PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

NAIC Group Code 3548 3548 NAIC Company Code 24767 Employer's ID Number 41-0406690
(Current Period) (Prior Period)

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

INCORPORATED/ORGANIZED, APRIL 20, 1925 COMMENCED BUSINESS, APRIL 22, 1925

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: **385 Washington Street, St. Paul, MN, US 55102 (651) 310-7911**
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 MINNESOTA
COUNTY OF RAMSEY } 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 January 31, 2026

RENEE KAY RANTA
NOTARY PUBLIC
Minnesota
My Commission Expires January 31, 2026

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)	14,407,530,195	0	14,407,530,195	13,221,004,233
2. Stocks (Schedule D):				
2.1 Preferred stocks	1,195,000	0	1,195,000	1,195,000
2.2 Common stocks	2,077,965,381	10,078,817	2,067,886,564	2,027,327,433
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)	26,256,765	0	26,256,765	27,529,883
4.2 Properties held for the production of income (less $.....0 encumbrances)	906,520,696	0	906,520,696	838,301,569
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....45,117,241, Schedule E-Part 1), cash equivalents ($.....0, Schedule E-Part 2) and short-term investments ($.....145,481,158, Schedule DA)	190,598,398	0	190,598,398	567,876,658
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)	671,979,481	23,809,323	648,170,158	620,803,887
9. Receivables for securities	255,059	0	255,059	1,399,802
10. Securities lending reinvested collateral assets (Schedule DL)	64,201,437	0	64,201,437	159,327,902
11. Aggregate write-ins for invested assets	0	0	0	(87,365)
12. Subtotals, cash and invested assets (Lines 1 to 11)	18,346,502,413	33,888,140	18,312,614,273	17,464,679,002
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	119,419,254	0	119,419,254	119,808,834
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	867,338,506	48,459,513	818,878,993	751,208,639
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....(5,380,929) earned but unbilled premiums)	1,262,396,083	5,574,180	1,256,821,903	1,305,026,772
15.3 Accrued retrospective premiums ($.....18,547,179) and contracts subject to redetermination ($.....0)	18,547,179	1,316,975	17,230,204	20,364,606
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	22,457,732	0	22,457,732	39,378,028
16.2 Funds held by or deposited with reinsured companies	2,578,875	0	2,578,875	4,193,740
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	6,562,097	0	6,562,097	0
18.2 Net deferred tax asset	321,039,072	96,799,370	224,239,702	214,896,070
19. Guaranty funds receivable or on deposit	23,517	0	23,517	19,480
20. Electronic data processing equipment and software	4,721	0	4,721	12,814
21. Furniture and equipment, including health care delivery assets ($.....0)	16,707,663	16,707,663	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	0	0	0	63,025,228
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other-than-invested assets	105,550,581	4,567,545	100,983,036	107,508,559
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	21,089,127,692	207,313,387	20,881,814,306	20,090,121,772
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. TOTAL (Lines 26 and 27)	21,089,127,692	207,313,387	20,881,814,306	20,090,121,772
DETAILS OF WRITE-INS				
1101. Deferred gain	0	0	0	(87,365)
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	(87,365)
2501. Equities and deposits in pools and associations	31,794,880	0	31,794,880	34,649,328
2502. COLI supplemental benefits trust	24,005,544	0	24,005,544	22,350,818
2503. Real estate operating fund	21,838,034	2,989,638	18,848,396	21,737,995
2598. Summary of remaining write-ins for Line 25 from overflow page	27,912,123	1,577,907	26,334,216	28,770,419
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	105,550,581	4,567,545	100,983,036	107,508,559

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	8,673,303,142	8,190,307,671
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	366,920,184	356,445,117
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	1,911,322,074	1,891,172,384
4.	Commissions payable, contingent commissions and other similar charges	205,013,542	197,804,069
5.	Other expenses (excluding taxes, licenses and fees)	138,659,359	156,505,023
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	76,936,677	76,203,062
7.1	Current federal and foreign income taxes (including $.....0 on realized capital gains (losses))	0	4,069,927
7.2	Net deferred tax liability	0	0
8.	Borrowed money $.....0 and interest thereon $.....0	0	0
9.	Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of $.....94,193,949 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)	3,042,568,573	2,928,406,693
10.	Advance premium	0	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	14,020,345	14,739,834
12.	Ceded reinsurance premiums payable (net of ceding commissions)	66,240,762	67,604,132
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20)	243,981	740,856
14.	Amounts withheld or retained by company for account of others	21,351,860	21,636,184
15.	Remittances and items not allocated	22,576,676	18,546,906
16.	Provision for reinsurance (including $.....519,670 certified) (Schedule F, Part 3, Column 78)	5,488,596	5,192,242
17.	Net adjustments in assets and liabilities due to foreign exchange rates	67,366,471	66,899,779
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	2,885,720	0
20.	Derivatives	0	0
21.	Payable for securities	933,013	6,342,256
22.	Payable for securities lending	64,201,437	159,327,902
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	62,785,634	59,452,702
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	14,742,818,045	14,221,396,740
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	14,742,818,045	14,221,396,740
29.	Aggregate write-ins for special surplus funds	11,211,628	12,052,615
30.	Common capital stock	20,000,000	20,000,000
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	3,238,382,533	3,238,382,533
35.	Unassigned funds (surplus)	2,869,402,100	2,598,289,885
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)	6,138,996,260	5,868,725,032
38.	TOTAL (Page 2, Line 28, Col. 3)	20,881,814,306	20,090,121,772

DETAILS OF WRITE-INS

2501.	Other liabilities	43,416,891	43,490,686
2502.	Investment real estate liability	28,921,851	26,376,778
2503.	Retroactive reinsurance reserve assumed	292,401	292,448
2598.	Summary of remaining write-ins for Line 25 from overflow page	(9,845,509)	(10,707,210)
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	62,785,634	59,452,702
2901.	Special surplus from retroactive reinsurance	11,211,628	12,052,615
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)	11,211,628	12,052,615
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)	6,338,672,999	6,189,075,663
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	3,622,272,116	3,598,196,447
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	609,021,617	642,914,503
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	1,851,078,244	1,805,087,245
5.	Aggregate write-ins for underwriting deductions	0	0
6.	Total underwriting deductions (Lines 2 through 5)	6,082,371,977	6,046,198,194
7.	Net income of protected cells	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7)	256,301,022	142,877,469
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	715,927,432	813,768,521
10.	Net realized capital gains (losses) less capital gains tax of $.....(2,391,648) (Exhibit of Capital Gains (Losses))	(87,632,483)	(2,889,926)
11.	Net investment gain (loss) (Lines 9 + 10)	628,294,949	810,878,594
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $.....1,696,594 amount charged off $.....13,004,905)	(11,308,311)	(13,689,623)
13.	Finance and service charges not included in premiums	19,894,741	22,603,074
14.	Aggregate write-ins for miscellaneous income	730,109	3,079,677
15.	Total other income (Lines 12 through 14)	9,316,538	11,993,127
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	893,912,509	965,749,190
17.	Dividends to policyholders	8,575,335	10,267,464
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)	885,337,173	955,481,726
19.	Federal and foreign income taxes incurred	136,332,772	133,174,664
20.	Net income (Line 18 minus Line 19) (to Line 22)	749,004,402	822,307,063
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	5,868,725,032	5,704,568,360
22.	Net income (from Line 20)	749,004,402	822,307,063
23.	Net transfers (to) from Protected Cell accounts	0	0
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $.....561,133	38,940,192	(52,941,424)
25.	Change in net unrealized foreign exchange capital gain (loss)	305,999	2,350,357
26.	Change in net deferred income tax	14,322,267	15,161,489
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Column 3)	(2,005,278)	2,522,047
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	(296,354)	6,757,140
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	(530,000,000)	(632,000,000)
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)	270,271,228	164,156,672
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	6,138,996,260	5,868,725,032
	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.	Change in COLI cash values	1,770,136	2,746,770
1402.	Other assets tri-party/tax credit bond income	41,639	42,351
1403.	Fines and penalties of regulatory authorities	(88,844)	(148,307)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(992,821)	438,863
1499.	Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	730,109	3,079,677
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	6,434,616,885	6,266,706,663
2.	Net investment income	797,014,593	797,319,214
3.	Miscellaneous income	9,226,755	11,993,127
4.	Total (Lines 1 through 3)	7,240,858,232	7,076,019,004
5.	Benefit and loss related payments	3,110,266,416	3,385,031,815
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,449,052,522	2,409,714,499
8.	Dividends paid to policyholders	9,294,824	10,742,413
9.	Federal and foreign income taxes paid (recovered) net of $.....(3,823,215) tax on capital gains (losses)	144,573,148	108,122,309
10.	Total (Lines 5 through 9)	5,713,186,912	5,913,611,036
11.	Net cash from operations (Line 4 minus Line 10)	1,527,671,321	1,162,407,967
	CASH FROM INVESTMENTS		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	2,033,387,918	1,896,683,983
	12.2 Stocks	102,981,175	75,265,866
	12.3 Mortgage loans	0	0
	12.4 Real estate	30,388	0
	12.5 Other invested assets	60,897,715	105,479,427
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	130,439	47,934
	12.7 Miscellaneous proceeds	96,360,991	5,469,157
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,293,788,626	2,082,946,368
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	3,270,796,578	2,216,038,028
	13.2 Stocks	100,141,495	74,901,858
	13.3 Mortgage loans	0	0
	13.4 Real estate	107,839,255	98,784,503
	13.5 Other invested assets	170,367,891	69,471,639
	13.6 Miscellaneous applications	5,409,243	15,276,751
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,654,554,462	2,474,472,779
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)	(1,360,765,836)	(391,526,411)
	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	530,000,000	632,000,000
	16.6 Other cash provided (applied)	(14,183,744)	(76,618,580)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(544,183,744)	(708,618,580)
	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)	(377,278,260)	62,262,976
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	567,876,658	505,613,683
	19.2 End of year (Line 18 plus Line 19.1)	190,598,398	567,876,658

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

20.0001	Exchange of bonds	22,070,630	58,724,968
20.0002	Stock distribution from limited partnership	12,536,939	3,012,262
20.0003	Exchange of stock	2,526,032	563,058
20.0004	Bonds exchanged for stock	1,580,250	0
20.0005	Income payment received in securities	1,123,800	1,574,948
20.0006	Real estate donation	195,804	0
20.0007	Other assets tri-party/tax credit bonds	95,530	94,431
20.0008	Dividend from Subsidiary	0	107,065,698

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	166,670,036	73,883,088	79,520,799	161,032,324
2.	Allied lines	166,129,119	74,633,137	82,129,379	158,632,877
3.	Farmowners multiple peril	52,683,232	24,537,595	25,784,901	51,435,926
4.	Homeowners multiple peril	1,174,493,617	555,372,903	637,639,246	1,092,227,274
5.	Commercial multiple peril	857,416,397	386,290,557	398,722,857	844,984,097
6.	Mortgage guaranty	0	0	0	0
8.	Ocean marine	72,421,581	28,214,313	31,112,350	69,523,544
9.	Inland marine	174,109,148	84,249,465	82,947,798	175,410,815
10.	Financial guaranty	0	0	0	0
11.1	Medical professional liability - occurrence	(744)	(74)	(67)	(751)
11.2	Medical professional liability - claims-made	0	0	0	0
12.	Earthquake	28,266,951	15,158,762	16,378,977	27,046,736
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	841,086,993	342,872,255	335,640,319	848,318,929
17.1	Other liability - occurrence	588,763,152	242,371,282	254,851,505	576,282,929
17.2	Other liability - claims-made	175,867,085	88,984,331	100,972,364	163,879,051
17.3	Excess workers' compensation	3,610,148	1,201,328	1,200,744	3,610,733
18.1	Products liability - occurrence	45,979,625	21,038,492	19,598,015	47,420,101
18.2	Products liability - claims-made	7,488,075	2,952,381	3,450,456	6,990,000
19.1, 19.2	Private passenger auto liability	800,239,035	349,513,294	359,965,147	789,787,181
19.3, 19.4	Commercial auto liability	548,005,713	244,339,296	248,230,878	544,114,131
21.	Auto physical damage	684,215,701	295,969,032	307,339,438	672,845,296
22.	Aircraft (all perils)	789	0	0	789
23.	Fidelity	12,952,562	9,613,911	9,328,893	13,237,580
24.	Surety	3,732,772	314,370	255,111	3,792,030
26.	Burglary and theft	2,592,746	1,806,944	1,226,460	3,173,230
27.	Boiler and machinery	64,811,721	25,383,976	27,660,011	62,535,686
28.	Credit	126	1,101	858	368
29.	International	0	735	570	165
30.	Warranty	0	0	0	0
31.	Reinsurance - nonproportional assumed property	17,974,868	4,282,916	5,338,822	16,918,962
32.	Reinsurance - nonproportional assumed liability	3,033,590	1,949,739	1,973,800	3,009,529
33.	Reinsurance - nonproportional assumed financial lines	2,466,422	223,002	225,959	2,463,466
34.	Aggregate write-ins for other lines of business	0	0	0	0
35.	TOTALS	6,495,010,460	2,875,158,128	3,031,495,590	6,338,672,999

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	78,506,796	1,026,816	(12,813)	0	79,520,799
2.	Allied lines	81,255,147	874,232	0	0	82,129,379
3.	Farmowners multiple peril	25,848,282	(63,381)	0	0	25,784,901
4.	Homeowners multiple peril	637,639,246	0	0	0	637,639,246
5.	Commercial multiple peril	399,417,895	(171,297)	(523,741)	0	398,722,857
6.	Mortgage guaranty	0	0	0	0	0
8.	Ocean marine	31,910,799	285,846	(1,084,296)	0	31,112,350
9.	Inland marine	73,397,599	9,830,609	(280,410)	0	82,947,798
10.	Financial guaranty	0	0	0	0	0
11.1	Medical professional liability - occurrence	(67)	0	0	0	(67)
11.2	Medical professional liability - claims-made	0	0	0	0	0
12.	Earthquake	16,128,266	250,711	0	0	16,378,977
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	341,815,847	126,641	9,758,935	(16,061,104)	335,640,319
17.1	Other liability - occurrence	267,247,325	(10,166,524)	(2,190,086)	(39,210)	254,851,505
17.2	Other liability - claims-made	68,878,816	32,096,750	(3,202)	0	100,972,364
17.3	Excess workers' compensation	1,201,239	0	(496)	0	1,200,744
18.1	Products liability - occurrence	19,350,343	560,319	(322,766)	10,120	19,598,015
18.2	Products liability - claims-made	3,288,537	119,032	42,887	0	3,450,456
19.1, 19.2	Private passenger auto liability	359,965,147	0	0	0	359,965,147
19.3, 19.4	Commercial auto liability	247,899,525	698,155	(3,084)	(363,718)	248,230,878
21.	Auto physical damage	307,214,243	125,194	0	0	307,339,438
22.	Aircraft (all perils)	0	0	0	0	0
23.	Fidelity	5,384,816	3,944,077	0	0	9,328,893
24.	Surety	53,126	201,985	0	0	255,111
26.	Burglary and theft	943,183	283,277	0	0	1,226,460
27.	Boiler and machinery	26,455,948	1,204,062	0	0	27,660,011
28.	Credit	858	0	0	0	858
29.	International	570	0	0	0	570
30.	Warranty	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	5,300,309	38,513	0	0	5,338,822
32.	Reinsurance - nonproportional assumed liability	1,786,041	187,759	0	0	1,973,800
33.	Reinsurance - nonproportional assumed financial lines	225,959	0	0	0	225,959
34.	Aggregate write-ins for other lines of business	0	0	0	0	0
35.	TOTALS	3,001,115,798	41,452,775	5,380,929	(16,453,913)	3,031,495,590
36.	Accrued retrospective premiums based on experience					16,453,913
37.	Earned but unbilled premiums					(5,380,929)
38.	Balance (sum of Lines 35 through 37)					3,042,568,573

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	28,290,401	151,590,402	1	5,833,377	7,377,390	166,670,036
2. Allied lines	6,172,120	164,735,395	0	4,606,310	172,086	166,129,119
3. Farmowners multiple peril	0	52,683,232	0	0	0	52,683,232
4. Homeowners multiple peril	0	1,174,493,617	0	0	0	1,174,493,617
5. Commercial multiple peril	8,177,693	857,494,437	0	8,177,693	78,041	857,416,397
6. Mortgage guaranty	0	0	0	0	0	0
8. Ocean marine	8,851,268	64,345,536	0	230,681	544,542	72,421,581
9. Inland marine	19,163,762	169,801,843	0	13,619,230	1,237,227	174,109,148
10. Financial guaranty	0	0	0	0	0	0
11.1 Medical professional liability - occurrence	0	(744)	0	0	0	(744)
11.2 Medical professional liability - claims-made	0	0	0	0	0	0
12. Earthquake	266,709	28,092,289	0	75,932	16,115	28,266,951
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	(302,397)	841,086,993	1,353,785	1,051,388	0	841,086,993
17.1 Other liability - occurrence	123,547,854	584,953,172	92	119,238,713	499,253	588,763,152
17.2 Other liability - claims-made	7,409,734	174,056,079	0	5,526,952	71,775	175,867,085
17.3 Excess workers' compensation	0	3,610,148	0	0	0	3,610,148
18.1 Products liability - occurrence	25,249,329	31,913,461	0	10,982,376	200,789	45,979,625
18.2 Products liability - claims-made	302,299	7,193,507	0	0	7,732	7,488,075
19.1, 19.2 Private passenger auto liability	0	800,239,035	0	0	0	800,239,035
19.3, 19.4 Commercial auto liability	41,669,629	538,568,654	1,512,172	33,533,246	211,496	548,005,713
21. Auto physical damage	12,848,720	681,388,959	676,912	10,660,471	38,419	684,215,701
22. Aircraft (all perils)	0	789	0	0	0	789
23. Fidelity	2,224,843	12,863,545	0	2,135,228	598	12,952,562
24. Surety	817,267	3,732,772	25,547	842,814	0	3,732,772
26. Burglary and theft	282,705	2,519,987	0	208,752	1,195	2,592,746
27. Boiler and machinery	1,135,673	63,687,524	0	11,476	0	64,811,721
28. Credit	0	126	510	510	0	126
29. International	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0
31. Reinsurance - nonproportional assumed property	XXX	17,974,868	2,061	2,061	0	17,974,868
32. Reinsurance - nonproportional assumed liability	XXX	3,033,590	(2,055,412)	(2,055,412)	0	3,033,590
33. Reinsurance - nonproportional assumed financial lines	XXX	2,466,422	(574)	(574)	0	2,466,422
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0
35. TOTALS	286,107,609	6,432,525,639	1,515,094	214,681,224	10,456,658	6,495,010,460

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	9,343,078	79,855,923	1,917,510	87,281,491	74,946,721	58,809,775	103,418,437	64.2
2.	Allied lines	2,434,739	91,194,060	2,450,234	91,178,565	40,665,667	66,731,850	65,112,383	41.0
3.	Farmowners multiple peril	0	25,624,714	0	25,624,714	23,048,986	18,732,750	29,940,950	58.2
4.	Homeowners multiple peril	0	589,226,980	0	589,226,980	317,581,552	263,477,631	643,330,901	58.9
5.	Commercial multiple peril	882,285	389,268,561	883,053	389,267,793	768,034,076	723,506,570	433,795,299	51.3
6.	Mortgage guaranty	0	0	0	0	0	0	0	0.0
8.	Ocean marine	(365,108)	24,022,239	(1,929,063)	25,586,194	51,875,684	44,762,841	32,699,037	47.0
9.	Inland marine	5,050,598	78,289,900	4,923,782	78,416,717	54,341,121	47,053,868	85,703,969	48.9
10.	Financial guaranty	0	0	0	0	0	0	0	0.0
11.1	Medical professional liability - occurrence	62,989	19,333	62,989	19,333	404,233	1,267,336	(843,770)	112,408.2
11.2	Medical professional liability - claims-made	1,000,000	13,317,251	13,911,818	405,433	7,337,385	8,287,835	(545,017)	0.0
12.	Earthquake	0	1,913	0	1,913	394,762	313,251	83,424	0.3
13.	Group accident and health	0	19,139	19,139	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	20,546	20,546	0	0	0	0	0.0
16.	Workers' compensation	18,989,537	430,920,421	22,675,583	427,234,375	3,615,166,423	3,508,406,559	533,994,239	62.9
17.1	Other liability - occurrence	130,763,298	235,800,387	133,769,030	232,794,655	1,319,385,517	1,157,317,661	394,862,511	68.5
17.2	Other liability - claims-made	17,888,473	72,945,128	17,374,087	73,459,514	388,649,961	318,035,718	144,073,757	87.9
17.3	Excess workers' compensation	22,478	4,356,242	98,120	4,280,600	157,103,613	159,830,091	1,554,122	43.0
18.1	Products liability - occurrence	18,890,805	13,021,409	10,361,859	21,550,355	199,832,582	213,682,557	7,700,380	16.2
18.2	Products liability - claims-made	1,546,675	931,810	775,000	1,703,485	11,661,786	8,240,489	5,124,782	73.3
19.1, 19.2	Private passenger auto liability	0	422,155,632	0	422,155,632	591,326,358	615,811,703	397,670,286	50.4
19.3, 19.4	Commercial auto liability	76,129,422	285,251,003	68,931,553	292,448,872	834,817,447	705,550,745	421,715,574	77.5
21.	Auto physical damage	9,486,406	330,608,780	8,411,115	331,684,071	42,367,733	83,281,174	290,770,630	43.2
22.	Aircraft (all perils)	14,098	217,702	131,828	99,972	1,556,027	1,635,508	20,491	2,596.9
23.	Fidelity	(376,309)	6,372,901	(368,226)	6,364,818	13,716,889	14,374,077	5,707,630	43.1
24.	Surety	(907,114)	(27,874)	(520,952)	(414,036)	6,493,821	8,690,386	(2,610,602)	(68.8)
26.	Burglary and theft	69,945	1,462,831	65,191	1,467,586	2,213,563	2,016,417	1,664,731	52.5
27.	Boiler and machinery	5,445	17,980,659	0	17,986,103	17,562,868	15,859,802	19,689,169	31.5
28.	Credit	0	12,051	9,657	2,394	479,715	1,225,809	(743,700)	(201,834.6)
29.	International	0	257,689	254,404	3,285	175,704	1,817,370	(1,638,381)	(992,898.2)
30.	Warranty	0	0	0	0	0	0	0	0.0
31.	Reinsurance - nonproportional assumed property	XXX	8,270,682	1,879,738	6,390,944	10,409,266	10,151,405	6,648,804	39.3
32.	Reinsurance - nonproportional assumed liability	XXX	48,944,364	36,086,871	12,857,493	90,974,476	100,544,786	3,287,184	109.2
33.	Reinsurance - nonproportional assumed financial lines	XXX	337,550	273,936	63,614	29,811,707	29,699,266	176,056	7.1
34.	Aggregate write-ins for other lines of business	386,670	133,779	386,670	133,779	967,501	1,192,441	(91,161)	0.0
35.	TOTALS	291,318,410	3,170,813,706	322,855,471	3,139,276,645	8,673,303,142	8,190,307,671	3,622,272,116	57.1
	DETAILS OF WRITE-INS								
3401.	Tribal workers' compensation	386,670	133,779	386,670	133,779	967,501	1,192,441	(91,161)	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)	386,670	133,779	386,670	133,779	967,501	1,192,441	(91,161)	0.0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

		Reported Losses				Incurred But Not Reported			8	9
		1	2	3	4	5	6	7		
	Line of Business	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	12,659,011	42,713,048	5,351,959	50,020,100	12,431,606	15,211,947	2,716,933	74,946,721	9,363,779
2.	Allied lines	160,916	33,879,550	241,816	33,798,650	1,443,599	6,104,866	681,447	40,665,667	10,801,582
3.	Farmowners multiple peril	0	16,035,850	0	16,035,850	0	7,013,135	0	23,048,986	4,630,001
4.	Homeowners multiple peril	0	122,705,106	0	122,705,106	0	194,876,445	0	317,581,552	61,900,519
5.	Commercial multiple peril	1,007,173	400,777,069	1,317,268	400,466,974	4,920,661	367,884,031	5,237,589	768,034,076	298,738,514
6.	Mortgage guaranty	0	0	0	0	0	0	0	0	0
8.	Ocean marine	10,053,750	27,074,331	6,459,435	30,668,647	18,633,826	20,497,683	17,924,472	51,875,684	11,898,270
9.	Inland marine	3,457,817	37,303,446	2,412,120	38,349,143	6,657,372	14,184,515	4,849,908	54,341,121	6,140,463
10.	Financial guaranty	0	0	0	0	0	0	0	0	0
11.1	Medical professional liability - occurrence	456,496	113,166	456,496	113,166	849,312	289,213	847,457	404,233	503,193
11.2	Medical professional liability - claims-made	8,669,940	5,987,727	9,223,006	5,434,661	3,772,183	1,471,503	3,340,962	7,337,385	747,275
12.	Earthquake	861,212	134,188	0	995,400	(634,726)	155,152	121,064	394,762	160,814
13.	Group accident and health	0	239,783	239,783	0	5,911	0	5,911	(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	666,806	666,806	0	102,576	0	102,576	(a) 0	0
16.	Workers' compensation	314,508,059	1,732,135,457	355,692,995	1,690,950,520	237,598,487	1,943,984,284	257,366,868	3,615,166,423	543,768,433
17.1	Other liability - occurrence	158,474,443	385,506,187	189,026,544	354,954,087	548,883,865	950,090,500	534,542,935	1,319,385,517	407,835,461
17.2	Other liability - claims-made	17,341,788	161,909,341	21,586,476	157,664,654	27,903,798	227,673,708	24,592,200	388,649,961	67,011,188
17.3	Excess workers' compensation	1,346,446	53,266,581	2,376,607	52,236,421	35,097,232	104,867,192	35,097,232	157,103,613	14,292,471
18.1	Products liability - occurrence	54,950,843	33,451,733	25,917,048	62,485,528	114,776,267	120,438,929	97,868,142	199,832,582	202,672,679
18.2	Products liability - claims-made	6,249,591	532,653	2,350,000	4,432,244	5,023,832	5,787,870	3,582,160	11,661,786	8,278,310
19.1, 19.2	Private passenger auto liability	0	293,122,083	0	293,122,083	0	298,204,274	0	591,326,358	117,080,727
19.3, 19.4	Commercial auto liability	93,445,316	352,216,084	72,582,334	373,079,065	118,113,665	453,397,633	109,772,916	834,817,447	109,250,949
21.	Auto physical damage	517,662	15,667,113	2,091,962	14,092,813	9,957,361	25,671,122	7,353,563	42,367,733	22,748,928
22.	Aircraft (all perils)	324,122	1,670,172	1,062,286	932,007	32,024,818	624,980	32,025,778	1,556,027	1,171,014
23.	Fidelity	39,982	4,694,965	55,145	4,679,802	2,572,435	8,990,833	2,526,181	13,716,889	1,662,631
24.	Surety	11,268,542	11,741,376	18,092,924	4,916,994	610,962	1,576,826	610,962	6,493,821	915,570
26.	Burglary and theft	235,522	333,854	13,525	555,851	25,930	1,832,428	200,646	2,213,563	591,801
27.	Boiler and machinery	21,419	8,943,589	54	8,964,954	509,540	8,148,472	60,097	17,562,868	2,188,902
28.	Credit	0	1,321,208	1,058,715	262,493	0	217,222	0	479,715	44,457
29.	International	0	206,298	165,316	40,982	0	134,722	0	175,704	157,252
30.	Warranty	0	0	0	0	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	9,459,265	3,120,473	6,338,792	XXX	4,070,474	0	10,409,266	694,277
32.	Reinsurance - nonproportional assumed liability	XXX	146,409,581	90,656,573	55,753,009	XXX	35,277,788	56,320	90,974,476	4,116,733
33.	Reinsurance - nonproportional assumed financial lines	XXX	1,351,588	1,077,942	273,645	XXX	29,538,062	0	29,811,707	1,695,509
34.	Aggregate write-ins for other lines of business	26,911	6,671	26,911	6,671	3,327,466	960,830	3,327,466	967,501	260,373
35.	TOTALS	696,076,963	3,901,575,870	813,322,520	3,784,330,312	1,184,607,977	4,849,176,640	1,144,811,786	8,673,303,142	1,911,322,074
	DETAILS OF WRITE-INS									
3401.	Tribal workers' compensation	26,911	6,671	26,911	6,671	3,327,466	960,830	3,327,466	967,501	260,373
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)	26,911	6,671	26,911	6,671	3,327,466	960,830	3,327,466	967,501	260,373

(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	18,000,252	0	0	18,000,252
1.2 Reinsurance assumed	253,142,893	0	0	253,142,893
1.3 Reinsurance ceded	21,183,831	0	0	21,183,831
1.4 Net claim adjustment services (1.1 + 1.2 - 1.3)	249,959,314	0	0	249,959,314
2. Commission and brokerage:				
2.1 Direct, excluding contingent	0	41,624,348	0	41,624,348
2.2 Reinsurance assumed, excluding contingent	0	865,031,683	0	865,031,683
2.3 Reinsurance ceded, excluding contingent	0	33,679,579	0	33,679,579
2.4 Contingent - direct	0	1,618,119	0	1,618,119
2.5 Contingent - reinsurance assumed	0	59,538,930	0	59,538,930
2.6 Contingent - reinsurance ceded	0	584,489	0	584,489
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	933,549,012	0	933,549,012
3. Allowances to manager and agents	0	316,310	0	316,310
4. Advertising	251,328	24,220,995	0	24,472,323
5. Boards, bureaus and associations	1,627,545	20,156,214	16,531	21,800,290
6. Surveys and underwriting reports	23,163	20,844,629	0	20,867,792
7. Audit of assureds' records	0	0	0	0
8. Salary and related items:				
8.1 Salaries	236,824,534	386,926,414	8,764,152	632,515,100
8.2 Payroll taxes	16,585,939	24,707,914	351,392	41,645,245
9. Employee relations and welfare	41,222,870	53,140,508	768,891	95,132,269
10. Insurance	15,542,190	4,067,712	10,376	19,620,278
11. Directors' fees	0	0	0	0
12. Travel and travel items	5,194,563	4,576,194	31,906	9,802,663
13. Rent and rent items	11,260,806	21,910,145	400,749	33,571,700
14. Equipment	1,739,823	9,366,652	1,630,834	12,737,309
15. Cost or depreciation of EDP equipment and software	2,396,814	97,761,616	159,616	100,318,046
16. Printing and stationery	395,917	1,479,458	10,364	1,885,739
17. Postage, telephone and telegraph, exchange and express	1,484,164	27,317,186	72,064	28,873,414
18. Legal and auditing	9,108,922	5,146,730	348,610	14,604,262
19. Totals (Lines 3 to 18)	343,658,578	701,938,677	12,565,485	1,058,162,740
20. Taxes, licenses and fees:				
20.1 State and local insurance taxes deducting guaranty association credits of $.....905,982	0	157,808,536	0	157,808,536
20.2 Insurance department licenses and fees	0	13,031,628	0	13,031,628
20.3 Gross guaranty association assessments	0	(362,592)	0	(362,592)
20.4 All other (excluding federal and foreign income and real estate)	0	2,915,457	0	2,915,457
20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	0	173,393,029	0	173,393,029
21. Real estate expenses	0	0	75,812,123	75,812,123
22. Real estate taxes	0	0	1,180,223	1,180,223
23. Reimbursements by uninsured plans	0	0	0	0
24. Aggregate write-ins for miscellaneous expenses	15,403,725	42,197,526	1,334,598	58,935,849
25. Total expenses incurred	609,021,617	1,851,078,244	90,892,429	(a) 2,550,992,290
26. Less unpaid expenses - current year	1,911,322,074	416,723,781	3,885,796	2,331,931,651
27. Add unpaid expenses - prior year	1,891,172,384	425,917,626	4,594,528	2,321,684,538
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)	588,871,927	1,860,272,089	91,601,160	2,540,745,176

DETAILS OF WRITE-INS

2401. Miscellaneous expenses	19,049,702	94,082,257	1,334,598	114,466,557
2402. Service reimbursements	(2,157,545)	(17,386,310)	0	(19,543,856)
2403. Cost of computer software developed for internal use	(1,488,432)	(34,498,420)	0	(35,986,853)
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)	15,403,725	42,197,526	1,334,598	58,935,849

(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) 21,397,417	20,483,041
1.1	Bonds exempt from U.S. tax	(a) 163,636,633	166,009,306
1.2	Other bonds (unaffiliated)	(a) 260,600,837	258,818,229
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 88,167	88,167
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	3,692,892	3,627,623
2.21	Common stocks of affiliates	177,013,719	177,013,719
3.	Mortgage loans	(c) 0	0
4.	Real estate	(d) 173,384,680	173,384,680
5.	Contract loans	0	0
6.	Cash, cash equivalents and short-term investments	(e) 4,212,827	4,212,827
7.	Derivative instruments	(f) 0	0
8.	Other invested assets	43,833,668	43,833,668
9.	Aggregate write-ins for investment income	(36,162)	(36,162)
10.	Total gross investment income	847,824,677	847,435,097
11.	Investment expenses		(g) 90,892,429
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 0
14.	Depreciation on real estate and other invested assets		(i) 40,185,086
15.	Aggregate write-ins for deductions from investment income		430,149
16.	Total deductions (Lines 11 through 15)		131,507,665
17.	Net investment income (Line 10 minus Line 16)		715,927,432
	DETAILS OF WRITE-INS		
0901.	Securities lending income	287,223	287,223
0902.	Property and wind plans	(3,739)	(3,739)
0903.	Miscellaneous income	(319,646)	(319,646)
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)	(36,162)	(36,162)
1501.	Management fees		430,149
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)		430,149

(a) Includes $.....11,719,732 accrual of discount less $.....53,627,013 amortization of premium and less $.....3,114,818 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 $.....7,403,614 for company's occupancy of its own buildings; and excludes $.....0 interest on encumbrances.
(e) Includes $.....2,500 accrual of discount less $.....0 amortization of premium and less $.....0 paid for accrued interest on purchases.
(f) Includes $.....0 accrual of discount less $.....0 amortization of premium.
(g) Includes $.....0 investment expenses and $.....0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes $.....0 interest on surplus notes and $.....0 interest on capital notes.
(i) Includes $.....40,185,086 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	550,930	0
1.1	Bonds exempt from U.S. tax	1,831,183	0	1,831,183	0	0
1.2	Other bonds (unaffiliated)	6,428,414	(18,601,397)	(12,172,984)	1,068,650	203,251
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	7,441,451	(20,939,897)	(13,498,445)	2,115,123	0
2.21	Common stocks of affiliates	0	0	0	40,664,941	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	(273,808)	0	(273,808)	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	0	130,439	130,439	0	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	(9,532,543)	(56,747,367)	(66,279,910)	(4,985,685)	574,898
9.	Aggregate write-ins for capital gains (losses)	0	239,394	239,394	87,365	(470,761)
10.	Total capital gains (losses)	5,894,698	(95,918,829)	(90,024,131)	39,501,325	307,388
	DETAILS OF WRITE-INS					
0901.	Deferred gain	0	0	0	87,365	0
0902.	Real gain LTBD impair recovery	0	5,738	5,738	0	0
0903.	Foreign exchange	0	233,655	233,655	0	(470,761)
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	239,394	239,394	87,365	(470,761)

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	10,078,817	10,078,820	3
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)	23,809,323	24,933,053	1,123,730
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)	33,888,140	35,011,873	1,123,733
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	48,459,513	45,113,767	(3,345,747)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	5,574,180	7,612,563	2,038,383
15.3 Accrued retrospective premiums and contracts subject to redetermination	1,316,975	2,102,186	785,211
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	96,799,370	92,381,868	(4,417,502)
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	16,707,663	18,361,183	1,653,521
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	4,567,545	4,724,668	157,123
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	207,313,387	205,308,109	(2,005,278)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28. TOTALS (Lines 26 and 27)	207,313,387	205,308,109	(2,005,278)

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	1,502,888	1,786,697	283,809
2502. Real estate operating fund	2,989,638	2,937,971	(51,667)
2503. Miscellaneous ledger balances	75,019	0	(75,019)
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)	4,567,545	4,724,668	157,123

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices:

St. Paul Fire and Marine Insurance 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. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 749,004,402	$ 822,307,063
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	$ 749,004,402	$ 822,307,063
Surplus					
5. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 6,138,996,260	$ 5,868,725,032
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	$ 6,138,996,260	$ 5,868,725,032

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.

Real estate is stated at depreciated cost, net of encumbrances and specific impairments.

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

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

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

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

Canadian dollar denominated assets, liabilities, revenues and expenses of the Company's Canadian Branch operations are included in the financial statements at the Canadian currency amounts. The net assets of the Canadian Branch operations are translated at the

NOTES TO FINANCIAL STATEMENTS

year-end exchange rate and the adjustment into U.S. dollars is reflected as a separate liability in the Company's balance sheet. The change in this account is charged or credited directly to unassigned funds.

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.

The Company has not modified its accounting policy regarding the capitalization of fixed assets from the prior period.

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 following table provides aggregated information on structured securities classified on the basis used for the recognized 2020 other-than-temporary impairments:

	Amortized Cost Basis Before Other-Than-Temporary Impairment	Other-Than-Temporary Impairment Recognized in Loss	Fair Value
OTTI recognized in the quarter ending March 31, 2020			
Present value of cash flows is less than amortized cost	$ 5,558	$ 32	$ 6,020
OTTI recognized in the quarter ending June 30, 2020			
Present value of cash flows is less than amortized cost	$ —	$ —	$ —
OTTI recognized in the quarter ending September 30, 2020			
Present value of cash flows is less than amortized cost	$ —	$ —	$ —
OTTI recognized in the quarter ending December 31, 2020			
Present value of cash flows is less than amortized cost	$ —	$ —	$ —
Annual Aggregate Total		$ 32	

NOTES TO FINANCIAL STATEMENTS

3. Loan-backed and structured securities with other-than-temporary impairments recognized in 2020 are as follows:

CUSIP	Amortized Cost Basis Before Other-Than-Temporary Impairment	Present Value of Projected Cash Flows	Other-Than-Temporary Impairment Recognized in Loss	Amortized Cost Basis After Other-Than-Temporary Impairment	Fair Value	Impairment Quarter
76111XDE0	$ 5,558	$ 5,526	$ 32	$ 5,526	$ 6,020	Q1 - 2020
Total:			$ 32			

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 $ 258,321
      2. 12 Months or Longer $ 136,924

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

      1. Less than 12 Months $ 45,594,067
      2. 12 Months or Longer $ 15,254,338

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

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

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

2. Not applicable.

3. Not applicable.

4. Not applicable.

5. Collateral Reinvestment

   Aggregate Cash Collateral Reinvested

Securities Lending	Amortized Cost	Fair Value
30 Days or Less	$ 64,201,437	$ 64,201,437

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:

(1) On June 1, 2020, the Company donated land located at 1520 Broadmoor Blvd., Buford, GA to the City of Buford, Gwinnett County, GA. A loss of $195,804 was recognized on this disposal.

(2) On July 27, 2020, the Company sold land located at 1520 Broadmoor Blvd., Buford, GA. The land was sold (a) to a 25% undivided interest to Mahaffey Pickens Tucker, LLC a 1031 Exchange Intermediary for Dale G. Brown and (b) to a 75% undivided interest to Dale G. Brown individually. A $78,004 loss was recognized on this sale.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets:

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	64,201,437	—	—	—	64,201,437	159,327,902	(95,126,465)
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	1,249,702,635	—	—	—	1,249,702,635	1,256,046,729	(6,344,094)
k. On deposit with other regulatory bodies	2,167,640	—	—	—	2,167,640	2,154,743	12,897
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—
m. Pledged as collateral not captured in other categories	27,946,559	—	—	—	27,946,559	28,122,630	(176,071)
n. Other restricted assets	—	—	—	—	—	—	—
o. Total Restricted Assets	$1,344,018,271	$ —	$ —	$ —	$1,344,018,271	$1,445,652,004	$ (101,633,733)

Restricted Asset Category	Current Year			
	8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Percentage 11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	—	— %	— %
b. Collateral held under security lending agreements	—	64,201,437	0.3 %	0.3 %
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	—	1,249,702,635	5.9 %	6.0 %
k. On deposit with other regulatory bodies	—	2,167,640	— %	— %
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	— %	— %

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)
m. Pledged as collateral not captured in other categories	—	27,946,559	0.1 %	0.1 %
n. Other restricted assets	—	—	— %	— %
o. Total Restricted Assets	$ —	$1,344,018,271	6.4 %	6.4 %

(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	$ 26,665,681	$ —	$ —	$ —	$ 26,665,681	$ 26,849,373	$ (183,692)
Bonds - Letter of Credit	1,280,878	—	—	—	1,280,878	1,273,257	7,621
Total (c)	$ 27,946,559	$ —	$ —	$ —	$ 27,946,559	$ 28,122,630	$ (176,071)

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	$ 26,665,681	0.1 %	0.1 %
Bonds - Letter of Credit	1,280,878	— %	— %
Total (c)	$ 27,946,559	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

3. Not applicable.

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

Collateral Assets	1	2	3	4
	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted) *	% 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	64,201,437	64,201,437	0.3 %	0.3 %
i. Other	—	—	— %	— %
j. Total Collateral Assets	$ 64,201,437	$ 64,201,437	0.3 %	0.3 %
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	—	—	— %	— %

NOTES TO FINANCIAL STATEMENTS

	Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted) *	4 % of BACV to Total Admitted Assets **
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)	$ 64,201,437	0.4 %
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	2	3	$ 999,963	$ 1,017,883	$ 1,533,695	$ 2,514,281
(2) Bonds - FV	—	3	—	7,998,585	—	7,998,585
(3) LB&SS - AC	—	—	—	—	—	—
(4) LB&SS - FV	—	—	—	—	—	—
(5) Preferred Stock - AC	—	—	—	—	—	—
(6) Preferred Stock - FV	—	—	—	—	—	—
(7) Total	2	6	$ 999,963	$ 9,016,468	$ 1,533,695	$ 10,512,866

AC - Amortized Cost FV - Fair Value

P. Short Sales:

Not applicable.

Q. Prepayment Penalty and Acceleration Fees:

	General Account	Protected Cell
1. Number of CUSIPs	113	—
2. Aggregate Amount of Investment Income	$ 12,195,308	$ —

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 $56,747,367 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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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	$ 312,030,327	$ 73,276,924	$ 385,307,251
b.	Statutory valuation allowance adjustment	—	—	—
c.	Adjusted gross deferred tax assets	312,030,327	73,276,924	385,307,251
d.	Deferred tax assets nonadmitted	31,616,082	65,183,288	96,799,370
e.	Subtotal net admitted deferred tax assets	280,414,245	8,093,636	288,507,881
f.	Deferred tax liabilities	57,564,302	6,703,877	64,268,179
g.	Net admitted deferred tax asset/(liability)	$ 222,849,943	$ 1,389,759	$ 224,239,702

		December 31, 2019		
		Ordinary	Capital	Total
a.	Gross deferred tax assets	$ 309,099,806	$ 56,349,969	$ 365,449,775
b.	Statutory valuation allowance adjustment	—	—	—
c.	Adjusted gross deferred tax assets	309,099,806	56,349,969	365,449,775
d.	Deferred tax assets nonadmitted	40,518,787	51,863,081	92,381,868
e.	Subtotal net admitted deferred tax assets	268,581,019	4,486,888	273,067,907
f.	Deferred tax liabilities	53,932,566	4,239,271	58,171,837
g.	Net admitted deferred tax asset/(liability)	$ 214,648,453	$ 247,617	$ 214,896,070

		Change		
		Ordinary	Capital	Total
a.	Gross deferred tax assets	$ 2,930,521	$ 16,926,955	$ 19,857,476
b.	Statutory valuation allowance adjustment	—	—	—
c.	Adjusted gross deferred tax assets	2,930,521	16,926,955	19,857,476
d.	Deferred tax assets nonadmitted	(8,902,705)	13,320,207	4,417,502
e.	Subtotal net admitted deferred tax assets	11,833,226	3,606,748	15,439,974
f.	Deferred tax liabilities	3,631,736	2,464,606	6,096,342
g.	Net admitted deferred tax asset/(liability)	$ 8,201,490	$ 1,142,142	$ 9,343,632

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.	$ 203,026,042	$ 934,493	$ 203,960,535
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)	19,823,901	455,266	20,279,167
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	19,823,901	455,266	20,279,167
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	887,212,776
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.	57,564,302	6,703,877	64,268,179
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	280,414,245	8,093,636	288,507,881
Deferred tax liabilities netted against deferred tax assets	57,564,302	6,703,877	64,268,179
Total	$ 222,849,943	$ 1,389,759	$ 224,239,702

NOTES TO FINANCIAL STATEMENTS

	December 31, 2019		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 184,875,955	$ 247,617	$ 185,123,572
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)	29,772,498	—	29,772,498
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	29,772,498	—	29,772,498
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	848,072,422
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.	53,932,566	4,239,271	58,171,837
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	268,581,019	4,486,888	273,067,907
Deferred tax liabilities netted against deferred tax assets	53,932,566	4,239,271	58,171,837
Total	$ 214,648,453	$ 247,617	$ 214,896,070

	Change		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 18,150,087	$ 686,876	$ 18,836,963
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)	(9,948,597)	455,266	(9,493,331)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	(9,948,597)	455,266	(9,493,331)
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	39,140,354
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.	3,631,736	2,464,606	6,096,342
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	11,833,226	3,606,748	15,439,974
Deferred tax liabilities netted against deferred tax assets	3,631,736	2,464,606	6,096,342
Total	$ 8,201,490	$ 1,142,142	$ 9,343,632

	2020	2019
3. a. Ratio percentage used to determine recovery period and threshold limitation amount.	441 %	432 %
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 5,914,751,837	$ 5,653,816,148

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).	$ 312,030,327	$ 73,276,924
2. Percentage of adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	— %	57 %

NOTES TO FINANCIAL STATEMENTS

3. Net admitted adjusted gross deferred tax assets amounts from Note 9A1(e).	$ 280,414,245	$ 8,093,636
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).	$ 309,099,806	$ 56,349,969
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).	$ 268,581,019	$ 4,486,888
4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	— %	— %

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).	$ 2,930,521	$ 16,926,955
2. Percentage of adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	— %	57 %
3. Net admitted adjusted gross deferred tax assets amounts from Note 9A1(e).	$ 11,833,226	$ 3,606,748
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	$ 136,430,223	$ 132,882,169	$ 3,548,054
Foreign	(97,451)	292,495	(389,946)
Subtotal	136,332,772	133,174,664	3,158,108
Federal income taxes on net capital gains	(2,391,648)	894,229	(3,285,877)
Federal and foreign income taxes incurred	$ 133,941,124	$ 134,068,893	$ (127,769)

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	$ 143,889,773	$ 135,545,174	$ 8,344,599
Unearned premium reserve	127,787,881	122,993,082	4,794,799
Nonadmitted assets	17,582,784	17,742,109	(159,325)
Other	22,769,889	32,819,441	(10,049,552)
Total ordinary deferred tax assets	$ 312,030,327	$ 309,099,806	$ 2,930,521

NOTES TO FINANCIAL STATEMENTS

Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	31,616,082	40,518,787	(8,902,705)
Admitted ordinary deferred tax assets	$ 280,414,245	$ 268,581,019	$ 11,833,226
Capital:			
Investments	$ 73,276,924	$ 56,349,969	$ 16,926,955
Total capital deferred tax assets	$ 73,276,924	$ 56,349,969	$ 16,926,955
Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	65,183,288	51,863,081	13,320,207
Admitted capital deferred tax assets	$ 8,093,636	$ 4,486,888	$ 3,606,748
Total admitted deferred tax assets	$ 288,507,881	$ 273,067,907	$ 15,439,974

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	$ 19,330,949	$ 18,988,974	$ 341,975
Loss and LAE reserve discounting (transition rule)	22,940,310	27,528,373	(4,588,063)
Fixed assets	8,184,787	517,042	7,667,745
Foreign tax credit redetermination	3,223,907	3,223,907	—
Advance premium expenses			—
Other	3,884,349	3,674,270	210,079
Total ordinary deferred tax liabilities	$ 57,564,302	$ 53,932,566	$ 3,631,736
Capital:			
Investments	$ 6,703,877	$ 4,239,271	$ 2,464,606
Total capital deferred tax liabilities	$ 6,703,877	$ 4,239,271	$ 2,464,606
Total deferred tax liabilities	$ 64,268,179	$ 58,171,837	$ 6,096,342
4. Net admitted deferred tax asset/(liability)	$ 224,239,702	$ 214,896,070	$ 9,343,632

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	$ 385,307,251	$ 365,449,775	$ 19,857,476
Total deferred tax liabilities	64,268,179	58,171,837	6,096,342
Net deferred tax asset/(liability)	$ 321,039,072	$ 307,277,938	13,761,134
Tax effect of unrealized gains (losses)			561,133
Change in net deferred income tax			$ 14,322,267

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)	$ 882,945,525
Taxes at statutory rate	185,418,560
Increase (decrease) attributable to:	
Nontaxable investment income	(63,556,130)
Other	(2,243,573)
	$ 119,618,857

NOTES TO FINANCIAL STATEMENTS

Federal and foreign taxes incurred	$	133,941,124
Change in net deferred income tax		(14,322,267)
Total statutory income tax	$	119,618,857

Effective tax rate 13.5 %

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	$	154,148,155
2019 Total		131,602,177
2018 Capital Gains		17,527,475

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.

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

A-B. On January 1, 2019, United States Fidelity and Guaranty Company's (USF&G) made a stock dividend of all its common stock in its direct, wholly-owned insurance company subsidiaries, Fidelity and Guaranty Insurance Company (FGIC) and Fidelity and Guaranty Insurance Underwriters (FGIU), to its parent, the Company. As a result, FGIC and FGIU became direct, wholly-owned subsidiaries of the Company.

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 Travelers Money Market Liquidity Pool (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:

Not applicable.

D. 1. At December 31, 2020 and 2019, the Company had $2,885,720 payable to and $63,025,228 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	$ 399,887,181	$ 368,033,168
Amounts recoverable from reinsurers	22,252,858	39,015,329
Reinsurance payable on paid losses and LAE	365,892,132	356,237,648

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

NOTES TO FINANCIAL STATEMENTS

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]
Amended and Restated Shared Services and Reimbursement Agreement	Travelers Insurance Company of Canada and The Dominion of Canada General Insurance Company	St. Paul Fire and Marine Insurance Company (Canadian Branch) and Zensurance, Inc.

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

F. The Company is party to various guarantees with affiliates. See Note 14G for additional detail.

G. All of the issued and outstanding common stock of the Company is owned by TRV, a publicly traded insurance holding company, the organization of which is shown in Schedule Y - Part 1.

H. Not applicable.

I. Not applicable.

J. Not applicable.

K. Not applicable.

L. 1. The Company directly owns Northbrook Holdings, Inc. (Northbrook), a downstream noninsurance holding company. Northbrook directly owns Discover Property & Casualty Insurance Company (DPCIC) and St. Paul Protective Insurance Company (SPPIC), both Connecticut domiciled insurance companies.

2. The carrying value of the Company's investment in Northbrook was $285,748,939 at December 31, 2020.

3. The Company has not obtained an audit of Northbrook's financial statements.

4. The Company has limited the carrying value of its investment in Northbrook to the value contained in the statutory audited financial statements of DPCIC and SPPIC, including any adjustments required by SSAP No. 97, *Investments in Subsidiary, Controlled and Affiliated Entities*.

5. Northbrook does not have any material assets other than the ownership of its insurance subsidiaries. Northbrook does not have any material direct liabilities, commitments, contingencies, guarantees or obligations that are required to be reported.

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.	22.48%	$ 185,780,998	$ 185,780,998	$ —
Northbrook Holdings, Inc.	100.00%	285,748,941	285,748,939	2
MMI Capital Trust I	100.00%	3,852,121	—	3,852,121
USF&G Capital I	100.00%	3,093,000	—	3,093,000
USF&G Capital III	100.00%	3,093,000	—	3,093,000
English Turn Realty Management, Inc.	100.00%	39,694	—	39,694
Yonkers Financing Corp.	100.00%	1,000	—	1,000
English Turn Fidelity Realty, Inc.	100.00%	—	—	—
Travelers Special Services Limited	100.00%	—	—	—
Total SSAP No. 97 8b(iii) Entities	XXX	$ 481,608,754	$ 471,529,937	$ 10,078,817
d. SSAP No. 97 8b(iv) Entities				
Total SSAP No. 97 8b(iv) Entities	XXX	$ —	$ —	$ —
e. Total SSAP No. 97 8b Entities (except 8b(i) entities)	XXX	$ 481,608,754	$ 471,529,937	$ 10,078,817
f. Aggregate Total	XXX	$ 481,608,754	$ 471,529,937	$ 10,078,817

NOTES TO FINANCIAL STATEMENTS

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	$ 162,363,912	Y	N	
Northbrook Holdings, Inc.	S2	6/25/2020	$ 283,987,565	Y	N	
MMI Capital Trust I						
USF&G Capital I						
USF&G Capital III						
English Turn Realty Management, Inc.						
Yonkers Financing Corp.						
English Turn Fidelity Realty, Inc.						
Travelers Special Services Limited						
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ 446,351,477	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$ —	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8b(i) entities)	XXX	XXX	$ 446,351,477	XXX	XXX	XXX
f. Aggregate Total	XXX	XXX	$ 446,351,477	XXX	XXX	XXX

For additional information on downstream holding companies valued utilizing the look-through approach, see Part L above.

N. Not applicable.

O. SCA or SSAP No. 48 Entity Loss Tracking:

The Company had no SCA investments with material cumulative losses in excess of the Company's investment in the SCA.

11. DEBT

Not applicable.

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

A-D. Defined Benefit Plans:

Not applicable.

E. Defined Contribution Plans:

Not applicable.

F. Multiemployer Plans:

Not applicable.

G. Consolidated/Holding Company Plans:

1. Employee Retirement Plans:

The Company participates in a qualified noncontributory defined benefit pension plan sponsored by TRV that provides benefits, primarily under a cash balance formula, for substantially all employees of the Company and its property-casualty affiliates. In addition the Company participates in nonqualified defined benefit pension plans sponsored by TRV which cover certain highly-compensated employees of the Company and its property-casualty affiliates. The Company has no legal obligation for benefits under these plans. 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 $14,458,782 and $8,873,243 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.

NOTES TO FINANCIAL STATEMENTS

The Company's allocated net share of the postretirement benefit expense (benefit) was $(563,464) and $694,006 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 $28,237,425 and $26,307,964 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 200,000 shares of common capital stock authorized, issued and outstanding with a par value of $100 per share.

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

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

	Ordinary	Extraordinary	Total
March 20, 2020	$ 469.0	$ —	$ 469.0
June 24, 2020	—	—	—
September 21, 2020	61.0	—	61.0
December 28, 2020	—	—	—
Total	$ 530.0	$ —	$ 530.0

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

	Ordinary	Extraordinary	Total
March 20, 2019	$ 279.0	$ —	$ 279.0
June 20, 2019	84.0	—	84.0
September 20, 2019	116.0	—	116.0
December 23, 2019	153.0	—	153.0
Total	$ 632.0	$ —	$ 632.0

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 $749,004,402.

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 $889,689,926.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments:

At December 31, 2020, the Company had unfunded commitments to certain investments of $863.9 million.

B. Assessments:

1. The Company has accrued liabilities of $43.8 million for guaranty fund and other insurance-related assessments and related recoverables of $618 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	$ 19,480
b.	Decreases current year:	
	Premium tax offset applied	(3,348)
c.	Increases current year:	
	Premium tax offset accrued	689
d.	Assets recognized from paid and accrued premium tax offsets December 31, 2020	$ 23,517

3. Not applicable.

NOTES TO FINANCIAL STATEMENTS

C. Gain Contingencies:

Not applicable.

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

Not applicable.

E. Product Warranties:

Not applicable.

F. Joint and Several Liabilities:

Not applicable.

G. All Other Contingencies:

1. a. In the ordinary course of selling businesses to third parties, the Company has agreed to indemnify purchasers for losses arising out of breaches of representations and warranties, obligations arising from certain liabilities and any breach or failure to perform certain covenants with respect to the business being sold. Such indemnification provisions generally are applicable from the closing date to the expiration of the relevant statutes of limitations, although, in some cases, there may be agreed upon term limitations or no term limitations. Certain of these contingent obligations are subject to deductibles which have to be incurred by the obligee before the Company is obligated to make payments.

   b. The Company has a contingent obligation for a guarantee related to certain insurance policy obligations of a former insurance subsidiary. The maximum amount of the Company's obligation related to the guarantee was $480 million at December 31, 2020, all of which is indemnified by a third party.

   c. In a guaranty agreement dated August 31, 2000, the Company guarantees the timely payment of all obligations of St. Paul (Bermuda) Ltd., with respect to policies of insurance issued to clients of Marsh USA Inc. up to a maximum of $50 million. On July 1, 2010, St. Paul (Bermuda) Ltd., St. Paul Re (Bermuda) Ltd. and Travelers (Bermuda) Limited were amalgamated into one Bermuda company under the name Travelers (Bermuda) Limited. The guarantee was amended on June 30, 2010 to limit the Company's guarantee to only those obligations of St. Paul (Bermuda) Ltd. that existed prior to the amalgamation. The Company also waived certain rights in the amended guarantee until all creditors of St. Paul Re (Bermuda) Ltd and Travelers (Bermuda) Limited at the time of the amalgamation have been paid in full.

   d. In March 1999, Company guaranteed certain insurance obligations of USF&G, and in a guaranty agreement dated July 1, 2000, the Company guaranteed the payment of USF&G's obligations under insurance and reinsurance contracts issued by USF&G on or after the date of the agreement.

   e. Effective September 30, 1997, the Company entered into an unconditional guaranty that Travelers Constitution State Insurance Company, a wholly-owned subsidiary, would maintain required capital and surplus, each in the amount of $2.5 million, as a condition of becoming licensed in the State of Maine.

   f. Effective May 15, 1996, the Company provided a guaranty of the performance by its wholly-owned subsidiary, Seaboard Surety Company (Seaboard), of all Seaboard's financial obligations arising out of its insurance or reinsurance contracts. The guaranty may be amended at any time upon three months' prior notice. On January 2, 2009, Seaboard was merged into Travelers Casualty and Surety Company of America. The terms of the guarantee remain in effect.

   g. Effective December 10, 1993, the Company has guaranteed the performance by Travelers Insurance Company Limited (Travelers Limited), an affiliate incorporated in England, of all Travelers Limited's obligations arising out of its insurance or reinsurance contracts. Effective March 1, 2006, these guarantees were amended whereby the Company may terminate them at any time upon twelve months prior notice. Effective December 31, 2007, pursuant to the order of English Court, made on December 31, 2007, under Part VII of the Financial Services & Markets Act, obligations relating to certain business as of December 31, 2007, were transferred to Unionamerica Insurance Company Limited (Unionamerica), an affiliate of Travelers Limited. This resulted in those obligations no longer being covered by the guarantees. The guarantees will remain in force, however, for the obligations arising out of insurance or reinsurance contracts not transferred to Unionamerica and for business subsequently written by Travelers Limited. In December 2008, Unionamerica was sold to an unaffiliated entity.

   h. The Company guaranteed the timely payment of Discover Reinsurance Company's (Discover Re) obligations with respect to all insurance policies and reinsurance policies issued by Discover Re. On October 1, 2007, Discover Re was merged into Indemnity. The merger resulted in the automatic termination of the guarantee with respect to any future claims. However, the Company continues to guarantee to Indemnity all obligations of Discover Re incurred before the termination date.

   i. In a guarantee agreement dated February 9, 2009, the Company has guaranteed certain pension obligations of Travelers Special Services Limited, a wholly-owned subsidiary. The guarantee is not limited in amount and expires once all obligations have been met.

   j. The Company is the owner of all the beneficial interests represented by common securities of three business trusts. The trusts exist for the sole purpose of issuing capital securities and common securities and investing the proceeds thereof in deferrable interest junior subordinated debentures, which are held by TRV. The Company fully, irrevocably and unconditionally guaranteed all of the trusts obligations under the capital securities including principal of $254 million and interest. The Company and TRV are both jointly and severally responsible for the payment obligation of the subordinated debentures.

NOTES TO FINANCIAL STATEMENTS

	Nature and circumstances of guarantee and key attributes, including date and duration of agreement	Liability recognition of guarantee. (include amount recognized at inception. If no initial recognition, document exception allowed under SSAP No. 5R)	Ultimate financial statement impact if action under the guarantee is required	Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be noted specifically	Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted
a.	Sale of business	The fair value of guarantee liabilities as described are minimal and immaterial to the financial statements taken as a whole	Expense - Statement of Income - Line 14. Aggregate write-ins for miscellaneous income	$ 341,266,000	The Company has assessed the performance risk as remote under these guarantees
b.	Former subsidiary	Fair value initial recognition was $19,120,000	Expense - Statement of Income - Line 14. Aggregate write-ins for miscellaneous income	$ 480,000,000	The Company has assessed the performance risk as low under this guarantee. The AM Best current claims-paying rating of the former subsidiary is “A-”
c.	Travelers (Bermuda)	The fair value of guarantee liabilities as described are minimal and immaterial to the financial statements taken as a whole	Surplus - Line 35. Dividends to stockholders	$ 50,000,000	The Company has assessed the performance risk as remote under this guarantee
d.	USF&G’s obligations	No initial recognition as guarantee is made on behalf of a wholly-owned subsidiary and is considered unlimited in amount.	Assets - Line 2.2 Common stocks	Guarantee has no stated amount or limitation to the maximum potential future payments and accordingly, the Company is unable to develop an estimate of the maximum potential payments for such arrangements	The Company has assessed the performance risk as remote under this guarantee
e.	Travelers Constitution State Insurance Company	No initial recognition as guarantee is made on behalf of a wholly-owned subsidiary	Assets - Line 2.2 Common stocks	$ 5,000,000	The Company has assessed the performance risk as remote under this guarantee
f.	Seaboard Surety Company	No initial recognition as guarantee is made on behalf of a related party and is considered unlimited in amount	Surplus - Line 35. Dividends to stockholders	Guarantee has no stated amount or limitation to the maximum potential future payments and accordingly, the Company is unable to develop an estimate of the maximum potential payments for such arrangements	The Company has assessed the performance risk as remote under this guarantee
g.	Travelers Insurance Company Limited	No initial recognition as guarantee is made on behalf of a related party and is considered unlimited in amount	Surplus - Line 35. Dividends to stockholders	Guarantee has no stated amount or limitation to the maximum potential future payments and accordingly, the Company is unable to develop an estimate of the maximum potential payments for such arrangements	The Company has assessed the performance risk as remote under this guarantee
h.	Discover Reinsurance Company	No initial recognition as guarantee is made on behalf of a related party and is considered unlimited in amount	Surplus - Line 35. Dividends to stockholders	Guarantee has no stated amount or limitation to the maximum potential future payments and accordingly, the Company is unable to develop an estimate of the maximum potential payments for such arrangements	The Company has assessed the performance risk as remote under this guarantee
i.	Certain pension obligations of Travelers Special Services Limited, a wholly-owned subsidiary	No initial recognition as guarantee is made on behalf of a wholly-owned subsidiary and is considered unlimited in amount	Assets - Line 2.2 Common stocks	Guarantee has no stated amount or limitation to the maximum potential future payments and accordingly, the Company is unable to develop an estimate of the maximum potential payments for such arrangements	The Company has assessed the performance risk as remote under this guarantee
j.	Trust obligations of three wholly-owned subsidiaries	No initial recognition as guarantee is made on behalf of a wholly-owned subsidiary	Assets - Line 2.2 Common stocks	See below - subject to the same maximum	The Company has assessed the performance risk as low under these guarantees
	Subordinated debentures by its parent to the respective trusts	Fair value initial recognition for debenture guarantees was $24,000,000	Surplus - Line 35. Dividends to stockholders	$ 254,000,000	TRV is current in all debenture obligations. The AM Best current financial strength rating is “a-“.

Aggregate maximum potential of future payments of all guarantees (undiscounted) the guarantor could be required to make under guarantees		$ 1,130,266,000
Current liability recognized in financial statements:		
	Noncontingent liabilities	43,120,000
	Contingent liabilities	—
Ultimate financial statement impact if action under the guarantee is required:		
	Investment in SCA	5,000,000
	Dividends to stockholders	304,000,000
	Expense	821,266,000
	Total	$ 1,130,266,000

NOTES TO FINANCIAL STATEMENTS

2. 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.

3. 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.

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

15. LEASES

A. Lessee Leasing Arrangements:

1. At December 31, 2020, the Company is a party to lease agreements for office space for various periods of time. Total rental expense under operating leases for the Company for 2020 and 2019 was $2,763,121 CAD and $2,624,421 CAD, respectively. These lease agreements support the Company's Canadian branch insurance operations and the corresponding expense is subject to a shared services reimbursement agreement between the Company and its Canadian affiliates. The Company did not have any rental income from subleases during 2020 and 2019.

   Renewal terms vary by lease agreement, none of which are material to the Company.

   The Company's Canadian branch insurance operations are subject to a foreign currency translation per SSAP No. 23, *Foreign Currency Transactions and Translations*. See Note 1 for more information.

2. Aggregate future minimum rental payments for leases having initial or remaining noncancelable lease terms in excess of one year for the Company totaled $2,222,609 CAD at December 31, 2020.

   At December 31, 2020, the minimum aggregate future rental commitments in Canadian dollars are as follows:

Year Ending December 31,	Operating Leases
2021	$ 1,165,746
2022	750,313
2023	306,550
2024	—
2025	—
2026 and later years	—
Total	$ 2,222,609

   As of December 31, 2020, the Company does not have any future minimum rental payments to be received under subleases.

3. Sale-Leaseback Transactions:

   Not applicable.

B. Lessor Leases:

1. Operating Leases:

   The Company maintains investments in commercial real estate. The land is carried at cost and the buildings at cost less accumulated depreciation and related encumbrances. The buildings are depreciated on a straight-line basis over a period of up to 39 years. For the cost and carrying value of properties held for the production of income, see Schedule A. The accumulated depreciation on such properties was $553,820,643 and $514,900,613 as of December 31, 2020 and 2019, respectively. At December 31, 2020, the minimum annual lease payments receivable under non-cancelable leasing arrangements are as follows:

Year Ending December 31,	Operating Leases
2021	$ 115,024,700
2022	101,147,081
2023	75,401,304
2024	58,228,209
2025	38,074,176
2026 and later years	74,602,145
Total	$ 462,477,615

2. Leveraged 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 $863.9 million at December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

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

A. Transfers of Receivables Reported as Sales:

Not applicable.

B. Transfer and Servicing of Financial Assets:

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

C. Wash Sales:

Not applicable.

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

Not applicable.

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

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

20. FAIR VALUE MEASUREMENTS

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

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

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

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ —	$ 61,891,418	$ —	$ —	$ 61,891,418
Common stock					
Industrial and miscellaneous	109,231,170	—	2,304,130	—	111,535,300
Total securities at fair value	$ 109,231,170	$ 61,891,418	$ 2,304,130	$ —	$ 173,426,718

At December 31, 2020, the Company also holds Level 2 U.S. special revenue and special assessment obligations bonds and Level 3 industrial and miscellaneous bonds, both measured and reported at their fair value of zero.

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	$ 2,101,501	$ —	$ —	$ —	$ 202,629

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2020
Common stock	$ —	$ —	$ —	$ —	$ 2,304,130

There have been no changes in the value of the Level 3 bonds from the previous year end.

NOTES TO FINANCIAL STATEMENTS

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.

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	$ 145,481,158	$ 145,481,158	$ 14,697,179	$ 130,783,979	$ —	$ —	$ —
Long-term bonds	15,477,136,210	14,407,530,195	416,711,908	14,980,511,633	79,912,669	—	—
Preferred stock	2,061,000	1,195,000	2,061,000	—	—	—	—
Common stock	111,535,300	111,535,300	109,231,170	—	2,304,130	—	—

(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	$ 520,158,566	$ 520,158,566	$ 57,853,153	$ 462,305,413	$ —	$ —	$ —
Long-term bonds	13,807,976,262	13,221,004,233	393,918,585	13,412,457,721	1,599,956	—	—
Preferred stock	1,918,800	1,195,000	1,918,800	—	—	—	—
Common stock	111,641,113	111,641,113	109,539,612	—	2,101,501	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

A. Unusual or Infrequent Items:

The Company has provided $55,697,307 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	$ 18,121	$ 7,412	$ 5,520	$ 2,840	$ 3,115	$ 222	$ 686	$ 575
Part 1J	4,728	3,526	1,763	329	414	157	(1,652)	66
Part 1K	970	731	2,730	386	267	34	5	7
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	$ 379	$ 126	$ 288	$ 1,186	$ (640)	$ 718	$ (303)	$ 49	$ 57	$ 3,334
Part 1J	8	1	14	27	34	4	7	10	21	349
Part 1K	(60)	45	1,197	9	70	72	497	1,042	169	6,864
Part 1L	—	—	—	—	—	—	—	—	18	500
Part 1S	—	—	—	—	—	—	—	—	—	—
Part 1T	—	—	—	—	—	—	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

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	$ 211	$ 61	$ 70	$ 32	$ 5	$ 12	$ 15	$ 19	$ 106	$ 593
Part 1B	165	133	8	156	7	56	79	15	19	47,450
Part 1C	1,778	2,709	1,268	487	149	646	480	498	91	6,304
Part 1D	108,784	84,955	84,980	70,555	65,204	57,696	67,880	59,138	54,903	775,268
Part 1E	5,460	3,459	3,299	3,221	1,655	1,443	1,524	950	842	61,369
Part 1F - Section 1	(1)	—	22	1	1	3	26	2	198	668
Part 1F - Section 2	—	—	—	—	(6)	3	41	69	271	4,394
Part 1G	513	48	137	62	171	13	(23)	(2)	81	9,638
Part 1H - Section 1	14,820	12,799	17,786	7,809	11,645	5,130	6,504	10,484	8,391	464,713
Part 1H - Section 2	5,007	3,099	1,096	887	2,370	310	343	4,102	2,034	19,336
Part 1M	—	—	—	—	—	—	—	—	—	201
Part 1N	72	—	2	1	—	2	18	10	(12)	3,995
Part 1O	—	1	7	36	103	9	55	568	5,302	69,498
Part 1P	47	—	—	—	149	113	74	155	(6)	688
Part 1R - Section 1	5,962	2,952	2,375	4,003	3,505	4,391	5,339	5,505	3,111	192,190
Part 1R - Section 2	2,831	1,224	286	88	1,091	34	(14)	170	(291)	1,339

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	$ —	$ —	$ (4)	$ (1)	$ —	$ —	$ —	$ —
Workers' compensation	—	—	(610)	(1,596)	(1,156)	(3,509)	—	(222)
Commercial multiple peril	—	—	—	—	—	—	—	—
Medical professional liability - claims-made	—	—	—	—	—	—	—	—
Special liability	—	—	—	—	—	—	—	—
Other liability - occurrence	(223)	(16)	(136)	(531)	(763)	(51)	—	—
Other liability - claims-made	—	—	(9)	(1,025)	—	—	—	—
Special property	—	—	—	—	—	—	—	—
Other	—	—	—	—	—	—	—	—
Reinsurance A	(7)	—	—	—	—	—	—	—
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 Wyoming Fund Series 2014	WY	$ 54,355	$ 43,460

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	$ 54,355	$ —
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

NOTES TO FINANCIAL STATEMENTS

subprime mortgage-backed securities, the Company favors the purchase of senior credit tranches over junior or leveraged credit tranches.

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

Direct exposure through other investments:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
Residential mortgage-backed securities	$ 1,388,873	$ 630,251	$ 2,249,381	$ 262,929

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:

1.	Amount of admitted balance that could be realized from an investment vehicle	$ 24,005,544
2.	Percentage Bonds	69 %
3.	Percentage Stocks	30 %
4.	Percentage Mortgage Loans	— %
5.	Percentage Real Estate	— %
6.	Percentage Cash and Short-Term Investments	1 %
7.	Percentage Derivatives	— %
8.	Percentage Other Invested Assets	— %

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	$ 2,357,121,836	*
Total Recoverable from Group Code 3548			$ 2,357,121,836	

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

2. Unaffiliated Company Recoverables:

The unsecured aggregate recoverables for ceded losses, LAE and unearned premiums recoverable from any unaffiliated reinsurer at December 31, 2020 that exceeded 3% of the Company's policyholders' surplus, were as follows:

NONE

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

B. Reinsurance Recoverable in Dispute:

Not applicable.

C. Reinsurance Assumed and Ceded:

1.

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
Affiliates	$ 3,014,930,873	$ 301,339,420	$ 90,210,524	$ 9,016,455	$ 2,924,720,349	$ 292,322,965
All Other	2,234,282	223,314	3,983,424	398,139	(1,749,142)	(174,825)
Total	$ 3,017,165,155	$ 301,562,734	$ 94,193,948	$ 9,414,594	$ 2,922,971,207	$ 292,148,140

Direct Unearned Premium Reserve $ 119,597,367

NOTES TO FINANCIAL STATEMENTS

2. Accruals for contingent, sliding scale adjustment and other profit sharing commissions, net of reinsurance assumed and ceded, amounted to $61,414,011 at December 31, 2020. This balance represents the Company's 24.79% pro rata share of the net amount of the TRV Reinsurance Pool (see Note 26):

	Direct	Assumed	Ceded	Net
a. Contingent Commission	$ 1,630,541	$ 60,286,059	$ 502,589	$ 61,414,011
b. Sliding Scale Adjustments	—	—	—	—
c. Other Profit Commission Arrangements	—	—	—	—
d. Total	$ 1,630,541	$ 60,286,059	$ 502,589	$ 61,414,011

D. Uncollectible Reinsurance:

Not applicable.

E. Commutation of Ceded Reinsurance:

Not applicable.

F. Retroactive Reinsurance:

	Assumed	Ceded
a. Reserves Transferred:		
(1) Initial Reserves	$ 2,330,260	$ 16,163,477
(2) Adjustments - Prior Year(s)	(991,600)	41,800,423
(3) Adjustments - Current Year	—	(301,666)
(4) Current Total	$ 1,338,660	$ 57,662,234
b. Consideration Paid or Received:		
(1) Initial Consideration	$ 2,591,816	$ 17,087,567
(2) Adjustments - Prior Year(s)	—	3,461,436
(3) Adjustments - Current Year	—	7,140
(4) Current Total	$ 2,591,816	$ 20,556,143
c. Paid Losses Reimbursed or Recovered:		
(1) Prior Year(s)	$ 1,046,212	$ 47,134,044
(2) Current Year	47	539,321
(3) Current Total	$ 1,046,259	$ 47,673,365
d. Special Surplus From Retroactive Reinsurance:		
(1) Initial Surplus Gain or Loss	$ 261,556	$ (924,090)
(2) Adjustments - Prior Year(s)	991,600	38,338,987
(3) Adjustments - Current Year	—	(308,806)
(4) Current Year Restricted Surplus	1,253,156	9,958,472
(5) Cumulative Total Transferred to Unassigned Funds	$ —	$ 27,147,619

e. Other insurers included in the above transactions:

Company	Assumed	Ceded
Munich Reinsurance America, Inc. (10227)	$ 1,338,660	$ —
TIG Insurance Company (25534)	—	17,718,983
XL Reinsurance America Inc. (20583)	—	17,545,705
Swiss Reinsurance America Corporation (25364)	—	4,433,078
Westport Insurance Corporation (39845)	—	3,839,593
Commercial Risk Reinsurance Co. Ltd. (AA-3190433)	—	3,321,860
Various	—	10,803,015
Total	$ 1,338,660	$ 57,662,234

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)	$ 70,285	$ —
Swiss Reinsurance America Corporation (25364)	14,941	—
Westport Insurance Corporation (39845)	13,995	—
Various	32,066	—
Total	$ 131,287	$ —

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G. Reinsurance Accounted for as a Deposit:

As of December 31, 2020, the Company had one assumed reinsurance contract accounted for as a deposit with a non-zero balance. This contract has been in runoff since 2001 and has a deposit balance of $142,384 at year-end. Due to the immaterial nature of the deposit balance the Company accounts for it at the estimated ultimate remaining payments on an undiscounted basis.

As of December 31, 2020, the Company had one ceded reinsurance contract accounted for as a deposit with a non-zero balance. This contract has been in runoff since 2002 and has a balance of $177,840 at year-end. Due to the immaterial nature of this balance the Company accounts for its estimated ultimate remaining recoverable on an undiscounted basis.

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

Not applicable.

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

Not applicable.

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation:

Not applicable.

K. Reinsurance Credit:

Not applicable.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

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	$ 18,547,179
2.	Unsecured amount	5,867,211
3.	Less: Nonadmitted amount (10%)	586,721
4.	Less: Nonadmitted for any person for whom agents' balances or uncollected premiums are nonadmitted	730,254
5.	Admitted amount (1) - (3) - (4)	$ 17,230,204

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 $83,860,000, 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.

NOTES TO FINANCIAL STATEMENTS

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	
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 $56,247,906 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
$ 635,540,076	$ 635,540,076

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	$ 178,434,574
Brighthouse Life Insurance Company, Charlotte, NC	Yes	57,935,448
All other companies		399,170,054

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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

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	$ 2,314,036,533	$ 1,047,644,027	$ 9,760,977	$ 1,057,405,004
19.3, 19.4	Commercial auto liability	323,025,044	173,110,356	949,169	174,059,525
21	Auto physical damage	2,638,986	1,140,189	7,754	1,147,943
17.1, 17.2	Other liability	337,441,990	75,483,859	991,531	76,475,390
18.1, 18.2	Products liability	169,434,098	51,959,312	497,861	52,457,173
5	Commercial multiple peril	2,441,601	47,931	7,174	55,105
	Total	$ 3,149,018,252	$ 1,349,385,674	$ 12,214,466	$ 1,361,600,140

2. Unsecured amounts of high deductibles:

a.	Total high deductibles and billed recoverables on paid claims	$ 1,361,600,140
b.	Collateral on balance sheet *	$ 174,882,262
c.	Collateral off balance sheet	$ 1,119,384,351
d.	Total unsecured deductibles and billed recoverables on paid claims	$ 67,333,527
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)	$ 1,502,888
b.	Amount over 90 days overdue admitted	$ 375,901
c.	Total overdue (a+b)	$ 1,878,789

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

Counterparty Ranking	Top Ten Unsecured High Deductibles Amounts
Counterparty 1	$ 13,832,925
Counterparty 2	10,975,506
Counterparty 3	10,676,538
Counterparty 4	10,252,314
Counterparty 5	8,489,920
Counterparty 6	7,138,685
Counterparty 7	4,908,404
Counterparty 8	4,460,081
Counterparty 9	4,424,095
Counterparty 10	3,891,569

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.

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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

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 $592,545,738 and $34,926,336 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	$ 66,110,220	$ 165,323,930
2.	Other liability - occurrence	2,745,493	32,808,326
3.	Total	$ 68,855,713	$ 198,132,256

* 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 $12,031,597.

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 24.79%.

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

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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 $128.4 million direct payment and a $113.5 million net payment for asbestos.

1. Direct - Asbestos	2016	2017	2018	2019	2020
a. Beginning reserves:	$448,992,953	$323,524,971	$335,133,451	$352,348,830	$351,432,755
b. Incurred losses and LAE:	71,470,561	77,196,060	79,575,900	62,718,700	85,277,600
c. Cal. year payments for losses and LAE:	196,938,543	65,587,580	62,360,521	63,634,775	68,290,214
d. Ending reserves:	$323,524,971	$335,133,451	$352,348,830	$351,432,755	$368,420,141

2. Assumed Reinsurance - Asbestos	2016	2017	2018	2019	2020
a. Beginning reserves:	$ 41,046,181	$ 48,660,719	$ 43,353,175	$ 43,356,424	$ 38,346,854
b. Incurred losses and LAE:	16,435,770	6,941,200	5,057,160	—	4,462,200
c. Cal. year payments for losses and LAE:	8,821,232	12,248,744	5,053,911	5,009,570	4,794,333
d. Ending reserves:	$ 48,660,719	$ 43,353,175	$ 43,356,424	$ 38,346,854	$ 38,014,721

3. Net of Ceded Reinsurance - Asbestos	2016	2017	2018	2019	2020
a. Beginning reserves:	$445,604,988	$326,017,068	$314,784,420	$314,715,212	$310,035,816
b. Incurred losses and LAE:	55,678,340	55,628,760	55,380,860	50,819,500	73,130,500
c. Cal. year payments for losses and LAE:	175,266,260	66,861,408	55,450,068	55,498,896	58,566,707
d. Ending reserves:	$326,017,068	$314,784,420	$314,715,212	$310,035,816	$324,599,609

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

1. Direct Basis	$262,401,937
2. Assumed Reinsurance Basis	$ 12,475,704
3. Net of Ceded Reinsurance Basis:	$214,587,133

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

1. Direct Basis	$194,154,436
2. Assumed Reinsurance Basis	$ 2,193,311
3. Net of Ceded Reinsurance Basis:	$164,028,792

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:	$ 75,584,615	$ 81,829,467	$ 80,001,932	$ 76,411,109	$ 75,401,269
b. Incurred losses and LAE:	21,517,721	17,351,872	16,472,183	20,466,160	15,510,900
c. Cal. year payments for losses and LAE:	15,272,869	19,179,407	20,063,006	21,476,000	17,716,271
d. Ending reserves:	$ 81,829,467	$ 80,001,932	$ 76,411,109	$ 75,401,269	$ 73,195,898

2. Assumed Reinsurance - Environmental	2016	2017	2018	2019	2020
a. Beginning reserves:	$ 14,068,515	$ 13,050,035	$ 10,285,089	$ 10,205,881	$ 9,366,473
b. Incurred losses and LAE:	49,580	991,600	1,127,945	247,900	251,187
c. Cal. year payments for losses and LAE:	1,068,060	3,756,546	1,207,153	1,087,308	810,910
d. Ending reserves:	$ 13,050,035	$ 10,285,089	$ 10,205,881	$ 9,366,473	$ 8,806,750

3. Net of Ceded Reinsurance - Environmental	2016	2017	2018	2019	2020
a. Beginning reserves:	$ 86,562,091	$ 92,026,918	$ 87,435,325	$ 81,237,874	$ 77,976,902
b. Incurred losses and LAE:	20,327,801	16,112,372	13,633,728	18,840,400	15,370,226
c. Cal. year payments for losses and LAE:	14,862,974	20,703,965	19,831,179	22,101,372	17,812,066
d. Ending reserves:	$ 92,026,918	$ 87,435,325	$ 81,237,874	$ 77,976,902	$ 75,535,062

NOTES TO FINANCIAL STATEMENTS

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

1.	Direct Basis	$ 72,549,811
2.	Assumed Reinsurance Basis	$ 4,247,250
3.	Net of Ceded Reinsurance Basis:	$ 70,786,609

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

1.	Direct Basis	$ 27,238,360
2.	Assumed Reinsurance Basis	$ (2,780)
3.	Net of Ceded Reinsurance Basis:	$ 25,684,802

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 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 [ ] No [X]

4.12 renewals? Yes [ ] No [X]

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

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

4.22 renewals? Yes [ ] No [X]

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

If 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 350 Market Street, LLC

12.12 Number of parcels involved 1

12.13 Total book/adjusted carrying value $ 21,614,033

12.2 If yes, provide explanation
Holds a 254 room hotel in St. Paul, MN.

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 [X] No [ ]

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

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
104000854	American National Bank	Failure to comply with contract	$ 87,500
111902055	Benchmark Bank	Failure to comply with contract	$ 150,000
091302966	Choice Financial Group	Failure to comply with contract	$ 208,000
051403041	First National Bank	Failure to comply with contract	$ 100,000
101114109	First Option Bank	Failure to comply with contract	$ 16,000
081918425	First State Community Bank	Failure to comply with contract	$ 4,000
0	ICI Finance Plc-	Failure to comply with contract	$ 1,890,000
091000132	Northeast Bank	Failure to comply with contract	$ 30,000
0	Southwest Georgia Farm Credit	Failure to comply with contract	$ 100,000
325070980	Washington Federal, National Association	Failure to comply with contract	$ 300,000

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a 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]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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 [ ] No [X]
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.	$	64,201,437
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:	$	64,201,437
	24.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	$	64,201,437
	24.093 Total payable for securities lending reported on the liability page:	$	64,201,437
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	$	1,249,702,635
	25.29 On deposit with other regulatory bodies	$	2,167,640
	25.30 Pledged as collateral – excluding collateral pledged to an FHLB	$	27,946,559
	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 [ ] No [X]
26.2	If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? If no, attach a description with this statement.		Yes [ ] No [ ] N/A [X]

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.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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
The Bank of New York Mellon	240 Greenwich Street, New York, NY 10286

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
CIBC Mellon	1 York Street	Custodial account for Canadian Branch
	Toronto, ON M5J 0B6	
Citigroup Inc.	390 Greenwich Street	Brokerage account
	New York, NY 10013	

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
CBRE Clarion Securities	U
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
106256	CBRE Clarion Securities		SEC file # 801-49083	NO
	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	$ 14,553,011,351	$ 15,622,617,371	$ 1,069,606,020
30.2	Preferred Stocks	$ 1,195,000	$ 2,061,000	$ 866,000
30.3	Totals	$ 14,554,206,351	$ 15,624,678,371	$ 1,070,472,020

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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.
   d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

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] N/A [ ]

OTHER

37.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 12,302,417

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	$ 6,288,614

38.1 Amount of payments for legal expenses, if any? $ 18,919,326

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	$ 5,366,730

39.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 442,163

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	$ 6,338,672,999	$ 6,189,075,663
2.3	Premium Ratio (2.1/2.2)	0.0%	0.0%
2.4	Reserve Numerator	$ 0	$ 0
2.5	Reserve Denominator	$ 13,994,113,974	$ 13,366,331,865
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		$ 58,716,136
	3.22 Non-participating policies		$ 6,436,294,324
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.

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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 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 [ ] No [X]

GENERAL INTERROGATORIES

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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 [X] No [ ]

11.2 If yes, give full information
Refer to Note 14G as there are several guarantees in force.

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	$ 15,765,102
12.12	Unpaid underwriting expenses (including loss adjustment expenses)	$ 2,782,077

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? $ 12,679,968

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

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

12.41	From	0.0%
12.42	To	0.0%

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

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

12.61	Letters of Credit	$ 1,300,649,253
12.62	Collateral and other funds	$ 279,260,653

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): $ 50,000,000 CAD

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. 0

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)	3,182,362,802	3,393,536,539	3,288,262,315	3,129,716,796	2,997,728,938
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	1,265,830,205	1,257,756,462	1,200,411,279	1,128,405,066	1,073,079,390
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	2,230,869,769	2,034,782,003	1,884,194,374	1,788,449,399	1,731,784,059
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	19,664,611	20,273,286	25,818,544	24,505,483	25,427,976
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	21,420,955	16,779,098	20,811,852	28,092,894	27,369,414
6.	Total (Line 35)	6,720,148,342	6,723,127,389	6,419,498,364	6,099,169,639	5,855,389,777
	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)	3,011,039,082	3,105,165,205	2,995,191,532	2,860,790,525	2,720,411,732
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	1,221,983,701	1,195,973,863	1,140,332,062	1,069,147,185	1,007,347,160
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	2,221,827,336	2,033,165,317	1,882,971,087	1,787,679,905	1,729,513,647
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	16,685,461	17,333,501	22,089,563	20,786,386	20,782,928
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	23,474,880	16,598,012	11,522,852	10,687,561	12,426,074
12.	Total (Line 35)	6,495,010,460	6,368,235,898	6,052,107,096	5,749,091,562	5,490,481,541
	Statement of Income (Page 4)					
13.	Net underwriting gain (loss) (Line 8)	256,301,022	142,877,469	70,468,791	30,609,752	288,669,930
14.	Net investment gain (loss) (Line 11)	628,294,949	810,878,594	707,693,786	806,078,745	1,116,634,247
15.	Total other income (Line 15)	9,316,538	11,993,127	5,938,623	10,737,182	8,638,688
16.	Dividends to policyholders (Line 17)	8,575,335	10,267,464	11,505,116	11,249,525	10,679,857
17.	Federal and foreign income taxes incurred (Line 19)	136,332,772	133,174,664	128,089,019	124,020,760	203,825,992
18.	Net income (Line 20)	749,004,402	822,307,063	644,507,065	712,155,393	1,199,437,015
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	20,881,814,306	20,090,121,772	19,476,302,837	18,716,417,995	18,558,671,505
20.	Premiums and considerations (Page 2, Col. 3):					
	20.1 In course of collection (Line 15.1)	818,878,993	751,208,639	689,465,645	666,601,355	652,490,362
	20.2 Deferred and not yet due (Line 15.2)	1,256,821,903	1,305,026,772	1,248,413,413	1,200,356,349	1,134,897,186
	20.3 Accrued retrospective premiums (Line 15.3)	17,230,204	20,364,606	20,659,842	21,386,725	15,847,005
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	14,742,818,045	14,221,396,740	13,771,734,477	13,349,136,294	13,000,440,163
22.	Losses (Page 3, Line 1)	8,673,303,142	8,190,307,671	7,984,646,252	7,733,842,902	7,498,180,997
23.	Loss adjustment expenses (Page 3, Line 3)	1,911,322,074	1,891,172,384	1,857,084,301	1,828,248,006	1,789,419,482
24.	Unearned premiums (Page 3, Line 9)	3,042,568,573	2,928,406,693	2,745,184,940	2,611,325,104	2,494,094,671
25.	Capital paid up (Page 3, Lines 30 & 31)	20,000,000	20,000,000	20,000,000	20,000,000	20,000,000
26.	Surplus as regards policyholders (Page 3, Line 37)	6,138,996,260	5,868,725,032	5,704,568,360	5,367,281,700	5,558,231,343
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	1,527,671,321	1,162,407,967	1,041,282,338	1,044,598,440	1,434,174,401
	Risk-Based Capital Analysis					
28.	Total adjusted capital	6,138,996,260	5,868,725,032	5,704,568,360	5,367,281,700	5,558,231,343
29.	Authorized control level risk-based capital	1,339,894,440	1,310,149,650	1,211,714,159	1,152,815,229	1,053,557,422
	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)	78.7	75.7	75.8	74.2	70.7
31.	Stocks (Lines 2.1 & 2.2)	11.3	11.6	11.6	12.1	14.4
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)	5.1	5.0	4.7	4.8	4.8
34.	Cash, cash equivalents and short-term investments (Line 5)	1.0	3.3	3.0	3.6	4.2
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)	3.5	3.6	4.1	4.5	4.6
38	Receivables for securities (Line 9)	0.0	0.0	0.0	0.1	0.2
39.	Securities lending reinvested collateral assets (Line 10)	0.4	0.9	0.9	0.8	1.1
40.	Aggregate write-ins for invested assets (Line 11)	0.0	(0.0)	(0.0)	(0.0)	0.0
41.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
42.	Affiliated bonds (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)	1,966,430,081	1,925,765,140	1,899,458,579	1,895,256,630	1,961,871,975
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	25,846,314	25,676,114	47,153,170	51,355,256	49,172,636
48.	Total of above lines 42 to 47	1,992,276,396	1,951,441,254	1,946,611,748	1,946,611,886	2,011,044,611
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)	32.5	33.3	34.1	36.3	36.2

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)	38,940,192	(52,941,424)	(38,524,787)	(141,455,542)	(339,525,361)
52.	Dividends to stockholders (Line 35)	(530,000,000)	(632,000,000)	(255,000,000)	(665,000,000)	(858,000,000)
53.	Change in surplus as regards policyholders for the year (Line 38)	270,271,228	164,156,672	337,286,659	(190,949,642)	(5,041,138)
	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)	1,744,012,293	2,011,972,935	1,869,597,225	1,876,303,415	1,844,265,454
55.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	607,798,173	750,218,570	684,625,764	717,059,828	555,777,300
56.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	1,046,877,575	1,049,373,494	1,055,080,004	892,832,918	751,964,076
57.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	5,891,478	3,895,382	6,881,482	34,807,311	18,469,793
58.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	57,552,597	38,674,190	41,614,273	64,150,723	31,528,614
59.	Total (Line 35)	3,462,132,116	3,854,134,571	3,657,798,747	3,585,154,194	3,202,005,237
	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)	1,476,052,254	1,631,336,069	1,519,196,906	1,464,069,722	1,435,338,405
61.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	590,030,342	697,716,803	655,417,592	667,983,878	530,338,027
62.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	1,047,791,757	1,046,826,042	1,047,531,397	881,726,843	740,027,958
63.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	6,090,240	2,551,827	3,621,723	6,173,563	11,191,005
64.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	19,312,051	14,104,286	13,569,270	24,813,730	13,492,411
65.	Total (Line 35)	3,139,276,645	3,392,535,027	3,239,336,888	3,044,767,736	2,730,387,807
	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)	57.1	58.1	58.9	58.2	52.1
68.	Loss expenses incurred (Line 3)	9.6	10.4	10.5	11.4	11.7
69.	Other underwriting expenses incurred (Line 4)	29.2	29.2	29.4	29.9	30.8
70.	Net underwriting gain (loss) (Line 8)	4.0	2.3	1.2	0.5	5.4
	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)	28.4	28.2	28.7	29.1	30.1
72.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	66.8	68.5	69.4	69.5	63.8
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)	105.8	108.5	106.1	107.1	98.8
	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)	(96,743)	1,134	(59,198)	(132,325)	(105,512)
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)	(1.6)	0.0	(1.1)	(2.4)	(1.9)
	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)	(179,782)	(103,611)	(215,459)	(207,993)	(271,751)
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)	(3.2)	(1.9)	(3.9)	(3.7)	(4.5)

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....24767 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

NONE

19.BK

(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	6,427,221	365,892	4,111,963	4,477,855	60,094	2,081,655	3,014,931	0	0	0	0
0199999.		Affiliates - U. S. Intercompany Pooling		6,427,221	365,892	4,111,963	4,477,855	60,094	2,081,655	3,014,931	0	0	0	0
Affiliates - U.S. Non-Pool - Other														
41-0406690..	24767.....	ST PAUL FIRE & MARINE INSURANCE COMPANY	CT	0	0	179	179	0	0	0	0	0	0	0
06-0907370..	31194.....	TRAVELERS CASUALTY AND SURETY OF AMERICA	CT	3,204	0	0	0	0	0	0	0	0	0	0
0399999.		Affiliates - U.S. Non-Pool - Other		3,204	0	179	179	0	0	0	0	0	0	0
0499999.		Affiliates - U.S. Non-Pool - Total		3,204	0	179	179	0	0	0	0	0	0	0
Affiliates - Other (Non-U. S.) - Other														
AA-3194119.	00000.....	TRAVELERS (BERMUDA) LTD	BMU	0	0	1,061	1,061	0	0	0	0	0	0	0
AA-1121375.	00000.....	TRAVELERS INSURANCE COMPANY LTD	GBR	0	0	16	16	0	0	0	0	0	0	0
AA-1560039.	00000.....	TRAVELERS INSURANCE COMPANY OF CANADA	CAN	2,100	0	0	0	0	928	0	0	0	0	0
0699999.		Affiliates - Other (Non-U. S.) - Other		2,100	0	1,077	1,077	0	928	0	0	0	0	0
0799999.		Affiliates - Other (Non-U. S.) - Total		2,100	0	1,077	1,077	0	928	0	0	0	0	0
0899999.		Total Affiliates		6,432,526	365,892	4,113,219	4,479,111	60,094	2,082,583	3,014,931	0	0	0	0
Other U. S. Unaffiliated Insurers														
13-3333609..	32220.....	21ST CENTURY NORTH AMERICA INSURANCE CO	NY	0	(0)	504	503	0	0	0	0	0	0	0
39-0491540..	14184.....	ACUITY A MUTUAL INSURANCE COMPANY	WI	0	0	321	321	0	0	0	0	0	0	0
22-2235730..	24856.....	ADMIRAL INSURANCE COMPANY	DE	0	0	30	30	0	0	0	0	0	0	0
13-5303710..	19399.....	AIU INS CO	NY	0	171	7,143	7,314	0	0	26	1	0	0	0
95-3187355..	35300.....	ALLIANZ GLOBAL RISKS US INSURANCE CO	IL	0	0	678	678	0	0	0	0	0	0	0
95-3323939..	36420.....	ALLIANZ UNDERWRITERS INSURANCE COMPANY	IL	0	0	6,214	6,214	0	0	0	0	0	0	0
95-4387273..	19489.....	ALLIED WORLD ASSUR CO US INC	DE	0	0	2	2	0	0	0	0	0	0	0
36-2999368..	36455.....	ALLSTATE NORTHBROOK INDEMNITY COMPANY	IL	0	0	8,507	8,507	0	0	0	0	0	0	0
36-4168532..	38237.....	AMERICAN COUNTRY INSURANCE COMPANY	IL	0	(0)	0	(0)	0	0	0	0	0	0	0
13-5124990..	19380.....	AMERICAN HOME ASSURANCE COMPANY	NY	0	(0)	5	5	0	0	0	0	0	0	0
58-1181498..	31895.....	AMERICAN INTERSTATE INSURANCE COMPANY	NE	0	0	2,938	2,938	0	0	0	0	0	0	0
73-0737056..	16810.....	AMERICAN MERCURY INS CO	OK	0	0	2	2	0	0	0	0	0	0	0
74-0484030..	60739.....	AMERICAN NATIONAL INSURANCE COMPANY	TX	0	0	64	64	0	0	0	0	0	0	0
63-0801806..	41300.....	AMERICAN RESOURCES INSURANCE CO INC	OK	0	0	58	58	0	0	0	0	0	0	0
75-6005586..	19712.....	AMERICAN STATES INS CO OF TX	TX	0	0	1	1	0	0	0	0	0	0	0
38-1869912..	19488.....	AMERISURE INSURANCE COMPANY	MI	0	0	1,525	1,525	0	0	0	0	0	0	0
23-2240321..	42390.....	AMGUARD INS CO	PA	0	0	1,845	1,845	0	0	0	0	0	0	0
21-0448855..	13900.....	ARI INSURANCE COMPANY	PA	0	0	130	130	0	0	0	0	0	0	0
13-5358230..	24678.....	ARROWOOD INDEMNITY COMPANY	DE	0	0	867	867	0	0	0	0	0	0	0
59-0714428..	23140.....	ASSOCIATED INDUSTRIES INSURANCE	FL	0	0	5	5	0	0	0	0	0	0	0
82-0351206..	37370.....	ASSOCIATED LOGGERS EXCH	ID	0	0	47	47	0	0	0	0	0	0	0
13-4934590..	19895.....	ATLANTIC MUTUAL INSURANCE COMPANY	NY	0	0	6,124	6,124	0	0	0	0	0	0	0
23-2430426..	22586.....	ATLANTIC STATES INSURANCE COMPANY	PA	0	0	1	1	0	0	0	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						Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
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		
36-6033921..	38245.....	BCS INSURANCE COMPANY	OH	0	0	0	0	0	0	0	0	0	0	0
59-1835212..	10701.....	BRIDGEFIELD EMPLOYERS INSURANCE COMPANY	FL	0	0	1	1	0	0	0	0	0	0	0
06-6105395..	20710.....	CENTURY INDEMNITY COMPANY	PA	0	0	6	6	0	0	0	0	0	0	0
22-2320779..	38989.....	CHUBB CUSTOM INSURANCE COMPANY	NJ	0	0	5	5	0	0	0	0	0	0	0
22-2405591..	41386.....	CHUBB INSURANCE COMPANY OF NEW JERSEY	NJ	0	0	1,250	1,250	0	0	0	0	0	0	0
23-2088429..	90859.....	CIGNA WORLDWIDE INSURANCE COMPANY	DE	0	0	598	598	0	0	0	0	0	0	0
52-0266645..	20532.....	CLARENDON NATIONAL INSURANCE COMPANY	TX	0	0	165	165	0	0	0	0	0	0	0
34-1266871..	36927.....	COLONY SPECIALTY INSURANCE COMPANY	OH	0	0	31	31	0	0	0	0	0	0	0
47-0490411..	31127.....	COLUMBIA CASUALTY COMPANY	IL	0	0	37	37	0	0	0	0	0	0	0
13-1938623..	19410.....	COMMERCE & INDUSTRY INSURANCE COMPANY	NY	0	0	6	6	0	0	0	0	0	0	0
36-2114545..	20443.....	CONTINENTAL CASUALTY COMPANY	IL	0	16	556	572	0	6	0	0	0	0	0
22-2476313..	42625.....	CONTINENTAL INSURANCE COMPANY OF NJ	NJ	0	0	4	4	0	0	0	0	0	0	0
22-2464174..	42471.....	CRUM & FORSTER INSURANCE COMPANY	NJ	0	0	2,219	2,219	0	0	0	0	0	0	0
21-0434400..	13684.....	CUMBERLAND MUT FIRE INS CO	NJ	0	3	846	849	0	0	0	0	0	0	0
95-3014772..	34495.....	DOCTORS COMPANY AN INTERINSURANCE EXCH	CA	0	0	300	300	0	0	0	0	0	0	0
23-1336198..	13692.....	DONEGAL MUT INS CO	PA	0	0	365	365	0	0	0	0	0	0	0
38-2145898..	33499.....	DORINCO REINSURANCE COMPANY	MI	0	0	137	137	0	0	0	0	0	0	0
88-0442429..	10640.....	EMPLOYERS INS CO OF NV	NV	0	0	5,779	5,779	0	0	0	0	0	0	0
39-0264050..	21458.....	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI	0	(1)	74	72	0	0	0	0	0	0	0
42-0234980..	21415.....	EMPLOYERS MUTUAL CASUALTY COMPANY	IA	0	0	35	35	0	0	0	0	0	0	0
25-1232960..	26263.....	ERIE INSURANCE COMPANY	PA	0	(0)	2,737	2,737	0	0	0	0	0	0	0
25-6038677..	26271.....	ERIE INSURANCE EXCHANGE	PA	0	0	0	0	0	0	0	0	0	0	0
13-2912259..	35181.....	EXECUTIVE RISK INDEMNITY INC	DE	0	0	0	0	0	0	0	0	0	0	0
06-1330642..	44792.....	EXECUTIVE RISK SPECIALTY INSURANCE COMP	CT	0	(71)	0	(71)	0	0	0	0	0	0	0
95-2575893..	21652.....	FARMERS INSURANCE EXCHANGE	CA	0	0	75	75	0	0	0	0	0	0	0
13-1963496..	20281.....	FEDERAL INSURANCE COMPANY	IN	0	0	104	104	0	0	0	0	0	0	0
41-0417460..	13935.....	FEDERATED MUTUAL INSURANCE COMPANY	MN	0	0	610	610	0	0	0	0	0	0	0
00-0000000..	00000.....	FEDERATION OF JEWISH PHILANTHROPIES	NY	0	0	370	370	0	0	0	0	0	0	0
06-1325038..	39136.....	FINIAL REINSURANCE COMPANY	CT	0	0	461	461	0	0	0	0	0	0	0
94-1610280..	21873.....	FIREMANS FUND INSURANCE COMPANY	CA	0	0	421	421	0	0	0	0	0	0	0
04-2198460..	21822.....	FIRST STATE INSURANCE COMPANY	CT	0	0	42	42	0	0	0	0	0	0	0
36-2748795..	14249.....	FOUNDERS INSURANCE COMPANY	IL	0	0	159	159	0	0	0	0	0	0	0
13-2559805..	34266.....	FRONTIER INSURANCE COMPANY	NY	0	0	486	486	0	0	0	0	0	0	0
13-2673100..	22039.....	GENERAL REINSURANCE CORPORATION	DE	0	0	1,671	1,671	0	0	0	0	0	0	0
06-0876629..	37362.....	GENERAL STAR INDEMNITY COMPANY	DE	0	0	157	157	0	0	0	0	0	0	0
02-0140690..	23809.....	GRANITE STATE INSURANCE COMPANY	IL	0	0	2,249	2,249	0	0	0	0	0	0	0
15-6020948..	26344.....	GREAT AMERICAN ASSURANCE COMPANY	OH	0	0	300	300	0	0	0	0	0	0	0
31-0954439..	37532.....	GREAT AMERICAN EXCESS & SURPLUS INS CO	OH	0	0	1,363	1,363	0	0	0	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
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	OH	0	0	3,001	3,001	0	0	0	0	0	0	0
95-1479095	22322	GREENWICH INSURANCE COMPANY	DE	0	0	250	250	0	0	0	0	0	0	0
13-5129825	22292	HANOVER INSURANCE COMPANY	NH	2	0	273	273	0	0	0	0	0	0	0
06-0383030	22357	HARTFORD ACCIDENT & INDEMNITY COMPANY	CT	0	0	177	177	0	0	0	0	0	0	0
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX	0	0	102	102	0	0	0	0	0	0	0
02-0308052	22527	HOME INSURANCE COMPANY	NH	0	40	7	47	0	0	0	0	0	0	0
74-2195939	42374	HOUSTON CASUALTY COMPANY	TX	0	0	22	22	0	0	0	0	0	0	0
13-5150451	25054	HUDSON INSURANCE COMPANY	DE	0	0	9	9	0	0	0	0	0	0	0
03-0311204	11268	ICI MUTUAL INSURANCE COMPANY, RRG	VT	0	0	7,389	7,389	0	0	200	0	0	0	0
13-3077651	40223	ICM INSURANCE COMPANY	NY	0	0	2	2	0	0	0	0	0	0	0
00-0000000	00000	IDEAL MUTUAL INSURANCE COMPANY	NY	0	0	104	104	0	0	0	0	0	0	0
35-0410420	14265	INDIANA LUMBERMENS MUTUAL INSURANCE CO	IN	0	0	2	2	0	0	0	0	0	0	0
23-0723970	22713	INSURANCE COMPANY OF NORTH AMERICA	PA	0	0	63	63	0	0	0	0	0	0	0
95-2769232	27847	INSURANCE COMPANY OF THE WEST	CA	0	0	466	466	0	0	0	0	0	0	0
13-5540698	19429	INSURANCE COMPANY STATE OF PENNSYLVANIA	IL	0	0	243	243	0	0	0	0	0	0	0
13-5339725	18341	INSURANCE CORPORATION OF NEW YORK	NY	0	312	25	338	0	0	0	0	0	0	0
22-1010450	11592	INTERNATIONAL FIDELITY INSURANCE COMPANY	NJ	1	0	0	0	0	0	0	0	0	0	0
42-0333120	14338	IOWA MUT INS CO	OH	0	0	600	600	0	0	0	0	0	0	0
36-2883612	32921	ISMIE MUTUAL INSURANCE COMPANY	IL	0	0	195	195	0	0	0	0	0	0	0
13-5556470	11630	JEFFERSON INSURANCE COMPANY	NY	0	0	120	120	0	0	0	0	0	0	0
30-0875959	20621	LAMORAK INSURANCE COMPANY	PA	0	0	0	0	0	0	0	0	0	0	0
25-1149494	19437	LEXINGTON INSURANCE COMPANY	DE	0	1	1,629	1,630	0	0	0	0	0	0	0
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA	0	0	2,926	2,926	0	0	0	0	0	0	0
00-0000000	00000	LOUISIANA HOSPITAL ASSN TRUST	LA	0	0	30	30	0	0	0	0	0	0	0
04-1560700	14435	LUMBER MUTUAL INSURANCE COMPANY	MA	0	0	2	2	0	0	0	0	0	0	0
43-0799570	23108	LUMBERMEN'S UNDERWRITING ALLIANCE	MO	0	0	604	604	0	0	0	0	0	0	0
36-1410470	22977	LUMBERMENS MUTUAL CASUALTY COMPANY	IL	0	121	639	760	0	9	0	0	0	0	0
13-2725441	26298	METROPOLITAN PROPERTY & CAS INS CO	RI	0	0	329	329	0	0	0	0	0	0	0
38-0828980	14508	MICHIGAN MILLERS MUTUAL INSURANCE CO	MI	5	0	162	162	0	0	0	0	0	0	0
00-0000000	00000	MICHIGAN TOWNSHIP PARTICIPATING PLAN	MI	0	0	641	641	0	0	0	0	0	0	0
36-1475332	20451	MIDSTATES REINSURANCE CORPORATION	IL	0	0	173	173	0	0	0	0	0	0	0
31-1169435	23612	MIDWEST EMPLOYERS CASUALTY COMPANY	DE	0	0	2,392	2,392	0	0	0	0	0	0	0
25-1819197	14575	MILLERS CAPITAL INSURANCE COMPANY	PA	0	0	288	288	0	0	0	0	0	0	0
37-0420520	14583	MILLERS FIRST INSURANCE COMPANY	IL	0	6	78	84	0	0	0	0	0	0	0
95-1728812	23604	MISSION INSURANCE COMPANY	CA	0	0	0	0	0	0	0	0	0	0	0
41-0299900	13331	MOTORISTS COMMERCIAL MUTUAL INS CO	OH	0	0	43	43	0	0	0	0	0	0	0
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE	0	0	240	240	0	0	0	0	0	0	0
23-6200024	14664	MUTUAL BENEFIT INS CO	PA	0	0	220	220	0	0	0	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
91-0217580..	14761	MUTUAL OF ENUMCLAW INSURANCE COMPANY	OR	0	0	223	223	0	0	0	0	0	0	0
84-0982643..	16217	NAT'L FARMERS UNION PROPERTY & CASUALTY	NC	0	0	182	182	0	0	0	0	0	0	0
47-0247300..	23663	NATIONAL AMERICAN INSURANCE COMPANY	OK	0	0	330	330	0	0	0	0	0	0	0
43-6027380..	15679	NATIONAL FIRE AND INDEMNITY EXCHANGE	MO	0	0	32	32	0	0	0	0	0	0	0
34-1607395..	32620	NATIONAL INTERSTATE INSURANCE CO	OH	0	0	94	94	0	0	0	0	0	0	0
25-0687550..	19445	NATIONAL UNION FIRE INSURANCE CO OF PA	PA	0	8	157	165	0	0	0	0	0	0	0
31-4177100..	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	OH	0	0	33	33	0	0	0	0	0	0	0
13-3138390..	42307	NAVIGATORS INSURANCE COMPANY	NY	0	0	60	60	0	0	0	0	0	0	0
06-1053492..	41629	NEW ENGLAND REINSURANCE CORPORATION	CT	0	0	0	0	0	0	0	0	0	0	0
02-0172170..	23841	NEW HAMPSHIRE INSURANCE COMPANY	IL	0	(1)	9	8	0	0	0	0	0	0	0
02-0170490..	14788	NGM INSURANCE COMPANY	FL	0	0	11	11	0	0	0	0	0	0	0
52-1479893..	27905	NLC MUTUAL INSURANCE COMPANY	VT	0	0	7,255	7,255	0	0	0	0	0	0	0
22-1964135..	21105	NORTH RIVER INSURANCE COMPANY	NJ	0	0	182	182	0	0	0	0	0	0	0
62-0929818..	31208	OAKWOOD INSURANCE COMPANY	TN	0	0	18	18	0	0	0	0	0	0	0
31-0396250..	24074	OHIO CASUALTY INSURANCE COMPANY	NH	0	0	69	69	0	0	0	0	0	0	0
25-0410420..	24147	OLD REPUBLIC INSURANCE COMPANY	PA	0	0	425	425	0	0	0	0	0	0	0
95-1077060..	22748	PACIFIC EMPLOYERS INSURANCE COMPANY	PA	0	0	205	205	0	0	0	0	0	0	0
23-1997049..	32859	PENN-AMER INS CO	PA	0	0	39	39	0	0	0	0	0	0	0
13-3028939..	38512	RAMPART INSURANCE COMPANY	NY	0	0	47	47	0	0	0	0	0	0	0
41-0451140..	67105	RELIASTAR LIFE INSURANCE COMPANY	MN	0	0	1	1	0	0	0	0	0	0	0
37-0915434..	13056	RLI INSURANCE COMPANY	IL	0	0	2	2	0	0	0	0	0	0	0
43-0727872..	15105	SAFETY NATIONAL CASUALTY CORP	MO	24	0	4,892	4,892	0	0	0	0	0	0	0
22-2665720..	38300	SAMSUNG FIRE & MARINE INSURANCE CO LTD	NY	0	0	0	0	0	0	0	0	0	0	0
22-1272390..	12572	SELECTIVE INS CO OF AMER	NJ	0	0	2	2	0	0	0	0	0	0	0
56-1285899..	39926	SELECTIVE INSURANCE CO OF THE SOUTHEAST	IN	0	0	33	33	0	0	0	0	0	0	0
13-2941133..	10936	SENECA INSURANCE COMPANY	NY	0	0	5	5	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
36-2674180..	21180	SENTRY SELECT INSURANCE COMPANY	WI	0	0	228	228	0	0	0	0	0	0	0
13-2554270..	11126	SOMPO AMERICA INSURANCE COMPANY	NY	0	0	513	513	0	0	0	0	0	0	0
54-6048396..	15709	SOUTHERN STATES INSURANCE EXCHANGE	VA	0	0	209	209	0	0	0	0	0	0	0
75-1670124..	38318	STARR INDEMNITY & LIABILITY COMPANY	TX	0	0	68	68	0	0	0	0	0	0	0
31-4316080..	25135	STATE AUTOMOBILE MUTUAL INSURANCE CO	OH	0	0	91	91	0	0	0	0	0	0	0
13-1675535..	25364	SWISS REINSURANCE AMERICA CORPORATION	NY	0	90	241	332	0	0	0	0	0	0	0
02-0449082..	42376	TECHNOLOGY INSURANCE COMPANY INC	DE	0	0	378	378	0	0	0	0	0	0	0
00-0000000..	00000	TEXAS PUBLIC ENTITY GROUP	TX	0	0	80	80	0	0	0	0	0	0	0
94-1517098..	25534	TIG INSURANCE COMPANY	CA	0	0	997	997	0	0	0	0	0	0	0
13-4032666..	10945	TOKIO MARINE AMERICA INSURANCE COMPANY	NY	0	0	7	7	0	0	0	0	0	0	0
13-5616275..	19453	TRANSATLANTIC REINSURANCE COMPANY	NY	(0)	0	416	416	0	0	0	0	0	0	0
75-0784127..	33014	TRANSPORT INSURANCE COMPANY	OH	0	0	2	2	0	0	0	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
75-6015738..	21075.....	TRANSVERSE INSURANCE COMPANY	TX	0	0	14	14	0	0	0	0	0	0	0
06-1117063..	34894.....	TRENWICK AMERICA REINSURANCE CORPORATION	CT	0	0	125	125	0	0	0	0	0	0	0
41-1232071..	31003.....	TRI STATE INSURANCE COMPANY OF MINNESOTA	IA	0	0	78	78	0	0	0	0	0	0	0
95-2575892..	21709.....	TRUCK INS EXCH	CA	0	0	222	222	0	0	0	0	0	0	0
06-0732738..	29459.....	TWIN CITY FIRE INSURANCE COMPANY	IN	0	0	544	544	0	0	0	0	0	0	0
23-1581485..	13064.....	UNITED NATIONAL INSURANCE COMPANY	PA	0	0	593	593	0	0	0	0	0	0	0
13-5459190..	21113.....	UNITED STATES FIRE INSURANCE COMPANY	DE	0	0	6	6	0	0	0	0	0	0	0
43-1249228..	41181.....	UNIVERSAL UNDERWRITERS INSURANCE CO	IL	0	0	11	11	0	0	0	0	0	0	0
15-0476880..	25976.....	UTICA MUTUAL INSURANCE COMPANY	NY	0	0	5,185	5,185	0	0	0	0	0	0	0
92-0040526..	10030.....	WESTCHESTER FIRE INSURANCE COMPANY	PA	0	1	1,886	1,887	0	0	0	0	0	0	0
58-2139927..	10172.....	WESTCHESTER SURPLUS LINES INS COMPANY	GA	0	3	1,243	1,245	0	0	0	0	0	0	0
39-0717260..	27022.....	WISCONSIN MUT INS CO	WI	0	0	71	71	0	0	0	0	0	0	0
85-0277191..	37885.....	XL SPECIALTY INSURANCE COMPANY	DE	0	8	2,847	2,855	0	1	28	0	0	0	0
36-2781080..	27855.....	ZURICH AMERICAN INS COMPANY OF ILLINOIS	IL	0	(92)	11,538	11,446	0	0	(13)	0	0	0	0
36-4233459..	16535.....	ZURICH AMERICAN INSURANCE COMPANY	NY	0	0	313	313	0	0	0	0	0	0	0
0999999.	Other U. S. Unaffiliated Insurers			33	615	126,285	126,900	0	15	241	1	0	0	0
Pools and Associations - Mandatory Pools, Associations or Other Similar Facilities														
A0-0000000..	00000.....	FACILITY ASSOCIATION RESIDUAL MARKET	CAN	2,189	0	1,302	1,302	0	0	1,087	0	0	0	0
AA-9991409.	00000.....	FLORIDA WORKERS COMPENSATION	FL	0	0	154	154	0	0	0	0	0	0	0
AA-9992122.	00000.....	MASSACHUSETTS WORK COMP ASSIG RISK POOL	MA	0	0	1,063	1,063	0	0	0	0	0	0	0
AA-9992114.	00000.....	MICHIGAN WORKERS COMP INS FACILITY	MI	0	0	481	481	0	0	0	0	0	0	0
AA-9992118.	00000.....	NATIONAL WORKERS COMP REINSURANCE POOL	NY	1,352	0	27,938	27,938	0	0	900	0	0	0	0
AA-9992108.	00000.....	NEW MEXICO WORKERS COMP REINS POOL	NM	(0)	0	491	491	0	0	0	0	0	0	0
1099999.	Pools and Associations - Mandatory Pools, Associations or Other Similar Facilities			3,541	0	31,428	31,428	0	0	1,988	0	0	0	0
Pools and Associations - Voluntary Pools, Associations or Other Similar Facilities														
AA-9995090.	00000.....	AMERICAN INTERNATIONAL MARINE	NY	0	0	0	0	0	0	0	0	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-9995006.	00000.....	ASSOC OF MILL & ELEVATOR MUT INS COS	IL	0	0	10	10	0	0	0	0	0	0	0
AA-9995013.	00000.....	ASSOCIATED AVIATION UNDERWRITERS	NJ	(0)	(1)	1	(0)	0	(0)	0	0	0	0	0
AA-9995068.	00000.....	CANADIAN AIRCRAFT INSURANCE GROUP	NY	0	0	34	34	0	0	0	0	0	0	0
AA-9995022.	00000.....	EXCESS & CASUALTY REINSURANCE ASSOC	NY	0	202	1,337	1,539	0	0	0	0	0	0	0
AA-9995087.	00000.....	RAILROAD INSURANCE UNDERWRITERS	NY	0	0	801	801	0	0	0	56	0	0	0
AA-9995078.	00000.....	SOMERSET MARINE INCORPORATED SYNDICATE	NY	2	(1)	309	308	0	0	0	0	0	0	0
AA-9995043.	00000.....	UNITED STATES AIRCRAFT INSURANCE GROUP	NY	2	0	8,085	8,085	0	0	0	0	0	0	26,666
1199999.	Pools and Associations - Voluntary Pools, Associations or Other Similar Facilities			4	200	10,575	10,776	0	(0)	0	56	0	0	26,666
1299999.	Total Pools and Associations			3,545	200	42,004	42,204	0	(0)	1,988	56	0	0	26,666
Other Non-U. S. Insurers														
AA-1564107.	00000.....	AIG INSURANCE COMPANY OF CANADA	CAN	0	0	16	16	0	0	0	0	0	0	0

SCHEDULE F - PART 1

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

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					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-1560030.	00000	ALLSTATE INSURANCE COMPANY OF CANADA	CAN	0	0	542	542	0	0	0	0	0	0	0
AA-5320017.	00000	AMERICAN INTERNATIONAL ASSURANCE CO	HKG	0	0	0	0	0	0	(0)	0	0	0	0
AA-2130020.	00000	ASEGURADORA DE CREDITOS Y GARANTIAS SA	ARG	1	8	357	365	0	0	0	0	0	0	0
AA-5320010.	00000	ASIA INSURANCE COMPANY LTD	HKG	0	0	(0)	(0)	0	0	0	0	0	0	0
AA-2830001.	00000	ASSA COMPANIA DE SEGUROS SA	PAN	(0)	(10)	0	(10)	0	(4)	0	0	0	0	0
AA-1361002.	00000	ASSICURATRICE EDILE	ITA	2	(25)	66	41	0	4	0	59	0	0	0
AA-1360015.	00000	ASSICURAZIONI GENERALI S.P.A.	ITA	0	0	3	3	0	0	(0)	0	0	0	0
AA-3190004.	00000	ASSOCIATED ELECTRIC & GAS INS SERVICES	BMU	45	0	1,616	1,616	0	42	0	0	0	0	0
AA-1840003.	00000	ATRADIUS CREDITO Y CAUC SA DE SEG Y REAS	ESP	12	0	2,046	2,046	0	0	7	2,051	0	0	0
AA-5280010.	00000	CENTRAL INSURANCE COMPANY LTD	TWN	0	0	1	1	0	0	0	0	0	0	0
AA-5280015.	00000	CHINA MARINERS ASSURANCE CORP	TWN	0	0	0	0	0	0	0	0	0	0	0
AA-5320100.	00000	CHINA TAIPING INSURANCE HK COMPANY LTD	HKG	0	0	0	0	0	0	(2)	0	0	0	0
AA-3190770.	00000	CHUBB TEMPEST REINSURANCE LTD	BMU	0	0	5,493	5,493	0	0	0	0	0	0	0
AA-5280020.	00000	CHUNG KUO INSURANCE COMPANY LTD	TWN	0	0	0	0	0	0	0	0	0	0	0
AA-2330029.	00000	CIA DE SEGUROS GANADERA SA	COL	0	4	30	34	0	0	0	6	0	0	0
A0-0000000..	00000	CIE FRANCAISE D'ASSUR POUR LE COM EXT	FRA	20	(11)	918	908	0	4	0	17	1,072	1,281	0
AA-4360200.	00000	CLAL INSURANCE COMPANY LTD	ISR	0	0	1	1	0	0	0	0	0	0	0
AA-2830000.	00000	COMPANIA INTERNACIONAL DE SEGUROS SA	PAN	0	3	100	103	0	0	0	0	0	0	0
A0-0000000..	00000	CONDOR SA COMPANIA DE SEGUROS GENERALES	COL	0	119	165	283	0	(0)	0	0	0	0	0
AA-2330021.	00000	CONFIANZA ASEGURADORA DE FIANZAS	COL	0	0	318	318	0	0	0	0	0	0	0
AA-3164115.	00000	CONSUMERS GUARANTEE INSURANCE CO LTD	BRB	0	0	131	131	0	0	0	0	0	0	0
AA-5760012.	00000	COSMIC INSURANCE CORP LTD	SGP	0	0	0	0	0	0	(0)	0	0	0	0
AA-1340085.	00000	E & S RUECKVERSICHERUNGS AG	DEU	0	0	42	42	0	0	0	42	0	0	0
AA-1560300.	00000	ECONOMICAL MUTUAL INSURANCE COMPANY	CAN	0	0	18	18	0	0	0	0	0	0	0
A0-0000000..	00000	EIA TAIWAN	TWN	0	0	0	0	0	0	0	0	0	0	0
AA-3160013.	00000	ENERGY INS MUT LTD	BRB	0	0	104	104	0	0	0	0	0	0	0
AA-1240054.	00000	EULER HERMES SA (NV)	BEL	0	(4)	22	18	0	0	0	20	0	0	0
AA-5320042.	00000	FALCON INSURANCE COMPANY LTD	HKG	0	0	0	0	0	0	(0)	0	0	0	0
A0-0000000..	00000	FIANZAS DORAMA SA	MEX	0	12	8	20	0	(49)	0	323	0	0	0
AA-5280025.	00000	FIRST INSURANCE COMPANY LTD	TWN	0	0	0	0	0	0	0	0	0	0	0
AA-5280027.	00000	FUBON INSURANCE COMPANY LTD	TWN	0	0	4	4	0	0	0	0	0	0	0
AA-1120675.	00000	GENERAL SURETY AND GUARANTEE CO LTD	GBR	0	0	0	0	0	0	0	0	0	0	0
A0-0000000..	00000	GLOBAL SPECIALTY RISK INSURANCE LTD	BMU	0	0	48	48	0	0	0	0	0	0	0
AA-5420015.	00000	HYUNDAI MARINE & FIRE INS CO LTD	KOR	0	0	0	0	0	0	0	0	0	0	0
AA-3160031.	00000	INS CORP OF BARBADOS	BRB	0	0	20	20	0	0	0	0	0	0	0
AA-1561037.	00000	INSURANCE CORP OF BRITISH COLUMBIA	CAN	0	0	2	2	0	0	0	0	0	0	0
AA-5420030.	00000	INTERNATIONAL FIRE & MARINE INS CO LTD	KOR	0	0	0	0	0	0	0	0	0	0	0
AA-2230425.	00000	IRB-BRASIL RESSEGUROS SA	BRA	0	0	1,307	1,307	0	0	0	0	0	0	0
AA-5420050.	00000	KOREAN REINSURANCE COMPANY	KOR	0	0	0	0	0	0	0	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-1564115.	00000.....	LAWYERS PROFESSIONAL INDEMNITY	CAN	0	0	102	102	192	0	0	0	69	0	0
AA-1127121.	00000.....	LLOYDS SYNDICATE 1121	GBR	0	0	2,442	2,442	0	600	0	0	0	0	0
AA-1127211.	00000.....	LLOYDS SYNDICATE 1211	GBR	0	0	5,198	5,198	0	0	0	0	0	0	0
AA-1123000.	00000.....	LLOYDS SYNDICATE 2008	GBR	342	0	0	0	0	0	0	0	0	0	0
AA-1126034.	00000.....	LLOYDS SYNDICATE 34	GBR	0	0	429	429	0	0	0	0	0	0	0
AA-1126529.	00000.....	LLOYDS SYNDICATE 529	GBR	(280)	0	0	0	0	0	0	0	0	0	0
AA-1126566.	00000.....	LLOYDS SYNDICATE 566	GBR	(2)	0	2,762	2,762	0	0	0	0	0	0	0
AA-5480030.	00000.....	LONDON & PACIFIC INSURANCE CO BERHAD	MYS	0	0	0	0	0	0	(0)	0	0	0	0
AA-2831003.	00000.....	MAPFRE PANAMA SA	PAN	0	90	0	90	0	4	0	0	0	0	0
AA-1360135.	00000.....	MEDIOLANUM ASSICURAZIONI SPA	ITA	(11)	0	0	0	0	0	0	0	0	0	0
AA-5280040.	00000.....	MINGTAI FIRE & MARINE INSURANCE CO LTD	TWN	0	0	0	0	0	0	1	0	0	0	0
AA-1340165.	00000.....	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DEU	0	0	0	0	0	0	0	0	0	0	0
AA-3190760.	00000.....	NORMANDY REINS CO LTD	BMU	0	0	0	0	0	0	0	0	0	0	0
AA-1560247.	00000.....	NORTHBRIDGE GENERAL INSURANCE CORP	CAN	0	10	1,159	1,169	0	0	0	0	0	0	0
A0-0000000..	00000.....	POLISH REINSURANCE COMPANY	POL	0	0	226	226	0	0	0	0	0	0	0
AA-5360015.	00000.....	PT ASURANSI CENTRAL ASIA	IDN	0	0	(0)	(0)	0	0	0	0	0	0	0
AA-5360006.	00000.....	PT ASURANSI RAMAYANA	IDN	0	0	(0)	(0)	0	0	0	0	0	0	0
AA-5364100.	00000.....	PT REASURANSI NASIONAL INDONESIA	IDN	0	0	(45)	(45)	0	0	0	0	0	0	0
AA-1120465.	00000.....	RIVERSTONE INSURANCE (UK) LTD	GBR	0	0	88	88	0	0	0	0	0	0	0
AA-1120012.	00000.....	ROYAL & SUN ALLIANCE INS (GLOBAL) LTD	GBR	0	0	15	15	0	0	0	0	0	0	0
AA-1560735.	00000.....	ROYAL & SUN ALLIANCE INS CO OF CANADA	CAN	0	0	6,739	6,739	0	0	0	0	0	0	0
AA-5780105.	00000.....	SAFETY INSURANCE COMPANY LTD	THA	0	7	1	8	0	0	0	0	0	0	0
AA-1569737.	00000.....	SASKATCHEWAN GOVERNMENT INSURANCE	CAN	0	0	0	0	0	0	0	0	0	0	0
AA-2130054.	00000.....	SEGUROS SURA SA	ARG	0	10	1	11	0	5	0	4	0	0	0
AA-5280045.	00000.....	SHIN KONG FIRE & MARINE INS CO LTD	TWN	0	0	0	0	0	0	0	0	0	0	0
AA-5760055.	00000.....	SINGAPORE REINSURANCE CORPORATION LTD	SGP	0	0	0	0	0	0	(0)	0	0	0	0
AA-5760056.	00000.....	SOMPO INSURANCE SINGAPORE PTE LTD	SGP	0	0	(0)	(0)	0	0	(0)	0	0	0	0
AA-1580110.	00000.....	SOMPO JAPAN INSURANCE INC	JPN	0	(0)	0	(0)	0	0	0	0	0	0	0
AA-5280050.	00000.....	SOUTH CHINA INSURANCE COMPANY LTD	TWN	0	0	2	2	0	0	0	0	0	0	0
AA-1560770.	00000.....	SOVEREIGN GENERAL INSURANCE COMPANY LTD	CAN	0	0	65	65	0	0	0	0	0	0	0
A0-0000000..	00000.....	STU ERGO HESTIA S.A.	POL	0	0	97	97	0	0	0	0	0	0	0
AA-5280055.	00000.....	TAIAN INSURANCE COMPANY LTD	TWN	0	0	0	0	0	0	0	0	0	0	0
AA-5280065.	00000.....	TAIWAN FIRE & MARINE INSURANCE CO LTD	TWN	0	0	1	1	0	0	0	0	0	0	0
AA-5760005.	00000.....	TOKIO MARINE INSURANCE SINGAPORE LTD	SGP	0	0	4	4	0	0	0	0	0	0	0
AA-5320141.	00000.....	TRINITY GENERAL INSURANCE COMPANY LTD	HKG	0	0	(1)	(1)	0	0	(0)	0	0	0	0
AA-5660010.	00000.....	UCPB GEN INS CO INC	PHL	0	0	0	0	0	0	0	0	0	0	0
A0-0000000..	00000.....	UNION DES ASSURANCES DE PARIS (UAP)	FRA	0	0	22	22	0	0	0	0	0	0	0
AA-3771000.	00000.....	UNITED INSURANCE COMPANY	CYM	0	0	8	8	0	0	0	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-5280060.	00000.....	WALSUN INSURANCE LIMITED	TWN	0	0	1	1	0	0	0	0	0	0	0
AA-3191315.	00000.....	XL BERMUDA LTD	BMU	(2,193)	0	2,259	2,259	0	0	0	0	0	0	0
AA-3160100.	00000.....	XL INSURANCE COMPANY LIMITED	BRB	1	0	636	636	0	0	0	0	0	0	0
AA-5280035.	00000.....	ZURICH INSURANCE (TAIWAN) LTD	TWN	0	0	0	0	0	0	0	0	0	0	0
AA-3190825.	00000.....	ZURICH INSURANCE COMPANY	BMU	0	0	167	167	0	0	0	0	0	0	0
1399999.		Other Non-U. S. Insurers		(2,063)	212	35,756	35,968	192	607	5	2,522	1,141	1,281	0
9999999.		Totals		6,434,041	366,920	4,317,264	4,684,184	60,286	2,083,205	3,017,165	2,579	1,141	1,281	26,666

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		211,431	22,253	0	802,360	77,190	1,137,721	226,700	89,011	503	2,355,738	0	62,621	0	2,293,116	0
0199999.	Total Authorized Affiliates - U.S. Intercompany Pooling				211,431	22,253	0	802,360	77,190	1,137,721	226,700	89,011	503	2,355,738	0	62,621	0	2,293,116	0
Authorized Affiliates-U.S. Non-Pool - Other																			
06-0566050.	25658...	TRAVELERS INDEMNITY COMPANY	CT		3,250	(10)	0	537	0	161	0	1,199	0	1,887	0	165	0	1,722	0
0399999.	Total Authorized Affiliates - U.S. Non-Pool - Other				3,250	(10)	0	537	0	161	0	1,199	0	1,887	0	165	0	1,722	0
0499999.	Total Authorized Affiliates - U.S. Non-Pool - Total				3,250	(10)	0	537	0	161	0	1,199	0	1,887	0	165	0	1,722	0
0899999.	Total Authorized Affiliates				214,681	22,243	0	802,897	77,190	1,137,882	226,700	90,211	503	2,357,624	0	62,786	0	2,294,838	0
Authorized Other U.S. Unaffiliated Insurers																			
06-0237820.	20699...	ACE PROPERTY & CASUALTY INSURANCE CO	PA		2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
06-1182357.	22730...	ALLIED WORLD INSURANCE COMPANY	NH		4	0	0	0	0	1	0	1	0	2	0	1	0	1	0
36-2661954.	10103...	AMERICAN AGRICULTURAL INSURANCE COMPANY	IN		110	1	0	2	0	41	4	56	0	103	0	56	0	48	0
06-1430254.	10348...	ARCH REINSURANCE COMPANY	DE		285	0	0	0	0	(33)	11	56	0	34	0	(4)	0	38	0
13-5358230.	24678...	ARROWOOD INDEMNITY COMPANY	DE		0	0	0	24	0	(5)	2	0	0	21	0	0	0	21	0
38-0315280.	18988...	AUTO OWNERS INSURANCE COMPANY	MI		0	0	0	39	0	5	1	0	0	45	0	0	0	45	0
51-0434766.	20370...	AXIS REINSURANCE COMPANY	NY		157	0	0	20	0	58	16	83	0	177	0	77	0	100	0
23-1502700.	21970...	BEDIVERE INSURANCE COMPANY	PA		0	0	0	111	0	(4)	5	0	0	111	0	0	0	111	0
47-0574325.	32603...	BERKLEY INSURANCE COMPANY	DE		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13-3531373.	10006...	CERITY INSURANCE COMPANY	NY		0	0	0	17	0	(2)	1	0	0	16	0	0	0	16	0
31-0542366.	10677...	CINCINNATI INSURANCE COMPANY	OH		7	0	0	0	0	0	0	3	0	4	0	3	0	1	0
36-2994662.	36552...	COLISEUM REINSURANCE COMPANY	DE		0	0	0	(0)	0	0	0	0	0	(0)	0	0	0	(0)	0
36-2114545.	20443...	CONTINENTAL CASUALTY COMPANY	IL		0	0	0	12	0	(2)	1	0	0	11	0	0	0	11	0
38-2145898.	33499...	DORINCO REINSURANCE COMPANY	MI		0	0	0	14	0	(2)	1	0	0	13	0	0	0	13	0
13-3176864.	42714...	DR INSURANCE COMPANY	KY		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
39-0264050.	21458...	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI		0	0	0	41	0	(5)	2	0	0	38	0	0	0	38	0
42-0234980.	21415...	EMPLOYERS MUTUAL CASUALTY COMPANY	IA		0	0	0	0	0	0	0	0	0	0	0	(0)	0	0	0
35-2293075.	11551...	ENDURANCE ASSURANCE CORPORATION	DE		61	0	0	4	0	4	1	31	0	40	0	30	0	9	0
25-6038677.	26271...	ERIE INSURANCE EXCHANGE	PA		0	0	0	26	0	3	1	0	0	30	0	0	0	30	0
22-2005057.	26921...	EVEREST REINSURANCE COMPANY	DE		696	5	0	250	0	737	140	297	0	1,430	0	234	0	1,196	0
42-0245840.	13897...	FARMERS MUTUAL HAIL INSURANCE CO OF IOWA	IA		0	0	0	5	0	(1)	0	0	0	5	0	0	0	5	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	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
13-2673100.	22039...	GENERAL REINSURANCE CORPORATION	DE		318	0	0	2,858	0	(815)	22	41	0	2,106	0	4	0	2,103	0
13-5129825.	22292...	HANOVER INSURANCE COMPANY	NH		0	0	0	36	0	0	0	0	0	36	0	0	0	36	0
06-0383750.	19682...	HARTFORD FIRE INSURANCE COMPANY	CT		0	0	0	(0)	0	0	0	0	0	(0)	0	0	0	(0)	0
74-2195939.	42374...	HOUSTON CASUALTY COMPANY	TX		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
04-1543470.	23043...	LIBERTY MUTUAL INSURANCE COMPANY	MA		0	0	0	275	0	55	21	0	0	350	0	0	0	350	0
23-0813860.	14400...	LITITZ MUTUAL INSURANCE CO	PA		0	0	0	2	0	0	0	0	0	2	0	0	0	2	0
36-3347420.	23876...	MAPFRE INSURANCE COMPANY	NJ		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
06-1481194.	10829...	MARKEL GLOBAL REINSURANCE COMPANY	DE		1	0	0	0	0	0	0	0	0	0	0	(0)	0	0	0
62-0928337.	31968...	MERASTAR INSURANCE COMPANY	IL		0	0	0	2	0	(0)	0	0	0	2	0	0	0	2	0
04-1614490.	19798...	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	MA		0	0	0	21	0	(3)	1	0	0	19	0	0	0	19	0
13-2915260.	34339...	METROPOLITAN GROUP PROP & CAS INS CO	RI		0	0	0	0	0	18	0	0	0	18	0	0	0	18	0
13-4924125.	10227...	MUNICH REINSURANCE AMERICA INC	DE		6	0	0	(0)	0	1	0	2	0	2	0	1	0	2	0
47-0355979.	20087...	NATIONAL INDEMNITY COMPANY	NE		0	0	0	24	0	52	0	0	0	76	0	0	0	76	0
31-4177100.	23787...	NATIONWIDE MUTUAL INSURANCE COMPANY	OH		2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
47-0698507.	23680...	ODYSSEY REINSURANCE COMPANY	CT		367	2	0	418	0	732	90	203	0	1,445	0	185	0	1,260	0
13-3031176.	38636...	PARTNER REINSURANCE CO OF THE US	NY		509	0	0	1,378	0	1,160	122	239	0	2,899	0	180	0	2,719	0
23-1641984.	10219...	QBE REINSURANCE CORPORATION	PA		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
52-1952955.	10357...	RENAISSANCE REINSURANCE US INC	MD		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
75-1444207.	30058...	SCOR REINSURANCE COMPANY	NY		5	0	0	0	0	0	0	0	0	0	0	(0)	0	1	0
13-2941133.	10936...	SENECA INSURANCE COMPANY	NY		0	0	0	13	0	(2)	1	0	0	11	0	0	0	11	0
39-0333950.	24988...	SENTRY INSURANCE A MUTUAL COMPANY	WI		0	0	0	0	0	5	0	0	0	5	0	0	0	5	0
13-2997499.	38776...	SIRIUS AMERICA INSURANCE COMPANY	NY		0	1	0	1	0	2	0	0	0	4	0	0	0	4	0
13-2554270.	11126...	SOMPO AMERICA INSURANCE COMPANY	NY		0	0	0	14	0	(2)	1	0	0	13	0	0	0	13	0
13-1675535.	25364...	SWISS REINSURANCE AMERICA CORPORATION	NY		55	0	0	(1)	0	(104)	4	8	0	(93)	0	0	0	(93)	0
13-2918573.	42439...	TOA REINSURANCE COMPANY OF AMERICA	DE		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13-4032666.	10945...	TOKIO MARINE AMERICA INSURANCE COMPANY	NY		0	0	0	30	0	(4)	2	0	0	28	0	0	0	28	0
13-5616275.	19453...	TRANSATLANTIC REINSURANCE COMPANY	NY		501	3	0	469	0	467	108	161	0	1,206	0	100	0	1,106	0
48-0921045.	39845...	WESTPORT INSURANCE CORPORATION	MO		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13-1290712.	20583...	XL REINSURANCE AMERICA INC	NY		122	1	0	234	0	263	66	71	0	634	0	53	0	582	0
36-4233459.	16535...	ZURICH AMERICAN INSURANCE COMPANY	NY		0	0	0	24	0	(1)	1	0	0	23	0	0	0	23	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	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
0999999.	Total Authorized Other U.S. Unaffiliated Insurers				3,211	12	0	6,361	0	2,619	625	1,251	0	10,869	0	920	0	9,949	0
Authorized Pools-Voluntary Pools, Associations or Other Similar Facilities																			
AA-9995068.	00000...	CANADIAN AIRCRAFT INSURANCE GROUP	NY		0	0	0	40	0	35	16	0	0	91	0	0	0	91	0
1199999.	Total Authorized Pools - Voluntary Pools, Associations or Similar Facilities				0	0	0	40	0	35	16	0	0	91	0	0	0	91	0
Authorized Other Non-U.S. Insurers																			
AA-1580015.	00000...	AIOI NISSAY DOWA INSURANCE COMPANY LTD	JPN		0	0	0	24	0	0	0	0	0	24	0	0	0	24	0
AA-3190010.	00000...	ANCON INSURANCE COMPANY SA	BMU		0	0	0	8	0	(2)	1	0	0	7	0	0	0	7	0
AA-3194168.	00000...	ASPEN BERMUDA LIMITED	BMU		3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120337.	00000...	ASPEN INSURANCE UK LTD	GBR		136	2	0	11	0	20	2	70	0	105	0	70	0	35	0
AA-3191086.	00000...	ASTRO LTD	BMU		0	0	0	(0)	(0)	0	0	0	0	(0)	0	0	0	(0)	0
AA-3194139.	00000...	AXIS SPECIALTY LTD	BMU		16	0	0	26	0	6	0	6	0	37	0	6	0	31	78
AA-1280025.	00000...	CODAN FORSIKRINGS	DNK		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3191098.	00000...	CREOLE INSURANCE COMPANY LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1340145.	00000...	GENERAL REINSURANCE AG	DEU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1340125.	00000...	HANNOVER RUCK SE	DEU		0	0	0	478	0	561	38	0	0	1,076	0	0	0	1,076	0
AA-3190871.	00000...	LANCASHIRE INSURANCE COMPANY LIMITED	BMU		6	0	0	0	0	0	0	2	0	3	0	2	0	0	0
AA-1122000.	00000...	LLOYDS OF LONDON	GBR		0	0	0	0	0	5	0	0	0	5	0	0	0	5	0
AA-1127084.	00000...	LLOYDS SYNDICATE 1084	GBR		27	0	0	1	0	4	0	12	0	17	0	12	0	5	0
AA-1127141.	00000...	LLOYDS SYNDICATE 1141	GBR		0	0	0	3	0	0	0	0	0	3	0	0	0	3	0
AA-1127183.	00000...	LLOYDS SYNDICATE 1183	GBR		6	0	0	0	0	0	0	3	0	3	0	2	0	1	0
AA-1127207.	00000...	LLOYDS SYNDICATE 1207	GBR		0	0	0	7	0	0	0	0	0	7	0	0	0	7	0
AA-1127221.	00000...	LLOYDS SYNDICATE 1221	GBR		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1127229.	00000...	LLOYDS SYNDICATE 1229	GBR		0	0	0	2	0	0	0	0	0	2	0	0	0	2	0
AA-1120085.	00000...	LLOYDS SYNDICATE 1274	GBR		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1127414.	00000...	LLOYDS SYNDICATE 1414	GBR		18	1	0	1	0	6	0	9	0	17	0	10	0	8	0
AA-1120102.	00000...	LLOYDS SYNDICATE 1458	GBR		13	0	0	5	0	5	0	3	0	14	0	3	0	10	0
AA-1120156.	00000...	LLOYDS SYNDICATE 1686	GBR		41	0	0	0	0	4	1	21	0	25	0	21	0	5	0
AA-1127861.	00000...	LLOYDS SYNDICATE 1861	GBR		8	0	0	0	0	0	0	3	0	4	0	3	0	1	0
AA-1120096.	00000...	LLOYDS SYNDICATE 1880	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120083.	00000...	LLOYDS SYNDICATE 1910	GBR		16	0	0	0	0	2	0	8	0	11	0	8	0	3	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	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
AA-1120084.	00000...	LLOYDS SYNDICATE 1955	GBR..		3	0	0	0	0	0	0	1	0	1	0	1	0	0	0
AA-1126002.	00000...	LLOYDS SYNDICATE 2	GBR..		0	0	0	(0)	0	0	0	0	0	(0)	0	0	0	(0)	0
AA-1128001.	00000...	LLOYDS SYNDICATE 2001	GBR..		110	3	0	8	0	27	2	56	0	95	0	57	0	38	0
AA-1128003.	00000...	LLOYDS SYNDICATE 2003	GBR..		163	2	0	38	0	139	40	87	0	306	0	73	0	233	0
AA-1120071.	00000...	LLOYDS SYNDICATE 2007	GBR..		0	0	0	5	0	1	0	0	0	7	0	0	0	7	0
AA-1128010.	00000...	LLOYDS SYNDICATE 2010	GBR..		60	1	0	1	0	9	1	31	0	42	0	31	0	11	0
AA-1120158.	00000...	LLOYDS SYNDICATE 2014	GBR..		(1)	0	0	1	0	3	0	0	0	4	0	0	0	4	0
AA-1128020.	00000...	LLOYDS SYNDICATE 2020	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126219.	00000...	LLOYDS SYNDICATE 219	GBR..		0	0	0	2	0	0	0	0	0	2	0	0	0	2	0
AA-1128227.	00000...	LLOYDS SYNDICATE 2227	GBR..		0	0	0	3	0	0	0	0	0	3	0	0	0	3	0
AA-1126227.	00000...	LLOYDS SYNDICATE 227	GBR..		0	0	0	1	0	0	0	0	0	1	0	0	0	1	0
AA-1128376.	00000...	LLOYDS SYNDICATE 2376	GBR..		0	0	0	2	0	0	0	0	0	2	0	0	0	2	0
AA-1128623.	00000...	LLOYDS SYNDICATE 2623	GBR..		68	1	0	2	0	11	1	35	0	50	0	35	0	15	0
AA-1128791.	00000...	LLOYDS SYNDICATE 2791	GBR..		39	0	0	6	0	8	0	16	0	31	0	16	0	15	0
AA-1128987.	00000...	LLOYDS SYNDICATE 2987	GBR..		43	2	0	3	0	10	1	20	0	35	0	21	0	14	0
AA-1129000.	00000...	LLOYDS SYNDICATE 3000	GBR..		8	1	0	2	0	4	0	4	0	10	0	4	0	7	0
AA-1126033.	00000...	LLOYDS SYNDICATE 33	GBR..		59	1	0	6	0	13	1	24	0	45	0	25	0	20	0
AA-1126376.	00000...	LLOYDS SYNDICATE 376	GBR..		0	0	0	2	0	0	0	0	0	2	0	0	0	2	0
AA-1126382.	00000...	LLOYDS SYNDICATE 382	GBR..		0	0	0	0	0	0	0	0	0	1	0	0	0	1	0
AA-1126005.	00000...	LLOYDS SYNDICATE 4000	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120075.	00000...	LLOYDS SYNDICATE 4020	GBR..		5	0	0	0	0	1	0	2	0	4	0	2	0	2	0
AA-1120086.	00000...	LLOYDS SYNDICATE 4141	GBR..		19	0	0	0	0	2	0	10	0	11	0	10	0	2	0
AA-1126435.	00000...	LLOYDS SYNDICATE 435	GBR..		28	1	0	1	0	25	8	12	0	48	0	13	0	35	0
AA-1126004.	00000...	LLOYDS SYNDICATE 4444	GBR..		15	1	0	1	0	4	0	6	0	13	0	7	0	6	0
AA-1126006.	00000...	LLOYDS SYNDICATE 4472	GBR..		19	1	0	1	0	5	0	9	0	15	0	9	0	6	0
AA-1126457.	00000...	LLOYDS SYNDICATE 457	GBR..		0	0	0	(0)	0	0	0	0	0	(0)	0	0	0	(0)	0
AA-1126051.	00000...	LLOYDS SYNDICATE 51	GBR..		0	0	0	14	0	0	0	0	0	14	0	0	0	14	0
AA-1126510.	00000...	LLOYDS SYNDICATE 510	GBR..		66	1	0	1	0	10	1	34	0	47	0	34	0	13	0
AA-1126055.	00000...	LLOYDS SYNDICATE 55	GBR..		0	0	0	5	0	0	0	0	0	5	0	0	0	5	0
AA-1126566.	00000...	LLOYDS SYNDICATE 566	GBR..		17	1	0	5	0	4	0	9	0	19	0	9	0	10	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	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
AA-1126609.	00000...	LLOYDS SYNDICATE 609	GBR..		4	0	0	0	0	0	0	2	0	2	0	2	0	0	0
AA-1126623.	00000...	LLOYDS SYNDICATE 623	GBR..		15	0	0	0	0	2	0	8	0	11	0	8	0	3	0
AA-1126727.	00000...	LLOYDS SYNDICATE 727	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126780.	00000...	LLOYDS SYNDICATE 780	GBR..		0	0	0	9	0	0	0	0	0	9	0	0	0	9	0
AA-1126947.	00000...	LLOYDS SYNDICATE 947	GBR..		0	0	0	1	0	0	0	0	0	1	0	0	0	1	0
AA-1126958.	00000...	LLOYDS SYNDICATE 958	GBR..		0	0	0	0	0	1	0	0	0	1	0	0	0	1	0
AA-1126991.	00000...	LLOYDS SYNDICATE 991	GBR..		0	0	0	1	0	0	0	0	0	1	0	0	0	1	0
AA-1840000.	00000...	MAPFRE RE COMPANIA DE REASEGUROS SA	ESP..		2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3190829.	00000...	MARKEL BERMUDA LIMITED	BMU..		11	0	0	1	0	3	0	6	0	10	0	6	0	4	5
AA-1580085.	00000...	MITSUI SUMITOMO INSURANCE CO LTD	JPN...		0	0	0	3	0	0	0	0	0	3	0	0	0	3	0
AA-1320205.	00000...	MUTUELLE CENTRALE DE REASSURANCE	FRA..		0	0	0	3	0	0	0	0	0	3	0	0	0	3	0
AA-1580070.	00000...	NISSHIN FIRE & MARINE INSURANCE LTD	JPN...		0	0	0	2	0	0	0	0	0	2	0	0	0	2	0
AA-3190686.	00000...	PARTNER REINSURANCE COMPANY LTD	BMU..		116	0	0	32	0	52	2	46	0	131	0	49	0	82	39
AA-1780078.	00000...	PARTNER REINSURANCE EUROPE SE	IRL...		0	0	0	7	0	0	0	0	0	7	0	0	0	7	0
AA-1121270.	00000...	RIVER THAMES INSURANCE COMPANY LTD	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1580110.	00000...	SOMPO JAPAN INSURANCE INC	JPN...		0	0	0	25	0	0	0	0	0	25	0	0	0	25	0
AA-1440105.	00000...	SWEDISH CLUB	SWE.		0	0	0	2	0	0	0	0	0	2	0	0	0	2	0
AA-1460006.	00000...	VALIDUS REINSURANCE (SWITZERLAND) LTD	CHE..		3	0	0	0	0	0	0	1	0	1	0	1	0	0	0
AA-3190870.	00000...	VALIDUS REINSURANCE LTD	BMU..		32	0	0	1	0	4	0	11	0	16	0	11	0	5	5
AA-3191097.	00000...	WESTEL LTD	BMU..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3190368.	00000...	WOBURN INSURANCE LTD	BMU..		0	0	0	(0)	0	0	0	0	0	(0)	0	0	0	(0)	0
	0				0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1299999.	Total Authorized Other Non-U.S. Insurers				1,195	20	0	764	0	951	102	565	0	2,403	0	563	0	1,840	127
1499999.	Total Authorized Excluding Protected Cells				219,087	22,275	0	810,062	77,190	1,141,486	227,444	92,027	503	2,370,986	0	64,269	0	2,306,717	127
Unauthorized Affiliates-Other (Non-U.S.) - Other																			
AA-1121375.	00000...	TRAVELERS INSURANCE COMPANY LTD	GBR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1560039.	00000...	TRAVELERS INSURANCE COMPANY OF CANADA	CAN..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2099999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Other				0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2199999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Total				0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2299999.	Total Unauthorized Affiliates				0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	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
Unauthorized Other U.S. Unaffiliated Insurers																			
13-4934590.	19895...	ATLANTIC MUTUAL INSURANCE COMPANY	NY		0	0	0	0	0	0	0	0	0	0	0	(1)	0	1	0
00-0000000.	12643...	INS INSURANCE COMPANY	VT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23-0813860.	14400...	LITITZ MUTUAL INSURANCE CO	PA		0	0	0	0	0	(0)	0	0	0	(0)	0	0	0	(0)	0
00-0000000.	10439...	PENWALD INSURANCE COMPANY	VT		0	0	0	0	(0)	0	0	0	0	0	0	0	0	0	0
00-0000000.	11792...	SAMMARNICK INSURANCE CORPORATION	NY		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2399999.		Total Unauthorized Other U.S. Unaffiliated Insurers			0	0	0	0	(0)	(0)	0	0	0	(0)	0	(1)	0	1	0
Unauthorized Pools-Voluntary Pools, Associations or Other Similar Facilities																			
AA-9995068.	00000...	CANADIAN AIRCRAFT INSURANCE GROUP	NY		0	0	0	221	0	181	19	0	0	421	0	0	0	421	0
2599999.		Total Unauthorized Pools - Voluntary Pools			0	0	0	221	0	181	19	0	0	421	0	0	0	421	0
Unauthorized Other Non-U.S. Insurers																			
AA-1580015.	00000...	AIOI NISSAY DOWA INSURANCE COMPANY LTD	JPN		0	0	0	0	0	(2)	1	0	0	(0)	0	0	0	(0)	0
AA-1120445.	00000...	ALLIANZ INSURANCE PLC	GBR		0	0	0	(0)	0	0	0	0	0	(0)	0	0	0	(0)	0
AA-3194128.	00000...	ALLIED WORLD ASSURANCE COMPANY LTD	BMU		3	0	0	15	0	37	1	0	0	53	0	0	0	53	93
AA-3190932.	00000...	ARGO RE LIMITED	BMU		6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3190522.	00000...	ASHMONT INSURANCE COMPANY LTD	BMU		0	0	0	0	(0)	0	0	0	0	0	0	0	0	0	0
AA-1460025.	00000...	BALOISE INSURANCE LTD	CHE		186	0	0	0	0	184	9	6	0	199	0	0	0	199	0
AA-1340075.	00000...	BASLER SACHVERSICHERUNGS AG	DEU		19	2	0	1	0	17	0	0	0	20	0	(3)	0	23	0
AA-1320142.	00000...	CCR RE SA	FRA		0	1	0	39	0	55	1	0	0	96	0	0	0	95	0
AA-1560196.	00000...	CHUBB INSURANCE COMPANY OF CANADA	CAN		156	1	0	403	0	452	26	82	0	964	0	82	0	882	0
AA-3190770.	00000...	CHUBB TEMPEST REINSURANCE LTD	BMU		0	0	0	1	0	2	0	0	0	3	0	0	0	3	5
AA-3191400.	00000...	CONVEX RE LIMITED	BMU		21	0	0	9	0	8	0	4	0	20	0	4	0	16	0
AA-3190586.	00000...	COVENTRY ASSURANCE LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3194130.	00000...	ENDURANCE SPECIALTY INSURANCE LTD	BMU		0	0	0	1	0	2	0	0	0	3	0	0	0	3	5
AA-1124129.	00000...	ENDURANCE WORLDWIDE INS LTD	GBR		3	0	0	0	0	0	0	1	0	1	0	1	0	0	0
AA-1340240.	00000...	ERGO VERSICHERUNG AG	DEU		523	0	0	21	0	536	16	12	0	585	0	0	0	585	0
AA-1720160.	00000...	FENNIA MUTUAL INSURANCE COMPANY	FIN		0	0	0	0	0	(0)	0	0	0	(0)	0	0	0	(0)	0
AA-1824102.	00000...	FIDELIDADE COMPANHIA DE SEGUROS SA	PRT		0	0	0	0	0	2	0	0	0	2	0	0	0	2	0
AA-3191289.	00000...	FIDELIS INSURANCE BERMUDA LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-5340310.	00000...	GENERAL INSURANCE CORPORATION OF INDIA	IND		11	0	0	11	0	9	0	0	0	20	0	0	0	20	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	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
AA-1420030.	00000...	GJENSIDIGE FORSIKRING ASA	NOR..		3	0	0	0	0	4	0	1	0	5	0	0	0	5	0
AA-1340097.	00000...	GOTHAER ALLGEMEINE VERSICHERUNG AG	DEU..		200	0	0	0	0	215	11	0	0	226	0	(10)	0	236	0
AA-3191190.	00000...	HAMILTON RE LIMITED	BMU..		8	0	0	0	0	0	0	3	0	4	0	3	0	1	0
AA-3190060.	00000...	HANNOVER RE (BERMUDA) LTD	BMU..		12	0	0	9	0	7	0	0	0	16	0	0	0	16	0
AA-1460080.	00000...	HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG	CHE..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3190875.	00000...	HISCOX INSURANCE COMPANY (BERMUDA) LTD	BMU..		0	0	0	1	0	2	0	0	0	3	0	0	0	3	5
AA-5424101.	00000...	KB INSURANCE CO LTD	KOR..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1440060.	00000...	LANSFORSAKRINGAR SAK FORSAKRINGSAKTIEBOL	SWE.		0	0	0	0	0	1	0	0	0	1	0	0	0	1	0
AA-3191239.	00000...	LUMEN RE LIMITED	BMU..		14	0	0	14	0	14	0	0	0	28	0	0	0	28	0
AA-1580085.	00000...	MITSUI SUMITOMO INSURANCE CO LTD	JPN...		0	(0)	0	1	0	(0)	0	0	0	1	0	0	0	1	0
AA-1320222.	00000...	MMA IARD ASSURANCES MUTUELLES	FRA..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1320131.	00000...	MMA IARD SA	FRA..		22	0	0	0	0	19	0	10	0	29	0	14	0	15	0
AA-1460019.	00000...	MS AMLIN AG	CHE..		2	0	0	1	0	1	0	0	0	3	0	(0)	0	3	0
AA-1240057.	00000...	MS AMLIN INSURANCE SE	BEL...		9	9	0	1,369	0	11	1	5	0	1,395	0	0	0	1,395	0
AA-1560600.	00000...	MUNICH REINSURANCE COMPANY OF CANADA	CAN..		944	0	0	44	0	126	85	275	0	530	0	242	0	288	0
AA-1320205.	00000...	MUTUELLE CENTRALE DE REASSURANCE	FRA..		0	0	0	0	0	(0)	0	0	0	(0)	0	0	0	(0)	0
AA-1580070.	00000...	NISSHIN FIRE & MARINE INSURANCE LTD	JPN...		0	0	0	0	0	(0)	0	0	0	(0)	0	0	0	(0)	0
AA-1560247.	00000...	NORTHBRIDGE GENERAL INSURANCE CORP	CAN..		0	150	0	256	0	185	8	0	0	600	0	0	0	600	0
AA-1780078.	00000...	PARTNER REINSURANCE EUROPE SE	IRL....		1	0	0	(12)	0	(1)	0	0	0	(12)	0	0	0	(12)	0
AA-5320039.	00000...	PEAK REINSURANCE COMPANY LIMITED	HKG..		1	0	0	1	0	1	0	0	0	2	0	0	0	2	0
AA-3194224.	00000...	POSEIDON RE LTD	BMU..		7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3191298.	00000...	QATAR REINSURANCE COMPANY LIMITED	BMU..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120481.	00000...	QBE UK LIMITED	GBR..		0	0	0	(0)	0	1	0	0	0	0	0	0	0	0	0
AA-1374105.	00000...	RECEM SA OF LUXEMBOURG	LUX...		0	0	0	(0)	(0)	0	0	0	0	(0)	0	0	0	(0)	0
AA-3770273.	00000...	SAFE TRUCKING INSURANCE LTD	CYM..		0	0	0	99	6	(470)	(8)	0	0	(374)	0	0	0	(374)	0
AA-1560745.	00000...	SCOR CANADA REINSURANCE CO	CAN..		632	3	0	69	0	377	73	344	0	867	0	319	0	548	0
AA-1580110.	00000...	SOMPO JAPAN INSURANCE INC	JPN...		0	0	0	3	0	15	2	0	0	20	0	0	0	20	0
AA-1440105.	00000...	SWEDISH CLUB	SWE.		0	0	0	0	0	(0)	0	0	0	(0)	0	0	0	(0)	0
AA-1460125.	00000...	SWISS MOBILIAR INSURANCE COMPANY	CHE..		3	0	0	0	0	3	0	0	0	3	0	0	0	3	0
AA-1370021.	00000...	SWISS RE EUROPE S.A	LUX...		0	0	0	(0)	0	0	0	0	0	(0)	0	0	0	(0)	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable on									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	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
AA-1460146.	00000...	SWISS REINSURANCE COMPANY LIMITED	CHE..		(0)	9	0	221	0	298	13	0	0	541	0	5	0	536	0
AA-3191295.	00000...	THIRD POINT REINSURANCE (USA) LTD	BMU..		5	0	0	5	0	5	0	0	0	10	0	0	0	10	0
AA-3191388.	00000...	VERMEER REINSURANCE LTD	BMU..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1930011.	00000...	WFI INSURANCE LIMITED	AUS..		0	0	0	0	0	6	1	0	0	6	0	0	0	6	0
AA-3190368.	00000...	WOBURN INSURANCE LTD	BMU..		0	0	0	0	(0)	(0)	0	0	0	(0)	0	0	0	(0)	0
AA-3191315.	00000...	XL BERMUDA LTD	BMU..		0	0	0	1	0	3	0	0	0	3	0	0	0	3	5
2699999.		Total Unauthorized Other Non-U.S. Insurers			2,793	176	0	2,581	6	2,123	242	743	0	5,871	0	660	0	5,211	112
2899999.		Total Unauthorized Excluding Protected Cells			2,793	176	0	2,802	6	2,304	262	743	0	6,292	0	659	0	5,634	112
Certified Other Non-U.S. Insurers																			
CR-3194126	00000...	ARCH REINSURANCE LTD	BMU..		233	0	0	26	0	37	3	108	0	174	0	108	0	66	5
CR-3194122	00000...	DAVINCI REINSURANCE LTD	BMU..		20	0	0	12	0	12	0	3	0	27	0	3	0	24	0
CR-3194130	00000...	ENDURANCE SPECIALTY INSURANCE LTD	BMU..		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
CR-1340125	00000...	HANNOVER RUCK SE	DEU..		1,524	7	0	341	0	579	121	665	0	1,712	0	594	0	1,118	0
CR-3190875	00000...	HISCOX INSURANCE COMPANY (BERMUDA) LTD	BMU..		35	0	0	5	0	7	0	12	0	24	0	12	0	12	0
CR-3190339	00000...	RENAISSANCE REINSURANCE LTD	BMU..		44	0	0	37	0	38	0	3	0	78	0	3	0	75	0
CR-1460023	00000...	RENAISSANCERE EUROPE AG	CHE..		(0)	0	0	0	0	0	0	0	0	0	0	(0)	0	0	0
CR-1460146	00000...	SWISS REINSURANCE COMPANY LIMITED	CHE..		1,351	0	0	34	0	339	66	615	0	1,054	0	576	0	478	0
CR-3191315	00000...	XL BERMUDA LTD	BMU..		50	0	0	5	0	8	1	19	0	33	0	17	0	15	0
4099999.		Total Certified Other Non-U.S. Insurers			3,258	7	0	459	0	1,021	191	1,424	0	3,103	0	1,313	0	1,790	5
4299999.		Total Certified Excluding Protected Cells			3,258	7	0	459	0	1,021	191	1,424	0	3,103	0	1,313	0	1,790	5
5799999.		Total Auth., Recip. Juris., Unauth. & Cert. Excl. Prot. Cells			225,138	22,457	0	813,323	77,196	1,144,812	227,897	94,194	503	2,380,381	0	66,241	0	2,314,140	244
9999999.		Totals (Sum of 5799999 and 5899999)			225,138	22,457	0	813,323	77,196	1,144,812	227,897	94,194	503	2,380,381	0	66,241	0	2,314,140	244

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	62,621	2,293,116	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0199999.	Total Authorized Affiliates - U.S. Intercompany Pooling	0	0	XXX	0	62,621	2,293,116	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized Affiliates-U.S. Non-Pool - Other																	
06-0566050.	TRAVELERS INDEMNITY COMPANY	0	0	0	0	165	1,722	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999.	Total Authorized Affiliates - U.S. Non-Pool - Other	0	0	XXX	0	165	1,722	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999.	Total Authorized Affiliates - U.S. Non-Pool - Total	0	0	XXX	0	165	1,722	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0899999.	Total Authorized Affiliates	0	0	XXX	0	62,786	2,294,838	0	0	0	0	0	0	0	XXX	0	0
Authorized Other U.S. Unaffiliated Insurers																	
06-0237820.	ACE PROPERTY & CASUALTY INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0
06-1182357.	ALLIED WORLD INSURANCE COMPANY	0	0	0	0	1	1	0	2	3	1	2	0	2	3	0	0
36-2661954.	AMERICAN AGRICULTURAL INSURANCE COMPANY	0	0	0	0	56	48	0	103	124	56	68	0	68	3	0	3
06-1430254.	ARCH REINSURANCE COMPANY	0	0	0	0	(4)	38	0	34	40	(4)	45	0	45	2	0	2
13-5358230.	ARROWOOD INDEMNITY COMPANY	0	0	0	0	0	21	0	21	25	0	25	0	25	6	0	4
38-0315280.	AUTO OWNERS INSURANCE COMPANY	0	0	0	0	0	45	0	45	54	0	54	0	54	1	0	2
51-0434766.	AXIS REINSURANCE COMPANY	0	0	0	0	77	100	0	177	213	77	136	0	136	3	0	7
23-1502700.	BEDIVERE INSURANCE COMPANY	0	0	0	0	0	111	0	111	133	0	133	0	133	6	0	19
47-0574325.	BERKLEY INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	2	0	0
13-3531373.	CERITY INSURANCE COMPANY	0	0	0	0	0	16	0	16	19	0	19	0	19	4	0	1
31-0542366.	CINCINNATI INSURANCE COMPANY	0	0	0	0	3	1	0	4	5	3	1	0	1	2	0	0
36-2994662.	COLISEUM REINSURANCE COMPANY	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
36-2114545.	CONTINENTAL CASUALTY COMPANY	0	0	0	0	0	11	0	11	13	0	13	0	13	3	0	1
38-2145898.	DORINCO REINSURANCE COMPANY	0	0	0	0	0	13	0	13	16	0	16	0	16	3	0	1
13-3176864.	DR INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
39-0264050.	EMPLOYERS INSURANCE COMPANY OF WAUSAU	0	0	0	0	0	38	0	38	45	0	45	0	45	3	0	2
42-0234980.	EMPLOYERS MUTUAL CASUALTY COMPANY	0	0	0	0	(0)	0	0	0	0	(0)	0	0	0	3	0	0
35-2293075.	ENDURANCE ASSURANCE CORPORATION	0	0	0	0	30	9	0	40	47	30	17	0	17	2	0	1
25-6038677.	ERIE INSURANCE EXCHANGE	0	0	0	0	0	30	0	30	36	0	36	0	36	2	0	1
22-2005057.	EVEREST REINSURANCE COMPANY	0	0	0	0	234	1,196	0	1,430	1,716	234	1,482	0	1,482	2	0	61
42-0245840.	FARMERS MUTUAL HAIL INSURANCE CO OF IOWA	0	0	0	0	0	5	0	5	6	0	6	0	6	4	0	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)
13-2673100.	GENERAL REINSURANCE CORPORATION	0	0	0	0	4	2,103	421	1,686	2,023	4	2,019	0	2,019	1	0	73
13-5129825.	HANOVER INSURANCE COMPANY	0	0	0	0	0	36	0	36	43	0	43	0	43	3	0	2
06-0383750.	HARTFORD FIRE INSURANCE COMPANY	0	0	0	0	(0)	0	0	0	0	0	0	0	0	2	0	0
74-2195939.	HOUSTON CASUALTY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0
04-1543470.	LIBERTY MUTUAL INSURANCE COMPANY	0	0	0	0	0	350	0	350	420	0	420	0	420	3	0	20
23-0813860.	LITITZ MUTUAL INSURANCE CO	0	0	0	0	0	2	0	2	2	0	2	0	2	3	0	0
36-3347420.	MAPFRE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
06-1481194.	MARKEL GLOBAL REINSURANCE COMPANY	0	0	0	0	(0)	0	0	0	0	(0)	0	0	0	3	0	0
62-0928337.	MERASTAR INSURANCE COMPANY	0	0	0	0	0	2	0	2	2	0	2	0	2	4	0	0
04-1614490.	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	0	0	0	0	0	19	0	19	23	0	23	0	23	3	0	1
13-2915260.	METROPOLITAN GROUP PROP & CAS INS CO	0	0	0	0	0	18	0	18	22	0	22	0	22	3	0	1
13-4924125.	MUNICH REINSURANCE AMERICA INC	0	0	0	0	1	2	0	2	3	1	2	0	2	2	0	0
47-0355979.	NATIONAL INDEMNITY COMPANY	0	0	0	0	0	76	0	76	91	0	91	0	91	1	0	3
31-4177100.	NATIONWIDE MUTUAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	2	0	0
47-0698507.	ODYSSEY REINSURANCE COMPANY	0	0	0	0	185	1,260	0	1,445	1,734	185	1,549	0	1,549	3	0	74
13-3031176.	PARTNER REINSURANCE CO OF THE US	0	0	0	0	180	2,719	0	2,899	3,479	180	3,299	0	3,299	2	0	135
23-1641984.	QBE REINSURANCE CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
52-1952955.	RENAISSANCE REINSURANCE US INC	0	0	0	0	0	0	0	0	0	0	0	0	0	2	0	0
75-1444207.	SCOR REINSURANCE COMPANY	0	0	0	0	(0)	1	0	0	0	(0)	1	0	1	2	0	0
13-2941133.	SENECA INSURANCE COMPANY	0	0	0	0	0	11	0	11	14	0	14	0	14	3	0	1
39-0333950.	SENTRY INSURANCE A MUTUAL COMPANY	0	0	0	0	0	5	0	5	6	0	6	0	6	2	0	0
13-2997499.	SIRIUS AMERICA INSURANCE COMPANY	0	0	0	0	0	4	0	4	5	0	4	0	4	4	0	0
13-2554270.	SOMPO AMERICA INSURANCE COMPANY	0	0	0	0	0	13	0	13	15	0	15	0	15	2	0	1
13-1675535.	SWISS REINSURANCE AMERICA CORPORATION	0	0	0	0	(93)	0	0	0	0	0	0	0	0	2	0	0
13-2918573.	TOA REINSURANCE COMPANY OF AMERICA	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
13-4032666.	TOKIO MARINE AMERICA INSURANCE COMPANY	0	0	0	0	0	28	0	28	33	0	33	0	33	1	0	1
13-5616275.	TRANSATLANTIC REINSURANCE COMPANY	0	0	0	0	100	1,106	0	1,206	1,447	100	1,347	0	1,347	2	0	55
48-0921045.	WESTPORT INSURANCE CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0	2	0	0
13-1290712.	XL REINSURANCE AMERICA INC	0	0	0	0	53	582	0	634	761	53	709	0	709	2	0	29

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)
36-4233459.	ZURICH AMERICAN INSURANCE COMPANY	0	0	0	0	0	23	0	23	28	0	28	0	28	2	0	1
0999999.	Total Authorized Other U.S. Unaffiliated Insurers	0	0	XXX	0	826	10,042	421	10,541	12,650	920	11,730	0	11,730	XXX	0	502
Authorized Pools-Voluntary Pools, Associations or Other Similar Facilities																	
AA-9995068.	CANADIAN AIRCRAFT INSURANCE GROUP	0	0	0	0	0	91	0	91	109	0	109	0	109	3	0	5
1199999.	uthorized Pools - Voluntary Pools, Associations or Similar F	0	0	XXX	0	0	91	0	91	109	0	109	0	109	XXX	0	5
Authorized Other Non-U.S. Insurers																	
AA-1580015.	AIOI NISSAY DOWA INSURANCE COMPANY LTD	0	0	0	0	0	24	0	24	29	0	29	0	29	2	0	1
AA-3190010.	ANCON INSURANCE COMPANY SA	0	0	0	0	0	7	0	7	8	0	8	0	8	6	0	1
AA-3194168.	ASPEN BERMUDA LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1120337.	ASPEN INSURANCE UK LTD	0	0	0	0	70	35	0	105	126	70	57	0	57	3	0	3
AA-3191086.	ASTRO LTD	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-3194139.	AXIS SPECIALTY LTD	0	0	0	0	37	0	0	37	45	45	0	0	0	3	0	0
AA-1280025.	CODAN FORSIKRINGS	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-3191098.	CREOLE INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1340145.	GENERAL REINSURANCE AG	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0
AA-1340125.	HANNOVER RUCK SE	0	0	0	0	0	1,076	0	1,076	1,291	0	1,291	0	1,291	2	0	53
AA-3190871.	LANCASHIRE INSURANCE COMPANY LIMITED	0	0	0	0	2	0	0	3	3	2	1	0	1	3	0	0
AA-1122000.	LLOYDS OF LONDON	0	0	0	0	0	5	0	5	6	0	6	0	6	6	0	1
AA-1127084.	LLOYDS SYNDICATE 1084	0	0	0	0	12	5	0	17	21	12	8	0	8	3	0	0
AA-1127141.	LLOYDS SYNDICATE 1141	0	0	0	0	0	3	0	3	3	0	3	0	3	3	0	0
AA-1127183.	LLOYDS SYNDICATE 1183	0	0	0	0	2	1	0	3	4	2	1	0	1	3	0	0
AA-1127207.	LLOYDS SYNDICATE 1207	0	0	0	0	0	7	0	7	8	0	8	0	8	3	0	0
AA-1127221.	LLOYDS SYNDICATE 1221	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1127229.	LLOYDS SYNDICATE 1229	0	0	0	0	0	2	0	2	2	0	2	0	2	3	0	0
AA-1120085.	LLOYDS SYNDICATE 1274	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1127414.	LLOYDS SYNDICATE 1414	0	0	0	0	10	8	0	17	21	10	11	0	11	3	0	1
AA-1120102.	LLOYDS SYNDICATE 1458	0	0	0	0	3	10	0	14	17	3	13	0	13	3	0	1
AA-1120156.	LLOYDS SYNDICATE 1686	0	0	0	0	21	5	0	25	30	21	10	0	10	3	0	0
AA-1127861.	LLOYDS SYNDICATE 1861	0	0	0	0	3	1	0	4	5	3	1	0	1	3	0	0
AA-1120096.	LLOYDS SYNDICATE 1880	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	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)
AA-1120083.	LLOYDS SYNDICATE 1910	0	0	0	0	8	3	0	11	13	8	5	0	5	3	0	0
AA-1120084.	LLOYDS SYNDICATE 1955	0	0	0	0	1	0	0	1	1	1	0	0	0	3	0	0
AA-1126002.	LLOYDS SYNDICATE 2	0	0	0	0	(0)	0	0	0	0	0	0	0	0	3	0	0
AA-1128001.	LLOYDS SYNDICATE 2001	0	0	0	0	57	38	0	95	115	57	58	0	58	3	0	3
AA-1128003.	LLOYDS SYNDICATE 2003	0	0	0	0	73	233	0	306	368	73	294	0	294	3	0	14
AA-1120071.	LLOYDS SYNDICATE 2007	0	0	0	0	0	7	0	7	8	0	8	0	8	3	0	0
AA-1128010.	LLOYDS SYNDICATE 2010	0	0	0	0	31	11	0	42	51	31	20	0	20	3	0	1
AA-1120158.	LLOYDS SYNDICATE 2014	0	0	0	0	0	4	0	4	5	0	5	0	5	3	0	0
AA-1128020.	LLOYDS SYNDICATE 2020	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126219.	LLOYDS SYNDICATE 219	0	0	0	0	0	2	0	2	2	0	2	0	2	3	0	0
AA-1128227.	LLOYDS SYNDICATE 2227	0	0	0	0	0	3	0	3	3	0	3	0	3	3	0	0
AA-1126227.	LLOYDS SYNDICATE 227	0	0	0	0	0	1	0	1	1	0	1	0	1	3	0	0
AA-1128376.	LLOYDS SYNDICATE 2376	0	0	0	0	0	2	0	2	2	0	2	0	2	3	0	0
AA-1128623.	LLOYDS SYNDICATE 2623	0	0	0	0	35	15	0	50	60	35	24	0	24	3	0	1
AA-1128791.	LLOYDS SYNDICATE 2791	0	0	0	0	16	15	0	31	37	16	21	0	21	3	0	1
AA-1128987.	LLOYDS SYNDICATE 2987	0	0	0	0	21	14	0	35	42	21	21	0	21	3	0	1
AA-1129000.	LLOYDS SYNDICATE 3000	0	0	0	0	4	7	0	10	12	4	9	0	9	3	0	0
AA-1126033.	LLOYDS SYNDICATE 33	0	0	0	0	25	20	0	45	55	25	30	0	30	3	0	1
AA-1126376.	LLOYDS SYNDICATE 376	0	0	0	0	0	2	0	2	2	0	2	0	2	3	0	0
AA-1126382.	LLOYDS SYNDICATE 382	0	0	0	0	0	1	0	1	1	0	1	0	1	3	0	0
AA-1126005.	LLOYDS SYNDICATE 4000	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1120075.	LLOYDS SYNDICATE 4020	0	0	0	0	2	2	0	4	5	2	2	0	2	3	0	0
AA-1120086.	LLOYDS SYNDICATE 4141	0	0	0	0	10	2	0	11	14	10	4	0	4	3	0	0
AA-1126435.	LLOYDS SYNDICATE 435	0	0	0	0	13	35	0	48	57	13	44	0	44	3	0	2
AA-1126004.	LLOYDS SYNDICATE 4444	0	0	0	0	7	6	0	13	16	7	9	0	9	3	0	0
AA-1126006.	LLOYDS SYNDICATE 4472	0	0	0	0	9	6	0	15	18	9	9	0	9	3	0	0
AA-1126457.	LLOYDS SYNDICATE 457	0	0	0	0	(0)	0	0	0	0	0	0	0	0	3	0	0
AA-1126051.	LLOYDS SYNDICATE 51	0	0	0	0	0	14	0	14	17	0	17	0	17	3	0	1
AA-1126510.	LLOYDS SYNDICATE 510	0	0	0	0	34	13	0	47	57	34	22	0	22	3	0	1
AA-1126055.	LLOYDS SYNDICATE 55	0	0	0	0	0	5	0	5	6	0	6	0	6	3	0	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)
AA-1126566.	LLOYDS SYNDICATE 566	0	0	0	0	9	10	0	19	23	9	14	0	14	3	0	1
AA-1126609.	LLOYDS SYNDICATE 609	0	0	0	0	2	0	0	2	2	2	1	0	1	3	0	0
AA-1126623.	LLOYDS SYNDICATE 623	0	0	0	0	8	3	0	11	13	8	5	0	5	3	0	0
AA-1126727.	LLOYDS SYNDICATE 727	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1126780.	LLOYDS SYNDICATE 780	0	0	0	0	0	9	0	9	11	0	11	0	11	3	0	1
AA-1126947.	LLOYDS SYNDICATE 947	0	0	0	0	0	1	0	1	1	0	1	0	1	3	0	0
AA-1126958.	LLOYDS SYNDICATE 958	0	0	0	0	0	1	0	1	2	0	2	0	2	3	0	0
AA-1126991.	LLOYDS SYNDICATE 991	0	0	0	0	0	1	0	1	2	0	2	0	2	3	0	0
AA-1840000.	MAPFRE RE COMPANIA DE REASEGUROS SA	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-3190829.	MARKEL BERMUDA LIMITED	0	0	0	0	10	0	0	10	12	11	1	0	1	3	0	0
AA-1580085.	MITSUI SUMITOMO INSURANCE CO LTD	0	0	0	0	0	3	1	3	3	0	3	0	3	2	0	0
AA-1320205.	MUTUELLE CENTRALE DE REASSURANCE	0	0	0	0	0	3	0	3	4	0	4	0	4	6	0	1
AA-1580070.	NISSHIN FIRE & MARINE INSURANCE LTD	0	0	0	0	0	2	0	2	3	0	3	0	3	6	0	0
AA-3190686.	PARTNER REINSURANCE COMPANY LTD	0	0	0	0	89	43	0	131	157	89	69	0	69	2	0	3
AA-1780078.	PARTNER REINSURANCE EUROPE SE	0	0	0	0	0	7	0	7	9	0	9	0	9	2	0	0
AA-1121270.	RIVER THAMES INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1580110.	SOMPO JAPAN INSURANCE INC	0	0	0	0	0	25	0	25	30	0	30	0	30	2	0	1
AA-1440105.	SWEDISH CLUB	0	0	0	0	0	2	0	2	2	0	2	0	2	4	0	0
AA-1460006.	VALIDUS REINSURANCE (SWITZERLAND) LTD	0	0	0	0	1	0	0	1	1	1	0	0	0	3	0	0
AA-3190870.	VALIDUS REINSURANCE LTD	0	0	0	0	16	0	0	16	19	16	3	0	3	3	0	0
AA-3191097.	WESTEL LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3190368.	WOBURN INSURANCE LTD	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1299999.	Total Authorized Other Non-U.S. Insurers	0	0	XXX	0	642	1,761	1	2,402	2,882	650	2,232	0	2,232	XXX	0	99
1499999.	Total Authorized Excluding Protected Cells	0	0	XXX	0	64,255	2,306,732	421	13,034	15,641	1,570	14,071	0	14,071	XXX	0	607
Unauthorized Affiliates-Other (Non-U.S.) - Other																	
AA-1121375.	TRAVELERS INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0
AA-1560039.	TRAVELERS INSURANCE COMPANY OF CANADA	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0
2099999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Other	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0

SCHEDULE F - PART 3 (Continued)

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

(Credit Risk)

		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)
2199999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Total	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
2299999.	Total Unauthorized Affiliates	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
Unauthorized Other U.S. Unaffiliated Insurers																	
13-4934590.	ATLANTIC MUTUAL INSURANCE COMPANY	0	0	0	0	(1)	1	0	0	0	(1)	1	0	1	6	0	0
00-0000000.	INS INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
23-0813860.	LITITZ MUTUAL INSURANCE CO	0	0	0	0	(0)	0	0	0	0	0	0	0	0	3	0	0
00-0000000.	PENWALD INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
00-0000000.	SAMMARNICK INSURANCE CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
2399999.	Total Unauthorized Other U.S. Unaffiliated Insurers	0	0	XXX	0	(1)	1	0	0	0	(1)	1	0	1	XXX	0	0
Unauthorized Pools-Voluntary Pools, Associations or Other Similar Facilities																	
AA-9995068.	CANADIAN AIRCRAFT INSURANCE GROUP	0	0	0	0	0	421	421	0	0	0	0	0	0	3	0	0
2599999.	Total Unauthorized Pools - Voluntary Pools	0	0	XXX	0	0	421	421	0	0	0	0	0	0	XXX	0	0
Unauthorized Other Non-U.S. Insurers																	
AA-1580015.	AIOI NISSAY DOWA INSURANCE COMPANY LTD	0	0	0	0	(0)	0	0	0	0	0	0	0	0	2	0	0
AA-1120445.	ALLIANZ INSURANCE PLC	0	0	0	0	(0)	0	0	0	0	0	0	0	0	2	0	0
AA-3194128.	ALLIED WORLD ASSURANCE COMPANY LTD	0	0	0	0	53	0	0	53	64	64	0	0	0	3	0	0
AA-3190932.	ARGO RE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0	4	0	0
AA-3190522.	ASHMONT INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1460025.	BALOISE INSURANCE LTD	0	0	0	0	0	199	199	0	0	0	0	0	0	3	0	0
AA-1340075.	BASLER SACHVERSICHERUNGS AG	0	0	0	0	(3)	23	20	0	0	(3)	3	0	3	3	0	0
AA-1320142.	CCR RE SA	0	0	0	0	0	95	95	0	0	0	0	0	0	3	0	0
AA-1560196.	CHUBB INSURANCE COMPANY OF CANADA	0	0	0	0	82	882	882	82	99	82	16	0	16	1	0	1
AA-3190770.	CHUBB TEMPEST REINSURANCE LTD	0	0	0	0	3	0	0	3	4	4	0	0	0	1	0	0
AA-3191400.	CONVEX RE LIMITED	0	0	0	0	4	16	16	4	5	4	1	0	1	4	0	0
AA-3190586.	COVENTRY ASSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3194130.	ENDURANCE SPECIALTY INSURANCE LTD	0	0	0	0	3	0	0	3	4	4	0	0	0	2	0	0
AA-1124129.	ENDURANCE WORLDWIDE INS LTD	0	0	0	0	1	0	0	1	1	1	0	0	0	2	0	0
AA-1340240.	ERGO VERSICHERUNG AG	0	0	0	0	0	585	585	0	0	0	0	0	0	2	0	0
AA-1720160.	FENNIA MUTUAL INSURANCE COMPANY	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-1824102.	FIDELIDADE COMPANHIA DE SEGUROS SA	0	0	0	0	0	2	2	0	0	0	0	0	0	6	0	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)
AA-3191289.	FIDELIS INSURANCE BERMUDA LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-5340310.	GENERAL INSURANCE CORPORATION OF INDIA	0	0	0	0	0	20	20	0	0	0	0	0	0	5	0	0
AA-1420030.	GJENSIDIGE FORSIKRING ASA	0	0	0	0	0	5	5	0	0	0	0	0	0	3	0	0
AA-1340097.	GOTHAER ALLGEMEINE VERSICHERUNG AG	0	0	0	0	(10)	236	226	0	0	(10)	10	0	10	4	0	1
AA-3191190.	HAMILTON RE LIMITED	0	0	0	0	3	1	1	3	4	3	1	0	1	4	0	0
AA-3190060.	HANNOVER RE (BERMUDA) LTD	0	0	0	0	0	16	16	0	0	0	0	0	0	2	0	0
AA-1460080.	HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-3190875.	HISCOX INSURANCE COMPANY (BERMUDA) LTD	0	0	0	0	3	0	0	3	4	4	0	0	0	3	0	0
AA-5424101.	KB INSURANCE CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1440060.	LANSFORSAKRINGAR SAK FORSAKRINGSAKTIEBOL	0	0	0	0	0	1	1	0	0	0	0	0	0	3	0	0
AA-3191239.	LUMEN RE LIMITED	0	0	0	0	0	28	28	0	0	0	0	0	0	3	0	0
AA-1580085.	MITSUI SUMITOMO INSURANCE CO LTD	0	0	0	0	0	1	1	0	0	0	0	0	0	2	0	0
AA-1320222.	MMA IARD ASSURANCES MUTUELLES	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1320131.	MMA IARD SA	0	0	0	0	14	15	15	14	17	14	3	0	3	2	0	0
AA-1460019.	MS AMLIN AG	0	0	0	0	(0)	3	3	0	0	(0)	0	0	0	3	0	0
AA-1240057.	MS AMLIN INSURANCE SE	0	1,396	0001	0	1,395	0	0	1,395	1,674	0	1,674	1,396	277	3	67	13
AA-1560600.	MUNICH REINSURANCE COMPANY OF CANADA	0	0	0	0	242	288	288	242	290	242	48	0	48	2	0	2
AA-1320205.	MUTUELLE CENTRALE DE REASSURANCE	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-1580070.	NISSHIN FIRE & MARINE INSURANCE LTD	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-1560247.	NORTHBRIDGE GENERAL INSURANCE CORP	0	0	0	0	0	600	600	0	0	0	0	0	0	3	0	0
AA-1780078.	PARTNER REINSURANCE EUROPE SE	0	0	0	0	(12)	0	0	0	0	0	0	0	0	2	0	0
AA-5320039.	PEAK REINSURANCE COMPANY LIMITED	0	0	0	0	0	2	2	0	0	0	0	0	0	4	0	0
AA-3194224.	POSEIDON RE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3191298.	QATAR REINSURANCE COMPANY LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1120481.	QBE UK LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1374105.	RECEM SA OF LUXEMBOURG	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-3770273.	SAFE TRUCKING INSURANCE LTD	0	0	0	0	(374)	0	0	0	0	0	0	0	0	6	0	0
AA-1560745.	SCOR CANADA REINSURANCE CO	0	0	0	0	319	548	548	319	383	319	64	0	64	2	0	3
AA-1580110.	SOMPO JAPAN INSURANCE INC	0	0	0	0	0	20	20	0	0	0	0	0	0	2	0	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)
AA-1440105.	SWEDISH CLUB	0	0	0	0	(0)	0	0	0	0	0	0	0	0	4	0	0
AA-1460125.	SWISS MOBILIAR INSURANCE COMPANY	0	0	0	0	0	3	3	0	0	0	0	0	0	6	0	0
AA-1370021.	SWISS RE EUROPE S.A.	0	0	0	0	(0)	0	0	0	0	0	0	0	0	2	0	0
AA-1460146.	SWISS REINSURANCE COMPANY LIMITED	0	0	0	0	5	536	536	5	6	5	1	0	1	2	0	0
AA-3191295.	THIRD POINT REINSURANCE (USA) LTD	0	0	0	0	0	10	10	0	0	0	0	0	0	4	0	0
AA-3191388.	VERMEER REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1930011.	WFI INSURANCE LIMITED	0	0	0	0	0	6	6	0	0	0	0	0	0	6	0	0
AA-3190368.	WOBURN INSURANCE LTD	0	0	0	0	(0)	0	0	0	0	0	0	0	0	6	0	0
AA-3191315.	XL BERMUDA LTD	0	0	0	0	3	0	0	3	4	4	0	0	0	2	0	0
2699999.	Total Unauthorized Other Non-U.S. Insurers	0	1,396	XXX	0	1,732	4,139	4,126	2,132	2,558	737	1,821	1,396	424	XXX	67	19
2899999.	Total Unauthorized Excluding Protected Cells	0	1,396	XXX	0	1,731	4,562	4,548	2,132	2,558	736	1,822	1,396	425	XXX	67	20
Certified Other Non-U.S. Insurers																	
CR-3194126	ARCH REINSURANCE LTD	0	0	0	0	113	62	11	164	196	113	84	0	84	2	0	3
CR-3194122	DAVINCI REINSURANCE LTD	0	0	0	0	3	24	4	23	27	3	24	0	24	3	0	1
CR-3194130	ENDURANCE SPECIALTY INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0	2	0	0
CR-1340125	HANNOVER RUCK SE	112	0	0	0	706	1,007	0	1,712	2,055	594	1,461	112	1,349	2	5	55
CR-3190875	HISCOX INSURANCE COMPANY (BERMUDA) LTD	0	0	0	0	12	12	4	20	24	12	12	0	12	3	0	1
CR-3190339	RENAISSANCE REINSURANCE LTD	0	0	0	0	3	75	16	63	75	3	72	0	72	2	0	3
CR-1460023	RENAISSANCERE EUROPE AG	0	0	0	0	(0)	0	0	0	0	(0)	0	0	0	2	0	0
CR-1460146	SWISS REINSURANCE COMPANY LIMITED	0	0	0	0	576	478	478	576	691	576	115	0	115	2	0	5
CR-3191315	XL BERMUDA LTD	0	0	0	0	17	15	7	25	31	17	13	0	13	2	0	1
4099999.	Total Certified Other Non-U.S. Insurers	112	0	XXX	0	1,430	1,673	520	2,583	3,099	1,318	1,782	112	1,670	XXX	5	69
4299999.	Total Certified Excluding Protected Cells	112	0	XXX	0	1,430	1,673	520	2,583	3,099	1,318	1,782	112	1,670	XXX	5	69
5799999.	Total Auth., Recip. Juris., Unauth. & Cert. Excl. Prot. Cells.	112	1,396	XXX	0	67,415	2,312,966	5,489	17,749	21,299	3,624	17,675	1,508	16,166	XXX	72	695
9999999.	Totals (Sum of 5799999 and 5899999)	112	1,396	XXX	0	67,415	2,312,966	5,489	17,749	21,299	3,624	17,675	1,508	16,166	XXX	72	695

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							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			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	22,253	0	0	0	0	0	22,253	0	0	22,253	0	0	0.0	0.0	0.0	YES	0
0199999.	Total Authorized Affiliates - U.S. Intercompany Pooling	22,253	0	0	0	0	0	22,253	0	0	22,253	0	0	0.0	0.0	0.0	XXX.	0
Authorized Affiliates-U.S. Non-Pool - Other																		
06-0566050.	TRAVELERS INDEMNITY COMPANY	0	(10)	0	0	0	(10)	(10)	0	0	(10)	0	0	100.0	0.0	0.0	YES	0
0399999.	Total Authorized Affiliates - U.S. Non-Pool - Other	0	(10)	0	0	0	(10)	(10)	0	0	(10)	0	0	100.0	0.0	0.0	XXX.	0
0499999.	Total Authorized Affiliates - U.S. Non-Pool - Total	0	(10)	0	0	0	(10)	(10)	0	0	(10)	0	0	100.0	0.0	0.0	XXX.	0
0899999.	Total Authorized Affiliates	22,253	(10)	0	0	0	(10)	22,243	0	0	22,243	0	0	(0.0)	0.0	0.0	XXX.	0
Authorized Other U.S. Unaffiliated Insurers																		
06-0237820.	ACE PROPERTY & CASUALTY INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1182357.	ALLIED WORLD INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
36-2661954.	AMERICAN AGRICULTURAL INSURANCE COMPANY	0	0	0	0	0	0	1	0	0	1	0	0	63.8	0.0	0.0	YES	0
06-1430254.	ARCH REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-5358230.	ARROWOOD INDEMNITY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
38-0315280.	AUTO OWNERS INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
51-0434766.	AXIS REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
23-1502700.	BEDIVERE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
47-0574325.	BERKLEY INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-3531373.	CERITY INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
31-0542366.	CINCINNATI INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
36-2994662.	COLISEUM REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
36-2114545.	CONTINENTAL CASUALTY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
38-2145898.	DORINCO REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-3176864.	DR INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
39-0264050.	EMPLOYERS INSURANCE COMPANY OF WAUSAU	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
42-0234980.	EMPLOYERS MUTUAL CASUALTY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
35-2293075.	ENDURANCE ASSURANCE CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
25-6038677.	ERIE INSURANCE EXCHANGE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
22-2005057.	EVEREST REINSURANCE COMPANY	2	0	3	(0)	0	3	5	0	0	5	0	0	61.6	0.0	0.0	YES	0
42-0245840.	FARMERS MUTUAL HAIL INSURANCE CO OF IOWA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
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
13-2673100.	GENERAL REINSURANCE CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	96.8	96.8	96.8	NO	0
13-5129825.	HANOVER INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-0383750.	HARTFORD FIRE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
74-2195939.	HOUSTON CASUALTY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
04-1543470.	LIBERTY MUTUAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
23-0813860.	LITITZ MUTUAL INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
36-3347420.	MAPFRE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1481194.	MARKEL GLOBAL REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
62-0928337.	MERASTAR INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
04-1614490.	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-2915260.	METROPOLITAN GROUP PROP & CAS INS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-4924125.	MUNICH REINSURANCE AMERICA INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
47-0355979.	NATIONAL INDEMNITY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
31-4177100.	NATIONWIDE MUTUAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
47-0698507.	ODYSSEY REINSURANCE COMPANY	1	0	1	0	0	1	2	0	0	2	0	0	63.8	0.0	0.0	YES	0
13-3031176.	PARTNER REINSURANCE CO OF THE US	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
23-1641984.	QBE REINSURANCE CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
52-1952955.	RENAISSANCE REINSURANCE US INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
75-1444207.	SCOR REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-2941133.	SENECA INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
39-0333950.	SENTRY INSURANCE A MUTUAL COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-2997499.	SIRIUS AMERICA INSURANCE COMPANY	0	0	0	0	0	0	1	0	0	1	0	0	63.8	0.0	0.0	YES	0
13-2554270.	SOMPO AMERICA INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-1675535.	SWISS REINSURANCE AMERICA CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-2918573.	TOA REINSURANCE COMPANY OF AMERICA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-4032666.	TOKIO MARINE AMERICA INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-5616275.	TRANSATLANTIC REINSURANCE COMPANY	1	0	2	0	0	2	3	0	0	3	0	0	62.4	0.0	0.0	YES	0
48-0921045.	WESTPORT INSURANCE CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-1290712.	XL REINSURANCE AMERICA INC	0	0	1	0	0	1	1	0	0	1	0	0	63.8	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
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
36-4233459.	ZURICH AMERICAN INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
0999999.	Total Authorized Other U.S. Unaffiliated Insurers	5	0	8	(0)	0	8	12	0	0	12	0	0	62.7	0.1	0.1	XXX.	0
Authorized Pools-Voluntary Pools, Associations or Other Similar Facilities																		
AA-9995068.	CANADIAN AIRCRAFT INSURANCE GROUP	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
1199999.	uthorized Pools - Voluntary Pools, Associations or Similar F	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX.	0
Authorized Other Non-U.S. Insurers																		
AA-1580015.	AIOI NISSAY DOWA INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190010.	ANCON INSURANCE COMPANY SA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3194168.	ASPEN BERMUDA LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120337.	ASPEN INSURANCE UK LTD	1	0	1	0	0	1	2	0	0	2	0	0	63.8	0.0	0.0	YES	0
AA-3191086.	ASTRO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3194139.	AXIS SPECIALTY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1280025.	CODAN FORSIKRINGS	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191098.	CREOLE INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340145.	GENERAL REINSURANCE AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340125.	HANNOVER RUCK SE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190871.	LANCASHIRE INSURANCE COMPANY LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1122000.	LLOYDS OF LONDON	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127084.	LLOYDS SYNDICATE 1084	0	0	0	0	0	0	0	0	0	0	0	0	63.8	0.0	0.0	YES	0
AA-1127141.	LLOYDS SYNDICATE 1141	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127183.	LLOYDS SYNDICATE 1183	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127207.	LLOYDS SYNDICATE 1207	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127221.	LLOYDS SYNDICATE 1221	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127229.	LLOYDS SYNDICATE 1229	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120085.	LLOYDS SYNDICATE 1274	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127414.	LLOYDS SYNDICATE 1414	0	0	0	0	0	0	1	0	0	1	0	0	63.8	0.0	0.0	YES	0
AA-1120102.	LLOYDS SYNDICATE 1458	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120156.	LLOYDS SYNDICATE 1686	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127861.	LLOYDS SYNDICATE 1861	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120096.	LLOYDS SYNDICATE 1880	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
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
AA-1120083.	LLOYDS SYNDICATE 1910	0	0	0	0	0	0	0	0	0	0	0	0	63.8	0.0	0.0	YES	0
AA-1120084.	LLOYDS SYNDICATE 1955	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126002.	LLOYDS SYNDICATE 2	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1128001.	LLOYDS SYNDICATE 2001	1	0	2	0	0	2	3	0	0	3	0	0	63.8	0.0	0.0	YES	0
AA-1128003.	LLOYDS SYNDICATE 2003	1	0	1	0	0	1	2	0	0	2	0	0	65.2	1.9	0.0	YES	0
AA-1120071.	LLOYDS SYNDICATE 2007	0	0	0	0	0	0	0	0	0	0	0	0	68.5	6.4	0.0	YES	0
AA-1128010.	LLOYDS SYNDICATE 2010	0	0	1	0	0	1	1	0	0	1	0	0	63.8	0.0	0.0	YES	0
AA-1120158.	LLOYDS SYNDICATE 2014	0	0	0	0	0	0	0	0	0	0	0	0	63.8	0.0	0.0	YES	0
AA-1128020.	LLOYDS SYNDICATE 2020	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126219.	LLOYDS SYNDICATE 219	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1128227.	LLOYDS SYNDICATE 2227	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126227.	LLOYDS SYNDICATE 227	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1128376.	LLOYDS SYNDICATE 2376	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1128623.	LLOYDS SYNDICATE 2623	1	0	1	0	0	1	1	0	0	1	0	0	63.8	0.0	0.0	YES	0
AA-1128791.	LLOYDS SYNDICATE 2791	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1128987.	LLOYDS SYNDICATE 2987	1	0	1	0	0	1	2	0	0	2	0	0	63.8	0.0	0.0	YES	0
AA-1129000.	LLOYDS SYNDICATE 3000	0	0	0	0	0	0	1	0	0	1	0	0	63.8	0.0	0.0	YES	0
AA-1126033.	LLOYDS SYNDICATE 33	0	0	1	0	0	1	1	0	0	1	0	0	63.8	0.0	0.0	YES	0
AA-1126376.	LLOYDS SYNDICATE 376	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126382.	LLOYDS SYNDICATE 382	0	0	0	0	0	0	0	0	0	0	0	0	63.8	0.0	0.0	YES	0
AA-1126005.	LLOYDS SYNDICATE 4000	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120075.	LLOYDS SYNDICATE 4020	0	0	0	0	0	0	0	0	0	0	0	0	63.8	0.0	0.0	YES	0
AA-1120086.	LLOYDS SYNDICATE 4141	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126435.	LLOYDS SYNDICATE 435	0	0	0	0	0	0	1	0	0	1	0	0	63.8	0.0	0.0	YES	0
AA-1126004.	LLOYDS SYNDICATE 4444	0	0	1	0	0	1	1	0	0	1	0	0	63.8	0.0	0.0	YES	0
AA-1126006.	LLOYDS SYNDICATE 4472	0	0	0	0	0	0	1	0	0	1	0	0	63.8	0.0	0.0	YES	0
AA-1126457.	LLOYDS SYNDICATE 457	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126051.	LLOYDS SYNDICATE 51	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126510.	LLOYDS SYNDICATE 510	0	0	1	0	0	1	1	0	0	1	0	0	63.8	0.0	0.0	YES	0
AA-1126055.	LLOYDS SYNDICATE 55	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		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
AA-1126566.	LLOYDS SYNDICATE 566	0	0	1	0	0	1	1	0	0	1	0	0	63.8	0.0	0.0	YES	0
AA-1126609.	LLOYDS SYNDICATE 609	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126623.	LLOYDS SYNDICATE 623	0	0	0	0	0	0	0	0	0	0	0	0	63.8	0.0	0.0	YES	0
AA-1126727.	LLOYDS SYNDICATE 727	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126780.	LLOYDS SYNDICATE 780	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126947.	LLOYDS SYNDICATE 947	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126958.	LLOYDS SYNDICATE 958	0	0	0	0	0	0	0	0	0	0	0	0	63.8	0.0	0.0	YES	0
AA-1126991.	LLOYDS SYNDICATE 991	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1840000.	MAPFRE RE COMPANIA DE REASEGUROS SA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190829.	MARKEL BERMUDA LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1580085.	MITSUI SUMITOMO INSURANCE CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	23.5	23.5	0.0	NO	0
AA-1320205.	MUTUELLE CENTRALE DE REASSURANCE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1580070.	NISSHIN FIRE & MARINE INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190686.	PARTNER REINSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1780078.	PARTNER REINSURANCE EUROPE SE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1121270.	RIVER THAMES INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1580110.	SOMPO JAPAN INSURANCE INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1440105.	SWEDISH CLUB	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460006.	VALIDUS REINSURANCE (SWITZERLAND) LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190870.	VALIDUS REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191097.	WESTEL LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190368.	WOBURN INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0		0
1299999.	Total Authorized Other Non-U.S. Insurers	7	0	13	0	0	13	20	0	0	20	0	0	63.4	0.5	0.0	XXX.	0
1499999.	Total Authorized Excluding Protected Cells	22,265	(10)	20	(0)	0	10	22,275	0	0	22,275	0	0	0.0	0.0	0.0	XXX.	0
Unauthorized Affiliates-Other (Non-U.S.) - Other																		
AA-1121375.	TRAVELERS INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1560039.	TRAVELERS INSURANCE COMPANY OF CANADA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
2099999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Other	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX.	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
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
2199999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Total	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX.	0
2299999.	Total Unauthorized Affiliates	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX.	0
Unauthorized Other U.S. Unaffiliated Insurers																		
13-4934590.	ATLANTIC MUTUAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	INS INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
23-0813860.	LITITZ MUTUAL INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	PENWALD INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000.	SAMMARNICK INSURANCE CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
2399999.	Total Unauthorized Other U.S. Unaffiliated Insurers	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX.	0
Unauthorized Pools-Voluntary Pools, Associations or Other Similar Facilities																		
AA-9995068.	CANADIAN AIRCRAFT INSURANCE GROUP	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
2599999.	Total Unauthorized Pools - Voluntary Pools	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX.	0
Unauthorized Other Non-U.S. Insurers																		
AA-1580015.	AIOI NISSAY DOWA INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120445.	ALLIANZ INSURANCE PLC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3194128.	ALLIED WORLD ASSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190932.	ARGO RE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190522.	ASHMONT INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460025.	BALOISE INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340075.	BASLER SACHVERSICHERUNGS AG	0	2	0	0	0	2	2	0	0	2	0	0	100.0	0.0	0.0	YES	0
AA-1320142.	CCR RE SA	0	0	0	0	0	0	1	0	0	1	0	0	63.8	0.0	0.0	YES	0
AA-1560196.	CHUBB INSURANCE COMPANY OF CANADA	0	0	1	0	0	1	1	0	0	1	0	0	66.4	7.1	7.1	YES	0
AA-3190770.	CHUBB TEMPEST REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191400.	CONVEX RE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190586.	COVENTRY ASSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3194130.	ENDURANCE SPECIALTY INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1124129.	ENDURANCE WORLDWIDE INS LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340240.	ERGO VERSICHERUNG AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1720160.	FENNIA MUTUAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1824102.	FIDELIDADE COMPANHIA DE SEGUROS SA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
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
AA-3191289.	FIDELIS INSURANCE BERMUDA LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-5340310.	GENERAL INSURANCE CORPORATION OF INDIA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1420030.	GJENSIDIGE FORSIKRING ASA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340097.	GOTHAER ALLGEMEINE VERSICHERUNG AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191190.	HAMILTON RE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190060.	HANNOVER RE (BERMUDA) LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460080.	HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190875.	HISCOX INSURANCE COMPANY (BERMUDA) LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-5424101.	KB INSURANCE CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1440060.	LANSFORSAKRINGAR SAK FORSAKRINGSAKTIEBOL	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191239.	LUMEN RE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1580085.	MITSUI SUMITOMO INSURANCE CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	29.2	29.2	0.0	NO	0
AA-1320222.	MMA IARD ASSURANCES MUTUELLES	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1320131.	MMA IARD SA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460019.	MS AMLIN AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1240057.	MS AMLIN INSURANCE SE	9	0	0	0	0	0	9	0	0	9	0	0	0.0	0.0	0.0	YES	0
AA-1560600.	MUNICH REINSURANCE COMPANY OF CANADA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1320205.	MUTUELLE CENTRALE DE REASSURANCE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1580070.	NISSHIN FIRE & MARINE INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1560247.	NORTHBRIDGE GENERAL INSURANCE CORP	3	2	8	0	137	147	150	0	0	150	137	0	97.9	91.2	91.2	NO	0
AA-1780078.	PARTNER REINSURANCE EUROPE SE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-5320039.	PEAK REINSURANCE COMPANY LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3194224.	POSEIDON RE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191298.	QATAR REINSURANCE COMPANY LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120481.	QBE UK LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1374105.	RECEM SA OF LUXEMBOURG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3770273.	SAFE TRUCKING INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1560745.	SCOR CANADA REINSURANCE CO	1	0	2	0	0	2	3	0	0	3	0	0	63.8	0.0	0.0	YES	0
AA-1580110.	SOMPO JAPAN INSURANCE INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
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
AA-1440105.	SWEDISH CLUB	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460125.	SWISS MOBILIAR INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1370021.	SWISS RE EUROPE S.A.	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460146.	SWISS REINSURANCE COMPANY LIMITED	3	0	6	0	0	6	9	0	0	9	0	0	63.8	0.0	0.0	YES	0
AA-3191295.	THIRD POINT REINSURANCE (USA) LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191388.	VERMEER REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1930011.	WFI INSURANCE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190368.	WOBURN INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191315.	XL BERMUDA LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
2699999.	Total Unauthorized Other Non-U.S. Insurers	18	4	17	0	137	158	176	0	0	176	137	0	90.0	77.9	77.9	XXX.	0
2899999.	Total Unauthorized Excluding Protected Cells	18	4	17	0	137	158	176	0	0	176	137	0	90.0	77.9	77.9	XXX.	0
Certified Other Non-U.S. Insurers																		
CR-3194126	ARCH REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
CR-3194122	DAVINCI REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
CR-3194130	ENDURANCE SPECIALTY INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
CR-1340125	HANNOVER RUCK SE	3	0	4	0	0	5	7	0	0	7	0	0	64.5	3.7	0.0	YES	0
CR-3190875	HISCOX INSURANCE COMPANY (BERMUDA) LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
CR-3190339	RENAISSANCE REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
CR-1460023	RENAISSANCERE EUROPE AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
CR-1460146	SWISS REINSURANCE COMPANY LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
CR-3191315	XL BERMUDA LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
4099999.	Total Certified Other Non-U.S. Insurers	3	0	4	0	0	5	7	0	0	7	0	0	64.5	3.7	0.0	XXX.	0
4299999.	Total Certified Excluding Protected Cells	3	0	4	0	0	5	7	0	0	7	0	0	64.5	3.7	0.0	XXX.	0
5799999.	Total Auth., Recip. Juris., Unauth. & Cert. Excl. Prot. Cells.	22,285	(6)	42	0	137	173	22,458	0	0	22,458	137	0	0.8	0.6	0.6	XXX.	0
9999999.	Totals (Sum of 5799999 and 5899999)	22,285	(6)	42	0	137	173	22,458	0	0	22,458	137	0	0.8	0.6	0.6	XXX.	0

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance																
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
Authorized Affiliates-U.S. Intercompany Pooling																	
06-0566050.	TRAVELERS INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0199999.	Total Authorized Affiliates - U.S. Intercompany Pooling				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized Affiliates-U.S. Non-Pool - Other																	
06-0566050.	TRAVELERS INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999.	Total Authorized Affiliates - U.S. Non-Pool - Other				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999.	Total Authorized Affiliates - U.S. Non-Pool - Total				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0899999.	Total Authorized Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized Other U.S. Unaffiliated Insurers																	
06-0237820.	ACE PROPERTY & CASUALTY INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1182357.	ALLIED WORLD INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2661954.	AMERICAN AGRICULTURAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1430254.	ARCH REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5358230.	ARROWOOD INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-0315280.	AUTO OWNERS INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
51-0434766.	AXIS REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-1502700.	BEDIVERE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0574325.	BERKLEY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3531373.	CERITY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-0542366.	CINCINNATI INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2994662.	COLISEUM REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2114545.	CONTINENTAL CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-2145898.	DORINCO REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3176864.	DR INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
39-0264050.	EMPLOYERS INSURANCE COMPANY OF WAUSAU	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
42-0234980.	EMPLOYERS MUTUAL CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
35-2293075.	ENDURANCE ASSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
25-6038677.	ERIE INSURANCE EXCHANGE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2005057.	EVEREST REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
42-0245840.	FARMERS MUTUAL HAIL INSURANCE CO OF IOWA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance																
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
13-2673100.	GENERAL REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5129825.	HANOVER INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0383750.	HARTFORD FIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
74-2195939.	HOUSTON CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-1543470.	LIBERTY MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-0813860.	LITITZ MUTUAL INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-3347420.	MAPFRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1481194.	MARKEL GLOBAL REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
62-0928337.	MERASTAR INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-1614490.	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2915260.	METROPOLITAN GROUP PROP & CAS INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-4924125.	MUNICH REINSURANCE AMERICA INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0355979.	NATIONAL INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-4177100.	NATIONWIDE MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0698507.	ODYSSEY REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3031176.	PARTNER REINSURANCE CO OF THE US	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-1641984.	QBE REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-1952955.	RENAISSANCE REINSURANCE US INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-1444207.	SCOR REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2941133.	SENECA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
39-0333950.	SENTRY INSURANCE A MUTUAL COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2997499.	SIRIUS AMERICA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2554270.	SOMPO AMERICA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1675535.	SWISS REINSURANCE AMERICA CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2918573.	TOA REINSURANCE COMPANY OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-4032666.	TOKIO MARINE AMERICA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5616275.	TRANSATLANTIC REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
48-0921045.	WESTPORT INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1290712.	XL REINSURANCE AMERICA INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance																
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
36-4233459.	ZURICH AMERICAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0999999.	Total Authorized Other U.S. Unaffiliated Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized Pools-Voluntary Pools, Associations or Other Similar Facilities																	
AA-9995068.	CANADIAN AIRCRAFT INSURANCE GROUP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1199999.	Total Authorized Pools - Voluntary Pools, Associations or Similar Facilities				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized Other Non-U.S. Insurers																	
AA-1580015.	AIOI NISSAY DOWA INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190010.	ANCON INSURANCE COMPANY SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194168.	ASPEN BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120337.	ASPEN INSURANCE UK LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191086.	ASTRO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194139.	AXIS SPECIALTY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1280025.	CODAN FORSIKRINGS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191098.	CREOLE INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340145.	GENERAL REINSURANCE AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340125.	HANNOVER RUCK SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190871.	LANCASHIRE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1122000.	LLOYDS OF LONDON	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127084.	LLOYDS SYNDICATE 1084	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127141.	LLOYDS SYNDICATE 1141	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127183.	LLOYDS SYNDICATE 1183	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127207.	LLOYDS SYNDICATE 1207	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127221.	LLOYDS SYNDICATE 1221	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127229.	LLOYDS SYNDICATE 1229	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120085.	LLOYDS SYNDICATE 1274	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127414.	LLOYDS SYNDICATE 1414	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120102.	LLOYDS SYNDICATE 1458	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120156.	LLOYDS SYNDICATE 1686	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127861.	LLOYDS SYNDICATE 1861	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120096.	LLOYDS SYNDICATE 1880	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance																
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
AA-1120083.	LLOYDS SYNDICATE 1910	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120084.	LLOYDS SYNDICATE 1955	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126002.	LLOYDS SYNDICATE 2	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128001.	LLOYDS SYNDICATE 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128003.	LLOYDS SYNDICATE 2003	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120071.	LLOYDS SYNDICATE 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128010.	LLOYDS SYNDICATE 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120158.	LLOYDS SYNDICATE 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128020.	LLOYDS SYNDICATE 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126219.	LLOYDS SYNDICATE 219	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128227.	LLOYDS SYNDICATE 2227	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126227.	LLOYDS SYNDICATE 227	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128376.	LLOYDS SYNDICATE 2376	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128623.	LLOYDS SYNDICATE 2623	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128791.	LLOYDS SYNDICATE 2791	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128987.	LLOYDS SYNDICATE 2987	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1129000.	LLOYDS SYNDICATE 3000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126033.	LLOYDS SYNDICATE 33	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126376.	LLOYDS SYNDICATE 376	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126382.	LLOYDS SYNDICATE 382	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126005.	LLOYDS SYNDICATE 4000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120075.	LLOYDS SYNDICATE 4020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120086.	LLOYDS SYNDICATE 4141	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126435.	LLOYDS SYNDICATE 435	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126004.	LLOYDS SYNDICATE 4444	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126006.	LLOYDS SYNDICATE 4472	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126457.	LLOYDS SYNDICATE 457	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126051.	LLOYDS SYNDICATE 51	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126510.	LLOYDS SYNDICATE 510	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126055.	LLOYDS SYNDICATE 55	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
AA-1126566.	LLOYDS SYNDICATE 566	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126609.	LLOYDS SYNDICATE 609	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126623.	LLOYDS SYNDICATE 623	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126727.	LLOYDS SYNDICATE 727	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126780.	LLOYDS SYNDICATE 780	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126947.	LLOYDS SYNDICATE 947	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126958.	LLOYDS SYNDICATE 958	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126991.	LLOYDS SYNDICATE 991	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1840000.	MAPFRE RE COMPANIA DE REASEGUROS SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190829.	MARKEL BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580085.	MITSUI SUMITOMO INSURANCE CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320205.	MUTUELLE CENTRALE DE REASSURANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580070.	NISSHIN FIRE & MARINE INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190686.	PARTNER REINSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780078.	PARTNER REINSURANCE EUROPE SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121270.	RIVER THAMES INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580110.	SOMPO JAPAN INSURANCE INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440105.	SWEDISH CLUB	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460006.	VALIDUS REINSURANCE (SWITZERLAND) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190870.	VALIDUS REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191097.	WESTEL LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190368.	WOBURN INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1299999.	Total Authorized Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1499999.	Total Authorized Excluding Protected Cells				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Unauthorized Affiliates-Other (Non-U.S.) - Other																	
AA-1121375.	TRAVELERS INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560039.	TRAVELERS INSURANCE COMPANY OF CANADA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2099999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Other				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance																
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
2199999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Total				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2299999.	Total Unauthorized Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Unauthorized Other U.S. Unaffiliated Insurers																	
13-4934590.	ATLANTIC MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	INS INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-0813860.	LITITZ MUTUAL INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	PENWALD INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000.	SAMMARNICK INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2399999.	Total Unauthorized Other U.S. Unaffiliated Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Unauthorized Pools-Voluntary Pools, Associations or Other Similar Facilities																	
AA-9995068.	CANADIAN AIRCRAFT INSURANCE GROUP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2599999.	Total Unauthorized Pools - Voluntary Pools				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Unauthorized Other Non-U.S. Insurers																	
AA-1580015.	AIOI NISSAY DOWA INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120445.	ALLIANZ INSURANCE PLC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194128.	ALLIED WORLD ASSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190932.	ARGO RE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190522.	ASHMONT INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460025.	BALOISE INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340075.	BASLER SACHVERSICHERUNGS AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320142.	CCR RE SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560196.	CHUBB INSURANCE COMPANY OF CANADA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190770.	CHUBB TEMPEST REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191400.	CONVEX RE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190586.	COVENTRY ASSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194130.	ENDURANCE SPECIALTY INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1124129.	ENDURANCE WORLDWIDE INS LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340240.	ERGO VERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1720160.	FENNIA MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1824102.	FIDELIDADE COMPANHIA DE SEGUROS SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
AA-3191289.	FIDELIS INSURANCE BERMUDA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5340310.	GENERAL INSURANCE CORPORATION OF INDIA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1420030.	GJENSIDIGE FORSIKRING ASA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340097.	GOTHAER ALLGEMEINE VERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191190.	HAMILTON RE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190060.	HANNOVER RE (BERMUDA) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460080.	HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190875.	HISCOX INSURANCE COMPANY (BERMUDA) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5424101.	KB INSURANCE CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440060.	LANSFORSAKRINGAR SAK FORSAKRINGSAKTIEBOL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191239.	LUMEN RE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580085.	MITSUI SUMITOMO INSURANCE CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320222.	MMA IARD ASSURANCES MUTUELLES	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320131.	MMA IARD SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460019.	MS AMLIN AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240057.	MS AMLIN INSURANCE SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560600.	MUNICH REINSURANCE COMPANY OF CANADA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320205.	MUTUELLE CENTRALE DE REASSURANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580070.	NISSHIN FIRE & MARINE INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560247.	NORTHBRIDGE GENERAL INSURANCE CORP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780078.	PARTNER REINSURANCE EUROPE SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-5320039.	PEAK REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194224.	POSEIDON RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191298.	QATAR REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120481.	QBE UK LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1374105.	RECEM SA OF LUXEMBOURG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3770273.	SAFE TRUCKING INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560745.	SCOR CANADA REINSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580110.	SOMPO JAPAN INSURANCE INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

(Provision for Reinsurance for Certified Reinsurer)

		Provision for Certified Reinsurance															
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
ID Number from Col. 1	Name of Reinsurer from Col. 3	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, Not to Exceed 100%)	20% of Recoverable on Paid Losses & LAE over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24 Not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col. 68; Not to Exceed Col. 63)
AA-1440105.	SWEDISH CLUB	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460125.	SWISS MOBILIAR INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1370021.	SWISS RE EUROPE S.A.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460146.	SWISS REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191295.	THIRD POINT REINSURANCE (USA) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191388.	VERMEER REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1930011.	WFI INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190368.	WOBURN INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191315.	XL BERMUDA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2699999.	Total Unauthorized Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2899999.	Total Unauthorized Excluding Protected Cells				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Certified Other Non-U.S. Insurers																	
CR-3194126	ARCH REINSURANCE LTD	3	04/27/2015	20.0	32	34	7	13.9	69.4	0	56	11	0	0	0	0	0
CR-3194122	DAVINCI REINSURANCE LTD	4	11/21/2018	50.0	20	4	2	0.0	0.0	0	20	4	0	0	0	0	0
CR-3194130	ENDURANCE SPECIALTY INSURANCE LTD	3	08/09/2016	20.0	0	0	0	0.0	0.0	0	0	0	0	0	0	0	0
CR-1340125	HANNOVER RUCK SE	2	05/22/2014	10.0	0	1,118	112	10.0	100.0	0	1,118	0	0	0	0	0	0
CR-3190875	HISCOX INSURANCE COMPANY (BERMUDA) LTD	3	08/15/2017	20.0	8	4	1	0.0	0.0	0	8	4	0	0	0	0	0
CR-3190339	RENAISSANCE REINSURANCE LTD	3	11/21/2018	20.0	60	16	3	0.0	0.0	0	60	16	0	0	0	0	0
CR-1460023	RENAISSANCERE EUROPE AG	3	05/14/2015	20.0	0	0	0	0.0	0.0	0	0	0	0	0	0	0	0
CR-1460146	SWISS REINSURANCE COMPANY LIMITED	2	03/19/2018	10.0	0	478	48	0.0	0.0	0	0	478	0	0	0	0	0
CR-3191315	XL BERMUDA LTD	3	01/01/2019	20.0	8	7	1	0.0	0.0	0	8	7	0	0	0	0	0
4099999.	Total Certified Other Non-U.S. Insurers				128	1,662	174	XXX	XXX	0	1,270	520	0	0	0	0	0
4299999.	Total Certified Excluding Protected Cells				128	1,662	174	XXX	XXX	0	1,270	520	0	0	0	0	0
5799999.	Total Auth., Recip. Juris., Unauth. & Cert. Excl. Prot. Cells				128	1,662	174	XXX	XXX	0	1,270	520	0	0	0	0	0
9999999.	Totals (Sum of 5799999 and 5899999)				128	1,662	174	XXX	XXX	0	1,270	520	0	0	0	0	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
Authorized Affiliates-U.S. Intercompany Pooling										
06-0566050.	TRAVELERS INDEMNITY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
0199999.	Total Authorized Affiliates - U.S. Intercompany Pooling	0	XXX	XXX	0	0	0	XXX	XXX	0
Authorized Affiliates-U.S. Non-Pool - Other										
06-0566050.	TRAVELERS INDEMNITY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
0399999.	Total Authorized Affiliates - U.S. Non-Pool - Other	0	XXX	XXX	0	0	0	XXX	XXX	0
0499999.	Total Authorized Affiliates - U.S. Non-Pool - Total	0	XXX	XXX	0	0	0	XXX	XXX	0
0899999.	Total Authorized Affiliates	0	XXX	XXX	0	0	0	XXX	XXX	0
Authorized Other U.S. Unaffiliated Insurers										
06-0237820.	ACE PROPERTY & CASUALTY INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1182357.	ALLIED WORLD INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2661954.	AMERICAN AGRICULTURAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1430254.	ARCH REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-5358230.	ARROWOOD INDEMNITY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
38-0315280.	AUTO OWNERS INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
51-0434766.	AXIS REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
23-1502700.	BEDIVERE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
47-0574325.	BERKLEY INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3531373.	CERITY INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
31-0542366.	CINCINNATI INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2994662.	COLISEUM REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2114545.	CONTINENTAL CASUALTY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
38-2145898.	DORINCO REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3176864.	DR INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
39-0264050.	EMPLOYERS INSURANCE COMPANY OF WAUSAU	0	XXX	XXX	0	0	0	XXX	XXX	0
42-0234980.	EMPLOYERS MUTUAL CASUALTY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
35-2293075.	ENDURANCE ASSURANCE CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
25-6038677.	ERIE INSURANCE EXCHANGE	0	XXX	XXX	0	0	0	XXX	XXX	0
22-2005057.	EVEREST REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
42-0245840.	FARMERS MUTUAL HAIL INSURANCE CO OF IOWA	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
13-2673100.	GENERAL REINSURANCE CORPORATION	0	XXX	XXX	0	421	421	XXX	XXX	421
13-5129825.	HANOVER INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-0383750.	HARTFORD FIRE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
74-2195939.	HOUSTON CASUALTY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
04-1543470.	LIBERTY MUTUAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
23-0813860.	LITITZ MUTUAL INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
36-3347420.	MAPFRE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1481194.	MARKEL GLOBAL REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
62-0928337.	MERASTAR INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
04-1614490.	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2915260.	METROPOLITAN GROUP PROP & CAS INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
13-4924125.	MUNICH REINSURANCE AMERICA INC	0	XXX	XXX	0	0	0	XXX	XXX	0
47-0355979.	NATIONAL INDEMNITY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
31-4177100.	NATIONWIDE MUTUAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
47-0698507.	ODYSSEY REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3031176.	PARTNER REINSURANCE CO OF THE US	0	XXX	XXX	0	0	0	XXX	XXX	0
23-1641984.	QBE REINSURANCE CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
52-1952955.	RENAISSANCE REINSURANCE US INC	0	XXX	XXX	0	0	0	XXX	XXX	0
75-1444207.	SCOR REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2941133.	SENECA INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
39-0333950.	SENTRY INSURANCE A MUTUAL COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2997499.	SIRIUS AMERICA INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2554270.	SOMPO AMERICA INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-1675535.	SWISS REINSURANCE AMERICA CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2918573.	TOA REINSURANCE COMPANY OF AMERICA	0	XXX	XXX	0	0	0	XXX	XXX	0
13-4032666.	TOKIO MARINE AMERICA INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-5616275.	TRANSATLANTIC REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
48-0921045.	WESTPORT INSURANCE CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
13-1290712.	XL REINSURANCE AMERICA INC	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
36-4233459.	ZURICH AMERICAN INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
0999999.	Total Authorized Other U.S. Unaffiliated Insurers	0	XXX	XXX	0	421	421	XXX	XXX	421
Authorized Pools-Voluntary Pools, Associations or Other Similar Facilities										
AA-9995068.	CANADIAN AIRCRAFT INSURANCE GROUP	0	XXX	XXX	0	0	0	XXX	XXX	0
1199999.	uthorized Pools - Voluntary Pools, Associations or Similar F	0	XXX	XXX	0	0	0	XXX	XXX	0
Authorized Other Non-U.S. Insurers										
AA-1580015.	AIOI NISSAY DOWA INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190010.	ANCON INSURANCE COMPANY SA	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3194168.	ASPEN BERMUDA LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120337.	ASPEN INSURANCE UK LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3191086.	ASTRO LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3194139.	AXIS SPECIALTY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1280025.	CODAN FORSIKRINGS	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3191098.	CREOLE INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1340145.	GENERAL REINSURANCE AG	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1340125.	HANNOVER RUCK SE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190871.	LANCASHIRE INSURANCE COMPANY LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1122000.	LLOYDS OF LONDON	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127084.	LLOYDS SYNDICATE 1084	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127141.	LLOYDS SYNDICATE 1141	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127183.	LLOYDS SYNDICATE 1183	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127207.	LLOYDS SYNDICATE 1207	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127221.	LLOYDS SYNDICATE 1221	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127229.	LLOYDS SYNDICATE 1229	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120085.	LLOYDS SYNDICATE 1274	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127414.	LLOYDS SYNDICATE 1414	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120102.	LLOYDS SYNDICATE 1458	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120156.	LLOYDS SYNDICATE 1686	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127861.	LLOYDS SYNDICATE 1861	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120096.	LLOYDS SYNDICATE 1880	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1120083.	LLOYDS SYNDICATE 1910	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120084.	LLOYDS SYNDICATE 1955	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126002.	LLOYDS SYNDICATE 2	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128001.	LLOYDS SYNDICATE 2001	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128003.	LLOYDS SYNDICATE 2003	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120071.	LLOYDS SYNDICATE 2007	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128010.	LLOYDS SYNDICATE 2010	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120158.	LLOYDS SYNDICATE 2014	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128020.	LLOYDS SYNDICATE 2020	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126219.	LLOYDS SYNDICATE 219	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128227.	LLOYDS SYNDICATE 2227	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126227.	LLOYDS SYNDICATE 227	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128376.	LLOYDS SYNDICATE 2376	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128623.	LLOYDS SYNDICATE 2623	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128791.	LLOYDS SYNDICATE 2791	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128987.	LLOYDS SYNDICATE 2987	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1129000.	LLOYDS SYNDICATE 3000	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126033.	LLOYDS SYNDICATE 33	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126376.	LLOYDS SYNDICATE 376	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126382.	LLOYDS SYNDICATE 382	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126005.	LLOYDS SYNDICATE 4000	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120075.	LLOYDS SYNDICATE 4020	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120086.	LLOYDS SYNDICATE 4141	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126435.	LLOYDS SYNDICATE 435	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126004.	LLOYDS SYNDICATE 4444	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126006.	LLOYDS SYNDICATE 4472	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126457.	LLOYDS SYNDICATE 457	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126051.	LLOYDS SYNDICATE 51	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126510.	LLOYDS SYNDICATE 510	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126055.	LLOYDS SYNDICATE 55	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1126566.	LLOYDS SYNDICATE 566	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126609.	LLOYDS SYNDICATE 609	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126623.	LLOYDS SYNDICATE 623	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126727.	LLOYDS SYNDICATE 727	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126780.	LLOYDS SYNDICATE 780	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126947.	LLOYDS SYNDICATE 947	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126958.	LLOYDS SYNDICATE 958	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126991.	LLOYDS SYNDICATE 991	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1840000.	MAPFRE RE COMPANIA DE REASEGUROS SA	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190829.	MARKEL BERMUDA LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1580085.	MITSUI SUMITOMO INSURANCE CO LTD	0	XXX	XXX	0	1	1	XXX	XXX	1
AA-1320205.	MUTUELLE CENTRALE DE REASSURANCE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1580070.	NISSHIN FIRE & MARINE INSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190686.	PARTNER REINSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1780078.	PARTNER REINSURANCE EUROPE SE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1121270.	RIVER THAMES INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1580110.	SOMPO JAPAN INSURANCE INC	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1440105.	SWEDISH CLUB	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1460006.	VALIDUS REINSURANCE (SWITZERLAND) LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190870.	VALIDUS REINSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3191097.	WESTEL LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190368.	WOBURN INSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
		0	XXX	XXX	0	0	0	XXX	XXX	0
1299999.	Total Authorized Other Non-U.S. Insurers	0	XXX	XXX	0	1	1	XXX	XXX	1
1499999.	Total Authorized Excluding Protected Cells	0	XXX	XXX	0	421	421	XXX	XXX	421
Unauthorized Affiliates-Other (Non-U.S.) - Other										
AA-1121375.	TRAVELERS INSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1560039.	TRAVELERS INSURANCE COMPANY OF CANADA	0	0	0	XXX	XXX	XXX	0	XXX	0
2099999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Other	0	0	0	XXX	XXX	XXX	0	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
2199999.	Total Unauthorized Affiliates - Other (Non-U.S.) - Total	0	0	0	XXX	XXX	XXX	0	XXX	0
2299999.	Total Unauthorized Affiliates	0	0	0	XXX	XXX	XXX	0	XXX	0
Unauthorized Other U.S. Unaffiliated Insurers										
13-4934590.	ATLANTIC MUTUAL INSURANCE COMPANY	0	1	0	XXX	XXX	XXX	0	XXX	0
00-0000000.	INS INSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
23-0813860.	LITITZ MUTUAL INSURANCE CO	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000.	PENWALD INSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000.	SAMMARNICK INSURANCE CORPORATION	0	0	0	XXX	XXX	XXX	0	XXX	0
2399999.	Total Unauthorized Other U.S. Unaffiliated Insurers	0	1	0	XXX	XXX	XXX	0	XXX	0
Unauthorized Pools-Voluntary Pools, Associations or Other Similar Facilities										
AA-9995068.	CANADIAN AIRCRAFT INSURANCE GROUP	0	421	0	XXX	XXX	XXX	421	XXX	421
2599999.	Total Unauthorized Pools - Voluntary Pools	0	421	0	XXX	XXX	XXX	421	XXX	421
Unauthorized Other Non-U.S. Insurers										
AA-1580015.	AIOI NISSAY DOWA INSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1120445.	ALLIANZ INSURANCE PLC	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3194128.	ALLIED WORLD ASSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190932.	ARGO RE LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190522.	ASHMONT INSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1460025.	BALOISE INSURANCE LTD	0	199	0	XXX	XXX	XXX	199	XXX	199
AA-1340075.	BASLER SACHVERSICHERUNGS AG	0	23	0	XXX	XXX	XXX	20	XXX	20
AA-1320142.	CCR RE SA	0	95	0	XXX	XXX	XXX	95	XXX	95
AA-1560196.	CHUBB INSURANCE COMPANY OF CANADA	0	882	0	XXX	XXX	XXX	882	XXX	882
AA-3190770.	CHUBB TEMPEST REINSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191400.	CONVEX RE LIMITED	0	16	0	XXX	XXX	XXX	16	XXX	16
AA-3190586.	COVENTRY ASSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3194130.	ENDURANCE SPECIALTY INSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1124129.	ENDURANCE WORLDWIDE INS LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1340240.	ERGO VERSICHERUNG AG	0	585	0	XXX	XXX	XXX	585	XXX	585
AA-1720160.	FENNIA MUTUAL INSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1824102.	FIDELIDADE COMPANHIA DE SEGUROS SA	0	2	0	XXX	XXX	XXX	2	XXX	2

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-3191289.	FIDELIS INSURANCE BERMUDA LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-5340310.	GENERAL INSURANCE CORPORATION OF INDIA	0	20	0	XXX	XXX	XXX	20	XXX	20
AA-1420030.	GJENSIDIGE FORSIKRING ASA	0	5	0	XXX	XXX	XXX	5	XXX	5
AA-1340097.	GOTHAER ALLGEMEINE VERSICHERUNG AG	0	236	0	XXX	XXX	XXX	226	XXX	226
AA-3191190.	HAMILTON RE LIMITED	0	1	0	XXX	XXX	XXX	1	XXX	1
AA-3190060.	HANNOVER RE (BERMUDA) LTD	0	16	0	XXX	XXX	XXX	16	XXX	16
AA-1460080.	HELVETIA SCHWEIZERISCHE VERSICHERUNGS AG	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190875.	HISCOX INSURANCE COMPANY (BERMUDA) LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-5424101.	KB INSURANCE CO LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1440060.	LANSFORSAKRINGAR SAK FORSAKRINGSAKTIEBOL	0	1	0	XXX	XXX	XXX	1	XXX	1
AA-3191239.	LUMEN RE LIMITED	0	28	0	XXX	XXX	XXX	28	XXX	28
AA-1580085.	MITSUI SUMITOMO INSURANCE CO LTD	0	1	0	XXX	XXX	XXX	1	XXX	1
AA-1320222.	MMA IARD ASSURANCES MUTUELLES	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1320131.	MMA IARD SA	0	15	0	XXX	XXX	XXX	15	XXX	15
AA-1460019.	MS AMLIN AG	0	3	0	XXX	XXX	XXX	3	XXX	3
AA-1240057.	MS AMLIN INSURANCE SE	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1560600.	MUNICH REINSURANCE COMPANY OF CANADA	0	288	0	XXX	XXX	XXX	288	XXX	288
AA-1320205.	MUTUELLE CENTRALE DE REASSURANCE	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1580070.	NISSHIN FIRE & MARINE INSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1560247.	NORTHBRIDGE GENERAL INSURANCE CORP	27	600	27	XXX	XXX	XXX	600	XXX	600
AA-1780078.	PARTNER REINSURANCE EUROPE SE	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-5320039.	PEAK REINSURANCE COMPANY LIMITED	0	2	0	XXX	XXX	XXX	2	XXX	2
AA-3194224.	POSEIDON RE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191298.	QATAR REINSURANCE COMPANY LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1120481.	QBE UK LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1374105.	RECEM SA OF LUXEMBOURG	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3770273.	SAFE TRUCKING INSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1560745.	SCOR CANADA REINSURANCE CO	0	548	0	XXX	XXX	XXX	548	XXX	548
AA-1580110.	SOMPO JAPAN INSURANCE INC	0	20	0	XXX	XXX	XXX	20	XXX	20

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

		70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized & Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73	74	75	76	77	78
ID Number from Col. 1	Name of Reinsurer from Col. 3	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col 16)	Complete if Col. 52 = "Yes"; Otherwise Enter 0. 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0. Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
AA-1440105.	SWEDISH CLUB	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1460125.	SWISS MOBILIAR INSURANCE COMPANY	0	3	0	XXX	XXX	XXX	3	XXX	3
AA-1370021.	SWISS RE EUROPE S.A.	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1460146.	SWISS REINSURANCE COMPANY LIMITED	0	536	0	XXX	XXX	XXX	536	XXX	536
AA-3191295.	THIRD POINT REINSURANCE (USA) LTD	0	10	0	XXX	XXX	XXX	10	XXX	10
AA-3191388.	VERMEER REINSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1930011.	WFI INSURANCE LIMITED	0	6	0	XXX	XXX	XXX	6	XXX	6
AA-3190368.	WOBURN INSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191315.	XL BERMUDA LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
2699999.	Total Unauthorized Other Non-U.S. Insurers	27	4,139	27	XXX	XXX	XXX	4,126	XXX	4,126
2899999.	Total Unauthorized Excluding Protected Cells	27	4,562	27	XXX	XXX	XXX	4,548	XXX	4,548
Certified Other Non-U.S. Insurers										
CR-3194126	ARCH REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11	11
CR-3194122	DAVINCI REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	4
CR-3194130	ENDURANCE SPECIALTY INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-1340125	HANNOVER RUCK SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-3190875	HISCOX INSURANCE COMPANY (BERMUDA) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	4
CR-3190339	RENAISSANCE REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16	16
CR-1460023	RENAISSANCERE EUROPE AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-1460146	SWISS REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	478	478
CR-3191315	XL BERMUDA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7	7
4099999.	Total Certified Other Non-U.S. Insurers	XXX	XXX	XXX	XXX	XXX	XXX	XXX	520	520
4299999.	Total Certified Excluding Protected Cells	XXX	XXX	XXX	XXX	XXX	XXX	XXX	520	520
5799999.	Total Auth., Recip. Juris., Unauth. & Cert. Excl. Prot. Cells.	27	4,562	27	0	421	421	4,548	520	5,489
9999999.	Totals (Sum of 5799999 and 5899999)	27	4,562	27	0	421	421	4,548	520	5,489

SCHEDULE F - PART 4

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

1 Issuing or Confirming Bank Reference Number	2 Letters of Credit Code	3 American Bankers Association (ABA) Routing Number	4 Issuing or Confirming Bank Name	5 Letters of Credit Amount
0001	1	026015037	LLOYDS BANK CORPORATE MARKETS PLC	1,396
				1,396

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	2,357,624	214,681	YES
7. PARTNER REINSURANCE CO OF THE US	2,899	509	NO
8. GENERAL REINSURANCE CORPORATION	2,106	318	NO
9. HANNOVER RUCK SE	1,712	1,524	NO
10.ODYSSEY REINSURANCE COMPANY	1,445	367	NO

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)	18,312,614,273	0	18,312,614,273
2.	Premiums and considerations (Line 15)	2,092,931,100	0	2,092,931,100
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	22,457,732	(22,457,731)	0
4.	Funds held by or deposited with reinsured companies (Line 16.2)	2,578,875	0	2,578,875
5.	Other assets	451,232,327	0	451,232,327
6.	Net amount recoverable from reinsurers	0	2,308,407,911	2,308,407,911
7.	Protected cell assets (Line 27)	0	0	0
8.	Totals (Line 28)	20,881,814,306	2,285,950,179	23,167,764,485
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	10,951,545,400	2,263,226,982	13,214,772,382
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	420,609,577	502,589	421,112,166
11.	Unearned premiums (Line 9)	3,042,568,573	94,193,949	3,136,762,522
12.	Advance premiums (Line 10)	0	0	0
13.	Dividends declared and unpaid (Line 11.1 and 11.2)	14,020,345	0	14,020,345
14.	Ceded reinsurance premiums payable (net of ceding commissions) (Line 12)	66,240,762	(66,240,763)	(1)
15.	Funds held by company under reinsurance treaties (Line 13)	243,981	(243,981)	0
16.	Amounts withheld or retained by company for account of others (Line 14)	21,351,860	0	21,351,860
17.	Provision for reinsurance (Line 16)	5,488,596	(5,488,596)	0
18.	Other liabilities	220,748,950	0	220,748,950
19.	Total liabilities excluding protected cell business (Line 26)	14,742,818,045	2,285,950,179	17,028,768,224
20.	Protected cell liabilities (Line 27)	0	0	0
21.	Surplus as regards policyholders (Line 37)	6,138,996,260	XXX	6,138,996,260
22.	Totals (Line 38)	20,881,814,306	2,285,950,179	23,167,764,485

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.

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit A&H (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
2. Premiums earned	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0	XXX
3. Incurred claims	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
4. Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
6 Increase in contract reserves	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
7 Commissions (a)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
8 Other general insurance expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
9 Taxes, licenses and fees	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
10 Total other expenses incurred	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
11. Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
13. Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
DETAILS OF WRITE-INS																		
1101.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1102.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1103.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Total (Lines 1101 through 1103 plus 1198) (Line 11 above).	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

NONE

(a) Includes $.....0 reported as 'Contract, membership and other fees retained by agents.'

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit A&H (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2 - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	0	0	0	0	0	0	0	0	0
2. Advance premiums	0	0	0	0	0	0	0	0	0
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	0	0	NONE	0	0	0	0	0	0
5. Total premium reserves, prior year	0	0		0	0	0	0	0	0
6. Increase in total premium reserves	0	0		0	0	0	0	0	0
B. Contract Reserves:									
1. Additional reserves (a)	0	0	0	0	0	0	0	0	0
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	0	0	0	0	0	0	0	0	0
4. Total contract reserves, prior year	0	0	0	0	0	0	0	0	0
5. Increase in contract reserves	0	0	0	0	0	0	0	0	0
C. Claim Reserves and Liabilities:									
1. Total current year	0	0	0	0	0	0	0	0	0
2. Total prior year	0	0	0	0	0	0	0	0	0
3. Increase	0	0	0	0	0	0	0	0	0

PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

1. Claims Paid During the Year:									
1.1 On claims incurred prior to current year	0	0	0	0	0	0	0	0	0
1.2 On claims incurred during current year	0	0	0	0	0	0	0	0	0
2. Claim Reserves and Liabilities, December 31, current year:			NONE						
2.1 On claims incurred prior to current year	0	0		0	0	0	0	0	0
2.2 On claims incurred during current year	0	0		0	0	0	0	0	0
3. Test:									
3.1 Lines 1.1 and 2.1	0	0	0	0	0	0	0	0	0
3.2 Claim reserves and liabilities, December 31, prior year	0	0	0	0	0	0	0	0	0
3.3 Line 3.1 minus Line 3.2	0	0	0	0	0	0	0	0	0

PART 4 - REINSURANCE

A. Reinsurance Assumed:									
1. Premiums written	0	0	0	0	0	0	0	0	0
2. Premiums earned	961	961	0	0	0	0	0	0	0
3. Incurred claims	155,932	(8,300)	0	0	0	0	0	0	164,231
4. Commissions	(7)	(7)	0	0	0	0	0	0	0
B. Reinsurance Ceded:									
1. Premiums written	0	0	0	0	0	0	0	0	0
2. Premiums earned	961	961	0	0	0	0	0	0	0
3. Incurred claims	144,300	(10,027)	0	0	0	0	0	(9,904)	164,231
4. Commissions	(7)	(7)	0	0	0	0	0	0	0

(a) Includes $.....0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred claims	0	0	0	0
2. Beginning claim reserves and liabilities	0	0	0	0
3. Ending claim reserves and liabilities	0	0	0	0
4. Claims paid	0	0	0	0
B. Assumed Reinsurance:				
5. Incurred claims	0	0	0	0
6. Beginning claim reserves and liabilities	0	0	0	0
7. Ending claim reserves and liabilities	0	0	0	0
8. Claims paid	0	0	0	0
C. Ceded Reinsurance:				
9. Incurred claims	0	0	0	0
10. Beginning claim reserves and liabilities	0	0	0	0
11. Ending claim reserves and liabilities	0	0	0	0
12. Claims paid	0	0	0	0
D. Net:				
13. Incurred claims	0	0	0	0
14. Beginning claim reserves and liabilities	0	0	0	0
15. Ending claim reserves and liabilities	0	0	0	0
16. Claims paid	0	0	0	0
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred claims and cost containment expenses	0	0	0	0
18. Beginning reserves and liabilities	0	0	0	0
19. Ending reserves and liabilities	0	0	0	0
20. Paid claims and cost containment expenses	0	0	0	0

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	164,440	49,452	59,466	7,536	24,655	75	460	191,496	XXX
2. 2011	5,404,811	387,081	5,017,730	3,379,472	223,545	270,106	13,721	277,361	2,568	161,744	3,687,105	XXX
3. 2012	5,519,993	421,328	5,098,665	3,261,306	497,889	267,119	25,049	289,739	4,301	148,958	3,290,925	XXX
4. 2013	5,563,004	448,235	5,114,768	2,547,971	185,360	238,111	9,650	270,290	6,560	131,256	2,854,802	XXX
5. 2014	5,532,335	422,846	5,109,489	2,483,431	165,914	243,219	13,771	256,896	6,239	128,277	2,797,622	XXX
6. 2015	5,590,863	380,198	5,210,665	2,448,825	139,076	211,211	9,363	260,718	5,020	125,762	2,767,295	XXX
7. 2016	5,751,962	359,845	5,392,116	2,582,283	152,663	182,079	7,462	278,060	959	143,464	2,881,339	XXX
8. 2017	5,963,759	325,460	5,638,299	2,892,747	178,501	162,099	6,067	288,082	514	241,682	3,157,847	XXX
9. 2018	6,243,931	319,136	5,924,795	2,721,171	118,496	127,956	4,218	289,420	418	224,030	3,015,416	XXX
10. 2019	6,573,988	384,913	6,189,076	2,396,671	95,398	85,174	2,865	290,851	256	148,733	2,674,177	XXX
11. 2020	6,756,745	418,072	6,338,673	1,511,057	38,411	32,304	1,103	217,061	194	71,686	1,720,714	XXX
12. Totals	XXX	XXX	XXX	26,389,372	1,844,704	1,878,845	100,806	2,743,134	27,103	1,526,051	29,038,739	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	1,441,430	414,103	1,128,969	182,035	151,290	15,594	306,519	37,417	145,295	(122)	4,210	2,524,474	XXX
2. 2011	77,149	7,198	81,691	5,209	8,284	(172)	12,527	287	5,631	(7)	1,425	172,767	XXX
3. 2012	116,684	12,209	103,768	5,421	8,911	261	16,485	369	5,383	(9)	1,673	232,981	XXX
4. 2013	124,916	16,524	116,607	9,722	9,473	303	18,491	587	7,727	(10)	2,021	250,089	XXX
5. 2014	125,168	20,409	140,048	6,868	13,888	1,216	24,017	168	10,924	(12)	3,127	285,396	XXX
6. 2015	158,177	22,261	181,635	16,004	15,975	577	26,700	634	13,627	(16)	4,619	356,656	XXX
7. 2016	257,803	28,545	246,254	14,119	26,990	982	35,654	361	20,460	(19)	8,535	543,173	XXX
8. 2017	373,782	48,872	371,069	26,548	40,825	1,371	54,751	1,491	41,206	(25)	20,966	803,376	XXX
9. 2018	500,526	45,568	503,510	30,617	58,325	1,553	118,583	2,191	59,008	(33)	34,299	1,160,057	XXX
10. 2019	663,474	57,181	810,496	53,637	65,295	1,962	173,806	2,120	63,011	(34)	44,580	1,661,217	XXX
11. 2020	719,902	101,811	1,688,888	133,782	53,134	1,851	231,842	5,711	144,100	271	105,104	2,594,439	XXX
12. Totals	4,559,012	774,681	5,372,936	483,963	452,391	25,497	1,019,375	51,336	516,373	(17)	230,559	10,584,625	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	1,974,260	550,214
2. 2011	4,112,222	252,350	3,859,872	76.1	65.2	76.9	0	0	24.79	146,434	26,334
3. 2012	4,069,396	545,490	3,523,905	73.7	129.5	69.1	0	0	24.79	202,822	30,159
4. 2013	3,333,587	228,696	3,104,891	59.9	51.0	60.7	0	0	24.79	215,278	34,811
5. 2014	3,297,591	214,573	3,083,018	59.6	50.7	60.3	0	0	24.79	237,939	47,457
6. 2015	3,316,868	192,918	3,123,951	59.3	50.7	60.0	0	0	24.79	301,548	55,108
7. 2016	3,629,584	205,071	3,424,513	63.1	57.0	63.5	0	0	24.79	461,392	81,781
8. 2017	4,224,561	263,338	3,961,223	70.8	80.9	70.3	0	0	24.79	669,430	133,945
9. 2018	4,378,500	203,027	4,175,473	70.1	63.6	70.5	0	0	24.79	927,850	232,206
10. 2019	4,548,778	213,384	4,335,394	69.2	55.4	70.0	0	0	24.79	1,363,153	298,064
11. 2020	4,598,288	283,135	4,315,153	68.1	67.7	68.1	0	0	24.79	2,173,197	421,242
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	8,673,303	1,911,322

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	7,354,834	7,141,553	6,989,769	6,791,291	6,739,744	6,687,748	6,690,913	6,700,111	6,720,454	6,789,242	68,788	89,131
2. 2011	3,669,548	3,694,680	3,691,061	3,657,589	3,658,090	3,629,202	3,612,480	3,604,016	3,599,360	3,589,435	(9,925)	(14,581)
3. 2012	XXX	3,360,218	3,352,200	3,311,134	3,275,403	3,273,044	3,264,430	3,259,983	3,245,694	3,243,892	(1,802)	(16,091)
4. 2013	XXX	XXX	2,971,761	2,949,868	2,915,785	2,905,290	2,894,919	2,876,524	2,859,228	2,844,122	(15,106)	(32,402)
5. 2014	XXX	XXX	XXX	2,960,003	2,906,739	2,901,231	2,866,159	2,852,963	2,853,475	2,832,824	(20,651)	(20,139)
6. 2015	XXX	XXX	XXX	XXX	2,944,245	2,937,522	2,902,889	2,893,862	2,884,447	2,866,633	(17,814)	(27,229)
7. 2016	XXX	XXX	XXX	XXX	XXX	3,235,949	3,205,967	3,167,066	3,161,946	3,140,326	(21,621)	(26,740)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	3,725,670	3,749,702	3,735,210	3,646,210	(89,000)	(103,492)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,870,091	3,915,640	3,841,853	(73,787)	(28,239)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,909,427	3,993,603	84,176	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,966,166	XXX	XXX
12. Totals											(96,743)	(179,782)

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	1,096,915	1,859,331	2,435,095	2,861,955	3,301,467	3,598,906	3,848,347	4,096,374	4,263,291	XXX	XXX
2. 2011	1,656,437	2,404,037	2,762,932	3,003,364	3,175,403	3,271,031	3,333,714	3,375,710	3,400,651	3,412,311	XXX	XXX
3. 2012	XXX	1,359,664	2,069,661	2,390,263	2,638,246	2,791,312	2,888,565	2,939,775	2,986,391	3,005,487	XXX	XXX
4. 2013	XXX	XXX	1,114,646	1,695,047	2,015,479	2,241,501	2,402,715	2,501,866	2,562,647	2,591,072	XXX	XXX
5. 2014	XXX	XXX	XXX	1,107,392	1,675,623	2,001,538	2,245,886	2,401,903	2,499,820	2,546,965	XXX	XXX
6. 2015	XXX	XXX	XXX	XXX	1,090,885	1,695,166	2,034,367	2,278,627	2,437,848	2,511,597	XXX	XXX
7. 2016	XXX	XXX	XXX	XXX	XXX	1,183,277	1,856,278	2,201,774	2,461,184	2,604,238	XXX	XXX
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	1,462,515	2,261,445	2,660,992	2,870,278	XXX	XXX
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,529,183	2,374,080	2,726,414	XXX	XXX
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,535,409	2,383,582	XXX	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,503,847	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	4,005,428	3,232,878	2,734,969	2,252,127	1,994,950	1,665,601	1,513,706	1,408,372	1,311,209	1,304,230
2. 2011	1,206,192	709,072	489,893	324,084	241,008	181,984	143,693	125,997	111,152	97,620
3. 2012	XXX	1,231,934	744,057	489,495	332,849	258,936	206,371	173,445	146,130	124,510
4. 2013	XXX	XXX	1,148,098	721,915	477,449	345,990	274,271	203,420	163,978	134,207
5. 2014	XXX	XXX	XXX	1,226,074	722,005	496,769	327,405	244,959	198,239	167,984
6. 2015	XXX	XXX	XXX	XXX	1,199,451	731,264	484,657	339,422	255,445	201,762
7. 2016	XXX	XXX	XXX	XXX	XXX	1,328,250	789,139	522,761	368,363	279,059
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	1,462,670	877,903	604,555	409,714
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,525,386	917,721	603,254
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,563,778	939,859
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,792,945

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	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	83	47	21	0	43	0	9	100	XXX
2. 2011	866,491	21,249	845,242	705,010	526	18,572	9	71,965	0	12,987	795,012	88,728
3. 2012	891,682	24,740	866,942	511,642	7,635	13,809	78	72,982	0	8,242	590,720	65,710
4. 2013	879,765	23,433	856,332	343,860	168	12,201	6	63,043	0	7,749	418,930	38,161
5. 2014	864,540	22,644	841,895	364,001	149	11,865	2	64,040	0	7,268	439,755	38,691
6. 2015	854,730	20,718	834,012	358,968	529	13,247	5	60,938	0	7,925	432,620	36,948
7. 2016	867,139	17,333	849,806	377,154	286	11,712	2	58,218	0	8,902	446,796	36,936
8. 2017	900,254	15,716	884,538	539,511	1,651	11,350	9	61,026	0	60,821	610,227	43,347
9. 2018	948,364	15,017	933,348	576,304	915	10,480	14	63,607	0	49,286	649,461	47,688
10. 2019	1,031,193	33,902	997,291	557,034	1,570	8,713	14	64,998	0	5,542	629,162	45,731
11. 2020	1,171,721	28,058	1,143,663	512,110	104	6,122	1	55,444	0	1,834	573,572	48,492
12. Totals	XXX	XXX	XXX	4,845,677	13,579	118,092	139	636,305	0	170,564	5,586,355	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	454	0	78	(2)	143	0	22	(0)	425	0	32	1,125	27
2. 2011	178	0	11	0	52	0	8	0	80	0	20	329	4
3. 2012	377	0	188	0	56	0	35	0	115	0	18	772	8
4. 2013	484	0	60	0	69	0	27	0	249	0	59	889	13
5. 2014	929	0	261	1	136	0	53	0	237	0	104	1,615	15
6. 2015	1,128	0	453	7	244	0	142	1	392	0	190	2,351	25
7. 2016	3,234	0	1,003	12	391	0	382	3	639	0	379	5,633	46
8. 2017	13,554	226	6,818	96	1,630	2	443	5	5,145	0	3,379	27,259	443
9. 2018	23,421	141	6,931	177	2,999	6	1,348	16	6,244	0	6,709	40,602	458
10. 2019	29,962	2,979	15,433	5,578	2,654	11	6,759	18	4,836	0	4,745	51,058	723
11. 2020	89,663	21,295	194,157	17,634	3,670	20	10,537	(15)	16,436	0	10,811	275,528	3,246
12. Totals	163,383	24,642	225,392	23,503	12,043	39	19,757	27	34,797	0	26,445	407,161	5,008

	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	534	591
2. 2011	795,876	534	795,341	91.9	2.5	94.1	0	0	24.79	189	140
3. 2012	599,204	7,713	591,491	67.2	31.2	68.2	0	0	24.79	565	206
4. 2013	419,993	174	419,819	47.7	0.7	49.0	0	0	24.79	544	345
5. 2014	441,522	152	441,370	51.1	0.7	52.4	0	0	24.79	1,189	426
6. 2015	435,511	541	434,970	51.0	2.6	52.2	0	0	24.79	1,574	777
7. 2016	452,733	304	452,429	52.2	1.8	53.2	0	0	24.79	4,224	1,409
8. 2017	639,477	1,991	637,487	71.0	12.7	72.1	0	0	24.79	20,049	7,210
9. 2018	691,333	1,269	690,064	72.9	8.4	73.9	0	0	24.79	30,033	10,569
10. 2019	690,388	10,169	680,220	67.0	30.0	68.2	0	0	24.79	36,838	14,220
11. 2020	888,138	39,038	849,100	75.8	139.1	74.2	0	0	24.79	244,891	30,638
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	340,631	66,531

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				
	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	4,652	2,451	72	0	112	0	26	2,385	XXX
2. 2011	580,225	4,756	575,469	367,663	2,046	22,116	40	55,894	128	9,481	443,460	69,450
3. 2012	572,792	4,134	568,658	356,412	2,193	21,262	25	55,668	129	9,130	430,996	62,271
4. 2013	530,545	4,488	526,057	305,484	2,184	20,028	27	51,855	145	7,413	375,012	53,211
5. 2014	506,039	4,543	501,496	287,033	2,100	18,454	32	46,079	126	6,256	349,309	47,849
6. 2015	532,143	4,168	527,975	326,656	2,157	19,795	66	47,713	134	6,265	391,808	50,093
7. 2016	606,019	4,662	601,357	393,373	2,356	22,055	16	54,768	209	7,535	467,614	59,296
8. 2017	701,939	5,651	696,288	430,683	3,270	21,599	30	60,028	297	8,735	508,714	65,840
9. 2018	774,219	6,653	767,566	404,638	3,060	15,862	6	62,510	325	9,475	479,619	63,878
10. 2019	805,902	5,567	800,335	341,375	2,110	8,735	19	65,558	180	8,304	413,359	61,401
11. 2020	794,910	5,122	789,787	138,311	829	2,389	1	41,007	127	3,965	180,749	38,450
12. Totals	XXX	XXX	XXX	3,356,281	24,756	172,367	262	541,193	1,799	76,585	4,043,025	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	128,144	89,611	21,976	14,424	1,051	3	56	13	909	(2)	97	48,088	279
2. 2011	145	0	0	0	72	0	0	0	114	(0)	40	332	52
3. 2012	410	0	77	15	110	0	19	3	133	(0)	58	731	63
4. 2013	540	0	82	25	144	0	53	7	194	(1)	79	982	94
5. 2014	1,196	0	387	48	265	0	114	8	279	(1)	107	2,185	139
6. 2015	3,673	0	844	57	770	0	129	7	601	(2)	173	5,955	309
7. 2016	9,254	0	2,802	92	1,830	0	657	12	1,291	(4)	325	15,734	678
8. 2017	22,377	1,331	13,305	162	4,157	0	969	19	2,861	(9)	712	42,167	1,501
9. 2018	41,301	0	33,599	376	7,288	0	5,017	74	5,587	(17)	1,474	92,358	2,939
10. 2019	78,002	0	72,860	623	6,316	0	18,176	30	6,218	(23)	3,004	180,941	6,158
11. 2020	99,022	0	169,322	1,229	2,957	0	22,955	31	25,996	59	5,827	318,933	13,016
12. Totals	384,064	90,942	315,254	17,050	24,961	3	48,144	203	44,182	0	11,895	708,407	25,228

	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	46,086	2,003
2. 2011	446,005	2,213	443,792	76.9	46.5	77.1	0	0	24.79	146	186
3. 2012	434,091	2,364	431,727	75.8	57.2	75.9	0	0	24.79	472	259
4. 2013	378,381	2,387	375,994	71.3	53.2	71.5	0	0	24.79	597	385
5. 2014	353,806	2,312	351,494	69.9	50.9	70.1	0	0	24.79	1,535	651
6. 2015	400,182	2,419	397,763	75.2	58.0	75.3	0	0	24.79	4,460	1,495
7. 2016	486,029	2,680	483,349	80.2	57.5	80.4	0	0	24.79	11,964	3,770
8. 2017	555,979	5,099	550,880	79.2	90.2	79.1	0	0	24.79	34,190	7,977
9. 2018	575,801	3,824	571,977	74.4	57.5	74.5	0	0	24.79	74,523	17,834
10. 2019	597,241	2,940	594,301	74.1	52.8	74.3	0	0	24.79	150,239	30,702
11. 2020	501,958	2,275	499,682	63.1	44.4	63.3	0	0	24.79	267,115	51,818
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	591,326	117,081

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	3,652	1,802	309	32	491	0	(66)	2,618	XXX
2. 2011	424,417	15,282	409,135	284,559	13,830	27,918	1,630	21,219	323	3,384	317,913	30,913
3. 2012	422,370	16,866	405,504	261,938	13,301	28,649	1,847	17,273	399	2,797	292,314	27,870
4. 2013	413,218	18,316	394,902	249,037	9,744	26,598	1,990	20,785	473	2,540	284,213	26,084
5. 2014	408,436	19,423	389,013	238,805	15,578	24,749	3,012	18,657	452	1,870	263,169	24,220
6. 2015	413,327	21,074	392,253	244,316	11,049	25,844	3,143	24,220	521	1,660	279,667	24,170
7. 2016	429,432	24,231	405,201	251,278	16,110	26,198	2,730	26,929	445	1,923	285,120	25,581
8. 2017	449,074	19,855	429,220	231,654	9,723	21,412	2,207	25,966	96	2,521	267,006	25,524
9. 2018	495,474	15,921	479,553	204,523	4,098	15,237	1,230	25,660	3	2,271	240,088	26,462
10. 2019	542,378	18,304	524,074	147,469	2,864	7,654	606	24,384	13	2,171	176,025	25,813
11. 2020	565,918	21,804	544,114	42,934	525	1,660	185	11,807	7	1,228	55,685	15,590
12. Totals	XXX	XXX	XXX	2,160,166	98,623	206,229	18,613	217,391	2,732	22,298	2,463,818	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	32,578	24,013	4,325	(575)	315	7	527	211	326	5	11	14,410	126
2. 2011	1,036	0	2,527	505	83	(7)	268	30	78	0	9	3,464	9
3. 2012	2,859	(1,578)	3,286	139	427	(27)	416	36	39	(0)	9	8,456	15
4. 2013	2,453	97	4,383	191	305	47	549	99	12	0	12	7,271	27
5. 2014	14,963	6,423	4,196	214	724	66	477	85	181	0	15	13,752	62
6. 2015	9,369	610	6,853	427	1,322	155	695	67	122	(1)	28	17,103	126
7. 2016	25,418	1,345	12,460	720	3,233	417	751	21	251	(2)	53	39,612	325
8. 2017	49,729	6,032	27,726	1,253	5,334	403	1,358	261	920	(1)	92	77,119	729
9. 2018	82,604	2,719	58,150	2,208	8,342	716	7,118	386	2,510	5	220	152,692	1,730
10. 2019	123,390	4,870	124,652	4,440	9,277	400	17,235	815	3,541	6	487	267,563	2,391
11. 2020	74,841	1,630	234,917	12,216	5,118	180	22,668	1,765	20,883	11	1,403	342,626	4,297
12. Totals	419,239	46,160	483,476	21,738	34,479	2,357	52,062	3,775	28,864	23	2,339	944,068	9,837

	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	13,465	945
2. 2011	337,689	16,312	321,377	79.6	106.7	78.6	0	0	24.79	3,057	407
3. 2012	314,887	14,117	300,770	74.6	83.7	74.2	0	0	24.79	7,584	873
4. 2013	304,123	12,639	291,484	73.6	69.0	73.8	0	0	24.79	6,549	722
5. 2014	302,751	25,830	276,921	74.1	133.0	71.2	0	0	24.79	12,521	1,231
6. 2015	312,741	15,971	296,770	75.7	75.8	75.7	0	0	24.79	15,186	1,918
7. 2016	346,518	21,786	324,732	80.7	89.9	80.1	0	0	24.79	35,814	3,799
8. 2017	364,099	19,974	344,125	81.1	100.6	80.2	0	0	24.79	70,170	6,949
9. 2018	404,144	11,364	392,780	81.6	71.4	81.9	0	0	24.79	135,828	16,864
10. 2019	457,602	14,014	443,588	84.4	76.6	84.6	0	0	24.79	238,732	28,831
11. 2020	414,830	16,518	398,311	73.3	75.8	73.2	0	0	24.79	295,913	46,713
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	834,817	109,251

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	81,002	19,992	8,434	878	(1,304)	72	(68)	67,189	XXX
2. 2011	794,150	67,906	726,243	426,711	41,691	69,833	4,132	(13,548)	2,350	8,853	434,822	35,839
3. 2012	898,083	90,799	807,285	445,963	54,973	73,316	4,098	(14,688)	3,964	8,962	441,556	37,159
4. 2013	1,013,639	121,213	892,427	440,580	62,899	74,991	4,049	(17,918)	5,816	8,722	424,889	37,115
5. 2014	1,074,708	142,733	931,974	432,203	70,523	75,290	4,895	(14,062)	5,536	8,078	412,477	36,674
6. 2015	1,123,495	154,555	968,940	403,067	71,717	60,683	3,752	(7,536)	4,178	8,219	376,567	36,211
7. 2016	1,142,512	148,173	994,339	382,873	65,006	46,675	3,414	1,104	112	7,436	362,121	34,448
8. 2017	1,114,927	121,387	993,539	351,642	47,531	41,632	2,144	6,495	98	5,270	349,996	33,186
9. 2018	1,097,341	119,132	978,208	317,064	46,724	37,859	1,870	8,452	88	3,233	314,694	33,304
10. 2019	1,073,995	113,227	960,768	253,930	35,550	30,115	1,473	11,185	58	1,350	258,150	32,322
11. 2020	958,181	109,862	848,319	104,348	14,392	10,767	478	9,231	60	102	109,415	23,233
12. Totals	XXX	XXX	XXX	3,639,383	530,998	529,593	31,182	(32,589)	22,331	60,159	3,551,876	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	1,032,023	254,607	590,670	99,343	70,892	6,458	64,594	4,018	35,404	(204)	1,027	1,429,363	4,324
2. 2011	63,315	4,687	56,604	2,190	5,106	144	7,654	117	1,770	(7)	422	127,317	230
3. 2012	67,797	5,788	69,258	2,488	5,391	95	9,921	104	2,177	(8)	585	146,078	267
4. 2013	70,263	10,351	76,642	4,620	5,361	75	11,454	152	2,760	(10)	745	151,292	326
5. 2014	79,458	11,782	90,200	4,254	6,075	283	13,812	214	3,369	(12)	1,179	176,393	405
6. 2015	85,897	16,992	113,548	9,830	6,513	136	14,993	223	4,470	(15)	1,685	198,256	528
7. 2016	123,744	20,257	128,796	10,403	9,199	312	15,476	69	5,838	(15)	2,924	252,027	685
8. 2017	127,436	24,959	165,284	14,084	10,333	229	22,380	317	8,044	(17)	5,170	293,906	989
9. 2018	140,379	20,356	202,857	17,483	14,152	463	33,975	695	12,965	(24)	7,814	365,355	1,616
10. 2019	186,439	18,213	235,034	19,468	21,812	752	36,261	467	12,114	(20)	10,191	452,780	3,007
11. 2020	119,362	17,171	423,638	44,155	24,595	927	43,829	1,456	18,654	202	10,791	566,168	7,472
12. Totals	2,096,113	405,163	2,152,531	228,315	179,429	9,874	274,348	7,831	107,565	(131)	42,535	4,158,935	19,849

	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	1,268,744	160,619
2. 2011	617,444	55,305	562,139	77.7	81.4	77.4	0	0	24.79	113,042	14,275
3. 2012	659,135	71,502	587,633	73.4	78.7	72.8	0	0	24.79	128,779	17,299
4. 2013	664,131	87,950	576,181	65.5	72.6	64.6	0	0	24.79	131,934	19,358
5. 2014	686,344	97,475	588,869	63.9	68.3	63.2	0	0	24.79	153,622	22,771
6. 2015	681,636	106,813	574,823	60.7	69.1	59.3	0	0	24.79	172,623	25,633
7. 2016	713,704	99,557	614,147	62.5	67.2	61.8	0	0	24.79	221,880	30,146
8. 2017	733,246	89,343	643,903	65.8	73.6	64.8	0	0	24.79	253,678	40,229
9. 2018	767,703	87,654	680,049	70.0	73.6	69.5	0	0	24.79	305,397	59,957
10. 2019	786,890	75,960	710,930	73.3	67.1	74.0	0	0	24.79	383,793	68,987
11. 2020	754,424	78,840	675,583	78.7	71.8	79.6	0	0	24.79	481,675	84,493
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	3,615,166	543,768

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				
	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	4,469	19	6,333	36	2,223	0	130	12,970	XXX
2. 2011	791,565	53,744	737,821	515,130	46,208	62,037	1,040	29,556	1	13,694	559,473	28,865
3. 2012	796,071	53,566	742,505	397,138	16,396	54,206	1,133	29,629	3	12,620	463,440	24,408
4. 2013	793,229	53,804	739,425	345,512	26,725	49,836	707	29,940	0	12,466	397,855	19,580
5. 2014	787,487	53,147	734,340	333,610	17,321	56,101	3,110	30,948	1	13,344	400,229	18,386
6. 2015	799,161	49,977	749,184	329,347	22,626	41,555	575	28,534	2	10,850	376,234	16,887
7. 2016	800,596	48,330	752,266	302,621	12,708	34,244	256	27,533	0	9,504	351,434	15,992
8. 2017	808,029	47,366	760,663	337,590	16,781	30,742	460	26,448	0	23,694	377,539	16,456
9. 2018	841,190	48,938	792,252	352,480	23,774	22,106	375	25,213	0	15,599	375,650	15,972
10. 2019	889,135	67,601	821,534	270,142	11,221	12,569	209	21,804	0	5,916	293,085	14,836
11. 2020	918,052	73,068	844,984	181,628	8,632	4,808	178	21,809	0	1,911	199,435	13,991
12. Totals	XXX	XXX	XXX	3,369,667	202,410	374,536	8,080	273,637	7	119,727	3,807,344	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	6,223	102	34,949	551	7,486	23	22,603	290	12,927	1	427	83,221	13,453
2. 2011	1,704	0	4,321	149	522	32	1,667	19	775	0	188	8,790	61
3. 2012	1,852	11	5,645	194	698	33	2,072	36	365	0	186	10,357	28
4. 2013	7,270	72	5,801	102	1,598	8	2,027	20	1,088	0	208	17,582	133
5. 2014	9,029	1	7,350	99	2,373	54	2,976	24	1,125	0	387	22,677	93
6. 2015	18,087	1,184	11,652	320	2,624	16	4,640	81	2,251	0	656	37,653	219
7. 2016	28,767	849	16,757	(713)	4,561	8	5,915	7	3,826	0	1,563	59,675	347
8. 2017	54,237	534	23,025	336	8,823	13	9,547	(39)	5,929	0	5,347	100,718	622
9. 2018	76,436	4,528	36,641	3,152	12,030	120	27,056	60	9,611	0	9,119	153,913	965
10. 2019	96,326	3,407	77,355	3,597	10,702	59	40,687	32	7,682	0	10,725	225,658	1,254
11. 2020	137,592	26,369	163,663	11,805	6,415	337	56,922	88	20,536	0	15,199	346,530	1,989
12. Totals	437,523	37,056	387,159	19,592	57,832	704	176,110	616	66,117	1	44,005	1,066,773	19,164

	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	40,519	42,702
2. 2011	615,712	47,449	568,263	77.8	88.3	77.0	0	0	24.79	5,877	2,913
3. 2012	491,603	17,806	473,798	61.8	33.2	63.8	0	0	24.79	7,292	3,066
4. 2013	443,071	27,634	415,437	55.9	51.4	56.2	0	0	24.79	12,897	4,685
5. 2014	443,514	20,608	422,905	56.3	38.8	57.6	0	0	24.79	16,280	6,397
6. 2015	438,690	24,803	413,887	54.9	49.6	55.2	0	0	24.79	28,235	9,418
7. 2016	424,224	13,116	411,109	53.0	27.1	54.6	0	0	24.79	45,388	14,287
8. 2017	496,341	18,085	478,257	61.4	38.2	62.9	0	0	24.79	76,392	24,325
9. 2018	561,572	32,009	529,563	66.8	65.4	66.8	0	0	24.79	105,396	48,517
10. 2019	537,266	18,524	518,742	60.4	27.4	63.1	0	0	24.79	166,677	58,980
11. 2020	593,374	47,409	545,965	64.6	64.9	64.6	0	0	24.79	263,081	83,449
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	768,034	298,739

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	16	0	82	0	1	0	0	99	XXX
2. 2011	(0)	3	(3)	0	0	0	0	(2)	0	0	(2)	0
3. 2012	0	1	(0)	0	0	0	0	16	0	0	16	0
4. 2013	0	0	(0)	0	0	0	0	6	0	0	6	0
5. 2014	0	0	(0)	0	0	0	0	5	0	0	5	0
6. 2015	0	0	(0)	0	0	0	0	3	0	0	3	0
7. 2016	0	0	(0)	0	0	0	0	5	0	0	5	0
8. 2017	0	0	(0)	0	0	0	0	(19)	0	0	(19)	0
9. 2018	0	(0)	0	4	0	0	0	1	0	0	5	0
10. 2019	6	0	6	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	19	0	82	0	17	0	0	118	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	113	0	274	(23)	49	0	85	0	375	0	0	919	138
2. 2011	0	0	0	2	0	0	0	0	(25)	0	0	(27)	0
3. 2012	0	0	0	0	0	0	0	0	(25)	0	0	(26)	0
4. 2013	0	0	0	0	0	0	0	0	(25)	0	0	(25)	0
5. 2014	0	0	0	0	0	0	0	0	(25)	0	0	(25)	0
6. 2015	0	0	0	(0)	0	0	0	(0)	(25)	0	0	(25)	0
7. 2016	0	0	0	0	0	0	0	0	(25)	0	0	(25)	0
8. 2017	0	0	0	0	0	0	0	0	(25)	0	0	(25)	0
9. 2018	0	0	(4)	(0)	0	0	(0)	(0)	(26)	0	0	(29)	0
10. 2019	0	0	0	0	0	0	0	0	(25)	0	0	(26)	0
11. 2020	0	0	0	1	0	0	0	0	224	0	0	223	0
12. Totals	113	0	270	(21)	49	0	85	0	369	0	0	907	138

	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	411	509
2. 2011	(28)	2	(29)	109,823.9	56.1	917.3	0	0	24.79	(2)	(26)
3. 2012	(9)	0	(10)	(20,116.2)	30.8	2,044.2	0	0	24.79	(0)	(25)
4. 2013	(20)	0	(20)	0.0	13.0	5,708.1	0	0	24.79	(0)	(25)
5. 2014	(21)	0	(21)	0.0	30.6	20,784.1	0	0	24.79	(0)	(25)
6. 2015	(22)	(0)	(22)	0.0	(12.9)	7,325.7	0	0	24.79	0	(25)
7. 2016	(21)	0	(21)	0.0	0.0	263,473.4	0	0	24.79	0	(25)
8. 2017	(45)	0	(45)	0.0	68.4	786,500.0	0	0	24.79	(0)	(25)
9. 2018	(25)	(0)	(25)	0.0	56.4	(30,187.4)	0	0	24.79	(4)	(26)
10. 2019	(24)	0	(25)	(408.0)	80.7	(431.5)	0	0	24.79	(0)	(25)
11. 2020	224	1	224	0.0	85.9	(29,782.6)	0	0	24.79	(1)	224
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	404	503

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				
	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	405	0	1	0	1	0	0	408	XXX
2. 2011	1	1	(1)	136	0	0	0	(4)	0	0	132	0
3. 2012	0	3	(2)	62	0	1	0	9	0	0	72	0
4. 2013	(0)	3	(3)	0	0	0	0	6	0	0	6	0
5. 2014	0	2	(2)	0	0	0	0	14	0	0	14	0
6. 2015	(35)	2	(37)	0	0	0	0	11	0	0	11	0
7. 2016	0	2	(2)	0	0	0	0	1	0	0	1	0
8. 2017	248	1	246	0	0	0	0	25	0	0	25	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	604	0	2	0	63	0	0	669	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	2,286	7	1,623	(148)	48	2	537	(74)	64	0	0	4,772	0
2. 2011	0	0	0	0	0	0	0	0	3	0	0	3	0
3. 2012	3,155	0	135	1	0	0	12	0	3	0	0	3,305	0
4. 2013	0	0	0	1	0	0	0	0	3	0	0	2	0
5. 2014	0	0	0	0	0	0	0	0	3	0	0	2	0
6. 2015	0	0	0	1	0	0	0	0	3	0	0	2	0
7. 2016	0	0	0	0	0	0	0	0	3	0	0	3	0
8. 2017	0	0	0	1	0	0	0	0	3	0	0	2	0
9. 2018	0	0	0	0	0	0	0	0	3	0	0	2	0
10. 2019	0	0	0	0	0	0	0	0	3	0	0	3	0
11. 2020	0	0	0	0	0	0	0	0	(11)	0	0	(11)	0
12. Totals	5,442	7	1,758	(144)	48	2	549	(73)	78	0	0	8,085	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	4,051	722
2. 2011	135	0	135	15,023.1	0.0	(22,681.3)	0	0	24.79	0	3
3. 2012	3,377	1	3,376	1,641,752.1	28.4	(139,035.4)	0	0	24.79	3,290	15
4. 2013	9	1	8	(64,880.0)	30.6	(286.3)	0	0	24.79	(1)	3
5. 2014	16	0	16	299,538.2	19.6	(803.1)	0	0	24.79	(0)	3
6. 2015	14	1	13	(40.3)	53.8	(34.9)	0	0	24.79	(1)	3
7. 2016	4	0	4	0.0	0.0	(220.5)	0	0	24.79	0	3
8. 2017	27	1	27	11.1	65.0	10.8	0	0	24.79	(1)	3
9. 2018	3	1	3	(15,733.8)	56.6	(286.2)	0	0	24.79	(0)	3
10. 2019	3	0	3	0.0	80.6	(1,813.7)	0	0	24.79	(0)	3
11. 2020	(11)	0	(11)	0.0	0.0	0.0	0	0	24.79	0	(11)
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	7,337	747

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	458	234	92	34	12	0	1	294	XXX
2. 2011	135,913	6,636	129,277	58,832	1,778	4,989	25	3,677	0	4,883	65,694	XXX
3. 2012	134,897	8,034	126,863	81,575	12,921	5,532	399	5,010	0	3,851	78,797	XXX
4. 2013	134,029	6,923	127,106	41,168	467	4,428	4	4,028	0	1,932	49,154	XXX
5. 2014	129,796	5,319	124,477	51,199	4,113	4,386	34	4,015	0	1,607	55,453	XXX
6. 2015	119,686	4,836	114,851	43,764	1,119	3,747	23	3,607	0	1,948	49,977	XXX
7. 2016	116,286	3,975	112,311	33,688	289	3,278	2	3,352	0	1,379	40,027	XXX
8. 2017	119,690	6,604	113,086	52,969	6,325	2,777	118	3,189	0	2,897	52,491	XXX
9. 2018	120,860	7,575	113,285	43,671	3,317	2,970	20	3,049	0	1,499	46,353	XXX
10. 2019	129,691	7,661	122,030	39,501	4,082	1,826	20	3,164	0	1,175	40,390	XXX
11. 2020	140,421	8,361	132,060	25,609	2,494	748	5	2,669	0	326	26,527	XXX
12. Totals	XXX	XXX	XXX	472,434	37,139	34,774	684	35,773	0	21,498	505,158	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	2,944	656	14,644	8,688	416	148	4,271	2,459	317	0	23	10,639	29
2. 2011	51	6	(184)	341	26	(6)	(6)	4	31	0	34	(427)	5
3. 2012	514	318	43	22	83	18	3	7	41	0	45	319	5
4. 2013	124	0	177	0	61	0	17	0	37	0	32	415	6
5. 2014	503	0	1,040	1	83	0	165	0	93	0	50	1,883	5
6. 2015	1,238	0	720	2	216	0	96	0	76	0	91	2,344	12
7. 2016	1,474	0	975	(1)	440	0	120	(0)	101	0	190	3,112	14
8. 2017	2,949	(22)	400	31	516	(4)	185	0	270	0	422	4,314	30
9. 2018	5,785	2	1,790	(4)	1,052	0	858	1	675	0	618	10,161	75
10. 2019	10,010	466	5,457	317	1,037	10	831	31	1,411	0	1,229	17,921	152
11. 2020	16,640	241	16,369	1,603	891	1	2,359	37	1,194	0	2,423	35,571	539
12. Totals	42,231	1,666	41,429	11,001	4,821	167	8,898	2,539	4,246	0	5,157	86,253	872

	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	8,244	2,396
2. 2011	67,416	2,149	65,267	49.6	32.4	50.5	0	0	24.79	(480)	53
3. 2012	92,800	13,684	79,116	68.8	170.3	62.4	0	0	24.79	217	102
4. 2013	50,039	470	49,569	37.3	6.8	39.0	0	0	24.79	301	114
5. 2014	61,484	4,148	57,336	47.4	78.0	46.1	0	0	24.79	1,542	341
6. 2015	53,465	1,144	52,321	44.7	23.6	45.6	0	0	24.79	1,956	388
7. 2016	43,428	289	43,139	37.3	7.3	38.4	0	0	24.79	2,450	662
8. 2017	63,254	6,449	56,805	52.8	97.7	50.2	0	0	24.79	3,339	975
9. 2018	59,850	3,336	56,513	49.5	44.0	49.9	0	0	24.79	7,577	2,584
10. 2019	63,237	4,925	58,312	48.8	64.3	47.8	0	0	24.79	14,683	3,238
11. 2020	66,479	4,381	62,098	47.3	52.4	47.0	0	0	24.79	31,165	4,406
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	70,995	15,258

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	45,230	15,209	27,490	5,294	17,868	0	(52)	70,084	XXX
2. 2011	461,191	35,603	425,589	170,859	13,210	27,566	2,038	23,911	(3)	498	207,092	6,159
3. 2012	463,150	39,107	424,044	191,237	22,820	24,314	737	23,087	1	453	215,080	5,328
4. 2013	469,020	38,700	430,320	183,800	15,450	25,863	988	24,930	4	352	218,151	5,227
5. 2014	472,598	35,235	437,363	177,448	13,273	26,081	518	22,692	0	982	212,430	5,221
6. 2015	482,148	31,686	450,462	194,786	14,931	25,972	1,067	24,065	0	76	228,826	5,060
7. 2016	491,680	20,787	470,893	187,238	15,591	20,487	240	25,490	1	426	217,383	4,750
8. 2017	506,050	19,441	486,609	127,463	4,192	16,273	59	22,080	0	250	161,565	4,446
9. 2018	536,139	17,919	518,221	102,981	1,742	10,308	21	19,852	0	78	131,377	4,352
10. 2019	585,644	26,038	559,606	55,301	965	4,363	21	19,427	0	86	78,104	3,872
11. 2020	617,196	37,302	579,894	12,386	44	875	1	10,079	0	38	23,295	2,016
12. Totals	XXX	XXX	XXX	1,448,730	117,427	209,592	10,986	233,481	3	3,187	1,763,387	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	113,636	22,865	325,476	34,694	37,857	6,388	117,389	24,461	54,164	32	52	560,081	152,375
2. 2011	6,924	421	14,032	921	814	(330)	1,670	72	1,613	0	20	23,969	51
3. 2012	3,980	365	16,077	1,242	1,083	80	1,997	46	955	0	23	22,358	63
4. 2013	11,117	1,105	19,882	1,893	1,011	34	2,631	142	1,934	0	47	33,400	95
5. 2014	12,454	1,228	24,930	1,305	3,214	759	4,684	(320)	3,219	1	77	45,528	107
6. 2015	26,775	2,563	31,722	5,152	2,911	117	3,310	235	3,094	1	139	59,745	157
7. 2016	39,204	4,965	52,615	2,309	4,576	148	6,314	187	5,617	1	217	100,717	252
8. 2017	63,447	4,381	86,274	10,761	6,378	326	9,859	946	10,148	2	290	159,690	417
9. 2018	70,627	3,968	118,017	9,654	8,048	42	27,336	498	10,985	3	430	220,848	544
10. 2019	71,451	2,890	204,472	15,885	8,093	4	33,570	721	13,697	2	649	311,780	666
11. 2020	32,564	231	287,450	26,870	4,118	8	44,228	1,264	21,743	0	721	361,729	638
12. Totals	452,179	44,982	1,180,945	110,686	78,104	7,575	252,987	28,254	127,168	41	2,664	1,899,845	155,365

	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	381,552	178,529
2. 2011	247,390	16,329	231,061	53.6	45.9	54.3	0	0	24.79	19,615	4,354
3. 2012	262,730	25,292	237,438	56.7	64.7	56.0	0	0	24.79	18,449	3,909
4. 2013	271,167	19,616	251,551	57.8	50.7	58.5	0	0	24.79	28,001	5,399
5. 2014	274,722	16,764	257,958	58.1	47.6	59.0	0	0	24.79	34,851	10,677
6. 2015	312,636	24,065	288,571	64.8	75.9	64.1	0	0	24.79	50,781	8,963
7. 2016	341,541	23,441	318,100	69.5	112.8	67.6	0	0	24.79	84,546	16,171
8. 2017	341,922	20,667	321,255	67.6	106.3	66.0	0	0	24.79	134,579	25,111
9. 2018	368,153	15,928	352,226	68.7	88.9	68.0	0	0	24.79	175,023	45,826
10. 2019	410,373	20,488	389,885	70.1	78.7	69.7	0	0	24.79	257,148	54,633
11. 2020	413,443	28,419	385,024	67.0	76.2	66.4	0	0	24.79	292,912	68,817
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,477,457	422,388

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				
	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	5,317	1,511	(181)	187	632	0	0	4,071	XXX
2. 2011	167,516	18,699	148,817	85,527	45	6,985	36	5,431	(305)	241	98,167	620
3. 2012	162,739	17,639	145,100	63,806	1,526	6,836	53	7,001	(304)	149	76,368	573
4. 2013	159,828	14,808	145,020	69,794	65	4,744	33	6,428	0	198	80,868	540
5. 2014	153,717	1,302	152,415	59,625	57	10,398	761	5,656	0	43	74,862	506
6. 2015	147,021	1,984	145,037	45,861	138	5,529	38	5,423	0	23	56,637	443
7. 2016	143,682	3,303	140,379	52,561	1,551	4,613	41	5,668	0	(91)	61,249	475
8. 2017	142,432	3,929	138,503	38,097	256	4,081	25	5,372	0	(48)	47,269	487
9. 2018	144,361	3,906	140,455	30,752	711	3,620	31	4,660	0	248	38,290	490
10. 2019	152,699	4,883	147,815	16,843	97	2,550	37	4,142	3	7	23,397	486
11. 2020	171,965	8,086	163,879	6,889	44	443	7	2,482	0	0	9,762	364
12. Totals	XXX	XXX	XXX	475,071	6,001	49,617	1,249	52,896	(606)	771	570,939	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	13,448	3,882	24,203	4,409	859	96	6,256	1,528	3,731	(0)	11	38,583	62
2. 2011	668	422	1,073	222	34	3	367	11	230	0	5	1,714	3
3. 2012	31,607	3,507	2,605	1,032	335	39	532	68	516	0	7	30,950	10
4. 2013	29,966	4,390	3,106	2,033	268	29	527	77	296	0	11	27,634	9
5. 2014	2,157	36	4,128	20	258	0	588	101	582	0	11	7,555	14
6. 2015	6,288	0	7,673	8	333	0	499	6	662	0	15	15,441	21
7. 2016	16,732	(68)	12,464	96	764	(2)	1,583	16	815	0	26	32,317	35
8. 2017	16,005	10	14,293	89	1,181	3	2,771	40	2,061	0	54	36,168	56
9. 2018	31,749	2,950	26,006	315	1,683	7	7,494	154	3,062	0	104	66,568	97
10. 2019	14,957	12	56,554	946	1,901	21	8,879	91	6,152	0	149	87,373	183
11. 2020	9,319	90	92,385	4,336	1,660	8	8,459	248	4,217	(0)	211	111,359	254
12. Totals	172,895	15,230	244,491	13,505	9,276	204	37,955	2,341	22,324	(0)	604	455,661	744

	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	29,361	9,223
2. 2011	100,314	433	99,881	59.9	2.3	67.1	0	0	24.79	1,096	618
3. 2012	113,239	5,921	107,318	69.6	33.6	74.0	0	0	24.79	29,674	1,276
4. 2013	115,128	6,627	108,501	72.0	44.8	74.8	0	0	24.79	26,649	984
5. 2014	83,392	975	82,417	54.2	74.8	54.1	0	0	24.79	6,228	1,328
6. 2015	72,268	190	72,078	49.2	9.6	49.7	0	0	24.79	13,953	1,487
7. 2016	95,200	1,634	93,566	66.3	49.5	66.7	0	0	24.79	29,169	3,148
8. 2017	83,860	423	83,437	58.9	10.8	60.2	0	0	24.79	30,198	5,969
9. 2018	109,026	4,169	104,858	75.5	106.7	74.7	0	0	24.79	54,490	12,078
10. 2019	111,977	1,208	110,769	73.3	24.7	74.9	0	0	24.79	70,553	16,819
11. 2020	125,853	4,732	121,121	73.2	58.5	73.9	0	0	24.79	97,279	14,080
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	388,650	67,011

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	10,983	(145)	1,348	418	567	0	30,753	12,625	XXX
2. 2019	602,214	100,793	501,421	295,871	33,509	6,747	383	17,033	0	6,316	285,758	XXX
3. 2020	644,876	119,581	525,296	166,924	9,989	3,416	215	15,657	0	2,036	175,793	XXX
4. Totals	XXX	XXX	XXX	473,778	43,353	11,510	1,015	33,257	0	39,105	474,177	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	48,002	26,405	8,898	(2,898)	1,870	634	927	243	8,372	0	18,867	43,685	217
2. 2019	40,796	22,275	(5,203)	(129)	1,601	664	159	(198)	3,821	0	9,032	18,561	223
3. 2020	115,476	31,874	53,577	11,457	3,011	347	1,732	315	7,573	0	14,024	137,375	998
4. Totals	204,273	80,554	57,272	8,430	6,482	1,645	2,817	360	19,765	0	41,923	199,620	1,438

	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	33,394	10,291
2. 2019	360,823	56,504	304,319	59.9	56.1	60.7	0	0	24.79	13,447	5,114
3. 2020	367,365	54,197	313,168	57.0	45.3	59.6	0	0	24.79	125,722	11,653
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	172,562	27,058

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	(2,250)	99	133	52	1,005	0	3,745	(1,263)	XXX
2. 2019	666,401	6,235	660,167	397,744	2,156	1,041	67	56,862	0	117,803	453,424	218,984
3. 2020	679,171	6,326	672,845	316,801	1,318	885	31	45,610	0	60,246	361,947	162,004
4. Totals	XXX	XXX	XXX	712,295	3,573	2,059	149	103,476	0	181,794	814,107	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	398	1,665	4,864	504	102	25	1,022	46	5,661	1	3,449	9,806	4,192
2. 2019	722	357	3,134	753	111	15	727	11	2,313	1	3,797	5,870	4,566
3. 2020	16,276	1,280	23,968	2,434	306	8	6,777	463	6,298	0	43,095	49,440	16,940
4. Totals	17,395	3,302	31,966	3,691	519	48	8,527	520	14,273	2	50,341	65,117	25,698

	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	3,093	6,713
2. 2019	462,655	3,361	459,294	69.4	53.9	69.6	0	0	24.79	2,745	3,125
3. 2020	416,920	5,534	411,387	61.4	87.5	61.1	0	0	24.79	36,530	12,910
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	42,368	22,749

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	938	(29)	216	(8)	99	0	625	1,290	XXX
2. 2019	16,032	21	16,012	4,791	0	12	0	305	0	61	5,109	XXX
3. 2020	17,045	16	17,030	1,006	0	1	0	227	0	0	1,234	XXX
4. Totals	XXX	XXX	XXX	6,735	(29)	229	(8)	632	0	687	7,633	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	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		
1. Prior	8,979	177	3,976	(82)	631	7	332	10	1,226	0	1,480	15,034	7
2. 2019	788	0	1,613	0	14	0	132	0	64	0	572	2,611	2
3. 2020	6	0	4,945	1	0	0	138	0	57	0	599	5,144	0
4. Totals	9,773	177	10,533	(80)	645	7	602	10	1,348	0	2,650	22,789	9

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves after Discount	
	26	27	28	29	30	31	32	33	Inter-Company Pooling Participation Percentage	35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense		Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	12,860	2,173
2. 2019	7,720	0	7,720	48.2	2.1	48.2	0	0	24.79	2,400	210
3. 2020	6,380	1	6,379	37.4	5.7	37.5	0	0	24.79	4,950	194
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	20,211	2,578

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	42	40	13	12	12	0	0	15	XXX
2. 2019	2	1	0	0	0	0	0	4	0	0	4	XXX
3. 2020	1	1	0	0	0	0	0	2	0	0	2	XXX
4. Totals	XXX	XXX	XXX	42	40	13	12	18	0	0	21	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR		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	1,169	907	326	108	0	0	47	7	(7)	0	0	512	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	13	0	0	13	0
4. Totals	1,169	907	326	108	0	0	47	7	4	0	0	524	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	480	33
2. 2019	3	0	3	192.9	0.0	919.4	0	0	24.79	0	(1)
3. 2020	14	0	14	1,078.9	0.0	3,894.5	0	0	24.79	0	13
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	480	44

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	9	0	0	15	XXX
2. 2011	1,131	0	1,131	2,321	0	0	0	266	0	0	2,587	XXX
3. 2012	934	0	934	436	0	0	0	526	0	0	962	XXX
4. 2013	1,024	0	1,024	329	0	0	0	273	0	0	602	XXX
5. 2014	488	0	488	0	0	0	0	240	0	0	240	XXX
6. 2015	567	0	567	123	0	0	0	230	0	0	353	XXX
7. 2016	615	0	615	198	0	0	0	161	0	0	359	XXX
8. 2017	842	0	842	0	0	0	0	82	0	0	82	XXX
9. 2018	1,391	0	1,391	687	0	0	0	59	0	0	746	XXX
10. 2019	662	0	662	149	0	0	0	26	0	0	175	XXX
11. 2020	0	0	0	0	0	0	0	12	0	0	12	XXX
12. Totals	XXX	XXX	XXX	4,246	0	2	0	1,883	0	0	6,131	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	41	0	154	19	0	0	22	2	5	0	0	201	0
2. 2011	0	0	0	0	0	0	0	0	5	0	0	5	0
3. 2012	0	0	0	0	0	0	0	0	5	0	0	5	0
4. 2013	0	0	0	0	0	0	0	0	5	0	0	5	0
5. 2014	0	0	0	0	0	0	0	0	5	0	0	5	0
6. 2015	0	0	0	0	0	0	0	0	5	0	0	5	0
7. 2016	0	0	0	0	0	0	0	0	5	0	0	5	0
8. 2017	0	0	0	0	0	0	0	0	5	0	0	5	0
9. 2018	0	0	0	0	0	0	0	0	5	0	0	5	0
10. 2019	0	0	0	0	0	0	0	0	5	0	0	5	0
11. 2020	0	0	0	0	0	0	0	0	90	0	0	90	0
12. Totals	41	0	154	19	0	0	22	2	137	0	0	333	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	176	25
2. 2011	2,591	0	2,591	229.1	0.0	229.1	0	0	24.79	0	5
3. 2012	967	0	967	103.4	0.0	103.4	0	0	24.79	0	5
4. 2013	606	0	606	59.2	0.0	59.2	0	0	24.79	0	5
5. 2014	245	0	245	50.1	0.0	50.1	0	0	24.79	0	5
6. 2015	357	0	357	63.1	0.0	63.1	0	0	24.79	0	5
7. 2016	363	0	363	59.1	0.0	59.1	0	0	24.79	0	5
8. 2017	87	0	87	10.3	0.0	10.3	0	0	24.79	0	5
9. 2018	751	0	751	54.0	0.0	54.0	0	0	24.79	0	5
10. 2019	179	0	179	27.1	0.0	27.1	0	0	24.79	0	5
11. 2020	101	0	101	61,421.3	0.0	61,421.3	0	0	24.79	0	90
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	176	157

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	482	0	29	0	9	0	0	520	XXX
2. 2011	4,362	367	3,995	2,992	535	59	24	53	0	0	2,544	XXX
3. 2012	7,249	403	6,846	5,622	2,597	65	35	53	0	0	3,108	XXX
4. 2013	10,089	307	9,783	6,815	3,695	83	56	53	0	154	3,200	XXX
5. 2014	10,554	128	10,426	3,926	1,093	65	49	53	1	0	2,900	XXX
6. 2015	9,548	(2)	9,550	2,562	4	34	0	53	0	8	2,644	XXX
7. 2016	8,833	0	8,833	3,846	683	63	19	53	0	75	3,260	XXX
8. 2017	6,995	9	6,987	3,703	966	16	4	43	0	0	2,792	XXX
9. 2018	7,247	(0)	7,247	889	144	6	2	32	0	0	781	XXX
10. 2019	10,025	0	10,025	6,809	1,236	62	11	21	0	0	5,645	XXX
11. 2020	16,919	0	16,919	1,701	40	0	0	11	0	0	1,673	XXX
12. Totals	XXX	XXX	XXX	39,348	10,994	481	201	436	2	237	29,067	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	870	13	3,254	328	0	0	297	17	25	0	0	4,088	XXX
2. 2011	335	0	225	10	0	0	(1)	0	25	0	0	574	XXX
3. 2012	0	0	46	31	0	0	16	11	25	0	0	46	XXX
4. 2013	71	71	23	22	27	27	0	0	25	0	0	26	XXX
5. 2014	0	22	134	27	0	1	8	3	25	0	0	114	XXX
6. 2015	0	0	6	0	0	0	0	0	25	0	0	31	XXX
7. 2016	261	0	(558)	26	8	0	(0)	1	25	0	0	(291)	XXX
8. 2017	78	9	17	(5)	1	0	1	(0)	25	0	0	119	XXX
9. 2018	0	0	452	(143)	0	0	0	(2)	25	0	0	623	XXX
10. 2019	4,523	1,687	293	1,886	109	24	1	26	25	0	0	1,327	XXX
11. 2020	3,372	1,367	2,434	75	43	9	50	(9)	(11)	0	0	4,447	XXX
12. Totals	9,508	3,169	6,327	2,256	187	61	373	46	241	0	0	11,104	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	3,783	305
2. 2011	3,688	570	3,118	84.5	155.6	78.0	0	0	24.79	549	24
3. 2012	5,828	2,674	3,154	80.4	663.1	46.1	0	0	24.79	16	30
4. 2013	7,097	3,870	3,226	70.3	1,261.9	33.0	0	0	24.79	1	25
5. 2014	4,211	1,197	3,014	39.9	934.5	28.9	0	0	24.79	85	30
6. 2015	2,681	5	2,676	28.1	(234.0)	28.0	0	0	24.79	6	25
7. 2016	3,698	729	2,969	41.9	516,558.0	33.6	0	0	24.79	(323)	32
8. 2017	3,884	974	2,911	55.5	10,979.9	41.7	0	0	24.79	92	27
9. 2018	1,405	1	1,404	19.4	(299.8)	19.4	0	0	24.79	595	28
10. 2019	11,843	4,871	6,972	118.1	1,692,422.6	69.5	0	0	24.79	1,241	86
11. 2020	7,601	1,481	6,120	44.9	0.0	36.2	0	0	24.79	4,365	82
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	10,409	694

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	6,200	512	763	23	17	0	0	6,445	XXX
2. 2011	5,411	676	4,735	3,870	152	17	16	177	0	0	3,896	XXX
3. 2012	6,757	985	5,772	778	778	362	362	162	0	0	162	XXX
4. 2013	4,843	748	4,096	73	73	10	8	206	0	0	207	XXX
5. 2014	4,906	573	4,332	2,666	210	24	28	150	0	0	2,602	XXX
6. 2015	4,227	28	4,199	8,867	0	5	0	174	0	0	9,047	XXX
7. 2016	3,142	42	3,100	915	0	1	0	136	0	0	1,052	XXX
8. 2017	4,103	53	4,050	0	0	0	0	99	0	0	99	XXX
9. 2018	3,568	45	3,523	0	0	0	0	72	0	0	72	XXX
10. 2019	3,358	50	3,308	6,198	0	1	0	70	0	0	6,268	XXX
11. 2020	3,044	34	3,010	0	0	0	0	68	0	0	68	XXX
12. Totals	XXX	XXX	XXX	29,566	1,724	1,182	438	1,331	0	0	29,917	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	59,910	9,377	31,466	6,988	223	217	616	399	346	0	0	75,579	XXX
2. 2011	216	253	202	170	7	7	7	2	248	0	0	249	XXX
3. 2012	273	393	2,871	130	9	22	213	44	248	0	0	3,026	XXX
4. 2013	22	176	2,609	90	95	31	288	(16)	231	0	0	2,966	XXX
5. 2014	635	635	172	128	28	28	17	9	248	0	0	300	XXX
6. 2015	0	0	322	0	0	0	9	0	248	0	0	580	XXX
7. 2016	1,812	0	64	0	0	0	0	0	236	0	0	2,113	XXX
8. 2017	0	0	2,028	0	0	0	150	0	248	0	0	2,426	XXX
9. 2018	0	0	2,152	0	0	0	284	0	248	0	0	2,684	XXX
10. 2019	0	0	116	0	20	0	178	0	236	0	0	550	XXX
11. 2020	3,719	0	729	4	12	0	142	0	22	0	0	4,620	XXX
12. Totals	66,588	10,835	42,731	7,509	394	304	1,904	437	2,560	0	0	95,091	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	75,011	568
2. 2011	4,744	600	4,145	87.7	88.7	87.5	0	0	24.79	(5)	253
3. 2012	4,916	1,729	3,187	72.8	175.5	55.2	0	0	24.79	2,621	405
4. 2013	3,535	361	3,173	73.0	48.3	77.5	0	0	24.79	2,366	600
5. 2014	3,939	1,037	2,902	80.3	180.8	67.0	0	0	24.79	44	256
6. 2015	9,626	0	9,626	227.7	0.0	229.2	0	0	24.79	322	258
7. 2016	3,164	0	3,164	100.7	0.0	102.1	0	0	24.79	1,877	236
8. 2017	2,525	0	2,525	61.5	0.0	62.4	0	0	24.79	2,028	399
9. 2018	2,755	0	2,755	77.2	0.0	78.2	0	0	24.79	2,152	532
10. 2019	6,818	0	6,818	203.1	0.0	206.1	0	0	24.79	116	433
11. 2020	4,692	4	4,688	154.2	10.8	155.8	0	0	24.79	4,444	176
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	90,974	4,117

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	68	4	1	0	0	0	0	65	XXX
2. 2011	364	0	364	0	0	0	0	2	0	0	2	XXX
3. 2012	565	0	565	0	0	0	0	2	0	0	2	XXX
4. 2013	451	0	451	0	0	0	0	2	0	0	2	XXX
5. 2014	400	0	400	0	0	0	0	2	0	0	2	XXX
6. 2015	436	0	436	0	0	0	0	2	0	0	2	XXX
7. 2016	421	0	421	0	0	0	0	2	0	0	2	XXX
8. 2017	402	0	402	0	0	0	0	1	0	0	1	XXX
9. 2018	396	0	396	0	0	0	0	1	0	0	1	XXX
10. 2019	2,751	0	2,751	0	0	0	0	1	0	0	1	XXX
11. 2020	2,463	0	2,463	0	0	0	0	0	0	0	0	XXX
12. Totals	XXX	XXX	XXX	68	4	1	0	15	0	0	79	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	274	0	1,007	100	0	0	29	0	12	0	0	1,221	XXX
2. 2011	0	0	0	0	0	0	0	0	12	0	0	12	XXX
3. 2012	0	0	0	0	0	0	0	0	12	0	0	12	XXX
4. 2013	0	0	294	0	0	0	0	0	12	0	0	306	XXX
5. 2014	0	0	1,048	0	0	0	10	0	12	0	0	1,069	XXX
6. 2015	0	0	887	0	0	0	0	0	12	0	0	899	XXX
7. 2016	0	0	1,881	0	0	0	10	0	12	0	0	1,903	XXX
8. 2017	0	0	17,760	0	0	0	1,512	0	12	0	0	19,284	XXX
9. 2018	0	0	2,406	0	0	0	7	0	12	0	0	2,425	XXX
10. 2019	0	0	2,317	0	0	0	4	0	12	0	0	2,333	XXX
11. 2020	0	0	2,038	0	0	0	4	0	(0)	0	0	2,042	XXX
12. Totals	274	0	29,638	100	0	0	1,575	0	121	0	0	31,507	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	1,180	41
2. 2011	14	0	14	3.7	0.0	3.7	0	0	24.79	0	12
3. 2012	14	0	14	2.5	0.0	2.5	0	0	24.79	0	12
4. 2013	308	0	308	68.2	0.0	68.2	0	0	24.79	294	12
5. 2014	1,071	0	1,071	267.7	0.0	267.7	0	0	24.79	1,048	22
6. 2015	901	0	901	206.7	0.0	206.7	0	0	24.79	887	12
7. 2016	1,905	0	1,905	452.8	0.0	452.8	0	0	24.79	1,881	22
8. 2017	19,286	0	19,286	4,797.3	0.0	4,797.3	0	0	24.79	17,760	1,525
9. 2018	2,426	0	2,426	612.2	0.0	612.2	0	0	24.79	2,406	19
10. 2019	2,334	0	2,334	84.8	0.0	84.8	0	0	24.79	2,317	16
11. 2020	2,042	0	2,042	82.9	0.0	82.9	0	0	24.79	2,038	3
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	29,812	1,696

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				
	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	13,778	7,601	15,742	1,019	4,373	3	0	25,271	XXX
2. 2011	73,495	7,288	66,208	43,515	6,996	14,146	243	5,129	1	927	55,551	1,946
3. 2012	74,355	6,013	68,342	36,557	2,633	13,742	209	5,861	1	385	53,318	1,914
4. 2013	69,371	4,437	64,933	34,542	3,177	9,194	315	5,662	2	447	45,903	1,305
5. 2014	67,546	2,541	65,005	20,120	1,785	6,306	212	4,841	5	40	29,266	872
6. 2015	62,099	1,762	60,336	9,647	401	6,568	242	4,529	5	8	20,094	634
7. 2016	53,904	1,481	52,424	7,314	164	3,885	151	2,586	1	522	13,470	537
8. 2017	54,589	748	53,840	8,443	122	2,818	16	2,516	1	43	13,638	605
9. 2018	54,905	617	54,288	4,392	6	1,688	3	1,955	2	1	8,023	455
10. 2019	55,326	477	54,849	2,523	37	636	7	1,828	1	0	4,941	366
11. 2020	47,813	393	47,420	322	0	155	2	923	0	0	1,397	172
12. Totals	XXX	XXX	XXX	181,152	22,922	74,881	2,418	40,203	23	2,373	270,873	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	31,537	5,368	70,445	12,882	30,882	2,364	87,074	3,955	34,009	46	0	229,333	98,010
2. 2011	2,545	1,376	1,930	620	1,505	3	833	24	429	0	0	5,219	59
3. 2012	2,172	4	3,216	324	664	1	1,037	12	544	0	0	7,292	46
4. 2013	2,573	104	2,961	436	454	35	818	58	554	0	0	6,728	56
5. 2014	2,695	35	3,885	502	622	1	1,031	26	610	0	0	8,280	64
6. 2015	3,477	314	5,527	53	856	59	2,050	4	1,044	0	0	12,524	69
7. 2016	4,150	30	9,922	186	1,317	25	3,763	16	740	0	0	19,635	80
8. 2017	6,858	6	12,542	204	1,891	10	4,408	12	1,722	0	0	27,190	124
9. 2018	6,115	17	10,068	154	1,920	2	6,274	95	1,377	1	0	25,484	94
10. 2019	6,101	25	14,671	169	1,519	2	8,917	75	922	0	0	31,859	79
11. 2020	1,803	263	17,629	(82)	288	6	9,366	68	130	(0)	0	28,961	64
12. Totals	70,026	7,541	152,797	15,450	41,919	2,508	125,572	4,345	42,082	48	0	402,505	98,745

	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	83,733	145,600
2. 2011	70,033	9,263	60,770	95.3	127.1	91.8	0	0	24.79	2,479	2,740
3. 2012	63,794	3,184	60,610	85.8	52.9	88.7	0	0	24.79	5,059	2,233
4. 2013	56,758	4,127	52,631	81.8	93.0	81.1	0	0	24.79	4,993	1,734
5. 2014	40,110	2,564	37,546	59.4	100.9	57.8	0	0	24.79	6,043	2,237
6. 2015	33,697	1,079	32,619	54.3	61.2	54.1	0	0	24.79	8,637	3,887
7. 2016	33,679	573	33,105	62.5	38.7	63.2	0	0	24.79	13,856	5,779
8. 2017	41,200	372	40,828	75.5	49.7	75.8	0	0	24.79	19,191	7,999
9. 2018	33,789	281	33,508	61.5	45.5	61.7	0	0	24.79	16,012	9,472
10. 2019	37,117	317	36,800	67.1	66.5	67.1	0	0	24.79	20,578	11,281
11. 2020	30,616	257	30,358	64.0	65.4	64.0	0	0	24.79	19,251	9,710
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	199,833	202,673

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				
	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	0	0	46	0	4	0	0	50	XXX
2. 2011	6,276	583	5,693	7,089	998	1,488	117	157	2	5	7,616	60
3. 2012	6,697	1,013	5,684	305	14	316	0	272	0	0	879	50
4. 2013	6,965	645	6,320	921	0	678	2	187	0	0	1,785	27
5. 2014	6,837	345	6,492	1,530	316	549	97	124	0	0	1,790	13
6. 2015	6,966	405	6,561	1,714	0	636	0	90	0	0	2,440	14
7. 2016	7,045	349	6,696	493	0	324	0	73	0	0	890	6
8. 2017	6,908	238	6,670	240	0	370	0	64	0	0	674	8
9. 2018	6,644	202	6,442	586	0	291	0	(59)	0	0	817	9
10. 2019	6,575	153	6,422	992	0	150	0	38	0	0	1,180	4
11. 2020	7,048	58	6,990	88	0	35	0	23	0	0	146	4
12. Totals	XXX	XXX	XXX	13,958	1,328	4,883	216	975	3	5	18,269	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	5,983	2,350	1,845	1,073	532	0	1,797	76	99	0	0	6,758	5
2. 2011	0	0	518	24	57	0	43	3	7	0	0	599	2
3. 2012	0	0	59	0	0	0	202	0	1	0	0	263	0
4. 2013	6	0	101	0	33	0	70	0	(4)	0	0	206	1
5. 2014	211	0	23	1	29	0	15	11	3	0	0	269	0
6. 2015	25	0	110	5	41	0	76	1	(8)	0	0	238	2
7. 2016	112	0	424	5	127	0	345	5	(7)	0	0	991	1
8. 2017	50	0	577	0	72	0	670	0	(1)	0	0	1,368	2
9. 2018	139	0	1,424	(1)	132	0	856	(0)	(5)	0	0	2,548	2
10. 2019	9	0	1,737	102	130	0	1,291	1	(14)	0	0	3,050	2
11. 2020	248	0	1,667	46	49	0	1,676	1	59	0	0	3,652	4
12. Totals	6,782	2,350	8,485	1,255	1,204	0	7,041	96	130	0	0	19,940	21

	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	4,404	2,354
2. 2011	9,359	1,144	8,215	149.1	196.1	144.3	0	0	24.79	494	105
3. 2012	1,156	14	1,142	17.3	1.4	20.1	0	0	24.79	59	203
4. 2013	1,993	2	1,991	28.6	0.3	31.5	0	0	24.79	107	99
5. 2014	2,484	425	2,059	36.3	123.0	31.7	0	0	24.79	233	36
6. 2015	2,684	6	2,678	38.5	1.4	40.8	0	0	24.79	130	108
7. 2016	1,890	10	1,881	26.8	2.7	28.1	0	0	24.79	531	460
8. 2017	2,041	0	2,041	29.6	0.0	30.6	0	0	24.79	627	741
9. 2018	3,365	(1)	3,366	50.6	(0.5)	52.2	0	0	24.79	1,564	984
10. 2019	4,333	103	4,230	65.9	67.5	65.9	0	0	24.79	1,644	1,406
11. 2020	3,844	46	3,798	54.5	80.2	54.3	0	0	24.79	1,869	1,783
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	11,662	8,278

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	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	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 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	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 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2019	0	0	0	0.0	0.0	0.0	0	0	24.79	0	0
3. 2020	0	0	0	0.0	0.0	0.0	0	0	24.79	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	
	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	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	24.79	0	0
3. 2020	0	0	0	0.0	0.0	0.0	0	0	24.79	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	87,056	71,155	63,908	63,564	63,688	62,913	63,068	61,254	60,993	60,792	(201)	(462)
2. 2011	758,172	744,098	728,302	725,174	721,732	721,451	721,687	721,833	723,162	723,296	134	1,464
3. 2012	XXX	549,644	529,168	522,307	519,416	519,684	520,086	518,555	518,187	518,394	206	(161)
4. 2013	XXX	XXX	388,168	364,251	355,208	357,535	357,492	357,245	356,658	356,528	(130)	(718)
5. 2014	XXX	XXX	XXX	396,140	378,440	379,352	380,268	378,734	376,633	377,092	460	(1,641)
6. 2015	XXX	XXX	XXX	XXX	373,393	375,970	377,547	375,795	373,630	373,640	11	(2,154)
7. 2016	XXX	XXX	XXX	XXX	XXX	405,020	403,830	398,568	394,750	393,572	(1,178)	(4,996)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	614,852	620,735	621,400	571,315	(50,085)	(49,419)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	674,558	669,004	620,213	(48,791)	(54,345)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	598,704	610,386	11,682	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	777,220	XXX	XXX
										12. Totals	(87,892)	(112,432)

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

1. Prior	288,853	284,858	276,802	281,924	283,593	283,191	284,118	288,237	288,835	288,933	97	696
2. 2011	370,621	385,248	390,696	390,366	388,822	388,362	387,944	387,920	387,861	387,912	51	(8)
3. 2012	XXX	375,137	382,534	381,606	377,158	376,122	376,663	376,798	376,214	376,054	(159)	(744)
4. 2013	XXX	XXX	338,519	340,032	328,632	327,117	325,664	324,794	323,950	324,089	139	(705)
5. 2014	XXX	XXX	XXX	313,194	309,078	307,357	307,878	306,470	305,603	305,261	(342)	(1,209)
6. 2015	XXX	XXX	XXX	XXX	338,240	355,316	353,392	349,970	349,519	349,581	62	(390)
7. 2016	XXX	XXX	XXX	XXX	XXX	434,329	437,797	433,931	429,351	427,494	(1,857)	(6,437)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	510,576	499,716	491,511	488,278	(3,233)	(11,438)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	512,304	510,997	504,188	(6,809)	(8,116)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	520,636	522,681	2,045	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	432,866	XXX	XXX
										12. Totals	(10,005)	(28,350)

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

1. Prior	392,957	394,635	383,178	383,361	378,957	368,665	369,098	364,839	361,807	368,096	6,290	3,257
2. 2011	270,201	297,206	296,207	293,828	298,209	299,061	301,835	301,136	301,880	300,403	(1,477)	(733)
3. 2012	XXX	266,438	276,551	270,775	272,087	279,088	279,087	282,186	282,941	283,856	915	1,670
4. 2013	XXX	XXX	258,569	255,017	257,342	260,503	266,789	269,081	271,040	271,160	120	2,079
5. 2014	XXX	XXX	XXX	244,400	238,643	242,640	246,197	252,692	257,603	258,534	931	5,842
6. 2015	XXX	XXX	XXX	XXX	240,883	236,861	244,363	257,641	270,742	272,948	2,206	15,308
7. 2016	XXX	XXX	XXX	XXX	XXX	255,430	257,884	272,024	293,106	297,995	4,889	25,971
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	281,060	302,948	308,140	317,333	9,193	14,385
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	335,689	339,593	364,617	25,024	28,928
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	368,303	415,682	47,380	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	365,639	XXX	XXX
										12. Totals	95,472	96,709

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

1. Prior	2,978,555	2,913,458	2,878,123	2,873,594	2,821,219	2,768,612	2,730,575	2,683,303	2,671,520	2,672,752	1,232	(10,551)
2. 2011	583,539	588,005	599,907	600,823	608,053	609,284	604,390	599,908	592,659	586,117	(6,542)	(13,790)
3. 2012	XXX	630,021	632,091	633,542	634,599	631,701	634,132	625,077	617,308	614,791	(2,517)	(10,286)
4. 2013	XXX	XXX	666,192	663,712	662,018	653,787	642,867	633,013	616,460	607,644	(8,816)	(25,368)
5. 2014	XXX	XXX	XXX	673,486	671,975	668,877	650,529	638,749	627,234	616,196	(11,038)	(22,553)
6. 2015	XXX	XXX	XXX	XXX	695,735	679,804	657,139	640,315	618,016	593,813	(24,202)	(46,502)
7. 2016	XXX	XXX	XXX	XXX	XXX	723,903	705,016	674,164	646,359	620,459	(25,901)	(53,706)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	719,639	694,892	668,732	643,050	(25,682)	(51,842)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	710,001	693,049	672,978	(20,071)	(37,022)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	691,434	699,436	8,002	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	659,598	XXX	XXX
										12. Totals	(115,535)	(271,621)

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior	543,384	529,972	537,881	540,863	542,067	537,306	542,312	534,444	526,324	532,703	6,379	(1,741)
2. 2011	528,992	531,499	537,521	542,551	544,755	542,373	541,279	540,103	537,875	537,933	58	(2,171)
3. 2012	XXX	451,080	451,317	456,752	452,887	452,623	447,489	445,584	444,296	443,807	(489)	(1,778)
4. 2013	XXX	XXX	386,332	389,732	389,633	387,134	382,594	384,692	384,570	384,409	(160)	(282)
5. 2014	XXX	XXX	XXX	396,240	388,776	388,294	386,491	389,448	390,709	390,832	123	1,385
6. 2015	XXX	XXX	XXX	XXX	375,598	391,423	383,655	383,962	386,220	383,104	(3,116)	(858)
7. 2016	XXX	XXX	XXX	XXX	XXX	395,609	385,563	379,105	377,121	379,749	2,629	645
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	424,790	440,678	447,920	445,879	(2,041)	5,201
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	467,292	499,339	494,738	(4,601)	27,446
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	473,253	489,256	16,004	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	503,619	XXX	XXX
										12. Totals	14,786	27,847

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	9,364	9,220	8,401	9,905	9,438	9,437	7,327	8,332	8,260	7,121	(1,139)	(1,211)
2. 2011	(2)	(2)	(2)	(2)	(2)	(2)	(2)	(2)	(2)	(2)	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											(1,139)	(1,211)

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

1. Prior	25,638	22,277	22,748	20,756	19,770	18,577	16,043	17,118	16,523	12,203	(4,320)	(4,915)
2. 2011	0	56	56	56	56	0	(0)	136	136	136	0	0
3. 2012	XXX	17	17	17	17	79	79	74	74	3,365	3,291	3,291
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	(1)	(1)	(1)	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											(1,029)	(1,624)

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

1. Prior	41,086	41,630	44,123	43,305	42,285	41,054	41,893	38,769	38,080	35,174	(2,906)	(3,595)
2. 2011	58,915	60,802	60,433	60,303	61,453	61,301	62,411	63,047	62,321	61,559	(761)	(1,488)
3. 2012	XXX	80,306	76,682	75,530	75,276	77,841	76,345	74,445	74,124	74,066	(58)	(379)
4. 2013	XXX	XXX	51,652	47,253	46,744	46,637	46,215	46,162	45,631	45,504	(127)	(658)
5. 2014	XXX	XXX	XXX	49,031	50,143	50,100	51,405	52,903	52,386	53,228	841	325
6. 2015	XXX	XXX	XXX	XXX	46,786	44,493	47,230	46,786	48,479	48,638	159	1,853
7. 2016	XXX	XXX	XXX	XXX	XXX	45,000	39,473	39,180	38,937	39,686	749	506
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	53,314	52,969	52,998	53,346	348	377
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	52,260	54,096	52,789	(1,307)	529
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	52,157	53,736	1,580	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	58,234	XXX	XXX
12. Totals											(1,482)	(2,530)

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

1. Prior	1,415,125	1,372,945	1,301,419	1,267,870	1,308,348	1,332,738	1,345,305	1,401,327	1,459,137	1,525,311	66,174	123,984
2. 2011	251,480	257,410	250,721	229,472	214,208	204,175	200,284	202,901	207,150	205,671	(1,479)	2,770
3. 2012	XXX	242,529	238,936	223,425	204,426	200,392	203,970	209,605	211,989	213,523	1,534	3,918
4. 2013	XXX	XXX	235,374	237,522	223,711	221,789	218,304	217,057	224,396	224,890	494	7,833
5. 2014	XXX	XXX	XXX	235,892	231,969	226,522	217,206	220,832	238,565	232,337	(6,229)	11,505
6. 2015	XXX	XXX	XXX	XXX	238,127	220,439	216,452	228,346	251,687	261,675	9,988	33,329
7. 2016	XXX	XXX	XXX	XXX	XXX	257,055	249,850	257,948	281,384	287,233	5,848	29,285
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	266,757	269,970	281,603	289,209	7,606	19,238
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	300,806	312,633	321,532	8,899	20,726
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	349,833	356,846	7,014	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	353,274	XXX	XXX
12. Totals											99,849	252,588

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

1. Prior	447,914	447,778	424,548	402,149	386,353	369,369	366,554	357,934	326,878	328,095	1,217	(29,839)
2. 2011	104,607	111,621	126,546	126,170	120,413	106,448	99,381	96,061	94,516	93,915	(601)	(2,146)
3. 2012	XXX	93,793	104,492	107,241	105,703	106,828	104,725	105,362	102,975	99,497	(3,478)	(5,864)
4. 2013	XXX	XXX	85,999	95,846	106,037	111,262	121,777	111,189	106,048	101,777	(4,271)	(9,412)
5. 2014	XXX	XXX	XXX	88,041	91,902	98,916	93,285	81,109	76,572	76,178	(393)	(4,931)
6. 2015	XXX	XXX	XXX	XXX	81,699	84,250	78,838	72,919	61,328	65,993	4,665	(6,926)
7. 2016	XXX	XXX	XXX	XXX	XXX	77,905	83,310	85,172	87,871	87,083	(788)	1,911
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	80,260	81,280	83,780	76,004	(7,776)	(5,276)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	83,788	88,175	97,136	8,960	13,347
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	87,410	100,479	13,069	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	114,423	XXX	XXX
12. Totals											10,604	(49,135)

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	219,955	204,096	185,721	(18,375)	(34,234)
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	294,426	283,466	(10,961)	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	289,939	XXX	XXX
										4. Totals	(29,335)	(34,234)

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	85,875	73,891	15,327	(58,564)	(70,548)
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	415,818	400,119	(15,699)	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	359,479	XXX	XXX
										4. Totals	(74,263)	(70,548)

SCHEDULE P - PART 2K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	49,357	22,280	15,783	(6,497)	(33,574)
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,784	7,350	1,566	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,094	XXX	XXX
										4. Totals	(4,931)	(33,574)

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,265	1,265	522	(744)	(744)
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	(744)	(744)

SCHEDULE P - PART 2M - INTERNATIONAL

1. Prior	2,181	2,578	1,706	1,735	2,128	2,128	2,123	2,126	2,075	1,649	(426)	(477)
2. 2011	2,423	2,787	2,285	2,210	2,343	2,343	2,304	2,304	2,298	2,321	23	17
3. 2012	XXX	832	277	539	539	539	380	380	452	436	(16)	57
4. 2013	XXX	XXX	1,439	561	551	534	410	409	329	329	(0)	(80)
5. 2014	XXX	XXX	XXX	164	164	164	13	13	3	0	(3)	(13)
6. 2015	XXX	XXX	XXX	XXX	397	397	224	224	132	123	(9)	(102)
7. 2016	XXX	XXX	XXX	XXX	XXX	694	604	604	487	198	(289)	(407)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	378	256	88	0	(88)	(256)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,267	1,190	687	(503)	(580)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	479	149	(330)	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	(1,643)	(1,841)

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	10,164	10,643	10,440	9,394	9,380	9,684	9,504	7,869	7,168	7,211	43	(658)
2. 2011	3,627	3,784	3,622	3,065	3,060	2,662	2,659	2,646	2,845	3,039	194	394
3. 2012	XXX	2,650	2,748	2,256	3,329	3,329	3,340	3,339	3,081	3,075	(6)	(263)
4. 2013	XXX	XXX	2,748	2,693	3,232	3,447	3,479	3,405	3,405	3,148	(257)	(257)
5. 2014	XXX	XXX	XXX	1,593	2,445	3,409	3,448	3,448	3,183	2,937	(245)	(511)
6. 2015	XXX	XXX	XXX	XXX	4,978	3,623	3,131	3,131	3,131	2,597	(534)	(534)
7. 2016	XXX	XXX	XXX	XXX	XXX	3,961	3,317	3,313	3,268	2,890	(378)	(423)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2,652	2,712	2,713	2,842	129	130
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,148	838	1,347	509	199
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,026	6,925	900	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,120	XXX	XXX
12. Totals											355	(1,922)

SCHEDULE P - PART 2O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	242,700	215,909	222,237	181,699	185,273	188,721	200,687	195,738	196,806	195,652	(1,154)	(86)
2. 2011	3,642	(24)	25	7	3,800	3,800	3,754	3,730	3,725	3,719	(6)	(11)
3. 2012	XXX	2,559	2,512	2,614	2,626	2,874	2,547	2,527	2,787	2,777	(10)	251
4. 2013	XXX	XXX	6,639	6,514	2,767	2,755	2,790	2,758	2,758	2,736	(22)	(22)
5. 2014	XXX	XXX	XXX	3,121	3,171	1,869	1,794	2,570	2,544	2,504	(41)	(66)
6. 2015	XXX	XXX	XXX	XXX	2,712	7,175	8,166	9,158	9,204	9,204	(0)	46
7. 2016	XXX	XXX	XXX	XXX	XXX	2,558	2,558	1,057	2,793	2,793	(0)	1,735
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2,666	2,178	2,178	2,178	(0)	(0)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,435	2,435	2,435	(0)	(0)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,512	6,512	(0)	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,598	XXX	XXX
12. Totals											(1,233)	1,847

SCHEDULE P - PART 2P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	4,031	3,938	4,682	5,178	5,178	4,979	4,979	4,524	4,106	3,723	(383)	(800)
2. 2011	337	0	0	0	0	0	0	0	0	0	0	0
3. 2012	XXX	358	358	358	358	0	0	0	0	0	0	0
4. 2013	XXX	XXX	349	349	349	0	0	0	294	294	0	294
5. 2014	XXX	XXX	XXX	327	327	327	265	117	1,057	1,057	(0)	940
6. 2015	XXX	XXX	XXX	XXX	243	243	119	0	887	887	(0)	887
7. 2016	XXX	XXX	XXX	XXX	XXX	200	200	51	1,891	1,891	(0)	1,840
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	173	49	19,272	19,272	(0)	19,223
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	163	2,413	2,413	(0)	2,250
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,321	2,321	(0)	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,042	XXX	XXX
12. Totals											(383)	24,634

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	606,307	609,984	627,827	555,191	538,837	553,119	574,338	607,575	630,734	643,900	13,166	36,325
2. 2011	39,561	47,812	45,137	41,183	55,656	57,089	55,785	55,521	54,787	55,213	426	(308)
3. 2012	XXX	44,958	51,650	53,789	58,687	56,760	54,346	55,030	53,591	54,206	616	(824)
4. 2013	XXX	XXX	43,261	41,457	48,797	46,519	43,792	46,916	47,099	46,417	(682)	(498)
5. 2014	XXX	XXX	XXX	35,719	36,572	35,114	32,106	34,438	33,724	32,099	(1,625)	(2,338)
6. 2015	XXX	XXX	XXX	XXX	37,171	34,874	32,974	31,327	30,242	27,050	(3,192)	(4,277)
7. 2016	XXX	XXX	XXX	XXX	XXX	28,884	31,927	29,380	32,112	29,781	(2,331)	401
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	33,256	34,120	36,537	36,591	54	2,470
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31,462	29,590	30,179	589	(1,283)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32,466	34,051	1,586	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,306	XXX	XXX
										12. Totals	8,608	29,667

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

1. Prior	25,033	23,088	18,544	18,179	18,320	20,461	20,908	20,411	16,814	19,258	2,444	(1,153)
2. 2011	5,303	5,519	5,744	7,335	6,705	7,048	7,228	7,160	6,940	8,053	1,113	893
3. 2012	XXX	2,504	2,699	2,594	2,488	2,190	1,944	2,008	988	868	(119)	(1,140)
4. 2013	XXX	XXX	2,524	2,801	2,738	2,576	2,433	2,475	1,862	1,807	(55)	(668)
5. 2014	XXX	XXX	XXX	2,588	2,572	3,294	2,599	1,868	1,881	1,932	51	64
6. 2015	XXX	XXX	XXX	XXX	2,771	2,962	2,937	1,350	2,319	2,596	278	1,246
7. 2016	XXX	XXX	XXX	XXX	XXX	2,918	3,109	3,280	1,999	1,815	(183)	(1,464)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	3,156	3,444	2,347	1,978	(369)	(1,465)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,051	3,730	3,430	(301)	378
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,866	4,206	339	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,716	XXX	XXX
										12. Totals	3,199	(3,309)

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

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 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	27,461	44,149	51,256	55,853	58,926	60,367	59,701	60,035	60,092	0	0
2. 2011	572,401	689,954	707,549	714,493	717,830	719,638	720,780	720,982	722,872	723,047	83,384	5,340
3. 2012	XXX	386,959	488,047	504,961	512,500	516,538	518,546	517,332	517,584	517,737	62,139	3,563
4. 2013	XXX	XXX	258,287	329,385	341,887	349,368	353,465	354,602	355,539	355,887	35,724	2,424
5. 2014	XXX	XXX	XXX	273,170	347,281	364,201	371,005	373,222	374,756	375,715	36,367	2,309
6. 2015	XXX	XXX	XXX	XXX	256,159	343,006	359,597	367,341	370,093	371,682	34,577	2,346
7. 2016	XXX	XXX	XXX	XXX	XXX	273,934	362,421	379,194	385,764	388,578	34,696	2,194
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	389,075	543,793	580,396	549,201	40,641	2,263
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	430,013	595,683	585,855	44,849	2,381
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	418,593	564,164	42,692	2,316
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	518,128	43,030	2,216

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

1. Prior	000	119,406	181,201	206,543	219,735	227,464	232,088	237,392	239,482	241,756	0	0
2. 2011	151,239	271,550	330,855	359,646	375,310	382,784	385,263	386,739	387,296	387,694	55,841	13,557
3. 2012	XXX	152,536	267,313	317,821	347,832	363,573	371,180	374,020	375,121	375,457	51,838	10,370
4. 2013	XXX	XXX	135,070	225,342	271,111	300,569	314,564	319,969	322,058	323,302	44,415	8,702
5. 2014	XXX	XXX	XXX	116,656	204,793	254,015	282,428	296,121	301,913	303,355	39,990	7,720
6. 2015	XXX	XXX	XXX	XXX	132,713	238,743	292,321	322,707	338,561	344,228	44,060	5,724
7. 2016	XXX	XXX	XXX	XXX	XXX	154,028	293,583	359,276	396,096	413,055	51,051	7,567
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	175,225	332,432	409,683	448,982	55,191	9,148
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	179,673	342,951	417,434	52,310	8,629
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	181,429	347,981	46,490	8,753
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	139,869	21,447	3,987

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

1. Prior	000	150,426	240,347	287,804	311,442	326,709	336,448	343,514	351,880	354,007	0	0
2. 2011	56,310	129,099	189,344	232,684	262,697	278,452	288,381	293,477	296,722	297,018	17,558	13,346
3. 2012	XXX	53,959	121,220	174,061	219,027	248,322	260,927	269,429	273,943	275,439	15,927	11,928
4. 2013	XXX	XXX	52,344	109,699	164,999	206,062	236,998	253,730	261,545	263,902	14,795	11,262
5. 2014	XXX	XXX	XXX	43,889	95,755	148,699	193,945	223,949	239,206	244,964	13,306	10,852
6. 2015	XXX	XXX	XXX	XXX	47,223	105,463	165,555	210,739	242,596	255,968	13,012	11,032
7. 2016	XXX	XXX	XXX	XXX	XXX	45,330	110,034	172,714	231,373	258,636	13,234	12,022
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	48,849	117,116	189,566	241,136	12,785	12,010
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	57,210	134,895	214,431	12,752	11,980
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	58,285	151,654	11,522	11,900
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,885	5,231	6,062

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

1. Prior	000	235,971	431,920	583,479	709,947	820,265	923,276	1,016,054	1,097,366	1,165,931	0	0
2. 2011	107,321	233,934	304,496	350,743	381,949	406,421	424,005	435,240	444,405	450,720	32,158	3,451
3. 2012	XXX	114,213	244,653	317,470	363,423	400,136	423,951	439,731	451,707	460,208	33,241	3,651
4. 2013	XXX	XXX	119,799	252,247	326,606	373,440	402,791	423,229	437,835	448,622	33,074	3,715
5. 2014	XXX	XXX	XXX	119,484	249,901	324,332	370,506	398,434	418,533	432,075	32,590	3,679
6. 2015	XXX	XXX	XXX	XXX	112,947	236,482	305,432	346,418	372,871	388,281	31,959	3,724
7. 2016	XXX	XXX	XXX	XXX	XXX	110,394	230,815	295,241	335,932	361,129	30,115	3,648
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	112,326	233,054	301,848	343,599	28,538	3,659
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	114,395	240,627	306,329	27,906	3,782
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	120,856	247,023	25,695	3,620
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	100,245	11,603	4,158

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000	147,750	257,034	326,312	369,688	392,918	411,205	428,205	451,661	462,408	0	0
2. 2011	244,268	367,438	424,073	466,645	492,924	509,763	518,942	526,267	528,683	529,918	16,655	12,149
3. 2012	XXX	184,814	294,811	338,152	379,077	405,978	419,214	426,063	432,086	433,814	14,054	10,326
4. 2013	XXX	XXX	149,775	233,408	278,046	311,688	337,842	353,618	363,974	367,916	10,714	8,733
5. 2014	XXX	XXX	XXX	145,471	224,593	273,243	315,602	345,308	361,364	369,281	9,975	8,318
6. 2015	XXX	XXX	XXX	XXX	139,409	230,768	272,892	312,911	336,826	347,701	8,884	7,784
7. 2016	XXX	XXX	XXX	XXX	XXX	132,656	220,595	265,184	300,620	323,901	8,164	7,481
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	154,761	266,038	311,052	351,091	8,061	7,773
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	180,175	301,322	350,437	7,760	7,247
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	157,425	271,281	6,810	6,772
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	177,626	4,634	7,368

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	2,072	3,837	4,098	5,199	5,262	5,546	5,816	6,479	6,576	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	4	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	2,651	4,639	5,401	5,375	5,678	6,457	6,579	7,089	7,495	0	0
2. 2011	0	0	0	0	0	0	136	136	136	136	0	0
3. 2012	XXX	0	0	0	1	63	63	63	63	63	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	10,238	16,141	20,106	21,813	21,537	23,680	24,079	24,569	24,851	XXX	XXX
2. 2011	29,472	50,717	54,826	56,953	59,012	60,709	61,599	62,043	62,110	62,017	XXX	XXX
3. 2012	XXX	26,640	61,374	67,737	71,152	72,514	73,526	73,788	73,738	73,788	XXX	XXX
4. 2013	XXX	XXX	22,499	35,555	39,163	42,772	44,467	44,857	45,015	45,126	XXX	XXX
5. 2014	XXX	XXX	XXX	21,427	36,353	44,149	47,962	50,690	51,364	51,438	XXX	XXX
6. 2015	XXX	XXX	XXX	XXX	20,891	33,965	40,731	42,535	45,969	46,370	XXX	XXX
7. 2016	XXX	XXX	XXX	XXX	XXX	18,691	30,049	33,610	36,107	36,675	XXX	XXX
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	24,964	40,844	46,187	49,302	XXX	XXX
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,656	38,781	43,303	XXX	XXX
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,787	37,226	XXX	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,858	XXX	XXX

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

1. Prior	000	179,934	317,846	425,509	518,910	710,597	787,251	867,793	933,318	985,535	0	0
2. 2011	11,946	47,229	86,314	127,170	146,666	160,645	170,842	178,806	181,703	183,177	2,219	3,889
3. 2012	XXX	7,701	39,901	74,293	115,874	137,370	162,525	175,931	187,851	191,994	1,995	3,270
4. 2013	XXX	XXX	9,591	42,222	87,985	117,987	148,752	171,169	188,953	193,225	1,958	3,174
5. 2014	XXX	XXX	XXX	9,444	37,558	75,222	120,547	149,642	177,677	189,738	1,733	3,381
6. 2015	XXX	XXX	XXX	XXX	10,080	34,678	84,204	139,050	183,279	204,761	1,687	3,216
7. 2016	XXX	XXX	XXX	XXX	XXX	9,248	50,115	109,392	163,924	191,894	1,521	2,977
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	10,488	47,657	98,113	139,485	1,354	2,675
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,013	50,071	111,526	1,218	2,590
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,974	58,678	1,069	2,137
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,216	488	890

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

1. Prior	000	69,212	129,198	176,816	226,091	253,772	267,030	277,558	289,805	293,243	0	0
2. 2011	4,430	19,111	39,572	55,282	75,682	82,096	88,390	90,980	91,619	92,431	500	117
3. 2012	XXX	4,545	16,125	27,866	46,876	54,715	61,662	63,673	67,574	69,064	440	123
4. 2013	XXX	XXX	3,233	18,409	29,736	49,568	60,405	67,564	71,313	74,439	422	109
5. 2014	XXX	XXX	XXX	3,342	16,338	30,314	45,818	57,879	66,715	69,205	406	86
6. 2015	XXX	XXX	XXX	XXX	4,501	15,599	29,924	44,377	48,996	51,214	345	77
7. 2016	XXX	XXX	XXX	XXX	XXX	2,539	15,562	26,769	42,031	55,581	351	89
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2,927	13,379	26,942	41,897	327	104
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,213	17,853	33,629	296	97
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,266	19,259	224	79
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,280	72	38

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	138,350	150,409	XXX	XXX
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	176,157	268,726	XXX	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	160,136	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	13,449	11,181	0	0
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	377,734	396,562	191,160	23,258
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	316,337	134,294	10,770

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	784	1,976	XXX	XXX
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	818	4,804	XXX	XXX
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,007	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	250	273	546	1,352	1,408	1,428	1,438	1,447	1,453	XXX	XXX
2. 2011	230	1,354	1,833	2,117	2,269	2,288	2,327	2,257	2,321	2,321	XXX	XXX
3. 2012	XXX	186	186	256	325	351	400	413	436	436	XXX	XXX
4. 2013	XXX	XXX	0	69	86	327	327	328	329	329	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	99	123	123	XXX	XXX
7. 2016	XXX	XXX	XXX	XXX	XXX	46	70	123	198	198	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	687	687	XXX	XXX
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	149	149	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	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	1,140	1,754	2,009	2,449	2,454	2,482	2,543	2,638	3,149	XXX	XXX
2. 2011	454	1,098	1,121	2,068	2,090	2,090	2,090	2,090	2,090	2,491	XXX	XXX
3. 2012	XXX	822	1,904	2,856	3,051	3,051	3,051	3,054	3,054	3,055	XXX	XXX
4. 2013	XXX	XXX	601	1,794	2,531	2,656	2,893	3,146	3,146	3,147	XXX	XXX
5. 2014	XXX	XXX	XXX	770	1,661	2,583	2,759	2,736	2,888	2,848	XXX	XXX
6. 2015	XXX	XXX	XXX	XXX	1,253	2,055	2,521	2,533	2,592	2,592	XXX	XXX
7. 2016	XXX	XXX	XXX	XXX	XXX	826	1,631	2,082	2,580	3,206	XXX	XXX
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	775	1,458	2,374	2,749	XXX	XXX
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	107	564	749	XXX	XXX
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,901	5,624	XXX	XXX
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,662	XXX	XXX

SCHEDULE P - PART 3O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	000	8,766	27,881	54,158	67,333	78,344	95,884	105,267	113,991	120,419	XXX	XXX
2. 2011	0	0	0	0	2,607	3,719	3,719	3,719	3,719	3,719	XXX	XXX
3. 2012	XXX	0	0	0	0	0	0	0	0	(0)	XXX	XXX
4. 2013	XXX	XXX	0	0	0	0	1	1	1	1	XXX	XXX
5. 2014	XXX	XXX	XXX	0	0	(12)	(25)	2,452	2,452	2,452	XXX	XXX
6. 2015	XXX	XXX	XXX	XXX	0	12	6,223	7,162	8,816	8,872	XXX	XXX
7. 2016	XXX	XXX	XXX	XXX	XXX	0	0	1	1	916	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	6,198	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	78	778	2,404	2,641	2,665	2,446	2,450	2,450	2,515	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	91,125	152,350	218,014	269,422	310,272	354,502	380,258	427,630	448,531	0	0
2. 2011	1,439	6,333	12,856	19,871	36,179	40,792	43,038	48,609	49,678	50,423	649	1,238
3. 2012	XXX	926	6,078	14,862	25,562	32,587	36,755	39,228	46,246	47,457	651	1,217
4. 2013	XXX	XXX	786	4,704	9,677	18,550	25,953	34,433	38,066	40,244	354	895
5. 2014	XXX	XXX	XXX	560	4,840	9,159	14,912	19,664	20,881	24,430	242	566
6. 2015	XXX	XXX	XXX	XXX	611	3,578	7,359	11,684	13,574	15,570	188	377
7. 2016	XXX	XXX	XXX	XXX	XXX	811	2,754	6,490	9,722	10,885	150	307
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	528	2,331	5,153	11,123	144	337
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	650	3,302	6,071	102	259
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	745	3,114	81	206
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	475	39	69

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

1. Prior	000	7,157	8,111	10,420	10,567	15,208	15,063	15,039	12,554	12,599	0	0
2. 2011	103	2,514	4,232	5,120	5,924	6,253	6,399	6,433	7,448	7,462	15	43
3. 2012	XXX	37	206	352	554	607	607	607	607	607	5	45
4. 2013	XXX	XXX	24	596	1,052	1,335	1,384	1,433	1,568	1,597	5	21
5. 2014	XXX	XXX	XXX	39	260	430	549	767	1,643	1,666	4	9
6. 2015	XXX	XXX	XXX	XXX	28	480	759	914	1,652	2,350	1	11
7. 2016	XXX	XXX	XXX	XXX	XXX	43	350	587	741	817	0	5
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	100	269	543	609	2	4
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22	597	877	2	5
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	291	1,142	2	0
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	123	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	32,904	14,890	3,707	2,111	1,572	444	411	432	153	103
2. 2011	115,120	27,636	7,214	3,326	824	156	86	265	98	18
3. 2012	XXX	102,633	16,042	6,036	1,059	327	388	692	297	223
4. 2013	XXX	XXX	78,109	13,435	2,054	1,219	839	701	288	87
5. 2014	XXX	XXX	XXX	74,005	8,890	2,700	1,847	1,959	388	313
6. 2015	XXX	XXX	XXX	XXX	63,321	7,953	4,798	2,485	365	586
7. 2016	XXX	XXX	XXX	XXX	XXX	78,956	18,174	7,280	2,147	1,370
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	120,343	26,770	13,089	7,159
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	143,851	28,881	8,087
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	114,809	16,597
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	187,076

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

1. Prior	66,660	29,479	15,107	5,356	5,146	5,483	6,321	6,463	7,351	7,596
2. 2011	109,146	42,279	18,746	8,837	3,910	1,346	588	177	114	0
3. 2012	XXX	114,434	46,633	23,831	9,554	3,517	1,544	959	160	78
4. 2013	XXX	XXX	110,230	56,081	21,390	8,753	3,884	1,851	457	103
5. 2014	XXX	XXX	XXX	113,831	47,988	18,546	7,847	3,169	1,146	445
6. 2015	XXX	XXX	XXX	XXX	115,426	55,165	24,428	8,146	2,734	910
7. 2016	XXX	XXX	XXX	XXX	XXX	162,134	68,588	30,605	10,755	3,356
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	206,930	84,170	34,012	14,093
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	202,692	84,772	38,165
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	209,780	90,382
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	191,017

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

1. Prior	147,167	91,563	62,623	52,202	46,691	21,854	21,462	15,356	8,744	5,217
2. 2011	113,632	73,706	33,793	16,407	7,932	4,383	5,295	3,410	2,939	2,260
3. 2012	XXX	118,621	67,711	32,614	15,196	6,701	2,762	2,841	2,965	3,527
4. 2013	XXX	XXX	120,193	64,674	31,560	12,833	6,275	5,021	4,571	4,643
5. 2014	XXX	XXX	XXX	122,564	65,011	30,871	12,439	6,167	4,502	4,373
6. 2015	XXX	XXX	XXX	XXX	116,399	51,435	20,007	8,754	8,976	7,054
7. 2016	XXX	XXX	XXX	XXX	XXX	123,506	63,798	33,820	20,575	12,470
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	147,731	93,438	46,189	27,570
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	182,564	95,247	62,675
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	192,561	136,632
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	243,605

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

1. Prior	1,386,827	1,161,751	1,014,737	910,594	826,838	751,547	681,582	621,322	611,591	608,877
2. 2011	332,678	220,977	177,466	140,285	121,657	108,524	96,006	89,128	79,634	70,711
3. 2012	XXX	376,410	246,743	189,997	156,791	131,511	119,719	102,964	93,000	86,508
4. 2013	XXX	XXX	386,728	260,381	203,007	165,633	141,077	119,784	103,809	92,632
5. 2014	XXX	XXX	XXX	401,470	263,113	218,254	176,413	146,533	124,239	110,209
6. 2015	XXX	XXX	XXX	XXX	428,501	298,858	234,792	194,848	160,642	128,292
7. 2016	XXX	XXX	XXX	XXX	XXX	429,708	289,996	221,947	179,433	145,193
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	450,642	301,426	233,333	185,069
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	446,448	296,952	232,483
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	414,963	262,590
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	433,493

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior	284,490	201,392	159,813	132,420	117,474	105,985	106,527	87,971	59,002	56,712
2. 2011	131,434	70,945	40,212	26,890	21,308	16,275	13,184	9,476	6,142	5,821
3. 2012	XXX	133,140	76,941	52,079	30,901	21,424	14,163	10,297	8,269	7,487
4. 2013	XXX	XXX	130,507	80,290	48,329	30,099	16,866	12,525	9,439	7,706
5. 2014	XXX	XXX	XXX	146,679	81,422	47,585	24,348	17,680	12,304	10,203
6. 2015	XXX	XXX	XXX	XXX	125,835	86,831	47,061	27,101	22,464	15,892
7. 2016	XXX	XXX	XXX	XXX	XXX	160,786	88,296	50,344	30,358	23,378
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	145,574	86,993	64,743	32,275
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	146,166	102,053	60,484
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	173,663	114,413
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	208,691

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	2,215	3,595	1,904	1,850	1,848	2,129	1,326	1,795	1,510	382
2. 2011	(2)	(2)	(2)	(2)	(2)	(2)	(2)	(2)	(2)	(2)
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	(4)
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	11,627	8,823	8,218	7,739	8,205	6,371	4,301	4,759	4,072	2,382
2. 2011	0	0	56	56	56	0	(136)	0	0	0
3. 2012	XXX	(1)	4	4	16	16	16	11	11	146
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	(1)	(1)	(1)
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	16,876	14,449	17,489	15,363	14,814	13,188	14,250	11,252	10,726	7,767
2. 2011	11,890	3,404	1,361	38	304	(555)	136	677	108	(535)
3. 2012	XXX	13,969	5,030	2,672	701	3,373	1,930	176	55	17
4. 2013	XXX	XXX	14,993	4,316	2,515	1,128	794	653	274	193
5. 2014	XXX	XXX	XXX	14,945	3,826	1,221	965	704	162	1,204
6. 2015	XXX	XXX	XXX	XXX	11,765	2,201	2,199	556	1,009	815
7. 2016	XXX	XXX	XXX	XXX	XXX	15,419	4,355	1,791	373	1,097
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	12,338	4,400	2,295	553
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,683	6,277	2,652
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,155	5,939
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,087

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

1. Prior	1,091,444	909,109	762,072	649,139	607,638	456,465	405,332	396,459	396,833	414,932
2. 2011	206,442	158,762	112,228	68,757	41,590	30,095	17,080	17,304	16,976	14,847
3. 2012	XXX	199,470	148,498	90,602	46,729	37,393	20,810	19,423	17,385	16,910
4. 2013	XXX	XXX	177,542	133,675	80,766	57,107	36,828	24,468	23,204	20,586
5. 2014	XXX	XXX	XXX	192,949	142,396	97,408	56,718	39,310	37,095	28,918
6. 2015	XXX	XXX	XXX	XXX	195,019	130,330	77,985	45,194	32,329	29,907
7. 2016	XXX	XXX	XXX	XXX	XXX	214,223	147,509	94,858	73,847	56,672
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	224,627	163,007	114,400	84,554
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	257,207	196,055	135,341
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	295,666	221,519
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	303,615

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

1. Prior	309,170	264,440	203,043	157,894	105,105	73,249	64,123	54,528	26,427	24,523
2. 2011	87,862	69,069	68,632	45,129	26,403	9,858	2,190	(565)	1,376	1,207
3. 2012	XXX	78,966	69,939	51,660	40,174	33,586	31,031	25,199	15,948	2,038
4. 2013	XXX	XXX	67,857	58,365	49,707	47,610	51,983	28,550	13,112	1,523
5. 2014	XXX	XXX	XXX	74,225	61,036	46,518	25,468	14,441	6,940	4,595
6. 2015	XXX	XXX	XXX	XXX	66,903	51,127	33,979	21,364	8,730	8,158
7. 2016	XXX	XXX	XXX	XXX	XXX	64,732	50,774	35,970	22,232	13,936
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	68,918	54,697	40,051	16,934
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	71,014	49,326	33,031
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	73,483	64,396
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	96,260

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	36,602	10,144	12,479
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,293	(4,717)
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,537

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	61,323	53,057	5,336
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,578	3,097
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,848

SCHEDULE P - PART 4K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	41,770	11,141	4,380
2. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,984	1,744
3. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,081

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	960	1,001	257
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	1,415	1,327	506	364	590	591	566	580	530	155
2. 2011	720	833	4	15	(17)	(19)	(80)	(10)	(31)	0
3. 2012	XXX	644	27	166	166	166	(21)	(34)	5	0
4. 2013	XXX	XXX	807	136	136	136	7	7	0	0
5. 2014	XXX	XXX	XXX	164	164	164	13	13	3	0
6. 2015	XXX	XXX	XXX	XXX	211	211	39	39	9	0
7. 2016	XXX	XXX	XXX	XXX	XXX	214	124	124	265	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	378	256	88	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	973	430	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	280	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	2,835	3,443	3,409	2,310	2,516	2,919	2,851	2,486	2,018	3,206
2. 2011	(122)	259	435	59	434	62	27	30	412	214
3. 2012	XXX	(21)	42	(760)	278	278	289	285	28	20
4. 2013	XXX	XXX	415	(571)	23	238	294	260	259	1
5. 2014	XXX	XXX	XXX	(574)	(243)	220	347	373	137	112
6. 2015	XXX	XXX	XXX	XXX	1,572	736	333	333	540	6
7. 2016	XXX	XXX	XXX	XXX	XXX	734	334	175	326	(585)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	636	29	114	24
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	481	304	598
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1,265)	(1,618)
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,419

SCHEDULE P - PART 4O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	109,160	86,950	79,948	48,659	41,315	39,397	34,827	31,540	29,534	24,694
2. 2011	3,642	(24)	25	7	51	75	30	5	6	37
3. 2012	XXX	2,931	2,512	2,614	2,626	2,874	2,547	2,527	2,787	2,910
4. 2013	XXX	XXX	2,919	2,794	2,767	2,755	2,765	2,733	2,749	2,824
5. 2014	XXX	XXX	XXX	3,121	3,171	1,981	1,906	117	92	51
6. 2015	XXX	XXX	XXX	XXX	2,712	865	369	428	201	331
7. 2016	XXX	XXX	XXX	XXX	XXX	2,557	2,557	1,056	65	65
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2,666	2,178	2,178	2,178
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,435	2,435	2,435
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	284	295
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	868

SCHEDULE P - PART 4P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	3,258	1,280	1,131	967	1,509	1,439	2,030	1,478	1,040	935
2. 2011	337	0	0	0	0	0	0	0	0	0
3. 2012	XXX	358	358	358	358	0	0	0	0	0
4. 2013	XXX	XXX	349	349	349	0	0	0	294	294
5. 2014	XXX	XXX	XXX	327	327	327	265	117	1,057	1,057
6. 2015	XXX	XXX	XXX	XXX	243	243	119	0	887	887
7. 2016	XXX	XXX	XXX	XXX	XXX	200	200	51	1,891	1,891
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	173	49	19,272	19,272
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	163	2,413	2,413
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,321	2,321
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,042

SCHEDULE P - PART 4R-SECTION 1 - PRODUCTS 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	416,090	355,069	333,259	223,363	175,632	155,790	142,463	152,026	141,796	140,682
2. 2011	23,032	18,630	12,602	2,435	9,173	7,327	5,844	4,139	2,423	2,118
3. 2012	XXX	27,115	27,373	18,774	18,321	9,796	6,356	3,281	2,869	3,917
4. 2013	XXX	XXX	31,107	24,258	22,924	9,430	5,915	3,373	4,131	3,285
5. 2014	XXX	XXX	XXX	30,279	24,873	18,224	9,052	7,243	5,971	4,389
6. 2015	XXX	XXX	XXX	XXX	27,195	24,761	19,061	13,612	11,464	7,519
7. 2016	XXX	XXX	XXX	XXX	XXX	23,182	22,524	16,951	16,910	13,483
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	26,988	21,877	20,941	16,735
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,993	19,539	16,094
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,726	23,344
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,009

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

1. Prior	11,770	10,094	8,127	6,142	6,171	5,854	6,426	6,064	(399)	2,493
2. 2011	2,122	725	419	934	297	368	773	665	(578)	535
3. 2012	XXX	2,094	2,012	2,070	1,901	1,582	1,337	1,401	381	261
4. 2013	XXX	XXX	1,895	1,732	1,115	932	813	799	176	170
5. 2014	XXX	XXX	XXX	1,851	1,672	2,255	1,563	406	91	25
6. 2015	XXX	XXX	XXX	XXX	2,597	1,097	1,061	(503)	73	180
7. 2016	XXX	XXX	XXX	XXX	XXX	1,951	2,185	2,284	975	759
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2,847	2,716	1,636	1,247
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,535	2,258	2,281
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,497	2,925
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,297

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	8,996	1,040	356	175	92	63	33	13	19	13
2. 2011	73,608	82,315	82,959	83,165	83,300	83,342	83,363	83,372	83,378	83,384
3. 2012	XXX	53,271	61,097	61,744	61,982	62,061	62,098	62,112	62,122	62,139
4. 2013	XXX	XXX	30,646	34,992	35,418	35,558	35,624	35,651	35,668	35,724
5. 2014	XXX	XXX	XXX	31,189	35,658	36,067	36,212	36,276	36,311	36,367
6. 2015	XXX	XXX	XXX	XXX	28,934	33,857	34,243	34,397	34,466	34,577
7. 2016	XXX	XXX	XXX	XXX	XXX	29,031	33,941	34,361	34,498	34,696
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	34,523	39,888	40,296	40,641
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37,744	44,125	44,849
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35,768	42,692
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,030

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	1,343	616	365	238	171	94	69	52	35	27
2. 2011	4,007	654	326	204	88	41	22	15	9	4
3. 2012	XXX	3,279	636	312	161	66	32	20	9	8
4. 2013	XXX	XXX	2,183	501	237	129	69	43	25	13
5. 2014	XXX	XXX	XXX	2,293	524	244	117	58	23	15
6. 2015	XXX	XXX	XXX	XXX	2,252	514	246	120	55	25
7. 2016	XXX	XXX	XXX	XXX	XXX	2,373	491	214	96	46
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2,500	796	537	443
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,686	776	458
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,726	723
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,246

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	6,007	350	130	66	33	14	14	0	4	10
2. 2011	82,227	88,250	88,591	88,686	88,713	88,719	88,722	88,726	88,727	88,728
3. 2012	XXX	59,438	65,198	65,566	65,664	65,685	65,691	65,694	65,694	65,710
4. 2013	XXX	XXX	34,773	37,860	38,060	38,104	38,115	38,118	38,119	38,161
5. 2014	XXX	XXX	XXX	35,300	38,455	38,607	38,635	38,642	38,646	38,691
6. 2015	XXX	XXX	XXX	XXX	33,065	36,682	36,825	36,862	36,870	36,948
7. 2016	XXX	XXX	XXX	XXX	XXX	33,135	36,598	36,761	36,792	36,936
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	38,850	42,927	43,101	43,347
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	42,319	47,260	47,688
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40,321	45,731
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	48,492

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	22,945	6,619	2,944	1,196	575	314	192	166	119	55
2. 2011	34,513	50,346	53,507	54,651	55,234	55,507	55,641	55,766	55,817	55,841
3. 2012	XXX	32,871	47,019	49,596	50,774	51,352	51,574	51,733	51,809	51,838
4. 2013	XXX	XXX	28,579	40,021	42,338	43,499	44,020	44,234	44,361	44,415
5. 2014	XXX	XXX	XXX	24,618	35,871	38,159	39,214	39,717	39,901	39,990
6. 2015	XXX	XXX	XXX	XXX	26,772	39,504	42,193	43,339	43,891	44,060
7. 2016	XXX	XXX	XXX	XXX	XXX	29,413	45,818	49,108	50,459	51,051
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	32,732	50,186	53,733	55,191
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32,377	48,824	52,310
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,307	46,490
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,447

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	Number of Claims Outstanding Direct and Assumed at Year End									
	1	2	3	4	5	6	7	8	9	10
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
1. Prior	12,928	6,120	3,114	1,836	1,269	894	657	471	336	279
2. 2011	19,420	5,538	2,447	1,321	736	439	286	143	81	52
3. 2012	XXX	16,533	4,802	2,359	1,216	601	364	186	99	63
4. 2013	XXX	XXX	13,734	4,425	2,235	1,064	520	296	157	94
5. 2014	XXX	XXX	XXX	12,913	4,236	2,000	942	424	231	139
6. 2015	XXX	XXX	XXX	XXX	14,169	4,799	2,181	1,060	477	309
7. 2016	XXX	XXX	XXX	XXX	XXX	18,505	5,784	2,606	1,273	678
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	19,797	6,290	2,934	1,501
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,546	6,280	2,939
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,542	6,158
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,016

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	6,187	660	335	108	117	(6)	(3)	3	18	11
2. 2011	63,679	68,949	69,284	69,401	69,454	69,459	69,459	69,456	69,452	69,450
3. 2012	XXX	56,920	61,818	62,138	62,259	62,274	62,279	62,274	62,273	62,271
4. 2013	XXX	XXX	48,606	52,810	53,127	53,197	53,211	53,216	53,217	53,211
5. 2014	XXX	XXX	XXX	42,965	47,542	47,770	47,823	47,842	47,847	47,849
6. 2015	XXX	XXX	XXX	XXX	44,308	49,701	49,979	50,063	50,082	50,093
7. 2016	XXX	XXX	XXX	XXX	XXX	52,085	58,822	59,155	59,253	59,296
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	58,053	65,328	65,721	65,840
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	56,334	63,469	63,878
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	54,367	61,401
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	38,450

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	6,848	2,434	1,243	658	519	97	58	197	78	44
2. 2011	10,788	15,292	16,426	17,056	17,329	17,466	17,513	17,533	17,549	17,558
3. 2012	XXX	9,783	13,923	14,988	15,456	15,695	15,834	15,885	15,913	15,927
4. 2013	XXX	XXX	9,143	12,980	13,864	14,326	14,585	14,718	14,785	14,795
5. 2014	XXX	XXX	XXX	8,122	11,588	12,462	12,905	13,155	13,269	13,306
6. 2015	XXX	XXX	XXX	XXX	7,871	11,304	12,234	12,634	12,882	13,012
7. 2016	XXX	XXX	XXX	XXX	XXX	7,537	11,541	12,478	12,978	13,234
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	7,609	11,363	12,289	12,785
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,000	11,774	12,752
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,688	11,522
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,231

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	5,429	2,847	1,371	714	408	264	184	144	129	126
2. 2011	7,748	2,556	1,365	667	312	154	74	38	20	9
3. 2012	XXX	6,845	2,351	1,195	652	337	159	83	35	15
4. 2013	XXX	XXX	6,417	2,137	1,163	614	280	131	53	27
5. 2014	XXX	XXX	XXX	5,937	2,106	1,132	572	239	112	62
6. 2015	XXX	XXX	XXX	XXX	6,102	2,128	1,087	561	255	126
7. 2016	XXX	XXX	XXX	XXX	XXX	7,176	2,610	1,450	636	325
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	6,780	2,644	1,298	729
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,933	2,738	1,730
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,008	2,391
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,297

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	3,222	3,509	669	743	362	10	(4)	259	101	47
2. 2011	27,986	30,347	30,623	30,901	30,904	30,933	30,921	30,915	30,915	30,913
3. 2012	XXX	25,084	27,411	27,831	27,887	27,892	27,893	27,885	27,873	27,870
4. 2013	XXX	XXX	23,443	25,792	26,027	26,074	26,065	26,093	26,094	26,084
5. 2014	XXX	XXX	XXX	21,991	24,000	24,191	24,219	24,208	24,226	24,220
6. 2015	XXX	XXX	XXX	XXX	21,839	23,884	24,113	24,146	24,156	24,170
7. 2016	XXX	XXX	XXX	XXX	XXX	22,813	25,299	25,501	25,567	25,581
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	22,937	25,198	25,389	25,524
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,800	26,062	26,462
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,991	25,813
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,590

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	14,956	6,104	3,247	2,788	2,087	1,447	1,055	1,374	9,192	1,414
2. 2011	17,206	27,604	29,219	30,058	30,532	31,401	31,837	31,984	32,051	32,158
3. 2012	XXX	17,532	28,528	30,231	31,032	31,619	32,553	33,013	33,123	33,241
4. 2013	XXX	XXX	17,025	28,211	29,970	30,824	31,373	32,388	32,907	33,074
5. 2014	XXX	XXX	XXX	17,463	27,628	29,369	30,125	30,654	31,985	32,590
6. 2015	XXX	XXX	XXX	XXX	17,399	27,508	29,159	29,926	30,421	31,959
7. 2016	XXX	XXX	XXX	XXX	XXX	17,587	27,444	28,991	29,692	30,115
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	16,771	26,330	27,893	28,538
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,404	26,432	27,906
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,507	25,695
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,603

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	14,366	11,411	9,670	8,302	7,201	6,415	5,824	5,207	4,753	4,324
2. 2011	10,154	3,382	1,986	1,239	836	622	456	349	276	230
3. 2012	XXX	10,999	3,463	1,963	1,240	827	598	435	335	267
4. 2013	XXX	XXX	11,326	3,493	1,940	1,180	776	559	419	326
5. 2014	XXX	XXX	XXX	10,315	3,328	1,790	1,104	713	520	405
6. 2015	XXX	XXX	XXX	XXX	10,171	3,183	1,720	1,034	680	528
7. 2016	XXX	XXX	XXX	XXX	XXX	9,838	3,008	1,632	991	685
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	9,587	2,945	1,568	989
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,202	2,933	1,616
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,669	3,007
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,472

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	7,427	3,546	3,610	2,654	1,154	1,310	78	1,198	8,757	1,016
2. 2011	29,928	34,127	34,418	34,688	34,781	35,447	35,725	35,781	35,777	35,839
3. 2012	XXX	31,209	35,349	35,756	35,863	36,051	36,770	37,099	37,109	37,159
4. 2013	XXX	XXX	31,062	35,235	35,517	35,659	35,830	36,655	37,040	37,115
5. 2014	XXX	XXX	XXX	30,657	34,465	34,748	34,860	35,024	36,179	36,674
6. 2015	XXX	XXX	XXX	XXX	30,561	34,255	34,534	34,647	34,805	36,211
7. 2016	XXX	XXX	XXX	XXX	XXX	30,365	33,999	34,244	34,323	34,448
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	29,392	32,869	33,105	33,186
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,735	33,093	33,304
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,230	32,322
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,233

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	6,006	2,289	1,484	976	851	1,112	642	671	459	238
2. 2011	11,043	14,583	15,449	15,953	16,289	16,438	16,531	16,597	16,634	16,655
3. 2012	XXX	9,174	12,401	13,066	13,518	13,796	13,928	14,004	14,036	14,054
4. 2013	XXX	XXX	6,741	9,138	9,784	10,206	10,474	10,613	10,680	10,714
5. 2014	XXX	XXX	XXX	6,210	8,465	9,073	9,504	9,787	9,911	9,975
6. 2015	XXX	XXX	XXX	XXX	5,348	7,531	8,119	8,523	8,762	8,884
7. 2016	XXX	XXX	XXX	XXX	XXX	4,918	7,041	7,587	7,945	8,164
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	5,080	7,188	7,720	8,061
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,108	7,209	7,760
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,899	6,810
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,634

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	39,955	38,970	35,753	33,579	31,515	27,931	23,798	22,520	16,469	13,453
2. 2011	3,851	1,574	1,062	702	415	257	145	102	77	61
3. 2012	XXX	3,305	1,326	923	568	321	166	79	56	28
4. 2013	XXX	XXX	2,619	1,315	905	599	358	231	159	133
5. 2014	XXX	XXX	XXX	2,662	1,247	900	549	287	157	93
6. 2015	XXX	XXX	XXX	XXX	2,454	1,211	866	566	349	219
7. 2016	XXX	XXX	XXX	XXX	XXX	2,311	1,082	799	542	347
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	2,381	1,156	889	622
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,454	1,263	965
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,185	1,254
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,989

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	7,609	5,819	3,190	2,554	2,517	2,182	1,145	958	816	704
2. 2011	24,696	27,736	28,363	28,625	28,732	28,770	28,779	28,827	28,848	28,865
3. 2012	XXX	20,677	23,596	24,085	24,275	24,363	24,383	24,398	24,412	24,408
4. 2013	XXX	XXX	16,351	18,768	19,241	19,443	19,513	19,554	19,566	19,580
5. 2014	XXX	XXX	XXX	15,504	17,644	18,106	18,289	18,353	18,370	18,386
6. 2015	XXX	XXX	XXX	XXX	13,978	16,149	16,604	16,806	16,872	16,887
7. 2016	XXX	XXX	XXX	XXX	XXX	13,096	15,294	15,760	15,938	15,992
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	13,676	15,857	16,313	16,456
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,516	15,746	15,972
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,585	14,836
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,991

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	15	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	138
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	138
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	13	7	3	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	29	15	8	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)	(6)	(4)	(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

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	3,514	3,789	2,731	2,058	1,781	1,286	1,585	3,322	1,611	1,024
2. 2011	925	1,537	1,791	1,972	2,103	2,167	2,197	2,211	2,218	2,219
3. 2012	XXX	846	1,385	1,579	1,761	1,860	1,912	1,972	1,989	1,995
4. 2013	XXX	XXX	791	1,287	1,515	1,669	1,789	1,900	1,941	1,958
5. 2014	XXX	XXX	XXX	701	1,140	1,324	1,510	1,629	1,697	1,733
6. 2015	XXX	XXX	XXX	XXX	690	1,139	1,342	1,508	1,627	1,687
7. 2016	XXX	XXX	XXX	XXX	XXX	640	1,064	1,255	1,420	1,521
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	605	992	1,199	1,354
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	606	1,018	1,218
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	625	1,069
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	488

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	194,301	191,793	184,923	175,787	171,425	162,260	148,607	156,598	153,504	152,375
2. 2011	1,004	671	519	354	211	139	89	70	54	51
3. 2012	XXX	825	566	487	372	252	182	96	67	63
4. 2013	XXX	XXX	835	617	556	433	306	164	118	95
5. 2014	XXX	XXX	XXX	778	601	501	350	227	151	107
6. 2015	XXX	XXX	XXX	XXX	799	603	503	373	240	157
7. 2016	XXX	XXX	XXX	XXX	XXX	800	584	492	371	252
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	732	620	546	417
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	775	613	544
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	791	666
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	638

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	26,494	13,785	11,238	9,474	14,251	13,477	14,623	28,850	8,152	4,986
2. 2011	4,578	5,641	5,949	6,081	6,141	6,160	6,154	6,160	6,160	6,159
3. 2012	XXX	3,848	4,739	5,046	5,254	5,303	5,316	5,319	5,321	5,328
4. 2013	XXX	XXX	3,677	4,605	4,989	5,132	5,181	5,211	5,228	5,227
5. 2014	XXX	XXX	XXX	3,861	4,704	4,978	5,120	5,190	5,212	5,221
6. 2015	XXX	XXX	XXX	XXX	3,681	4,546	4,850	5,006	5,048	5,060
7. 2016	XXX	XXX	XXX	XXX	XXX	3,410	4,261	4,567	4,715	4,750
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	3,109	4,008	4,312	4,446
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,217	4,032	4,352
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,977	3,872
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,016

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	555	325	191	106	91	36	18	14	7	3
2. 2011	82	252	355	420	451	472	489	494	499	500
3. 2012	XXX	73	224	317	375	406	426	434	438	440
4. 2013	XXX	XXX	75	233	319	365	396	410	419	422
5. 2014	XXX	XXX	XXX	62	222	304	354	380	401	406
6. 2015	XXX	XXX	XXX	XXX	60	202	275	316	335	345
7. 2016	XXX	XXX	XXX	XXX	XXX	68	210	285	329	351
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	73	211	288	327
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	76	218	296
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	72	224
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	72

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	955	612	368	267	150	109	78	49	37	62
2. 2011	289	221	138	88	57	35	17	8	4	3
3. 2012	XXX	249	195	130	79	48	27	17	14	10
4. 2013	XXX	XXX	228	177	109	70	36	23	13	9
5. 2014	XXX	XXX	XXX	236	172	107	62	36	18	14
6. 2015	XXX	XXX	XXX	XXX	223	149	82	46	28	21
7. 2016	XXX	XXX	XXX	XXX	XXX	222	155	95	54	35
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	226	162	93	56
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	242	164	97
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	259	183
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	254

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	282	91	8	30	(2)	(1)	(10)	(13)	(4)	30
2. 2011	404	561	595	622	623	623	622	619	620	620
3. 2012	XXX	355	503	551	570	575	576	574	575	573
4. 2013	XXX	XXX	345	489	520	535	538	541	541	540
5. 2014	XXX	XXX	XXX	328	454	483	497	501	505	506
6. 2015	XXX	XXX	XXX	XXX	301	408	428	438	439	443
7. 2016	XXX	XXX	XXX	XXX	XXX	318	436	462	470	475
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	325	448	477	487
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	347	459	490
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	361	486
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	364

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	2,452	2,786	2,131	1,479	1,347	2,014	846	2,535	1,833	780
2. 2011	131	272	366	463	520	566	598	622	639	649
3. 2012	XXX	134	280	389	460	514	564	605	637	651
4. 2013	XXX	XXX	78	185	220	253	290	313	342	354
5. 2014	XXX	XXX	XXX	59	125	166	183	210	231	242
6. 2015	XXX	XXX	XXX	XXX	33	94	130	163	183	188
7. 2016	XXX	XXX	XXX	XXX	XXX	38	88	115	139	150
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	35	94	112	144
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43	88	102
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43	81
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39

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	208,184	197,414	198,706	190,790	175,672	154,447	144,229	115,173	103,024	98,010
2. 2011	561	409	294	231	171	116	81	70	57	59
3. 2012	XXX	468	461	383	285	184	116	93	59	46
4. 2013	XXX	XXX	367	226	201	156	108	100	66	56
5. 2014	XXX	XXX	XXX	232	168	137	119	104	75	64
6. 2015	XXX	XXX	XXX	XXX	188	120	109	104	74	69
7. 2016	XXX	XXX	XXX	XXX	XXX	138	105	108	83	80
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	185	142	153	124
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	129	91	94
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	107	79
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	64

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	574	12,595	10,203	8,802	2,119	10,447	5,452	7,622	2,477	4,054
2. 2011	1,098	1,471	1,602	1,844	1,881	1,898	1,900	1,924	1,931	1,946
3. 2012	XXX	961	1,426	1,747	1,829	1,863	1,873	1,908	1,912	1,914
4. 2013	XXX	XXX	692	1,117	1,207	1,242	1,262	1,294	1,299	1,305
5. 2014	XXX	XXX	XXX	580	732	809	830	865	868	872
6. 2015	XXX	XXX	XXX	XXX	396	528	585	629	628	634
7. 2016	XXX	XXX	XXX	XXX	XXX	309	439	506	524	537
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	391	528	597	605
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	320	413	455
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	284	366
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	172

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	1	6	4	10	2	2	0	1	0	0
2. 2011	0	2	7	9	10	10	12	13	14	15
3. 2012	XXX	0	1	3	4	5	5	5	5	5
4. 2013	XXX	XXX	0	1	2	4	4	4	5	5
5. 2014	XXX	XXX	XXX	0	1	1	2	3	3	4
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	1	2	2	2
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	2	2
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	2
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	1,793	27	23	13	11	9	10	8	6	5
2. 2011	35	15	6	6	5	6	5	4	3	2
3. 2012	XXX	12	6	3	2	1	1	1	1	0
4. 2013	XXX	XXX	12	7	8	5	4	3	2	1
5. 2014	XXX	XXX	XXX	5	4	4	2	1	1	0
6. 2015	XXX	XXX	XXX	XXX	4	3	2	4	3	2
7. 2016	XXX	XXX	XXX	XXX	XXX	1	1	1	2	1
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	4	1	1	2
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	2	2
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	2
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4

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	1,749	2	3	12	2	0	7	0	1	0
2. 2011	46	49	51	58	58	59	60	60	60	60
3. 2012	XXX	42	46	49	51	51	51	51	51	50
4. 2013	XXX	XXX	21	26	29	28	27	27	27	27
5. 2014	XXX	XXX	XXX	9	12	13	13	13	13	13
6. 2015	XXX	XXX	XXX	XXX	9	10	13	15	15	14
7. 2016	XXX	XXX	XXX	XXX	XXX	4	5	5	7	6
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	6	7	7	8
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5	9	9
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	4
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4

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	3,998	3,153	(30)	(281)	(44)	117	34,830	301	342	129	129
2. 2011	420,419	442,270	444,070	444,366	444,301	444,212	444,155	444,140	444,153	444,153	(0)
3. 2012	XXX	397,367	404,042	405,205	405,195	405,653	405,657	405,501	405,534	405,555	21
4. 2013	XXX	XXX	404,773	413,539	415,473	414,130	414,683	414,557	414,634	414,709	75
5. 2014	XXX	XXX	XXX	398,494	405,250	407,172	406,619	406,475	406,573	406,665	92
6. 2015	XXX	XXX	XXX	XXX	404,756	410,856	411,580	411,354	411,040	411,132	92
7. 2016	XXX	XXX	XXX	XXX	XXX	422,266	426,048	427,595	427,158	427,284	126
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	409,791	420,431	424,117	424,169	52
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	483,653	492,433	494,860	2,428
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	530,101	539,932	9,831
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	553,073	553,073
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	565,918
13. Earned Prems.(P-Pt 1)	424,417	422,370	413,218	408,436	413,327	429,432	449,074	495,474	542,378	565,918	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	2,244	(293)	(16)	(422)	2	(3)	(0)	(0)	(1)	0	0
2. 2011	13,038	13,756	13,822	13,422	13,374	13,409	13,408	13,378	13,424	13,427	4
3. 2012	XXX	16,440	17,297	17,180	17,185	17,177	17,177	17,178	17,179	17,179	0
4. 2013	XXX	XXX	17,410	16,119	16,143	16,099	16,094	16,092	16,096	16,095	(0)
5. 2014	XXX	XXX	XXX	21,653	22,393	22,412	22,398	22,392	22,371	22,364	(8)
6. 2015	XXX	XXX	XXX	XXX	20,352	21,576	21,647	21,654	21,623	21,580	(43)
7. 2016	XXX	XXX	XXX	XXX	XXX	23,006	23,869	23,942	23,940	23,820	(121)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	18,942	19,785	19,794	19,800	6
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,036	16,104	15,670	(434)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,229	18,146	917
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,483	21,483
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,804
13. Earned Prems.(P-Pt 1)	15,282	16,866	18,316	19,423	21,074	24,231	19,855	15,921	18,304	21,804	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	18,004	(9,594)	3,981	4,190	2,873	65	1,742	1,468	6,031	1,126	1,126
2. 2011	776,145	814,279	817,973	819,470	820,507	821,044	820,437	820,983	820,604	820,555	(49)
3. 2012	XXX	869,543	908,447	912,146	913,252	914,154	914,675	914,611	915,296	915,215	(81)
4. 2013	XXX	XXX	967,061	1,022,264	1,019,796	1,019,249	1,020,412	1,020,067	1,019,212	1,019,109	(103)
5. 2014	XXX	XXX	XXX	1,010,119	1,049,196	1,053,415	1,055,049	1,053,997	1,054,519	1,054,131	(388)
6. 2015	XXX	XXX	XXX	XXX	1,081,870	1,114,569	1,115,350	1,113,405	1,110,749	1,111,747	998
7. 2016	XXX	XXX	XXX	XXX	XXX	1,104,636	1,123,775	1,128,633	1,126,955	1,124,436	(2,519)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	1,090,555	1,106,746	1,113,825	1,110,427	(3,398)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,077,684	1,100,954	1,108,499	7,544
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,041,975	1,055,656	13,680
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	941,369	941,369
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	958,181
13. Earned Prems.(P-Pt 1)	794,150	898,083	1,013,639	1,074,708	1,123,495	1,142,512	1,114,927	1,097,341	1,073,995	958,181	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	803	465	309	(573)	(251)	37	717	117	316	(596)	(596)
2. 2011	67,104	73,076	73,341	73,337	73,376	73,323	73,317	73,348	73,307	73,299	(7)
3. 2012	XXX	84,362	95,287	96,005	96,158	96,125	96,104	96,103	96,104	96,102	(2)
4. 2013	XXX	XXX	109,713	121,078	122,017	121,917	121,891	121,835	121,831	121,810	(21)
5. 2014	XXX	XXX	XXX	131,227	139,276	140,275	140,404	140,276	140,177	140,136	(41)
6. 2015	XXX	XXX	XXX	XXX	145,627	154,436	155,132	154,864	154,813	154,723	(90)
7. 2016	XXX	XXX	XXX	XXX	XXX	138,513	143,749	144,446	144,466	144,481	15
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	114,661	120,277	121,462	121,881	419
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	113,124	119,307	122,664	3,357
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	105,718	116,369	10,651
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	96,177	96,177
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	109,862
13. Earned Prems.(P-Pt 1)	67,906	90,799	121,213	142,733	154,555	148,173	121,387	119,132	113,227	109,862	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	10,269	1,590	10	18	1	10	290	(12)	31	2	2
2. 2011	781,295	792,038	793,926	794,053	794,044	794,089	794,112	794,107	794,118	794,118	0
3. 2012	XXX	783,738	792,052	794,339	794,296	793,136	793,152	793,166	793,168	793,168	0
4. 2013	XXX	XXX	783,017	790,493	793,054	793,171	793,193	793,170	793,165	793,166	0
5. 2014	XXX	XXX	XXX	777,579	785,746	788,079	788,127	788,121	788,120	788,119	(1)
6. 2015	XXX	XXX	XXX	XXX	788,484	793,364	795,022	795,119	795,096	795,093	(3)
7. 2016	XXX	XXX	XXX	XXX	XXX	794,370	797,664	799,724	799,697	799,795	97
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	802,676	811,181	813,444	813,398	(46)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	830,558	841,672	844,950	3,278
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	875,772	876,405	633
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	914,091	914,091
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	918,052
13. Earned Prems.(P-Pt 1)	791,565	796,071	793,229	787,487	799,161	800,596	808,029	841,190	889,135	918,052	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	379	(239)	(189)	23	(4)	(7)	10	0	0	0	0
2. 2011	53,366	52,996	52,938	52,937	52,937	52,944	52,944	52,944	52,944	52,944	0
3. 2012	XXX	54,175	54,538	54,597	54,600	54,600	54,600	54,600	54,600	54,600	0
4. 2013	XXX	XXX	53,688	54,550	54,557	54,554	54,472	54,472	54,472	54,472	0
5. 2014	XXX	XXX	XXX	52,203	52,434	52,456	52,454	52,454	52,454	52,454	0
6. 2015	XXX	XXX	XXX	XXX	49,742	49,818	49,816	49,787	49,787	49,778	(9)
7. 2016	XXX	XXX	XXX	XXX	XXX	48,233	48,445	48,449	48,449	48,449	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	47,232	47,506	47,508	47,484	(24)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	48,688	49,335	49,331	(4)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	66,952	67,973	1,022
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	72,083	72,083
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	73,068
13. Earned Prems.(P-Pt 1)	53,744	53,566	53,804	53,147	49,977	48,330	47,366	48,938	67,601	73,068	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	(4,693)	2,339	855	(525)	458	(139)	17,727	(1,174)	(395)	(786)	(786)
2. 2011	465,884	482,526	484,287	484,410	484,375	484,293	484,204	484,190	484,262	484,264	2
3. 2012	XXX	444,168	456,844	458,470	458,310	459,481	459,382	459,339	459,499	459,491	(8)
4. 2013	XXX	XXX	453,730	464,175	465,122	465,729	465,518	465,578	465,542	465,530	(13)
5. 2014	XXX	XXX	XXX	460,927	466,338	468,978	469,196	469,119	469,125	469,156	32
6. 2015	XXX	XXX	XXX	XXX	475,528	473,962	476,235	476,190	476,283	476,407	124
7. 2016	XXX	XXX	XXX	XXX	XXX	489,048	490,293	492,961	492,918	492,965	46
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	484,988	494,744	497,382	497,227	(155)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	525,007	537,110	540,365	3,254
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	571,046	572,556	1,511
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	613,188	613,188
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	617,196
13. Earned Prems.(P-Pt 1)	461,191	463,150	469,020	472,598	482,148	491,680	506,050	536,139	585,644	617,196	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	(267)	1,019	624	(58)	212	(313)	(206)	(2,393)	(837)	(1,187)	(1,187)
2. 2011	35,870	37,508	37,528	37,536	37,541	37,703	37,703	37,719	37,731	37,804	73
3. 2012	XXX	36,450	36,523	36,554	36,561	36,341	36,381	36,382	36,382	36,382	0
4. 2013	XXX	XXX	37,984	39,764	39,802	39,766	39,494	39,494	39,494	39,494	0
5. 2014	XXX	XXX	XXX	33,475	33,986	33,898	33,619	33,590	33,521	33,573	52
6. 2015	XXX	XXX	XXX	XXX	30,913	31,071	31,079	31,196	30,849	30,849	0
7. 2016	XXX	XXX	XXX	XXX	XXX	21,123	21,343	21,481	21,719	21,785	66
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	19,930	20,525	20,692	21,238	546
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,474	20,032	19,709	(323)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,317	27,951	1,634
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,440	36,440
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37,302
13. Earned Prems.(P-Pt 1)	35,603	39,107	38,700	35,235	31,686	20,787	19,441	17,919	26,038	37,302	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	40	(189)	(91)	15	56	6	108	1	(9)	13	13
2. 2011	167,476	167,617	167,564	167,510	167,494	167,493	167,493	167,493	167,493	167,493	0
3. 2012	XXX	162,788	162,764	162,753	162,741	162,790	162,792	162,792	162,792	162,792	0
4. 2013	XXX	XXX	159,996	159,073	159,056	159,136	159,244	159,244	159,244	159,244	0
5. 2014	XXX	XXX	XXX	154,691	154,592	154,478	154,480	154,479	154,479	154,479	0
6. 2015	XXX	XXX	XXX	XXX	147,110	146,904	146,921	146,940	146,940	146,940	0
7. 2016	XXX	XXX	XXX	XXX	XXX	143,867	143,750	143,739	143,739	143,739	(0)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	142,313	142,266	142,234	142,233	(0)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	144,398	144,377	144,377	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	152,761	152,815	53
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	171,898	171,898
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	171,965
13. Earned Prems.(P-Pt 1)	167,516	162,739	159,828	153,717	147,021	143,682	142,432	144,361	152,699	171,965	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	8,965	135	94	(1)	0	(7)	75	44	(0)	(2)	(2)
2. 2011	9,733	18,326	18,480	18,493	18,490	18,490	18,490	18,490	18,490	18,490	0
3. 2012	XXX	8,911	17,335	17,481	17,541	17,555	17,555	17,555	17,555	17,555	0
4. 2013	XXX	XXX	6,137	6,238	6,243	6,243	6,243	6,243	6,243	6,243	0
5. 2014	XXX	XXX	XXX	1,043	1,057	1,061	1,061	1,061	1,061	1,061	0
6. 2015	XXX	XXX	XXX	XXX	1,908	2,028	2,031	2,032	2,033	2,034	1
7. 2016	XXX	XXX	XXX	XXX	XXX	3,172	3,384	3,393	3,392	3,392	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	3,637	3,846	3,854	3,854	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,643	3,737	3,743	6
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,782	5,025	243
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,837	7,837
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,086
13. Earned Prems.(P-Pt 1)	18,699	17,639	14,808	1,302	1,984	3,303	3,929	3,906	4,883	8,086	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	43	0	0	0	0	(0)	0	0	0	0	0
2. 2011	1,088	1,111	1,111	1,111	1,111	1,111	1,111	1,111	1,111	1,111	0
3. 2012	XXX	912	1,190	1,190	1,190	1,190	1,190	1,190	1,190	1,190	0
4. 2013	XXX	XXX	746	766	766	766	766	766	766	766	0
5. 2014	XXX	XXX	XXX	469	472	472	472	472	472	472	0
6. 2015	XXX	XXX	XXX	XXX	563	565	565	565	565	565	0
7. 2016	XXX	XXX	XXX	XXX	XXX	613	615	615	615	615	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	840	841	841	841	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,390	1,391	1,391	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	661	661	1
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1)	(1)
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Prems.(P-Pt 1)	1,131	934	1,024	488	567	615	842	1,391	662	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	188	7	(3)	19	(60)	(34)	2	0	(0)	0	0
2. 2011	4,174	4,265	4,265	4,260	4,260	4,260	4,260	4,260	4,260	4,260	0
3. 2012	XXX	7,151	7,209	7,212	7,212	7,212	7,212	7,212	7,212	7,212	0
4. 2013	XXX	XXX	10,034	10,102	10,097	10,097	10,097	10,097	10,097	10,097	0
5. 2014	XXX	XXX	XXX	10,470	10,518	10,518	10,518	10,518	10,518	10,518	0
6. 2015	XXX	XXX	XXX	XXX	9,564	9,594	9,613	9,613	9,613	9,613	0
7. 2016	XXX	XXX	XXX	XXX	XXX	8,836	8,677	8,675	8,675	8,675	(0)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	7,134	7,166	7,166	7,165	(0)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,217	7,226	7,227	1
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,016	10,368	351
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,567	16,567
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,919
13. Earned Prems.(P-Pt.1)	4,362	7,249	10,089	10,554	9,548	8,833	6,995	7,247	10,025	16,919	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	502	(5)	0	(73)	(2)	0	9	1	0	0	0
2. 2011	(136)	(73)	(73)	(73)	(73)	(73)	(73)	(73)	(73)	(73)	0
3. 2012	XXX	345	345	345	345	345	345	345	345	345	0
4. 2013	XXX	XXX	307	307	307	307	307	307	307	307	0
5. 2014	XXX	XXX	XXX	201	201	201	201	201	201	201	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	(1)	(1)	(1)	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)	367	403	307	128	(2)	0	9	(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	67	2,332	(45)	(136)	(44)	(953)	2	(197)	(2)	(522)	(522)
2. 2011	5,344	5,557	5,579	5,579	5,579	5,579	5,579	5,579	5,579	5,579	0
3. 2012	XXX	4,213	4,723	4,723	4,723	4,723	4,723	4,723	4,723	4,723	0
4. 2013	XXX	XXX	4,355	5,474	5,474	5,474	5,474	5,474	5,474	5,474	0
5. 2014	XXX	XXX	XXX	3,923	4,130	4,130	4,130	4,130	4,130	4,130	0
6. 2015	XXX	XXX	XXX	XXX	4,064	4,087	4,087	4,087	4,087	4,087	0
7. 2016	XXX	XXX	XXX	XXX	XXX	4,073	4,100	4,100	4,100	4,100	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	4,074	4,079	4,079	4,079	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,760	3,757	3,757	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,363	3,360	(3)
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,569	3,569
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,044
13. Earned Prems.(P-Pt.1)	5,411	6,757	4,843	4,906	4,227	3,142	4,103	3,568	3,358	3,044	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	103	8	7	41	28	42	59	45	50	28	28
2. 2011	573	793	793	793	793	793	793	793	793	793	0
3. 2012	XXX	757	757	757	757	757	757	757	757	757	0
4. 2013	XXX	XXX	741	741	741	741	741	741	741	741	0
5. 2014	XXX	XXX	XXX	532	532	532	532	532	532	532	0
6. 2015	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2016	XXX	XXX	XXX	XXX	XXX	0	(7)	(7)	(7)	(7)	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	6	6
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34
13. Earned Prems.(P-Pt.1)	676	985	748	573	28	42	53	45	50	34	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	3,337	819	(2,878)	181	239	248	4,935	354	379	1	1
2. 2011	70,159	76,464	76,903	76,900	76,896	76,888	76,924	76,923	76,937	76,938	1
3. 2012	XXX	67,231	71,001	71,347	71,398	71,939	71,984	71,964	71,968	71,967	(1)
4. 2013	XXX	XXX	68,040	69,986	70,303	70,313	70,307	70,302	70,309	70,316	7
5. 2014	XXX	XXX	XXX	65,074	67,543	67,391	67,430	67,378	67,409	67,422	13
6. 2015	XXX	XXX	XXX	XXX	59,027	57,831	58,113	58,115	58,116	58,154	37
7. 2016	XXX	XXX	XXX	XXX	XXX	54,461	54,604	54,938	54,929	54,856	(74)
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	49,113	53,082	53,339	53,323	(15)
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	50,324	54,463	54,869	406
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	50,502	50,975	473
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46,965	46,965
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	47,813
13. Earned Prems.(P-Pt 1)	73,495	74,355	69,371	67,546	62,099	53,904	54,589	54,905	55,326	47,813	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	4,239	80	5	(40)	(62)	(94)	(13)	(1)	(0)	0	0
2. 2011	3,049	6,429	6,679	6,706	6,711	6,713	6,713	6,713	6,713	6,713	0
3. 2012	XXX	2,552	5,287	5,465	5,476	5,484	5,484	5,484	5,484	5,484	0
4. 2013	XXX	XXX	1,447	2,830	2,939	2,939	2,939	2,939	2,939	2,939	0
5. 2014	XXX	XXX	XXX	993	1,816	1,850	1,850	1,850	1,850	1,850	0
6. 2015	XXX	XXX	XXX	XXX	877	1,635	1,672	1,667	1,667	1,667	0
7. 2016	XXX	XXX	XXX	XXX	XXX	773	1,123	1,140	1,138	1,138	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	373	698	712	712	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	280	416	424	8
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	329	390	61
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	324	324
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	393
13. Earned Prems.(P-Pt 1)	7,288	6,013	4,437	2,541	1,762	1,481	748	617	477	393	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	(115)	3	1	0	0	2	(86)	(5)	3	(6)	(6)
2. 2011	6,391	6,189	6,127	6,127	6,127	6,127	6,127	6,127	6,127	6,127	0
3. 2012	XXX	6,897	6,634	6,595	6,595	6,657	6,657	6,657	6,657	6,657	0
4. 2013	XXX	XXX	7,288	7,098	7,106	7,161	7,161	7,161	7,161	7,161	0
5. 2014	XXX	XXX	XXX	7,067	6,984	6,964	6,957	6,957	6,957	6,957	0
6. 2015	XXX	XXX	XXX	XXX	7,040	7,099	7,081	7,078	7,078	7,078	0
7. 2016	XXX	XXX	XXX	XXX	XXX	6,887	6,963	6,949	6,949	6,949	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	6,943	6,968	6,976	6,976	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,641	6,668	6,668	(0)
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,538	6,549	12
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,042	7,042
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,048
13. Earned Prems.(P-Pt 1)	6,276	6,697	6,965	6,837	6,966	7,045	6,908	6,644	6,575	7,048	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	380	4	0	0	0	0	(0)	0	0	0	0
2. 2011	203	514	514	514	514	514	514	514	514	514	0
3. 2012	XXX	698	710	698	698	698	698	698	698	698	0
4. 2013	XXX	XXX	633	620	620	620	620	620	620	620	0
5. 2014	XXX	XXX	XXX	371	371	371	371	371	371	371	0
6. 2015	XXX	XXX	XXX	XXX	405	405	405	405	405	405	0
7. 2016	XXX	XXX	XXX	XXX	XXX	349	349	349	349	349	0
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	238	238	238	238	0
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	202	205	205	0
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	150	152	2
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	56	56
12. Total	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	58
13. Earned Prems.(P-Pt 1)	583	1,013	645	345	405	349	238	202	153	58	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	407,161	0	0.0	1,227,177	0	0.0
2. Private passenger auto liability/medical	708,407	0	0.0	800,239	0	0.0
3. Commercial auto/truck liability/medical	944,068	7,857	0.8	548,006	4,310	0.8
4. Workers' compensation	4,158,935	321,910	7.7	841,087	41,426	4.9
5. Commercial multiple peril	1,066,773	0	0.0	857,416	0	0.0
6. Medical professional liability - occurrence	907	0	0.0	(1)	0	0.0
7. Medical professional liability - claims-made	8,085	0	0.0	0	0	0.0
8. Special liability	86,253	0	0.0	137,234	0	0.0
9. Other liability - occurrence	1,899,845	10,843	0.6	592,373	1,444	0.2
10. Other liability - claims-made	455,661	0	0.0	175,867	0	0.0
11. Special property	199,620	0	0.0	537,768	0	0.0
12. Auto physical damage	65,117	457	0.7	684,216	320	0.0
13. Fidelity/surety	22,789	0	0.0	16,685	0	0.0
14. Other	524	0	0.0	0	0	0.0
15. International	333	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	402,505	1,581	0.4	45,980	480	1.0
20. Products liability - claims-made	19,940	0	0.0	7,488	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	10,446,923	342,647	3.3	6,471,536	47,980	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	4,598,405	4,580,579	4,578,402	4,578,208	4,576,978	4,580,099	4,555,255	4,561,749	4,569,664	4,578,974
2. 2011	20,795	46,292	45,535	44,804	44,281	45,005	44,554	43,652	43,090	43,002
3. 2012	XXX	20,103	51,389	51,423	50,817	50,220	49,530	47,577	47,620	47,113
4. 2013	XXX	XXX	25,950	59,008	55,444	55,815	54,770	51,409	50,141	48,359
5. 2014	XXX	XXX	XXX	21,738	54,210	53,809	54,478	54,069	52,545	47,648
6. 2015	XXX	XXX	XXX	XXX	30,648	69,663	64,312	61,794	60,644	54,422
7. 2016	XXX	XXX	XXX	XXX	XXX	25,307	61,418	58,854	54,342	48,670
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	26,849	59,022	57,903	52,306
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,281	63,095	58,125
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,247	63,024
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31,591

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	248,427	213,223	167,751	153,608	146,831	132,909	103,927	97,409	90,391	85,988
2. 2011	12,428	22,273	15,115	11,042	8,775	8,656	7,732	6,396	5,730	5,368
3. 2012	XXX	11,528	25,824	18,298	14,506	12,573	11,162	8,612	7,676	6,839
4. 2013	XXX	XXX	15,756	30,376	21,318	18,510	16,034	11,800	10,506	8,433
5. 2014	XXX	XXX	XXX	13,248	29,053	22,663	20,311	17,877	15,698	10,100
6. 2015	XXX	XXX	XXX	XXX	20,204	36,488	26,188	22,123	18,520	11,623
7. 2016	XXX	XXX	XXX	XXX	XXX	14,115	33,488	26,177	20,829	14,174
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	18,484	35,334	29,091	21,341
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,948	37,262	27,204
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,932	37,778
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,524

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	6,038,725	6,024,846	6,023,196	6,026,389	6,029,579	6,030,389	6,032,662	6,034,324	6,035,983	6,037,260
2. 2011	26,197	48,563	51,059	49,798	49,123	49,252	49,393	49,194	49,787	49,709
3. 2012	XXX	26,176	53,389	52,881	52,286	52,109	51,390	51,695	51,644	51,701
4. 2013	XXX	XXX	30,082	58,398	58,107	56,566	57,098	56,807	56,484	56,220
5. 2014	XXX	XXX	XXX	31,766	60,390	58,298	56,256	56,340	56,014	56,044
6. 2015	XXX	XXX	XXX	XXX	30,737	59,015	58,786	57,103	53,619	53,965
7. 2016	XXX	XXX	XXX	XXX	XXX	31,795	61,422	60,390	58,398	55,435
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	29,059	55,593	56,309	52,852
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,071	55,574	56,294
10. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,430	53,587
11. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,014

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	32,002	15,594	9,671	8,662	5,899	3,984	3,702	3,409	3,115	2,586
2. 2011	0	499	5,784	2,425	1,457	1,099	1,037	255	704	552
3. 2012	XXX	0	(118)	4,740	2,566	1,742	628	760	618	519
4. 2013	XXX	XXX	0	(412)	4,729	2,202	1,152	1,283	765	680
5. 2014	XXX	XXX	XXX	0	(632)	2,276	2,267	1,496	657	614
6. 2015	XXX	XXX	XXX	XXX	0	(513)	7,989	4,866	1,003	620
7. 2016	XXX	XXX	XXX	XXX	XXX	0	187	7,619	4,733	811
8. 2017	XXX	XXX	XXX	XXX	XXX	XXX	0	(869)	7,319	4,066
9. 2018	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	4,968
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	407,161	0	0.0	1,227,177	0	0.0
2. Private passenger auto liability/medical	708,407	0	0.0	800,239	0	0.0
3. Commercial auto/truck liability/medical	944,068	0	0.0	548,006	0	0.0
4. Workers' compensation	4,158,935	0	0.0	841,087	0	0.0
5. Commercial multiple peril	1,066,773	0	0.0	857,416	0	0.0
6. Medical professional liability - occurrence	907	0	0.0	(1)	0	0.0
7. Medical professional liability - claims-made	8,085	0	0.0	0	0	0.0
8. Special liability	86,253	0	0.0	137,234	0	0.0
9. Other liability - occurrence	1,899,845	0	0.0	592,373	0	0.0
10. Other liability - claims-made	455,661	0	0.0	175,867	0	0.0
11. Special property	199,620	0	0.0	537,768	0	0.0
12. Auto physical damage	65,117	0	0.0	684,216	0	0.0
13. Fidelity/surety	22,789	0	0.0	16,685	0	0.0
14. Other	524	0	0.0	0	0	0.0
15. International	333	0	0.0	0	0	0.0
16. Reinsurance - nonproportional assumed property	11,104	0	0.0	17,975	0	0.0
17. Reinsurance - nonproportional assumed liability	95,091	0	0.0	3,034	0	0.0
18. Reinsurance - nonproportional assumed financial lines	31,507	0	0.0	2,466	0	0.0
19. Products liability - occurrence	402,505	0	0.0	45,980	0	0.0
20. Products liability - claims-made	19,940	0	0.0	7,488	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	10,584,625	0	0.0	6,495,010	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 $.....784

5.2 Surety $.....35,663

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.

For year-end 2019 there was a reclass of Loss & LAE reserves from Surety to Non-Proportional Assumed Financial lines for the non-pooled St. Paul Fire & Marine Canadian Branch. This corrects for a previous mis-code for an intragroup excess-of-loss treaty. The biggest impact is for accident year 2017 due to a single large loss. Prior year premiums were not restated for this error due to relative immateriality.

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	324,111	977,722	13	1,177,082	(78,923)	22,978,171	208	0
2. Alaska AK	L	135,669	163,561	0	433,988	271,798	4,479,397	17	0
3. Arizona AZ	L	724,926	715,529	0	593,656	847,879	21,296,937	471	0
4. Arkansas AR	L	1,038,659	1,906,186	0	968,763	1,859,359	13,365,109	772	0
5. California CA	L	14,107,882	13,383,267	0	7,958,906	17,798,841	123,303,340	10,746	0
6. Colorado CO	L	12,878,111	15,521,370	0	6,582,555	11,651,049	52,998,193	12,036	0
7. Connecticut CT	L	99,114	1,016,888	0	255,925	24,879	15,518,356	10	0
8. Delaware DE	L	17,811	18,446	0	23,371	442,429	4,217,928	0	0
9. District of Columbia DC	L	8,726	16,455	0	410,683	19,546	4,095,883	0	0
10. Florida FL	L	1,022,385	1,439,193	8,253	6,301,553	10,163,491	53,434,352	170	0
11. Georgia GA	L	(163,477)	268,368	26	592,266	668,274	29,004,139	0	0
12. Hawaii HI	L	22,035	99,898	0	2,503,243	2,310,310	1,827,317	0	0
13. Idaho ID	L	102,117	85,898	0	39,995	69,246	1,523,263	75	0
14. Illinois IL	L	1,557,239	1,962,740	0	7,080,005	5,645,881	57,774,278	1,037	0
15. Indiana IN	L	155,422	247,511	0	6,635,281	7,197,473	12,593,164	26	0
16. Iowa IA	L	75,309	262,133	0	1,095,455	863,415	19,929,547	5	0
17. Kansas KS	L	7,370,747	9,462,296	0	1,556,124	4,495,009	29,077,360	3,897	0
18. Kentucky KY	L	1,686,480	935,325	0	175,419	(6,260,496)	9,827,290	897	0
19. Louisiana LA	L	11,696,317	14,283,793	0	7,842,822	13,662,007	68,009,760	5,794	0
20. Maine ME	L	28,523	182,552	0	1,470	73,210	1,777,598	0	0
21. Maryland MD	L	72,216	390,138	0	875,824	1,489,212	31,201,112	0	0
22. Massachusetts MA	L	571,863	(333,618)	0	2,541,236	6,512,595	35,911,274	182	0
23. Michigan MI	L	2,706,097	4,329,767	0	655,958	1,567,187	40,739,928	1,602	0
24. Minnesota MN	L	365,637	762,201	0	1,916,542	1,363,763	54,638,593	159	0
25. Mississippi MS	L	3,516,282	4,039,437	11	4,358,824	2,606,935	16,055,688	2,651	0
26. Missouri MO	L	243,402	543,194	0	10,332,399	11,644,349	26,286,532	75	0
27. Montana MT	L	1,841,558	2,377,000	0	463,417	1,161,414	6,568,967	2,213	0
28. Nebraska NE	L	352,423	761,694	0	299,925	607,269	12,183,507	155	0
29. Nevada NV	L	2,305,068	1,810,056	0	1,305,727	(1,392,282)	8,332,840	1,687	0
30. New Hampshire NH	L	10,698	202,820	0	59,800	(2,300,103)	6,072,646	0	0
31. New Jersey NJ	L	2,484,516	1,803,449	0	3,145,821	6,293,326	36,328,160	2,215	0
32. New Mexico NM	L	13,101,045	16,325,766	0	6,613,597	2,473,810	42,121,210	11,576	0
33. New York NY	L	2,575,931	4,327,888	0	26,120,388	5,890,964	118,086,283	1,662	0
34. North Carolina NC	L	559,338	1,272,325	0	(47,169)	(228,880)	15,170,655	311	0
35. North Dakota ND	L	9,919,893	14,412,079	0	6,714,677	9,406,048	34,528,369	2,643	0
36. Ohio OH	L	5,022,643	6,458,749	0	1,805,661	4,031,780	32,480,205	1,911	0
37. Oklahoma OK	L	7,037,099	9,708,670	0	9,578,676	5,987,947	43,663,656	234	0
38. Oregon OR	L	210,465	621,257	0	58,329	(216,800)	5,035,790	7	0
39. Pennsylvania PA	L	10,914,147	1,391,739	0	3,998,869	6,548,867	68,378,571	6,140	0
40. Rhode Island RI	L	1,391	5,625	0	240,281	(32,051)	3,048,198	0	0
41. South Carolina SC	L	117,682	1,290,116	0	315,885	311,347	7,783,031	39	0
42. South Dakota SD	L	316,877	365,741	0	162,801	147,115	8,418,537	174	0
43. Tennessee TN	L	370,341	519,336	0	1,550,762	(1,716,117)	23,737,327	160	0
44. Texas TX	L	72,963,252	99,484,283	0	97,701,691	96,511,176	362,521,202	59,056	0
45. Utah UT	L	1,791,139	2,310,867	0	265,032	1,490,766	9,504,233	2,576	0
46. Vermont VT	L	5,372	194,787	0	17,597	(104,453)	2,225,207	0	0
47. Virginia VA	L	394,298	1,205,804	0	2,661,730	(1,963,777)	19,239,691	203	0
48. Washington WA	L	342,500	668,010	0	950,639	(925,998)	12,529,218	115	0
49. West Virginia WV	L	8,820,042	11,939,960	0	15,857,496	5,339,036	25,773,054	3,812	0
50. Wisconsin WI	L	146,781	643,175	0	1,573,218	4,001,517	41,652,952	5	0
51. Wyoming WY	L	9,926,294	12,938,462	0	2,897,801	4,997,033	27,018,980	7,541	0
52. American Samoa AS	N	0	0	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	(2,265)	0	0	0
54. Puerto Rico PR	L	0	0	0	0	(16,885)	123,960	0	0
55. US Virgin Islands VI	L	0	0	0	0	(7,693)	41,498	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0	0	0
57. Canada CAN	L	74,002,472	79,007,761	0	34,054,122	40,067,363	152,500,230	0	0
58. Aggregate Other Alien OT	XXX	210,740	239,942	0	42,293	(618,325)	3,752,250	0	0
59. Totals	XXX	286,107,609	344,967,610	8,303	291,318,410	282,649,864	1,880,684,939	145,265	0
DETAILS OF WRITE-INS									
58001. SGP Singapore	XXX	191,877	195,877	0	0	27,534	62,221	0	0
58002. MEX Mexico	XXX	11,531	11,478	0	0	0	0	0	0
58003. NLD Netherlands	XXX	2,750	3,225	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	4,582	29,362	0	42,293	(645,858)	3,690,029	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	210,740	239,942	0	42,293	(618,325)	3,752,250	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 54

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI)..... 0

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile..... 0

R - Registered - Non-domiciled RRGs..... 0

Q - Qualified - Qualified or accredited reinsurer..... 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	UDP			0.000		N	
3548	The Travelers Companies, Inc...	24767	41-0406690				St. Paul Fire and Marine Insurance Company	CT	RE	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	NIA	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	NIA	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.....	IA.....	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.....	IA.....	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.....	NIA.....	Farmington Casualty Company	O/B/M.....	....100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc	CAN.....	NIA.....	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.....	IA.....	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.....	IA.....	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.....	IA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	IA.....	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.....	NIA.....	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.....	IA.....	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.....	NIA.....	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.....	NIA.....	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.....	IA.....	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.....	IA.....	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.....	IA.....	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.....	NIA.....	Travelers Casualty and Surety Company	O/M.....	....100.000	The Travelers Companies, Inc.....	.....N.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc...	36137.....	06-1286268..	.....	.....	.....	Travelers Commercial Insurance Company.....	CT.....	IA.....	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.....	IA.....	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.....	IA.....	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.....	NIA.....	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.....	NIA.....	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

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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

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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 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)

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?	NO
14.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	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?	YES
22.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	NO
23.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
24.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	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?	YES
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.

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12. The data for this supplement is not required to be filed.



13. The data for this supplement is not required to be filed.



14. The data for this supplement is not required to be filed.



15.

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.

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.

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. Amounts receivable under high deductible policies	14,951,531	1,502,888	13,448,643	16,013,631
2505. State surcharges receivable	10,557,125	0	10,557,125	10,863,629
2506. Suspense, undistributed payments	1,535,152	0	1,535,152	560,000
2507. Other assets	813,750	0	813,750	1,003,912
2508. Ceded deposit asset	177,840	0	177,840	220,769
2509. Other assets tri-party/tax credit bonds	54,656	0	54,656	151,078
2510. Miscellaneous ledger balances	75,019	75,019	0	0
2511. Assumed reinsurance receivable and payable	(252,950)	0	(252,950)	(42,600)
2597. Summary of remaining write-ins for Line 25	27,912,123	1,577,907	26,334,216	28,770,419

Additional Write-ins for Liabilities:

	1 Current Year	2 Prior Year
2504. Interest deposit liability	142,384	121,604
2505 Federal excise tax-reins contracts	975	975
2506. Escheat liability	0	65
2507. Retroactive reinsurance reserve ceded	(9,988,869)	(10,829,855)
2597. Summary of remaining write-ins for Line 25	(9,845,509)	(10,707,210)

Additional Write-ins for Statement of Income:

	1 Current Year	2 Prior Year
1404. Profit and loss, miscellaneous	(302,485)	1,800,219
1405. Retroactive reinsurance gain/loss	(690,336)	(1,361,357)
1497. Summary of remaining write-ins for Line 14	(992,821)	438,863

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	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)
58004. DEU Germany	XXX	1,922	1,304	0	0	0	0	0	0
58005. GBR United Kingdom	XXX	746	1,294	0	23,431	(151,715)	322,465	0	0
58006. AUS Australia	XXX	693	505	0	0	0	0	0	0
58007. FRA France	XXX	541	499	0	0	(100,000)	115,000	0	0
58008. ZAF South Africa	XXX	379	379	0	0	0	0	0	0
58009. CHN China	XXX	200	151	0	0	0	0	0	0
58010. JPN Japan	XXX	100	76	0	0	0	0	0	0
58011. IRL Ireland	XXX	1	1	0	0	0	0	0	0
58012. ZZZ Other Alien	XXX	0	(167)	0	18,862	(365,501)	2,409,309	0	0
58013. CHL Chile	XXX	0	0	0	0	0	396,000	0	0
58014. BRA Brazil	XXX	0	0	0	0	0	395,000	0	0
58015. BRB Barbados	XXX	0	0	0	0	0	52,255	0	0
58016. ARM Armenia	XXX	0	13	0	0	0	0	0	0
58017. BMU Bermuda	XXX	0	24,342	0	0	0	0	0	0
58018. CYM Cayman Islands	XXX	0	965	0	0	0	0	0	0
58019. JAM Jamaica	XXX	0	0	0	0	(28,641)	0	0	0
58020. TWN Taiwan, Republic of China	XXX	0	1	0	0	0	0	0	0
58997. Summary of remaining write-ins for Line 58	XXX	4,582	29,362	0	42,293	(645,858)	3,690,029	0	0

Additional Write-Ins for Schedule E-Part 3:

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
5804. OTHER	B	USAIG-AVIATION	0	0	20,551,090	21,805,911
5897. Summary of remaining write-ins for line 58	XXX	XXX	0	0	20,551,090	21,805,911

Overflow Page for Write-Ins

NONE

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	781,037,789	4.3	781,037,789	64,201,437	845,239,226	4.6
1.02 All Other Governments	437,749,021	2.4	437,749,021	0	437,749,021	2.4
1.03 U.S. States, Territories and Possessions, etc., Guaranteed	314,579,085	1.7	314,579,085	0	314,579,085	1.7
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	3,368,343,953	18.4	3,368,343,953	0	3,368,343,953	18.4
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	3,404,111,534	18.6	3,404,111,534	0	3,404,111,534	18.6
1.06 Industrial and Miscellaneous	6,101,708,810	33.3	6,101,708,810	0	6,101,708,810	33.3
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	14,407,530,193	78.5	14,407,530,193	64,201,437	14,471,731,630	79.0
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)	1,195,000	0.0	1,195,000	0	1,195,000	0.0
2.02 Parent, Subsidiaries and Affiliates	0	0.0	0	0	0	0.0
2.03 Total Preferred Stock	1,195,000	0.0	1,195,000	0	1,195,000	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)	109,231,171	0.6	109,231,171	0	109,231,171	0.6
3.02 Industrial and Miscellaneous Other (Unaffiliated)	2,304,130	0.0	2,304,130	0	2,304,130	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	1,966,430,081	10.7	1,956,351,264	0	1,956,351,264	10.7
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	2,077,965,381	11.3	2,067,886,564	0	2,067,886,564	11.3
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	26,256,765	0.1	26,256,765	0	26,256,765	0.1
5.02 Properties Held for Production of Income	906,520,697	4.9	906,520,697	0	906,520,697	5.0
5.03 Properties Held for Sale	0	0.0	0	0	0	0.0
5.04 Total Real Estate	932,777,462	5.1	932,777,462	0	932,777,462	5.1
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	45,117,241	0.2	45,117,241	0	45,117,241	0.2
6.02 Cash Equivalents (Schedule E, Part 2)	0	0.0	0	0	0	0.0
6.03 Short-Term Investments (Schedule DA)	145,481,158	0.8	145,481,158	0	145,481,158	0.8
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	190,598,399	1.0	190,598,399	0	190,598,399	1.0
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)	671,979,481	3.7	648,170,158	0	648,170,158	3.5
10. Receivables for Securities	255,059	0.0	255,059	0	255,059	0.0
11. Securities Lending (Schedule DL, Part 1)	64,201,437	0.3	64,201,437	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)	0	0.0	0	0	0	0.0
13. Total Invested Assets	18,346,502,412	100.0	18,312,614,272	64,201,437	18,312,614,272	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year			865,831,452
2.	Cost of acquired:			
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	75,024,513		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	32,814,742		107,839,255
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			(273,808)
5.	Deduct amounts received on disposals, Part 3, Column 15			434,351
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	40,185,084		
	8.2 Totals, Part 3, Column 9	0		40,185,084
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)			932,777,464
10.	Deduct total nonadmitted amounts			0
11.	Statement value at end of current period (Line 9 minus Line 10)			932,777,464

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		645,736,940
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	73,950,924	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	96,416,967	170,367,891
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	(9,967,621)	
	5.2 Totals, Part 3, Column 9	4,981,936	(4,985,685)
6.	Total gain (loss) on disposals, Part 3, Column 19		(9,532,543)
7.	Deduct amounts received on disposals, Part 3, Column 16		73,434,654
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	574,898	
	9.2 Totals, Part 3, Column 14	0	574,898
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	56,747,367	
	10.2 Totals, Part 3, Column 11	0	56,747,367
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		671,979,481
12.	Deduct total nonadmitted amounts		23,809,323
13.	Statement value at end of current period (Line 11 minus Line 12)		648,170,158

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		15,259,605,487
2.	Cost of bonds and stocks acquired, Part 3, Column 7		3,410,775,724
3.	Accrual of discount		11,719,732
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	257,004	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	55,406,645	
	4.4 Part 4, Column 11	(11,264,004)	44,399,645
5.	Total gain (loss) on disposals, Part 4, Column 19		15,643,787
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		2,174,741,312
7.	Deduct amortization of premium		53,627,013
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	240,735	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	(37,484)	203,251
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	7,716,193	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	8,503,328	
	9.4 Part 4, Column 13	23,264,512	39,484,032
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		12,195,307
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		16,486,690,575
12.	Deduct total nonadmitted amounts		10,078,817
13.	Statement value at end of current period (Line 11 minus Line 12)		16,476,611,758

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	781,037,789	817,950,562	780,786,072	776,867,825
Governments (Including all obligations	2. Canada	410,035,205	429,123,561	414,268,079	406,469,830
guaranteed by governments)	3. Other Countries	27,713,816	30,532,949	27,483,361	27,575,364
	4. Totals	1,218,786,811	1,277,607,072	1,222,537,513	1,210,913,019
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	314,579,085	337,053,754	327,341,686	304,755,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	3,368,343,953	3,633,230,157	3,448,214,525	3,287,281,000
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	3,404,111,534	3,618,952,886	3,496,383,472	3,273,130,564
Industrial and Miscellaneous,	8. United States	5,229,419,928	5,668,399,661	5,249,546,178	5,218,822,734
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	285,574,754	303,992,730	287,546,354	283,867,818
and Hybrid Securities (Unaffiliated)	10. Other Countries	586,714,128	637,899,952	587,275,572	587,449,493
	11. Totals	6,101,708,810	6,610,292,342	6,124,368,104	6,090,140,046
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	14,407,530,193	15,477,136,210	14,618,845,299	14,166,219,629
PREFERRED STOCKS	14. United States	1,195,000	2,061,000	1,195,000	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	1,195,000	2,061,000	1,195,000	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	1,195,000	2,061,000	1,195,000	
COMMON STOCKS	20. United States	111,535,300	111,535,300	91,990,265	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	111,535,300	111,535,300	91,990,265	
Parent, Subsidiaries and Affiliates	24. Totals	1,966,430,081	1,966,430,081	1,057,371,577	
	25. Total Common Stocks	2,077,965,381	2,077,965,381	1,149,361,842	
	26. Total Stocks	2,079,160,381	2,080,026,381	1,150,556,842	
	27. Total Bonds and Stocks	16,486,690,575	17,557,162,591	15,769,402,141	

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	236,413,225	435,682,494	73,414,949	34,989,686	537,434	XXX	781,037,789	5.4	877,389,650	6.4	781,037,789	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	236,413,225	435,682,494	73,414,949	34,989,686	537,434	XXX	781,037,789	5.4	877,389,650	6.4	781,037,789	0
2. **All Other Governments**												
2.1 NAIC 1	69,085,043	297,017,210	70,646,812	0	0	XXX	436,749,064	3.0	416,238,330	3.0	431,761,645	4,987,419
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	998,018	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	999,957	0	0	0	0	XXX	999,957	0.0	8,998,505	0.1	999,957	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	70,085,000	297,017,210	70,646,812	0	0	XXX	437,749,021	3.0	426,234,853	3.1	432,761,603	4,987,419
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	0	46,307,900	56,713,256	203,939,412	7,618,517	XXX	314,579,085	2.2	263,722,730	1.9	314,579,085	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	46,307,900	56,713,256	203,939,412	7,618,517	XXX	314,579,085	2.2	263,722,730	1.9	314,579,085	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	119,207,162	445,973,637	554,361,097	2,218,794,618	30,007,438	XXX	3,368,343,953	23.1	2,923,684,164	21.3	3,368,343,953	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	119,207,162	445,973,637	554,361,097	2,218,794,618	30,007,438	XXX	3,368,343,953	23.1	2,923,684,164	21.3	3,368,343,953	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	140,762,035	431,640,285	774,262,392	1,690,374,621	367,072,195	XXX	3,404,111,528	23.4	2,557,244,608	18.6	3,404,111,528	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	5,000,000	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	1	5	0	0	0	XXX	6	0.0	17,964	0.0	0	6
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	140,762,036	431,640,291	774,262,392	1,690,374,621	367,072,195	XXX	3,404,111,534	23.4	2,562,262,571	18.6	3,404,111,528	6

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	446,908,797	1,375,690,191	1,199,456,351	75,304,518	80,230,382	XXX	3,177,590,240	21.8	3,741,148,097	27.2	2,611,390,815	566,199,424
6.2 NAIC 2	110,375,234	994,846,325	1,074,857,183	102,671,962	17,042,324	XXX	2,299,793,028	15.8	2,158,155,894	15.7	1,921,142,374	378,650,654
6.3 NAIC 3	11,280,909	167,017,335	271,667,952	7,492,095	0	XXX	457,458,291	3.1	431,784,319	3.1	231,011,265	226,447,025
6.4 NAIC 4	6,331,692	98,759,011	129,229,869	3,465,317	0	XXX	237,785,889	1.6	324,882,316	2.4	100,391,074	137,394,815
6.5 NAIC 5	1,145,017	31,566,813	41,850,691	0	0	XXX	74,562,521	0.5	24,911,550	0.2	11,595,418	62,967,103
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	6,986,656	0.1	0	0
6.7 Totals	576,041,650	2,667,879,675	2,717,062,047	188,933,890	97,272,706	XXX	6,247,189,968	42.9	6,687,868,831	48.7	4,875,530,946	1,371,659,022
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) 1,012,376,263	3,032,311,718	2,728,854,858	4,223,402,854	485,465,967	0	11,482,411,660	78.9	XXX	XXX	10,911,224,817	571,186,843
11.2 NAIC 2	(d) 110,375,234	994,846,325	1,074,857,183	102,671,962	17,042,324	0	2,299,793,028	15.8	XXX	XXX	1,921,142,374	378,650,654
11.3 NAIC 3	(d) 11,280,909	167,017,335	271,667,952	7,492,095	0	0	457,458,291	3.1	XXX	XXX	231,011,265	226,447,025
11.4 NAIC 4	(d) 6,331,692	98,759,011	129,229,869	3,465,317	0	0	237,785,889	1.6	XXX	XXX	100,391,074	137,394,815
11.5 NAIC 5	(d) 2,144,975	31,566,818	41,850,691	0	0	0	(c) 75,562,484	0.5	XXX	XXX	12,595,375	62,967,109
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	1,142,509,073	4,324,501,207	4,246,460,553	4,337,032,227	502,508,291	0	(b) 14,553,011,351	100.0	XXX	XXX	13,176,364,905	1,376,646,447
11.8 Line 11.7 as a % of Col. 7	7.9	29.7	29.2	29.8	3.5	0.0	100.0	XXX	XXX	XXX	90.5	9.5
12. **Total Bonds Prior Year**												
12.1 NAIC 1	1,106,136,083	2,833,144,900	2,571,613,278	4,013,284,140	255,249,178	0	XXX	XXX	10,779,427,579	78.4	10,165,672,369	613,755,210
12.2 NAIC 2	65,084,562	882,770,176	1,207,121,522	9,177,652	0	0	XXX	XXX	2,164,153,912	15.7	1,833,819,291	330,334,621
12.3 NAIC 3	3,999,743	144,985,830	276,279,138	6,519,608	0	0	XXX	XXX	431,784,319	3.1	214,520,217	217,264,102
12.4 NAIC 4	2,017,275	95,344,104	227,020,937	500,000	0	0	XXX	XXX	324,882,316	2.4	141,306,477	183,575,839
12.5 NAIC 5	424,396	14,521,833	18,971,295	10,494	0	0	XXX	XXX	(c) 33,928,018	0.2	14,458,925	19,469,093
12.6 NAIC 6	0	0	0	0	6,986,656	0	XXX	XXX	(c) 6,986,656	0.1	6,986,656	0
12.7 Totals	1,177,662,059	3,970,766,844	4,301,006,169	4,029,491,894	262,235,834	0	XXX	XXX	(b) 13,741,162,800	100.0	12,376,763,935	1,364,398,865
12.8 Line 12.7 as a % of Col. 9	8.6	28.9	31.3	29.3	1.9	0.0	XXX	XXX	100.0	XXX	90.1	9.9
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	919,628,682	2,808,197,413	2,503,836,384	4,201,159,708	478,402,629	0	10,911,224,817	75.0	10,165,672,369	74.0	10,911,224,817	XXX
13.2 NAIC 2	96,264,057	855,304,780	938,004,009	31,569,529	0	0	1,921,142,374	13.2	1,833,819,291	13.3	1,921,142,374	XXX
13.3 NAIC 3	11,280,909	93,037,082	126,693,274	0	0	0	231,011,265	1.6	214,520,217	1.6	231,011,265	XXX
13.4 NAIC 4	6,331,692	51,147,515	41,911,867	1,000,000	0	0	100,391,074	0.7	141,306,477	1.0	100,391,074	XXX
13.5 NAIC 5	2,144,974	3,099,083	7,351,318	0	0	0	12,595,375	0.1	14,458,925	0.1	12,595,375	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	6,986,656	0.1	0	XXX
13.7 Totals	1,035,650,314	3,810,785,874	3,617,796,851	4,233,729,237	478,402,629	0	13,176,364,905	90.5	12,376,763,935	90.1	13,176,364,905	XXX
13.8 Line 13.7 as a % of Col. 7	7.9	28.9	27.5	32.1	3.6	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	7.1	26.2	24.9	29.1	3.3	0.0	90.5	XXX	XXX	XXX	90.5	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	92,747,581	224,114,304	225,018,474	22,243,146	7,063,338	0	571,186,843	3.9	613,755,210	4.5	XXX	571,186,843
14.2 NAIC 2	14,111,178	139,541,545	136,853,175	71,102,433	17,042,324	0	378,650,654	2.6	330,334,621	2.4	XXX	378,650,654
14.3 NAIC 3	0	73,980,252	144,974,678	7,492,095	0	0	226,447,025	1.6	217,264,102	1.6	XXX	226,447,025
14.4 NAIC 4	0	47,611,496	87,318,003	2,465,317	0	0	137,394,815	0.9	183,575,839	1.3	XXX	137,394,815
14.5 NAIC 5	1	28,467,735	34,499,373	0	0	0	62,967,109	0.4	19,469,093	0.1	XXX	62,967,109
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	106,858,759	513,715,333	628,663,703	103,302,990	24,105,662	0	1,376,646,447	9.5	1,364,398,865	9.9	XXX	1,376,646,447
14.8 Line 14.7 as a % of Col. 7	7.8	37.3	45.7	7.5	1.8	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	3.5	4.3	0.7	0.2	0.0	9.5	XXX	XXX	XXX	XXX	9.5

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(a) Includes $.....1,167,305,669 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....88,600,894 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 $.....999,963 current year of bonds with 5GI designations, $.....9,016,468 prior year of bonds with 5GI designations and $.....0 current year, $.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....145,481,158; 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	166,375,245	242,212,625	746,360	0	0	XXX	409,334,230	2.8	392,813,212	2.9	409,334,230	0
1.02 Residential Mortgage-Backed Securities	28,283,121	85,766,166	24,763,209	5,614,291	152,648	XXX	144,579,435	1.0	196,556,912	1.4	144,579,435	0
1.03 Commercial Mortgage-Backed Securities	27,571,509	51,922,719	8,377,555	102,864	0	XXX	87,974,647	0.6	130,690,922	1.0	87,974,647	0
1.04 Other Loan-Backed and Structured Securities	14,183,350	55,780,985	39,527,825	29,272,531	384,787	XXX	139,149,478	1.0	157,328,604	1.1	139,149,478	0
1.05 Totals	236,413,225	435,682,494	73,414,949	34,989,686	537,434	XXX	781,037,789	5.4	877,389,650	6.4	781,037,789	0
2. **All Other Governments**												
2.01 Issuer Obligations	69,652,365	292,724,388	69,415,464	0	0	XXX	431,792,217	3.0	426,234,853	3.1	426,804,798	4,987,419
2.02 Residential Mortgage-Backed Securities	432,635	4,292,821	1,231,348	0	0	XXX	5,956,804	0.0	0	0.0	5,956,804	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	70,085,000	297,017,210	70,646,812	0	0	XXX	437,749,021	3.0	426,234,853	3.1	432,761,603	4,987,419
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations	0	46,307,900	56,713,256	203,939,412	7,618,517	XXX	314,579,085	2.2	263,722,730	1.9	314,579,085	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	46,307,900	56,713,256	203,939,412	7,618,517	XXX	314,579,085	2.2	263,722,730	1.9	314,579,085	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations	119,207,162	445,973,637	554,361,097	2,218,794,618	30,007,438	XXX	3,368,343,953	23.1	2,923,684,164	21.3	3,368,343,953	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	119,207,162	445,973,637	554,361,097	2,218,794,618	30,007,438	XXX	3,368,343,953	23.1	2,923,684,164	21.3	3,368,343,953	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations	51,902,774	262,881,972	717,301,340	1,674,988,482	366,494,934	XXX	3,073,569,502	21.1	2,100,316,075	15.3	3,073,569,496	6
5.02 Residential Mortgage-Backed Securities	88,859,262	168,758,318	56,961,053	15,386,139	577,261	XXX	330,542,033	2.3	461,946,496	3.4	330,542,033	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	140,762,036	431,640,291	774,262,392	1,690,374,621	367,072,195	XXX	3,404,111,534	23.4	2,562,262,571	18.6	3,404,111,528	6
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	471,512,605	2,481,257,365	2,640,006,934	188,523,314	96,945,355	XXX	5,878,245,573	40.4	6,187,718,177	45.0	4,580,939,379	1,297,306,194
6.02 Residential Mortgage-Backed Securities	50,285,179	32,758,884	1,404,021	410,576	327,351	XXX	85,186,011	0.6	201,638,949	1.5	62,088,341	23,097,670
6.03 Commercial Mortgage-Backed Securities	52,745,553	152,202,076	75,473,148	0	0	XXX	280,420,777	1.9	268,470,873	2.0	229,968,842	50,451,935
6.04 Other Loan-Backed and Structured Securities	1,498,312	1,661,351	177,944	0	0	XXX	3,337,607	0.0	30,040,832	0.2	2,534,385	803,223
6.05 Totals	576,041,650	2,667,879,675	2,717,062,047	188,933,890	97,272,706	XXX	6,247,189,968	42.9	6,687,868,831	48.7	4,875,530,946	1,371,659,022
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	878,650,150	3,771,357,887	4,038,544,450	4,286,245,827	501,066,245	XXX	13,475,864,559	92.6	XXX	XXX	12,173,570,940	1,302,293,619
11.02 Residential Mortgage-Backed Securities	167,860,198	291,576,189	84,359,631	21,411,006	1,057,259	XXX	566,264,283	3.9	XXX	XXX	543,166,613	23,097,670
11.03 Commercial Mortgage-Backed Securities	80,317,062	204,124,795	83,850,703	102,864	0	XXX	368,395,424	2.5	XXX	XXX	317,943,488	50,451,935
11.04 Other Loan-Backed and Structured Securities	15,681,663	57,442,336	39,705,769	29,272,531	384,787	XXX	142,487,086	1.0	XXX	XXX	141,683,863	803,223
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	1,142,509,073	4,324,501,207	4,246,460,553	4,337,032,227	502,508,291	0	14,553,011,351	100.0	XXX	XXX	13,176,364,905	1,376,646,447
11.09 Line 11.08 as a % of Col. 7	7.9	29.7	29.2	29.8	3.5	0.0	100.0	XXX	XXX	XXX	90.5	9.5
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	926,856,174	3,280,635,710	3,951,852,798	3,885,870,650	249,273,880	XXX	XXX	XXX	12,294,489,212	89.5	11,054,825,368	1,239,663,845
12.02 Residential Mortgage-Backed Securities	153,834,121	402,171,118	193,026,209	100,012,344	11,098,564	XXX	XXX	XXX	860,142,356	6.3	804,489,820	55,652,536
12.03 Commercial Mortgage-Backed Securities	57,170,120	228,589,151	105,694,043	6,339,861	1,368,621	XXX	XXX	XXX	399,161,795	2.9	346,949,255	52,212,541
12.04 Other Loan-Backed and Structured Securities	39,801,643	59,370,865	50,433,119	37,269,039	494,769	XXX	XXX	XXX	187,369,436	1.4	170,499,492	16,869,944
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	1,177,662,059	3,970,766,844	4,301,006,169	4,029,491,894	262,235,834	0	XXX	XXX	13,741,162,800	100.0	12,376,763,935	1,364,398,865
12.09 Line 12.08 as a % of Col. 9	8.6	28.9	31.3	29.3	1.9	0.0	XXX	XXX	100.0	XXX	90.1	9.9
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	817,857,385	3,285,849,399	3,409,960,738	4,182,942,836	476,960,583	XXX	12,173,570,940	83.6	11,054,825,368	80.5	12,173,570,940	XXX
13.02 Residential Mortgage-Backed Securities	151,610,295	284,749,861	84,338,192	21,411,006	1,057,259	XXX	543,166,613	3.7	804,489,820	5.9	543,166,613	XXX
13.03 Commercial Mortgage-Backed Securities	50,695,577	183,294,345	83,850,703	102,864	0	XXX	317,943,488	2.2	346,949,255	2.5	317,943,488	XXX
13.04 Other Loan-Backed and Structured Securities	15,487,058	56,892,269	39,647,218	29,272,531	384,787	XXX	141,683,863	1.0	170,499,492	1.2	141,683,863	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	1,035,650,314	3,810,785,874	3,617,796,851	4,233,729,237	478,402,629	0	13,176,364,905	90.5	12,376,763,935	90.1	13,176,364,905	XXX
13.09 Line 13.08 as a % of Col. 7	7.9	28.9	27.5	32.1	3.6	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	7.1	26.2	24.9	29.1	3.3	0.0	90.5	XXX	XXX	XXX	90.5	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	60,792,766	485,508,489	628,583,713	103,302,990	24,105,662	XXX	1,302,293,619	8.9	1,239,663,845	9.0	XXX	1,302,293,619
14.02 Residential Mortgage-Backed Securities	16,249,903	6,826,328	21,439	0	0	XXX	23,097,670	0.2	55,652,536	0.4	XXX	23,097,670
14.03 Commercial Mortgage-Backed Securities	29,621,486	20,830,450	0	0	0	XXX	50,451,935	0.3	52,212,541	0.4	XXX	50,451,935
14.04 Other Loan-Backed and Structured Securities	194,605	550,067	58,551	0	0	XXX	803,223	0.0	16,869,944	0.1	XXX	803,223
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	106,858,759	513,715,333	628,663,703	103,302,990	24,105,662	0	1,376,646,447	9.5	1,364,398,865	9.9	XXX	1,376,646,447
14.09 Line 14.08 as a % of Col. 7	7.8	37.3	45.7	7.5	1.8	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	3.5	4.3	0.7	0.2	0.0	9.5	XXX	XXX	XXX	XXX	9.5

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	520,158,566	520,158,566	0	0	0
2. Cost of short-term investments acquired	3,967,314,220	3,967,314,220	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	4,341,991,628	4,341,991,628	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	145,481,158	145,481,158	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)	145,481,158	145,481,158	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0
2. Cost of cash equivalents acquired	2,647,500	2,647,500	0	0
3. Accrual of discount	2,500	2,500	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	2,650,000	2,650,000	0	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
Office building located at:						0	0	0	0	0	0	0	0	0	0	0
385 Washington Street		Saint Paul	MN	12/30/1983.		94,958,462	0	26,256,765	0	1,370,567	0	0	(1,370,567)	0	7,403,614	5,739,286
0299999. Properties Occupied by the Reporting Entity - Administrative						94,958,462	0	26,256,765	0	1,370,567	0	0	(1,370,567)	0	7,403,614	5,739,286
0399999. Total - Properties Occupied by the Reporting Entity						94,958,462	0	26,256,765	0	1,370,567	0	0	(1,370,567)	0	7,403,614	5,739,286
Properties Held for the Production of Income																
Other Real estate Properties:						0	0	0	0	0	0	0	0	0	0	0
Commercial Industrial Properties:						0	0	0	0	0	0	0	0	0	0	0
21 Warehouses and Land located at::						0	0	0	0	0	0	0	0	0	0	0
Various Addresses		Denver	CO	05/26/1993.	12/31/2019.	89,922,851	0	47,437,459	213,700,000	2,760,647	0	0	(2,760,647)	0	15,995,340	6,269,805
						0	0	0	0	0	0	0	0	0	0	0
35 warehouses and land located at:						0	0	0	0	0	0	0	0	0	0	0
Various addresses		Saint Paul	MN	12/31/1990.	12/31/2019.	99,863,655	0	39,568,456	117,000,000	2,671,193	0	0	(2,671,193)	0	19,434,536	7,879,623
						0	0	0	0	0	0	0	0	0	0	0
344 Duffy Avenue		Hicksville	NY	12/29/2020.		75,024,513	0	75,024,513	75,025,000	0	0	0	0	0	0	0
						0	0	0	0	0	0	0	0	0	0	0
4 warehouses and land located at:						0	0	0	0	0	0	0	0	0	0	0
Oceangate Business Park		Hawthorne	CA	12/31/1990.	12/31/2019.	9,766,534	0	2,692,961	65,100,000	488,290	0	0	(488,290)	0	3,599,758	921,916
						0	0	0	0	0	0	0	0	0	0	0
2 warehouses and land located at						0	0	0	0	0	0	0	0	0	0	0
Alameda Distribution Center		Lynwood	CA	12/31/1990.	12/31/2019.	17,586,175	0	6,802,790	32,500,000	241,200	0	0	(241,200)	0	5,150,048	2,885,005
						0	0	0	0	0	0	0	0	0	0	0
14 warehouses/office showrooms and land located at:						0	0	0	0	0	0	0	0	0	0	0
Plymouth Business Center		Plymouth	MN	04/01/1992.	12/31/2019.	70,960,500	0	22,444,850	52,200,000	2,336,089	0	0	(2,336,089)	0	7,672,050	4,082,676
						0	0	0	0	0	0	0	0	0	0	0
9 warehouses and land located at:						0	0	0	0	0	0	0	0	0	0	0
1885 Beaver Ruin Road		Norcross	GA	03/18/1994.	12/31/2019.	36,627,213	0	15,519,254	37,900,000	1,046,004	0	0	(1,046,004)	0	4,036,465	1,646,979
						0	0	0	0	0	0	0	0	0	0	0
8 warehouses and land located at::						0	0	0	0	0	0	0	0	0	0	0
Various addresses		Memphis	TN	12/10/1996.	12/31/2019.	43,846,408	0	19,897,975	27,800,000	1,086,170	0	0	(1,086,170)	0	3,992,021	1,292,722
						0	0	0	0	0	0	0	0	0	0	0
13 warehouses and land located at:						0	0	0	0	0	0	0	0	0	0	0
6155 Jimmy Carter Boulevard:		Atlanta	GA	12/20/1996.	12/31/2019.	46,489,371	0	20,509,941	53,000,000	1,154,506	0	0	(1,154,506)	0	5,255,682	2,204,973
						0	0	0	0	0	0	0	0	0	0	0
12 warehouses and land located at:						0	0	0	0	0	0	0	0	0	0	0
Various addresses		Houston	TX	02/20/1997.	12/31/2019.	83,692,466	0	57,795,372	98,000,000	1,810,523	0	0	(1,810,523)	0	9,097,490	3,586,207
						0	0	0	0	0	0	0	0	0	0	0
12 warehouses and land located at:						0	0	0	0	0	0	0	0	0	0	0
Various addresses		Hayward	CA	06/15/1998.	12/31/2019.	46,368,981	0	24,265,363	159,300,000	898,089	0	0	(898,089)	0	9,607,820	2,124,857
						0	0	0	0	0	0	0	0	0	0	0
4 warehouses/office located at:						0	0	0	0	0	0	0	0	0	0	0
Various addresses		Tampa/St. Petersburg	FL	03/22/2004.	12/31/2019.	32,657,184	0	19,741,922	38,500,000	825,364	0	0	(825,364)	0	3,624,477	1,680,967
						0	0	0	0	0	0	0	0	0	0	0

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
4 warehouses and land located at:						0	0	0	0	0	0	0	0	0	0	0
Various addresses		Minneapolis	MN	02/20/2019.	12/31/2019.	73,902,320	0	67,937,493	78,700,000	1,527,852	0	0	(1,527,852)	0	1,969,490	763,365
						0	0	0	0	0	0	0	0	0	0	0
Portland Industrial located at:						0	0	0	0	0	0	0	0	0	0	0
7210 NW Evergreen Parkway		Hillsboro	OR	09/10/2007.	12/31/2019.	9,555,745	0	6,836,192	8,500,000	206,928	0	0	(206,928)	0	928,833	381,201
						0	0	0	0	0	0	0	0	0	0	0
Commercial Office Properties :						0	0	0	0	0	0	0	0	0	0	0
buildings and land located at::						0	0	0	0	0	0	0	0	0	0	0
706 & 730 2nd Avenue South						0	0	0	0	0	0	0	0	0	0	0
733 Marquette Avenue and						0	0	0	0	0	0	0	0	0	0	0
109 South 7th Street		Minneapolis	MN	12/31/1991.	12/31/2019.	182,341,888	0	104,133,278	79,700,000	7,256,327	0	0	(7,256,327)	0	12,448,327	9,881,529
						0	0	0	0	0	0	0	0	0	0	0
3300 Fernbrook Lane		Plymouth	MN	04/01/1992.	12/31/2019.	16,131,098	0	7,413,795	16,150,000	627,850	0	0	(627,850)	0	2,183,018	965,347
						0	0	0	0	0	0	0	0	0	0	0
920, 930, & 950 De Guigne Dr.		Sunnyvale	CA	05/30/2013.	12/31/2019.	60,255,433	0	52,791,648	94,700,000	1,765,501	0	0	(1,765,501)	0	5,033,239	1,460,945
						0	0	0	0	0	0	0	0	0	0	0
101 Lincoln Center Drive		Foster City	CA	04/07/2015.	12/31/2019.	58,401,992	0	53,335,495	82,200,000	896,883	0	0	(896,883)	0	5,638,211	1,359,758
						0	0	0	0	0	0	0	0	0	0	0
1901 West 14th Street		Tempe	AZ	12/28/1995.	12/31/2019.	21,561,371	0	7,760,040	21,300,000	589,132	0	0	(589,132)	0	4,206,420	1,678,690
						0	0	0	0	0	0	0	0	0	0	0
5401 West Kennedy		Tampa	FL	03/31/1998.	12/31/2019.	32,504,632	0	14,692,528	40,000,000	1,242,301	0	0	(1,242,301)	0	5,528,455	3,065,620
						0	0	0	0	0	0	0	0	0	0	0
2525 West 190th Street		Torrance	CA	12/31/1990.	12/31/2019.	16,096,169	0	8,584,498	43,900,000	275,246	0	0	(275,246)	0	1,939,908	846,369
						0	0	0	0	0	0	0	0	0	0	0
Two Centerpoint Drive		Lake Oswego	OR	10/01/1998.	12/31/2019.	19,752,350	0	10,625,976	26,800,000	801,397	0	0	(801,397)	0	3,067,203	1,386,771
						0	0	0	0	0	0	0	0	0	0	0
19801 SW 72nd Street		Tualatin	OR	10/01/1998.	12/31/2019.	14,575,202	0	8,207,150	11,300,000	427,303	0	0	(427,303)	0	1,335,264	916,962
						0	0	0	0	0	0	0	0	0	0	0
3001 Butterfield Road		Oakbrook	IL	05/12/1999.	12/31/2019.	54,039,038	0	26,100,426	39,200,000	1,789,438	0	0	(1,789,438)	0	6,082,896	2,815,012
						0	0	0	0	0	0	0	0	0	0	0
2401 W. Peoria Ave		Phoenix	AZ	11/29/2006.	12/31/2019.	20,978,988	0	14,497,818	9,300,000	683,844	0	0	(683,844)	0	1,385,401	843,440
						0	0	0	0	0	0	0	0	0	0	0
9780 S. Meridian Blvd		Denver	CO	12/21/2006.	12/31/2019.	33,454,334	0	23,680,518	18,500,000	1,044,690	0	0	(1,044,690)	0	2,518,572	1,963,771
						0	0	0	0	0	0	0	0	0	0	0
9060 East Via Linda		Scottsdale	AZ	02/01/2007.	12/31/2019.	26,489,594	0	19,533,062	17,400,000	742,035	0	0	(742,035)	0	2,076,492	960,264
						0	0	0	0	0	0	0	0	0	0	0
4440 El Camino Real		Los Altos	CA	06/27/2012.	12/31/2019.	48,958,004	0	40,113,617	109,900,000	1,074,404	0	0	(1,074,404)	0	8,244,400	1,444,031
						0	0	0	0	0	0	0	0	0	0	0
10303 & 10333 E. Dry Creek Rd		Englewood	CO	10/10/2013.	12/31/2019.	39,585,016	0	34,390,532	15,400,000	1,096,818	0	0	(1,096,818)	0	3,164,402	2,655,567
						0	0	0	0	0	0	0	0	0	0	0
7045 College Blvd		Overland Park	KS	08/05/2015.	12/31/2019.	43,753,592	0	38,855,184	36,800,000	1,073,052	0	0	(1,073,052)	0	5,415,890	2,221,088
						0	0	0	0	0	0	0	0	0	0	0

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Commercial Retail Properties, buildings and land located at:						0	0	0	0	0	0	0	0	0	0	0
1550 Rosecrans Avenue		Manhattan Beach	CA	12/29/1993.	12/31/2019.	24,296,106	0	15,330,591	88,200,000	375,441	0	0	(375,441)	0	5,348,958	2,765,063
0499999. Total - Properties Held for the Production of Income						1,449,438,723	0	906,520,697	1,807,975,000	38,814,517	0	0	(38,814,517)	0	165,981,066	72,950,523
0699999. Totals						1,544,397,185	0	932,777,462	1,807,975,000	40,185,084	0	0	(40,185,084)	0	173,384,680	78,689,809

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Office Building Located at					0	0	0	0
385 Washington Street	Saint Paul	MN	12/30/1983.	Various	0	0	0	97,450
					0	0	0	0
Other Real Estate Properties:					0	0	0	0
Commercial Industrial Properties:					0	0	0	0
21 warehouses and land located at:					0	0	0	0
Various addresses	Denver	CO	05/26/1993.	Various	0	0	0	1,674,463
					0	0	0	0
344 Duffy Avenue	Hicksville	NY	12/29/2020.	Various	75,024,513	0	0	0
					0	0	0	0
35 warehouses and land located at:					0	0	0	0
Various addresses	Saint Paul	MN	12/31/1990.	Various	0	0	0	938,295
					0	0	0	0
4 warehouses and land located at:					0	0	0	0
Oceangate Business Park	Hawthorne	CA	12/31/1990.	Various	0	0	0	39,274
					0	0	0	0
14 warehouses/office showrooms					0	0	0	0
and land located at:					0	0	0	0
Plymouth Business Center	Plymouth	MN	04/01/1992.	Various	0	0	0	1,216,547
					0	0	0	0
9 warehouses and land located at:					0	0	0	0
1885 Beaver Ruin Road	Norcross	GA	03/18/1994.	Various	0	0	0	2,466,530
					0	0	0	0
8 warehouses and land located at:					0	0	0	0
3835 Knight Road	Memphis	TN	12/10/1996.	Various	0	0	0	542,871
					0	0	0	0
13 warehouses and land located at:					0	0	0	0
6155 Jimmy Carter Boulevard	Atlanta	GA	12/20/1996.	Various	0	0	0	690,505
					0	0	0	0
12 warehouses and land located at:					0	0	0	0
4601 South Pinemount	Houston	TX	02/20/1997.	Various	0	0	0	1,278,767
					0	0	0	0
12 warehouses and land locaated at					0	0	0	0
2042 West Winton	Hayward	CA	06/15/1998.	Various	0	0	0	866,919
					0	0	0	0
6 warehouses/office					0	0	0	0
Various addresses	Tampa/St Petersburg	FL	03/22/2004.	Various	0	0	0	2,657,058
					0	0	0	0
Commercial Office Properties:					0	0	0	0
706 & 730 2nd Avenue South					0	0	0	0
733 Marquette Avenue and					0	0	0	0
109 South 7th Street	Minneapolis	MN	12/31/1991.	Various	0	0	0	12,984,139
					0	0	0	0
3300 Fernbrook Lane	Plymouth	MN	04/01/1992.	Various	0	0	0	416,744

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
					0	0	0	0
920, 930, & 950 De Guigne Dr.	Sunnyvale	CA	05/30/2013.	Various	0	0	0	75,232
					0	0	0	0
101 Lincoln Center Drive	Foster City	CA	04/07/2015.	Various	0	0	0	383,193
					0	0	0	0
1901 West 14th Street	Tempe	AZ	12/28/1995.	Various	0	0	0	258,516
					0	0	0	0
5401 West Kennedy	Tampa	FL	03/31/1998.	Various	0	0	0	552,999
					0	0	0	0
19801 SW 72nd Street	Tualatin	OR	10/01/1998.	Various	0	0	0	338,983
					0	0	0	0
Two Centerpoint Drive	Lake Oswego	OR	10/01/1998.	Various	0	0	0	282,231
					0	0	0	0
3001 Butterfield Road	Oakbrook	IL	05/12/1999.	Various	0	0	0	521,431
					0	0	0	0
2401 W. Peoria Ave	Phoenix	AZ	11/29/2006.	Various	0	0	0	135,737
					0	0	0	0
9780 S. Meridian Blvd	Denver	CO	12/21/2006.	Various	0	0	0	782,054
					0	0	0	0
9060 East Via Linda	Scottsdale	AZ	02/01/2007.	Various	0	0	0	245,767
					0	0	0	0
10303 & 10333 E Dry Creek Rd	Englewood	CO	10/10/2013.	Various	0	0	0	2,413,351
					0	0	0	0
4440 El Camino Real	Los Altos	CA	06/27/2012.	Various	0	0	0	148,280
					0	0	0	0
7045 College Blvd	Overland Park	KS	08/05/2015.	Various	0	0	0	785,821
					0	0	0	0
Commercial Retail Properties, buildings and land located at:					0	0	0	0
1550 Rosecrans Avenue	Manhattan Beach	CA	12/29/1993.	Various	0	0	0	21,585
0199999. Total - Acquired by Purchase					75,024,513	0	0	32,814,742
0399999. Totals					75,024,513	0	0	32,814,742

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property Disposed																			
Vacant Land Located at 1520 Broadmoor Blvd	Buford	GA	06/01/2020.	City of Buford, Gwinnett County, GA	208,159	0	195,804	0	0	0	0	0	195,804	0	0	(195,804)	(195,804)	0	0
Various (Baker)	Minneapolis	MN	Various	Written Off. Fully Depreciated	146,628	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1520 Broadmoor Blvd	Buford	GA	07/27/2020.	Mahaffery Pickens Tucker, LLC	500,000	0	512,355	0	0	0	0	0	500,000	434,351	0	(78,004)	(78,004)	0	0
0199999. Total - Property Disposed					854,787	0	708,159	0	0	0	0	0	695,804	434,351	0	(273,808)	(273,808)	0	0
0399999. Totals					854,787	0	708,159	0	0	0	0	0	695,804	434,351	0	(273,808)	(273,808)	0	0

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																			
	Hancock Capital Partners IV, L.P.		Boston	MA	Hancock Mezzanine Investments LLC	0.	04/04/2008	2	575,613	701,103	701,103	928,435	0	1,032,263	0	0	0	921,801	8.130
	Hancock Capital Partners V, L.P.		Boston	MA	Hancock Mezzanine Investments LLC	0.	11/29/2012	2	5,180,481	5,180,481	5,180,481	0	0	0	0	0	213,425	845,981	4.770
	Ironwood Mezzanine Fund II LP		Avon	CT	Ironwood Capital Advisors	0.	12/28/2006	2	1,186,590	1,403,256	1,403,256	300,846	0	0	0	0	0	1,579,567	10.490
	Willow Tree Fund I, LP		New York	NY	Willow Tree Credit Partners LP	0.	03/20/2019	2	11,530,816	11,929,601	11,929,601	286,464	0	0	0	0	763,858	8,603,354	12.480
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									18,473,501	19,214,441	19,214,441	1,515,744	0	1,032,263	0	0	977,283	11,950,703	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
	Aquiline Financial Services Fund IV L.P.		New York	NY	Aquiline Capital Partners	0.	05/30/2019	3	3,775,802	3,142,636	3,142,636	(587,808)	0	0	0	0	0	11,224,198	0.720
	Aquiline Technology Growth Fund II L.P.		New York	NY	Aquiline Capital Partners	0.	10/30/2020	1	0	0	0	0	0	0	0	0	0	5,000,000	2.947
	Atlas Merchant Capital Fund II LP		New York	NY	Atlas Merchant Capital	0.	10/17/2019	3	1,554,335	1,299,671	1,299,671	(254,664)	0	0	0	0	0	23,445,665	10.930
	Bacchus Capital, L.P.		New York	NY	Bacchus Capital	0.	01/18/2008	3	4,773,881	7,625,055	7,625,055	92,219	0	0	0	0	0	0	15.510
	Banc Fund VIII L.P.		Chicago	IL	The Banc Funds Company, LLC	0.	04/30/2008	3	3,474,324	917,500	917,500	(1,667,961)	0	0	0	0	0	0	0.610
	BCM Fund II, LP		Miami	FL	Boyne Capital Management, LLC	0.	07/17/2020	3	0	0	0	0	0	0	0	0	0	15,000,000	6.329
	Black Enterprise/Greenwich Street Corporate Growth Partners, L.P.		New York	NY	Black Enterprise/Greenwich Street Corporate Growth	0.	12/09/1998	3	7,275	7,275	7,275	56,261	0	111,424	0	0	0	0	43.470
	Blackstone Capital Partners VIII L.P.		New York	NY	Blackstone Group	0.	03/29/2019	3	0	(100,755)	(100,755)	(100,755)	0	0	0	0	0	20,000,000	0.100
	BRS & Co. IV, L.P.		New York	NY	Bruckman, Rosser, Sherrill & Co.	0.	12/22/2017	3	3,634,101	2,843,685	2,843,685	(387,200)	0	0	0	0	0	11,365,899	10.540
	Carlyle Europe Partners II, L.P.		London	GBR	The Carlyle Group	0.	12/13/2004	3	457,313	171,192	171,192	45,487	0	0	0	13,724	0	220,247	0.450
	Carlyle Europe Partners III, L.P.		London	GBR	The Carlyle Group	0.	02/01/2007	3	4,784,524	1,231,288	1,231,288	(550,135)	0	0	0	92,423	0	347,010	0.240
	Carlyle Europe Partners V, S.C.Sp.		London	GBR	The Carlyle Group	0.	12/21/2018	3	4,273,088	3,502,064	3,502,064	(571,845)	0	0	0	199,342	0	13,775,387	0.230
	Carlyle Partners IV, L.P.		Washington	DC	The Carlyle Group	0.	12/31/2004	3	485,929	0	0	542	0	0	0	0	0	0	0.300
	Carlyle Partners V, L.P.		Washington	DC	The Carlyle Group	0.	05/30/2007	3	2,252,378	1,895,335	1,895,335	(433,405)	0	0	0	0	169,723	3,546,956	0.120
	Carlyle Partners VI, L.P.		Washington	DC	The Carlyle Group	0.	12/21/2012	3	18,290,103	20,880,457	20,880,457	2,235,112	0	0	0	0	2,920,700	1,246,651	0.140
	Carlyle PES Coinvestment, L.P.		Washington	DC	The Carlyle Group	0.	09/25/2012	3	19,120	3,426	3,426	61,294	0	0	0	0	0	70,300	7.080
	Carlyle U.S. Equity Opportunity Fund, L.P.		Washington	DC	The Carlyle Group	0.	11/06/2012	3	3,790,322	3,757,038	3,757,038	(86,449)	0	0	0	0	0	815,950	1.120
	Century Capital Partners IV, L.P.		Boston	MA	Century Capital Partners	0.	04/30/2007	3	156,282	112,947	112,947	1,009,228	0	1,274,258	0	0	0	1,410,572	7.050
	Consonance Private Equity II, L.P.		New York	NY	Consonance Capital Partners	0.	01/15/2020	3	472,594	108,639	108,639	(363,955)	0	0	0	0	0	19,527,406	3.250
	Element Partners II, L.P.		Radnor	PA	Element Venture Partners	0.	04/25/2008	1	1,620,357	1,519,861	1,519,861	(100,496)	0	0	0	0	1,457,931	764,286	2.000
	Eton Park Fund, L.P.		New York	NY	Eton Park Capital Management, L.P.	0.	11/01/2004	13	3,325	3,068	3,068	(6,906)	0	0	0	0	7,500	0	0.110
	Eureka II, L.P.		Philadelphia	PA	Eureka Growth Capital	0.	02/28/2007	3	4,806,955	2,106,602	2,106,602	(648,463)	0	0	0	0	0	410,808	8.460
	Eureka IV, L.P.		Philadelphia	PA	Eureka Growth Capital	0.	07/19/2019	3	1,186,950	1,038,257	1,038,257	(148,693)	0	0	0	0	0	8,812,119	5.110
	Friedman Fleischer & Lowe Capital Partners III, L.P.		San Francisco	CA	Friedman Fleischer & Lowe	0.	08/13/2007	3	8,938,835	7,497,399	7,497,399	56,506	0	0	0	0	0	874,119	2.200
	Green Equity Investors VIII, L.P.		Los Angeles	CA	Leonard Green & Partners	0.	10/18/2019	3	2,632,395	2,612,193	2,612,193	(20,202)	0	0	0	0	0	17,367,605	0.360
	Gridiron Capital Fund IV, L.P.		New Canaan	CT	Gridiron Capital	0.	03/31/2020	3	7,454,309	7,805,285	7,805,285	350,976	0	0	0	0	0	7,545,691	1.380
	HCI Equity Partners III, L.P.		Washington	DC	HCI Equity Partners	0.	02/22/2008	3	19,482,513	12,854,914	12,854,914	1,353,182	0	0	0	0	0	0	14.530
	Hellman & Friedman Capital Partners VII, L.P.		San Francisco	CA	Hellman & Friedman LLC	0.	07/21/2009	3	4,213,413	6,373,050	6,373,050	(3,325,318)	0	0	0	0	6,173,216	448,482	0.140
	Inverness Graham Investments IV, L.P.		Newtown Square	PA	Inverness Graham	0.	03/01/2019	3	172,067	1,109	1,109	(170,958)	0	0	0	0	0	9,827,933	3.180
	Jade Equity Investors, L.P.		Los Angeles	CA	Leonard Green & Partners	0.	10/18/2019	3	877,636	1,009,305	1,009,305	131,669	0	0	0	0	0	9,122,364	0.710
	JFL Equity Investors III, L.P.		New York	NY	J.F. Lehman & Company	0.	09/30/2010	3	14,591,024	8,750,220	8,750,220	(8,077,164)	0	0	0	0	2,236,361	788,888	3.630
	JFL Equity Investors V, L.P.		New York	NY	J.F. Lehman & Company	0.	12/24/2019	3	4,413,836	4,182,948	4,182,948	(230,889)	0	0	0	0	0	10,586,164	1.150
	Mason Wells Buyout Fund V, LP		Milwaukee	WI	Mason Wells, Inc.	0.	05/31/2020	3	0	0	0	0	0	0	0	0	0	15,000,000	2.039

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
	NB Strategic Capital LP		New York	NY	Neuberger Berman Investment Management	0.	12/06/2019	3	2,562,154	2,778,154	2,778,154	216,000	0	0	0	0	594,578	7,443,296	1.010
	NexPhase Capital Fund IV, LP		New York	NY	NexPhase Capital	0.	09/23/2019	3	6,747,089	8,658,003	8,658,003	1,910,914	0	0	0	0	0	13,252,911	11.270
	NorthEdge Capital Fund III, LP		Manchester	GBR	NorthEdge Capital LLP	0.	12/09/2019	3	0	0	0	0	0	0	0	0	0	13,656,000	6.645
	One Rock Capital Partners, LP		New York	NY	One Rock Capital Partners	0.	02/07/2014	3	5,747,712	8,520,749	8,520,749	(1,194,510)	0	0	0	0	15,587	4,819,919	2.790
	Onex Partners III LP		Toronto	CAN	Onex Partners	0.	09/30/2009	3	2,221,625	2,710,900	2,710,900	2,145,923	0	2,937,738	0	0	60,824	854,786	0.310
	Pitango HealthTech Fund I, L.P.		Herzliya	ISR	Pitango Venture Capital	0.	09/19/2019	1	2,200,000	1,862,330	1,862,330	(254,876)	0	0	0	0	0	7,800,000	7.110
	Pitango Venture Capital Fund VIII, L.P.		Herzliya	ISR	Pitango Venture Capital	0.	01/23/2020	1	1,500,000	1,416,707	1,416,707	(83,293)	0	0	0	0	0	13,500,000	3.610
	Rally Ventures Fund I, L.P.		Menlo Park	CA	Rally Ventures	0.	03/15/2013	1	8,500,000	18,871,649	18,871,649	4,515,930	0	0	0	0	5,082,687	1,500,000	11.400
	Rally Ventures Fund IV, L.P.		Menlo Park	CA	Rally Ventures	0.	11/20/2020	1	0	0	0	0	0	0	0	0	0	15,000,000	6.711
	Shasta Ventures, L.P.		Menlo Park	CA	Shasta Ventures	0.	01/25/2005	1	181,199	182,674	182,674	577,626	0	613,927	0	0	0	0	1.120
	Sonoma Brands III, L.P.		Sonoma	CA	Sonoma Brands	0.	05/29/2019	0	3,639,336	4,739,391	4,739,391	1,100,055	0	0	0	0	241,158	1,601,822	8.160
	Spire Capital Partners IV, L.P.		New York	NY	Spire Capital Management	0.	11/15/2019	3	4,278,511	3,840,682	3,840,682	(437,829)	0	0	0	0	0	15,721,489	7.392
	Split Rock Partners II, LP		Minneapolis	MN	Split Rock Partners Management, LLC	0.	05/01/2008	1	9,316,996	9,316,996	9,316,996	1,324,252	0	0	0	0	2,333,554	347,916	7.680
	Split Rock Partners, LP		Minneapolis	MN	Split Rock Partners Management, LLC	0.	04/28/2005	1	5,076,900	4,612,285	4,612,285	225,580	0	0	0	0	0	2,204,000	18.190
	Synova Capital Fund IV LP		London	GBR	Synova Capital	0.	06/27/2019	3	1,220,849	801,201	801,201	(358,552)	0	0	0	10,419	0	12,348,698	2.690
	Trident IV, L.P.		Greenwich	CT	Stone Point Capital LLC	0.	04/12/2007	3	1,466,264	1,933,012	1,933,012	(330,624)	0	0	0	0	0	1,883,435	0.770
	Trident VIII, L.P.		Greenwich	CT	Stone Point Capital LLC	0.	02/22/2019	3	9,737,686	9,910,332	9,910,332	172,646	0	0	0	0	0	20,184,366	0.720
	Trilantic Capital Partners IV L.P.		New York	NY	Trilantic Capital Partners	0.	05/09/2007	3	2,303,153	988,717	988,717	(314,631)	0	0	0	0	0	1,923,625	1.120
	VMG Catalyst, L.P.		San Francisco	CA	VMG Equity Partners	0.	07/11/2019	3	1,533,376	1,411,822	1,411,822	(94,039)	0	0	0	0	0	3,466,624	2.020
1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated									190,827,836	185,707,268	185,707,268	(3,220,217)	0	4,937,347	0	315,907	21,293,818	346,053,586	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated																			
	Fog City Fund LLC		Eden Prairie	MN	Fog City Fund LLC	0.	10/25/2000	0	1,683,415	1,070,824	1,070,824	(866,466)	0	0	0	0	0	817,527	99.000
	Symmetry Growth Capital II LLC		St. Paul	MN	Symmetry Growth Capital II LLC	0.	02/03/2004	0	329,741	329,741	329,741	0	0	0	0	0	0	0	100.000
	Upper Lake Growth Capital LLC		Eden Prairie	MN	Upper Lakes Growth Capital LLC	0.	01/19/1999	0	752,195	628,962	628,962	(9,765)	0	0	0	0	18,009	0	99.000
	Vesbridge Partners, LP		Minnetonka	MN	Vesbridge	0.	03/08/2006	0	1,381,215	1,123,860	1,123,860	(219,208)	0	0	0	0	0	4,306,641	85.000
	Windamere II LLC		Eden Prairie	MN	Windamere II LLC	0.	01/19/2000	0	477,285	194,564	194,564	(11,189)	0	0	0	0	0	0	99.000
	Windamere III LLC		Eden Prairie	MN	Windamere III LLC	0.	05/23/2001	0	874,293	884,330	884,330	(175,120)	0	0	0	0	71,275	0	99.000
2999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliate									5,498,144	4,232,280	4,232,280	(1,281,747)	0	0	0	0	71,275	5,142,177	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	747 Third LLC		New York	NY	747 Third LLC	0.	02/08/1995	0	11,707,197	24,116,748	24,116,748	3,932,379	0	0	0	0	652,500	0	50.000
	777 Third LLC		New York	NY	777 Third LLC	0.	02/08/1995	0	23,273,167	28,860,819	28,860,819	2,277,534	0	0	0	0	772,200	0	49.500
	AEW Partners Real Estate Fund IX, L.P.		Wilmington	DE	AEW Capital Managment, L.P.	0.	12/23/2020	0	0	0	0	0	0	0	0	0	0	20,000,000	1.667
	AEW Partners Real Estate Fund VIII, LP		Wilmington	DE	AEW Capital Managment, L.P.	0.	09/15/2017	0	11,313,436	11,313,436	11,313,436	0	0	0	0	0	774,465	8,386,436	2.760
	Bell Institutional Fund VII, L.P.		Wilmington	DE	Bell Partners,Inc	0.	12/18/2019	0	2,894,318	2,543,761	2,543,761	(350,557)	0	0	0	0	6,444	17,112,126	2.470
	Blackstone Real Estate Debt Strategies III, LP		New York	NY	Blackstone Group	0.	12/22/2015	0	15,097,315	14,450,952	14,450,952	(646,363)	0	0	0	0	635,188	11,060,085	0.740
	Blackstone Real Estate Debt Strategies IV, L.P.		Wilmington	DE	Blackstone Group	0.	10/17/2019	0	5,684,519	5,684,519	5,684,519	0	0	0	0	0	65,324	24,380,805	0.860
	Blue Vista Real Estate Partners V, L.P.		Wilmington	DE	Blue Vista Capital Management, LLC	0.	04/19/2019	0	5,700,000	5,487,324	5,487,324	(212,676)	0	0	0	0	0	9,300,000	2.970
	BPG Investment Partnership VIII		Philadelphia	PA	BPG Investment Partnership	0.	08/18/2007	0	1,786	2,375	2,375	50,123	0	47,749	0	0	0	676,206	2.940
	BREG Savannah Industrial Fund, LP		Wlimington	DE	Broe Real Estate Group	0.	12/16/2020	0	3,217,571	3,217,571	3,217,571	0	0	0	0	0	0	21,782,429	18.870
	Brookfield Strategic Real Estate Partners II		Wilmington	DE	Brookfield Strategic Real Estate Partners	0.	04/17/2015	0	23,396,358	24,188,000	24,188,000	514,012	0	0	0	0	1,160,142	7,732,581	0.270

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
	Carlyle Realty Partners VII, L.P.		Wilmington	DE	Carlyle Realty VII, L.L.C.	0.	05/01/2015	0	9,493,265	9,195,648	9,195,648	(297,617)	0	0	0	0	71,800	17,700,542	0.540
	CrossHarbor Institutional Partners 2018, L.P.		Wilmington	DE	CrossHarbor Capital Partners LLC	0.	06/28/2019	0	8,690,476	7,894,169	7,894,169	(519,844)	0	0	0	0	0	6,309,524	2.340
	Dermody Properties Industrial Fund III LP		Dover	DE	Dermody GP, LLC	0.		0	0	0	0	0	0	0	0	0	0	25,000,000	3.125
	Griffis Premium Apartment Fund V (INST), LP		Wilmington	DE	Griffis Residential	0.	04/15/2020	0	5,200,000	5,200,000	5,200,000	0	0	0	0	0	0	14,800,000	4.598
	Harbert Seniors Housing Fund II, L.P.		Wilmington	DE	Harbert Management Corporation	0.	12/31/2019	0	3,714,222	3,223,952	3,223,952	(490,270)	0	0	0	0	0	11,285,778	4.700
	Madison Ave LLC		New York	NY	Madison Ave LLC	0.	02/08/1995	0	27,111,742	42,429,649	42,429,649	4,350,472	0	0	0	0	8,875,001	0	50.000
	Miller Global Fund VI LLC		Denver	CO	Miller Global	0.	02/29/2008	0	1	1,320,872	1,320,872	(88,244)	0	0	0	0	0	7,399,997	6.890
	North American Real Estate Partners, LP		Minnetonka	MN	CarVal Investors, LLC	0.	12/23/2004	0	0	0	0	0	0	0	0	0	0	737,875	4.140
	Orion European Real Estate Fund II, C.V.		Paris	FRA	Orion European Real Estate	0.	04/29/2005	0	149,046	10,478	10,478	235	0	0	0	854	0	5,866,080	4.000
	Orion European Real Estate Fund III, C.V.		Paris	FRA	Orion European Real Estate	0.	05/14/2009	0	4,522,961	3,122,183	3,122,183	(235,346)	0	0	0	258,137	0	4,461,095	1.560
	Pearlmark MultiFamily Partners, LLC		Chicago	IL	Transwestern MultiFamily Partners	0.	09/26/2007	0	1	1	1	0	0	0	0	0	0	800,029	8.740
	Prime Finance Short Duration VII, L.P.		Wilmington	DE	Prime Finance Partners	0.	11/20/2020	0	2,032,370	2,032,370	2,032,370	0	0	0	0	0	0	17,967,630	2.500
	RREF IV Debt Direct Domestic Investors, LP		Wilmington	DE	Rialto Capital Management	0.	09/13/2019	0	3,000,000	2,864,367	2,864,367	(100,740)	0	0	0	0	0	17,000,000	1.940
	Sares Regis Multifamily Value Add Fund III		Camden	DE	Sares-Regis Fund Overhead, LLC	0.	05/22/2019	0	6,734,723	6,317,970	6,317,970	(224,810)	0	0	0	0	0	8,265,277	4.560
	Thayer Hotel Investors V, L.P.		Annapolis	MD	Thayer Capital Partners	0.	11/25/2009	0	69,293	69,293	69,293	0	0	478,295	0	0	5,101	1,834,321	5.170
	Tishman Speyer Real Estate Venture VI, LP		New York	NY	Tishman Speyer	0.	12/23/2004	0	494,228	494,426	494,426	198	0	0	0	0	0	0	6.450
	Tishman Speyer Real Estate Venture VII, L.P.		New York	NY	Tishman Speyer	0.	05/03/2007	0	380,410	380,410	380,410	149,164	0	289,982	0	0	0	425,710	13.740
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated									173,878,404	204,421,293	204,421,293	8,107,649	0	816,026	0	258,991	13,018,164	260,284,526	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																			
	350 Market LLC		Wilmington	DE	St. Paul Fire and Marine Insurance Company	0.	11/01/2010	0	25,226,129	21,614,033	21,614,033	(3,144,893)	0	0	0	0	0	0	100.000
	English Turn, LP		New Orleans	LA	St. Paul Fire and Marine Insurance Company	0.	12/31/1998	0	0	0	0	0	0	0	0	0	0	0	1.000
	Promenade Partners, LLC		Oak Brook	IL	Oakbrook	0.	09/29/2005	0	0	1	1	0	0	0	0	0	0	0	100.000
2299999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated									25,226,129	21,614,034	21,614,034	(3,144,893)	0	0	0	0	0	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	A&M Capital Partners, LP		Greenwich	NY	Alvarez & Marsal Capital	0.	01/31/2014	0	3,966,222	5,830,649	5,830,649	347,899	0	0	0	0	88,463	4,023,622	1.740
	AP Tundra Holdings LLC		Wilmington	DE	Apollo Capital Management	0.	12/29/2020	0	10,800,000	10,800,000	10,800,000	0	0	0	0	0	0	0	2.875
	ArcLight Energy Partners Fund V, L.P.		Boston	MA	ArcLight Capital Partners	0.	07/29/2011	0	5,914,002	5,573,023	5,573,023	407,641	0	0	0	0	0	2,236,089	0.380
	Content Partners Fund 3 LP		Los Angeles	CA	Content Partners	0.	04/10/2014	0	18,038,981	18,038,981	18,038,981	(250,398)	0	0	0	0	3,591,458	462,279	11.120
	EnCap Energy Capital Fund IX, L.P.		Houston	TX	EnCap Investments	0.	12/19/2012	0	6,377,597	6,455,467	6,455,467	2,697,579	0	10,098,693	0	0	222,106	1,252,593	0.480
	Encap Energy Capital Fund V, L.P.		Houston	TX	Encap Investments	0.	12/31/2009	0	25,959	30,650	30,650	7,406	0	0	0	0	0	0	0.870
	Encap Energy Capital Fund VI, L.P.		Houston	TX	Encap Investments	0.	12/31/2009	0	89,882	115,615	115,615	81,831	0	132,397	0	0	0	0	1.220
	Encap Energy Capital Fund VII, L.P.		Houston	TX	EnCap Investments	0.	07/31/2007	0	451,853	451,853	451,853	2,917,795	0	3,533,906	0	0	50,819	0	0.630
	Encap Energy Capital Fund VIII, L.P.		Houston	TX	Encap Investments	0.	01/31/2011	0	1,711,864	1,940,431	1,940,431	4,364,317	0	5,523,893	0	0	0	47,003	0.280
	Encap Energy Capital Fund X, L.P.		Houston	TX	EnCap Investments	0.	03/05/2015	0	21,525,267	15,996,362	15,996,362	(6,898,220)	0	0	0	0	278,980	3,311,667	0.370
	Encap Energy Capital Fund XI, L.P.		Houston	TX	EnCap Investments	0.	05/31/2017	0	3,467,989	2,134,502	2,134,502	(956,853)	0	0	0	0	0	6,532,011	0.140
	EnCap Flatrock Midstream Fund II, L.P.		San Antonio	TX	EnCap Investments	0.	05/07/2012	0	7,012,007	3,394,902	3,394,902	(3,235,296)	0	0	0	0	0	6,123,249	0.990
	EnCap Flatrock Midstream Fund III, L.P.		San Antonio	TX	EnCap Investments	0.	04/09/2014	0	17,726,374	15,446,966	15,446,966	(2,731,482)	0	0	0	0	0	1,070,762	0.650
	Encap Flatrock Midstream Fund IV, L.P.		San Antonio	TX	EnCap Investments	0.	01/16/2018	0	4,060,815	4,123,409	4,123,409	(186,982)	0	0	0	0	0	6,188,554	0.300
	Five Elms IV Q, L.P.		Kansas City	MO	Five Elms Capital Management	0.	04/12/2019	0	3,539,171	3,325,796	3,325,796	(127,296)	0	0	0	0	0	6,460,829	3.040
	GIP Capital Solutions Fund II SCSP, L.P.		New York	NY	Global Infrastructure Partners	0.	03/27/2020	2	0	(32,732)	(32,732)	(32,732)	0	0	0	0	0	10,000,000	0.780
	Global Infrastructure Partners IV-A/B, L.P.		New York	NY	Global Infrastructure Partners	0.	07/18/2019	0	326,850	103,355	103,355	(223,496)	0	230,399	0	0	0	24,977,494	0.410

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
	GoldenTree Distressed Debt Fund, L.P.		New York	NY	Goldentree Asset Management	0.	07/06/2010	0	14,705,139	10,167,253	10,167,253	(3,481,311)	0	0	0	0	0	1,434,000	9.950
	Gridiron Capital Fund, L.P.		New Canaan	CT	Gridiron Capital	0.	09/27/2007	3	1,516,774	1,278,502	1,278,502	136,924	0	0	0	0	0	2,353,324	5.940
	Healthcare Royalty Partners II, L.P.		Stamford	CT	Healthcare Royalty Partners	0.	02/10/2010	2	4,233,435	2,931,715	2,931,715	(133,581)	0	0	0	0	0	116,839	3.060
	Healthcare Royalty Partners, L.P.		Stamford	CT	Healthcare Royalty Partners	0.	05/08/2008	2	1,708,496	1,288,921	1,288,921	(9,889)	0	0	0	0	0	308,231	5.940
	Investcorp Strategic Capital Partners, L.P.		New York	NY	Investcorp	0.	07/24/2020	0	4,196,132	3,798,456	3,798,456	(397,676)	0	0	0	0	0	10,707,396	14.530
	JLL Partners Fund VI, L.P.		New York	NY	JLL Partners Inc.	0.	06/02/2008	3	12,219,332	6,281,990	6,281,990	(2,982,833)	0	0	0	0	0	3,587,571	3.550
	K1 Private Investors, L.P.		El Segundo	CA	K1 Capital Advisors	0.	12/21/2012	0	12,317,543	12,317,543	12,317,543	0	0	0	0	0	2,197,344	1,170,737	8.390
	KKR Energy Income and Growth Fund I L.P.		Houston	TX	Kohlberg Kravis Roberts & Co.	0.	03/03/2014	0	19,760,370	12,626,027	12,626,027	(3,525,495)	0	0	0	0	0	751,231	1.760
	Lighthouse Capital Partners VI, L.P.		Boston	MA	Lighthouse Capital Partners	0.	05/15/2007	1	1	1	1	527,281	0	510,746	0	0	44,752	0	6.490
	MB Special Opportunities Fund II, LP		New York	NY	MB Global Partners, LLC	0.	03/31/2020	0	6,856,339	6,856,339	6,856,339	0	0	0	0	0	629,402	17,741,838	4.980
	Monarch Capital Partners V LP		New York	NY	Monarch Alternative Capital	0.	05/04/2020	0	3,750,000	4,320,187	4,320,187	570,187	0	0	0	0	0	11,250,000	3.132
	Natural Gas Partners IX, L.P.		Irving	TX	Natural Gas Partners	0.	12/31/2009	0	446,445	352,243	352,243	(81,494)	0	0	0	0	0	80,732	0.440
	NGP Natural Resources X, L.P.		Irving	TX	Natural Gas Partners	0.	10/12/2011	0	4,142,980	3,885,652	3,885,652	4,184,863	0	6,012,831	0	0	0	371,745	0.800
	Oaktree Principal Fund V, L.P.		Los Angeles	CA	Oaktree Capital Management	0.	02/18/2010	0	366,983	368,535	368,535	487,911	0	638,420	0	0	0	1,651,188	0.670
	Petrichor Opportunities Fund I LP		New York	NY	Petrichor Healthcare Capital Management	0.	05/12/2020	0	3,079,553	3,079,553	3,079,553	0	0	0	0	0	1,141,753	13,173,341	5.100
	Pitango Growth Fund II, L.P.		Herzliya	ISR	Pitango Venture Capital	0.	03/23/2020	0	2,000,000	1,888,795	1,888,795	(111,205)	0	0	0	0	0	8,000,000	7.970
	SFC Energy Partners II, L.P.		Denver	CO	SFC Energy Partners	0.	03/31/2011	0	356,484	356,484	356,484	7,426,505	0	16,130,608	0	0	0	501,453	3.350
	Shamrock Capital Content Fund II, L.P.		Los Angeles	CA	Shamrock Capital	0.	02/21/2020	0	1,432,701	1,169,147	1,169,147	(263,554)	0	0	0	0	0	13,567,299	4.000
	Shamrock CCF II Co-invest I, L.P.		Los Angeles	CA	Shamrock Capital	0.	10/14/2020	0	11,900,847	11,900,847	11,900,847	0	0	0	0	0	0	3,099,153	13.043
	Staple Street Capital III. L.P.		New York	NY	Staple Street Capital Partners	0.	10/09/2020	0	0	0	0	0	0	0	0	0	0	15,000,000	4.403
	The Energy & Minerals Group Fund II, L.P.		Houston	TX	The Energy & Minerals Group	0.	12/03/2012	0	14,221,990	13,423,863	13,423,863	(460,507)	0	0	0	0	0	25,556	0.830
	TPF II, L.P.		Omaha	NE	Tenaska Inc.	0.	03/21/2008	0	510,612	572,654	572,654	(2,035)	0	0	0	0	0	2,647,132	1.160
	TPH Partners II, L.P.		Houston	TX	TPH Partners	0.	12/18/2013	0	1,441,060	1,441,060	1,441,060	1,946,861	0	6,507,234	0	0	0	218,855	5.360
	Wayzata Opportunities Fund II, LP		Wayzata	MN	Wayzata Investment Partners	0.	11/02/2007	0	298,764	383,163	383,163	84,486	0	0	0	0	0	4,000,000	0.530
	White Deer Energy L.P. II		Houston	TX	White Deer Management	0.	02/15/2013	0	18,395,834	9,112,874	9,112,874	(4,569,814)	0	0	0	0	0	3,424,543	2.250
	White Deer Energy LP		Houston	TX	White Deer Management	0.	02/25/2010	0	2,596,565	1,203,793	1,203,793	(390,634)	0	0	0	0	0	439,713	4.790
	Yorktown Energy Partners IX, L.P.		New York	NY	Yorktown Partners	0.	10/05/2010	0	11,407,959	6,723,282	6,723,282	(1,538,865)	0	0	0	0	0	392	1.790
	Yorktown Energy Partners VII, L.P.		New York	NY	Yorktown Partners	0.	12/31/2009	0	442,544	429,489	429,489	606,889	0	642,605	0	0	0	20,674	0.460
	Yorktown Energy Partners VIII, L.P.		New York	NY	Yorktown Partners	0.	12/31/2009	0	5,159,417	2,484,633	2,484,633	(493,656)	0	0	0	0	0	2,793	1.080
	Yorktown Energy Partners X, L.P.		New York	NY	Yorktown Partners	0.	05/17/2013	0	12,952,448	9,782,896	9,782,896	(1,255,215)	0	0	0	0	0	50,364	1.270
	Yorktown Energy Partners XI, L.P.		New York	NY	Yorktown Partners	0.	06/10/2016	0	17,873,706	12,635,040	12,635,040	(4,400,015)	0	0	0	0	0	2,134,536	1.690
						0.		0	0	0	0	0	0	0	0	0	0	0	0.000
						0.		0	0	0	0	0	0	0	0	0	0	0	0.000
						0.		0	0	0	0	0	0	0	0	0	0	0	0.000
						0.		0	0	0	0	0	0	0	0	0	0	0	0.000
						0.		0	0	0	0	0	0	0	0	0	0	0	0.000
						0.		0	0	0	0	0	0	0	0	0	0	0	0.000
2599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated									295,325,286	236,790,165	236,790,165	(11,944,157)	0	49,961,731	0	0	8,245,077	190,516,787	XXX
4899999. Subtotal - Unaffiliated									678,505,027	646,133,167	646,133,167	(5,540,981)	0	56,747,367	0	574,898	43,534,343	808,805,602	XXX
4999999. Subtotal - Affiliated									30,724,273	25,846,314	25,846,314	(4,426,640)	0	0	0	0	71,275	5,142,177	XXX

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
5099999. Totals									709,229,300	671,979,481	671,979,481	(9,967,621)	0	56,747,367	0	574,898	43,605,618	813,947,779	XXX

Book/Adjusted Carring 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										

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										
	Hancock Capital Partners V, L.P.	Boston	MA	Hancock Mezzanine Investments LLC	11/29/2012.	2	0	63,643	0	4.770
	Willow Tree Fund I, LP	New York	NY	Willow Tree Credit Partners LP	03/20/2019.	2	0	4,044,062	0	12.480
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	4,107,705	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated										
	Aquiline Financial Services Fund IV L.P.	New York	NY	Aquiline Capital Partners	05/30/2019.	3	0	1,615,936	0	0.720
	Atlas Merchant Capital Fund II LP	New York	NY	Atlas Merchant Capital	10/17/2019.	3	0	1,487,519	0	10.930
	Bacchus Capital, L.P.	New York	NY	Bacchus Capital	01/18/2008.	3	0	90,719	0	15.510
	Carlyle Europe Partners V, S.C.Sp.	London	GBR	The Carlyle Group	12/21/2018.	3	0	1,734,717	0	0.230
	Carlyle Partners IV, L.P.	Washington	DC	The Carlyle Group	12/31/2004.	3	0	803	0	0.300
	Carlyle Partners V, L.P.	Washington	DC	The Carlyle Group	05/30/2007.	3	0	68,879	0	0.120
	Carlyle Partners VI, L.P.	Washington	DC	The Carlyle Group	12/21/2012.	3	0	309,280	0	0.140
	Carlyle U.S. Equity Opportunity Fund, L.P.	Washington	DC	The Carlyle Group	11/06/2012.	3	0	60,178	0	1.120
	Consonance Private Equity II, L.P.	New York	NY	Consonance Capital Partners	01/15/2020.	3	472,594	0	0	3.250
	Eureka IV, L.P.	Philadelphia	PA	Eureka Growth Capital	07/19/2019.	3	1,212,725	0	0	5.110
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Friedman Fleischer & Lowe	08/13/2007.	3	0	419,829	0	2.200
	Green Equity Investors VIII, L.P.	Los Angeles	CA	Leonard Green & Partners	10/18/2019.	3	443,068	2,189,327	0	0.360
	Gridiron Capital Fund IV, L.P.	New Canaan	CT	Gridiron Capital	03/31/2020.	3	2,573,516	4,880,793	0	1.380
	HCI Equity Partners III, L.P.	Washington	DC	HCI Equity Partners	02/22/2008.	3	0	130,014	0	14.530
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA	Hellman & Friedman LLC	07/21/2009.	3	0	15,162	0	0.140
	Inverness Graham Investments IV, L.P.	Newtown Square	PA	Inverness Graham	03/01/2019.	3	172,067	0	0	3.180
	Jade Equity Investors, L.P.	Los Angeles	CA	Leonard Green & Partners	10/18/2019.	3	799,773	77,863	0	0.710
	JFL Equity Investors III, L.P.	New York	NY	J.F. Lehman & Company	09/30/2010.	3	0	321,529	0	3.630
	JFL Equity Investors V, L.P.	New York	NY	J.F. Lehman & Company	12/24/2019.	3	2,931,279	1,482,558	0	1.150
	NB Strategic Capital LP	New York	NY	Neuberger Berman Investment Management	12/06/2019.	3	0	1,325,000	0	1.010
	NexPhase Capital Fund IV, LP	New York	NY	NexPhase Capital	09/23/2019.	3	5,822,129	924,960	0	11.270
	One Rock Capital Partners, LP	New York	NY	One Rock Capital Partners	02/07/2014.	3	0	92,969	0	2.790
	Onex Partners III LP	Toronto	CAN	Onex Partners	09/30/2009.	3	0	32,508	0	0.310
	Pitango HealthTech Fund I, L.P.	Herzliya	ISR	Pitango Venture Capital	09/19/2019.	1	0	1,600,000	0	7.110
	Pitango Venture Capital Fund VIII, L.P.	Herzliya	ISR	Pitango Venture Capital	01/23/2020.	1	150,000	1,350,000	0	3.610
	Rally Ventures Fund I, L.P.	Menlo Park	CA	Rally Ventures	03/15/2013.	1	0	500,000	0	11.400
	Sonoma Brands III, L.P.	Sonoma	CA	Sonoma Brands	05/29/2019.	0	0	444,372	0	8.160
	Spire Capital Partners IV, L.P.	New York	NY	Spire Capital Management	11/15/2019.	3	4,278,511	0	0	7.392
	Synova Capital Fund IV LP	London	GBR	Synova Capital	06/27/2019.	3	0	161,053	0	2.690
	Trident VIII, L.P.	Greenwich	CT	Stone Point Capital LLC	02/22/2019.	3	2,151,414	8,010,735	0	0.720
	Trilantic Capital Partners IV L.P.	New York	NY	Trilantic Capital Partners	05/09/2007.	3	0	184,418	0	1.120
	VMG Catalyst, L.P.	San Francisco	CA	VMG Equity Partners	07/11/2019.	3	0	1,405,992	0	2.020
	WindRose Health Investors II, L.P.	New York	NY	WindRose Health Investors	08/17/2007.	3	0	(11,171)	0	10.060
1999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							21,007,075	30,905,943	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated										
	AEW Partners Real Estate Fund VIII, LP	Wilmington	DE	AEW Capital Managment, L.P.	09/15/2017.	0	0	4,391,315	0	2.760
	Bell Institutional Fund VII, L.P.	Wilmington	DE	Bell Partners,Inc	12/18/2019.	0	1,906,398	981,476	0	2.470
	Blackstone Real Estate Debt Strategies III, LP	New York	NY	Blackstone Group	12/22/2015.	0	0	3,474,589	0	0.740
	Blackstone Real Estate Debt Strategies IV, L.P.	Wilmington	DE	Blackstone Group	10/17/2019.	0	3,901,848	1,944,596	0	0.860

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
	Blue Vista Real Estate Partners V, L.P.	Wilmington	DE	Blue Vista Capital Management, LLC	04/19/2019.	0	1,500,000	4,200,000	0	2.970
	BREG Savannah Industrial Fund, LP	Wlimington	DE	Broe Real Estate Group	12/16/2020.	0	3,217,571	0	0	18.870
	Brookfield Strategic Real Estate Partners II	Wilmington	DE	Brookfield Strategic Real Estate Partners	04/17/2015.	0	0	1,125,458	0	0.270
	Carlyle Realty Partners VII, L.P.	Wilmington	DE	Carlyle Realty VII, L.L.C.	05/01/2015.	0	0	282,103	0	0.540
	CrossHarbor Institutional Partners 2018, L.P.	Wilmington	DE	CrossHarbor Capital Partners LLC	06/28/2019.	0	0	5,476,190	0	2.340
	Griffis Premium Apartment Fund V (INST), LP	Wilmington	DE	Griffis Residential	04/15/2020.	0	3,000,000	2,200,000	0	4.598
	Harbert Seniors Housing Fund II, L.P.	Wilmington	DE	Harbert Management Corporation	12/31/2019.	0	1,628,052	2,086,170	0	4.700
	Orion European Real Estate Fund III, C.V.	Paris	FRA	Orion European Real Estate	05/14/2009.	0	0	298,242	0	1.560
	Prime Finance Short Duration VII, L.P.	Wilmington	DE	Prime Finance Partners	11/20/2020.	0	2,032,370	0	0	2.500
	RREF IV Debt Direct Domestic Investors, LP	Wilmington	DE	Rialto Capital Management	09/13/2019.	0	0	1,999,370	0	1.940
	Sares Regis Multifamily Value Add Fund III	Camden	DE	Sares-Regis Fund Overhead, LLC	05/22/2019.	0	0	3,097,642	0	4.560
219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							17,186,239	31,557,152	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated										
	350 Market LLC	Wilmington	DE	St. Paul Fire and Marine Insurance Company	11/01/2010.	0	0	6,000,000	0	100.000
2299999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated							0	6,000,000	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, LP	Greenwich	NY	A&M Capital Partners	01/31/2014.	0	0	540,264	0	1.740
	AP Tundra Holdings LLC	Wilmington	DE	Apollo Capital Management	12/29/2020.	0	10,800,000	0	0	2.875
	EnCap Energy Capital Fund IX, L.P.	Houston	TX	EnCap Investments	12/19/2012.	0	0	287,605	0	0.480
	Encap Energy Capital Fund VII, L.P.	Houston	TX	EnCap Investments	07/31/2007.	0	0	(38,711)	0	0.630
	Encap Energy Capital Fund VIII, L.P.	Houston	TX	EnCap Investments	01/31/2011.	0	0	392,485	0	0.280
	Encap Energy Capital Fund X, L.P.	Houston	TX	EnCap Investments	03/05/2015.	0	0	862,554	0	0.370
	Encap Energy Capital Fund XI, L.P.	Houston	TX	EnCap Investments	05/31/2017.	0	0	512,987	0	0.140
	EnCap Flatrock Midstream Fund II, L.P.	San Antonio	TX	EnCap Investments	05/07/2012.	0	0	180,320	0	0.990
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX	EnCap Investments	04/09/2014.	0	0	1,071,254	0	0.650
	Encap Flatrock Midstream Fund IV, L.P.	San Antonio	TX	EnCap Investments	01/16/2018.	0	0	569,305	0	0.300
	Five Elms IV Q, L.P.	Kansas City	MO	Five Elms Capital Management	04/12/2019.	0	0	3,036,134	0	3.040
	Global Infrastructure Partners IV-A/B, L.P.	New York	NY	Global Infrastructure Partners	07/18/2019.	0	0	454,681	0	0.410
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Healthcare Royalty Partners	02/10/2010.	2	0	(4,671)	0	3.060
	Healthcare Royalty Partners, L.P.	Stamford	CT	Healthcare Royalty Partners	05/08/2008.	2	0	(87)	0	5.940
	Investcorp Strategic Capital Partners, L.P.	New York	NY	Investcorp	07/24/2020.	0	2,825,499	1,467,105	0	14.530
	JLL Partners Fund VI, L.P.	New York	NY	JLL Partners Inc	06/02/2008.	3	0	509,982	0	3.550
	K1 Private Investors, L.P.	El Segundo	CA	K1 Capital Advisors	12/21/2012.	0	0	258,822	0	8.390
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Kohlberg Kravis Roberts & Co.	03/03/2014.	0	0	167,482	0	1.760
	MB Special Opportunities Fund II, LP	New York	NY	MB Global Partners, LLC	03/31/2020.	0	4,774,588	4,063,820	0	4.980
	Monarch Capital Partners V LP	New York	NY	Monarch Alternative Capital	05/04/2020.	0	750,000	3,000,000	0	3.132
	NGP Natural Resources X, L.P.	Irving	TX	Natural Gas Partners	10/12/2011.	0	0	439,241	0	0.800
	Petrichor Opportunities Fund I LP	New York	NY	Petrichor Healthcare Capital Management	05/12/2020.	0	3,665,802	2,017,984	0	5.100
	Pitango Growth Fund II, L.P.	Herzliya	ISR	Pitango Venture Capital	03/23/2020.	0	1,000,000	1,000,000	0	7.970
	SFC Energy Partners II, L.P.	Denver	CO	SFC Energy Partners	03/31/2011.	0	0	75,837	0	3.350
	Shamrock Capital Content Fund II, L.P.	Los Angeles	CA	Shamrock Capital	02/21/2020.	0	113,303	1,319,398	0	4.000
	Shamrock CCF II Co-invest I, L.P.	Los Angeles	CA	Shamrock Capital	10/14/2020.	0	11,828,419	72,428	0	13.043
	The Energy & Minerals Group Fund II, L.P.	Houston	TX	The Energy & Minerals Group	12/03/2012.	0	0	82,997	0	0.830

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
	TPH Partners II, L.P.	Houston	TX	TPH Partners	12/18/2013.	0	0	196,126	0	5.360
	White Deer Energy L.P. II	Houston	TX	White Deer Management	02/15/2013.	0	0	907,710	0	2.250
	White Deer Energy LP	Houston	TX	White Deer Management	02/25/2010.	0	0	48,709	0	4.790
	Yorktown Energy Partners VII, L.P.	New York	NY	Yorktown Partners	12/31/2009.	0	0	(10,588)	0	0.460
	Yorktown Energy Partners X, L.P.	New York	NY	Yorktown Partners	05/17/2013.	0	0	(104,713)	0	1.270
	Yorktown Energy Partners XI, L.P.	New York	NY	Yorktown Partners	06/10/2016.	0	0	469,707	0	1.690
2599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							35,757,611	23,846,166	0	XXX
4899999. Subtotal - Unaffiliated							73,950,924	90,416,967	0	XXX
4999999. Subtotal - Affiliated							0	6,000,000	0	XXX
5099999. Totals							73,950,924	96,416,967	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																			
	Hancock Capital Partners V, L.P.	Boston	MA.	Distribution	11/29/2012.	02/07/2020.	1,565,816	0	0	0	0	0	0	1,565,816	1,565,816	0	0	0	0
	Willow Tree Fund I, LP	New York	NY.	Distribution	03/20/2019.	01/03/2020.	(245,528)	0	0	0	0	0	0	(245,528)	(245,528)	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							1,320,288	0	0	0	0	0	0	1,320,288	1,320,288	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																			
	Banc Fund VIII L.P.	Chicago	IL.	Distribution	04/30/2008.	01/22/2020.	3,005,000	0	0	0	0	0	0	3,005,000	3,005,000	0	0	0	0
	Carlyle Europe Partners III, L.P.	London	GBR	Distribution	02/01/2007.	10/30/2020.	44,484	0	0	0	0	0	0	44,484	44,484	0	0	0	0
	Carlyle Europe Partners V, S.C.Sp.	London	GBR	Distribution	12/21/2018.	01/06/2020.	19,962	0	0	0	0	0	0	19,962	19,962	0	0	0	0
	Carlyle Partners IV, L.P.	Washington	DC.	Distribution	12/31/2004.	01/30/2020.	777,052	0	0	0	0	0	0	777,052	777,052	0	0	0	0
	Carlyle Partners V, L.P.	Washington	DC.	Distribution	05/30/2007.	05/06/2020.	458,915	0	0	0	0	0	0	458,915	458,915	0	0	0	0
	Carlyle Partners VI, L.P.	Washington	DC.	Distribution	12/21/2012.	04/09/2020.	206,998	0	0	0	0	0	0	206,998	206,998	0	0	0	0
	Carlyle PES Coinvestment, L.P.	Washington	DC.	Distribution	09/25/2012.	11/23/2020.	246,392	0	0	0	0	0	0	246,392	246,392	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund, L.P.	Washington	DC.	Distribution	11/06/2012.	01/17/2020.	1,924,199	0	0	0	0	0	0	1,924,199	1,924,199	0	0	0	0
	Century Capital Partners IV, L.P.	Boston	MA.	Distribution	04/30/2007.	05/06/2020.	778,557	0	0	0	0	0	0	778,557	778,557	0	0	0	0
	Element Partners II, L.P.	Radnor	PA.	Distribution	04/25/2008.	04/09/2020.	3,505,688	0	0	0	0	0	0	3,505,688	3,505,688	0	0	0	0
	Eton Park Fund, L.P.	New York	NY.	Distribution	11/01/2004.	01/31/2020.	37,002	0	0	0	0	0	0	37,002	37,002	0	0	0	0
	Eureka II, L.P.	Philadelphia	PA.	Distribution	02/28/2007.	02/04/2020.	1,033,244	0	0	0	0	0	0	1,033,244	1,033,244	0	0	0	0
	Eureka IV, L.P.	Philadelphia	PA.	Distribution	07/19/2019.	10/30/2020.	25,775	0	0	0	0	0	0	25,775	25,775	0	0	0	0
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA.	Distribution	08/13/2007.	02/28/2020.	4,572,613	0	0	0	0	0	0	4,572,613	4,572,613	0	0	0	0
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA.	Distribution	07/21/2009.	01/15/2020.	4,712,459	0	0	0	0	0	0	4,712,459	4,935,448	0	222,989	222,989	0
	JFL Equity Investors III, L.P.	New York	NY.	Distribution	09/30/2010.	01/07/2020.	6,269,319	0	0	0	0	0	0	6,269,319	6,269,319	0	0	0	0
	NB Strategic Capital LP	New York	NY.	Distribution	12/06/2019.	03/09/2020.	651,544	0	0	0	0	0	0	651,544	651,544	0	0	0	0
	Onex Partners III LP	Toronto	CAN	Distribution	09/30/2009.	11/06/2020.	(2,049)	0	0	0	0	0	0	(2,049)	(2,049)	0	0	0	0
	Sonoma Brands III, L.P.	Sonoma	CA.	Distribution	05/29/2019.	06/26/2020.	(241,158)	0	0	0	0	0	0	(241,158)	(241,158)	0	0	0	0
	Split Rock Partners II, LP	Minneapolis	MN.	Distribution	05/01/2008.	03/05/2020.	4,163,171	0	0	0	0	0	0	4,163,171	4,163,171	0	0	0	0
	Trident VIII, L.P.	Greenwich	CT.	Distribution	02/22/2019.	09/29/2020.	424,463	0	0	0	0	0	0	424,463	424,463	0	0	0	0
	Trilantic Capital Partners IV L.P.	New York	NY.	Distribution	05/09/2007.	06/17/2020.	438,745	0	0	0	0	0	0	438,745	438,745	0	0	0	0
	WindRose Health Investors II, L.P.	New York	NY.	Liquidation	08/17/2007.	12/31/2020.	151,086	1,741	0	0	0	1,741	0	141,656	141,656	0	0	0	90,639
1999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated							33,203,461	1,741	0	0	0	1,741	0	33,194,031	33,417,019	0	222,989	222,989	90,639
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated																			
	Fog City Fund LLC	Eden Prairie	MN.	Distribution	10/25/2000.	04/02/2020.	943,426	0	0	0	0	0	0	943,426	943,426	0	0	0	0
	Vesbridge Partners, LP	Minnetonka	MN.	Distribution	03/08/2006.	09/30/2020.	459,733	0	0	0	0	0	0	459,733	459,733	0	0	0	0
2099999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Affiliated							1,403,159	0	0	0	0	0	0	1,403,159	1,403,159	0	0	0	0
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	AEW Partners Real Estate Fund VIII, LP	Wilmington	DE.	Distribution	09/15/2017.	03/20/2020.	3,776,951	0	0	0	0	0	0	3,776,951	3,776,951	0	0	0	0
	Bell Institutional Fund VII, L.P.	Wilmington	DE.	Distribution	12/18/2019.	01/31/2020.	(6,444)	0	0	0	0	0	0	(6,444)	(6,444)	0	0	0	0
	Blackstone Real Estate Debt Strategies III, LP	New York	NY.	Distribution	12/22/2015.	02/28/2020.	6,164,790	0	0	0	0	0	0	6,164,790	6,164,790	0	0	0	0
	Blackstone Real Estate Debt Strategies IV, L.P.	Wilmington	DE.	Distribution	10/17/2019.	12/14/2020.	161,925	0	0	0	0	0	0	161,925	161,925	0	0	0	0
	Brookfield Strategic Real Estate Partners II	Wilmington	DE.	Distribution	04/17/2015.	03/20/2020.	6,731	0	0	0	0	0	0	6,731	6,731	0	0	0	0
	Carlyle Realty Partners VII, L.P.	Wilmington	DE.	Distribution	05/01/2015.	03/24/2020.	1,996,619	0	0	0	0	0	0	1,996,619	1,996,619	0	0	0	0
	Thayer Hotel Investors V, L.P.	Annapolis	MD.	Distribution	11/25/2009.	09/28/2020.	288,011	0	0	0	0	0	0	288,011	288,011	0	0	0	0
	NYLIM-GCR Fund I-2002, L.P.	New York	NY.	Liquidation	04/14/2004.	12/31/2020.	0	0	0	0	0	0	0	0	0	0	0	0	5,455

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
	RockBridge Hospitality Fund IV, L.P.	Columbus	OH.	Liquidation	03/31/2008.	01/09/2020.	0	0	0	0	0	0	0	0	7,177	0	7,177	7,177	0
2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							12,388,583	0	0	0	0	0	0	12,388,583	12,395,760	0	7,177	7,177	5,455
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
	A&M Capital Partners, LP	Greenwich	NY.	Distribution	01/31/2014.	06/23/2020.	17,981	0	0	0	0	0	0	17,981	17,981	0	0	0	0
	ArcLight Energy Partners Fund V, L.P.	Boston	MA.	Distribution	07/29/2011.	12/31/2020.	38	0	0	0	0	0	0	38	38	0	0	0	0
	Content Partners Fund 3 LP	Los Angeles	CA.	Distribution	04/10/2014.	02/25/2020.	925,481	0	0	0	0	0	0	925,481	925,481	0	0	0	0
	EnCap Energy Capital Fund IX, L.P.	Houston	TX.	Distribution	12/19/2012.	02/07/2020.	329,832	0	0	0	0	0	0	329,832	329,832	0	0	0	0
	Encap Energy Capital Fund VII, L.P.	Houston	TX.	Distribution	07/31/2007.	11/11/2020.	(2,748)	0	0	0	0	0	0	(2,748)	(2,748)	0	0	0	0
	Encap Energy Capital Fund X, L.P.	Houston	TX.	Distribution	03/05/2015.	02/25/2020.	165,302	0	0	0	0	0	0	165,302	165,302	0	0	0	0
	EnCap Flatrock Midstream Fund II, L.P.	San Antonio	TX.	Distribution	05/07/2012.	09/11/2020.	1,109,679	0	0	0	0	0	0	1,109,679	1,109,679	0	0	0	0
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX.	Distribution	04/09/2014.	02/28/2020.	698,326	0	0	0	0	0	0	698,326	698,326	0	0	0	0
	Healthcare Royalty Partners II, L.P.	Stamford	CT.	Distribution	02/10/2010.	02/12/2020.	176,458	0	0	0	0	0	0	176,458	176,458	0	0	0	0
	Healthcare Royalty Partners, L.P.	Stamford	CT.	Distribution	05/08/2008.	02/27/2020.	275,957	0	0	0	0	0	0	275,957	275,957	0	0	0	0
	Investcorp Strategic Capital Partners, L.P.	New York	NY.	Distribution	07/24/2020.	10/01/2020.	96,472	0	0	0	0	0	0	96,472	96,472	0	0	0	0
	K1 Private Investors, L.P.	El Segundo	CA.	Distribution	12/21/2012.	05/08/2020.	12,117,341	0	0	0	0	0	0	12,117,341	12,117,341	0	0	0	0
	KKR Energy Income and Growth Fund I L.P.	Houston	TX.	Distribution	03/03/2014.	03/16/2020.	162,548	0	0	0	0	0	0	162,548	162,548	0	0	0	0
	Lighthouse Capital Partners VI, L.P.	Boston	MA.	Distribution	05/15/2007.	12/31/2020.	364,388	0	0	0	0	0	0	364,388	364,388	0	0	0	0
	MB Special Opportunities Fund II, LP.	New York	NY.	Distribution	03/31/2020.	06/15/2020.	1,982,069	0	0	0	0	0	0	1,982,069	1,982,069	0	0	0	0
	NGP Natural Resources X, L.P.	Irving	TX.	Distribution	10/12/2011.	02/24/2020.	248,939	0	0	0	0	0	0	248,939	248,939	0	0	0	0
	Oaktree Principal Fund V, L.P.	Los Angeles	CA.	Distribution	02/18/2010.	10/28/2020.	95,524	0	0	0	0	0	0	95,524	315,518	0	219,994	219,994	0
	Petrichor Opportunities Fund I LP	New York	NY.	Distribution	05/12/2020.	06/03/2020.	2,604,233	0	0	0	0	0	0	2,604,233	2,604,233	0	0	0	0
	The Energy & Minerals Group Fund II, L.P.	Houston	TX.	Distribution	12/03/2012.	04/03/2020.	144,275	0	0	0	0	0	0	144,275	144,275	0	0	0	0
	White Deer Energy L.P. II	Houston	TX.	Distribution	02/15/2013.	07/21/2020.	222,280	0	0	0	0	0	0	222,280	222,280	0	0	0	0
	White Deer Energy LP	Houston	TX.	Distribution	02/25/2010.	06/02/2020.	76,017	0	0	0	0	0	0	76,017	76,017	0	0	0	0
	Yorktown Energy Partners IX, L.P.	New York	NY.	Distribution	10/05/2010.	01/09/2020.	213,143	0	0	0	0	0	0	213,143	213,143	0	0	0	0
	Yorktown Energy Partners VII, L.P.	New York	NY.	Distribution	12/31/2009.	02/06/2020.	50,245	0	0	0	0	0	0	50,245	50,245	0	0	0	0
	Yorktown Energy Partners VIII, L.P.	New York	NY.	Distribution	12/31/2009.	02/07/2020.	183,849	0	0	0	0	0	0	183,849	183,849	0	0	0	0
	Yorktown Energy Partners X, L.P.	New York	NY.	Distribution	05/17/2013.	01/10/2020.	1,297,022	0	0	0	0	0	0	1,297,022	1,297,022	0	0	0	0
	Yorktown Energy Partners XI, L.P.	New York	NY.	Distribution	06/10/2016.	01/07/2020.	934,938	0	0	0	0	0	0	934,938	934,938	0	0	0	0
	SFC Energy Partners I-A, L.P.	Denver	CO.	Liquidation	09/10/2007.	10/30/2020.	105,417	8,409	0	0	0	8,409	0	113,826	113,826	0	0	0	131,956
	Sheridan Production Partners I-A, L.P.	Houston	TX.	Liquidation	08/03/2007.	03/30/2020.	5,010,916	4,971,786	0	0	0	4,971,786	0	9,982,703	0	0	(9,982,703)	(9,982,703)	0
2599999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							29,605,922	4,980,195	0	0	0	4,980,195	0	34,586,118	24,823,409	0	(9,762,709)	(9,762,709)	131,956
Any Other Class of Assets - Unaffiliated																			
	Fidelity Castle Pines	Denver	CO.	Liquidation	12/18/2014.	03/31/2020.	75,019	0	0	0	0	0	0	75,019	75,019	0	0	0	0
4699999. Total - Any Other Class of Assets - Unaffiliated							75,019	0	0	0	0	0	0	75,019	75,019	0	0	0	0
4899999. Subtotal - Unaffiliated							76,593,273	4,981,936	0	0	0	4,981,936	0	81,564,038	72,031,495	0	(9,532,543)	(9,532,543)	228,050
4999999. Subtotal - Affiliated							1,403,159	0	0	0	0	0	0	1,403,159	1,403,159	0	0	0	0
5099999. Totals							77,996,432	4,981,936	0	0	0	4,981,936	0	82,967,197	73,434,654	0	(9,532,543)	(9,532,543)	228,050

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																					
576863 BB 9	MATSON NAVIGATION CO		..	1	1.B	658,000	114.468	753,199	658,000	657,902	0	0	0	0	5.337	5.337	MS	11,413	35,117	08/21/2003.	09/04/2028.
576863 BC 7	MATSON NAVIGATION CO		..		1.A	684,000	114.156	780,827	684,000	683,947	0	0	0	0	5.273	5.273	JJ	15,228	36,067	07/22/2004.	07/29/2029.
912810 EK 0	U S TREASURY BONDS		..		1.A	13,943,009	104.943	10,494,300	10,000,000	10,350,292	0	(550,282)	0	0	8.125	2.436	FA	304,688	812,500	12/24/2013.	08/15/2021.
912810 EV 6	U S TREASURY BONDS		..		1.A	7,829,512	130.054	6,502,700	5,000,000	6,080,893	0	(221,180)	0	0	6.875	1.962	FA	128,906	343,750	06/29/2012.	08/15/2025.
912828 B2 5	U S TREASURY INFL IX NOTES		..		1.A	13,387,403	119.788	15,572,480	13,000,000	14,544,536	170,430	(12,100)	0	0	0.625	0.532	JJ	41,640	89,436	09/23/2014.	01/15/2024.
912828 H4 5	U S TREASURY INFL IX NOTES		..		1.A	9,732,098	118.652	11,865,285	10,000,000	10,888,285	129,100	25,703	0	0	0.250	0.514	JJ	12,622	27,110	06/12/2015.	01/15/2025.
912828 X3 9	U S TREASURY INFL IX NOTES		..		1.A	10,117,989	109.320	10,932,071	10,000,000	10,720,808	125,700	(10,883)	0	0	0.125	0.017	AO	2,831	13,305	09/15/2017.	04/15/2022.
912828 X3 9	U S TREASURY INFL IX NOTES		..		1.A	10,106,957	109.320	10,932,071	10,000,000	10,716,529	125,700	(7,555)	0	0	0.125	0.050	AO	2,831	13,305	08/31/2017.	04/15/2022.
912828 B5 8	U S TREASURY NOTES		..		1.A	24,589,928	100.146	25,036,500	25,000,000	24,984,176	0	177,398	0	0	2.125	2.853	JJ	220,873	531,250	09/26/2018.	01/31/2021.
912828 F9 6	U S TREASURY NOTES		..		1.A	20,432,098	101.559	20,311,800	20,000,000	20,310,358	0	(121,740)	0	0	2.000	0.132	AO	67,403	200,000	09/02/2020.	10/31/2021.
912828 L5 7	U S TREASURY NOTES		..		1.A	170,851	102.832	179,956	175,000	173,682	0	732	0	0	1.750	2.191	MS	774	3,063	12/28/2016.	09/30/2022.
912828 L5 7	U S TREASURY NOTES		..		1.A	46,389,727	102.832	48,973,740	47,625,000	47,234,000	0	217,029	0	0	1.750	2.231	MS	210,649	833,438	12/20/2016.	09/30/2022.
912828 L5 7	U S TREASURY NOTES		..		1.A	2,141,829	102.832	2,262,304	2,200,000	2,181,528	0	10,252	0	0	1.750	2.242	MS	9,731	38,500	12/27/2016.	09/30/2022.
912828 P3 8	U S TREASURY NOTES		..		1.A	20,050,067	103.371	20,674,200	20,000,000	20,033,764	0	(15,837)	0	0	1.750	1.667	JJ	145,516	350,000	12/16/2019.	01/31/2023.
912828 QN 3	U S TREASURY NOTES		..		1.A	20,208,661	101.097	20,219,400	20,000,000	20,026,137	0	(71,196)	0	0	3.125	2.760	MN	79,420	625,000	05/15/2018.	05/15/2021.
912828 R6 9	U S TREASURY NOTES		..		1.A	7,050,914	103.570	7,586,503	7,325,000	7,217,254	0	42,939	0	0	1.625	2.254	MN	10,137	119,031	12/29/2016.	05/31/2023.
912828 R6 9	U S TREASURY NOTES	C	..		1.A	1,251,357	103.570	1,346,410	1,300,000	1,280,878	0	7,621	0	0	1.625	2.254	MN	1,799	21,125	12/29/2016.	05/31/2023.
912828 R6 9	U S TREASURY NOTES	SD	..		1.A	2,286,133	103.570	2,459,788	2,375,000	2,340,065	0	13,922	0	0	1.625	2.254	MN	3,287	38,594	12/29/2016.	05/31/2023.
912828 R6 9	U S TREASURY NOTES		..		1.A	35,420,421	103.570	38,320,900	37,000,000	36,377,853	0	247,569	0	0	1.625	2.345	MN	51,205	601,250	12/27/2016.	05/31/2023.
912828 S7 6	U S TREASURY NOTES		..		1.A	9,917,612	100.591	10,059,100	10,000,000	9,969,567	0	51,362	0	0	1.125	1.650	JJ	46,773	112,500	12/26/2019.	07/31/2021.
912828 U8 1	U S TREASURY NOTES		..		1.A	20,015,692	101.877	20,375,400	20,000,000	20,003,941	0	(3,864)	0	0	2.000	1.980	JD	0	400,000	11/13/2017.	12/31/2021.
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 V7 2	U S TREASURY NOTES		..		1.A	10,052,768	101.910	10,191,000	10,000,000	10,027,137	0	(24,659)	0	0	1.875	1.621	JJ	77,955	187,500	12/13/2019.	01/31/2022.
912828 WE 6	U S TREASURY NOTES		..		1.A	339,665	107.441	370,671	345,000	343,285	0	562	0	0	2.750	2.931	MN	1,206	9,488	12/19/2013.	11/15/2023.
912828 WE 6	U S TREASURY NOTES	SD	..		1.A	241,211	107.441	263,230	245,000	243,782	0	399	0	0	2.750	2.931	MN	856	6,738	12/19/2013.	11/15/2023.
912828 W5 5	U S TREASURY NOTES		..		1.A	30,745,413	102.050	30,615,000	30,000,000	30,606,022	0	(139,391)	0	0	1.875	0.136	FA	189,572	0	09/24/2020.	02/28/2022.
912828 YT 1	U S TREASURY NOTES		..		1.A	25,418,053	101.259	25,314,750	25,000,000	25,311,881	0	(106,172)	0	0	1.500	0.135	MN	31,937	187,500	09/04/2020.	11/30/2021.
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 4B 3	U S TREASURY NOTES		..		1.A	19,854,755	100.435	20,087,000	20,000,000	19,988,102	0	53,107	0	0	2.375	2.649	MS	140,401	475,000	06/12/2018.	03/15/2021.
912828 7C 8	U S TREASURY NOTES		..		1.A	20,033,661	102.515	20,503,000	20,000,000	20,020,545	0	(13,088)	0	0	1.750	1.682	JJ	160,734	350,000	12/23/2019.	07/15/2022.
925387 AC 6	VESSEL MANAGEMENT SERVICES		..		1.A	1,022,000	114.076	1,165,857	1,022,000	1,021,843	0	0	0	0	5.850	5.850	MN	9,965	59,787	06/18/2002.	05/01/2027.
0199999. U.S. Government - Issuer Obligations						409,071,748	XXX	419,411,791	403,954,000	409,334,230	550,930	(433,153)	0	0	XXX	XXX	XXX	2,142,145	6,920,353	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 NT 0	GNMA II PASS THRU CERT POOL #MA4002		..	4	1.A	16,673,129	106.168	17,961,276	16,917,642	16,711,180	0	33,642	0	0	2.500	2.697	MON	35,245	422,941	09/26/2017.	10/20/2046.
36179S NT 0	GNMA II PASS THRU CERT POOL #MA4002		..	4	1.A	7,122,228	106.168	7,701,175	7,253,701	7,143,093	0	18,460	0	0	2.500	2.749	MON	15,112	181,343	09/27/2017.	10/20/2046.
36179S SN 8	GNMA II PASS THRU CERT POOL #MA4125		..	4	1.A	17,193,746	106.475	18,603,618	17,472,209	17,242,376	0	40,037	0	0	2.500	2.717	MON	36,400	436,805	09/27/2017.	12/20/2046.
36179S SN 8	GNMA II PASS THRU CERT POOL #MA4125		..	4	1.A	5,999,428	106.475	6,571,459	6,171,805	6,001,245	0	3,662	0	0	2.500	2.882	MON	12,858	154,295	05/03/2019.	12/20/2046.

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
36179T G3 3	GNMA II PASS THRU CERT POOL #MA4718			4	1.A	5,046,531	105.973	5,262,869	4,966,218	5,016,316	0	(17,362)	0	0	3.000	2.734	MON	12,416	148,987	09/22/2017.	09/20/2047.
36202F 2L 9	GNMA II PASS THRU CERT POOL #00005279			4	1.A	4,673,446	108.901	4,887,085	4,487,630	4,609,199	0	(40,925)	0	0	3.500	2.775	MON	13,089	157,067	12/19/2011.	01/20/2042.
36202C HM 8	GNMA II PASS THRU CERT POOL #2036			4	1.A	2,987	108.938	3,200	2,938	2,957	0	(6)	0	0	8.000	7.754	MON	20	235	06/09/1995.	07/20/2025.
36202C K7 7	GNMA II PASS THRU CERT POOL #2118			4	1.A	394	111.733	430	385	388	0	(0)	0	0	7.500	7.098	MON	2	29	01/03/1996.	11/20/2025.
36202C K7 7	GNMA II PASS THRU CERT POOL #2118			4	1.A	1,196	111.733	1,307	1,170	1,179	0	(1)	0	0	7.500	7.133	MON	7	88	01/02/1996.	11/20/2025.
36202C K7 7	GNMA II PASS THRU CERT POOL #2118			4	1.A	3,807	111.733	4,174	3,736	3,761	0	(4)	0	0	7.500	7.181	MON	23	280	01/09/1996.	11/20/2025.
36202C K7 7	GNMA II PASS THRU CERT POOL #2118			4	1.A	585	111.733	641	574	578	0	(1)	0	0	7.500	7.181	MON	4	43	01/09/1996.	11/20/2025.
36202C K7 7	GNMA II PASS THRU CERT POOL #2118			4	1.A	18,412	111.733	20,231	18,106	18,206	0	(15)	0	0	7.500	7.245	MON	113	1,358	12/06/1995.	11/20/2025.
36202C K7 7	GNMA II PASS THRU CERT POOL #2118			4	1.A	10,940	111.733	12,043	10,779	10,829	0	(8)	0	0	7.500	7.292	MON	67	808	12/01/1995.	11/20/2025.
36202C PS 6	GNMA II PASS THRU CERT POOL #2233			4	1.A	31,380	112.825	35,966	31,878	31,550	0	19	0	0	7.500	7.804	MON	199	2,391	05/14/1996.	06/20/2026.
36202C QY 2	GNMA II PASS THRU CERT POOL #2271			4	1.A	1,797	110.668	1,934	1,747	1,784	0	(7)	0	0	8.500	8.042	MON	12	148	08/06/1996.	08/20/2026.
36202C QY 2	GNMA II PASS THRU CERT POOL #2271			4	1.A	5,427	110.668	5,841	5,278	5,389	0	(20)	0	0	8.500	8.051	MON	37	449	08/06/1996.	08/20/2026.
36202C QY 2	GNMA II PASS THRU CERT POOL #2271			4	1.A	56	110.668	61	55	56	0	(0)	0	0	8.500	8.092	MON	0	5	08/06/1996.	08/20/2026.
36202C QY 2	GNMA II PASS THRU CERT POOL #2271			4	1.A	1,946	110.668	2,107	1,904	1,936	0	(6)	0	0	8.500	8.151	MON	13	162	08/01/1996.	08/20/2026.
36202C QY 2	GNMA II PASS THRU CERT POOL #2271			4	1.A	5,288	110.668	5,742	5,189	5,261	0	(14)	0	0	8.500	8.211	MON	37	441	07/12/1996.	08/20/2026.
36202C RF 2	GNMA II PASS THRU CERT POOL #2286			4	1.A	1,703	108.559	1,803	1,661	1,693	0	(6)	0	0	8.500	8.096	MON	12	141	08/06/1996.	09/20/2026.
36202C RF 2	GNMA II PASS THRU CERT POOL #2286			4	1.A	2,859	108.559	3,036	2,796	2,843	0	(9)	0	0	8.500	8.155	MON	20	238	08/01/1996.	09/20/2026.
36202C RF 2	GNMA II PASS THRU CERT POOL #2286			4	1.A	329	108.559	352	324	328	0	(1)	0	0	8.500	8.297	MON	2	28	07/16/1996.	09/20/2026.
36202C RF 2	GNMA II PASS THRU CERT POOL #2286			4	1.A	7,271	108.559	7,781	7,168	7,244	0	(15)	0	0	8.500	8.297	MON	51	609	07/16/1996.	09/20/2026.
36202C RF 2	GNMA II PASS THRU CERT POOL #2286			4	1.A	727	108.559	778	717	724	0	(2)	0	0	8.500	8.303	MON	5	61	07/15/1996.	09/20/2026.
36202C RF 2	GNMA II PASS THRU CERT POOL #2286			4	1.A	1,797	108.559	1,926	1,774	1,791	0	(4)	0	0	8.500	8.326	MON	13	151	07/29/1996.	09/20/2026.
36202D HK 0	GNMA II PASS THRU CERT POOL #2934			4	1.A	17,526	118.998	21,183	17,801	17,453	0	4	0	0	7.500	7.826	MON	111	1,335	06/09/2000.	06/20/2030.
36202D HK 0	GNMA II PASS THRU CERT POOL #2934			4	1.A	5,430	118.998	6,615	5,559	5,393	0	2	0	0	7.500	7.939	MON	35	417	05/31/2000.	06/20/2030.
36202D SP 7	GNMA II PASS THRU CERT POOL #3226			4	1.A	93,616	113.534	110,931	97,707	93,829	0	126	0	0	5.500	6.204	MON	448	5,374	05/31/2002.	04/20/2032.
36202D TD 3	GNMA II PASS THRU CERT POOL #3248			4	1.A	89,022	111.620	104,168	93,323	89,927	0	154	0	0	5.500	6.254	MON	428	5,133	05/24/2002.	06/20/2032.
36202D UU 3	GNMA II PASS THRU CERT POOL #3295			4	1.A	41,741	115.964	48,496	41,819	41,739	0	(2)	0	0	5.500	5.543	MON	192	2,300	09/05/2002.	10/20/2032.
36202D U7 4	GNMA II PASS THRU CERT POOL #3306			4	1.A	389,114	115.938	451,980	389,845	389,095	0	(18)	0	0	5.500	5.534	MON	1,787	21,441	09/05/2002.	11/20/2032.
36202D U7 4	GNMA II PASS THRU CERT POOL #3306			4	1.A	26,835	115.938	31,171	26,886	26,834	0	(1)	0	0	5.500	5.540	MON	123	1,479	09/05/2002.	11/20/2032.
36202D VM 0	GNMA II PASS THRU CERT POOL #3320			4	1.A	480,692	116.060	554,154	477,472	480,635	0	(238)	0	0	5.500	5.369	MON	2,188	26,261	09/25/2003.	12/20/2032.
36202D VM 0	GNMA II PASS THRU CERT POOL #3320			4	1.A	206,964	116.060	238,859	205,807	206,900	0	(88)	0	0	5.500	5.373	MON	943	11,319	11/21/2002.	12/20/2032.
36202D YY 1	GNMA II PASS THRU CERT POOL #3427			4	1.A	361,377	111.629	426,460	382,031	369,681	0	1,441	0	0	4.500	5.340	MON	1,433	17,191	11/12/2003.	08/20/2033.
36202D YY 1	GNMA II PASS THRU CERT POOL #3427			4	1.A	877,756	111.629	1,038,753	930,535	898,994	0	3,689	0	0	4.500	5.383	MON	3,490	41,874	11/10/2003.	08/20/2033.
36202D YY 1	GNMA II PASS THRU CERT POOL #3427			4	1.A	1,292,644	111.629	1,558,130	1,395,803	1,335,236	0	7,143	0	0	4.500	5.635	MON	5,234	62,811	08/29/2003.	08/20/2033.
36202D 2B 6	GNMA II PASS THRU CERT POOL #3470			4	1.A	199,683	111.704	240,897	215,655	205,345	0	1,285	0	0	4.500	5.645	MON	809	9,704	06/10/2004.	11/20/2033.
36202D 4N 8	GNMA II PASS THRU CERT POOL #3529			4	1.A	1,393,349	113.117	1,649,039	1,457,812	1,410,793	0	3,954	0	0	5.000	5.736	MON	6,074	72,891	06/10/2004.	03/20/2034.
36202D 5P 2	GNMA II PASS THRU CERT POOL #3554			4	1.A	581,420	111.601	700,772	627,926	601,378	0	3,263	0	0	4.500	5.606	MON	2,355	28,257	06/10/2004.	05/20/2034.
36202E F2 0	GNMA II PASS THRU CERT POOL #3785			4	1.A	935,112	114.036	1,092,662	958,168	941,733	0	1,259	0	0	5.000	5.400	MON	3,992	47,908	10/25/2005.	11/20/2035.
36202E F2 0	GNMA II PASS THRU CERT POOL #3785			4	1.A	1,865,733	114.036	2,185,325	1,916,336	1,880,412	0	2,790	0	0	5.000	5.436	MON	7,985	95,817	10/27/2005.	11/20/2035.
36202E XT 1	GNMA II PASS THRU CERT POOL #4290			4	1.A	213,459	117.103	250,909	214,262	213,403	0	7	0	0	5.500	5.578	MON	982	11,784	10/20/2008.	11/20/2038.
36202E XT 1	GNMA II PASS THRU CERT POOL #4290			4	1.A	432,649	117.103	508,875	434,551	432,457	0	23	0	0	5.500	5.589	MON	1,992	23,900	10/20/2008.	11/20/2038.

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
36176S SV 3	GNMA PASS THRU CERT POOL #0074832			4	1.A	841,614	107.228	863,461	805,251	839,888	0	(4,074)	0	0	3.500	2.722	MON	2,349	28,184	02/17/2012.	04/15/2042.
36176J GJ 3	GNMA PASS THRU CERT POOL #00767301			4	1.A	454,409	106.555	463,276	434,776	456,647	0	(3,278)	0	0	3.500	2.722	MON	1,268	15,217	02/17/2012.	04/15/2042.
36176X FR 5	GNMA PASS THRU CERT POOL #00778976			4	1.A	1,484,019	106.525	1,505,801	1,413,562	1,508,240	0	(12,444)	0	0	3.500	2.689	MON	4,123	49,475	03/13/2012.	03/15/2042.
36208F JZ 4	GNMA PASS THRU CERT POOL #449480			4	1.A	93,726	110.332	100,840	91,397	93,062	0	(155)	0	0	7.500	5.849	MON	571	6,855	06/19/2003.	10/15/2027.
36209G RV 1	GNMA PASS THRU CERT POOL #471300			4	1.A	167,933	119.119	204,775	171,908	168,629	0	86	0	0	6.000	6.458	MON	860	10,314	12/20/2001.	01/15/2032.
36209Y TV 0	GNMA PASS THRU CERT POOL #485764			4	1.A	168,613	117.349	198,486	169,141	168,622	0	1	0	0	6.000	6.088	MON	846	10,148	09/18/2001.	09/15/2031.
36210N RP 6	GNMA PASS THRU CERT POOL #497394			4	1.A	49,870	112.609	57,350	50,928	49,899	0	59	0	0	6.000	6.471	MON	255	3,056	12/18/2001.	01/15/2029.
36212N AM 9	GNMA PASS THRU CERT POOL #538312			4	1.A	149,497	120.744	181,388	150,225	149,482	0	17	0	0	6.000	6.118	MON	751	9,013	02/26/2002.	02/15/2032.
36212N AM 9	GNMA PASS THRU CERT POOL #538312			4	1.A	147,209	120.744	181,388	150,225	147,125	0	117	0	0	6.000	6.373	MON	751	9,013	01/25/2002.	02/15/2032.
36213A CE 2	GNMA PASS THRU CERT POOL #548269			4	1.A	41,819	112.217	47,403	42,242	41,833	0	13	0	0	6.000	6.204	MON	211	2,535	02/13/2002.	02/15/2032.
36213C U4 0	GNMA PASS THRU CERT POOL #550603			4	1.A	185,004	113.708	212,826	187,168	185,303	0	79	0	0	5.000	5.205	MON	780	9,358	12/14/2005.	08/15/2035.
36213C YY 0	GNMA PASS THRU CERT POOL #550727			4	1.A	1,082,963	113.593	1,249,961	1,100,381	1,087,191	0	538	0	0	5.000	5.269	MON	4,585	55,019	12/14/2005.	11/15/2035.
36213D Z4 3	GNMA PASS THRU CERT POOL #551663			4	1.A	98,287	112.785	111,200	98,595	98,293	0	4	0	0	6.000	6.087	MON	493	5,916	09/18/2001.	09/15/2031.
36213E B9 6	GNMA PASS THRU CERT POOL #551864			4	1.A	68,890	112.567	78,979	70,162	68,897	0	57	0	0	6.000	6.344	MON	351	4,210	01/07/2002.	11/15/2031.
36213E PU 4	GNMA PASS THRU CERT POOL #552235			4	1.A	24,184	113.194	28,036	24,768	24,182	0	7	0	0	6.000	6.436	MON	124	1,486	12/19/2001.	12/15/2031.
36213E PY 6	GNMA PASS THRU CERT POOL #552239			4	1.A	94,562	118.375	114,259	96,522	94,539	0	92	0	0	6.000	6.405	MON	483	5,791	12/14/2001.	12/15/2031.
36213E UH 7	GNMA PASS THRU CERT POOL #552384			4	1.A	25,244	112.525	29,290	26,029	25,027	0	44	0	0	6.000	6.572	MON	130	1,562	03/20/2002.	02/15/2032.
36213E UL 8	GNMA PASS THRU CERT POOL #552387			4	1.A	143,441	111.656	151,520	135,702	143,796	0	(180)	0	0	6.500	3.900	MON	735	8,821	01/22/2003.	02/15/2032.
36213E YG 5	GNMA PASS THRU CERT POOL #552511			4	1.A	219,461	115.991	240,822	207,620	221,097	0	(438)	0	0	6.500	3.997	MON	1,125	13,495	01/22/2003.	04/15/2032.
36213F QS 5	GNMA PASS THRU CERT POOL #553165			4	1.A	418,854	115.239	459,562	398,790	413,899	0	(542)	0	0	6.000	4.273	MON	1,994	23,927	05/07/2003.	04/15/2033.
36213F WW 9	GNMA PASS THRU CERT POOL #553361			4	1.A	691,841	117.327	817,983	697,179	693,275	0	154	0	0	5.500	5.670	MON	3,195	38,345	08/13/2003.	07/15/2033.
36213G U5 8	GNMA PASS THRU CERT POOL #554204			4	1.A	13,160	112.685	15,104	13,403	13,145	0	12	0	0	6.000	6.342	MON	67	804	01/07/2002.	12/15/2031.
36213G U5 8	GNMA PASS THRU CERT POOL #554204			4	1.A	13,160	112.685	15,104	13,403	13,145	0	12	0	0	6.000	6.344	MON	67	804	01/07/2002.	12/15/2031.
36213R 5P 8	GNMA PASS THRU CERT POOL #562554			4	1.A	5,109	112.119	5,768	5,145	5,105	0	1	0	0	6.000	6.157	MON	26	309	05/31/2002.	01/15/2032.
36213R 5P 8	GNMA PASS THRU CERT POOL #562554			4	1.A	10,476	112.119	11,882	10,597	10,472	0	5	0	0	6.000	6.226	MON	53	636	01/17/2002.	01/15/2032.
36213U YC 8	GNMA PASS THRU CERT POOL #565107			4	1.A	295,526	120.623	349,698	289,909	293,822	0	(235)	0	0	6.000	5.628	MON	1,450	17,395	08/26/2002.	10/15/2032.
36213X 2H 6	GNMA PASS THRU CERT POOL #567876			4	1.A	118,026	112.580	131,039	116,396	118,090	0	(94)	0	0	6.000	5.670	MON	582	6,984	09/25/2003.	10/15/2032.
36200Q LQ 5	GNMA PASS THRU CERT POOL #569235			4	1.A	126,641	119.472	148,425	124,234	127,362	0	(225)	0	0	6.000	5.570	MON	621	7,454	08/26/2002.	03/15/2032.
36200Q WM 2	GNMA PASS THRU CERT POOL #569552			4	1.A	154,434	119.465	184,696	154,603	154,445	0	(13)	0	0	6.000	6.054	MON	773	9,276	02/22/2002.	01/15/2032.
36200Q W6 7	GNMA PASS THRU CERT POOL #569569			4	1.A	205,152	120.740	254,705	210,954	205,351	0	286	0	0	6.000	6.541	MON	1,055	12,657	12/27/2001.	01/15/2032.
36200R WR 9	GNMA PASS THRU CERT POOL #570456			4	1.A	85,008	115.410	97,750	84,697	84,944	0	(24)	0	0	6.000	5.965	MON	423	5,082	10/24/2001.	11/15/2031.
36200S AG 5	GNMA PASS THRU CERT POOL #570707			4	1.A	34,266	112.288	39,050	34,776	34,383	0	45	0	0	6.000	6.305	MON	174	2,087	11/21/2001.	12/15/2031.
36200S BH 2	GNMA PASS THRU CERT POOL #570740			4	1.A	122,899	112.541	140,910	125,207	123,319	0	89	0	0	6.000	6.343	MON	626	7,512	12/31/2001.	01/15/2032.
36200S WM 8	GNMA PASS THRU CERT POOL #571352			4	1.A	39,198	112.532	45,177	40,145	39,179	0	31	0	0	6.000	6.436	MON	201	2,409	12/19/2001.	12/15/2031.
36200W BU 4	GNMA PASS THRU CERT POOL #574351			4	1.A	111,780	113.195	128,192	113,249	111,887	0	59	0	0	6.000	6.254	MON	566	6,795	01/23/2002.	01/15/2032.
36200W T6 8	GNMA PASS THRU CERT POOL #574873			4	1.A	118,475	118.490	142,361	120,145	118,559	0	74	0	0	6.000	6.286	MON	601	7,209	12/12/2001.	12/15/2031.
36200X E6 2	GNMA PASS THRU CERT POOL #575357			4	1.A	172,334	113.198	196,060	173,200	172,308	0	36	0	0	6.000	6.122	MON	866	10,392	02/26/2002.	12/15/2031.
36200X JQ 3	GNMA PASS THRU CERT POOL #575471			4	1.A	93,151	112.507	108,061	96,048	92,426	0	171	0	0	6.000	6.575	MON	480	5,763	03/20/2002.	01/15/2032.
36200X XP 9	GNMA PASS THRU CERT POOL #575886			4	1.A	204,294	115.426	239,325	207,340	204,504	0	91	0	0	6.000	6.301	MON	1,037	12,440	11/21/2001.	12/15/2031.
36200X YB 9	GNMA PASS THRU CERT POOL #575906			4	1.A	37,574	112.343	42,777	38,077	37,509	0	18	0	0	6.000	6.258	MON	190	2,285	01/31/2002.	01/15/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36201A NV 6	GNMA PASS THRU CERT POOL #577404		..	4	1.A	115,705	118.379	138,508	117,003	115,772	0	39	0	0	6.000	6.234	MON	585	7,020	12/05/2001.	12/15/2031.
36201A NV 6	GNMA PASS THRU CERT POOL #577404		..	4	1.A	115,339	118.379	138,508	117,003	115,430	0	53	0	0	6.000	6.292	MON	585	7,020	12/13/2001.	12/15/2031.
36201A NV 6	GNMA PASS THRU CERT POOL #577404		..	4	1.A	115,285	118.379	138,508	117,003	115,379	0	55	0	0	6.000	6.305	MON	585	7,020	11/21/2001.	12/15/2031.
36201A PS 1	GNMA PASS THRU CERT POOL #577433		..	4	1.A	364,294	118.386	432,934	365,694	364,299	0	26	0	0	6.000	6.101	MON	1,828	21,942	03/01/2002.	02/15/2032.
36201A SW 9	GNMA PASS THRU CERT POOL #577533		..	4	1.A	114,907	112.425	130,913	116,444	114,616	0	82	0	0	6.000	6.258	MON	582	6,987	01/31/2002.	01/15/2032.
36201A XN 3	GNMA PASS THRU CERT POOL #577685		..	4	1.A	96,011	112.503	105,963	94,186	96,550	0	(158)	0	0	6.000	5.628	MON	471	5,651	08/26/2002.	10/15/2032.
36201A 3T 3	GNMA PASS THRU CERT POOL #577810		..	4	1.A	115,571	115.672	136,194	117,742	115,676	0	92	0	0	6.000	6.343	MON	589	7,065	12/31/2001.	01/15/2032.
36201B RQ 1	GNMA PASS THRU CERT POOL #578395		..	4	1.A	190,744	112.779	212,148	188,109	191,855	0	(212)	0	0	6.000	5.670	MON	941	11,287	09/25/2003.	10/15/2032.
36201B RT 5	GNMA PASS THRU CERT POOL #578398		..	4	1.A	166,450	112.497	183,693	163,286	167,568	0	(243)	0	0	6.000	5.628	MON	816	9,797	08/26/2002.	10/15/2032.
36201C JW 5	GNMA PASS THRU CERT POOL #579077		..	4	1.A	89,002	119.525	107,966	90,329	89,006	0	43	0	0	6.000	6.305	MON	452	5,420	11/21/2001.	12/15/2031.
36201C KF 0	GNMA PASS THRU CERT POOL #579094		..	4	1.A	92,367	115.456	108,234	93,744	92,309	0	32	0	0	6.000	6.305	MON	469	5,625	11/21/2001.	12/15/2031.
36201C LA 0	GNMA PASS THRU CERT POOL #579121		..	4	1.A	115,801	119.278	140,151	117,499	115,959	0	82	0	0	6.000	6.287	MON	587	7,050	01/30/2002.	01/15/2032.
36201C LA 0	GNMA PASS THRU CERT POOL #579121		..	4	1.A	115,918	119.278	140,151	117,499	116,013	0	78	0	0	6.000	6.377	MON	588	7,050	09/25/2003.	01/15/2032.
36201C LZ 5	GNMA PASS THRU CERT POOL #579144		..	4	1.A	6,825	112.216	7,880	7,022	6,790	0	10	0	0	6.000	6.510	MON	35	421	12/26/2001.	01/15/2032.
36201C LZ 5	GNMA PASS THRU CERT POOL #579144		..	4	1.A	2,925	112.216	3,377	3,010	2,910	0	4	0	0	6.000	6.511	MON	15	181	01/24/2002.	01/15/2032.
36201C YP 3	GNMA PASS THRU CERT POOL #579518		..	4	1.A	167,168	112.992	194,760	172,366	167,052	0	262	0	0	6.000	6.572	MON	862	10,342	03/20/2002.	02/15/2032.
36201E M7 2	GNMA PASS THRU CERT POOL #580982		..	4	1.A	185,663	114.982	216,696	188,461	185,949	0	96	0	0	6.000	6.292	MON	942	11,308	02/01/2002.	02/15/2032.
36201F XP 7	GNMA PASS THRU CERT POOL #582186		..	4	1.A	68,001	112.342	77,233	68,748	68,011	0	29	0	0	6.000	6.217	MON	344	4,125	01/22/2002.	01/15/2032.
36201F 5T 0	GNMA PASS THRU CERT POOL #582358		..	4	1.A	360,262	115.434	410,122	355,285	361,599	0	(242)	0	0	6.000	5.670	MON	1,776	21,317	09/25/2003.	10/15/2032.
36201F 5U 7	GNMA PASS THRU CERT POOL #582359		..	4	1.A	696,306	120.110	824,780	686,686	697,020	0	(614)	0	0	6.000	5.670	MON	3,433	41,201	09/25/2003.	10/15/2032.
36201G TK 1	GNMA PASS THRU CERT POOL #582954		..	4	1.A	143,175	113.897	163,904	143,906	143,163	0	11	0	0	6.000	6.122	MON	720	8,634	03/01/2002.	02/15/2032.
36201H 2U 6	GNMA PASS THRU CERT POOL #584087		..	4	1.A	92,223	112.333	101,629	90,470	92,833	0	(104)	0	0	6.000	5.628	MON	452	5,428	08/26/2002.	10/15/2032.
36201H 2W 2	GNMA PASS THRU CERT POOL #584089		..	4	1.A	88,089	112.353	97,091	86,415	88,136	0	(87)	0	0	6.000	5.628	MON	432	5,185	08/26/2002.	10/15/2032.
36201M FN 7	GNMA PASS THRU CERT POOL #587073		..	4	1.A	139,575	119.124	167,426	140,547	139,577	0	29	0	0	6.000	6.155	MON	703	8,433	05/31/2002.	05/15/2032.
36201N M4 9	GNMA PASS THRU CERT POOL #588179		..	4	1.A	399,527	118.378	454,559	383,987	397,406	0	(455)	0	0	6.000	4.564	MON	1,920	23,039	07/24/2003.	01/15/2033.
36201S XE 4	GNMA PASS THRU CERT POOL #592077		..	4	1.A	109,817	115.191	126,598	109,903	109,784	0	(5)	0	0	5.000	5.030	MON	458	5,495	07/16/2003.	08/15/2033.
36201V AE 2	GNMA PASS THRU CERT POOL #594105		..	4	1.A	441,710	112.923	524,959	464,882	451,656	0	1,679	0	0	4.500	5.257	MON	1,743	20,920	10/28/2003.	09/15/2033.
36201V AE 2	GNMA PASS THRU CERT POOL #594105		..	4	1.A	209,456	112.923	249,795	221,208	214,555	0	847	0	0	4.500	5.314	MON	830	9,954	10/16/2003.	09/15/2033.
36201V AE 2	GNMA PASS THRU CERT POOL #594105		..	4	1.A	548,779	112.923	656,199	581,102	562,668	0	2,350	0	0	4.500	5.350	MON	2,179	26,150	11/06/2003.	09/15/2033.
36201V AF 9	GNMA PASS THRU CERT POOL #594106		..	4	1.A	132,835	111.268	155,942	140,149	135,538	0	672	0	0	4.500	5.293	MON	526	6,307	10/23/2003.	09/15/2033.
36201V VN 9	GNMA PASS THRU CERT POOL #594721		..	4	1.A	300,819	111.276	332,147	298,487	299,474	0	(234)	0	0	4.500	4.394	MON	1,119	13,432	05/30/2003.	07/15/2033.
36200A BA 6	GNMA PASS THRU CERT POOL #595033		..	4	1.A	174,760	112.546	192,948	171,439	176,363	0	(252)	0	0	6.000	5.628	MON	857	10,286	08/26/2002.	10/15/2032.
36200E BQ 3	GNMA PASS THRU CERT POOL #598647		..	4	1.A	597,493	115.465	674,671	584,305	597,447	0	(808)	0	0	5.500	4.831	MON	2,678	32,137	06/19/2003.	04/15/2033.
36200E B6 7	GNMA PASS THRU CERT POOL #598661		..	4	1.A	433,258	112.991	475,575	420,895	427,537	0	(586)	0	0	5.000	4.464	MON	1,754	21,045	05/16/2003.	05/15/2033.
36200E B6 7	GNMA PASS THRU CERT POOL #598661		..	4	1.A	208,968	112.991	237,788	210,447	209,423	0	47	0	0	5.000	5.187	MON	877	10,522	04/07/2003.	05/15/2033.
36200E CQ 2	GNMA PASS THRU CERT POOL #598679		..	4	1.A	159,953	115.944	181,059	156,159	159,213	0	(220)	0	0	5.500	4.944	MON	716	8,589	04/22/2003.	05/15/2033.
36200E DL 2	GNMA PASS THRU CERT POOL #598707		..	4	1.A	254,833	113.625	289,319	254,625	254,588	0	(24)	0	0	5.000	5.009	MON	1,061	12,731	09/25/2003.	07/15/2033.
36200E D5 7	GNMA PASS THRU CERT POOL #598724		..	4	1.A	306,147	111.172	337,818	303,868	304,916	0	(219)	0	0	4.500	4.387	MON	1,140	13,674	06/05/2003.	07/15/2033.
36200E D5 7	GNMA PASS THRU CERT POOL #598724		..	4	1.A	307,430	111.172	339,129	305,047	306,152	0	(227)	0	0	4.500	4.394	MON	1,144	13,727	05/30/2003.	07/15/2033.

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
36200M QW 6	GNMA PASS THRU CERT POOL #604469			4	1.A	478,425	111.268	575,209	516,955	493,272	0	3,204	0	0	4.500	5.650	MON	1,939	23,263	08/15/2003.	07/15/2033.
36200M QW 6	GNMA PASS THRU CERT POOL #604469			4	1.A	236,092	111.268	286,318	257,321	244,380	0	1,750	0	0	4.500	5.748	MON	965	11,579	08/14/2003.	07/15/2033.
36200M RT 2	GNMA PASS THRU CERT POOL #604498			4	1.A	248,192	111.168	274,753	247,149	247,615	0	(135)	0	0	4.500	4.449	MON	927	11,122	06/02/2003.	07/15/2033.
36200M T7 8	GNMA PASS THRU CERT POOL #604574			4	1.A	461,904	111.221	516,642	464,517	462,609	0	153	0	0	4.500	4.610	MON	1,742	20,903	06/27/2003.	08/15/2033.
36200M VM 2	GNMA PASS THRU CERT POOL #604620			4	1.A	586,763	111.215	690,007	620,426	599,241	0	2,759	0	0	4.500	5.309	MON	2,327	27,919	09/11/2003.	09/15/2033.
36200M WA 7	GNMA PASS THRU CERT POOL #604641			4	1.A	123,227	111.224	144,921	130,297	125,721	0	571	0	0	4.500	5.309	MON	489	5,863	09/11/2003.	09/15/2033.
36200M WA 7	GNMA PASS THRU CERT POOL #604641			4	1.A	30,136	111.224	36,230	32,574	30,994	0	198	0	0	4.500	5.630	MON	122	1,466	08/27/2003.	09/15/2033.
36200M 3K 7	GNMA PASS THRU CERT POOL #604802			4	1.A	199,624	110.209	232,309	210,789	204,013	0	1,006	0	0	4.500	5.296	MON	790	9,486	11/03/2003.	11/15/2033.
36200N RJ 2	GNMA PASS THRU CERT POOL #605389			4	1.A	489,107	114.560	567,145	495,063	490,183	0	210	0	0	5.000	5.250	MON	2,063	24,753	03/09/2005.	04/15/2034.
36290R QZ 9	GNMA PASS THRU CERT POOL #615272			4	1.A	520,708	114.019	589,287	516,832	518,444	0	(360)	0	0	4.500	4.387	MON	1,938	23,257	06/05/2003.	07/15/2033.
36290R Q2 2	GNMA PASS THRU CERT POOL #615273			4	1.A	372,566	111.594	412,670	369,793	371,242	0	(310)	0	0	4.500	4.387	MON	1,387	16,641	06/05/2003.	07/15/2033.
36290R T4 5	GNMA PASS THRU CERT POOL #615371			4	1.A	171,745	111.382	190,194	170,758	171,187	0	(109)	0	0	4.500	4.415	MON	640	7,684	06/06/2003.	07/15/2033.
36290R YE 7	GNMA PASS THRU CERT POOL #615509			4	1.A	785,811	112.089	953,035	850,243	810,932	0	5,367	0	0	4.500	5.655	MON	3,188	38,261	08/15/2003.	08/15/2033.
36290R YM 9	GNMA PASS THRU CERT POOL #615516			4	1.A	186,721	111.367	219,613	197,197	190,854	0	797	0	0	4.500	5.314	MON	739	8,874	10/16/2003.	09/15/2033.
36290R ZJ 5	GNMA PASS THRU CERT POOL #615545			4	1.A	238,902	111.271	281,185	252,702	243,507	0	1,232	0	0	4.500	5.314	MON	948	11,372	09/11/2003.	09/15/2033.
36290R ZJ 5	GNMA PASS THRU CERT POOL #615545			4	1.A	233,720	111.271	281,185	252,702	240,018	0	1,703	0	0	4.500	5.641	MON	948	11,372	09/02/2003.	09/15/2033.
36290R 4Y 6	GNMA PASS THRU CERT POOL #615639			4	1.A	122,906	112.020	145,633	130,006	125,476	0	566	0	0	4.500	5.314	MON	488	5,850	09/11/2003.	09/15/2033.
36290R 5E 9	GNMA PASS THRU CERT POOL #615645			4	1.A	155,742	110.333	185,792	168,391	160,671	0	975	0	0	4.500	5.641	MON	631	7,578	09/02/2003.	09/15/2033.
36290X JW 1	GNMA PASS THRU CERT POOL #620477			4	1.A	118,895	110.952	138,951	125,235	121,463	0	455	0	0	4.500	5.294	MON	470	5,636	10/09/2003.	08/15/2033.
36290X PJ 3	GNMA PASS THRU CERT POOL #620625			4	1.A	385,174	110.959	450,177	405,713	394,270	0	1,645	0	0	4.500	5.289	MON	1,521	18,257	10/09/2003.	09/15/2033.
36290X QX 1	GNMA PASS THRU CERT POOL #620670			4	1.A	134,960	110.208	157,083	142,532	137,812	0	524	0	0	4.500	5.314	MON	535	6,414	10/16/2003.	09/15/2033.
36291Q BW 3	GNMA PASS THRU CERT POOL #634653			4	1.A	782,526	115.189	886,897	769,946	778,142	0	(485)	0	0	5.000	4.746	MON	3,208	38,497	11/12/2004.	12/15/2034.
36291R RF 1	GNMA PASS THRU CERT POOL #635986			4	1.A	211,283	110.766	230,268	207,886	209,904	0	(131)	0	0	5.000	4.746	MON	866	10,394	11/12/2004.	12/15/2034.
36291R 2G 6	GNMA PASS THRU CERT POOL #636275			4	1.A	190,926	112.167	216,764	193,251	191,745	0	37	0	0	5.000	5.234	MON	805	9,663	03/09/2005.	03/15/2035.
36291S VW 7	GNMA PASS THRU CERT POOL #637029			4	1.A	886,979	115.192	1,005,304	872,720	882,477	0	(604)	0	0	5.000	4.746	MON	3,636	43,636	11/12/2004.	12/15/2034.
36292F S2 4	GNMA PASS THRU CERT POOL #647737			4	1.A	163,175	110.387	182,232	165,084	163,440	0	65	0	0	5.000	5.205	MON	688	8,254	12/14/2005.	08/15/2035.
36292H S6 1	GNMA PASS THRU CERT POOL #649541			4	1.A	91,099	110.177	101,545	92,165	91,343	0	(11)	0	0	5.000	5.202	MON	384	4,608	12/14/2005.	11/15/2035.
36176E 5W 7	GNMA PASS THRU CERT POOL #764361			4	1.A	462,234	107.443	475,753	442,792	469,652	0	(5,067)	0	0	3.500	2.748	MON	1,291	15,498	12/14/2011.	01/15/2042.
36176E 6E 6	GNMA PASS THRU CERT POOL #764369			4	1.A	86,266	105.294	87,013	82,637	88,107	0	(609)	0	0	3.500	2.748	MON	241	2,892	12/14/2011.	01/15/2042.
36176Q NH 3	GNMA PASS THRU CERT POOL #772892			4	1.A	300,621	105.404	303,541	287,977	306,077	0	(2,756)	0	0	3.500	2.748	MON	840	10,079	12/14/2011.	01/15/2042.
36176Q NT 7	GNMA PASS THRU CERT POOL #772902			4	1.A	142,334	105.352	143,646	136,347	146,505	0	(1,971)	0	0	3.500	2.748	MON	398	4,772	12/14/2011.	01/15/2042.
36176Q NX 8	GNMA PASS THRU CERT POOL #772906			4	1.A	303,976	106.081	308,899	291,191	306,221	0	(2,671)	0	0	3.500	2.748	MON	849	10,192	12/14/2011.	01/15/2042.
36225A TG 5	GNMA PASS THRU CERT POOL #780551			4	1.A	11,593	112.415	12,716	11,311	11,594	0	(13)	0	0	7.500	5.884	MON	71	848	06/19/2003.	04/15/2027.
36225A YM 6	GNMA PASS THRU CERT POOL #780716			4	1.A	21,831	112.384	23,938	21,300	21,830	0	(39)	0	0	7.500	5.886	MON	133	1,598	06/19/2003.	02/15/2028.
36241K BF 4	GNMA PASS THRU CERT POOL #781838			4	1.A	439,289	115.494	465,005	402,623	423,969	0	(947)	0	0	8.000	4.826	MON	2,684	32,210	12/13/2004.	12/15/2029.
36241K BG 2	GNMA PASS THRU CERT POOL #781839			4	1.A	134,553	106.707	132,640	124,302	127,229	0	(670)	0	0	8.000	5.103	MON	829	9,944	12/13/2004.	06/15/2025.
36241K BL 1	GNMA PASS THRU CERT POOL #781843			4	1.A	337,894	111.649	357,681	320,361	329,558	0	(801)	0	0	6.500	4.975	MON	1,735	20,824	12/20/2004.	11/15/2028.
36241K BM 9	GNMA PASS THRU CERT POOL #781844			4	1.A	3,004,581	117.477	3,352,406	2,853,650	2,973,713	0	(6,867)	0	0	6.500	5.025	MON	15,457	185,487	12/20/2004.	03/15/2032.
36241K CT 3	GNMA PASS THRU CERT POOL #781882			4	1.A	403,078	114.433	430,584	376,276	392,143	0	(1,088)	0	0	7.500	3.982	MON	2,352	28,221	03/21/2005.	03/15/2030.
36241K CU 0	GNMA PASS THRU CERT POOL #781883			4	1.A	361,134	114.013	384,423	337,174	352,203	0	(746)	0	0	7.500	3.990	MON	2,107	25,288	03/21/2005.	03/15/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36241K CV 8	GNMA PASS THRU CERT POOL #781884			4	1.A	488,678	116.117	529,662	456,141	477,348	0	(1,110)	0	0	7.500	3.977	MON	2,851	34,211	03/21/2005.	04/15/2030.
36241K DH 8	GNMA PASS THRU CERT POOL #781904			4	1.A	1,696,796	115.129	1,984,938	1,724,086	1,703,092	0	881	0	0	5.000	5.278	MON	7,184	86,204	12/14/2005.	04/15/2035.
38375B ZA 3	GNR 2012-H27 HA CMO			4	1.A	1,619,711	100.604	1,589,632	1,580,086	1,585,033	0	2,628	0	0	2.000	1.505	MON	2,633	31,360	10/26/2012.	11/20/2062.
38375B C9 1	GNR 2012-H31 HA CMO			4	1.A	20,825	100.263	20,596	20,542	20,564	0	28	0	0	1.650	1.350	MON	28	338	12/07/2012.	10/20/2062.
38375B C9 1	GNR 2012-H31 HA CMO			4	1.A	20,727	100.263	20,596	20,542	20,551	0	18	0	0	1.650	1.446	MON	28	338	12/18/2012.	10/20/2062.
38375B G2 2	GNR 2013-H03 HA CMO			4	1.A	282,008	100.266	282,849	282,096	281,839	0	(26)	0	0	1.750	1.744	MON	411	4,903	02/05/2013.	12/20/2062.
38375B R5 3	GNR 2013-H07 LA CMO			4	1.A	333,549	100.164	336,729	336,175	335,691	0	(1)	0	0	1.650	1.792	MON	462	5,520	02/01/2013.	03/20/2063.
38375U JP 6	GNR 2014-H12 KA CMO			4	1.A	4,373,653	101.872	4,435,120	4,353,586	4,355,589	0	(4,036)	0	0	2.750	2.632	MON	9,977	118,024	07/07/2014.	05/20/2064.
38376R GY 6	GNR 2015-H22 GA CMO			4	1.A	16,534,591	102.521	17,579,119	17,146,785	16,734,807	0	71,246	0	0	2.000	2.830	MON	28,578	339,364	09/28/2017.	09/20/2065.
38376R ML 7	GNR 2015-H32 KA CMO			4	1.A	18,633,011	104.236	19,548,306	18,753,886	18,707,432	0	8,991	0	0	2.700	2.803	MON	15,472	499,158	12/03/2015.	12/20/2065.
36225C PC 4	G2 (ARM) #80418			4	1.A	24,760	104.869	25,904	24,701	24,499	0	0	0	0	2.875	5.036	MON	59	854	06/19/2003.	06/20/2030.
36202K 6Z 3	G2 (ARM) #8988			4	1.A	56,184	101.000	56,621	56,061	55,878	0	0	0	0	3.125	5.673	MON	146	1,799	06/19/2003.	10/20/2026.
36230S DW 1	G2 757317 #757317			4	1.A	553	103.177	555	538	542	0	1	0	0	4.317	3.660	MON	2	25	04/01/2011.	02/20/2061.
0299999. U.S. Government - Residential Mortgage-Backed Securities						144,125,660	XXX	156,698,061	145,614,212	144,579,435	0	118,848	0	0	XXX	XXX	XXX	375,768	4,817,325	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
38378N EW 9	GNR 2013-162 A (PROJECT LOAN)			4	1.A	830,414	104.619	879,493	840,659	835,179	0	110	0	0	2.750	3.091	MON	1,927	23,118	10/18/2013.	09/16/2046.
38378X P6 2	GNR 2014-166 PL (PROJECT LOAN)			4	1.A	3,152,772	104.975	3,308,616	3,151,787	3,151,220	0	314	0	0	2.500	2.487	MON	6,566	78,795	12/05/2014.	05/16/2055.
38378Y S8 3	GNR 2014-34 PA (PROJECT LOAN)			4	1.A	3,469,337	104.277	3,603,255	3,455,435	3,464,260	0	(101)	0	0	2.471	2.373	MON	7,115	85,384	12/11/2014.	09/16/2053.
38378N 5Q 2	GNR 2014-77 AD (PROJECT LOAN)			4	1.A	6,205,457	104.065	6,405,689	6,155,444	6,204,118	0	(1,054)	0	0	2.750	2.501	MON	14,106	169,275	12/19/2019.	12/16/2047.
38379K H5 0	GNR 2015-130 AH (PROJECT LOAN)			4	1.A	11,177,348	103.192	11,266,624	10,918,045	10,999,118	0	(11,347)	0	0	2.900	2.149	MON	26,385	316,623	09/25/2015.	08/16/2047.
38379K PV 4	GNR 2015-70 AB (PROJECT LOAN)			4	1.A	6,009,912	103.631	6,287,128	6,066,789	6,040,074	0	3,428	0	0	2.300	2.497	MON	11,628	139,536	09/30/2015.	11/16/2048.
38379K RM 2	GNR 2015-86 AC (PROJECT LOAN)			4	1.A	29,137,433	104.515	30,266,288	28,958,704	29,017,404	0	(17,325)	0	0	2.650	2.496	MON	63,950	767,406	09/30/2015.	03/16/2050.
38379R 5R 0	GNR 2017-145A (PROJECT LOAN)			4	1.A	12,272,338	105.305	12,927,437	12,276,175	12,267,682	0	(1,654)	0	0	2.700	2.694	MON	27,621	331,457	09/13/2017.	10/16/2051.
38379R ZM 8	GNR 2017-90 AB (PROJECT LOAN)			4	1.A	7,985,321	104.734	8,423,925	8,043,131	8,010,834	0	7,830	0	0	2.600	2.776	MON	17,427	209,121	10/12/2017.	07/16/2057.
38380M BX 8	GNR 2018-98 A (PROJECT LOAN)			4	1.A	2,342,737	104.673	2,452,318	2,342,828	2,341,474	0	(769)	0	0	3.000	2.990	MON	5,857	70,285	05/16/2019.	10/16/2050.
38380M ZX 2	GNR 2019-2 AE (PROJECT LOAN)			4	1.A	5,118,645	105.798	5,506,191	5,204,437	5,150,974	0	27,438	0	0	3.250	3.598	MON	14,095	169,144	01/25/2019.	03/16/2059.
38380M A9 2	GNR 2019-7 A (PROJECT LOAN)			4	1.A	488,871	101.249	499,821	493,653	492,311	0	3,539	0	0	3.250	3.497	MON	1,337	16,044	01/14/2019.	01/16/2052.
0399999. U.S. Government - Commercial Mortgage-Backed Securities						88,190,587	XXX	91,826,783	87,907,086	87,974,647	0	10,410	0	0	XXX	XXX	XXX	198,016	2,376,187	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																					
83162C TV 5	SBAP 2011-20B 1			4	1.A	2,281,788	109.849	2,506,522	2,281,788	2,274,670	0	(160)	0	0	4.220	4.220	FA	40,121	99,743	02/08/2011.	02/01/2031.
83162C UR 2	SBAP 2012-20C 1			4	1.A	326,866	103.920	337,517	324,785	325,998	0	(195)	0	0	2.510	2.425	MS	2,717	8,452	09/12/2017.	03/01/2032.
83162C UR 2	SBAP 2012-20C 1			4	1.A	5,846,134	103.920	6,075,302	5,846,134	5,829,328	0	(446)	0	0	2.510	2.510	MS	48,913	152,138	03/06/2012.	03/01/2032.
83162C VY 6	SBAP 2013-20L 1			4	1.A	1,656,582	108.264	1,793,482	1,656,582	1,646,580	0	56	0	0	3.380	3.380	JD	4,666	57,397	12/05/2013.	12/01/2033.
83162C WK 5	SBAP 2014-20G 1			4	1.A	3,240,351	106.572	3,419,645	3,208,765	3,223,217	0	(1,775)	0	0	2.870	2.719	JJ	46,046	96,456	08/26/2015.	07/01/2034.
83162C WK 5	SBAP 2014-20G 1			4	1.A	23,284	106.572	24,691	23,168	23,178	0	(9)	0	0	2.870	2.793	JJ	332	696	08/27/2015.	07/01/2034.
83162C XE 8	SBAP 2015-20H 1			4	1.A	5,916,481	107.744	6,369,677	5,911,862	5,897,872	0	(6,405)	0	0	2.820	2.808	FA	69,464	179,795	09/15/2015.	08/01/2035.
83162C XE 8	SBAP 2015-20H 1			4	1.A	2,027,220	107.744	2,183,525	2,026,586	2,021,042	0	(2,197)	0	0	2.820	2.815	FA	23,812	61,634	09/15/2015.	08/01/2035.
83162C XG 3	SBAP 2015-20I 1			4	1.A	13,208,412	107.708	14,226,516	13,208,412	13,166,352	0	(8,531)	0	0	2.820	2.820	MS	124,159	392,929	09/10/2015.	09/01/2035.
83162C XN 8	SBAP 2016-20A 1			4	1.A	6,322,822	105.477	6,669,123	6,322,822	6,311,979	0	(814)	0	0	2.780	2.780	JJ	87,887	185,492	01/07/2016.	01/01/2036.
83162C YH 0	SBAP 2017-20B 1			4	1.A	6,396,749	106.079	6,720,243	6,335,130	6,374,497	0	(4,969)	0	0	2.820	2.747	FA	74,438	184,454	09/14/2017.	02/01/2037.

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
83162C YH 0	SBAP 2017-20B 1			4	1.A	359,697	106.079	378,605	356,909	358,534	0	(264)	0	0	2.820	2.776	FA	4,194	10,392	09/14/2017.	02/01/2037.
83162C YH 0	SBAP 2017-20B 1			4	1.A	7,851,993	106.079	8,329,315	7,851,993	7,834,985	0	(4,018)	0	0	2.820	2.820	FA	92,261	228,619	02/09/2017.	02/01/2037.
83162C YU 1	SBAP 2017-20H 1			4	1.A	2,310,286	108.282	2,501,645	2,310,286	2,306,490	0	(1,828)	0	0	2.750	2.749	FA	26,472	66,328	09/20/2017.	08/01/2037.
83162C YU 1	SBAP 2017-20H 1			4	1.A	8,307,535	108.282	8,995,640	8,307,535	8,293,980	0	(6,471)	0	0	2.750	2.750	FA	95,191	238,508	08/10/2017.	08/01/2037.
83162C YX 5	SBAP 2017-20J 1			4	1.A	3,645,679	106.829	3,894,649	3,645,679	3,636,649	0	(3,469)	0	0	2.850	2.850	AO	25,975	109,161	10/05/2017.	10/01/2037.
83162C ZT 3	SBAP 2018-10E 1			4	1.A	2,318,408	105.804	2,452,971	2,318,408	2,314,287	0	(1,015)	0	0	3.140	3.140	MS	24,266	74,869	09/06/2018.	09/01/2028.
83162C ZY 2	SBAP 2018-10F 1			4	1.A	1,802,928	106.774	1,925,067	1,802,928	1,802,855	0	2	0	0	3.470	3.470	MN	10,427	62,562	11/08/2018.	11/01/2028.
83162C ZP 1	SBAP 2018-20G 1			4	1.A	4,203,912	110.924	4,669,748	4,209,832	4,199,046	0	(5,470)	0	0	3.540	3.562	JJ	74,514	156,522	12/13/2018.	07/01/2038.
83162C ZR 7	SBAP 2018-20H 1			4	1.A	8,689,497	111.163	9,659,522	8,689,497	8,674,711	0	(7,856)	0	0	3.580	3.580	FA	129,618	321,836	08/09/2018.	08/01/2038.
83162C ZR 7	SBAP 2018-20H 1			4	1.A	1,444,408	111.163	1,610,242	1,448,539	1,442,450	0	(1,167)	0	0	3.580	3.623	FA	21,607	53,650	09/19/2018.	08/01/2038.
83162C ZR 7	SBAP 2018-20H 1			4	1.A	4,289,760	111.163	4,829,761	4,344,748	4,288,390	0	(1,860)	0	0	3.580	3.776	FA	64,809	160,918	11/02/2018.	08/01/2038.
83162C ZU 0	SBAP 2018-20I 1			4	1.A	8,221,073	110.806	9,109,442	8,221,073	8,212,711	0	(4,430)	0	0	3.530	3.525	MS	96,735	296,424	09/06/2018.	09/01/2038.
83162C ZU 0	SBAP 2018-20I 1			4	1.A	4,450,366	110.806	4,941,116	4,459,250	4,447,111	0	(1,966)	0	0	3.530	3.555	MS	52,471	160,785	09/13/2018.	09/01/2038.
83162C ZU 0	SBAP 2018-20I 1			4	1.A	3,543,431	110.806	3,952,893	3,567,400	3,543,199	0	(736)	0	0	3.530	3.626	MS	41,976	128,628	09/20/2018.	09/01/2038.
83162C ZZ 9	SBAP 2018-20K 1			4	1.A	3,137,617	112.608	3,533,236	3,137,617	3,131,643	0	(5,463)	0	0	3.870	3.870	MN	20,238	128,220	11/08/2018.	11/01/2038.
83162C B9 3	SBAP 2019-25E 1			4	1.A	5,427,616	109.116	5,922,409	5,427,616	5,425,793	0	(1,640)	0	0	3.070	3.070	MN	27,771	168,548	05/09/2019.	05/01/2044.
831641 FB 6	SBIC 2014-10B 1			4	1.A	4,684,247	103.810	4,862,716	4,684,247	4,682,656	0	(211)	0	0	3.015	3.015	MS	46,819	141,617	09/16/2014.	09/10/2024.
831641 FE 0	SBIC 2015-10B 1			4	1.A	12,462,937	105.411	13,137,307	12,462,937	12,459,343	0	(533)	0	0	2.829	2.817	MS	116,882	353,542	09/14/2015.	09/10/2025.
831641 FQ 3	SBIC 2020-10B 1			4	1.A	5,000,000	99.628	4,981,400	5,000,000	4,999,934	0	(66)	0	0	1.034	1.030	MS	14,023	0	09/15/2020.	09/10/2030.
0499999. U.S. Government - Other Loan-Backed and Structured Securities						139,398,078	XXX	150,013,927	139,392,527	139,149,478	0	(73,907)	0	0	XXX	XXX	XXX	1,508,804	4,280,313	XXX	XXX
0599999. Total - U.S. Government						780,786,072	XXX	817,950,562	776,867,825	781,037,789	550,930	(377,802)	0	0	XXX	XXX	XXX	4,224,732	18,394,178	XXX	XXX
All Other Governments - Issuer Obligations																					
013051 DG 9	ALBERTA (PROVINCE OF)	SD			1.D FE	1,003,810	104.345	1,043,450	1,000,000	1,000,809	0	(402)	0	0	2.550	2.507	JD	1,118	25,500	11/13/2012.	12/15/2022.
013051 DG 9	ALBERTA (PROVINCE OF)	SD			1.D FE	2,492,850	104.345	2,608,625	2,500,000	2,498,467	0	746	0	0	2.550	2.582	JD	2,795	63,750	08/23/2012.	12/15/2022.
013051 DG 9	ALBERTA (PROVINCE OF)	SD			1.D FE	1,490,850	104.345	1,565,175	1,500,000	1,498,029	0	965	0	0	2.550	2.619	JD	1,677	38,250	11/21/2012.	12/15/2022.
013051 DG 9	ALBERTA (PROVINCE OF)	SD			1.D FE	986,610	104.345	1,043,450	1,000,000	997,022	0	1,460	0	0	2.550	2.707	JD	1,118	25,500	03/12/2013.	12/15/2022.
013051 DM 6	ALBERTA (PROVINCE OF)				1.D FE	5,248,450	108.639	5,431,950	5,000,000	5,191,183	0	(53,638)	0	0	3.100	1.938	JD	12,740	155,000	12/04/2019.	06/01/2024.
013051 DM 6	ALBERTA (PROVINCE OF)	SD			1.D FE	5,102,200	108.639	5,431,950	5,000,000	5,059,251	0	(16,350)	0	0	3.100	2.734	JD	12,740	155,000	04/23/2018.	06/01/2024.
013051 DQ 7	ALBERTA (PROVINCE OF)	SD			1.D FE	4,987,050	107.242	5,362,100	5,000,000	4,992,031	0	1,681	0	0	2.350	2.388	JD	9,658	117,500	12/12/2017.	06/01/2025.
013051 DT 1	ALBERTA (PROVINCE OF)				1.D FE	3,018,870	107.096	3,212,880	3,000,000	3,014,956	0	(2,586)	0	0	2.200	2.102	JD	5,425	66,000	06/11/2019.	06/01/2026.
013051 DW 4	ALBERTA (PROVINCE OF)	SD			1.D FE	1,087,330	109.529	1,095,290	1,000,000	1,081,724	0	(5,606)	0	0	2.550	1.222	JD	2,096	12,750	07/13/2020.	06/01/2027.
013051 DW 4	ALBERTA (PROVINCE OF)	SD			1.D FE	1,961,460	109.529	2,190,580	2,000,000	1,973,688	0	3,695	0	0	2.550	2.775	JD	4,192	51,000	07/26/2017.	06/01/2027.
013051 DW 4	ALBERTA (PROVINCE OF)	SD			1.D FE	3,871,600	109.529	4,381,160	4,000,000	3,906,106	0	13,103	0	0	2.550	2.954	JD	8,384	102,000	04/16/2018.	06/01/2027.
013051 EB 9	ALBERTA (PROVINCE OF)	SD			1.D FE	984,640	112.829	1,128,290	1,000,000	987,631	0	1,359	0	0	2.900	3.077	JD	2,384	29,000	10/02/2018.	12/01/2028.
013051 EC 7	ALBERTA (PROVINCE OF)				1.D FE	5,127,450	105.914	5,295,700	5,000,000	5,092,640	0	(33,631)	0	0	2.650	1.933	MS	43,925	132,500	12/16/2019.	09/01/2023.
013051 EC 7	ALBERTA (PROVINCE OF)				1.D FE	1,014,630	105.914	1,059,140	1,000,000	1,008,724	0	(3,149)	0	0	2.650	2.310	MS	8,785	26,500	02/06/2019.	09/01/2023.
013051 EC 7	ALBERTA (PROVINCE OF)	SD			1.D FE	4,997,850	105.914	5,295,700	5,000,000	4,998,752	0	412	0	0	2.650	2.659	MS	43,925	132,500	08/14/2018.	09/01/2023.
06850K VQ 3	BARRIE (CITY OF)	SD			1.C	2,825,070	100.708	2,809,753	2,790,000	2,805,807	0	(19,263)	0	0	1.850	0.640	JD	1,556	51,615	06/02/2020.	06/20/2021.
06850K VU 4	BARRIE (CITY OF)				1.C	3,012,773	105.114	3,170,238	3,016,000	3,013,559	32,996	513	0	0	2.100	2.119	JD	1,909	63,336	06/06/2019.	06/20/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06850K VV 2	BARRIE (CITY OF)				1.C	3,076,440	105.841	3,260,961	3,081,000	3,077,359	32,467	618	0	0	2.200	2.223	JD	2,043	67,782	06/06/2019.	06/20/2026.
11070T AB 4	BRITISH COLUMBIA (PROVINCE OF)		A		1.A FE	994,690	103.278	1,032,780	1,000,000	998,944	0	560	0	0	2.000	2.059	AO	3,778	20,000	10/16/2012.	10/23/2022.
11070T AL 2	BRITISH COLUMBIA (PROVINCE OF)				1.A FE	2,194,860	110.279	2,205,580	2,000,000	2,193,581	0	(1,279)	0	0	2.550	1.000	JD	1,816	25,500	12/10/2020.	06/18/2027.
110709 BJ 0	BRITISH COLUMBIA (PROVINCE OF)	SD			1.A FE	1,030,220	102.916	1,029,160	1,000,000	1,003,344	0	(3,380)	0	0	3.250	2.895	JD	1,158	32,500	02/06/2012.	12/18/2021.
110709 BJ 0	BRITISH COLUMBIA (PROVINCE OF)	SD			1.A FE	4,094,600	102.916	4,116,640	4,000,000	4,010,160	0	(10,268)	0	0	3.250	2.980	JD	4,630	130,000	09/23/2011.	12/18/2021.
110709 BJ 0	BRITISH COLUMBIA (PROVINCE OF)	SD			1.A FE	2,003,960	102.916	2,058,320	2,000,000	2,000,416	0	(436)	0	0	3.250	3.227	JD	2,315	65,000	10/12/2011.	12/18/2021.
110709 BJ 0	BRITISH COLUMBIA (PROVINCE OF)	SD			1.A FE	1,995,020	102.916	2,058,320	2,000,000	1,999,455	0	530	0	0	3.250	3.278	JD	2,315	65,000	08/17/2011.	12/18/2021.
110709 GB 2	BRITISH COLUMBIA (PROVINCE OF)	SD			1.A FE	997,480	104.491	1,044,910	1,000,000	999,443	0	269	0	0	2.700	2.729	JD	962	27,000	01/09/2013.	12/18/2022.
110709 GB 2	BRITISH COLUMBIA (PROVINCE OF)	SD			1.A FE	995,820	104.491	1,044,910	1,000,000	999,120	0	427	0	0	2.700	2.746	JD	962	27,000	05/29/2012.	12/18/2022.
110709 GK 2	BRITISH COLUMBIA (PROVINCE OF)				1.A FE	1,998,500	108.759	2,175,180	2,000,000	1,998,632	0	128	0	0	2.200	2.208	JD	1,567	44,000	12/09/2019.	06/18/2030.
62620D AF 8	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH	SD			1.A FE	997,050	114.797	1,147,970	1,000,000	997,629	0	262	0	0	3.050	3.084	AO	5,766	30,500	09/12/2018.	10/23/2028.
62620D AG 6	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH	SD			1.A FE	1,998,060	106.513	2,130,260	2,000,000	1,998,804	0	379	0	0	2.800	2.821	JD	4,296	56,000	11/16/2018.	12/03/2023.
62620D AH 4	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH	SD			1.A FE	2,995,050	111.353	3,340,590	3,000,000	2,995,722	0	424	0	0	2.550	2.568	AO	17,396	76,500	04/01/2019.	10/09/2029.
62620D AJ 0	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH				1.A FE	4,992,450	105.219	5,260,950	5,000,000	4,994,712	0	1,462	0	0	2.150	2.182	JD	8,247	107,500	05/21/2019.	06/03/2024.
62620D AK 7	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH	SD			1.A FE	4,992,250	101.556	5,077,800	5,000,000	4,993,114	0	864	0	0	1.100	1.132	JD	4,521	27,500	05/20/2020.	06/01/2025.
626209 AD 2	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH				1.A FE	1,086,240	108.616	1,086,160	1,000,000	1,085,222	0	(1,018)	0	0	2.650	0.818	AO	6,534	0	12/08/2020.	10/02/2025.
626209 JH 4	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH	SD			1.A FE	2,003,600	101.622	2,032,440	2,000,000	2,000,065	0	(477)	0	0	4.150	4.128	JD	6,822	83,000	04/29/2011.	06/01/2021.
626209 JH 4	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH	SD			1.A FE	997,910	101.622	1,016,220	1,000,000	999,839	0	209	0	0	4.150	4.175	JD	3,411	41,500	03/28/2011.	06/01/2021.
626209 JK 7	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH	SD			1.A FE	1,009,250	104.212	1,042,120	1,000,000	1,001,480	0	(1,017)	0	0	3.350	3.241	JD	2,753	33,500	05/02/2012.	06/01/2022.
626209 JL 5	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH				1.A FE	3,208,200	108.736	3,262,080	3,000,000	3,151,096	0	(53,475)	0	0	3.750	1.852	MS	29,589	112,500	12/04/2019.	09/26/2023.
626209 JP 6	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH				1.A FE	520,200	108.597	542,985	500,000	514,073	0	(3,536)	0	0	2.950	2.171	AO	3,152	14,750	04/01/2019.	10/14/2024.
626209 JP 6	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH	SD			1.A FE	2,601,000	108.597	2,714,925	2,500,000	2,570,364	0	(17,679)	0	0	2.950	2.171	AO	15,760	73,750	04/01/2019.	10/14/2024.
626209 JP 6	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH	SD			1.A FE	1,005,930	108.597	1,085,970	1,000,000	1,003,932	0	(978)	0	0	2.950	2.839	AO	6,304	29,500	11/29/2018.	10/14/2024.
13509P DB 6	CANADA HOUSING TRUST	SD			1.A FE	6,072,240	102.917	6,175,020	6,000,000	6,023,558	0	(19,189)	0	0	2.650	2.316	MS	46,611	159,000	05/30/2018.	03/15/2022.
13509P DL 4	CANADA HOUSING TRUST	SD			1.A FE	5,999,820	104.135	6,248,100	6,000,000	5,999,852	0	56	0	0	2.400	2.401	JD	6,312	144,000	05/30/2018.	12/15/2022.
13509P DV 2	CANADA HOUSING TRUST	SD			1.A FE	10,585,000	105.308	10,530,800	10,000,000	10,482,220	0	(102,780)	0	0	2.350	0.551	MS	68,890	117,500	05/29/2020.	09/15/2023.
13509P EF 6	CANADA HOUSING TRUST	SD			1.A FE	5,093,200	108.370	5,418,500	5,000,000	5,054,361	0	(14,869)	0	0	2.900	2.569	JD	6,356	145,000	04/25/2018.	06/15/2024.
13509P EF 6	CANADA HOUSING TRUST				1.A FE	1,584,600	108.370	1,625,550	1,500,000	1,559,392	0	(16,547)	0	0	2.900	1.715	JD	1,907	43,500	06/13/2019.	06/15/2024.
13509P FD 0	CANADA HOUSING TRUST	SD			1.A FE	5,406,900	107.816	5,390,800	5,000,000	5,364,960	0	(41,940)	0	0	2.250	0.747	JD	4,932	112,500	05/29/2020.	12/15/2025.
13509P FR 9	CANADA HOUSING TRUST				1.A FE	5,061,100	100.926	5,046,300	5,000,000	5,038,095	0	(23,005)	0	0	1.150	0.351	JD	2,521	57,500	05/29/2020.	12/15/2021.
13509P FY 4	CANADA HOUSING TRUST	SD			1.A FE	999,460	102.186	1,021,860	1,000,000	999,839	0	106	0	0	1.750	1.761	JD	767	17,500	03/14/2017.	06/15/2022.
13509P GL 1	CANADA HOUSING TRUST	SD			1.A FE	3,932,880	112.596	4,503,840	4,000,000	3,948,909	0	6,304	0	0	2.650	2.847	MS	31,074	106,000	05/16/2018.	03/15/2028.
13509P GM 9	CANADA HOUSING TRUST	SD			1.A FE	4,002,960	104.825	4,193,000	4,000,000	4,001,497	0	(594)	0	0	2.350	2.334	JD	4,121	94,000	06/20/2018.	06/15/2023.
13509P GU 1	CANADA HOUSING TRUST	SD			1.A FE	9,979,800	106.357	10,635,700	10,000,000	9,988,057	0	3,818	0	0	2.550	2.592	JD	11,178	255,000	09/14/2018.	12/15/2023.
13509P GU 1	CANADA HOUSING TRUST				1.A FE	6,274,188	106.357	6,647,313	6,250,000	6,264,662	0	(4,738)	0	0	2.550	2.467	JD	6,986	159,375	12/13/2018.	12/15/2023.
13509P GU 1	CANADA HOUSING TRUST	SD			1.A FE	15,810,953	106.357	16,751,228	15,750,000	15,786,949	0	(11,941)	0	0	2.550	2.467	JD	17,605	401,625	12/13/2018.	12/15/2023.
13509P HJ 5	CANADA HOUSING TRUST	SD			1.A FE	9,971,100	105.121	10,512,100	10,000,000	9,976,805	0	5,592	0	0	1.800	1.861	JD	7,890	180,000	12/12/2019.	12/15/2024.
135087 ZJ 6	CANADA TREASURY BONDS	SD			1.A FE	2,204,400	101.311	2,026,220	2,000,000	2,009,958	0	(23,619)	0	0	3.250	2.042	JD	5,342	65,000	01/26/2012.	06/01/2021.
135087 ZJ 6	CANADA TREASURY BONDS	SD			1.A FE	2,197,680	101.311	2,026,220	2,000,000	2,009,466	0	(22,452)	0	0	3.250	2.101	JD	5,342	65,000	11/15/2011.	06/01/2021.
135087 ZJ 6	CANADA TREASURY BONDS	SD			1.A FE	1,096,210	101.311	1,013,110	1,000,000	1,004,716	0	(11,186)	0	0	3.250	2.105	JD	2,671	32,500	02/09/2012.	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
135087 ZJ 6	CANADA TREASURY BONDS	SD..	..		1.A FE	2,192,680	101.311	2,026,220	2,000,000	2,009,249	0	(21,938)	0	0	3.250	2.127	JD	5,342	65,000	11/16/2011.	06/01/2021.
135087 ZJ 6	CANADA TREASURY BONDS	SD..	..		1.A FE	4,344,000	101.311	4,052,440	4,000,000	4,016,281	0	(38,627)	0	0	3.250	2.260	JD	10,685	130,000	09/06/2011.	06/01/2021.
135087 ZJ 6	CANADA TREASURY BONDS	SD..	..		1.A FE	2,164,600	101.311	2,026,220	2,000,000	2,007,799	0	(18,506)	0	0	3.250	2.301	JD	5,342	65,000	09/02/2011.	06/01/2021.
135087 ZJ 6	CANADA TREASURY BONDS	SD..	..		1.A FE	3,225,750	101.311	3,039,330	3,000,000	3,010,850	0	(25,754)	0	0	3.250	2.369	JD	8,014	97,500	10/21/2011.	06/01/2021.
135087 ZJ 6	CANADA TREASURY BONDS	SD..	..		1.A FE	2,145,400	101.311	2,026,220	2,000,000	2,007,009	0	(16,639)	0	0	3.250	2.396	JD	5,342	65,000	10/27/2011.	06/01/2021.
135087 ZJ 6	CANADA TREASURY BONDS	SD..	..		1.A FE	2,140,960	101.311	2,026,220	2,000,000	2,006,709	0	(15,932)	0	0	3.250	2.432	JD	5,342	65,000	09/01/2011.	06/01/2021.
135087 ZJ 6	CANADA TREASURY BONDS	SD..	..		1.A FE	1,022,500	101.311	1,013,110	1,000,000	1,001,052	0	(2,557)	0	0	3.250	2.987	JD	2,671	32,500	06/15/2011.	06/01/2021.
135087 ZJ 6	CANADA TREASURY BONDS	SD..	..		1.A FE	3,065,820	101.311	3,039,330	3,000,000	3,003,081	0	(7,496)	0	0	3.250	2.993	JD	8,014	97,500	06/20/2011.	06/01/2021.
135087 ZJ 6	CANADA TREASURY BONDS	SD..	..		1.A FE	1,021,080	101.311	1,013,110	1,000,000	1,000,985	0	(2,402)	0	0	3.250	3.003	JD	2,671	32,500	06/13/2011.	06/01/2021.
135087 ZJ 6	CANADA TREASURY BONDS	SD..	..		1.A FE	3,061,800	101.311	3,039,330	3,000,000	3,002,882	0	(7,032)	0	0	3.250	3.009	JD	8,014	97,500	06/06/2011.	06/01/2021.
135087 ZJ 6	CANADA TREASURY BONDS	SD..	..		1.A FE	2,040,000	101.311	2,026,220	2,000,000	2,001,863	0	(4,552)	0	0	3.250	3.016	JD	5,342	65,000	06/08/2011.	06/01/2021.
135087 ZJ 6	CANADA TREASURY BONDS	SD..	..		1.A FE	3,051,600	101.311	3,039,330	3,000,000	3,002,385	0	(5,871)	0	0	3.250	3.049	JD	8,014	97,500	06/07/2011.	06/01/2021.
135087 ZJ 6	CANADA TREASURY BONDS	SD..	..		1.A FE	1,017,060	101.311	1,013,110	1,000,000	1,000,791	0	(1,947)	0	0	3.250	3.050	JD	2,671	32,500	06/14/2011.	06/01/2021.
135087 ZU 1	CANADA TREASURY BONDS	SD..	..		1.A FE	10,262,500	103.650	10,365,000	10,000,000	10,095,396	0	(65,741)	0	0	2.750	2.063	JD	22,603	275,000	05/30/2018.	06/01/2022.
135087 ZU 1	CANADA TREASURY BONDS	SD..	..		1.A FE	3,177,300	103.650	3,109,500	3,000,000	3,026,646	0	(18,355)	0	0	2.750	2.110	JD	6,781	82,500	01/27/2012.	06/01/2022.
135087 ZU 1	CANADA TREASURY BONDS	SD..	..		1.A FE	1,058,000	103.650	1,036,500	1,000,000	1,008,728	0	(6,012)	0	0	2.750	2.121	JD	2,260	27,500	02/03/2012.	06/01/2022.
135087 ZU 1	CANADA TREASURY BONDS	SD..	..		1.A FE	2,110,840	103.650	2,073,000	2,000,000	2,016,674	0	(11,481)	0	0	2.750	2.149	JD	4,521	55,000	01/26/2012.	06/01/2022.
26682C PX 5	DURHAM REGIONAL MUNICIPALITY	SD..	..		1.A	626,693	103.823	650,970	627,000	626,851	0	76	0	0	2.750	2.763	MS	5,102	17,243	08/29/2018.	09/14/2022.
40649C ST 4	HALTON REGIONAL MUNICIPALITY	SD..	..		1.A Z	621,770	112.102	616,561	550,000	615,938	0	(5,831)	0	0	5.400	0.659	JJ	13,345	0	10/06/2020.	07/20/2023.
40649C VF 0	HALTON REGIONAL MUNICIPALITY	SD..	..		5.B GI	999,640	100.956	1,009,560	1,000,000	999,957	0	38	0	0	2.600	2.605	JD	1,995	26,000	05/08/2013.	06/03/2021.
40711P EA 4	HAMILTON (CITY OF)	SD..	..		1.B FE	2,784,766	104.009	2,899,771	2,788,000	2,786,466	0	807	0	0	2.800	2.831	AO	19,463	78,064	09/18/2018.	10/01/2022.
541908 GK 9	LONDON ONTARIO	SD..	..		1.A	1,054,290	104.651	1,046,510	1,000,000	1,040,740	0	(13,550)	0	0	3.200	0.822	MS	8,592	16,000	05/29/2020.	09/24/2022.
541908 KB 4	LONDON ONTARIO	SD..	..		1.A	1,127,706	103.641	1,124,505	1,085,000	1,120,517	0	(7,188)	0	0	2.200	0.732	AO	5,886	11,935	07/14/2020.	04/02/2023.
541908 KE 8	LONDON ONTARIO		..		1.A Z	2,171,669	107.535	2,150,700	2,000,000	2,165,173	0	(6,495)	0	0	2.550	0.935	AO	12,575	0	10/13/2020.	04/02/2026.
563469 TX 3	MANITOBA (PROVINCE OF)		A		1.E FE	1,986,800	103.120	2,062,400	2,000,000	1,997,544	0	1,404	0	0	2.100	2.174	MS	13,417	42,000	09/18/2012.	09/06/2022.
563469 UA 1	MANITOBA (PROVINCE OF)		..		1.E FE	1,508,099	105.238	1,552,261	1,475,000	1,495,881	0	(8,354)	0	0	2.550	1.948	JD	2,988	37,613	07/09/2019.	06/02/2023.
563469 UA 1	MANITOBA (PROVINCE OF)	SD..	..		1.E FE	536,781	105.238	552,500	525,000	532,432	0	(2,973)	0	0	2.550	1.948	JD	1,064	13,388	07/09/2019.	06/02/2023.
563469 UA 1	MANITOBA (PROVINCE OF)	SD..	..		1.E FE	3,033,750	105.238	3,157,140	3,000,000	3,019,575	0	(7,795)	0	0	2.550	2.271	JD	6,078	76,500	02/25/2019.	06/02/2023.
563469 UA 1	MANITOBA (PROVINCE OF)	SD..	..		1.E FE	996,210	105.238	1,052,380	1,000,000	998,987	0	396	0	0	2.550	2.593	JD	2,026	25,500	04/18/2013.	06/02/2023.
563469 UE 3	MANITOBA (PROVINCE OF)	SD..	..		1.E FE	3,410,190	107.674	3,768,590	3,500,000	3,437,055	0	13,165	0	0	2.450	2.886	JD	6,813	85,750	11/29/2018.	06/02/2025.
563469 UP 8	MANITOBA (PROVINCE OF)	SD..	..		1.E FE	2,946,180	110.173	3,305,190	3,000,000	2,961,625	0	5,377	0	0	2.600	2.819	JD	6,197	78,000	01/16/2018.	06/02/2027.
563469 UT 0	MANITOBA (PROVINCE OF)	SD..	..		1.E FE	1,993,540	112.115	2,242,300	2,000,000	1,994,604	0	559	0	0	2.750	2.786	JD	4,370	55,000	02/07/2019.	06/02/2029.
65355D K3 8	NIAGARA REGIONAL MUNICIPALITY		..		1.C FE	3,455,235	105.441	3,559,688	3,376,000	3,433,939	0	(21,296)	0	0	2.800	2.094	JJ	46,876	47,264	01/14/2020.	07/03/2023.
65355D K4 6	NIAGARA REGIONAL MUNICIPALITY	SD..	..		1.C FE	1,997,920	107.391	2,147,820	2,000,000	1,998,738	0	336	0	0	2.900	2.919	JJ	28,762	58,000	06/06/2018.	07/03/2024.
65355D K5 3	NIAGARA REGIONAL MUNICIPALITY	SD..	..		1.C FE	1,052,674	109.088	1,148,697	1,053,000	1,052,778	0	45	0	0	3.000	3.005	JJ	15,665	31,590	06/06/2018.	07/03/2025.
65355D K6 1	NIAGARA REGIONAL MUNICIPALITY	SD..	..		1.C FE	996,760	110.390	1,103,900	1,000,000	997,685	0	380	0	0	3.050	3.096	JJ	15,125	30,500	06/06/2018.	07/03/2026.
65355D N5 0	NIAGARA REGIONAL MUNICIPALITY		..		1.C FE	1,994,640	105.356	2,107,120	2,000,000	1,995,838	0	855	0	0	2.150	2.198	JJ	18,849	43,000	07/03/2019.	07/24/2025.
65355D P3 3	NIAGARA REGIONAL MUNICIPALITY	SD..	..		1.C Z	3,298,458	100.282	3,310,309	3,301,000	3,298,972	0	514	0	0	0.650	0.689	JJ	8,994	0	07/07/2020.	07/31/2022.
65355D P4 1	NIAGARA REGIONAL MUNICIPALITY	SD..	..		1.C Z	3,320,638	100.453	3,337,049	3,322,000	3,320,809	0	171	0	0	0.800	0.814	JJ	11,140	0	07/07/2020.	07/31/2023.
669827 FY 8	NOVA SCOTIA (PROVINCE OF)	SD..	..		1.D FE	2,125,920	101.599	2,031,980	2,000,000	2,006,258	0	(14,882)	0	0	4.100	3.329	JD	6,740	82,000	10/14/2011.	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
669827 GC 5	NOVA SCOTIA (PROVINCE OF)				1.E FE	998,860	106.404	1,064,040	1,000,000	998,940	0	80	0	0	2.000	2.012	MS	6,630	20,000	01/30/2020.	09/01/2030.
66989Z EN 4	NOVA SCOTIA (PROVINCE OF)	SD			1.E FE	1,936,880	101.919	2,038,380	2,000,000	1,975,344	0	16,878	0	0	1.600	2.490	JD	2,630	32,000	09/05/2018.	06/01/2022.
68323A AD 6	ONTARIO (PROVINCE OF)	SD			1.D FE	1,077,910	101.577	1,015,770	1,000,000	1,003,848	0	(9,062)	0	0	4.000	3.063	JD	3,178	40,000	09/26/2011.	06/02/2021.
68323A AW 4	ONTARIO (PROVINCE OF)	SD			1.D FE	1,044,120	104.115	1,041,150	1,000,000	1,007,064	0	(4,830)	0	0	3.150	2.639	JD	2,503	31,500	07/17/2012.	06/02/2022.
68323A AW 4	ONTARIO (PROVINCE OF)	SD			1.D FE	1,022,750	104.115	1,041,150	1,000,000	1,003,702	0	(2,529)	0	0	3.150	2.881	JD	2,503	31,500	08/17/2012.	06/02/2022.
68323A AW 4	ONTARIO (PROVINCE OF)	SD			1.D FE	1,018,700	104.115	1,041,150	1,000,000	1,002,982	0	(2,038)	0	0	3.150	2.933	JD	2,503	31,500	05/24/2012.	06/02/2022.
68323A AW 4	ONTARIO (PROVINCE OF)	SD			1.D FE	2,030,040	104.115	2,082,300	2,000,000	2,004,663	0	(3,190)	0	0	3.150	2.980	JD	5,005	63,000	01/20/2012.	06/02/2022.
68323A BN 3	ONTARIO (PROVINCE OF)	SD			1.D FE	1,003,820	105.961	1,059,610	1,000,000	1,001,009	0	(403)	0	0	2.850	2.806	JD	2,264	28,500	05/21/2013.	06/02/2023.
68323A BN 3	ONTARIO (PROVINCE OF)	SD			1.D FE	3,005,130	105.961	3,178,830	3,000,000	3,001,284	0	(522)	0	0	2.850	2.831	JD	6,793	85,500	11/14/2012.	06/02/2023.
68323A BN 3	ONTARIO (PROVINCE OF)	SD			1.D FE	998,200	105.961	1,059,610	1,000,000	999,522	0	183	0	0	2.850	2.870	JD	2,264	28,500	11/26/2012.	06/02/2023.
68323A BN 3	ONTARIO (PROVINCE OF)	SD			1.D FE	997,360	105.961	1,059,610	1,000,000	999,313	0	265	0	0	2.850	2.879	JD	2,264	28,500	11/01/2012.	06/02/2023.
68323A BN 3	ONTARIO (PROVINCE OF)	SD			1.D FE	996,810	105.961	1,059,610	1,000,000	999,151	0	329	0	0	2.850	2.886	JD	2,264	28,500	03/07/2013.	06/02/2023.
68323A BN 3	ONTARIO (PROVINCE OF)	SD			1.D FE	1,963,040	105.961	2,119,220	2,000,000	1,990,245	0	3,816	0	0	2.850	3.060	JD	4,529	57,000	02/05/2013.	06/02/2023.
68323A BN 3	ONTARIO (PROVINCE OF)	SD			1.D FE	1,954,740	105.961	2,119,220	2,000,000	1,987,660	0	4,825	0	0	2.850	3.116	JD	4,529	57,000	06/12/2013.	06/02/2023.
68323A CG 7	ONTARIO (PROVINCE OF)	SD			1.D FE	10,770,800	109.992	10,999,200	10,000,000	10,419,228	0	(116,794)	0	0	3.500	2.220	JD	27,808	350,000	11/28/2017.	06/02/2024.
68323A CX 0	ONTARIO (PROVINCE OF)	SD			1.D FE	4,962,350	108.561	5,428,050	5,000,000	4,976,142	0	5,004	0	0	2.600	2.715	JD	10,329	130,000	03/06/2018.	06/02/2025.
68323A EA 8	ONTARIO (PROVINCE OF)	SD			1.D FE	1,972,960	101.321	2,026,420	2,000,000	1,992,974	0	5,822	0	0	1.350	1.650	MS	8,433	27,000	06/21/2017.	03/08/2022.
68323A EA 8	ONTARIO (PROVINCE OF)	SD			1.D FE	1,964,180	101.321	2,026,420	2,000,000	1,991,226	0	7,267	0	0	1.350	1.725	MS	8,433	27,000	03/01/2017.	03/08/2022.
68323A EA 8	ONTARIO (PROVINCE OF)	SD			1.D FE	2,906,670	101.321	3,039,630	3,000,000	2,975,165	0	20,507	0	0	1.350	2.060	MS	12,649	40,500	07/25/2017.	03/08/2022.
68323A EE 0	ONTARIO (PROVINCE OF)	SD			1.D FE	3,015,120	110.173	3,305,190	3,000,000	3,010,569	0	(1,503)	0	0	2.600	2.540	JD	6,197	78,000	11/21/2017.	06/02/2027.
68323A EE 0	ONTARIO (PROVINCE OF)	SD			1.D FE	2,000,140	110.173	2,203,460	2,000,000	2,000,095	0	(17)	0	0	2.600	2.599	JD	4,132	52,000	08/02/2017.	06/02/2027.
68323A EE 0	ONTARIO (PROVINCE OF)	SD			1.D FE	998,470	110.173	1,101,730	1,000,000	998,931	0	149	0	0	2.600	2.618	JD	2,066	26,000	10/31/2017.	06/02/2027.
68323A ER 1	ONTARIO (PROVINCE OF)	SD			1.D FE	2,998,860	108.314	3,249,420	3,000,000	2,999,264	0	158	0	0	2.650	2.656	FA	32,236	79,500	06/15/2018.	02/05/2025.
68333Z AB 3	ONTARIO (PROVINCE OF)	SD			1.D FE	1,993,320	105.825	2,116,500	2,000,000	1,996,253	0	1,317	0	0	2.600	2.672	MS	16,241	52,000	09/11/2018.	09/08/2023.
68333Z AB 3	ONTARIO (PROVINCE OF)	SD			1.D FE	1,989,780	105.825	2,116,500	2,000,000	1,994,401	0	1,973	0	0	2.600	2.708	MS	16,241	52,000	08/01/2018.	09/08/2023.
68333Z AC 1	ONTARIO (PROVINCE OF)	SD			1.D FE	1,998,560	113.073	2,261,460	2,000,000	1,998,911	0	126	0	0	2.900	2.908	JD	4,608	58,000	04/04/2018.	06/02/2028.
68333Z AF 4	ONTARIO (PROVINCE OF)				1.D FE	997,770	106.334	1,063,340	1,000,000	998,475	0	389	0	0	2.300	2.343	MS	7,184	23,000	02/19/2019.	09/08/2024.
68333Z AK 3	ONTARIO (PROVINCE OF)				1.D FE	2,999,670	104.738	3,142,140	3,000,000	2,999,705	0	35	0	0	1.750	1.752	MS	16,397	52,500	02/20/2020.	09/08/2025.
689551 DR 7	OTTAWA (CITY OF)	SD			1.C FE	996,640	102.414	1,024,140	1,000,000	999,652	0	380	0	0	3.400	3.440	AO	6,800	34,000	10/05/2011.	10/19/2021.
705464 EB 7	PEEL (REGIONAL MUNICIPALITY OF ONTARIO)	SD			1.A FE	995,720	102.850	1,028,500	1,000,000	999,531	0	472	0	0	3.500	3.550	JD	2,877	35,000	09/28/2011.	12/01/2021.
705464 FX 8	PEEL (REGIONAL MUNICIPALITY OF ONTARIO)	SD			1.A FE	1,981,580	106.523	2,130,460	2,000,000	1,985,469	0	2,287	0	0	2.300	2.434	MN	7,436	46,000	04/05/2019.	11/02/2026.
74814Z EH 2	QUEBEC (PROVINCE OF)	SD			1.D FE	1,119,070	103.663	1,036,630	1,000,000	1,013,835	0	(14,721)	0	0	4.250	2.711	JD	3,493	42,500	02/27/2013.	12/01/2021.
74814Z EH 2	QUEBEC (PROVINCE OF)	SD			1.D FE	1,084,300	103.663	1,036,630	1,000,000	1,008,801	0	(9,327)	0	0	4.250	3.266	JD	3,493	42,500	10/06/2011.	12/01/2021.
74814Z EL 3	QUEBEC (PROVINCE OF)	SD			1.D FE	521,585	106.085	530,425	500,000	504,467	0	(2,235)	0	0	3.500	3.016	JD	1,438	17,500	06/07/2012.	12/01/2022.
74814Z EP 4	QUEBEC (PROVINCE OF)	SD			1.D FE	3,198,900	106.958	3,208,740	3,000,000	3,088,182	0	(32,046)	0	0	3.000	1.864	MS	29,836	90,000	06/13/2017.	09/01/2023.
74814Z EP 4	QUEBEC (PROVINCE OF)	SD			1.D FE	8,380,080	106.958	8,556,640	8,000,000	8,182,018	0	(65,857)	0	0	3.000	2.117	MS	79,562	240,000	11/28/2017.	09/01/2023.
74814Z EP 4	QUEBEC (PROVINCE OF)	SD			1.D FE	2,089,980	106.958	2,139,160	2,000,000	2,043,205	0	(15,621)	0	0	3.000	2.161	MS	19,890	60,000	12/06/2017.	09/01/2023.
74814Z EP 4	QUEBEC (PROVINCE OF)	SD			1.D FE	2,092,100	106.958	2,139,160	2,000,000	2,041,691	0	(15,066)	0	0	3.000	2.190	MS	19,890	60,000	07/19/2017.	09/01/2023.
74814Z EP 4	QUEBEC (PROVINCE OF)	SD			1.D FE	1,040,870	106.958	1,069,580	1,000,000	1,019,464	0	(7,027)	0	0	3.000	2.243	MS	9,945	30,000	11/14/2017.	09/01/2023.

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
74814Z EP 4	QUEBEC (PROVINCE OF)	SD..	..		1.D FE	3,121,530	106.958	3,208,740	3,000,000	3,055,190	0	(19,913)	0	0	3.000	2.284	MS	29,836	90,000	07/25/2017.	09/01/2023.
74814Z ES 8	QUEBEC (PROVINCE OF)	SD..	..		1.D FE	5,257,650	111.772	5,588,600	5,000,000	5,169,016	0	(43,335)	0	0	3.750	2.773	MS	62,158	187,500	11/29/2018.	09/01/2024.
74814Z EV 1	QUEBEC (PROVINCE OF)	SD..	..		1.D FE	3,052,050	109.574	3,287,220	3,000,000	3,037,807	0	(7,581)	0	0	2.750	2.462	MS	27,349	82,500	02/06/2019.	09/01/2025.
74814Z EX 7	QUEBEC (PROVINCE OF)		..		1.D FE	2,177,980	109.681	2,193,620	2,000,000	2,175,782	0	(2,198)	0	0	2.500	0.905	MS	16,575	0	12/02/2020.	09/01/2026.
759005 HF 1	REGINA (CITY OF)		..		1.A	1,974,518	101.965	2,014,828	1,976,000	1,975,273	520	491	0	0	2.050	2.076	MN	3,440	40,508	05/16/2019.	05/31/2022.
803854 KE 7	SASKATCHEWAN (PROVINCE OF)	SD..	..		1.C FE	2,027,160	110.484	2,209,680	2,000,000	2,019,094	0	(2,715)	0	0	2.650	2.488	JD	4,211	53,000	12/07/2017.	06/02/2027.
803854 KM 9	SASKATCHEWAN (PROVINCE OF)		..		1.D FE	2,000,920	100.353	2,007,060	2,000,000	2,000,911	0	(9)	0	0	0.800	0.790	MS	5,260	0	11/30/2020.	09/02/2025.
803854 KM 9	SASKATCHEWAN (PROVINCE OF)		..		1.D FE	2,993,280	100.353	3,010,590	3,000,000	2,993,827	0	547	0	0	0.800	0.845	MS	7,890	12,000	07/22/2020.	09/02/2025.
803854 KM 9	SASKATCHEWAN (PROVINCE OF)	SD..	..		1.D FE	4,988,800	100.353	5,017,650	5,000,000	4,989,712	0	912	0	0	0.800	0.845	MS	13,151	20,000	07/22/2020.	09/02/2025.
83740T AE 7	SOUTH COAST BRITISH COLUMBIA TRANS AUTH		..		1.C FE	1,049,900	110.064	1,100,640	1,000,000	1,041,577	0	(8,323)	0	0	3.050	2.062	JD	2,256	30,500	01/21/2020.	06/04/2025.
83740T AE 7	SOUTH COAST BRITISH COLUMBIA TRANS AUTH		..		1.C FE	2,091,200	110.064	2,201,280	2,000,000	2,069,672	0	(14,832)	0	0	3.050	2.219	JD	4,512	61,000	07/12/2019.	06/04/2025.
891288 DE 9	TORONTO (CITY OF)	SD..	..		1.C FE	2,030,060	102.938	2,058,760	2,000,000	2,003,332	0	(3,503)	0	0	3.500	3.315	JD	4,795	70,000	05/08/2012.	12/06/2021.
891288 DK 5	TORONTO (CITY OF)	SD..	..		1.C FE	1,064,660	107.287	1,072,870	1,000,000	1,056,908	0	(7,752)	0	0	2.450	1.029	FA	9,867	12,250	06/02/2020.	02/06/2025.
891288 DQ 2	TORONTO (CITY OF)	SD..	..		1.C FE	1,911,320	108.890	2,177,800	2,000,000	1,935,373	0	8,994	0	0	2.400	2.955	JD	3,156	48,000	03/20/2018.	06/07/2027.
98704C QR 0	YORK ONTARIO REGIONAL MUNICIPALITY	SD..	..		1.B FE	1,045,960	101.837	1,018,370	1,000,000	1,007,881	0	(15,571)	0	0	4.000	2.396	JD	110	40,000	07/03/2018.	06/30/2021.
98704C RA 6	YORK ONTARIO REGIONAL MUNICIPALITY	SD..	..		1.B FE	1,997,380	111.725	2,234,500	2,000,000	1,997,738	0	236	0	0	2.650	2.665	AO	10,745	53,000	04/09/2019.	04/18/2029.
05591F 2A 7	BNG BANK NV (144A) LS:534K	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 CF 3	CHILE (REPUBLIC OF)		D	1	1.E FE	999,410	113.609	1,136,090	1,000,000	999,539	0	54	0	0	3.240	3.247	FA	13,050	32,400	01/30/2018.	02/06/2028.
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.
G4527H QC 8	UK GILT TREASURY P-2.0M		B		1.D FE	2,780,188	102.608	2,858,492	2,785,824	2,846,669	0	(83,623)	0	80,232	3.750	0.538	MS	33,187	100,452	10/29/2019.	09/07/2021.
G92445 BN 7	UK GILT TREASURY P-625K		B		1.D FE	791,450	100.078	854,166	853,500	854,000	0	(7,863)	0	24,633	1.500	0.516	JJ	5,636	12,121	07/18/2019.	01/22/2021.
G92445 BN 7	UK GILT TREASURY P-700K		B		1.D FE	915,845	100.078	956,666	955,920	956,343	0	(6,655)	0	27,655	1.500	0.755	JJ	6,312	13,575	10/24/2018.	01/22/2021.
G92450 4T 2	UK GILT TREASURY P-1.4M		B		1.D FE	2,019,318	104.869	2,076,536	1,980,120	2,069,847	0	(57,687)	0	108,216	4.000	0.162	MS	25,162	38,457	03/05/2020.	03/07/2022.
0699999. All Other Governments - Issuer Obligations						435,802,545	XXX	453,454,745	428,040,364	431,792,217	65,983	(1,306,706)	0	240,735	XXX	XXX	XXX	1,748,733	10,717,342	XXX	XXX
All Other Governments - Residential Mortgage-Backed Securities																					
62959Z RN 5	CANADA NHA PASS THRU POOL 9751 #97516046		..	4	1.A FE	4,594,199	102.905	4,775,463	4,640,652	4,601,514	0	7,315	0	0	1.740	1.995	MON	6,637	80,604	01/15/2020.	01/01/2025.
62959Z X6 5	CANADA NHA PASS THRU POOL 9900 #99000269		..	4	1.A FE	1,354,697	104.554	1,426,303	1,364,178	1,355,291	0	594	0	0	1.920	1.995	MON	2,153	21,740	02/19/2020.	01/01/2030.
0799999. All Other Governments - Residential Mortgage-Backed Securities						5,948,896	XXX	6,201,765	6,004,830	5,956,804	0	7,908	0	0	XXX	XXX	XXX	8,790	102,344	XXX	XXX
1099999. Total - All Other Governments						441,751,441	XXX	459,656,510	434,045,194	437,749,021	65,983	(1,298,798)	0	240,735	XXX	XXX	XXX	1,757,522	10,819,686	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
041042 B6 8	ARKANSAS GENERAL OBLIGATION REF S2016		..	2	1.C FE	569,090	115.975	579,875	500,000	540,990	0	(6,892)	0	0	4.000	2.400	JJ	10,000	20,000	09/19/2016.	07/01/2032.
246381 EL 7	DELAWARE GENERAL OBLIGATION REF S2014B		..	2	1.A FE	3,154,014	113.013	3,096,556	2,740,000	2,902,723	0	(43,745)	0	0	4.500	2.710	JJ	61,650	123,300	10/21/2014.	07/01/2031.
246381 DV 6	DELAWARE GENERAL OBLIGATION S2014	SD..	..	2	1.A FE	7,099,341	103.716	7,156,404	6,900,000	6,932,555	0	(27,076)	0	0	4.000	3.580	MS	92,000	276,000	03/06/2014.	03/01/2032.
246381 GF 8	DELAWARE GENERAL OBLIGATION S2016A		..	2	1.A FE	10,564,900	110.711	11,104,313	10,030,000	10,326,278	0	(52,508)	0	0	3.500	2.880	MS	117,017	351,050	03/01/2016.	03/01/2033.
341150 7G 9	FLORIDA DEPT TRANSN GO S2019		..	2	1.A FE	7,628,523	109.360	8,251,212	7,545,000	7,618,517	0	(7,536)	0	0	3.000	2.870	JJ	113,175	194,284	07/23/2019.	07/01/2041.
604129 4P 8	MINNESOTA GENERAL OBLIGATION S2014A		..	2	1.A FE	3,350,797	116.044	3,255,034	2,805,000	3,018,904	0	(56,069)	0	0	5.000	2.750	FA	58,438	140,250	08/12/2014.	08/01/2030.
604129 4P 8	MINNESOTA GENERAL OBLIGATION S2014A	SD..	..	2	1.A FE	12,441,551	116.044	12,085,983	10,415,000	11,209,230	0	(208,186)	0	0	5.000	2.750	FA	216,979	520,750	08/12/2014.	08/01/2030.
604129 3C 8	MINNESOTA GENERAL OBLIGATION S2014B	SD..	..	2	1.A FE	14,856,768	109.021	15,699,024	14,400,000	14,581,969	0	(47,091)	0	0	3.750	3.372	FA	225,000	540,000	08/12/2014.	08/01/2033.
605580 5A 3	MISSISSIPPI GENERAL OBLIGATION REF S09F		..		1.C FE	5,739,600	108.872	5,443,600	5,000,000	5,122,179	0	(66,463)	0	0	5.250	3.790	AO	65,625	262,500	10/30/2009.	10/01/2022.
644682 2H 8	NEW HAMPSHIRE GENERAL OBLIGATION S2014B		..	2	1.B FE	777,043	117.047	760,806	650,000	704,190	0	(12,938)	0	0	5.000	2.740	JD	2,708	32,500	12/11/2014.	12/01/2034.

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
658256 Z9 6	NORTH CAROLINA GENERAL OBLIG REF S2016A		..	2	1.A FE	21,916,640	111.904	23,701,267	21,180,000	21,594,440	0	(70,397)	0	0	3.000	2.610	JD	52,950	635,400	02/24/2016.	06/01/2030.
658256 3Y 6	NORTH CAROLINA GENERAL OBLIGATION S2018A		..	2	1.A FE	19,540,800	113.056	22,611,200	20,000,000	19,581,964	0	17,314	0	0	3.250	3.410	JD	54,167	650,000	07/18/2018.	06/01/2038.
658256 5H 1	NORTH CAROLINA GENERAL OBLIGATION S2020A		..	2	1.A FE	19,965,800	102.371	20,474,200	20,000,000	19,966,330	0	530	0	0	1.625	1.640	JD	62,292	0	10/08/2020.	06/01/2033.
658256 5J 7	NORTH CAROLINA GENERAL OBLIGATION S2020A		..	2	1.A FE	19,746,200	101.674	20,334,800	20,000,000	19,749,423	0	3,223	0	0	1.625	1.730	JD	62,292	0	10/08/2020.	06/01/2034.
68608U 3Q 7	OREGON GENERAL OBLIGATION REF S2015B		..	2	1.B FE	7,130,330	114.780	7,248,357	6,315,000	6,700,182	0	(78,216)	0	0	4.000	2.580	FA	105,250	252,600	02/03/2015.	08/01/2030.
68609B NN 3	OREGON GENERAL OBLIGATION S2015O		..	2	1.B FE	4,007,227	118.718	4,137,322	3,485,000	3,742,669	0	(51,355)	0	0	5.000	3.250	FA	72,604	174,250	06/03/2015.	08/01/2036.
68609B QG 5	OREGON GENERAL OBLIGATION S2016A		..	2	1.B FE	1,241,474	110.949	1,325,841	1,195,000	1,221,777	0	(4,338)	0	0	3.500	3.060	FA	17,427	41,825	02/23/2016.	08/01/2034.
68609B RB 5	OREGON GENERAL OBLIGATION S2016C		..	2	1.B FE	1,040,137	123.625	1,050,813	850,000	958,662	0	(17,905)	0	0	5.000	2.530	FA	17,708	42,500	03/15/2016.	08/01/2032.
83710R RT 6	SOUTH CAROLINA GENERAL OBLIGATION S2016F		..	2	1.A FE	3,377,768	106.766	3,603,353	3,375,000	3,376,644	0	(285)	0	0	2.750	2.740	JD	7,734	92,813	09/22/2016.	06/01/2034.
880541 TN 7	TENNESSEE GENERAL OBLIGATION S2012B		..	2	1.A FE	4,015,440	100.185	4,007,400	4,000,000	3,999,983	0	(5,189)	0	0	3.000	2.821	AO	30,000	120,000	03/24/2015.	10/01/2029.
880541 TR 8	TENNESSEE GENERAL OBLIGATION S2012B		..	2	1.A FE	5,005,050	100.167	5,008,350	5,000,000	5,000,000	0	(598)	0	0	3.000	2.980	AO	37,500	150,000	03/24/2015.	10/01/2032.
880541 VS 3	TENNESSEE GENERAL OBLIGATION S2015A		..	2	1.A FE	3,616,680	120.163	3,604,890	3,000,000	3,310,505	0	(63,029)	0	0	5.000	2.590	FA	62,500	150,000	10/27/2015.	08/01/2031.
882721 RM 7	TEXAS MULTI-MODE-MOBILITY FD GO S2006B		..	2	1.A FE	1,300,000	100.000	1,300,000	1,300,000	1,300,000	0	0	0	0	0.080	0.099	MON	87	338	09/30/2020.	04/01/2036.
917542 UA 8	UTAH GENERAL OBLIGATION REF S2015		..	2	1.A FE	43,428,351	112.679	44,198,338	39,225,000	41,075,242	0	(437,151)	0	0	3.500	2.260	JJ	686,438	1,372,875	03/31/2015.	07/01/2026.
924258 W4 4	VERMONT GENERAL OBLIGATION S2015B		..	2	1.B FE	2,043,895	109.823	2,174,495	1,980,000	2,012,311	0	(6,456)	0	0	3.250	2.870	FA	24,310	64,350	10/07/2015.	08/15/2030.
924258 W5 1	VERMONT GENERAL OBLIGATION S2015B		..	2	1.B FE	4,607,773	109.335	4,909,142	4,490,000	4,549,649	0	(11,899)	0	0	3.250	2.940	FA	55,127	145,925	10/07/2015.	08/15/2031.
924258 W8 5	VERMONT GENERAL OBLIGATION S2015B		..	2	1.B FE	4,405,094	107.452	4,824,595	4,490,000	4,423,648	0	3,808	0	0	3.125	3.260	FA	53,007	140,313	10/07/2015.	08/15/2034.
924258 W9 3	VERMONT GENERAL OBLIGATION S2015B		..	2	1.B FE	4,376,223	107.287	4,817,186	4,490,000	4,399,331	0	4,751	0	0	3.125	3.300	FA	53,007	140,313	10/07/2015.	08/15/2035.
928109 B8 9	VIRGINIA GENERAL OBLIGATION REF S2012A	SD	..		1.A FE	124,809	116.378	116,378	100,000	110,479	0	(2,947)	0	0	5.000	1.822	JD	417	5,000	12/16/2015.	06/01/2024.
928109 3S 4	VIRGINIA GENERAL OBLIGATION S2020A		..	2	1.A FE	6,332,602	101.927	6,487,654	6,365,000	6,332,971	0	369	0	0	1.625	1.670	JD	16,089	0	10/15/2020.	06/01/2033.
928109 3T 2	VIRGINIA GENERAL OBLIGATION S2020A		..	2	1.A FE	6,395,854	101.585	6,572,550	6,470,000	6,396,607	0	753	0	0	1.625	1.720	JD	16,355	0	10/15/2020.	06/01/2034.
928109 3U 9	VIRGINIA GENERAL OBLIGATION S2020A		..	2	1.A FE	6,558,102	102.409	6,733,392	6,575,000	6,558,297	0	195	0	0	1.750	1.770	JD	17,899	0	10/15/2020.	06/01/2035.
93974D RN 0	WASHINGTON GENERAL OBLIGATION S2016B		..	2	1.B FE	3,439,427	119.015	3,546,647	2,980,000	3,212,180	0	(46,390)	0	0	5.000	3.160	FA	62,083	149,000	09/30/2015.	08/01/2037.
93974D RN 0	WASHINGTON GENERAL OBLIGATION S2016B	SD	..	2	1.B FE	9,325,694	119.015	9,616,412	8,080,000	8,709,534	0	(125,783)	0	0	5.000	3.160	FA	168,333	404,000	09/30/2015.	08/01/2037.
93974D XX 1	WASHINGTON GO MOTOR VEHICLE FUEL REFS16B		..	2	1.B FE	1,364,971	123.625	1,328,969	1,075,000	1,243,324	0	(28,206)	0	0	5.000	2.020	FA	22,396	53,750	06/28/2016.	08/01/2033.
93974D XX 1	WASHINGTON GO MOTOR VEHICLE FUEL REFS16B	SD	..	2	1.B FE	15,617,802	123.625	15,205,875	12,300,000	14,225,939	0	(322,734)	0	0	5.000	2.020	FA	256,250	615,000	06/28/2016.	08/01/2033.
97705L 7B 7	WISCONSIN GENERAL OBLIGATION REF S2014-4	SD	..	2	1.B FE	9,112,425	117.271	8,795,325	7,500,000	8,178,207	0	(166,578)	0	0	5.000	2.510	MN	62,500	375,000	12/11/2014.	05/01/2028.
97705M BD 6	WISCONSIN GENERAL OBLIGATION S2015C		..	2	1.B FE	2,913,526	114.083	2,892,004	2,535,000	2,692,928	0	(44,412)	0	0	5.000	3.020	MN	21,125	126,750	09/01/2015.	05/01/2035.
97705M BD 6	WISCONSIN GENERAL OBLIGATION S2015C	SD	..	2	1.B FE	29,209,968	114.083	28,994,194	25,415,000	26,998,326	0	(445,258)	0	0	5.000	3.020	MN	211,792	1,270,750	09/01/2015.	05/01/2035.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						327,341,686	XXX	337,053,754	304,755,000	314,579,085	0	(2,426,688)	0	0	XXX	XXX	XXX	3,272,229	9,633,384	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						327,341,686	XXX	337,053,754	304,755,000	314,579,085	0	(2,426,688)	0	0	XXX	XXX	XXX	3,272,229	9,633,384	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
003554 P3 0	ABINGTON SCHOOL DISTRICT GO REF S2016		..	2	1.C FE	1,721,194	115.539	1,998,825	1,730,000	1,722,668	0	387	0	0	4.000	4.040	AO	17,300	69,200	12/05/2016.	10/01/2034.
006449 HA 3	ADAMS CO SD #12 GO REF S2016B		..	2	1.C FE	5,573,900	122.739	6,136,950	5,000,000	5,366,600	0	(54,249)	0	0	5.000	3.620	JD	11,111	250,000	12/01/2016.	12/15/2035.
012662 GL 0	ALBEMARLE CO GENERAL OBLIGATION S2017		..	2	1.A FE	1,996,387	111.294	2,253,704	2,025,000	2,000,734	0	1,184	0	0	3.250	3.350	JD	5,484	65,813	02/22/2017.	06/01/2036.
013518 3Y 9	ALBUQUERQUE GENERAL OBLIGATION S2014		..	2	1.B FE	4,446,171	104.574	4,470,539	4,275,000	4,309,880	0	(22,419)	0	0	3.500	2.940	JJ	74,813	149,625	04/21/2014.	07/01/2027.
015302 L8 3	ALEXANDRIA GENERAL OBLIGATION S2011		..	2	1.A FE	2,169,520	102.052	2,041,040	2,000,000	2,015,545	0	(28,325)	0	0	4.000	2.537	JJ	36,889	80,000	03/24/2015.	07/15/2029.
015302 U3 4	ALEXANDRIA GENERAL OBLIGATION S2013		..	2	1.A FE	3,507,861	110.584	3,654,801	3,305,000	3,362,579	0	(22,005)	0	0	4.500	3.750	JD	6,610	148,725	07/17/2013.	06/15/2029.
015302 U4 2	ALEXANDRIA GENERAL OBLIGATION S2013		..	2	1.A FE	3,488,295	110.584	3,654,801	3,305,000	3,357,146	0	(19,908)	0	0	4.500	3.820	JD	6,610	148,725	07/17/2013.	06/15/2030.
015302 U5 9	ALEXANDRIA GENERAL OBLIGATION S2013		..	2	1.A FE	3,468,862	110.584	3,654,801	3,305,000	3,351,724	0	(17,819)	0	0	4.500	3.890	JD	6,610	148,725	07/17/2013.	06/15/2031.

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
015302 3F 7	ALEXANDRIA GENERAL OBLIGATION S2016A		..	2	1.A FE	4,119,884	109.992	4,394,180	3,995,000	4,068,631	0	(12,195)	0	0	3.000	2.640	JJ	55,264	119,850	07/26/2016.	07/15/2035.
021087 TJ 0	ALPINE SCH DIST GO REF S2012B		..	2	1.A FE	2,523,843	103.055	2,524,848	2,450,000	2,460,630	0	(8,614)	0	0	3.000	2.630	MS	21,642	73,500	12/13/2012.	03/15/2027.
021087 UB 5	ALPINE SCH DIST GO S2013		..	2	1.A FE	6,865,500	106.951	7,379,619	6,900,000	6,876,769	0	1,781	0	0	4.000	4.040	MS	81,267	276,000	09/19/2013.	03/15/2031.
021087 UU 3	ALPINE SCH DIST GO S2014		..	2	1.A FE	4,084,063	108.011	4,266,435	3,950,000	4,000,144	0	(14,701)	0	0	3.500	3.080	MS	40,707	138,250	10/22/2014.	03/15/2031.
021087 XT 3	ALPINE SCH DIST GO S2019B		..	2	1.A FE	4,665,000	106.965	4,989,917	4,665,000	4,665,000	0	0	0	0	2.500	2.500	MS	34,340	100,103	10/15/2019.	03/15/2034.
021087 XU 0	ALPINE SCH DIST GO S2019B		..	2	1.A FE	4,751,472	106.764	5,124,672	4,800,000	4,754,479	0	2,617	0	0	2.500	2.580	MS	35,333	103,000	10/15/2019.	03/15/2035.
033161 N9 7	ANCHORAGE GENERAL OBLIGATION S2013A		..	2	1.B FE	2,409,773	109.826	2,520,507	2,295,000	2,329,296	0	(12,516)	0	0	4.000	3.390	FA	38,250	91,800	11/06/2013.	08/01/2027.
033161 P7 9	ANCHORAGE GENERAL OBLIGATION S2013A		..	2	1.B FE	2,908,028	109.826	3,206,919	2,920,000	2,911,979	0	1,155	0	0	4.000	4.030	FA	48,667	116,800	11/06/2013.	08/01/2033.
033161 R8 5	ANCHORAGE GENERAL OBLIGATION S2014A		..	2	1.B FE	1,549,118	117.474	1,521,288	1,295,000	1,397,799	0	(26,332)	0	0	5.000	2.710	MS	21,583	64,750	10/23/2014.	09/01/2031.
033161 R9 3	ANCHORAGE GENERAL OBLIGATION S2014A		..	2	1.B FE	1,619,121	117.474	1,597,646	1,360,000	1,465,000	0	(26,859)	0	0	5.000	2.770	MS	22,667	68,000	10/23/2014.	09/01/2032.
033161 S2 7	ANCHORAGE GENERAL OBLIGATION S2014A		..	2	1.B FE	1,695,694	117.474	1,679,878	1,430,000	1,537,818	0	(27,548)	0	0	5.000	2.820	MS	23,833	71,500	10/23/2014.	09/01/2033.
033161 S3 5	ANCHORAGE GENERAL OBLIGATION S2014A		..	2	1.B FE	1,748,028	117.474	1,738,615	1,480,000	1,588,916	0	(27,797)	0	0	5.000	2.870	MS	24,667	74,000	10/23/2014.	09/01/2034.
033161 7B 0	ANCHORAGE GENERAL OBLIGATION S2018A		..	2	1.B FE	2,065,998	127.867	2,237,673	1,750,000	1,995,771	0	(28,199)	0	0	5.000	2.940	MS	29,167	87,500	06/01/2018.	09/01/2036.
033753 QH 0	ANDERSON CO SCH DIST #5 GO REF S2016		..	2	1.C FE	6,484,559	110.889	6,952,740	6,270,000	6,388,700	0	(20,907)	0	0	3.500	3.100	MS	73,150	219,450	02/03/2016.	03/01/2036.
035339 3L 2	ANKENY GENERAL OBLIGATION REF S2014G		..	2	1.B FE	2,383,125	106.760	2,482,170	2,325,000	2,343,210	0	(7,158)	0	0	3.500	3.160	JD	6,781	81,375	11/17/2014.	06/01/2028.
038681 W5 7	ARAPAHOE CO SD #5 GO REF S04 (FSA)	SD..	..	2	1.B FE	7,226,570	100.133	10,538,998	10,525,000	9,782,198	0	229,612	0	0	2.000	4.580	JD	9,356	210,500	12/30/2005.	12/15/2023.
038699 TB 0	ARAPAHOE CO SD #6 LITTLETON GO S2015		..	2	1.C FE	620,195	123.942	619,710	500,000	565,952	0	(11,277)	0	0	5.000	2.389	JD	2,083	25,000	12/16/2015.	12/01/2028.
038699 TY 0	ARAPAHOE CO SD #6 LITTLETON GO S2019A		..	2	1.C FE	1,941,499	134.330	2,082,115	1,550,000	1,872,178	0	(36,244)	0	0	5.500	2.580	JD	7,104	85,250	01/11/2019.	12/01/2032.
041431 PR 2	ARLINGTON CO GENERAL OBLIGATION REF S15		..	2	1.A FE	4,052,349	111.753	4,431,006	3,965,000	4,002,570	0	(9,655)	0	0	3.500	3.220	FA	52,426	138,775	06/02/2015.	08/15/2030.
041431 NT 0	ARLINGTON CO GENERAL OBLIGATION S2014A		..	2	1.A FE	1,037,490	103.972	1,039,720	1,000,000	1,006,648	0	(5,755)	0	0	3.750	3.140	FA	14,167	37,500	03/24/2015.	02/15/2034.
041431 TA 5	ARLINGTON CO GENERAL OBLIGATION S2018A		..	2	1.A FE	10,998,087	130.267	12,056,211	9,255,000	10,609,335	0	(157,011)	0	0	5.000	2.850	FA	174,817	462,750	06/07/2018.	08/15/2036.
041826 D5 4	ARLINGTON ISD GENERAL OBLIG S2013 (PSF)		..	2	1.A FE	728,730	105.044	709,047	675,000	693,360	0	(15,948)	0	0	5.000	2.523	FA	12,750	33,750	03/24/2015.	02/15/2032.
041826 T2 4	ARLINGTON ISD GENERAL OBLIG S2015 (PSF)		..	2	1.A FE	3,928,896	112.172	4,307,405	3,840,000	3,882,075	0	(9,310)	0	0	4.000	3.710	FA	58,027	153,600	06/24/2015.	02/15/2036.
041826 3C 0	ARLINGTON ISD GENERAL OBLIG S2017 (PSF)		..	2	1.A FE	2,132,361	121.146	2,192,743	1,810,000	2,010,596	0	(36,091)	0	0	5.000	2.670	FA	34,189	90,500	06/09/2017.	02/15/2037.
052396 3X 4	AUSTIN GENERAL OBLIG LTD S2014		..	2	1.A FE	3,088,561	116.491	3,052,064	2,620,000	2,809,033	0	(48,200)	0	0	5.000	2.910	MS	43,667	131,000	08/27/2014.	09/01/2033.
052430 JJ 5	AUSTIN ISD GENERAL OBLIG REF S14A (PSF)		..	2	1.A FE	4,036,494	111.412	4,289,362	3,850,000	3,924,618	0	(19,279)	0	0	4.000	3.420	FA	64,167	154,000	07/31/2014.	08/01/2034.
052430 KK 0	AUSTIN ISD GENERAL OBLIG REF S15A (PSF)		..	2	1.A FE	955,120	121.274	970,192	800,000	877,359	0	(15,638)	0	0	5.000	2.740	FA	16,667	40,000	09/22/2015.	08/01/2029.
052430 MV 4	AUSTIN ISD GENERAL OBLIG REF S16B (PSF)		..	1	1.A FE	2,250,780	114.856	2,297,120	2,000,000	2,148,916	0	(24,515)	0	0	4.000	2.560	FA	33,333	80,000	08/04/2016.	08/01/2036.
054231 RL 1	AVON LOCAL SCH DIST GO TXBL CABS REF S20	@...	..		1.C FE	192,898	90.290	194,124	215,000	193,408	0	510	0	0	0.000	1.536	JD	0	0	09/30/2020.	12/01/2027.
054231 RM 9	AVON LOCAL SCH DIST GO TXBL CABS REF S20	@...	..		1.C FE	219,833	86.715	221,123	255,000	220,529	0	696	0	0	0.000	1.843	JD	0	0	09/30/2020.	12/01/2028.
054231 RN 7	AVON LOCAL SCH DIST GO TXBL CABS REF S20	@...	..		1.C FE	461,357	84.104	462,572	550,000	462,897	0	1,540	0	0	0.000	1.943	JD	0	0	09/30/2020.	12/01/2029.
054231 RA 5	AVON LOCAL SCHOOL DIST GO TXBL REF S2020		..		1.C FE	80,000	100.339	80,271	80,000	80,000	0	0	0	0	1.286	1.286	JD	86	91	09/30/2020.	12/01/2027.
054231 RB 3	AVON LOCAL SCHOOL DIST GO TXBL REF S2020		..		1.C FE	85,000	100.162	85,138	85,000	85,000	0	0	0	0	1.473	1.473	JD	104	111	09/30/2020.	12/01/2028.
054231 RC 1	AVON LOCAL SCHOOL DIST GO TXBL REF S2020		..		1.C FE	145,000	99.913	144,874	145,000	145,000	0	0	0	0	1.573	1.573	JD	190	203	09/30/2020.	12/01/2029.
054231 RD 9	AVON LOCAL SCHOOL DIST GO TXBL REF S2020		..	2	1.C FE	425,000	100.013	425,055	425,000	425,000	0	0	0	0	1.663	1.663	JD	589	628	09/30/2020.	12/01/2030.
054231 RE 7	AVON LOCAL SCHOOL DIST GO TXBL REF S2020		..	2	1.C FE	805,000	99.997	804,976	805,000	805,000	0	0	0	0	1.753	1.753	JD	1,176	1,254	09/30/2020.	12/01/2031.
054231 RF 4	AVON LOCAL SCHOOL DIST GO TXBL REF S2020		..	2	1.C FE	850,000	99.813	848,411	850,000	850,000	0	0	0	0	1.853	1.853	JD	1,313	1,400	09/30/2020.	12/01/2032.
054231 RG 2	AVON LOCAL SCHOOL DIST GO TXBL REF S2020		..	2	1.C FE	1,050,000	99.771	1,047,596	1,050,000	1,050,000	0	0	0	0	1.953	1.953	JD	1,709	1,823	09/30/2020.	12/01/2033.
054231 RH 0	AVON LOCAL SCHOOL DIST GO TXBL REF S2020		..	2	1.C FE	1,285,000	99.899	1,283,702	1,285,000	1,285,000	0	0	0	0	2.053	2.053	JD	2,198	2,345	09/30/2020.	12/01/2034.

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
054231	RJ	6	AVON LOCAL SCHOOL DIST GO TXBL REF S2020			2	1.C FE	1,215,000	99.844	1,213,105	1,215,000	1,215,000	0	0	0	0	2.153	2.153	JD	2,180	2,325	09/30/2020.	12/01/2035.
05914F	XT	2	BALTIMORE CO GENERAL OBLIGATION REF S15			2	1.A FE	10,005,779	112.774	10,798,111	9,575,000	9,786,664	0	(42,525)	0	0	3.500	2.980	FA	139,635	335,125	06/16/2015.	08/01/2028.
05914F	YT	1	BALTIMORE CO GENERAL OBLIGATION S2016			2	1.A FE	3,501,025	120.533	3,495,457	2,900,000	3,227,892	0	(59,582)	0	0	5.000	2.610	FA	60,417	145,000	02/23/2016.	02/01/2036.
05914F	6C	9	BALTIMORE CO GENERAL OBLIGATION S2020			2	1.A FE	23,509,546	122.829	23,810,402	19,385,000	23,208,864	0	(300,683)	0	0	4.000	1.670	MS	258,467	348,930	02/26/2020.	03/01/2040.
069383	4W	4	BARTLETT GENERAL OBLIGATION REF S2017			2	1.B FE	2,875,213	119.941	3,082,484	2,570,000	2,783,941	0	(29,007)	0	0	4.000	2.630	MS	34,267	102,800	09/19/2017.	09/01/2032.
074347	H7	3	BEAUFORT CO GENERAL OBLIGATION S2017A			2	1.B FE	4,818,803	110.871	5,360,613	4,835,000	4,821,254	0	760	0	0	3.125	3.150	FA	62,956	151,094	07/20/2017.	02/01/2035.
073900	F2	3	BEAUFORT CO SCHOOL DIST GO REF S2015			2	1.C FE	7,192,129	111.503	7,621,230	6,835,000	6,997,377	0	(36,209)	0	0	3.500	2.890	MS	79,742	239,225	03/17/2015.	03/01/2028.
073900	B7	6	BEAUFORT CO SCHOOL DIST GO S2014B			2	1.C FE	1,565,675	110.986	1,620,396	1,460,000	1,497,517	0	(11,114)	0	0	4.000	3.140	MS	19,467	58,400	04/08/2014.	03/01/2028.
073900	B8	4	BEAUFORT CO SCHOOL DIST GO S2014B			2	1.C FE	1,618,070	110.650	1,681,880	1,520,000	1,554,909	0	(10,324)	0	0	4.000	3.230	MS	20,267	60,800	04/08/2014.	03/01/2029.
082744	CN	1	BENTON & LINN CNTYS SD#509J GO S2018A			2	1.B FE	1,860,373	127.392	2,229,360	1,750,000	1,833,879	0	(10,305)	0	0	5.000	3.180	JD	3,889	43,750	07/19/2018.	06/15/2038.
082744	DC	4	BENTON & LINN CNTYS SD#509J GO S2018B			2	1.B FE	5,871,950	128.408	6,420,400	5,000,000	5,681,436	0	(80,608)	0	0	5.000	2.950	JD	11,111	250,000	07/26/2018.	06/15/2035.
082887	PD	6	BENTON CO SD #17 KENNEWICK GO REF S2016			2	1.A FE	1,123,530	115.244	1,152,440	1,000,000	1,066,588	0	(12,561)	0	0	4.000	2.550	JD	3,333	40,000	03/15/2016.	12/01/2028.
082887	PW	4	BENTON CO SD #17 KENNEWICK GO S2019			2	1.A FE	8,657,093	107.838	9,327,987	8,650,000	8,656,350	0	(674)	0	0	2.750	2.740	JD	19,823	276,860	09/12/2019.	12/01/2036.
083763	ML	3	BERGEN CO GENERAL OBLIGATION S2013C			2	1.A FE	3,796,050	109.295	4,098,563	3,750,000	3,765,280	0	(4,891)	0	0	4.000	3.850	JD	12,500	150,000	12/11/2013.	12/01/2030.
083763	MM	1	BERGEN CO GENERAL OBLIGATION S2013C			2	1.A FE	3,768,300	109.100	4,091,250	3,750,000	3,756,041	0	(1,950)	0	0	4.000	3.940	JD	12,500	150,000	12/11/2013.	12/01/2031.
083774	JB	6	BERGEN CO IMPT AUTH CNTY GTD GO REF S14			2	1.A FE	1,375,279	112.323	1,409,654	1,255,000	1,304,428	0	(12,621)	0	0	4.000	2.860	MS	16,733	50,200	12/11/2014.	09/01/2028.
083774	KB	4	BERGEN CO IMPT AUTH CNTY GTD GO REF S16			2	1.A FE	1,061,890	113.697	1,136,970	1,000,000	1,035,631	0	(5,776)	0	0	3.500	2.810	FA	13,222	35,000	02/24/2016.	08/15/2031.
084167	LZ	6	BERKELEY CO GENERAL OBLIGATION S2016			2	1.C FE	4,227,234	109.523	4,578,061	4,180,000	4,205,822	0	(4,591)	0	0	3.000	2.870	MS	41,800	125,400	01/13/2016.	03/01/2031.
087672	AM	3	BETTENDORF GENERAL OBLIGATION S2019A			2	1.C FE	614,085	106.046	657,485	620,000	614,544	0	459	0	0	2.125	2.220	JD	1,098	11,858	12/04/2019.	06/01/2031.
087672	AN	1	BETTENDORF GENERAL OBLIGATION S2019A			2	1.C FE	621,911	106.435	670,541	630,000	622,471	0	560	0	0	2.250	2.370	JD	1,181	12,758	12/04/2019.	06/01/2032.
087672	AP	6	BETTENDORF GENERAL OBLIGATION S2019A			2	1.C FE	639,264	107.659	689,018	640,000	639,314	0	50	0	0	2.500	2.510	JD	1,333	14,400	12/04/2019.	06/01/2033.
087672	AQ	4	BETTENDORF GENERAL OBLIGATION S2019A			2	1.C FE	656,255	107.099	712,208	665,000	656,757	0	502	0	0	2.500	2.610	JD	1,385	14,963	12/04/2019.	06/01/2034.
087672	AR	2	BETTENDORF GENERAL OBLIGATION S2019A			2	1.C FE	673,594	107.503	731,020	680,000	673,935	0	340	0	0	2.625	2.700	JD	1,488	16,065	12/04/2019.	06/01/2035.
087672	AS	0	BETTENDORF GENERAL OBLIGATION S2019A			2	1.C FE	694,076	108.108	751,351	695,000	694,123	0	47	0	0	2.750	2.760	JD	1,593	17,201	12/04/2019.	06/01/2036.
087672	AT	8	BETTENDORF GENERAL OBLIGATION S2019A			2	1.C FE	709,116	107.684	769,941	715,000	709,380	0	264	0	0	2.750	2.810	JD	1,639	17,696	12/04/2019.	06/01/2037.
087672	AU	5	BETTENDORF GENERAL OBLIGATION S2019A			2	1.C FE	729,448	107.310	794,094	740,000	729,886	0	439	0	0	2.750	2.850	JD	1,696	18,315	12/04/2019.	06/01/2038.
090874	ME	5	BIRDVILLE ISD GO S2016 (PSF)			2	1.A FE	1,516,794	122.384	1,474,727	1,205,000	1,382,039	0	(32,542)	0	0	5.000	1.970	FA	22,761	60,250	08/17/2016.	02/15/2030.
090874	NK	0	BIRDVILLE ISD GO S2019 (PSF)			2	1.A FE	11,351,344	118.653	12,980,638	10,940,000	11,274,878	0	(40,763)	0	0	4.000	3.510	FA	165,316	437,600	01/16/2019.	02/15/2040.
091212	DU	1	BIRMINGHAM PUBLIC SCHOOLS GO S2015			2	1.B FE	4,811,815	109.590	5,232,923	4,775,000	4,792,783	0	(3,750)	0	0	3.875	3.780	MN	30,839	185,031	06/09/2015.	05/01/2035.
094797	Y7	6	BLOOMINGTON ISD#271 GO S2014B			2	1.A FE	6,943,984	108.326	7,452,829	6,880,000	6,908,493	0	(6,433)	0	0	3.500	3.390	FA	100,333	240,800	12/10/2014.	02/01/2035.
101547	YD	3	BOULDER VALLEY SD #RE-2 GO REF S2019B			2	1.B FE	9,640,400	109.246	10,924,600	10,000,000	9,676,152	0	19,794	0	0	3.000	3.310	JD	25,000	300,000	01/24/2019.	12/01/2033.
103637	JB	1	BOZEMAN GENERAL OBLIGATION S2019			2	1.B FE	1,061,900	104.314	1,116,160	1,070,000	1,062,437	0	397	0	0	2.375	2.430	JJ	12,706	19,977	08/29/2019.	07/01/2036.
117583	C2	8	BRYAN ISD GENERAL OBLIG S2016 (PSF)			2	1.A FE	1,898,889	109.769	1,986,819	1,810,000	1,860,437	0	(9,013)	0	0	3.500	2.910	FA	23,932	63,350	06/07/2016.	02/15/2036.
118601	JT	1	BUCKS CO CMNTY CLG AUTH CNTY GTD REF S16			2	1.A FE	1,646,969	112.228	1,717,088	1,530,000	1,599,011	0	(11,813)	0	0	3.000	2.120	JD	2,040	45,900	09/15/2016.	06/15/2028.
118565	XG	0	BUCKS CO GENERAL OBLIGATION REF S2016			2	1.A FE	1,274,014	118.336	1,289,862	1,090,000	1,191,647	0	(17,812)	0	0	4.000	2.140	MN	7,267	43,600	02/02/2016.	05/01/2028.
118565	VB	3	BUCKS CO GENERAL OBLIGATION S2011			2	1.A FE	3,266,508	104.406	3,064,316	2,935,000	2,976,680	0	(44,111)	0	0	5.000	3.410	JD	12,229	146,750	09/11/2013.	06/01/2025.
121638	JC	5	BURLINGTON CNTY TXBL GO REF S2020B				1.B FE	1,000,000	101.966	1,019,660	1,000,000	1,000,000	0	0	0	0	1.108	1.108	MS	1,354	0	10/30/2020.	09/01/2025.
121638	JD	3	BURLINGTON CNTY TXBL GO REF S2020B				1.B FE	1,680,000	102.658	1,724,654	1,680,000	1,680,000	0	0	0	0	1.378	1.378	MS	2,829	0	10/30/2020.	09/01/2026.
121638	JF	8	BURLINGTON CNTY TXBL GO REF S2020B				1.B FE	1,450,000	104.010	1,508,145	1,450,000	1,450,000	0	0	0	0	1.806	1.806	MS	3,201	0	10/30/2020.	09/01/2028.
122475	WC	6	BURNSVILLE ISD#191 GO S2011			2	1.C FE	1,868,429	100.333	1,770,877	1,765,000	1,765,953	0	(12,515)	0	0	4.750	4.020	FA	34,932	83,838	03/17/2011.	02/01/2028.

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
122475 WD 4	BURNSVILLE ISD#191 GO S2011			2	1.C FE	1,923,605	100.333	1,836,094	1,830,000	1,830,849	0	(11,376)	0	0	4.750	4.110	FA	36,219	86,925	03/17/2011.	02/01/2029.
122475 WE 2	BURNSVILLE ISD#191 GO S2011			2	1.C FE	1,840,789	100.333	1,770,877	1,765,000	1,765,669	0	(9,261)	0	0	4.750	4.210	FA	34,932	83,838	03/17/2011.	02/01/2030.
126775 TT 2	CABARRUS CO GENERAL OBLIGATION REF S2013				1.B FE	4,252,894	110.271	4,052,459	3,675,000	3,821,644	0	(64,544)	0	0	5.000	3.080	MS	61,250	183,750	08/22/2013.	03/01/2023.
126775 TT 2	CABARRUS CO GENERAL OBLIGATION REF S2013	SD			1.B FE	665,419	110.271	634,058	575,000	597,944	0	(10,099)	0	0	5.000	3.080	MS	9,583	28,750	08/22/2013.	03/01/2023.
127109 PW 0	CABRILLO CCD GO REF S2019A			2	1.C FE	6,744,587	107.804	7,287,550	6,760,000	6,745,402	0	582	0	0	2.875	2.890	FA	80,979	158,179	09/18/2019.	08/01/2039.
131537 E3 2	CALVERT CO GENERAL OBLIGATION REF S2016			2	1.A FE	2,475,951	108.986	2,610,215	2,395,000	2,442,013	0	(7,977)	0	0	2.500	2.120	JJ	29,938	59,875	07/19/2016.	07/01/2029.
132285 3N 5	CAMBRIDGE GEN OBLIG LTD S2016			2	1.A FE	567,468	110.823	609,527	550,000	559,615	0	(1,720)	0	0	3.250	2.880	FA	6,753	17,875	03/01/2016.	02/15/2034.
132285 4K 0	CAMBRIDGE GEN OBLIG LTD S2017B			2	1.A FE	981,991	112.599	1,114,730	990,000	983,318	0	365	0	0	3.250	3.310	FA	12,155	32,175	03/01/2017.	02/15/2035.
132285 5R 4	CAMBRIDGE GEN OBLIG LTD S2018B			2	1.A FE	2,953,197	114.694	3,389,208	2,955,000	2,953,453	0	99	0	0	3.125	3.130	FA	34,885	92,344	03/02/2018.	02/15/2033.
132285 5U 7	CAMBRIDGE GEN OBLIG LTD S2018B			2	1.A FE	2,935,054	113.736	3,360,899	2,955,000	2,937,448	0	879	0	0	3.250	3.300	FA	36,281	96,038	03/02/2018.	02/15/2036.
134159 VS 8	CAMPBELL UHSD GO REF S2016			2	1.B FE	1,903,787	110.521	2,050,165	1,855,000	1,879,772	0	(5,053)	0	0	2.750	2.440	FA	21,255	51,013	12/10/2015.	08/01/2027.
134159 XL 1	CAMPBELL UHSD GO REF S2017A-1			2	1.B FE	1,332,338	119.069	1,488,363	1,250,000	1,303,448	0	(7,838)	0	0	4.000	3.220	FA	20,833	50,000	02/07/2017.	08/01/2032.
134159 YR 7	CAMPBELL UHSD GO S2018B			2	1.B FE	5,774,175	114.963	6,322,965	5,500,000	5,700,417	0	(32,227)	0	0	4.000	3.280	FA	91,667	220,000	08/16/2018.	08/01/2038.
139015 PT 2	CANYON ISD GENERAL OBLIGATION REF S2016			2	1.A FE	1,509,855	124.595	1,607,276	1,290,000	1,430,991	0	(20,669)	0	0	5.000	3.030	FA	24,367	64,500	12/12/2016.	02/15/2032.
139078 AR 0	CANYONS SCHOOL DIST GO S2011			2	1.A FE	3,841,718	101.615	4,039,196	3,975,000	3,910,529	0	8,490	0	0	4.000	4.290	JD	7,067	159,000	04/29/2011.	06/15/2027.
139078 AS 8	CANYONS SCHOOL DIST GO S2011			2	1.A FE	4,062,019	101.622	4,263,043	4,195,000	4,124,887	0	7,785	0	0	4.125	4.390	JD	7,691	173,044	04/29/2011.	06/15/2028.
139078 ER 6	CANYONS SCHOOL DISTRICT GO S2018B			2	1.A FE	4,693,713	114.455	5,436,613	4,750,000	4,699,633	0	2,861	0	0	3.500	3.600	JD	7,389	166,250	10/24/2018.	06/15/2034.
139078 FK 0	CANYONS SCHOOL DISTRICT GO S2020			2	1.A FE	11,860,680	104.183	12,501,960	12,000,000	11,867,967	0	7,287	0	0	2.125	2.220	JD	11,333	204,708	02/06/2020.	06/15/2034.
139078 FL 8	CANYONS SCHOOL DISTRICT GO S2020			2	1.A FE	7,710,010	104.989	8,136,648	7,750,000	7,711,993	0	1,983	0	0	2.250	2.290	JD	7,750	139,984	02/06/2020.	06/15/2035.
139078 FM 6	CANYONS SCHOOL DISTRICT GO S2020			2	1.A FE	3,185,784	104.582	3,372,770	3,225,000	3,187,521	0	1,737	0	0	2.250	2.340	JD	3,225	58,252	02/06/2020.	06/15/2036.
142665 EN 4	CARLSBAD USD GO REF S2016			2	1.C FE	1,861,399	109.681	2,018,130	1,840,000	1,852,232	0	(1,997)	0	0	3.000	2.870	FA	23,000	55,200	01/21/2016.	08/01/2032.
142665 EW 4	CARLSBAD USD GO REF S2017			2	1.B FE	1,293,716	119.979	1,379,759	1,150,000	1,250,430	0	(14,467)	0	0	4.000	2.500	MN	7,667	46,000	11/09/2017.	05/01/2032.
144879 6L 2	CARROLL CO GENERAL OBLIGATION REF S2015			2	1.A FE	1,372,784	110.454	1,502,174	1,360,000	1,366,671	0	(1,275)	0	0	3.000	2.890	MN	6,800	40,800	11/19/2015.	11/01/2029.
144879 6Q 1	CARROLL CO GENERAL OBLIGATION REF S2015			2	1.A FE	1,383,062	110.868	1,502,261	1,355,000	1,369,744	0	(2,791)	0	0	3.375	3.130	MN	7,622	45,731	11/19/2015.	11/01/2033.
144879 4U 4	CARROLL CO GENERAL OBLIGATION S2013			2	1.A FE	1,325,214	110.778	1,401,342	1,265,000	1,284,263	0	(6,383)	0	0	4.000	3.430	MN	8,433	50,600	11/14/2013.	11/01/2027.
144879 4V 2	CARROLL CO GENERAL OBLIGATION S2013			2	1.A FE	1,304,932	110.778	1,395,803	1,260,000	1,274,428	0	(4,773)	0	0	4.000	3.570	MN	8,400	50,400	11/14/2013.	11/01/2028.
144879 4W 0	CARROLL CO GENERAL OBLIGATION S2013			2	1.A FE	1,292,193	110.778	1,395,803	1,260,000	1,270,366	0	(3,426)	0	0	4.000	3.690	MN	8,400	50,400	11/14/2013.	11/01/2029.
144879 4X 8	CARROLL CO GENERAL OBLIGATION S2013			2	1.A FE	1,280,651	110.778	1,395,803	1,260,000	1,266,656	0	(2,202)	0	0	4.000	3.800	MN	8,400	50,400	11/14/2013.	11/01/2030.
144879 4Y 6	CARROLL CO GENERAL OBLIGATION S2013			2	1.A FE	1,284,167	111.130	1,400,238	1,260,000	1,267,816	0	(2,579)	0	0	4.125	3.890	MN	8,663	51,975	11/14/2013.	11/01/2031.
144879 4Z 3	CARROLL CO GENERAL OBLIGATION S2013			2	1.A FE	1,274,830	111.130	1,400,238	1,260,000	1,264,793	0	(1,586)	0	0	4.125	3.980	MN	8,663	51,975	11/14/2013.	11/01/2032.
144879 5A 7	CARROLL CO GENERAL OBLIGATION S2013			2	1.A FE	1,268,656	111.130	1,400,238	1,260,000	1,262,783	0	(928)	0	0	4.125	4.040	MN	8,663	51,975	11/14/2013.	11/01/2033.
144880 AV 3	CARROLL CO GENERAL OBLIGATION S2019A			2	1.A FE	1,486,290	107.367	1,610,505	1,500,000	1,486,876	0	521	0	0	2.750	2.810	MN	6,875	40,792	10/17/2019.	11/01/2039.
145232 GX 6	CARROLL ISD GENERAL OBLIGATION REF S19A			2	1.A FE	2,474,470	108.056	2,679,789	2,480,000	2,474,734	0	216	0	0	2.875	2.890	FA	26,936	48,326	11/13/2019.	02/15/2039.
145232 GY 4	CARROLL ISD GENERAL OBLIGATION REF S19A			2	1.A FE	2,545,214	107.998	2,759,349	2,555,000	2,545,626	0	360	0	0	2.875	2.900	FA	27,750	49,787	11/13/2019.	02/15/2040.
145232 GZ 1	CARROLL ISD GENERAL OBLIGATION REF S19A			2	1.A FE	2,602,268	107.779	2,829,199	2,625,000	2,603,117	0	787	0	0	2.875	2.930	FA	28,510	51,151	11/13/2019.	02/15/2041.
145232 FG 4	CARROLL ISD GENERAL OBLIGATION S2018			2	1.A FE	1,815,374	111.315	2,114,985	1,900,000	1,822,825	0	3,401	0	0	3.500	3.840	FA	25,122	66,500	09/20/2018.	02/15/2037.
145628 B6 9	CARROLLTON-FARMERS BRANCH ISD GO S12(PSF			2	1.A FE	583,275	105.079	525,395	500,000	510,993	0	(9,507)	0	0	5.000	2.990	FA	9,444	25,000	06/06/2012.	02/15/2031.
145628 B7 7	CARROLLTON-FARMERS BRANCH ISD GO S12(PSF			2	1.A FE	853,416	105.044	772,073	735,000	750,669	0	(13,543)	0	0	5.000	3.050	FA	13,883	36,750	06/06/2012.	02/15/2032.
145628 YY 3	CARROLLTON-FARMERS BRANCH ISD GO S12(PSF			2	1.A	723,261	105.394	653,443	620,000	633,632	0	(11,789)	0	0	5.000	2.990	FA	11,711	31,000	06/06/2012.	02/15/2031.

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
145628 YZ 0	CARROLLTON-FARMERS BRANCH ISD GO S12(PSF			2	1.A	638,611	105.394	579,667	550,000	561,725	0	(10,134)	0	0	5.000	3.050	FA	10,389	27,500	06/06/2012.	02/15/2032.
145628 ZY 2	CARROLLTON-FARMERS BRANCH ISD GO S12(PSF			2	1.A FE	279,972	105.278	252,667	240,000	245,277	0	(4,563)	0	0	5.000	2.990	FA	4,533	12,000	06/06/2012.	02/15/2031.
145628 ZZ 9	CARROLLTON-FARMERS BRANCH ISD GO S12(PSF			2	1.A FE	296,083	105.278	268,459	255,000	260,436	0	(4,699)	0	0	5.000	3.050	FA	4,817	12,750	06/06/2012.	02/15/2032.
145628 VP 5	CARROLLTON-FMRS BRH ISD GO REF S15A(PSF)			2	1.A FE	626,004	111.129	666,774	600,000	612,633	0	(2,827)	0	0	3.750	3.200	FA	8,500	22,500	11/18/2015.	02/15/2030.
147051 US 3	CARY GENERAL OBLIGATION S2014			2	1.A FE	406,397	111.981	414,330	370,000	383,912	0	(4,152)	0	0	4.000	2.751	MS	4,933	14,800	03/24/2015.	03/01/2031.
147051 VS 2	CARY GENERAL OBLIGATION S2017A			2	1.A FE	1,549,252	108.651	1,694,956	1,560,000	1,551,100	0	585	0	0	2.875	2.930	JD	3,738	44,850	09/26/2017.	06/01/2033.
147051 WY 8	CARY GENERAL OBLIGATION S2019A			2	1.A FE	840,023	108.354	915,591	845,000	840,436	0	301	0	0	2.500	2.550	MS	7,042	22,592	07/16/2019.	09/01/2033.
149843 V2 7	CECIL CO GENERAL OBLIGATION REF S2016			2	1.C FE	2,477,527	108.491	2,647,180	2,440,000	2,460,484	0	(3,677)	0	0	3.250	3.070	FA	33,042	79,300	01/21/2016.	02/01/2036.
149843 Z9 8	CECIL CO GENERAL OBLIGATION S2019			2	1.C FE	3,052,163	107.477	3,299,544	3,070,000	3,052,985	0	739	0	0	2.750	2.790	FA	35,177	55,580	11/20/2019.	08/01/2038.
152239 JN 0	CENTERVILLE CITY SCH DIST GO REF S2012			2	1.B FE	5,071,721	107.323	5,071,012	4,725,000	4,799,033	0	(36,952)	0	0	4.000	3.150	JD	15,750	189,000	08/29/2012.	12/01/2032.
152239 JP 5	CENTERVILLE CITY SCH DIST GO REF S2012			2	1.B FE	5,644,959	107.323	5,677,387	5,290,000	5,365,985	0	(37,894)	0	0	4.000	3.220	JD	17,633	211,600	08/29/2012.	12/01/2033.
158843 WW 8	CHANDLER LTGO REF S2014			2	1.A FE	416,644	110.104	440,416	400,000	406,598	0	(1,762)	0	0	3.500	3.000	JJ	7,000	14,000	10/31/2014.	07/01/2028.
158843 WW 8	CHANDLER LTGO REF S2014	SD		2	1.A FE	15,625,050	110.104	16,515,600	15,000,000	15,247,433	0	(66,086)	0	0	3.500	3.000	JJ	262,500	525,000	09/30/2014.	07/01/2028.
159429 WS 4	CHAPEL HILL GENERAL OBLIGATION S2018			2	1.A FE	622,156	110.190	688,688	625,000	622,603	0	174	0	0	3.000	3.040	MN	3,125	18,750	04/03/2018.	05/01/2032.
159429 WV 7	CHAPEL HILL GENERAL OBLIGATION S2018			2	1.A FE	618,875	110.053	687,831	625,000	619,628	0	290	0	0	3.125	3.200	MN	3,255	19,531	04/03/2018.	05/01/2035.
159808 GN 8	CHARLES CO GENERAL OBLIGATION REF S2016			2	1.A FE	1,867,982	113.037	2,136,399	1,890,000	1,872,992	0	1,290	0	0	3.250	3.350	AO	15,356	61,425	11/15/2016.	10/01/2031.
159808 EP 5	CHARLES CO GENERAL OBLIGATION S2015			2	1.A FE	1,669,694	108.579	1,731,835	1,595,000	1,623,106	0	(9,451)	0	0	3.250	2.600	MN	8,640	51,838	10/06/2015.	11/01/2028.
159808 LF 9	CHARLES CO GENERAL OBLIGATION S2018			2	1.A FE	2,996,807	117.702	3,560,486	3,025,000	3,000,238	0	1,675	0	0	3.375	3.460	AO	25,523	102,094	10/30/2018.	10/01/2032.
160069 XC 9	CHARLESTON CO GEN OBLIG REF S2015C			2	1.A FE	5,007,155	111.621	5,430,362	4,865,000	4,938,345	0	(14,059)	0	0	3.000	2.665	MN	24,325	145,950	10/21/2015.	11/01/2028.
160069 YA 2	CHARLESTON CO GENERAL OBLIGATION S2015A			2	1.A FE	1,178,064	110.092	1,321,104	1,200,000	1,183,088	0	1,044	0	0	3.125	3.260	MN	6,250	37,500	10/21/2015.	11/01/2033.
160069 YY 0	CHARLESTON CO GENERAL OBLIGATION S2017A			2	1.A FE	9,717,246	118.810	10,585,971	8,910,000	9,490,550	0	(75,696)	0	0	4.000	2.940	MN	59,400	356,400	11/17/2017.	11/01/2037.
160069 B5 8	CHARLESTON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,510,531	108.451	1,643,033	1,515,000	1,510,727	0	182	0	0	2.750	2.770	MN	6,944	41,778	10/18/2019.	11/01/2038.
160069 D7 2	CHARLESTON CO GENERAL OBLIGATION S2019B			2	1.A FE	6,251,258	108.063	6,862,001	6,350,000	6,256,576	0	4,650	0	0	2.625	2.740	MN	27,781	167,151	10/17/2019.	11/01/2036.
159902 EM 3	CHARLESTON CO PARK & REC DIST GO S2017			2	1.B FE	1,889,328	101.166	2,266,118	2,240,000	1,963,886	0	23,236	0	0	1.500	2.920	FA	14,000	33,600	08/23/2017.	02/01/2031.
161035 FY 1	CHARLOTTE GENERAL OBLIGATION REF S2014A			2	1.A FE	6,884,651	110.843	7,265,759	6,555,000	6,681,582	0	(33,499)	0	0	4.000	3.410	JJ	131,100	262,200	04/10/2014.	07/01/2033.
161035 HD 5	CHARLOTTE GENERAL OBLIGATION REF S2016			2	1.A FE	6,538,167	116.800	6,786,080	5,810,000	6,245,956	0	(72,989)	0	0	4.000	2.530	JJ	116,200	232,400	10/06/2016.	07/01/2033.
161069 R4 3	CHARLOTTESVILLE GEN OBLIG REF S2016			2	1.A FE	378,869	109.034	403,426	370,000	375,204	0	(839)	0	0	3.000	2.730	MS	3,700	11,100	05/23/2016.	09/01/2035.
161069 T8 2	CHARLOTTESVILLE GEN OBLIG S2017			2	1.A FE	681,527	111.410	763,159	685,000	682,007	0	142	0	0	3.125	3.160	JD	951	21,406	06/15/2017.	12/15/2036.
161681 UF 6	CHASKA ISD#112 GO S2016A			2	1.C FE	5,090,050	109.965	5,377,289	4,890,000	4,999,754	0	(19,707)	0	0	3.500	3.020	FA	71,313	171,150	01/21/2016.	02/01/2036.
162376 BZ 9	CHATTANOOGA GEN OBLIG REF S2015B			2	1.B FE	2,221,442	110.614	2,394,793	2,165,000	2,194,198	0	(5,592)	0	0	3.000	2.700	MN	10,825	64,950	10/20/2015.	11/01/2028.
162376 BP 1	CHATTANOOGA GEN OBLIG S2015A			2	1.B FE	2,962,128	121.703	2,945,213	2,420,000	2,693,874	0	(54,810)	0	0	5.000	2.420	MS	40,333	121,000	10/20/2015.	09/01/2028.
16532L KX 3	CHESAPEAKE GENERAL OBLIGATION REF S2017A			2	1.A FE	3,530,514	118.517	3,964,394	3,345,000	3,470,420	0	(16,768)	0	0	4.000	3.360	FA	55,750	133,800	03/13/2017.	08/01/2033.
165573 M6 0	CHESTER CO GENERAL OBLIGATION REF S2017			2	1.A FE	3,895,395	119.161	4,170,635	3,500,000	3,785,846	0	(37,402)	0	0	4.000	2.690	MN	17,889	140,000	12/15/2017.	11/15/2032.
165573 F2 7	CHESTER CO GENERAL OBLIGATION S2016			2	1.A FE	1,221,830	123.470	1,234,700	1,000,000	1,126,349	0	(20,990)	0	0	5.000	2.540	JJ	23,056	50,000	02/25/2016.	07/15/2035.
166393 5V 6	CHESTERFIELD CO GENERAL OBLIG REF S2016			2	1.A FE	2,219,925	109.360	2,291,092	2,095,000	2,164,431	0	(12,865)	0	0	3.250	2.540	JJ	34,044	68,088	06/14/2016.	01/01/2035.
166393 7A 0	CHESTERFIELD CO GENERAL OBLIG S2017B			2	1.A FE	4,074,366	110.264	4,531,850	4,110,000	4,080,024	0	1,675	0	0	3.125	3.190	JJ	64,219	128,438	06/16/2017.	01/01/2035.
179090 MX 0	CLACKAMAS CO SD #7J LAKE OSWEGO GO S17			2	1.B FE	2,699,250	117.414	2,935,350	2,500,000	2,637,411	0	(19,119)	0	0	4.000	3.050	JD	8,333	100,000	08/16/2017.	06/01/2036.
181216 EZ 1	CLARK CO SD #112-6 WASHOUGAL S2016			2	1.A FE	525,338	119.295	548,757	460,000	500,364	0	(6,278)	0	0	4.000	2.400	JD	1,533	18,400	10/25/2016.	12/01/2028.
181216 ED 0	CLARK CO SD#112-6 WASHOUGAL GO S2015			2	1.A FE	1,608,155	119.210	1,698,743	1,425,000	1,514,127	0	(18,381)	0	0	5.000	3.460	JD	5,938	71,250	05/20/2015.	12/01/2034.
181288 PS 4	CLARK CO SD#117 CAMAS GO REF S2015			2	1.A FE	4,897,880	111.132	5,095,402	4,585,000	4,720,388	0	(32,366)	0	0	3.500	2.700	JD	13,373	160,475	02/04/2015.	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
18347A JM 4	CLAY CO PUB SCH DIST #53-LIBERTY GO S16			2	1.C FE	1,805,488	113.889	1,822,224	1,600,000	1,715,606	0	(20,719)	0	0	4.000	2.500	MS	21,333	64,000	05/10/2016.	03/01/2033.
184540 4L 3	CLEAR CREEK ISD GO REF S2012A (PSF)			2	1.A FE	1,778,088	103.361	1,808,818	1,750,000	1,754,946	0	(4,304)	0	0	3.250	2.990	FA	21,486	56,875	03/24/2015.	02/15/2029.
184540 7B 2	CLEAR CREEK ISD GO REF S2015 (PSF)			2	1.A FE	3,625,266	117.474	3,635,820	3,095,000	3,335,729	0	(54,129)	0	0	5.000	2.980	FA	58,461	154,750	03/16/2015.	02/15/2034.
190335 GU 7	COAST CCD GO REF S2015			2	1.B FE	6,960,655	117.282	7,623,330	6,500,000	6,734,047	0	(46,669)	0	0	4.000	3.150	FA	108,333	260,000	10/15/2015.	08/01/2032.
190335 GU 7	COAST CCD GO REF S2015	SD		2	1.B FE	19,811,095	117.282	21,697,170	18,500,000	19,166,133	0	(132,828)	0	0	4.000	3.150	FA	308,333	740,000	10/15/2015.	08/01/2032.
190335 JU 4	COAST CCD GO S2019F			2	1.B FE	892,009	111.139	955,795	860,000	888,733	0	(3,165)	0	0	3.000	2.540	FA	10,750	16,053	11/21/2019.	08/01/2036.
190335 JV 2	COAST CCD GO S2019F			2	1.B FE	1,032,280	110.814	1,108,140	1,000,000	1,028,979	0	(3,184)	0	0	3.000	2.600	FA	12,500	18,667	11/21/2019.	08/01/2037.
190335 JW 0	COAST CCD GO S2019F			2	1.B FE	2,255,284	110.525	2,420,498	2,190,000	2,248,630	0	(6,433)	0	0	3.000	2.630	FA	27,375	40,880	11/21/2019.	08/01/2038.
190335 JX 8	COAST CCD GO S2019F			2	1.B FE	4,109,440	110.285	4,411,400	4,000,000	4,098,278	0	(10,769)	0	0	3.000	2.660	FA	50,000	74,667	11/21/2019.	08/01/2039.
194475 UA 5	COLLEGE STATION ISD GO REF S2016 (PSF)			2	1.A FE	556,055	116.226	581,130	500,000	534,222	0	(5,570)	0	0	4.000	2.680	FA	7,556	20,000	11/02/2016.	08/15/2032.
194475 VL 0	COLLEGE STATION ISD GO REF S2017 (PSF)			2	1.A FE	2,202,992	112.370	2,444,048	2,175,000	2,195,086	0	(2,713)	0	0	3.125	2.970	FA	25,677	67,969	12/21/2017.	08/15/2031.
194475 VR 7	COLLEGE STATION ISD GO REF S2017 (PSF)			2	1.A FE	1,302,703	110.776	1,451,166	1,310,000	1,303,607	0	307	0	0	3.250	3.290	FA	16,084	42,575	12/21/2017.	08/15/2036.
194738 8V 5	COLLIN CO GENERAL OBLIGATION REF S2012			2	1.A FE	1,373,964	105.394	1,264,728	1,200,000	1,230,512	0	(26,463)	0	0	5.000	2.682	FA	22,667	60,000	03/24/2015.	02/15/2032.
194740 HR 0	COLLIN CO GENERAL OBLIGATION REF S2015			2	1.A FE	2,486,668	111.273	2,698,370	2,425,000	2,454,349	0	(6,497)	0	0	4.000	3.680	FA	36,644	97,000	07/07/2015.	02/15/2035.
198036 6B 6	COLUMBIA SCHOOL DISTRICT GO REF S11			2	1.B FE	5,546,760	100.733	5,137,383	5,100,000	5,108,655	0	(53,871)	0	0	5.000	3.910	MS	85,000	255,000	05/09/2011.	03/01/2028.
198036 6C 4	COLUMBIA SCHOOL DISTRICT GO REF S11			2	1.B FE	2,679,175	100.733	2,518,325	2,500,000	2,503,442	0	(21,796)	0	0	5.000	4.100	MS	41,667	125,000	05/09/2011.	03/01/2030.
198036 6D 2	COLUMBIA SCHOOL DISTRICT GO REF S11			2	1.B FE	3,086,238	100.733	2,921,257	2,900,000	2,903,553	0	(22,756)	0	0	5.000	4.190	MS	48,333	145,000	05/09/2011.	03/01/2031.
199492 JV 2	COLUMBUS GENERAL OBLIG S2014A			2	1.A FE	12,582,123	110.515	12,952,358	11,720,000	12,027,751	0	(92,562)	0	0	4.000	3.110	FA	177,102	468,800	06/24/2014.	02/15/2029.
199492 PY 9	COLUMBUS GENERAL OBLIGATION REF S16			2	1.A FE	3,424,470	116.177	3,485,310	3,000,000	3,239,513	0	(40,218)	0	0	4.000	2.440	JJ	60,000	120,000	02/11/2016.	07/01/2031.
199492 LP 2	COLUMBUS GENERAL OBLIGATION REF S2014-5			2	1.A FE	1,635,960	109.327	1,743,766	1,595,000	1,611,290	0	(4,210)	0	0	3.250	2.950	FA	19,583	51,838	08/19/2014.	08/15/2028.
199492 VP 1	COLUMBUS GENERAL OBLIGATION REF S2017-1			2	1.A FE	1,101,060	118.450	1,184,500	1,000,000	1,072,033	0	(9,565)	0	0	4.000	2.820	AO	10,000	40,000	11/03/2017.	04/01/2033.
199820 V3 2	COMAL ISD GO REF S2015A (PSF)			2	1.A FE	5,968,136	109.945	6,316,340	5,745,000	5,834,856	0	(27,201)	0	0	4.000	3.460	FA	95,750	229,800	08/25/2015.	02/01/2034.
199820 2M 2	COMAL ISD GO REF S2016 (PSF)			2	1.A FE	1,211,840	112.132	1,300,731	1,160,000	1,190,445	0	(5,479)	0	0	3.500	2.940	FA	16,917	40,600	10/25/2016.	02/01/2033.
199820 3M 1	COMAL ISD GO REF S2017 (PSF)			2	1.A FE	5,825,600	121.016	6,050,800	5,000,000	5,515,216	0	(93,053)	0	0	5.000	2.810	FA	104,167	250,000	06/29/2017.	02/01/2037.
199820 4Q 1	COMAL ISD GO REF S2020 (PSF)				1.A FE	3,285,350	134.436	3,360,900	2,500,000	3,274,646	0	(10,704)	0	0	5.000	1.000	FA	20,833	0	10/22/2020.	02/01/2029.
199820 R5 2	COMAL ISD GO S2015B (PSF)			2	1.A FE	1,194,315	110.686	1,267,355	1,145,000	1,164,587	0	(5,934)	0	0	4.000	3.410	FA	19,083	45,800	07/13/2015.	02/01/2030.
206165 HD 7	CONCORD & CARLISLE REG SCH DIST GO S2015			2	1.A FE	2,478,086	104.379	2,713,854	2,600,000	2,500,121	0	4,147	0	0	3.250	3.550	MS	24,881	84,500	03/06/2015.	03/15/2038.
208418 TV 5	CONROE ISD GENERAL OBLIG REF S12A (PSF)			2	1.A FE	1,419,253	100.435	1,320,720	1,315,000	1,316,675	0	(14,003)	0	0	4.000	2.910	FA	19,871	52,600	10/24/2012.	02/15/2033.
208418 WZ 2	CONROE ISD GENERAL OBLIG REF S14A (PSF)			2	1.A FE	2,103,586	109.102	2,192,950	2,010,000	2,045,841	0	(10,777)	0	0	3.750	3.145	FA	28,475	75,375	03/24/2015.	02/15/2031.
208418 XA 6	CONROE ISD GENERAL OBLIG REF S14A (PSF)			2	1.A FE	2,175,489	108.788	2,268,230	2,085,000	2,119,691	0	(10,424)	0	0	3.750	3.185	FA	29,538	78,188	03/24/2015.	02/15/2032.
208418 ZK 2	CONROE ISD GENERAL OBLIG REF S16 (PSF)			2	1.A FE	8,310,317	121.482	8,327,591	6,855,000	7,646,011	0	(142,710)	0	0	5.000	2.580	FA	129,483	342,750	01/14/2016.	02/15/2034.
208418 R9 6	CONROE ISD GO S2020 (PSF)			2	1.A FE	6,853,374	107.774	7,414,851	6,880,000	6,854,218	0	843	0	0	2.625	2.650	FA	68,227	94,815	01/10/2020.	02/15/2040.
212204 KJ 9	CONTRA COSTA CCD GO S2019B2			2	1.B FE	834,807	112.005	868,039	775,000	827,627	0	(5,533)	0	0	3.000	2.130	FA	9,688	20,602	08/29/2019.	08/01/2035.
212204 KL 4	CONTRA COSTA CCD GO S2019B2			2	1.B FE	1,463,413	110.594	1,520,668	1,375,000	1,452,866	0	(8,131)	0	0	3.000	2.270	FA	17,188	36,552	08/29/2019.	08/01/2037.
212204 KN 0	CONTRA COSTA CCD GO S2019B2			2	1.B FE	1,055,210	110.037	1,100,370	1,000,000	1,048,658	0	(5,056)	0	0	3.000	2.370	FA	12,500	26,583	08/29/2019.	08/01/2039.
212204 LE 9	CONTRA COSTA CCD GO S2020C			2	1.B FE	9,590,305	100.569	9,890,961	9,835,000	9,591,608	0	1,303	0	0	2.000	2.170	FA	20,763	0	11/12/2020.	08/01/2038.
215489 MN 2	COOK CO HSD #203 NEW TRIER TWP GO S2015A			2	1.A FE	4,991,015	103.954	5,104,141	4,910,000	4,932,095	0	(10,797)	0	0	3.500	3.260	JD	7,638	171,850	01/13/2015.	12/15/2032.
217489 Y3 1	COPPELL ISD GENERAL OBLIG S2014 (PSF)			2	1.A FE	1,893,731	106.021	1,987,894	1,875,000	1,881,018	0	(2,178)	0	0	3.500	3.370	FA	24,792	65,625	07/24/2014.	08/15/2032.
217489 Y4 9	COPPELL ISD GENERAL OBLIG S2014 (PSF)			2	1.A FE	1,987,627	106.491	2,065,925	1,940,000	1,955,385	0	(5,536)	0	0	3.750	3.430	FA	27,483	72,750	07/24/2014.	08/15/2033.
217489 Y5 6	COPPELL ISD GENERAL OBLIG S2014 (PSF)			2	1.A FE	2,051,547	106.860	2,147,886	2,010,000	2,023,429	0	(4,831)	0	0	3.750	3.480	FA	28,475	75,375	07/24/2014.	08/15/2034.

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
217489 Y6 4	COPPELL ISD GENERAL OBLIG S2014 (PSF)			2	1.A FE	2,120,028	106.311	2,216,584	2,085,000	2,096,329	0	(4,077)	0	0	3.750	3.530	FA	29,538	78,188	07/24/2014.	08/15/2035.
231237 XX 1	CUPERTINO USD GO REF S2011A			2	1.B FE	267,058	102.814	246,754	240,000	241,804	0	(3,018)	0	0	5.000	3.680	FA	5,000	12,000	02/24/2011.	08/01/2022.
231237 XY 9	CUPERTINO USD GO REF S2011A			2	1.B FE	260,806	102.814	246,754	240,000	241,403	0	(2,346)	0	0	5.000	3.970	FA	5,000	12,000	02/24/2011.	08/01/2023.
231237 XZ 6	CUPERTINO USD GO REF S2011A			2	1.B FE	638,892	102.814	616,884	600,000	602,647	0	(4,427)	0	0	5.000	4.220	FA	12,500	30,000	02/24/2011.	08/01/2024.
231237 YA 0	CUPERTINO USD GO REF S2011A			2	1.B FE	970,149	102.814	945,889	920,000	923,426	0	(5,734)	0	0	5.000	4.340	FA	19,167	46,000	02/24/2011.	08/01/2025.
231237 J9 0	CUPERTINO USD GO REF S2016			2	1.B FE	1,874,471	112.286	1,993,077	1,775,000	1,831,774	0	(9,327)	0	0	3.250	2.630	FA	24,036	57,688	02/02/2016.	08/01/2030.
231237 YJ 1	CUPERTINO USD GO S2011E			2	1.B FE	434,676	102.814	411,256	400,000	402,339	0	(3,910)	0	0	5.000	3.970	FA	8,333	20,000	02/24/2011.	08/01/2023.
231237 YK 8	CUPERTINO USD GO S2011E			2	1.B FE	404,632	102.814	390,693	380,000	381,677	0	(2,804)	0	0	5.000	4.220	FA	7,917	19,000	02/24/2011.	08/01/2024.
231237 YL 6	CUPERTINO USD GO S2011E			2	1.B FE	511,437	102.814	498,648	485,000	486,806	0	(3,023)	0	0	5.000	4.340	FA	10,104	24,250	02/24/2011.	08/01/2025.
232769 BR 9	CYPRESS-FAIRBANKS ISD GO REF S15A (PSF)			2	1.A FE	4,452,432	112.043	4,767,430	4,255,000	4,350,651	0	(21,292)	0	0	4.000	3.410	FA	64,298	170,200	10/20/2015.	02/15/2035.
232769 BT 5	CYPRESS-FAIRBANKS ISD GO REF S15A (PSF)			2	1.A FE	4,909,563	111.829	5,267,146	4,710,000	4,806,784	0	(21,520)	0	0	4.000	3.460	FA	71,173	188,400	10/20/2015.	02/15/2036.
232769 DX 4	CYPRESS-FAIRBANKS ISD GO REF S2018 (PSF)			2	1.A FE	5,382,350	119.722	6,375,197	5,325,000	5,370,850	0	(5,518)	0	0	4.000	3.860	FA	80,467	213,000	10/18/2018.	02/15/2038.
232769 ET 2	CYPRESS-FAIRBANKS ISD GO REF S2019 (PSF)			2	1.A FE	8,438,160	122.601	9,808,080	8,000,000	8,366,857	0	(38,726)	0	0	4.000	3.350	FA	120,889	320,000	01/18/2019.	02/15/2037.
232769 EV 7	CYPRESS-FAIRBANKS ISD GO REF S2019 (PSF)			2	1.A FE	6,165,955	123.682	7,111,715	5,750,000	6,097,694	0	(37,040)	0	0	4.000	3.150	FA	86,889	230,000	01/18/2019.	02/15/2034.
232769 HG 7	CYPRESS-FAIRBANKS ISD GO REF S2020A			2	1.A FE	3,722,939	127.767	3,890,505	3,045,000	3,715,848	0	(7,091)	0	0	4.000	1.630	FA	14,210	0	10/28/2020.	02/15/2037.
232769 HH 5	CYPRESS-FAIRBANKS ISD GO REF S2020A			2	1.A FE	3,655,260	127.369	3,821,070	3,000,000	3,648,446	0	(6,814)	0	0	4.000	1.670	FA	14,000	0	10/28/2020.	02/15/2038.
234685 LJ 2	DALLAS CO CCD GO LTD REF S2016			2	1.A FE	11,881,773	111.191	12,342,201	11,100,000	11,533,242	0	(79,116)	0	0	3.000	2.190	FA	125,800	333,000	05/03/2016.	02/15/2028.
235308 SL 8	DALLAS ISD GENERAL OBLIG REF S12 (PSF)			2	1.A FE	9,202,633	103.577	9,249,426	8,930,000	8,980,561	0	(30,209)	0	0	3.000	2.640	FA	101,207	267,900	12/06/2012.	08/15/2030.
235308 VA 8	DALLAS ISD GENERAL OBLIG REF S14A (PSF)			2	1.A FE	5,246,730	115.786	5,210,370	4,500,000	4,795,431	0	(76,021)	0	0	5.000	3.070	FA	85,000	225,000	07/01/2014.	08/15/2032.
235308 WH 2	DALLAS ISD GENERAL OBLIGATION S16A (PSF)			2	1.A FE	27,209,238	112.517	27,808,577	24,715,000	25,940,145	0	(277,341)	0	0	4.000	2.720	FA	373,471	988,600	02/09/2016.	02/15/2034.
235865 3A 8	DANBURY GENERAL OBLIGATION REF S2011			2	1.B FE	350,184	102.514	333,171	325,000	329,977	0	(9,093)	0	0	5.000	2.125	JJ	7,493	16,250	12/16/2015.	07/15/2024.
236091 6V 1	DANE CO GENERAL OBLIGATION REF S2015B			2	1.B FE	1,211,917	110.361	1,329,850	1,205,000	1,208,429	0	(717)	0	0	3.250	3.180	JD	3,264	39,163	09/17/2015.	06/01/2030.
236092 CS 9	DANE CO GENERAL OBLIGATION REF S2018B			2	1.A FE	271,508	112.895	310,461	275,000	271,944	0	195	0	0	3.250	3.360	JD	745	8,938	09/07/2018.	06/01/2033.
238388 TG 7	DAVENPORT GENERAL OBLIGATION REF S2018A			2	1.D FE	1,758,017	110.231	1,951,089	1,770,000	1,759,939	0	712	0	0	3.250	3.310	JD	4,794	57,525	03/15/2018.	06/01/2032.
239019 K4 3	DAVIS CO SCH DIST GO S2014			2	1.A FE	1,387,509	107.185	1,495,231	1,395,000	1,390,941	0	561	0	0	3.000	3.050	JD	3,488	41,850	04/23/2014.	06/01/2027.
239019 K5 0	DAVIS CO SCH DIST GO S2014			2	1.A FE	1,709,037	106.865	1,875,481	1,755,000	1,728,196	0	3,147	0	0	3.000	3.233	JD	4,388	52,650	04/23/2014.	06/01/2028.
239019 K6 8	DAVIS CO SCH DIST GO S2014			2	1.A FE	1,791,998	106.562	1,982,053	1,860,000	1,817,912	0	4,268	0	0	3.000	3.310	JD	4,650	55,800	04/23/2014.	06/01/2029.
239019 K7 6	DAVIS CO SCH DIST GO S2014			2	1.A FE	1,853,414	106.519	2,039,839	1,915,000	1,874,952	0	3,553	0	0	3.125	3.386	JD	4,987	59,844	04/23/2014.	06/01/2030.
239019 S8 6	DAVIS CO SCH DIST GO S2016			2	1.A FE	4,813,452	108.735	5,137,729	4,725,000	4,772,988	0	(8,906)	0	0	3.375	3.150	JD	13,289	159,469	02/18/2016.	06/01/2036.
239019 V3 3	DAVIS CO SCH DIST GO S2017			2	1.A FE	5,925,288	110.842	6,622,810	5,975,000	5,932,619	0	2,027	0	0	3.500	3.560	JD	17,427	209,125	03/22/2017.	06/01/2036.
239019 Y6 3	DAVIS CO SCH DIST GO S2018			2	1.A FE	3,985,309	107.542	4,382,337	4,075,000	3,998,681	0	4,893	0	0	3.125	3.310	JD	10,612	127,344	02/23/2018.	06/01/2033.
248775 2X 5	DENTON CO GO LTD REF S2016			2	1.A FE	4,554,777	115.944	4,684,138	4,040,000	4,307,411	0	(55,054)	0	0	4.000	2.450	JJ	74,516	161,600	03/30/2016.	07/15/2028.
248775 6X 1	DENTON CO GO LTD REF S2019A			2	1.A FE	9,168,451	104.932	9,679,977	9,225,000	9,172,419	0	3,211	0	0	2.500	2.550	JJ	106,344	172,969	10/03/2019.	07/15/2034.
248775 V2 1	DENTON CO GO LTD S2014			2	1.A FE	1,241,364	108.966	1,280,351	1,175,000	1,195,722	0	(7,710)	0	0	4.000	3.270	JJ	21,672	47,000	06/16/2014.	07/15/2029.
248775 V3 9	DENTON CO GO LTD S2014			2	1.A FE	1,282,110	108.861	1,328,104	1,220,000	1,239,431	0	(7,221)	0	0	4.000	3.340	JJ	22,502	48,800	06/16/2014.	07/15/2030.
248775 V4 7	DENTON CO GO LTD S2014			2	1.A FE	1,327,607	108.755	1,381,189	1,270,000	1,288,061	0	(6,705)	0	0	4.000	3.410	JJ	23,424	50,800	06/16/2014.	07/15/2031.
248775 V5 4	DENTON CO GO LTD S2014			2	1.A FE	1,372,615	108.597	1,433,480	1,320,000	1,336,526	0	(6,128)	0	0	4.000	3.480	JJ	24,347	52,800	06/16/2014.	07/15/2032.
248775 V6 2	DENTON CO GO LTD S2014			2	1.A FE	1,422,273	108.518	1,492,123	1,375,000	1,389,879	0	(5,512)	0	0	4.000	3.550	JJ	25,361	55,000	06/16/2014.	07/15/2033.
248775 V7 0	DENTON CO GO LTD S2014			2	1.A FE	1,473,615	108.255	1,548,047	1,430,000	1,443,742	0	(5,087)	0	0	4.000	3.600	JJ	26,376	57,200	06/16/2014.	07/15/2034.

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
248775	V8	8	DENTON CO GO LTD S2014		..	2	1.A FE	1,524,531	108.071	1,604,854	1,485,000	1,497,475	0	(4,615)	0	0	4.000	3.650	JJ	27,390	59,400	06/16/2014.	07/15/2035.
248775	4G	0	DENTON CO GO LTD S2017		..	2	1.A FE	2,913,604	110.837	3,253,066	2,935,000	2,916,382	0	833	0	0	3.250	3.300	JJ	43,984	95,388	06/16/2017.	07/15/2037.
249174	HM	8	DENVER CITY & CO SD #1 GO REF S05A(FGIC)		..		1.B FE	5,200,769	115.289	4,986,249	4,325,000	4,550,456	0	(72,101)	0	0	5.500	3.600	JD	19,823	237,875	05/04/2010.	12/01/2023.
249174	TV	5	DENVER CITY & CO SD #1 GO REF S14B		..	2	1.B FE	4,217,891	110.716	4,561,499	4,120,000	4,162,052	0	(9,939)	0	0	3.500	3.220	JD	12,017	144,200	11/05/2014.	12/01/2028.
249174	TX	1	DENVER CITY & CO SD #1 GO REF S14B	SD..	..	2	1.B FE	9,343,797	110.097	10,073,876	9,150,000	9,233,313	0	(19,681)	0	0	3.500	3.250	JD	26,688	320,250	11/05/2014.	12/01/2029.
249164	QA	5	DENVER CITY AND CNTY GO S2019C		..	2	1.A FE	2,781,828	109.715	3,039,106	2,770,000	2,780,633	0	(1,103)	0	0	2.500	2.450	FA	28,854	48,090	11/13/2019.	08/01/2032.
249164	QK	3	DENVER CITY AND CNTY GO S2020A		..	2	1.A FE	17,529,241	103.281	17,728,184	17,165,000	17,526,732	0	(2,509)	0	0	2.000	1.760	FA	26,701	0	11/17/2020.	08/01/2037.
249164	NK	6	DENVER CITY AND CNTY CO GO S2018A		..	2	1.A FE	15,420,925	115.865	17,918,522	15,465,000	15,427,457	0	2,630	0	0	3.125	3.150	FA	201,367	483,281	06/19/2018.	08/01/2032.
25009X	LM	5	DES MOINES GENERAL OBLIGATION S2017A		..	2	1.C FE	2,478,157	106.537	2,727,347	2,560,000	2,488,579	0	3,255	0	0	3.000	3.220	JD	6,400	76,800	08/22/2017.	06/01/2037.
25009X	NG	6	DES MOINES GENERAL OBLIGATION S2018B		..	2	1.B FE	2,643,614	109.904	2,923,446	2,660,000	2,645,627	0	837	0	0	3.250	3.300	JD	7,204	86,450	07/11/2018.	06/01/2034.
258165	UB	3	DORCHESTER CO SCH DIST #2 GO S14A	SD..	..	2	1.C FE	15,323,100	109.647	16,447,050	15,000,000	15,114,835	0	(33,733)	0	0	4.000	3.740	MS	200,000	600,000	02/04/2014.	03/01/2033.
259291	NM	0	DOUGLAS CO SD #1 GO S2016		..	2	1.C FE	9,897,111	113.388	11,253,759	9,925,000	9,901,221	0	1,064	0	0	3.750	3.770	JD	16,542	372,188	12/14/2016.	12/15/2036.
259291	PS	5	DOUGLAS CO SD #1 GO S2018		..	2	1.C FE	4,990,300	118.586	5,929,300	5,000,000	4,991,071	0	394	0	0	3.875	3.890	JD	8,611	193,750	11/16/2018.	12/15/2036.
259147	PP	5	DOUGLAS CO USD #497 GO S2014A		..	2	1.D FE	3,322,809	108.175	3,407,513	3,150,000	3,208,154	0	(20,583)	0	0	4.000	3.270	MS	42,000	126,000	12/08/2014.	09/01/2033.
259147	PQ	3	DOUGLAS CO USD #497 GO S2014A		..	2	1.D FE	3,468,267	107.981	3,563,373	3,300,000	3,356,697	0	(20,053)	0	0	4.000	3.320	MS	44,000	132,000	12/08/2014.	09/01/2034.
262579	RM	9	DUPAGE & COOK CO (HINSDALE)SD #181 S2017		..	2	1.A FE	3,174,401	110.720	3,554,112	3,210,000	3,179,827	0	1,643	0	0	3.375	3.460	JJ	49,956	108,338	06/27/2017.	01/15/2035.
266705	N6	5	DURHAM CO GENERAL OBLIGATION REF S2016		..	2	1.A FE	1,062,240	112.717	1,127,170	1,000,000	1,037,479	0	(6,033)	0	0	3.000	2.300	AO	7,500	30,000	08/17/2016.	10/01/2031.
269408	PT	1	EAGAN GENERAL OBLIGATION S2018A		..	2	1.A FE	1,407,192	109.708	1,557,854	1,420,000	1,408,454	0	568	0	0	3.500	3.570	FA	20,708	49,700	09/18/2018.	02/01/2036.
271015	PY	9	EAST BAY REGIONAL PARK DIST GO S2017A-1		..	2	1.A FE	1,934,516	110.307	2,145,471	1,945,000	1,936,354	0	611	0	0	2.875	2.920	MS	18,640	55,919	11/16/2017.	09/01/2032.
271015	QV	4	EAST BAY REGIONAL PARK DIST GO S2017A-2		..	2	1.A FE	1,230,122	110.608	1,366,009	1,235,000	1,230,848	0	240	0	0	3.000	3.030	MS	12,350	37,050	11/16/2017.	09/01/2034.
276119	VZ	4	EASTCHESTER UNION FREE SCH DIST GO S2018		..	2	1.C FE	1,619,618	107.302	1,765,118	1,645,000	1,622,203	0	1,178	0	0	3.250	3.370	MS	15,742	53,463	09/06/2018.	09/15/2035.
278444	HY	3	EAU CLAIRE GENERAL OBLIGATION S2019A		..	2	1.C FE	515,000	105.793	544,834	515,000	515,000	0	0	0	0	2.000	2.000	AO	2,575	11,244	08/14/2019.	04/01/2030.
279518	EM	2	EDEN PRAIRIE GENERAL OBLIGATION S2014A		..	2	1.A FE	1,039,196	102.575	1,051,394	1,025,000	1,027,170	0	(2,031)	0	0	3.500	3.290	JJ	16,542	35,875	06/17/2014.	01/15/2030.
279518	EN	0	EDEN PRAIRIE GENERAL OBLIGATION S2014A		..	2	1.A FE	1,069,763	102.459	1,086,065	1,060,000	1,061,492	0	(1,398)	0	0	3.500	3.360	JJ	17,107	37,100	06/17/2014.	01/15/2031.
279518	EP	5	EDEN PRAIRIE GENERAL OBLIGATION S2014A		..	2	1.A FE	1,105,049	102.339	1,125,729	1,100,000	1,100,768	0	(725)	0	0	3.500	3.430	JJ	17,753	38,500	06/17/2014.	01/15/2032.
279518	EQ	3	EDEN PRAIRIE GENERAL OBLIGATION S2014A		..	2	1.A FE	1,148,487	102.456	1,157,753	1,130,000	1,132,844	0	(2,655)	0	0	3.750	3.500	JJ	19,540	42,375	06/17/2014.	01/15/2033.
279518	ER	1	EDEN PRAIRIE GENERAL OBLIGATION S2014A		..	2	1.A FE	1,180,215	102.403	1,192,995	1,165,000	1,167,342	0	(2,188)	0	0	3.750	3.550	JJ	20,145	43,688	06/17/2014.	01/15/2034.
279518	ES	9	EDEN PRAIRIE GENERAL OBLIGATION S2014A		..	2	1.A FE	1,221,834	102.371	1,238,689	1,210,000	1,211,820	0	(1,703)	0	0	3.750	3.600	JJ	20,923	45,375	06/17/2014.	01/15/2035.
280605	7W	0	EDINA GENERAL OBLIGATION REF S2016A		..	2	1.A FE	1,678,356	106.031	1,712,401	1,615,000	1,641,928	0	(8,399)	0	0	2.500	1.940	FA	16,823	40,375	06/07/2016.	02/01/2027.
280605	2L	9	EDINA GENERAL OBLIGATION S2011A		..	2	1.A FE	377,755	100.202	370,747	370,000	370,000	0	0	0	0	3.000	2.680	FA	4,625	11,100	10/04/2011.	02/01/2023.
280659	TY	9	EDINA ISD #273 GENERAL OBLIGATION S2015A		..	2	1.A FE	9,419,576	111.054	9,961,544	8,970,000	9,180,253	0	(47,298)	0	0	4.000	3.380	FA	149,500	358,800	06/24/2015.	02/01/2035.
282726	FW	3	EL CAMINO CCD GO REF S2016		..	2	1.B FE	232,243	112.518	247,540	220,000	226,921	0	(1,137)	0	0	3.250	2.640	FA	2,979	7,150	01/14/2016.	08/01/2030.
282726	FW	3	EL CAMINO CCD GO REF S2016	SD..	..	2	1.B FE	7,806,532	112.518	8,320,706	7,395,000	7,627,646	0	(38,207)	0	0	3.250	2.640	FA	100,141	240,338	01/14/2016.	08/01/2030.
283461	G5	4	EL PASO CO SD #020 GO S2017		..	2	1.C FE	2,118,691	122.739	2,215,439	1,805,000	2,004,679	0	(30,238)	0	0	5.000	2.960	JD	4,011	90,250	01/12/2017.	12/15/2035.
283479	KT	9	EL PASO CO SD#38 LEWIS PALMER GO S12B		..	2	1.C FE	4,722,853	105.264	4,857,934	4,615,000	4,638,050	0	(11,592)	0	0	3.000	2.730	JD	11,538	138,450	12/06/2012.	12/01/2029.
289425	UE	8	ELMHURST GENERAL OBLIGATION S2015		..	2	1.A FE	1,072,571	110.999	1,148,840	1,035,000	1,050,035	0	(4,426)	0	0	4.000	3.510	MS	13,800	41,400	06/15/2015.	03/01/2030.
30382A	KJ	0	FAIRFAX CNTY TAXABLE REF S2020B		..		1.A FE	15,530,000	101.195	15,715,584	15,530,000	15,530,000	0	0	0	0	1.483	1.483	AO	67,174	0	08/26/2020.	10/01/2031.
30382A	BR	2	FAIRFAX CO GEN OBLIG REF S2014A		..	2	1.A FE	334,172	110.461	358,998	325,000	327,936	0	(1,002)	0	0	4.000	3.650	AO	3,250	13,000	01/23/2014.	10/01/2032.
30382A	BR	2	FAIRFAX CO GEN OBLIG REF S2014A	C..	..	2	1.A FE	11,310,420	110.461	12,150,710	11,000,000	11,099,374	0	(33,923)	0	0	4.000	3.650	AO	110,000	440,000	01/23/2014.	10/01/2032.
30382A	BR	2	FAIRFAX CO GEN OBLIG REF S2014A	SD..	..	2	1.A FE	1,943,336	110.461	2,087,713	1,890,000	1,907,074	0	(5,829)	0	0	4.000	3.650	AO	18,900	75,600	01/23/2014.	10/01/2032.

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
304081	UE	0	FAIRFAX GENERAL OBLIGATION REF S2012B			2	1.A FE	4,779,447	102.915	4,986,232	4,845,000	4,822,404	0	20,961	0	0	3.000	3.090	JJ	67,023	145,350	09/12/2012.	01/15/2033.
343487	4V	3	FLOWER MOUND GENERAL OBLIGATION S2017A			2	1.A FE	431,492	115.110	460,440	400,000	419,978	0	(3,532)	0	0	4.000	2.950	MS	5,333	16,000	07/19/2017.	03/01/2032.
345102	MS	3	FOOTHILL-DE ANZA CCD GO REF S2016			2	1.A FE	1,710,930	116.530	1,747,950	1,500,000	1,626,321	0	(20,919)	0	0	4.000	2.380	FA	25,000	60,000	09/28/2016.	08/01/2034.
345102	JH	1	FOOTHILL-DE ANZA CCD GO S2011C			2	1.A FE	3,064,470	102.814	3,084,420	3,000,000	3,004,485	0	(7,611)	0	0	5.000	4.730	FA	62,500	150,000	05/19/2011.	08/01/2036.
345766	NG	0	FOREST HILLS LOCAL SCH DIST GO S2015			2	1.C FE	3,515,873	107.542	3,731,707	3,470,000	3,490,156	0	(4,757)	0	0	3.500	3.340	JD	10,121	121,450	02/04/2015.	12/01/2034.
346623	CQ	2	FORSYTH CO GENERAL OBLIGATION S2014			2	1.A FE	114,527	107.692	118,461	110,000	111,711	0	(487)	0	0	3.000	2.510	MN	550	3,300	10/14/2014.	05/01/2029.
346623	CR	0	FORSYTH CO GENERAL OBLIGATION S2014			2	1.A FE	1,476,314	107.219	1,527,871	1,425,000	1,444,425	0	(5,521)	0	0	3.000	2.570	MN	7,125	42,750	10/14/2014.	05/01/2030.
346623	CS	8	FORSYTH CO GENERAL OBLIGATION S2014			2	1.A FE	1,467,807	106.837	1,522,427	1,425,000	1,441,236	0	(4,609)	0	0	3.000	2.640	MN	7,125	42,750	10/14/2014.	05/01/2031.
346623	CT	6	FORSYTH CO GENERAL OBLIGATION S2014			2	1.A FE	1,204,328	106.426	1,250,506	1,175,000	1,186,139	0	(3,159)	0	0	3.000	2.700	MN	5,875	35,250	10/14/2014.	05/01/2032.
346623	CU	3	FORSYTH CO GENERAL OBLIGATION S2014			2	1.A FE	560,951	106.177	583,974	550,000	554,164	0	(1,180)	0	0	3.000	2.760	MN	2,750	16,500	10/14/2014.	05/01/2033.
346623	FS	5	FORSYTH CO GENERAL OBLIGATION S2017B			2	1.A FE	3,236,414	112.637	3,666,334	3,255,000	3,238,965	0	719	0	0	3.500	3.540	MS	37,975	113,925	02/21/2017.	03/01/2037.
346766	TB	4	FORT BEND CO GENERAL OBLIGATION REF S16A			2	1.B FE	2,504,100	122.894	2,457,880	2,000,000	2,280,418	0	(50,844)	0	0	5.000	2.120	MS	33,333	100,000	05/09/2016.	03/01/2029.
346766	VJ	4	FORT BEND CO GENERAL OBLIGATION REF S18			2	1.B FE	1,076,920	117.024	1,170,240	1,000,000	1,054,731	0	(7,965)	0	0	4.000	3.020	MS	13,333	40,000	01/23/2018.	03/01/2034.
346766	PV	4	FORT BEND CO ROAD GO S2012			2	1.B FE	4,902,035	100.757	4,418,194	4,385,000	4,395,919	0	(66,447)	0	0	5.000	3.440	MS	73,083	219,250	04/02/2012.	03/01/2032.
346843	PV	1	FORT BEND ISD GO REF S2019B (PSF)			2	1.A FE	4,937,102	121.846	5,397,778	4,430,000	4,851,886	0	(53,429)	0	0	4.000	2.530	FA	66,942	177,200	04/24/2019.	02/15/2032.
346843	PW	9	FORT BEND ISD GO REF S2019B (PSF)			2	1.A FE	4,107,118	121.149	4,494,628	3,710,000	4,040,588	0	(41,713)	0	0	4.000	2.620	FA	56,062	148,400	04/24/2019.	02/15/2033.
346843	PX	7	FORT BEND ISD GO REF S2019B (PSF)			2	1.A FE	5,664,845	120.784	6,208,298	5,140,000	5,577,130	0	(55,021)	0	0	4.000	2.680	FA	77,671	205,600	04/24/2019.	02/15/2034.
346843	RP	2	FORT BEND ISD GO REF S2020 (PSF)			2	1.A FE	1,818,653	114.597	2,005,448	1,750,000	1,814,704	0	(3,949)	0	0	3.000	2.520	FA	31,208	0	04/28/2020.	08/15/2036.
346843	RQ	0	FORT BEND ISD GO REF S2020 (PSF)			2	1.A FE	2,071,967	114.245	2,290,612	2,005,000	2,068,122	0	(3,845)	0	0	3.000	2.590	FA	35,756	0	04/28/2020.	08/15/2037.
346843	RR	8	FORT BEND ISD GO REF S2020 (PSF)			2	1.A FE	1,394,634	113.929	1,543,738	1,355,000	1,392,372	0	(2,262)	0	0	3.000	2.640	FA	24,164	0	04/28/2020.	08/15/2038.
346843	RS	6	FORT BEND ISD GO REF S2020 (PSF)			2	1.A FE	1,840,108	113.668	2,040,341	1,795,000	1,837,534	0	(2,575)	0	0	3.000	2.690	FA	32,011	0	04/28/2020.	08/15/2039.
346843	RT	4	FORT BEND ISD GO REF S2020 (PSF)			2	1.A FE	1,530,300	113.297	1,699,455	1,500,000	1,528,584	0	(1,716)	0	0	3.000	2.750	FA	26,750	0	04/28/2020.	08/15/2040.
346843	RU	1	FORT BEND ISD GO REF S2020 (PSF)			2	1.A FE	2,939,294	112.836	3,266,602	2,895,000	2,936,803	0	(2,490)	0	0	3.000	2.810	FA	51,628	0	04/28/2020.	08/15/2041.
346843	RV	9	FORT BEND ISD GO REF S2020 (PSF)			2	1.A FE	3,182,897	112.475	3,537,339	3,145,000	3,180,777	0	(2,121)	0	0	3.000	2.850	FA	56,086	0	04/28/2020.	08/15/2042.
347550	PP	4	FORT LAUDERDALE GENERAL OBLIGATION S20B			2	1.B FE	3,647,511	108.405	3,929,681	3,625,000	3,645,659	0	(1,853)	0	0	2.625	2.550	JJ	47,578	36,741	01/29/2020.	07/01/2040.
35569P	AU	7	FREDERICK CO GENERAL OBLIGATION S2016A			2	1.A FE	5,964,095	110.333	6,300,014	5,710,000	5,858,792	0	(24,453)	0	0	3.125	2.620	FA	74,349	178,438	06/15/2016.	08/01/2035.
355748	TY	0	FREDERICK GENERAL OBLIGATION REF S2016C			2	1.B FE	5,310,318	112.622	5,698,673	5,060,000	5,209,498	0	(22,188)	0	0	3.000	2.480	MS	50,600	151,800	03/16/2016.	03/01/2029.
355748	VA	9	FREDERICK GENERAL OBLIGATION S2018			2	1.B FE	1,538,167	113.947	1,754,784	1,540,000	1,538,359	0	99	0	0	3.250	3.260	JD	4,171	50,050	12/11/2018.	12/01/2033.
357172	YE	9	FREMONT UHSD GENERAL OBLIGATION REF S17A			2	1.A FE	1,427,209	118.422	1,557,249	1,315,000	1,392,196	0	(10,457)	0	0	4.000	3.010	FA	21,917	52,600	06/21/2017.	08/01/2036.
361050	GJ	0	FUQUAY-VARINA GENERAL OBLIGATION S2018			2	1.B FE	847,824	115.006	977,551	850,000	848,032	0	98	0	0	3.500	3.520	JJ	14,875	29,750	12/04/2018.	01/01/2036.
362668	KJ	3	GAHANNA-JEFFERSON SCH DIST GO S2018			2	1.C FE	578,800	126.198	630,990	500,000	561,797	0	(7,300)	0	0	5.000	3.120	JD	2,083	25,000	07/25/2018.	12/01/2037.
362668	KK	0	GAHANNA-JEFFERSON SCH DIST GO S2018			2	1.C FE	288,943	125.908	314,770	250,000	280,547	0	(3,605)	0	0	5.000	3.140	JD	1,042	12,500	07/25/2018.	12/01/2038.
363658	JH	9	GALLATIN CO HSD #7 BOZEMAN GO S2017A			2	1.C FE	2,632,144	117.176	2,841,518	2,425,000	2,566,993	0	(19,800)	0	0	4.000	2.990	JD	8,083	97,000	07/14/2017.	06/01/2033.
363700	KL	8	GALLATIN CO SD #7 BOZEMAN GO S2016			2	1.C FE	415,215	113.505	425,644	375,000	397,456	0	(3,790)	0	0	4.000	2.800	JD	1,250	15,000	01/07/2016.	12/01/2035.
365892	MS	4	GARFIELD PITKIN & EAGLE SD#RE-1 GO S2016			2	1.C FE	7,621,600	112.638	7,884,660	7,000,000	7,336,479	0	(62,192)	0	0	4.000	2.950	JD	12,444	280,000	01/21/2016.	12/15/2035.
366155	F2	0	GARLAND ISD GO REF S2015A (PSF)			2	1.A FE	3,186,671	113.079	3,448,910	3,050,000	3,113,850	0	(14,200)	0	0	4.000	3.450	FA	46,089	122,000	05/19/2015.	02/15/2030.
366155	P2	9	GARLAND ISD GO S2016 (PSF)			2	1.A FE	7,204,628	111.700	7,333,105	6,565,000	6,900,912	0	(76,118)	0	0	4.000	2.680	FA	99,204	262,600	10/05/2016.	02/15/2036.
366155	R4	3	GARLAND ISD GO S2018 (PSF)			2	1.A FE	2,612,356	127.010	2,832,323	2,230,000	2,524,719	0	(36,715)	0	0	5.000	2.930	FA	42,122	111,500	06/21/2018.	02/15/2034.
373046	UG	4	GEORGETOWN ISD GO S2016A (PSF)			2	1.A FE	14,155,820	119.170	14,073,977	11,810,000	13,020,374	0	(243,246)	0	0	5.000	2.630	FA	223,078	590,500	01/12/2016.	08/15/2035.
373046	WT	4	GEORGETOWN ISD GO S2019A (PSF)			2	1.A FE	6,199,494	118.948	7,000,090	5,885,000	6,144,296	0	(29,435)	0	0	4.000	3.340	FA	88,929	235,400	01/17/2019.	08/15/2037.

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
373046 WW 7	GEORGETOWN ISD GO S2019A (PSF)			2	1.A FE	2,463,283	117.930	2,794,941	2,370,000	2,447,000	0	(8,678)	0	0	4.000	3.510	FA	35,813	94,800	01/17/2019.	08/15/2040.
378892 UM 3	GLENVIEW GEN OBLIGATION REF S2016A			2	1.A FE	1,799,734	112.463	1,906,248	1,695,000	1,759,312	0	(10,035)	0	0	3.000	2.310	JD	4,238	50,850	10/04/2016.	12/01/2028.
37970P HF 2	GLOUCESTER CO IMPT AUTH REV CO GTD S15			2	1.C FE	3,954,655	112.329	4,290,968	3,820,000	3,885,584	0	(14,090)	0	0	4.000	3.560	AO	38,200	152,800	08/27/2015.	04/01/2032.
382505 KT 1	GOODYEAR GENERAL OBLIGATION S2017			2	1.C FE	826,822	112.175	919,835	820,000	824,826	0	(666)	0	0	3.000	2.900	JJ	12,300	24,600	10/27/2017.	07/01/2030.
385064 RH 5	GRANBURY ISD GO S2014 (PSF)			2	1.A FE	3,141,030	111.109	3,333,270	3,000,000	3,043,739	0	(15,826)	0	0	4.500	3.900	FA	56,250	135,000	01/30/2014.	08/01/2035.
385064 RJ 1	GRANBURY ISD GO S2014 (PSF)			2	1.A FE	4,566,495	111.109	4,872,130	4,385,000	4,441,396	0	(20,387)	0	0	4.500	3.970	FA	82,219	197,325	01/30/2014.	08/01/2036.
385443 7Y 6	GRAND FORKS GENERAL OBLIGATION REF S19B			2	1.C FE	925,239	107.325	1,003,489	935,000	925,826	0	536	0	0	2.625	2.710	JD	2,045	25,226	10/22/2019.	12/01/2034.
385443 7Z 3	GRAND FORKS GENERAL OBLIGATION REF S19B			2	1.C FE	937,575	107.170	1,007,398	940,000	937,703	0	122	0	0	2.750	2.770	JD	2,154	26,568	10/22/2019.	12/01/2035.
385443 8A 7	GRAND FORKS GENERAL OBLIGATION REF S19B			2	1.C FE	939,778	106.858	1,015,151	950,000	940,302	0	476	0	0	2.750	2.830	JD	2,177	26,851	10/22/2019.	12/01/2036.
385443 8B 5	GRAND FORKS GENERAL OBLIGATION REF S19B			2	1.C FE	954,322	107.419	1,025,851	955,000	954,351	0	29	0	0	2.875	2.880	JD	2,288	28,219	10/22/2019.	12/01/2037.
385443 8C 3	GRAND FORKS GENERAL OBLIGATION REF S19B			2	1.C FE	958,689	106.839	1,030,996	965,000	958,961	0	253	0	0	2.875	2.920	JD	2,312	28,514	10/22/2019.	12/01/2038.
385443 8D 1	GRAND FORKS GENERAL OBLIGATION REF S19B			2	1.C FE	962,540	106.659	1,039,925	975,000	963,047	0	465	0	0	2.875	2.960	JD	2,336	28,810	10/22/2019.	12/01/2039.
385443 8E 9	GRAND FORKS GENERAL OBLIGATION REF S19B			2	1.C FE	957,577	106.421	1,037,605	975,000	958,250	0	607	0	0	2.875	2.990	JD	2,336	28,810	10/22/2019.	12/01/2040.
385443 8F 6	GRAND FORKS GENERAL OBLIGATION REF S19B			2	1.C FE	981,838	107.587	1,059,732	985,000	981,946	0	103	0	0	3.000	3.020	JD	2,463	30,371	10/22/2019.	12/01/2041.
387460 KV 9	GRANITE SCHOOL DIST GO S2011			2	1.A FE	12,169,697	101.970	11,573,595	11,350,000	11,391,053	0	(97,757)	0	0	5.000	4.100	JD	47,292	567,500	07/07/2011.	06/01/2031.
388640 P5 7	GRAPEVINE-COLLEYVILLE ISD GO REF S11(PSF			2	1.A FE	3,817,868	102.842	3,568,617	3,470,000	3,495,643	0	(40,215)	0	0	5.000	3.780	FA	65,544	173,500	08/11/2011.	08/15/2031.
388640 P6 5	GRAPEVINE-COLLEYVILLE ISD GO REF S11(PSF			2	1.A FE	1,971,872	102.836	1,856,190	1,805,000	1,817,341	0	(19,352)	0	0	5.000	3.870	FA	34,094	90,250	08/11/2011.	08/15/2032.
388640 P6 5	GRAPEVINE-COLLEYVILLE ISD GO REF S11(PSF	C		2	1.A FE	3,938,282	102.836	3,707,238	3,605,000	3,629,648	0	(38,651)	0	0	5.000	3.870	FA	68,094	180,250	08/11/2011.	08/15/2032.
388640 P7 3	GRAPEVINE-COLLEYVILLE ISD GO REF S11(PSF	C		2	1.A FE	6,284,998	102.817	5,947,963	5,785,000	5,822,068	0	(58,127)	0	0	5.000	3.940	FA	109,272	289,250	08/11/2011.	08/15/2033.
391554 BX 9	GREATER ALBANY SCH DIST #8J GO S2017			2	1.B FE	2,813,684	124.453	2,961,981	2,380,000	2,676,762	0	(41,285)	0	0	5.000	2.870	JD	5,289	119,000	07/14/2017.	06/15/2037.
395460 3W 6	GREENSBORO GENERAL OBLIGATION REF S2016			2	1.A FE	1,049,940	110.954	1,109,540	1,000,000	1,029,802	0	(4,969)	0	0	2.750	2.180	FA	11,458	27,500	09/22/2016.	02/01/2029.
395460 4Y 1	GREENSBORO GENERAL OBLIGATION REF S2018B			2	1.A FE	7,234,815	116.647	8,503,566	7,290,000	7,241,161	0	2,990	0	0	3.375	3.440	AO	61,509	246,038	09/25/2018.	10/01/2033.
396028 5R 9	GREENVILLE CO GENERAL OBLIGATION S2014			2	1.A FE	1,624,175	104.289	1,762,484	1,690,000	1,640,252	0	3,010	0	0	2.750	3.021	AO	11,619	46,475	03/24/2015.	04/01/2034.
409558 6H 1	HAMPTON GO S2019A			2	1.B FE	3,235,064	107.414	3,523,179	3,280,000	3,237,422	0	1,920	0	0	2.625	2.720	MS	28,700	77,251	09/25/2019.	03/01/2038.
409558 6J 7	HAMPTON GO S2019A			2	1.B FE	3,359,856	107.933	3,637,342	3,370,000	3,360,359	0	401	0	0	2.750	2.770	MS	30,892	83,150	09/25/2019.	03/01/2039.
412487 CF 5	HARFORD CO GENERAL OBLIGATION S2014			2	1.A FE	2,172,366	109.923	2,335,864	2,125,000	2,142,089	0	(4,957)	0	0	4.000	3.730	MS	25,028	85,000	03/11/2014.	03/15/2033.
412487 EJ 5	HARFORD CO GENERAL OBLIGATION S2016			2	1.A FE	2,201,025	109.890	2,318,679	2,110,000	2,157,457	0	(9,402)	0	0	3.000	2.490	MS	18,638	63,300	02/09/2016.	09/15/2030.
412487 GV 6	HARFORD CO GENERAL OBLIGATION S2019			2	1.A FE	1,991,040	114.915	2,298,300	2,000,000	1,992,089	0	549	0	0	3.000	3.040	AO	15,000	60,000	01/16/2019.	10/01/2032.
413324 CH 5	HARNETT CNTY GENERAL OBLIGATION S2020			2	1.D FE	1,391,486	104.045	1,430,619	1,375,000	1,390,848	0	(638)	0	0	2.000	1.870	AO	12,069	0	06/30/2020.	10/01/2034.
413324 CJ 1	HARNETT CNTY GENERAL OBLIGATION S2020			2	1.D FE	1,383,841	103.413	1,421,929	1,375,000	1,383,501	0	(341)	0	0	2.000	1.930	AO	12,069	0	06/30/2020.	10/01/2035.
413324 CK 8	HARNETT CNTY GENERAL OBLIGATION S2020			2	1.D FE	1,377,503	102.993	1,416,154	1,375,000	1,377,411	0	(92)	0	0	2.000	1.980	AO	12,069	0	06/30/2020.	10/01/2036.
413324 CL 6	HARNETT CNTY GENERAL OBLIGATION S2020			2	1.D FE	1,369,019	102.550	1,410,063	1,375,000	1,369,150	0	131	0	0	2.000	2.030	AO	12,069	0	06/30/2020.	10/01/2037.
413324 CM 4	HARNETT CNTY GENERAL OBLIGATION S2020			2	1.D FE	1,358,390	102.133	1,404,329	1,375,000	1,358,726	0	336	0	0	2.000	2.080	AO	12,069	0	06/30/2020.	10/01/2038.
413324 CN 2	HARNETT CNTY GENERAL OBLIGATION S2020			2	1.D FE	1,349,068	101.876	1,400,795	1,375,000	1,349,563	0	495	0	0	2.000	2.120	AO	12,069	0	06/30/2020.	10/01/2039.
413324 CP 7	HARNETT CNTY GENERAL OBLIGATION S2020			2	1.D FE	1,367,135	102.593	1,410,654	1,375,000	1,367,276	0	141	0	0	2.125	2.160	AO	12,824	0	06/30/2020.	10/01/2040.
414005 SZ 2	HARRIS CO GO REF S2014A			2	1.A FE	7,145,259	117.145	7,069,701	6,035,000	6,486,440	0	(112,497)	0	0	5.000	2.880	AO	75,438	301,750	08/13/2014.	10/01/2031.
414005 TA 6	HARRIS CO GO REF S2014A			2	1.A FE	5,378,620	117.063	5,343,926	4,565,000	4,896,394	0	(82,467)	0	0	5.000	2.940	AO	57,063	228,250	08/13/2014.	10/01/2032.
414005 UL 0	HARRIS CO ROAD GO REF S2015A			2	1.A FE	9,400,816	121.606	9,473,107	7,790,000	8,616,366	0	(161,438)	0	0	5.000	2.610	AO	97,375	389,500	10/21/2015.	10/01/2028.
415365 HP 3	HARRISON CENTRAL SCHOOL DIST GO S2018			2	1.A FE	735,705	107.296	804,720	750,000	736,944	0	469	0	0	3.375	3.500	MS	7,453	25,313	03/28/2018.	03/15/2040.
419722 L6 8	HAWAII CO GENERAL OBLIGATION S2016A			2	1.C FE	1,929,543	121.981	1,878,507	1,540,000	1,751,072	0	(38,200)	0	0	5.000	2.180	MS	25,667	77,000	02/03/2016.	09/01/2029.

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
419722	V2	6	HAWAII CO GENERAL OBLIGATION S2017A			2	1.C FE	2,075,238	123.137	2,154,898	1,750,000	1,967,651	0	(31,931)	0	0	5.000	2.790	MS	29,167	87,500	06/21/2017.	09/01/2036.
425507	GX	2	HENNEPIN CO GENERAL OBLIGATION REF S2018			2	1.A FE	4,580,000	100.000	4,580,000	4,580,000	4,580,000	0	0	0	0	0.080	0.099	MON	364	0	12/10/2020.	12/01/2038.
425507	GX	2	HENNEPIN CO GENERAL OBLIGATION REF S2018			2	1.A FE	2,250,000	100.000	2,250,000	2,250,000	2,250,000	0	0	0	0	0.080	0.099	MON	179	0	12/10/2020.	12/01/2038.
425507	GX	2	HENNEPIN CO GENERAL OBLIGATION REF S2018			2	1.A FE	59,615,000	100.000	59,615,000	59,615,000	59,615,000	0	0	0	0	0.080	0.120	MON	4,737	5,668	11/10/2020.	12/01/2038.
425507	CD	0	HENNEPIN CO GENERAL OBLIGATION S2014A			2	1.A FE	6,696,401	108.613	6,272,401	5,775,000	6,012,552	0	(119,108)	0	0	5.000	2.780	JD	24,063	288,750	10/21/2014.	12/01/2036.
425507	CE	8	HENNEPIN CO GENERAL OBLIGATION S2014A			2	1.A FE	2,057,039	108.533	1,931,887	1,780,000	1,851,526	0	(35,838)	0	0	5.000	2.830	JD	7,417	89,000	10/21/2014.	12/01/2037.
425507	CE	8	HENNEPIN CO GENERAL OBLIGATION S2014A	SD		2	1.A FE	4,622,560	108.533	4,341,320	4,000,000	4,160,733	0	(80,535)	0	0	5.000	2.830	JD	16,667	200,000	10/21/2014.	12/01/2037.
425507	DN	7	HENNEPIN CO GENERAL OBLIGATION S2016A			2	1.A FE	6,794,336	124.767	6,656,319	5,335,000	6,204,399	0	(136,820)	0	0	5.000	2.060	JD	22,229	266,750	06/23/2016.	12/01/2034.
425507	FY	1	HENNEPIN CO GENERAL OBLIGATION S2017C			2	1.A FE	6,055,316	124.767	6,462,931	5,180,000	5,794,287	0	(94,187)	0	0	5.000	2.810	JD	21,583	259,000	02/23/2018.	12/01/2034.
425507	FZ	8	HENNEPIN CO GENERAL OBLIGATION S2017C			2	1.A FE	2,203,486	124.570	2,285,860	1,835,000	2,080,418	0	(37,971)	0	0	5.000	2.550	JD	7,646	91,750	08/15/2017.	12/01/2035.
430686	QE	8	HIGHLAND PARK ISD GO S2016 (PSF)			2	1.A FE	21,746,986	111.316	22,480,266	20,195,000	20,964,094	0	(172,852)	0	0	4.000	3.010	FA	305,169	807,800	02/23/2016.	02/15/2036.
431621	SX	0	HILLIARD SCHOOL DISTRICT GO S2017			2	1.B FE	1,411,685	114.501	1,540,038	1,345,000	1,387,891	0	(6,446)	0	0	4.000	3.400	JD	4,483	53,800	01/18/2017.	12/01/2037.
432290	MN	1	HILLSBOROUGH CO GO REF S2019A			2	1.A FE	2,295,623	109.618	2,537,657	2,315,000	2,297,032	0	1,001	0	0	2.625	2.690	JJ	30,384	52,497	07/31/2019.	07/01/2035.
439881	KF	9	HOPKINS ISD #270 GO S2013A			2	1.C FE	8,099,680	104.645	8,371,600	8,000,000	8,023,891	0	(10,999)	0	0	3.250	3.100	FA	108,333	260,000	04/25/2013.	02/01/2029.
440673	H2	0	HORRY CO SCHOOL DISTRICT GO REF S2015A			2	1.C FE	16,152,078	110.171	16,916,757	15,355,000	15,713,715	0	(79,971)	0	0	3.500	2.900	MS	179,142	537,425	01/21/2015.	03/01/2031.
44256P	DU	4	HOWARD CO GENERAL OBLIGATION REF S2016A			2	1.A FE	4,698,084	110.256	5,193,058	4,710,000	4,701,059	0	660	0	0	3.000	3.020	FA	53,380	141,300	03/15/2016.	02/15/2032.
44256P	UB	7	HOWARD CO GENERAL OBLIGATION REF S2019A			2	1.A FE	7,101,558	108.505	7,752,682	7,145,000	7,104,760	0	2,000	0	0	2.875	2.920	FA	77,603	205,419	05/15/2019.	08/15/2036.
44256P	UC	5	HOWARD CO GENERAL OBLIGATION REF S2019A			2	1.A FE	7,252,098	108.207	7,953,215	7,350,000	7,258,777	0	4,184	0	0	2.875	2.970	FA	79,829	211,313	05/15/2019.	08/15/2037.
44256P	SA	2	HOWARD CO GENERAL OBLIGATION S2018A			2	1.A FE	9,390,814	113.409	10,796,537	9,520,000	9,403,725	0	4,890	0	0	3.375	3.470	FA	121,380	321,300	04/04/2018.	02/15/2038.
444197	LJ	4	HUDSON SCHOOL DISTRICT GO REF S2016			2	1.B FE	5,954,526	113.728	5,999,152	5,275,000	5,658,785	0	(68,805)	0	0	4.000	2.490	MS	70,333	211,000	05/24/2016.	03/01/2033.
444089	CE	4	HUDSON SCHOOL DISTRICT GO S2018			2	1.B FE	1,139,402	112.841	1,235,609	1,095,000	1,125,589	0	(5,061)	0	0	4.000	3.430	JD	3,650	43,800	02/15/2018.	12/01/2038.
444089	CF	1	HUDSON SCHOOL DISTRICT GO S2018			2	1.B FE	2,303,561	112.692	2,501,762	2,220,000	2,277,595	0	(9,517)	0	0	4.000	3.470	JD	7,400	88,800	02/15/2018.	12/01/2039.
445047	HK	2	HUMBLE ISD GO S2020 (PSF)			2	1.A FE	5,479,119	108.502	5,962,185	5,495,000	5,479,713	0	594	0	0	2.500	2.520	FA	51,897	66,780	01/23/2020.	02/15/2038.
446186	NU	8	HUNTINGTON BEACH CSD GO S2018B			2	1.C FE	1,039,660	116.129	1,161,290	1,000,000	1,031,034	0	(4,518)	0	0	4.000	3.430	FA	16,667	40,000	01/10/2019.	08/01/2039.
446186	NZ	7	HUNTINGTON BEACH CSD GO S2018B			2	1.C FE	1,131,174	115.072	1,265,792	1,100,000	1,124,424	0	(3,537)	0	0	4.000	3.590	FA	18,333	44,000	01/10/2019.	08/01/2042.
447819	EY	5	HURST EULESS BEDFORD ISD GO S2017B (PSF)			2	1.A FE	1,842,960	127.105	1,906,575	1,500,000	1,739,427	0	(33,010)	0	0	5.000	2.380	FA	28,333	75,000	09/12/2017.	08/15/2031.
447819	GW	7	HURST EULESS BEDFORD ISD GO S2018 (PSF)			2	1.A FE	1,375,127	121.934	1,585,142	1,300,000	1,359,061	0	(6,710)	0	0	4.000	3.320	FA	19,644	52,000	06/28/2018.	08/15/2036.
448348	LE	0	HUTCHINSON ISD #423 GO S2016A			2	1.C FE	2,425,166	109.545	2,590,739	2,365,000	2,397,997	0	(5,896)	0	0	3.500	3.200	FA	34,490	82,775	01/11/2016.	02/01/2038.
454272	JP	1	INDIAN HILL EXEMPT SD GO REF S2016			2	1.A FE	1,521,849	108.347	1,549,362	1,430,000	1,475,358	0	(11,120)	0	0	2.500	1.660	JD	2,979	35,750	08/23/2016.	12/01/2025.
461225	DZ	4	INVER GROVE HEIGHTS ISD#199 GO S2014A			2	1.C FE	4,938,028	109.320	5,302,020	4,850,000	4,880,655	0	(9,244)	0	0	4.000	3.780	FA	80,833	194,000	01/15/2014.	02/01/2032.
462297	FY	3	IOWA CENTRAL COMMUNITY COLLEGE GO S2018			2	1.C FE	981,090	108.917	1,083,724	995,000	982,804	0	701	0	0	3.375	3.490	JD	2,798	33,581	06/13/2018.	06/01/2034.
462297	GB	2	IOWA CENTRAL COMMUNITY COLLEGE GO S2018			2	1.C FE	1,086,922	108.813	1,202,384	1,105,000	1,088,672	0	716	0	0	3.500	3.620	JD	3,223	38,675	06/13/2018.	06/01/2037.
462668	GR	9	IREDELL CO GENERAL OBLIGATION S2015C			2	1.B FE	1,554,289	109.608	1,649,600	1,505,000	1,529,038	0	(5,291)	0	0	3.000	2.600	AO	11,288	45,150	12/01/2015.	04/01/2028.
462668	GS	7	IREDELL CO GENERAL OBLIGATION S2015C			2	1.B FE	1,888,024	109.165	2,008,636	1,840,000	1,863,457	0	(5,154)	0	0	3.000	2.680	AO	13,800	55,200	12/01/2015.	04/01/2029.
462668	GT	5	IREDELL CO GENERAL OBLIGATION S2015C			2	1.B FE	1,875,862	108.546	1,997,246	1,840,000	1,857,548	0	(3,850)	0	0	3.000	2.760	AO	13,800	55,200	12/01/2015.	04/01/2030.
462668	KL	7	IREDELL CO GENERAL OBLIGATION S2018			2	1.B FE	2,181,567	116.069	2,547,715	2,195,000	2,182,632	0	523	0	0	3.625	3.670	AO	19,892	79,569	09/19/2018.	10/01/2037.
463813	B6	1	IRVING ISD GO REF S2016 (PSF)			2	1.A FE	2,878,013	122.780	2,823,940	2,300,000	2,615,075	0	(57,579)	0	0	5.000	2.160	FA	43,444	115,000	03/01/2016.	02/15/2027.
463813	B7	9	IRVING ISD GO REF S2016 (PSF)			2	1.A FE	5,573,257	122.667	5,507,748	4,490,000	5,081,794	0	(107,818)	0	0	5.000	2.260	FA	84,811	224,500	03/01/2016.	02/15/2028.
467520	WR	9	JACKSON CO SD#7 LEES SUMMIT GO S2016			2	1.B FE	3,470,250	112.664	3,379,920	3,000,000	3,200,438	0	(59,775)	0	0	5.000	2.780	MS	50,000	150,000	03/15/2016.	03/01/2036.

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
472736 P9 2	JEFFERSON CO SD R-001 GO REF S2010			2	1.C FE	6,199,892	119.702	6,308,295	5,270,000	5,573,887	0	(70,172)	0	0	5.250	3.670	JD	12,297	276,675	06/09/2010.	12/15/2024.
472538 KK 2	JEFFERSON SCHOOL DIST GO S2017			2	1.B FE	2,813,208	119.723	2,873,352	2,400,000	2,658,345	0	(45,943)	0	0	5.000	2.750	MS	40,000	120,000	06/21/2017.	03/01/2036.
47844P EJ 0	JOHNSON CO GENERAL OBLIGATION S2013A			2	1.A FE	2,456,972	106.381	2,499,954	2,350,000	2,372,572	0	(12,997)	0	0	4.000	3.400	MS	31,333	94,000	09/26/2013.	09/01/2028.
47844P EK 7	JOHNSON CO GENERAL OBLIGATION S2013A			2	1.A FE	2,531,675	106.381	2,601,015	2,445,000	2,463,347	0	(10,560)	0	0	4.000	3.530	MS	32,600	97,800	09/26/2013.	09/01/2029.
47844P EL 5	JOHNSON CO GENERAL OBLIGATION S2013A			2	1.A FE	2,589,301	106.381	2,702,077	2,540,000	2,550,470	0	(6,039)	0	0	4.000	3.740	MS	33,867	101,600	09/26/2013.	09/01/2030.
47844P EM 3	JOHNSON CO GENERAL OBLIGATION S2013A			2	1.A FE	2,680,390	106.381	2,813,777	2,645,000	2,652,506	0	(4,345)	0	0	4.000	3.820	MS	35,267	105,800	09/26/2013.	09/01/2031.
47844P FC 4	JOHNSON CO GENERAL OBLIGATION S2014A			2	1.A FE	1,161,852	111.109	1,238,865	1,115,000	1,134,189	0	(4,888)	0	0	3.500	3.000	MS	13,008	39,025	11/05/2014.	09/01/2027.
47844P FD 2	JOHNSON CO GENERAL OBLIGATION S2014A			2	1.A FE	1,198,567	110.709	1,278,689	1,155,000	1,172,868	0	(4,547)	0	0	3.500	3.050	MS	13,475	40,425	11/05/2014.	09/01/2028.
47844P FE 0	JOHNSON CO GENERAL OBLIGATION S2014A			2	1.A FE	1,229,806	110.128	1,310,523	1,190,000	1,206,343	0	(4,155)	0	0	3.500	3.100	MS	13,883	41,650	11/05/2014.	09/01/2029.
47844P FF 7	JOHNSON CO GENERAL OBLIGATION S2014A			2	1.A FE	1,276,196	109.844	1,362,066	1,240,000	1,254,880	0	(3,781)	0	0	3.500	3.150	MS	14,467	43,400	11/05/2014.	09/01/2030.
47844P FG 5	JOHNSON CO GENERAL OBLIGATION S2014A			2	1.A FE	1,311,936	109.527	1,401,946	1,280,000	1,293,147	0	(3,338)	0	0	3.500	3.200	MS	14,933	44,800	11/05/2014.	09/01/2031.
47844P FH 3	JOHNSON CO GENERAL OBLIGATION S2014A			2	1.A FE	1,352,481	109.269	1,447,814	1,325,000	1,336,322	0	(2,873)	0	0	3.500	3.250	MS	15,458	46,375	11/05/2014.	09/01/2032.
47844P FJ 9	JOHNSON CO GENERAL OBLIGATION S2014A			2	1.A FE	1,397,743	108.957	1,498,159	1,375,000	1,384,380	0	(2,380)	0	0	3.500	3.300	MS	16,042	48,125	11/05/2014.	09/01/2033.
47844P FK 6	JOHNSON CO GENERAL OBLIGATION S2014A			2	1.A FE	1,437,565	108.653	1,542,873	1,420,000	1,427,246	0	(1,839)	0	0	3.500	3.350	MS	16,567	49,700	11/05/2014.	09/01/2034.
47844P GN 9	JOHNSON CO GENERAL OBLIGATION S2015A			2	1.A FE	1,934,031	109.269	2,054,257	1,880,000	1,904,515	0	(6,231)	0	0	3.500	3.120	MS	21,933	65,800	11/18/2015.	09/01/2032.
47844P HU 2	JOHNSON CO GENERAL OBLIGATION S2016A			2	1.A FE	2,282,604	110.177	2,473,474	2,245,000	2,267,826	0	(3,690)	0	0	2.875	2.680	MS	21,515	64,544	09/28/2016.	09/01/2033.
47844P KA 2	JOHNSON CO GENERAL OBLIGATION S2017A			2	1.A FE	913,188	111.194	1,017,425	915,000	913,460	0	88	0	0	3.125	3.140	MS	9,531	28,594	10/05/2017.	09/01/2034.
47844P LA 1	JOHNSON CO GENERAL OBLIGATION S2018A			2	1.A FE	16,540,610	113.296	18,863,784	16,650,000	16,548,781	0	3,698	0	0	3.625	3.670	MS	201,188	603,563	07/25/2018.	09/01/2039.
47844P LP 8	JOHNSON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,029,454	111.299	1,146,380	1,030,000	1,029,501	0	39	0	0	2.375	2.380	MS	8,154	17,667	11/14/2019.	09/01/2031.
47844P LQ 6	JOHNSON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,044,091	110.764	1,168,560	1,055,000	1,044,878	0	739	0	0	2.375	2.470	MS	8,352	18,096	11/14/2019.	09/01/2032.
47844P LR 4	JOHNSON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,073,758	110.883	1,197,536	1,080,000	1,074,167	0	384	0	0	2.500	2.550	MS	9,000	19,500	11/14/2019.	09/01/2033.
47844P LS 2	JOHNSON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,093,783	110.413	1,225,584	1,110,000	1,094,761	0	915	0	0	2.500	2.620	MS	9,250	20,042	11/14/2019.	09/01/2034.
47844P LT 0	JOHNSON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,125,557	110.270	1,251,565	1,135,000	1,126,086	0	489	0	0	2.625	2.690	MS	9,931	21,518	11/14/2019.	09/01/2035.
47844P LU 7	JOHNSON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,165,000	110.059	1,282,187	1,165,000	1,165,000	0	0	0	0	2.750	2.750	MS	10,679	23,138	11/14/2019.	09/01/2036.
47844P LV 5	JOHNSON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,191,624	109.376	1,312,512	1,200,000	1,192,027	0	370	0	0	2.750	2.800	MS	11,000	23,833	11/14/2019.	09/01/2037.
47844P LW 3	JOHNSON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,212,214	108.498	1,334,525	1,230,000	1,212,993	0	730	0	0	2.750	2.850	MS	11,275	24,429	11/14/2019.	09/01/2038.
47844P LX 1	JOHNSON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,262,128	109.175	1,381,064	1,265,000	1,262,248	0	109	0	0	2.875	2.890	MS	12,123	26,266	11/14/2019.	09/01/2039.
478700 X6 9	JOHNSON CO USD #229 GO S2015A			2	1.B FE	4,933,894	108.449	5,281,466	4,870,000	4,898,784	0	(7,136)	0	0	3.500	3.330	AO	42,613	170,450	09/14/2015.	10/01/2033.
478700 2M 8	JOHNSON CO USD #229 GO S2017A			2	1.B FE	2,368,084	109.656	2,620,778	2,390,000	2,371,281	0	1,076	0	0	3.000	3.070	AO	17,925	71,700	11/14/2017.	10/01/2034.
478718 U4 9	JOHNSON CO USD #233 GO S2017B			2	1.C FE	836,867	115.060	885,962	770,000	812,207	0	(8,372)	0	0	4.000	2.740	MS	10,267	30,800	11/10/2017.	09/01/2032.
478740 SB 0	JOHNSON CO USD #512 GO REF S2015A			2	1.A FE	3,470,070	119.642	3,589,260	3,000,000	3,236,063	0	(45,350)	0	0	5.000	3.200	AO	37,500	150,000	05/27/2015.	10/01/2034.
478740 TK 9	JOHNSON CO USD #512 GO REF S2016B			2	1.A FE	5,008,140	115.869	5,214,105	4,500,000	4,809,486	0	(49,142)	0	0	4.000	2.700	AO	45,000	180,000	09/20/2016.	10/01/2036.
479340 UD 1	JOHNSTON CO GENERAL OBLIGATION S2016			2	1.B FE	1,846,600	110.240	1,929,200	1,750,000	1,803,334	0	(9,768)	0	0	3.000	2.360	FA	21,875	52,500	04/26/2016.	02/01/2030.
480772 QX 3	JORDAN SCHOOL DISTRICT GO S2017			2	1.A FE	2,446,840	110.470	2,706,515	2,450,000	2,447,482	0	160	0	0	3.250	3.260	JD	3,539	79,625	02/09/2017.	06/15/2033.
480772 RA 2	JORDAN SCHOOL DISTRICT GO S2017			2	1.A FE	2,664,009	110.492	2,983,284	2,700,000	2,669,484	0	1,469	0	0	3.375	3.470	JD	4,050	91,125	02/09/2017.	06/15/2036.
483862 NK 0	KANE CO FOREST PRESERVE DIST GO S2017A			2	1.B FE	3,183,111	109.752	3,550,477	3,235,000	3,190,430	0	2,210	0	0	3.500	3.620	JD	5,032	113,225	07/11/2017.	12/15/2035.
486063 QY 9	KATY ISD GO REF S2014A (PSF)			2	1.A FE	3,320,959	112.258	3,502,450	3,120,000	3,209,506	0	(19,999)	0	0	4.000	3.250	FA	47,147	124,800	12/02/2014.	02/15/2035.
486063 TA 8	KATY ISD GO REF S2015B (PSF)			2	1.A FE	2,395,220	112.258	2,480,902	2,210,000	2,293,295	0	(18,716)	0	0	4.000	3.020	FA	33,396	88,400	02/02/2015.	02/15/2035.
486063 VP 2	KATY ISD GO REF S2016D (PSF)			2	1.A FE	2,605,365	125.611	2,826,248	2,250,000	2,477,418	0	(33,173)	0	0	5.000	3.170	FA	42,500	112,500	11/29/2016.	02/15/2032.
486063 UD 0	KATY ISD GO S2016A (PSF)			2	1.A FE	1,249,413	115.492	1,322,383	1,145,000	1,202,293	0	(10,226)	0	0	4.000	2.940	FA	17,302	45,800	01/27/2016.	02/15/2035.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
489782	3H	3	KENOSHA CO GENERAL OBLIGATION S2017B			2	1.B FE	432,464	111.236	483,877	435,000	432,769	0	99	0	0	3.250	3.290	MS	4,713	14,138	08/16/2017.	09/01/2037.
490224	NX	6	KENT GO GENERAL OBLIGATION REF S2015			2	1.B FE	705,586	112.119	739,985	660,000	681,968	0	(4,330)	0	0	3.750	2.980	MS	8,250	24,750	02/10/2015.	09/01/2030.
494152	UY	5	KILLEEN ISD GENERAL OBLIG S2018 (PSF)			2	1.A FE	10,198,283	127.375	11,298,163	8,870,000	9,903,298	0	(127,516)	0	0	5.000	3.160	FA	167,544	443,500	08/03/2018.	02/15/2037.
494619	DA	4	KING & PIERCE CO SD #408 AUBURN GO S2014			2	1.A FE	1,021,998	112.938	982,561	870,000	925,063	0	(17,906)	0	0	5.000	2.727	JD	3,625	43,500	03/24/2015.	12/01/2031.
494656	P8	8	KING & SNOHOMISH CO SD #417 GO S2015			2	1.B FE	1,530,057	118.826	1,586,327	1,335,000	1,429,797	0	(19,656)	0	0	5.000	3.260	JD	5,563	66,750	06/23/2015.	12/01/2033.
494656	T9	2	KING & SNOHOMISH CO SD #417 GO S2018			2	1.B FE	7,001,820	128.126	7,687,560	6,000,000	6,779,718	0	(92,463)	0	0	5.000	3.030	JD	25,000	300,000	06/28/2018.	12/01/2036.
495224	3S	4	KING CO SD #411 ISSAQUAH GO S2017			2	1.B FE	1,323,256	124.178	1,365,958	1,100,000	1,248,410	0	(22,978)	0	0	5.000	2.530	JD	4,583	55,000	08/10/2017.	12/01/2032.
495224	3S	4	KING CO SD #411 ISSAQUAH GO S2017	SD		2	1.B FE	7,698,944	124.178	7,947,392	6,400,000	7,263,476	0	(133,688)	0	0	5.000	2.530	JD	26,667	320,000	08/10/2017.	12/01/2032.
495224	4M	6	KING CO SD #411 ISSAQUAH GO S2018			2	1.B FE	5,864,850	127.149	6,357,450	5,000,000	5,657,000	0	(84,670)	0	0	5.000	2.890	JD	20,833	250,000	06/14/2018.	12/01/2033.
495224	5B	9	KING CO SD #411 ISSAQUAH GO S2019			2	1.B FE	31,038,600	111.959	33,587,700	30,000,000	30,901,492	0	(94,700)	0	0	3.000	2.600	JD	75,000	1,237,500	06/27/2019.	12/01/2033.
495242	G5	2	KING CO SD #412 SHORELINE GO S2011			2	1.B FE	273,610	104.228	260,570	250,000	252,535	0	(2,674)	0	0	5.000	3.860	JD	1,042	12,500	10/13/2011.	12/01/2029.
495260	F3	0	KING CO SD #414 LAKE WASHINGTON GO S2016			2	1.B FE	3,399,030	115.438	3,463,140	3,000,000	3,232,906	0	(39,735)	0	0	4.000	2.460	JD	10,000	120,000	08/09/2016.	12/01/2034.
495260	J2	8	KING CO SD #414 LAKE WASHINGTON GO S2017			2	1.B FE	1,370,663	118.200	1,507,050	1,275,000	1,342,798	0	(9,423)	0	0	4.000	3.080	JD	4,250	51,000	11/30/2017.	12/01/2034.
494890	B8	8	KING CO SD#210 FEDERAL WAY GO S2018			2	1.B FE	4,516,376	118.887	5,112,141	4,300,000	4,468,493	0	(21,317)	0	0	4.000	3.360	JD	14,333	172,000	09/11/2018.	12/01/2035.
494890	B9	6	KING CO SD#210 FEDERAL WAY GO S2018			2	1.B FE	9,885,510	118.187	11,227,765	9,500,000	9,801,132	0	(37,920)	0	0	4.000	3.480	JD	31,667	380,000	09/18/2018.	12/01/2036.
495080	RY	1	KING CO SD#403 RENTON GO S2011			2	1.B FE	5,321,356	101.990	4,870,023	4,775,000	4,802,149	0	(64,233)	0	0	5.000	3.600	JD	19,896	238,750	08/10/2011.	12/01/2029.
495080	RZ	8	KING CO SD#403 RENTON GO S2011			2	1.B FE	5,544,066	101.990	5,109,699	5,010,000	5,036,616	0	(63,010)	0	0	5.000	3.690	JD	20,875	250,500	08/10/2011.	12/01/2030.
495080	SA	2	KING CO SD#403 RENTON GO S2011			2	1.B FE	5,785,445	101.990	5,369,774	5,265,000	5,291,009	0	(61,619)	0	0	5.000	3.780	JD	21,938	263,250	08/10/2011.	12/01/2031.
495098	UB	9	KING CO SD#405 BELLEVUE GO S2011			2	1.B FE	16,052,627	101.970	15,392,372	15,095,000	15,141,502	0	(111,158)	0	0	5.000	4.230	JD	62,896	754,750	02/15/2011.	12/01/2025.
495098	VL	6	KING CO SD#405 BELLEVUE GO S20112A			2	1.B FE	3,008,100	104.220	3,126,600	3,000,000	3,002,174	0	(1,110)	0	0	3.000	2.960	JD	7,500	90,000	03/24/2015.	12/01/2029.
495098	VM	4	KING CO SD#405 BELLEVUE GO S20112A			2	1.B FE	5,021,550	104.095	5,204,750	5,000,000	5,004,550	0	(2,312)	0	0	3.000	2.950	JD	12,500	150,000	10/16/2012.	12/01/2030.
495098	XA	8	KING CO SD#405 BELLEVUE GO S2014			2	1.B FE	6,362,731	110.330	6,768,746	6,135,000	6,233,269	0	(23,160)	0	0	3.750	3.310	JD	19,172	230,063	11/18/2014.	12/01/2031.
495098	XB	6	KING CO SD#405 BELLEVUE GO S2014			2	1.B FE	6,573,899	109.994	7,001,118	6,365,000	6,455,253	0	(21,249)	0	0	3.750	3.360	JD	19,891	238,688	11/18/2014.	12/01/2032.
495224	Z7	5	KING CO SD#411 ISSAQUAH GO S2014			2	1.B FE	1,849,502	112.841	1,861,877	1,650,000	1,725,396	0	(20,629)	0	0	4.500	3.080	JD	6,188	74,250	05/28/2014.	12/01/2030.
495224	Z7	5	KING CO SD#411 ISSAQUAH GO S2014	SD		2	1.B FE	9,359,599	112.841	9,422,224	8,350,000	8,731,547	0	(104,395)	0	0	4.500	3.080	JD	31,313	375,750	05/28/2014.	12/01/2030.
495260	K6	7	KING CO SD#414 LAKE WASHINGTON GO S2018			2	1.B FE	575,340	129.462	647,310	500,000	560,742	0	(7,166)	0	0	5.000	3.150	JD	2,083	25,000	11/16/2018.	12/01/2033.
495260	K7	5	KING CO SD#414 LAKE WASHINGTON GO S2018			2	1.B FE	361,072	129.274	407,213	315,000	352,163	0	(4,375)	0	0	5.000	3.200	JD	1,313	15,750	11/16/2018.	12/01/2034.
495260	K9	1	KING CO SD#414 LAKE WASHINGTON GO S2018			2	1.B FE	3,642,867	127.717	4,093,330	3,205,000	3,558,544	0	(41,428)	0	0	5.000	3.310	JD	13,354	160,250	11/16/2018.	12/01/2036.
495260	L3	3	KING CO SD#414 LAKE WASHINGTON GO S2018			2	1.B FE	971,508	126.715	1,089,749	860,000	950,104	0	(10,522)	0	0	5.000	3.390	JD	3,583	43,000	11/16/2018.	12/01/2038.
495278	Q5	5	KING CO SD#415 KENT GO S2013			2	1.B FE	1,287,770	107.826	1,283,129	1,190,000	1,221,269	0	(12,332)	0	0	4.000	2.866	JD	3,967	47,600	03/24/2015.	12/01/2028.
498062	PC	6	KITSAP CO SD#303 BAINBRIDGE GO S16			2	1.A FE	2,719,361	117.691	2,724,547	2,315,000	2,549,034	0	(40,494)	0	0	4.000	2.020	JD	7,717	92,600	08/11/2016.	12/01/2028.
498062	PT	9	KITSAP CO SD#303 BAINBRIDGE GO S2017A			2	1.A FE	582,207	117.569	640,751	545,000	571,389	0	(3,657)	0	0	4.000	3.160	JD	1,817	21,800	11/29/2017.	12/01/2035.
498062	QV	3	KITSAP CO SD#303 BAINBRIDGE GO S2018			2	1.A FE	1,285,262	126.385	1,390,235	1,100,000	1,243,068	0	(18,423)	0	0	5.000	2.910	JD	4,583	55,000	08/17/2018.	12/01/2033.
498098	RD	6	KITSAP CO SD#401 CENTRAL KITSAP GO S2016			2	1.B FE	4,229,438	116.356	4,363,350	3,750,000	4,023,407	0	(46,510)	0	0	4.000	2.550	JD	12,500	150,000	04/21/2016.	12/01/2031.
498531	CC	4	KLEIN ISD GEN OBLIG REF S2013A (PSF)			2	1.A FE	2,556,591	107.229	2,568,135	2,395,000	2,433,751	0	(17,736)	0	0	4.000	3.190	FA	39,917	95,800	03/26/2013.	02/01/2032.
498531	CD	2	KLEIN ISD GEN OBLIG REF S2013A (PSF)			2	1.A FE	1,356,613	107.036	1,364,709	1,275,000	1,294,599	0	(8,966)	0	0	4.000	3.230	FA	21,250	51,000	03/26/2013.	02/01/2033.
498531	CF	7	KLEIN ISD GEN OBLIG REF S2013A (PSF)			2	1.A FE	1,401,837	106.971	1,417,366	1,325,000	1,343,496	0	(8,454)	0	0	4.000	3.300	FA	22,083	53,000	03/26/2013.	02/01/2034.
498531	FS	6	KLEIN ISD GEN OBLIG REF S2015A (PSF)			2	1.A FE	2,302,139	114.579	2,560,841	2,235,000	2,268,629	0	(6,638)	0	0	4.000	3.640	FA	37,250	89,400	06/25/2015.	08/01/2035.
498531	HL	9	KLEIN ISD GENERAL OBLIG REF S2016A (PSF)			2	1.A FE	2,372,305	115.016	2,455,592	2,135,000	2,260,482	0	(25,445)	0	0	4.000	2.630	FA	35,583	85,400	04/14/2016.	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
498531 KF 8	KLEIN ISD GENERAL OBLIGATION S17 (PSF)		..	2	1.A FE	1,741,905	123.625	1,854,375	1,500,000	1,650,702	0	(24,426)	0	0	5.000	3.030	FA	31,250	75,000	01/11/2017.	08/01/2037.
499513 CJ 6	KNOX CO GENERAL OBLIGATION REF S2019		..	2	1.B FE	2,310,167	111.816	2,599,722	2,325,000	2,311,109	0	594	0	0	3.125	3.170	AO	18,164	72,656	04/24/2019.	04/01/2038.
499512 6A 4	KNOX CO GENERAL OBLIGATION S2014A		..	2	1.B FE	1,398,340	101.151	1,395,884	1,380,000	1,381,302	0	(3,172)	0	0	3.000	2.764	JD	3,450	41,400	03/24/2015.	06/01/2027.
499512 6B 2	KNOX CO GENERAL OBLIGATION S2014A		..	2	1.B FE	719,426	101.151	723,230	715,000	715,303	0	(771)	0	0	3.000	2.890	JD	1,788	21,450	03/24/2015.	06/01/2028.
499512 6F 3	KNOX CO GENERAL OBLIGATION S2014A		..	2	1.B FE	628,432	101.353	623,321	615,000	615,913	0	(2,205)	0	0	3.500	3.130	JD	1,794	21,525	10/01/2014.	06/01/2032.
499512 6H 9	KNOX CO GENERAL OBLIGATION S2014A		..	2	1.B FE	1,751,344	101.353	1,758,475	1,735,000	1,736,143	0	(2,871)	0	0	3.500	3.330	JD	5,060	60,725	03/24/2015.	06/01/2034.
499512 7Q 8	KNOX CO GENERAL OBLIGATION S2016		..	2	1.B FE	1,699,781	106.773	1,761,755	1,650,000	1,672,072	0	(6,140)	0	0	2.750	2.340	JD	3,781	45,375	03/23/2016.	06/01/2028.
499512 7R 6	KNOX CO GENERAL OBLIGATION S2016		..	2	1.B FE	1,823,598	106.143	1,910,574	1,800,000	1,810,511	0	(2,913)	0	0	2.750	2.570	JD	4,125	49,500	03/23/2016.	06/01/2029.
499512 7S 4	KNOX CO GENERAL OBLIGATION S2016		..	2	1.B FE	1,762,502	107.206	1,849,304	1,725,000	1,741,758	0	(4,628)	0	0	3.000	2.700	JD	4,313	51,750	03/23/2016.	06/01/2030.
499512 7T 2	KNOX CO GENERAL OBLIGATION S2016		..	2	1.B FE	1,980,966	106.988	2,086,266	1,950,000	1,963,863	0	(3,824)	0	0	3.000	2.780	JD	4,875	58,500	03/23/2016.	06/01/2031.
499512 7U 9	KNOX CO GENERAL OBLIGATION S2016		..	2	1.B FE	2,014,340	106.560	2,131,200	2,000,000	2,006,431	0	(1,774)	0	0	3.000	2.900	JD	5,000	60,000	03/23/2016.	06/01/2032.
499512 7V 7	KNOX CO GENERAL OBLIGATION S2016		..	2	1.B FE	2,080,893	106.141	2,202,426	2,075,000	2,077,647	0	(734)	0	0	3.000	2.960	JD	5,188	62,250	03/23/2016.	06/01/2033.
499512 7W 5	KNOX CO GENERAL OBLIGATION S2016		..	2	1.B FE	2,175,413	106.390	2,287,385	2,150,000	2,161,413	0	(3,139)	0	0	3.125	2.960	JD	5,599	67,188	03/23/2016.	06/01/2034.
499512 7X 3	KNOX CO GENERAL OBLIGATION S2016		..	2	1.B FE	2,243,267	106.181	2,362,527	2,225,000	2,233,213	0	(2,259)	0	0	3.125	3.010	JD	5,794	69,531	03/23/2016.	06/01/2035.
499512 7Y 1	KNOX CO GENERAL OBLIGATION S2016		..	2	1.B FE	2,337,416	105.990	2,464,268	2,325,000	2,330,579	0	(1,537)	0	0	3.125	3.050	JD	6,055	72,656	03/23/2016.	06/01/2036.
499512 8T 1	KNOX CO GENERAL OBLIGATION S2017		..	2	1.B FE	6,112,530	108.232	6,634,622	6,130,000	6,115,135	0	726	0	0	3.250	3.270	JD	16,602	199,225	04/20/2017.	06/01/2036.
499513 DE 6	KNOX CO GENERAL OBLIGATION S2019B		..	2	1.B FE	2,456,273	107.343	2,667,474	2,485,000	2,457,564	0	1,033	0	0	2.875	2.950	JD	5,954	81,565	09/17/2019.	06/01/2040.
502769 CD 2	LA CROSSE GENERAL OBLIGATION S2017D		..	2	1.C FE	853,636	111.271	956,931	860,000	854,857	0	400	0	0	2.875	2.940	AO	6,181	24,725	10/13/2017.	10/01/2031.
505786 HU 0	LADUE SCHOOL DIST GO S2016		..	2	1.A FE	5,199,501	104.072	5,307,672	5,100,000	5,134,018	0	(15,101)	0	0	3.000	2.680	MS	51,000	153,000	05/24/2016.	03/01/2035.
508354 UY 1	LAKE CO FOREST PRES DIST GO S2015		..	2	1.A FE	2,324,499	107.276	2,419,074	2,255,000	2,282,690	0	(8,786)	0	0	3.750	3.310	JD	3,758	84,563	11/09/2015.	12/15/2031.
511074 PY 6	LAKE TRAVIS ISD GO REF S2013 (PSF)		..	2	1.A FE	3,632,630	108.112	3,540,668	3,275,000	3,359,433	0	(38,163)	0	0	4.000	2.740	FA	49,489	131,000	02/05/2013.	02/15/2030.
511074 PZ 3	LAKE TRAVIS ISD GO REF S2013 (PSF)		..	2	1.A FE	3,871,658	108.112	3,789,326	3,505,000	3,591,716	0	(39,167)	0	0	4.000	2.790	FA	52,964	140,200	02/05/2013.	02/15/2031.
511074 SH 0	LAKE TRAVIS ISD GO REF S2017 (PSF)		..	2	1.A FE	1,365,202	117.535	1,475,064	1,255,000	1,331,898	0	(11,327)	0	0	4.000	2.900	FA	18,964	50,200	12/06/2017.	02/15/2035.
511074 TR 7	LAKE TRAVIS ISD GO S2018A (PSF)		..	2	1.A FE	1,642,755	123.108	1,760,444	1,430,000	1,582,923	0	(22,386)	0	0	5.000	3.070	FA	27,011	71,500	03/06/2018.	02/15/2037.
512445 C9 6	LAKEVILLE GENERAL OBLIGATION S2014A		..	2	1.B FE	116,937	104.953	120,696	115,000	115,526	0	(241)	0	0	3.500	3.270	FA	1,677	4,025	07/21/2014.	02/01/2032.
512445 M9 5	LAKEVILLE GENERAL OBLIGATION S2016B		..	2	1.B FE	1,447,407	107.644	1,496,252	1,390,000	1,418,974	0	(6,670)	0	0	3.000	2.460	FA	17,375	41,700	06/20/2016.	02/01/2032.
514224 PW 8	LANCASTER CENTRAL SCH DIST GO S2020A		..	2	1.C FE	2,976,396	101.550	3,036,345	2,990,000	2,976,919	0	523	0	0	2.000	2.040	JD	33,222	0	05/21/2020.	06/01/2033.
514224 PY 4	LANCASTER CENTRAL SCH DIST GO S2020A		..	2	1.C FE	3,096,129	101.653	3,161,408	3,110,000	3,096,553	0	423	0	0	2.125	2.160	JD	36,715	0	05/21/2020.	06/01/2035.
514014 PN 3	LANCASTER CO SD #1 GO REF S2015		..	2	1.B FE	7,554,970	110.936	8,231,451	7,420,000	7,487,823	0	(13,567)	0	0	3.750	3.530	JJ	128,304	278,250	08/12/2015.	01/15/2035.
515300 RL 7	LANE CO SD #4J EUGENE GO S2016		..	2	1.B FE	3,682,388	110.104	3,941,723	3,580,000	3,638,605	0	(10,014)	0	0	2.500	2.180	JD	3,978	89,500	06/02/2016.	06/15/2027.
517138 XW 8	LARIMER CO SD #R-1 POUDRE GO S2018		..	2	1.C FE	3,404,358	131.543	3,795,016	2,885,000	3,301,614	0	(45,835)	0	0	5.000	2.950	JD	6,411	144,250	09/13/2018.	12/15/2032.
517210 WJ 5	LARIMER CO SD#R-2J THOMPSON GO REF S2012		..	2	1.C FE	333,883	109.257	300,457	275,000	287,019	0	(5,910)	0	0	5.000	2.690	JD	611	13,750	03/06/2012.	12/15/2025.
517210 WJ 5	LARIMER CO SD#R-2J THOMPSON GO REF S2012	SD	..	2	1.C FE	12,748,260	109.257	11,471,985	10,500,000	10,958,918	0	(225,639)	0	0	5.000	2.690	JD	23,333	525,000	03/06/2012.	12/15/2025.
517210 XF 2	LARIMER CO SD#R-2J THOMPSON GO S2019		..	2	1.C FE	2,373,440	131.322	2,626,440	2,000,000	2,308,741	0	(34,168)	0	0	5.000	2.820	JD	4,444	100,000	01/17/2019.	12/15/2034.
517210 XK 1	LARIMER CO SD#R-2J THOMPSON GO S2019		..	2	1.C FE	3,783,715	129.961	4,223,733	3,250,000	3,692,180	0	(48,404)	0	0	5.000	3.060	JD	7,222	162,500	01/17/2019.	12/15/2038.
517624 NW 8	LAS LOMITAS ELEM SCH DIST GO S2018A		..	2	1.A FE	699,095	121.125	793,369	655,000	690,142	0	(4,086)	0	0	4.000	3.190	JJ	13,100	26,200	09/13/2018.	07/01/2035.
520121 PW 8	LAWRENCE GENERAL OBLIGATION REF S2017D		..	2	1.B FE	554,612	109.828	609,545	555,000	554,661	0	17	0	0	3.125	3.130	MS	5,781	17,344	09/13/2017.	09/01/2035.
520121 LG 7	LAWRENCE GENERAL OBLIGATION S2014A		..	2	1.B FE	1,637,792	108.254	1,732,064	1,600,000	1,615,328	0	(3,891)	0	0	3.500	3.220	MS	18,667	56,000	09/09/2014.	09/01/2032.
520121 KH 6	LAWRENCE GENERAL OBLIGATION S2014B		..	2	1.B FE	1,112,540	107.891	1,165,223	1,080,000	1,093,670	0	(3,493)	0	0	3.250	2.883	MS	11,700	35,100	03/24/2015.	09/01/2030.
522364 4B 1	LEAWOOD GENERAL OBLIGATION S2017A		..	2	1.A FE	1,210,000	108.064	1,307,574	1,210,000	1,210,000	0	0	0	0	2.750	2.750	MS	11,092	33,275	08/08/2017.	09/01/2030.

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
526030 U6 6	LENEXA GENERAL OBLIGATION S2015A		..	2	1.A FE	947,538	110.326	1,003,967	910,000	926,295	0	(4,153)	0	0	3.500	2.980	MS	10,617	31,850	06/16/2015.	09/01/2028.
526030 X6 3	LENEXA GENERAL OBLIGATION S2015B		..	2	1.A FE	1,068,766	108.990	1,155,294	1,060,000	1,064,537	0	(895)	0	0	3.250	3.150	MS	11,483	34,450	11/17/2015.	09/01/2032.
526030 2U 4	LENEXA GENERAL OBLIGATION S2018C		..	2	1.A FE	894,303	112.572	1,018,777	905,000	895,767	0	701	0	0	3.375	3.490	MS	10,181	30,544	10/25/2018.	09/01/2031.
526030 3P 4	LENEXA GENERAL OBLIGATION S2019C		..	2	1.A FE	494,675	106.935	534,675	500,000	495,264	0	431	0	0	2.250	2.360	MS	3,750	11,750	07/17/2019.	09/01/2030.
526030 3S 8	LENEXA GENERAL OBLIGATION S2019C		..	2	1.A FE	537,165	106.978	577,681	540,000	537,393	0	170	0	0	2.625	2.670	MS	4,725	14,805	07/17/2019.	09/01/2033.
526030 3V 1	LENEXA GENERAL OBLIGATION S2019C		..	2	1.A FE	295,968	106.698	320,094	300,000	296,224	0	189	0	0	2.750	2.850	MS	2,750	8,617	07/17/2019.	09/01/2036.
526030 3X 7	LENEXA GENERAL OBLIGATION S2019C		..	2	1.A FE	311,573	106.989	337,015	315,000	311,758	0	138	0	0	2.875	2.950	MS	3,019	9,459	07/17/2019.	09/01/2038.
528828 7Z 3	LEWISVILLE ISD GO REF S2016B		..	2	1.B FE	6,183,350	120.837	6,041,850	5,000,000	5,621,344	0	(126,523)	0	0	5.000	2.160	FA	94,444	250,000	04/21/2016.	08/15/2028.
52882P ES 3	LEWISVILLE ISD GO REF S2020 (PSF)		..	2	1.A FE	15,922,880	103.587	16,573,920	16,000,000	15,924,215	0	1,335	0	0	2.250	2.280	FA	166,000	0	06/24/2020.	08/15/2040.
52882P DS 4	LEWISVILLE ISD GO S2019 (PSF)		..	2	1.A FE	5,235,882	121.247	5,613,736	4,630,000	5,149,936	0	(61,529)	0	0	4.000	2.380	FA	69,964	192,402	07/10/2019.	08/15/2035.
528828 4Z 6	LEWISVILLE ISD GO 2014A (PSF)		..	2	1.A FE	15,155,381	107.442	15,536,113	14,460,000	14,709,199	0	(90,065)	0	0	3.750	3.120	FA	204,850	542,250	10/01/2014.	08/15/2030.
52882P FC 7	LEWISVILLE ISD TXBL GO REF S2020A (PSF)		..		1.A FE	24,675,420	115.122	25,326,840	22,000,000	24,644,703	0	(30,717)	0	0	3.000	1.644	FA	80,667	0	10/21/2020.	08/15/2030.
528878 VK 4	LEXINGTON & RICHLAND CO SD #5 GO S2012B	SD	..	2	1.C FE	10,708,300	103.657	10,365,700	10,000,000	10,098,566	0	(81,975)	0	0	4.000	3.130	MS	133,333	400,000	08/21/2012.	03/01/2032.
529063 RU 5	LEXINGTON CO SCH DIST #1 GO REF S15A		..	2	1.C FE	10,606,818	110.464	11,361,222	10,285,000	10,429,615	0	(32,751)	0	0	3.500	3.130	FA	149,990	359,975	02/18/2015.	02/01/2030.
529063 SJ 9	LEXINGTON CO SCH DIST #1 GO REF S2016		..	2	1.C FE	1,820,861	110.806	1,950,186	1,760,000	1,793,068	0	(5,969)	0	0	3.250	2.850	FA	23,833	57,200	01/11/2016.	02/01/2032.
529063 WP 0	LEXINGTON CO SCH DIST #1 GO S2020C		..	2	1.C FE	7,896,377	102.089	8,110,971	7,945,000	7,897,085	0	709	0	0	2.000	2.040	FA	46,787	0	09/01/2020.	02/01/2039.
529063 WQ 8	LEXINGTON CO SCH DIST #1 GO S2020C		..	2	1.C FE	8,001,904	101.884	8,257,698	8,105,000	8,003,242	0	1,338	0	0	2.000	2.080	FA	47,729	0	09/01/2020.	02/01/2040.
529063 WR 6	LEXINGTON CO SCH DIST #1 GO S2020C		..	2	1.C FE	8,114,908	101.074	8,353,766	8,265,000	8,116,734	0	1,826	0	0	2.000	2.110	FA	48,672	0	09/01/2020.	02/01/2041.
529063 WS 4	LEXINGTON CO SCH DIST #1 GO S2020C		..	2	1.C FE	7,660,547	101.732	7,823,191	7,690,000	7,661,373	0	825	0	0	2.125	2.147	FA	48,116	0	09/01/2020.	02/01/2042.
52908E H4 8	LEXINGTON-FAYETTE URBAN CO GO S2016C		..	2	1.C FE	1,289,914	108.072	1,356,304	1,255,000	1,275,299	0	(3,597)	0	0	3.250	2.910	MS	13,596	40,788	09/08/2016.	09/01/2036.
533404 CM 9	LINCOLN CO SCHOOL DIST GO S2011A		..		1.B FE	1,469,304	102.145	1,281,920	1,255,000	1,266,243	0	(24,227)	0	0	5.000	3.000	JD	2,789	62,750	06/22/2011.	06/15/2021.
533404 CP 2	LINCOLN CO SCHOOL DIST GO S2011A		..	2	1.B FE	5,874,356	102.131	5,178,042	5,070,000	5,112,425	0	(91,377)	0	0	5.000	3.130	JD	11,267	253,500	06/22/2011.	06/15/2022.
533404 CQ 0	LINCOLN CO SCHOOL DIST GO S2011A		..	2	1.B FE	2,291,540	102.131	2,042,620	2,000,000	2,015,466	0	(33,296)	0	0	5.000	3.270	JD	4,444	100,000	06/22/2011.	06/15/2023.
535205 LP 1	LINDBERGH SCHOOL DIST GO S2019A		..	2	1.B FE	6,856,590	108.606	7,542,687	6,945,000	6,862,035	0	3,609	0	0	3.000	3.090	MS	69,450	245,390	06/14/2019.	03/01/2038.
535205 MC 9	LINDBERGH SCHOOL DIST GO S2020		..	2	1.B FE	13,138,156	104.448	13,687,910	13,105,000	13,134,901	0	(3,255)	0	0	2.375	2.340	MS	103,748	152,164	02/20/2020.	03/01/2040.
539158 JG 1	LIVINGSTON TOWNSHIP SD GO REF S2015		..	2	1.B FE	2,300,900	118.985	2,379,700	2,000,000	2,150,940	0	(30,437)	0	0	5.000	3.200	JJ	46,111	100,000	08/27/2015.	07/15/2034.
542264 GT 7	LONE STAR COLLEGE SYSTEM LTGO REF S2016		..	2	1.A FE	4,559,720	115.872	4,634,880	4,000,000	4,316,678	0	(57,540)	0	0	4.000	2.350	FA	60,444	160,000	08/01/2016.	02/15/2032.
545540 ER 3	LOS GATOS-SARATOGA JOINT SD GO S2016B		..	2	1.B FE	1,940,733	116.530	1,986,837	1,705,000	1,845,800	0	(23,294)	0	0	4.000	2.410	FA	28,417	68,200	09/19/2016.	08/01/2034.
545624 LK 2	LOS RIOS CCD GO REF S2012		..	2	1.C FE	4,881,360	107.682	4,490,339	4,170,000	4,294,972	0	(75,742)	0	0	5.250	3.290	FA	91,219	218,925	03/14/2012.	08/01/2029.
54589T AR 3	LOUDOUN CO GENERAL OBLIGATION S2013C		..	2	1.A FE	2,316,658	106.916	2,416,302	2,260,000	2,273,626	0	(6,769)	0	0	4.000	3.670	JD	7,533	90,400	11/13/2013.	12/01/2029.
54589T AS 1	LOUDOUN CO GENERAL OBLIGATION S2013C		..	2	1.A FE	2,297,584	106.868	2,415,217	2,260,000	2,269,051	0	(4,500)	0	0	4.000	3.780	JD	7,533	90,400	11/13/2013.	12/01/2030.
54589T AT 9	LOUDOUN CO GENERAL OBLIGATION S2013C		..	2	1.A FE	2,282,125	106.839	2,414,561	2,260,000	2,265,317	0	(2,653)	0	0	4.000	3.870	JD	7,533	90,400	11/13/2013.	12/01/2031.
54589T AU 6	LOUDOUN CO GENERAL OBLIGATION S2013C		..	2	1.A FE	2,266,757	106.754	2,412,640	2,260,000	2,261,591	0	(814)	0	0	4.000	3.960	JD	7,533	90,400	11/13/2013.	12/01/2032.
54589T AV 4	LOUDOUN CO GENERAL OBLIGATION S2013C		..	2	1.A FE	2,253,808	106.646	2,410,200	2,260,000	2,255,418	0	262	0	0	4.000	4.020	JD	7,533	90,400	11/13/2013.	12/01/2033.
546585 LB 4	LOUISVILLE & JEFFERSON MET GOV GO S2015A		..	2	1.B FE	1,588,815	108.359	1,755,416	1,620,000	1,596,323	0	1,585	0	0	3.250	3.400	JD	4,388	52,650	11/10/2015.	12/01/2032.
546585 QS 2	LOUISVILLE & JEFFERSON MET GOV GO S2016A		..	2	1.B FE	1,106,147	108.007	1,166,476	1,080,000	1,095,551	0	(2,613)	0	0	3.250	2.960	JD	2,925	35,100	09/13/2016.	12/01/2036.
546585 RJ 1	LOUISVILLE & JEFFERSON MET GOV GO S2017A		..	2	1.B FE	708,973	108.582	776,361	715,000	710,025	0	340	0	0	3.000	3.070	JD	1,788	21,450	10/11/2017.	12/01/2032.
546585 SM 3	LOUISVILLE & JEFFERSON MET GOV GO S2018A		..	2	1.B FE	821,362	110.940	915,255	825,000	821,884	0	259	0	0	3.375	3.420	JD	2,320	27,844	11/01/2018.	12/01/2030.
546585 SQ 4	LOUISVILLE & JEFFERSON MET GOV GO S2018A		..	2	1.B FE	1,724,077	110.105	1,921,332	1,745,000	1,726,314	0	1,106	0	0	3.625	3.730	JD	5,271	63,256	11/01/2018.	12/01/2033.
546585 ST 8	LOUISVILLE & JEFFERSON MET GOV GO S2018A		..	2	1.B FE	1,938,715	110.724	2,164,654	1,955,000	1,940,029	0	663	0	0	3.875	3.940	JD	6,313	75,756	11/01/2018.	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
546585 SU 5	LOUISVILLE & JEFFERSON MET GOV GO S2018A			2	1.B FE	2,006,693	110.539	2,249,469	2,035,000	2,008,823	0	1,065	0	0	3.875	3.980	JD	6,571	78,856	11/01/2018.	12/01/2037.
546585 UP 3	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	2,693,733	101.448	2,734,024	2,695,000	2,693,768	0	34	0	0	1.625	1.630	AO	6,934	0	10/15/2020.	10/01/2030.
546585 UQ 1	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	798,408	101.513	812,104	800,000	798,432	0	24	0	0	1.750	1.770	AO	2,217	0	10/15/2020.	10/01/2031.
546585 UR 9	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	814,560	101.667	828,586	815,000	814,563	0	3	0	0	1.875	1.880	AO	2,420	0	10/15/2020.	10/01/2032.
546585 US 7	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	819,169	101.091	839,055	830,000	819,288	0	120	0	0	1.875	1.990	AO	2,464	0	10/15/2020.	10/01/2033.
546585 UT 5	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	837,877	101.385	856,703	845,000	837,942	0	66	0	0	2.000	2.070	AO	2,676	0	10/15/2020.	10/01/2034.
546585 UU 2	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	863,339	101.863	881,115	865,000	863,354	0	15	0	0	2.125	2.140	AO	2,910	0	10/15/2020.	10/01/2035.
546585 UV 0	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	870,003	101.507	893,262	880,000	870,084	0	80	0	0	2.125	2.210	AO	2,961	0	10/15/2020.	10/01/2036.
546585 UW 8	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	898,731	102.047	918,423	900,000	898,737	0	6	0	0	2.250	2.260	AO	3,206	0	10/15/2020.	10/01/2037.
546585 UX 6	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	911,932	101.754	936,137	920,000	911,985	0	53	0	0	2.250	2.310	AO	3,278	0	10/15/2020.	10/01/2038.
546585 UY 4	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	929,209	101.510	959,270	945,000	929,308	0	99	0	0	2.250	2.360	AO	3,367	0	10/15/2020.	10/01/2039.
546585 UZ 1	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	961,188	102.079	985,062	965,000	961,206	0	18	0	0	2.375	2.400	AO	3,629	0	10/15/2020.	10/01/2040.
548210 PR 8	LOWER MAKEFIELD GENERAL OBLIG REF S2016			2	1.C FE	1,391,275	109.282	1,524,484	1,395,000	1,392,406	0	282	0	0	2.375	2.400	MS	11,044	33,131	10/06/2016.	03/01/2029.
549220 2C 4	LUBBOCK ISD GEN OBLIG REF S2017 (PSF)			2	1.A FE	1,174,491	118.736	1,288,286	1,085,000	1,149,027	0	(8,618)	0	0	4.000	3.010	FA	16,396	43,400	11/17/2017.	02/15/2038.
549220 U6 6	LUBBOCK ISD GEN OBLIG S2013A (PSF)			2	1.A FE	1,093,724	110.219	1,096,679	995,000	1,020,513	0	(11,364)	0	0	5.000	3.730	FA	18,794	49,750	09/18/2013.	02/15/2028.
549220 U7 4	LUBBOCK ISD GEN OBLIG S2013A (PSF)			2	1.A FE	480,396	110.219	484,964	440,000	450,469	0	(4,658)	0	0	5.000	3.820	FA	8,311	22,000	09/18/2013.	02/15/2029.
549220 U7 4	LUBBOCK ISD GEN OBLIG S2013A (PSF)	C		2	1.A FE	283,871	110.219	286,569	260,000	266,186	0	(2,752)	0	0	5.000	3.820	FA	4,911	13,000	09/18/2013.	02/15/2029.
549220 V2 4	LUBBOCK ISD GEN OBLIG S2013A (PSF)			2	1.A FE	2,348,612	110.219	2,430,329	2,205,000	2,242,597	0	(16,658)	0	0	5.000	4.150	FA	41,650	110,250	09/18/2013.	02/15/2033.
549220 V4 0	LUBBOCK ISD GEN OBLIG S2013A (PSF)			2	1.A FE	1,059,570	110.219	1,102,190	1,000,000	1,015,628	0	(6,919)	0	0	5.000	4.220	FA	18,889	50,000	09/18/2013.	02/15/2034.
549220 3A 7	LUBBOCK ISD GEN OBLIG S2019 (PSF)			2	1.A FE	3,447,888	119.269	3,774,864	3,165,000	3,402,265	0	(29,682)	0	0	4.000	2.830	FA	47,827	126,600	05/29/2019.	02/15/2041.
55844P QX 9	MADISON AREA TECH COLL DIST GO S2015			2	1.A FE	366,495	113.217	401,920	355,000	360,435	0	(1,192)	0	0	4.000	3.600	MS	4,733	14,200	06/10/2015.	03/01/2033.
55844P QX 9	MADISON AREA TECH COLL DIST GO S2015	SD		2	1.A FE	433,600	113.217	475,511	420,000	426,430	0	(1,410)	0	0	4.000	3.600	MS	5,600	16,800	06/10/2015.	03/01/2033.
55844R PM 0	MADISON GENERAL OBLIGATION S2017C			2	1.A FE	688,020	111.892	772,055	690,000	688,399	0	124	0	0	2.875	2.900	AO	4,959	19,838	09/20/2017.	10/01/2031.
560211 MK 7	MAHTOMEDI ISD #832 GO REF S2014A			2	1.A FE	604,545	118.644	593,220	500,000	545,180	0	(10,346)	0	0	5.000	2.650	FA	10,417	25,000	10/27/2014.	02/01/2029.
560211 ML 5	MAHTOMEDI ISD #832 GO REF S2014A			2	1.A FE	903,090	118.511	888,833	750,000	816,254	0	(15,153)	0	0	5.000	2.700	FA	15,625	37,500	10/27/2014.	02/01/2030.
560211 MM 3	MAHTOMEDI ISD #832 GO REF S2014A			2	1.A FE	1,198,190	118.288	1,182,880	1,000,000	1,085,918	0	(19,621)	0	0	5.000	2.760	FA	20,833	50,000	10/27/2014.	02/01/2031.
562158 DG 7	MANCHESTER ESSEX REG SD GO REF S2016			2	1.C FE	1,012,252	110.452	1,082,430	980,000	997,584	0	(3,249)	0	0	2.750	2.370	JJ	12,427	26,950	03/29/2016.	01/15/2028.
562785 MC 6	MANHATTAN BEACH USD GO S2018A MEASURE C			2	1.C FE	1,186,940	129.685	1,296,850	1,000,000	1,144,131	0	(16,573)	0	0	5.000	2.890	MS	16,667	50,000	04/05/2018.	09/01/2038.
562785 MX 0	MANHATTAN BEACH USD GO S2018A MEASURE EE			2	1.C FE	788,942	122.089	897,354	735,000	776,720	0	(4,742)	0	0	4.000	3.160	MS	9,800	29,400	04/05/2018.	09/01/2035.
563690 PE 0	MANKATO ISD #77 GO S2014A			2	1.C FE	5,102,900	111.111	5,555,550	5,000,000	5,035,950	0	(10,841)	0	0	4.000	3.750	FA	83,333	200,000	01/21/2014.	02/01/2031.
563690 PF 7	MANKATO ISD #77 GO S2014A			2	1.C FE	5,065,550	111.111	5,555,550	5,000,000	5,022,922	0	(6,915)	0	0	4.000	3.840	FA	83,333	200,000	01/21/2014.	02/01/2032.
56516P WJ 8	MAPLE GROVE TXBL GO REF S2020C				1.A FE	3,085,000	100.247	3,092,620	3,085,000	3,085,000	0	0	0	0	0.410	0.410	FA	1,511	0	10/20/2020.	02/01/2023.
56516P WK 5	MAPLE GROVE TXBL GO REF S2020C				1.A FE	3,085,000	100.450	3,098,883	3,085,000	3,085,000	0	0	0	0	0.520	0.520	FA	1,916	0	10/20/2020.	02/01/2024.
56516P WL 3	MAPLE GROVE TXBL GO REF S2020C				1.A FE	3,090,000	100.669	3,110,672	3,090,000	3,090,000	0	0	0	0	0.620	0.620	FA	2,288	0	10/20/2020.	02/01/2025.
56516P WM 1	MAPLE GROVE TXBL GO REF S2020C				1.A FE	3,100,000	100.786	3,124,366	3,100,000	3,100,000	0	0	0	0	0.820	0.820	FA	3,036	0	10/20/2020.	02/01/2026.
56516P WN 9	MAPLE GROVE TXBL GO REF S2020C				1.A FE	3,115,000	101.142	3,150,573	3,115,000	3,115,000	0	0	0	0	1.000	1.000	FA	3,721	0	10/20/2020.	02/01/2027.
56516P WP 4	MAPLE GROVE TXBL GO REF S2020C				1.A FE	300,000	101.045	303,135	300,000	300,000	0	0	0	0	1.160	1.160	FA	416	0	10/20/2020.	02/01/2028.
56516P WQ 2	MAPLE GROVE TXBL GO REF S2020C				1.A FE	305,000	101.089	308,321	305,000	305,000	0	0	0	0	1.300	1.300	FA	474	0	10/20/2020.	02/01/2029.
566795 KU 3	MARICOPA CO CCD GO S2011	SD		2	1.A FE	10,255,800	102.023	10,202,300	10,000,000	10,015,201	0	(29,526)	0	0	4.250	3.940	JJ	212,500	425,000	05/11/2011.	07/01/2025.

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
567137	C5	1	MARICOPA CO ELEM SD #28 KYRENE GO S2013B			2	1.C FE	1,043,609	112.017	1,164,977	1,040,000	1,041,088	0	(399)	0	0	5.000	0.962	JJ	26,000	52,000	10/23/2013.	07/01/2026.
567137	C7	7	MARICOPA CO ELEM SD #28 KYRENE GO S2013B			2	1.C FE	1,363,594	112.638	1,537,509	1,365,000	1,364,463	0	196	0	0	5.250	1.008	JJ	35,831	71,663	10/23/2013.	07/01/2028.
567137	C9	3	MARICOPA CO ELEM SD #28 KYRENE GO S2013B			2	1.C FE	750,038	113.259	849,443	750,000	750,052	0	(19)	0	0	5.500	0.999	JJ	20,625	41,250	10/23/2013.	07/01/2030.
567137	E4	2	MARICOPA CO ELEM SD #28 KYRENE GO S2015C			2	1.C FE	1,852,596	113.176	2,037,168	1,800,000	1,825,927	0	(5,211)	0	0	4.000	3.650	JJ	36,000	72,000	05/27/2015.	07/01/2032.
567137	K2	9	MARICOPA CO ELEM SD #28 KYRENE GO S2016D			2	1.C FE	1,097,040	116.033	1,160,330	1,000,000	1,058,683	0	(9,726)	0	0	4.000	2.840	JJ	20,000	40,000	10/27/2016.	07/01/2032.
567527	SP	2	MARICOPA CO UHSD #214 TOLLESON GO S18A			2	1.C FE	1,833,062	117.458	2,037,896	1,735,000	1,806,561	0	(9,724)	0	0	4.000	3.290	JJ	34,700	69,400	02/28/2018.	07/01/2034.
567288	UB	9	MARICOPA CO USD #48 SCOTTSDALE GO S17B			2	1.C FE	3,666,660	125.715	3,771,450	3,000,000	3,470,758	0	(66,212)	0	0	5.000	2.380	JJ	75,000	150,000	12/08/2017.	07/01/2033.
567389	XN	6	MARICOPA CO USD #80 CHANDLER GO S18C			2	1.C FE	924,453	120.202	1,081,818	900,000	919,912	0	(2,269)	0	0	4.000	3.660	JJ	18,000	36,000	11/15/2018.	07/01/2036.
56781R	HL	4	MARIN CCD GO REF S2017			2	1.A FE	1,103,320	118.844	1,188,440	1,000,000	1,073,538	0	(10,053)	0	0	4.000	2.770	FA	16,667	40,000	11/17/2017.	08/01/2034.
56781R	GD	3	MARIN CCD GO S2016A			2	1.A FE	642,125	115.176	719,850	625,000	635,628	0	(1,689)	0	0	4.000	3.660	FA	10,417	25,000	11/17/2016.	08/01/2036.
574157	2T	9	MARYLAND NATIONAL CAP PARK GO (PGC) S15A			2	1.A FE	1,163,666	109.413	1,247,308	1,140,000	1,151,188	0	(2,571)	0	0	3.250	2.990	JJ	17,084	37,050	10/15/2015.	01/15/2031.
574157	2V	4	MARYLAND NATIONAL CAP PARK GO (PGC) S15A			2	1.A FE	1,229,459	108.794	1,321,847	1,215,000	1,221,858	0	(1,573)	0	0	3.250	3.100	JJ	18,208	39,488	10/15/2015.	01/15/2033.
574157	2Y	8	MARYLAND NATIONAL CAP PARK GO (PGC) S15A			2	1.A FE	1,371,798	108.717	1,456,808	1,340,000	1,355,105	0	(3,453)	0	0	3.500	3.200	JJ	21,626	46,900	10/15/2015.	01/15/2036.
574157	3Q	4	MARYLAND NATIONAL CAP PARK GO (PGC) S17A			2	1.A FE	1,641,882	111.571	1,840,922	1,650,000	1,643,374	0	449	0	0	3.000	3.040	JJ	22,825	49,500	07/13/2017.	01/15/2033.
580818	GG	1	MCHENRY CO GO CONSV REF S2014			2	1.B FE	7,098,420	118.466	7,107,960	6,000,000	6,481,772	0	(109,634)	0	0	5.000	2.900	FA	125,000	300,000	11/25/2014.	02/01/2027.
581646	6R	2	MCKINNEY GENERAL OBLIGATION LTD REF S15			2	1.A FE	3,177,429	120.228	3,342,338	2,780,000	2,978,501	0	(39,133)	0	0	5.000	3.320	FA	52,511	139,000	06/24/2015.	08/15/2034.
58178C	AP	2	MCKINNEY GENERAL OBLIGATION LTD REF S19			2	1.A FE	1,066,200	113.317	1,133,170	1,000,000	1,057,284	0	(6,839)	0	0	3.000	2.180	FA	11,333	27,917	08/14/2019.	08/15/2033.
581664	DZ	9	MCKINNEY ISD GEN OBLIG REF S2015 (PSF)			2	1.A FE	2,705,813	110.654	2,888,069	2,610,000	2,653,839	0	(9,787)	0	0	3.750	3.310	FA	36,975	97,875	03/04/2015.	02/15/2031.
581664	ES	4	MCKINNEY ISD GEN OBLIG REF S2015A (PSF)			2	1.A FE	4,508,330	118.009	4,572,849	3,875,000	4,171,718	0	(66,668)	0	0	5.000	3.010	FA	73,194	193,750	07/30/2015.	02/15/2031.
584002	RV	3	MECKLENBURG CO GEN OBLIG REF S2013A	SD			1.A FE	11,660,800	123.440	12,344,000	10,000,000	10,746,665	0	(137,596)	0	0	5.000	3.340	JD	41,667	500,000	08/14/2013.	12/01/2025.
584002	RW	1	MECKLENBURG CO GEN OBLIG REF S2013A				1.A FE	1,291,770	127.490	1,274,900	1,000,000	1,156,867	0	(24,600)	0	0	5.000	2.161	JD	4,167	50,000	03/24/2015.	12/01/2026.
584002	RX	9	MECKLENBURG CO GEN OBLIG REF S2013A				1.A FE	646,460	131.211	656,055	500,000	585,130	0	(11,223)	0	0	5.000	2.321	JD	2,083	25,000	03/24/2015.	12/01/2027.
584002	UW	7	MECKLENBURG CO GENERAL OBLIG S2016B			2	1.A FE	15,693,900	110.974	16,646,100	15,000,000	15,426,594	0	(66,182)	0	0	3.000	2.480	JD	37,500	450,000	09/29/2016.	12/01/2032.
584002	SN	0	MECKLENBURG CO GENERAL OBLIGATION S2013B			2	1.A FE	4,365,643	105.381	4,510,307	4,280,000	4,300,465	0	(9,085)	0	0	3.000	2.770	MS	42,800	128,400	02/05/2013.	03/01/2028.
584002	SP	5	MECKLENBURG CO GENERAL OBLIGATION S2013B			2	1.A FE	4,135,066	105.047	4,280,665	4,075,000	4,089,364	0	(6,383)	0	0	3.000	2.830	MS	40,750	122,250	02/05/2013.	03/01/2029.
584002	SQ	3	MECKLENBURG CO GENERAL OBLIGATION S2013B			2	1.A FE	4,507,462	104.618	4,671,194	4,465,000	4,475,137	0	(4,517)	0	0	3.000	2.890	MS	44,650	133,950	02/05/2013.	03/01/2030.
584002	VQ	9	MECKLENBURG CO GENERAL OBLIGATION S2017A			2	1.A FE	4,929,200	111.165	5,558,250	5,000,000	4,940,501	0	3,571	0	0	3.000	3.110	AO	37,500	150,000	08/15/2017.	04/01/2034.
584002	WN	5	MECKLENBURG CO GENERAL OBLIGATION S2018			2	1.A FE	7,463,550	115.175	8,638,125	7,500,000	7,466,486	0	1,371	0	0	3.625	3.660	MS	90,625	271,875	09/12/2018.	03/01/2038.
584002	XF	1	MECKLENBURG CO GENERAL OBLIGATION S2019			2	1.A FE	9,919,800	106.786	10,678,600	10,000,000	9,924,801	0	4,002	0	0	2.500	2.560	MS	83,333	232,639	09/10/2019.	03/01/2036.
587059	GW	0	MENOMONEE FALLS SCHOOL DISTRICT GO S2016			2	1.C FE	2,920,379	109.513	3,049,937	2,785,000	2,862,600	0	(13,553)	0	0	3.375	2.800	AO	23,498	93,994	06/13/2016.	04/01/2034.
587839	K2	6	MERCER CO GENERAL OBLIGATION (TXBL) S19				1.C FE	2,170,000	108.430	2,352,931	2,170,000	2,170,000	0	0	0	0	2.417	2.417	MN	8,741	43,853	12/13/2019.	05/01/2026.
587839	K3	4	MERCER CO GENERAL OBLIGATION (TXBL) S19				1.C FE	4,085,000	109.259	4,463,230	4,085,000	4,085,000	0	0	0	0	2.476	2.476	MN	16,857	84,568	12/13/2019.	05/01/2027.
587839	K4	2	MERCER CO GENERAL OBLIGATION (TXBL) S19				1.C FE	1,315,000	109.509	1,440,043	1,315,000	1,315,000	0	0	0	0	2.536	2.536	MN	5,558	27,883	12/13/2019.	05/01/2028.
590760	HD	9	MESQUITE ISD GO REF S2015C (PSF)			2	1.A FE	2,923,334	114.062	3,182,330	2,790,000	2,856,157	0	(13,009)	0	0	4.000	3.440	FA	42,160	111,600	05/04/2015.	08/15/2032.
590760	QG	2	MESQUITE ISD GO S2018 (PSF)			2	1.A FE	2,896,700	126.993	3,174,825	2,500,000	2,801,380	0	(40,607)	0	0	5.000	2.980	FA	47,222	125,000	07/11/2018.	08/15/2037.
590760	SK	1	MESQUITE ISD TXBL GO REF S2020D (PSF)				1.A FE	1,247,218	115.474	1,252,893	1,085,000	1,243,299	0	(3,919)	0	0	4.000	0.780	FA	5,063	0	10/23/2020.	08/15/2025.
590760	SL	9	MESQUITE ISD TXBL GO REF S2020D (PSF)				1.A FE	1,364,559	117.353	1,373,030	1,170,000	1,360,724	0	(3,836)	0	0	4.000	1.010	FA	5,460	0	10/23/2020.	08/15/2026.
590760	SM	7	MESQUITE ISD TXBL GO REF S2020D (PSF)				1.A FE	1,485,368	119.536	1,500,177	1,255,000	1,481,546	0	(3,821)	0	0	4.000	1.160	FA	5,857	0	10/23/2020.	08/15/2027.
590760	SN	5	MESQUITE ISD TXBL GO REF S2020D (PSF)				1.A FE	2,345,000	101.377	2,377,291	2,345,000	2,345,000	0	0	0	0	1.390	1.390	FA	3,803	0	10/23/2020.	08/15/2028.
591852	WJ	3	MET COUNCIL MPS-ST PAUL MET AREA GO S12I			2	1.A FE	1,572,592	102.716	1,576,691	1,535,000	1,540,220	0	(4,374)	0	0	3.000	2.700	MS	15,350	46,050	10/24/2012.	03/01/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
591852 WJ 3	MET COUNCIL MPS-ST PAUL MET AREA GO S12I	SD..	..	2	1.A FE	5,875,450	102.716	5,890,763	5,735,000	5,754,501	0	(16,343)	0	0	3.000	2.700	MS	57,350	172,050	10/24/2012.	03/01/2028.
591852 ZG 6	MET COUNCIL MPS-ST PAUL MET AREA GO S15C		..	2	1.A FE	5,651,470	108.974	5,993,570	5,500,000	5,571,870	0	(15,836)	0	0	3.750	3.410	MS	68,750	206,250	07/08/2015.	03/01/2035.
591852 B8 0	MET COUNCIL MPS-ST PAUL MET AREA GO S16C		..	2	1.A FE	5,312,200	110.090	5,504,500	5,000,000	5,176,287	0	(31,468)	0	0	3.375	2.640	MS	56,250	168,750	05/25/2016.	03/01/2033.
591852 C3 0	MET COUNCIL MPS-ST PAUL MET AREA GO S16C		..	2	1.A FE	1,323,763	109.580	1,369,750	1,250,000	1,291,785	0	(7,423)	0	0	3.500	2.800	MS	14,583	43,750	05/25/2016.	03/01/2036.
591852 C3 0	MET COUNCIL MPS-ST PAUL MET AREA GO S16C	SD..	..	2	1.A FE	3,971,288	109.580	4,109,250	3,750,000	3,875,355	0	(22,268)	0	0	3.500	2.800	MS	43,750	131,250	05/25/2016.	03/01/2036.
591852 K6 4	MET COUNCIL MPS-ST PAUL MET AREA GO S18C		..	2	1.A FE	7,453,302	111.074	8,347,211	7,515,000	7,459,679	0	2,482	0	0	3.500	3.560	MS	87,675	263,025	04/26/2018.	03/01/2037.
591852 Q2 7	MET COUNCIL MPS-ST PAUL MET AREA GO S19B		..	2	1.A FE	2,231,100	107.471	2,418,098	2,250,000	2,232,729	0	1,067	0	0	2.750	2.820	MS	20,625	74,250	05/22/2019.	03/01/2034.
591852 Q3 5	MET COUNCIL MPS-ST PAUL MET AREA GO S19B		..	2	1.A FE	2,248,515	108.140	2,433,150	2,250,000	2,248,647	0	73	0	0	2.875	2.880	MS	21,563	77,625	05/22/2019.	03/01/2035.
59163P LS 0	METRO COUNCIL GENERAL OBLIGATION S2020A		..	2	1.A FE	13,545,531	107.068	14,464,887	13,510,000	13,543,552	0	(1,979)	0	0	2.600	2.570	JD	29,272	205,877	04/22/2020.	06/01/2039.
592240 UQ 6	METRO PARK DISTRICT OF TACOMA GO REF S16		..	2	1.C FE	1,689,455	118.835	1,764,700	1,485,000	1,611,888	0	(19,708)	0	0	4.000	2.440	JD	4,950	59,400	11/03/2016.	12/01/2029.
592240 UR 4	METRO PARK DISTRICT OF TACOMA GO REF S16		..	2	1.C FE	1,242,076	118.427	1,302,697	1,100,000	1,188,320	0	(13,675)	0	0	4.000	2.530	JD	3,667	44,000	11/03/2016.	12/01/2030.
596697 NR 9	MIDDLETON-CROSS PLAINS AREA SD GO S2013A		..	2	1.B FE	5,496,200	102.461	5,517,525	5,385,000	5,401,349	0	(13,674)	0	0	3.500	3.230	MS	62,825	188,475	03/11/2013.	03/01/2031.
596697 NS 7	MIDDLETON-CROSS PLAINS AREA SD GO S2013A		..	2	1.B FE	86,426	102.405	87,044	85,000	85,210	0	(176)	0	0	3.500	3.280	MS	992	2,975	03/11/2013.	03/01/2032.
596697 NS 7	MIDDLETON-CROSS PLAINS AREA SD GO S2013A	SD..	..	2	1.B FE	5,592,290	102.405	5,632,275	5,500,000	5,513,566	0	(11,369)	0	0	3.500	3.280	MS	64,167	192,500	03/11/2013.	03/01/2032.
598022 GM 7	MIDPENINSULA REGL OPEN SPACE DIST GO 15A		..	2	1.A FE	1,615,075	111.039	1,743,312	1,570,000	1,592,795	0	(4,445)	0	0	3.750	3.410	MS	19,625	58,875	07/29/2015.	09/01/2033.
602245 D2 5	MILWAUKEE CO GENERAL OBLIGATION S2015A		..	2	1.C FE	2,089,313	108.334	2,242,514	2,070,000	2,078,714	0	(2,184)	0	0	3.000	2.880	AO	15,525	62,100	10/16/2015.	10/01/2028.
602245 D3 3	MILWAUKEE CO GENERAL OBLIGATION S2015A		..	2	1.C FE	1,466,648	107.865	1,585,616	1,470,000	1,467,713	0	221	0	0	3.000	3.020	AO	11,025	44,100	10/16/2015.	10/01/2029.
604617 AZ 3	MIRACOSTA CCD GO REF S2017A		..	2	1.A FE	2,179,041	118.306	2,383,866	2,015,000	2,129,587	0	(15,505)	0	0	4.000	3.040	FA	33,583	80,600	08/23/2017.	08/01/2038.
605792 RA 0	MISSOULA CO GENERAL OBLIGATION S2016		..	2	1.C FE	730,360	113.813	739,785	650,000	696,356	0	(7,743)	0	0	4.000	2.600	JJ	13,000	26,000	05/10/2016.	07/01/2035.
605792 SN 1	MISSOULA CO GENERAL OBLIGATION S2018		..	2	1.C FE	1,686,441	128.163	1,839,139	1,435,000	1,633,706	0	(23,368)	0	0	5.000	2.930	JJ	35,875	71,750	08/29/2018.	07/01/2034.
609561 FB 6	MONMOUTH CO GENERAL OBLIGATION S2015		..	2	1.A FE	5,902,516	110.445	6,422,377	5,815,000	5,859,258	0	(9,026)	0	0	3.000	2.820	JJ	80,441	174,450	11/17/2015.	07/15/2028.
60956P NW 8	MONMOUTH CO IMPT AUTH REF CO GTD REF S16		..	2	1.A FE	1,223,916	117.950	1,244,373	1,055,000	1,155,408	0	(16,738)	0	0	4.000	2.180	FA	17,583	42,200	09/13/2016.	08/01/2030.
613681 2Z 7	MONTGOMERY CO GEN OBLIG S2016		..	2	1.B FE	3,777,816	121.359	3,798,537	3,130,000	3,482,874	0	(62,947)	0	0	5.000	2.650	MS	52,167	156,500	01/12/2016.	03/01/2034.
613681 4Q 5	MONTGOMERY CO GEN OBLIG S2016A		..	2	1.B FE	1,121,210	121.359	1,213,590	1,000,000	1,072,732	0	(12,661)	0	0	5.000	3.450	MS	16,667	50,000	12/01/2016.	03/01/2034.
613681 7B 5	MONTGOMERY CO GEN OBLIG S2018B		..	2	1.B FE	2,602,457	116.888	3,050,777	2,610,000	2,602,955	0	236	0	0	4.000	4.020	MS	34,800	104,400	11/02/2018.	03/01/2040.
613664 7A 3	MONTGOMERY CO GENERAL OBLIGATION REF S14		..	2	1.C FE	6,693,968	105.825	6,910,373	6,530,000	6,575,170	0	(19,292)	0	0	3.000	2.680	AO	48,975	195,900	04/29/2014.	04/01/2025.
613664 7B 1	MONTGOMERY CO GENERAL OBLIGATION REF S14		..	2	1.C FE	6,586,166	105.729	6,856,526	6,485,000	6,512,923	0	(11,932)	0	0	3.000	2.800	AO	48,638	194,550	04/29/2014.	04/01/2026.
61366A BB 2	MONTGOMERY CO GENERAL OBLIGATION S16A		..	2	1.C FE	828,761	110.479	928,024	840,000	830,667	0	492	0	0	3.500	3.600	AO	7,350	29,400	11/15/2016.	04/01/2035.
61366A BC 0	MONTGOMERY CO GENERAL OBLIGATION S16A		..	2	1.C FE	868,164	110.600	962,220	870,000	868,448	0	73	0	0	3.625	3.640	AO	7,884	31,538	11/15/2016.	04/01/2036.
613340 3T 3	MONTGOMERY CO GENERAL OBLIGATION S2014A	SD..	..	2	1.A FE	26,891,000	114.420	28,605,000	25,000,000	25,797,352	0	(193,159)	0	0	4.000	3.110	MN	166,667	1,000,000	11/06/2014.	11/01/2034.
615683 LP 2	MOORE CO GENERAL OBLIGATION S2018		..	2	1.B FE	1,548,094	115.160	1,784,980	1,550,000	1,548,348	0	100	0	0	3.250	3.260	JD	4,198	50,375	08/21/2018.	12/01/2033.
622625 JT 9	MOUNT PLEASANT GENERAL OBLIGATION S2019		..	2	1.A FE	1,741,845	111.374	1,949,045	1,750,000	1,742,946	0	570	0	0	2.875	2.920	JD	4,193	50,313	01/22/2019.	06/01/2031.
624454 LT 9	MOUNTAIN VIEW LOS ALTOS UHSD GO S2018A		..	2	1.A FE	1,080,650	116.826	1,168,260	1,000,000	1,058,954	0	(9,613)	0	0	4.000	2.850	FA	16,667	40,000	08/30/2018.	08/01/2034.
624454 LV 4	MOUNTAIN VIEW LOS ALTOS UHSD GO S2018A		..	2	1.A FE	4,150,000	110.542	4,587,493	4,150,000	4,150,000	0	0	0	0	3.350	3.350	FA	57,927	139,025	08/30/2018.	08/01/2036.
624454 MJ 0	MOUNTAIN VIEW LOS ALTOS UHSD GO S2020B		..	2	1.A FE	3,468,263	101.535	3,548,648	3,495,000	3,469,167	0	904	0	0	1.500	1.570	FA	23,009	0	07/08/2020.	08/01/2032.
62451F HS 2	MOUNTAIN VIEW-WHISMAN SD GO S2016B		..	2	1.B FE	4,196,840	111.110	4,444,400	4,000,000	4,115,409	0	(18,549)	0	0	3.375	2.820	MS	45,000	135,000	04/27/2016.	09/01/2034.
62451F HT 0	MOUNTAIN VIEW-WHISMAN SD GO S2016B		..	2	1.B FE	5,218,750	110.898	5,544,900	5,000,000	5,128,419	0	(20,602)	0	0	3.375	2.880	MS	56,250	168,750	04/27/2016.	09/01/2035.
62451F JH 4	MOUNTAIN VIEW-WHISMAN SD GO TXBL REF S20		..		1.A FE	845,000	107.302	906,702	845,000	845,000	0	0	0	0	2.145	2.145	MS	6,042	8,257	02/13/2020.	09/01/2029.
62451F JJ 0	MOUNTAIN VIEW-WHISMAN SD GO TXBL REF S20		..		1.A FE	650,000	107.599	699,394	650,000	650,000	0	0	0	0	2.195	2.195	MS	4,756	6,500	02/13/2020.	09/01/2030.
62451F JK 7	MOUNTAIN VIEW-WHISMAN SD GO TXBL REF S20		..	2	1.A FE	660,000	107.627	710,338	660,000	660,000	0	0	0	0	2.295	2.295	MS	5,049	6,900	02/13/2020.	09/01/2031.

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
62451F JL 5	MOUNTAIN VIEW-WHISMAN SD GO TXBL REF S20			2	1.A FE	550,000	107.603	591,817	550,000	550,000	0	0	0	0	2.395	2.395	MS	4,391	6,001	02/13/2020.	09/01/2032.
62451F JM 3	MOUNTAIN VIEW-WHISMAN SD GO TXBL REF S20			2	1.A FE	875,000	107.532	940,905	875,000	875,000	0	0	0	0	2.495	2.495	MS	7,277	9,945	02/13/2020.	09/01/2033.
62451F JN 1	MOUNTAIN VIEW-WHISMAN SD GO TXBL REF S20			2	1.A FE	500,000	107.324	536,620	500,000	500,000	0	0	0	0	2.575	2.575	MS	4,292	5,865	02/13/2020.	09/01/2034.
62451F JP 6	MOUNTAIN VIEW-WHISMAN SD GO TXBL REF S20			2	1.A FE	1,000,000	107.070	1,070,700	1,000,000	1,000,000	0	0	0	0	2.645	2.645	MS	8,817	12,049	02/13/2020.	09/01/2035.
62451F JQ 4	MOUNTAIN VIEW-WHISMAN SD GO TXBL REF S20			2	1.A FE	1,000,000	107.044	1,070,440	1,000,000	1,000,000	0	0	0	0	2.695	2.695	MS	8,983	12,277	02/13/2020.	09/01/2036.
621196 B2 9	MT DIABLO USD GO REF S2012B-2			2	1.D FE	2,134,750	107.064	1,959,271	1,830,000	1,897,438	0	(43,592)	0	0	5.000	2.482	JJ	45,750	91,500	03/24/2015.	07/01/2029.
625070 JN 8	MUKWONAGO SCHOOL DISTRICT GO REF S2016			2	1.C FE	3,073,251	109.603	3,233,289	2,950,000	3,005,615	0	(16,203)	0	0	3.250	2.640	AO	23,969	95,875	08/02/2016.	04/01/2033.
625070 JP 3	MUKWONAGO SCHOOL DISTRICT GO REF S2016			2	1.C FE	1,583,362	109.603	1,671,446	1,525,000	1,551,365	0	(7,674)	0	0	3.250	2.690	AO	12,391	49,563	08/02/2016.	04/01/2034.
625070 JQ 1	MUKWONAGO SCHOOL DISTRICT GO REF S2016			2	1.C FE	3,259,589	109.603	3,452,495	3,150,000	3,199,543	0	(14,408)	0	0	3.250	2.740	AO	25,594	102,375	08/02/2016.	04/01/2035.
627636 VQ 3	MUSKEGO GENERAL OBLIGATION REF S2018A			2	1.C FE	2,160,622	110.863	2,455,615	2,215,000	2,166,609	0	2,526	0	0	3.375	3.570	JD	6,230	74,756	06/27/2018.	06/01/2035.
627627 QY 1	MUSKEGO NORWAY SCHOOL DISTRICT GO S2016			2	1.C FE	3,402,431	108.221	3,576,704	3,305,000	3,360,861	0	(9,733)	0	0	3.250	2.900	AO	26,853	107,413	05/25/2016.	04/01/2035.
630412 TR 5	NAPERVILLE GENERAL OBLIGATION REF S2010D				1.A FE	980,300	103.464	884,617	855,000	873,006	0	(19,343)	0	0	4.000	1.674	JD	2,850	34,200	03/24/2015.	12/01/2021.
630412 XC 3	NAPERVILLE GENERAL OBLIGATION REF S2016			2	1.A FE	1,057,516	110.014	1,094,639	995,000	1,029,547	0	(6,481)	0	0	3.500	2.740	JD	2,902	34,825	06/08/2016.	12/01/2033.
639438 K5 8	NAZARETH AREA SCH DIST GO REF S2017D			2	1.C FE	460,204	119.902	479,608	400,000	438,279	0	(7,221)	0	0	5.000	2.880	MN	2,556	20,000	10/12/2017.	11/15/2037.
639557 UZ 8	NEBO SCHOOL DISTRICT GEN OBLIG S2017C			2	1.A FE	409,988	111.260	456,166	410,000	410,000	0	0	0	0	3.000	3.000	JJ	6,150	12,300	08/09/2017.	07/01/2032.
642543 WV 0	NEW BRAUNFELS ISD GO REF S2016 (PSF)			2	1.A FE	2,464,983	104.333	2,660,492	2,550,000	2,479,962	0	3,277	0	0	3.000	3.220	FA	31,875	76,500	02/03/2016.	02/01/2037.
642543 YK 2	NEW BRAUNFELS ISD GO REF S2019 (PSF)			2	1.A FE	2,778,188	110.805	3,102,540	2,800,000	2,780,569	0	1,285	0	0	3.250	3.320	FA	37,917	91,000	01/11/2019.	02/01/2033.
644800 2H 6	NEW HANOVER CO GENERAL OBLIGATION S2015			2	1.A FE	4,247,152	109.925	4,572,880	4,160,000	4,200,977	0	(9,260)	0	0	3.500	3.240	FA	60,667	145,600	08/04/2015.	02/01/2032.
653234 E6 7	NEWTOWN GENERAL OBLIGATION S2016			2	1.B FE	609,492	104.113	624,678	600,000	603,174	0	(1,384)	0	0	3.000	2.750	MS	5,300	18,000	03/03/2016.	03/15/2031.
659155 FH 3	NORTH EAST ISD GO REF S2014 (PSF)			2	1.A FE	2,170,622	109.826	2,251,433	2,050,000	2,087,757	0	(13,809)	0	0	4.000	3.250	FA	34,167	82,000	04/29/2014.	08/01/2030.
659155 FK 6	NORTH EAST ISD GO REF S2014 (PSF)			2	1.A FE	4,706,730	109.826	4,942,170	4,500,000	4,565,018	0	(23,721)	0	0	4.000	3.410	FA	75,000	180,000	04/29/2014.	08/01/2032.
659155 HG 3	NORTH EAST ISD GO REF S2015 (PSF)			2	1.A FE	1,250,114	114.385	1,321,147	1,155,000	1,204,093	0	(9,854)	0	0	4.000	3.000	FA	19,250	46,200	01/13/2016.	08/01/2036.
659155 JX 4	NORTH EAST ISD GO S2017 (PSF)			2	1.A FE	1,071,480	117.506	1,175,060	1,000,000	1,048,412	0	(7,843)	0	0	4.000	3.050	FA	16,667	40,000	12/01/2017.	08/01/2034.
660266 JQ 1	NORTH KANSAS CITY SD #74 GO S2020			2	1.B FE	5,633,285	100.145	5,668,207	5,660,000	5,634,109	0	824	0	0	1.625	1.670	MS	35,513	0	07/29/2020.	03/01/2032.
660266 JR 9	NORTH KANSAS CITY SD #74 GO S2020			2	1.B FE	5,828,406	100.385	5,857,465	5,835,000	5,828,585	0	178	0	0	1.750	1.760	MS	39,427	0	07/29/2020.	03/01/2033.
660266 JS 7	NORTH KANSAS CITY SD #74 GO S2020			2	1.B FE	5,966,788	100.072	6,014,327	6,010,000	5,967,870	0	1,082	0	0	1.750	1.810	MS	40,609	0	07/29/2020.	03/01/2034.
661334 FL 1	NORTH ORANGE CO CCD GO S2019B			2	1.B FE	4,255,819	108.619	4,654,324	4,285,000	4,258,263	0	1,609	0	0	2.625	2.680	FA	46,867	112,481	05/30/2019.	08/01/2034.
661334 FN 7	NORTH ORANGE CO CCD GO S2019B			2	1.B FE	2,925,985	108.943	3,235,607	2,970,000	2,929,112	0	2,055	0	0	2.750	2.860	FA	34,031	81,675	05/30/2019.	08/01/2036.
662055 KM 3	NORTH ROYALTON SCHOOL DISTRICT GO S2017			2	1.C FE	799,605	111.505	836,288	750,000	779,533	0	(6,161)	0	0	4.000	3.040	JD	2,500	30,000	07/26/2017.	12/01/2034.
66285T EX 7	NORTH THURSTON PUBLIC SCHOOLS GO S2014			2	1.B FE	3,114,630	107.196	3,215,880	3,000,000	3,046,360	0	(12,710)	0	0	3.500	3.020	JD	8,750	105,000	03/24/2015.	12/01/2033.
666195 QR 6	NORTHFIELD ISD #659 GO S2019A			2	1.A FE	2,889,520	111.243	3,253,858	2,925,000	2,892,523	0	1,612	0	0	3.375	3.470	FA	41,133	98,719	01/11/2019.	02/01/2036.
666195 QT 2	NORTHFIELD ISD #659 GO S2019A			2	1.A FE	3,078,699	111.464	3,488,823	3,130,000	3,082,389	0	1,981	0	0	3.500	3.620	FA	45,646	109,550	01/11/2019.	02/01/2038.
66702R GH 9	NORTHSIDE ISD GO REF S2014 (PSF)			2	1.A FE	6,084,636	109.892	6,263,844	5,700,000	5,815,409	0	(44,191)	0	0	4.500	3.630	JD	11,400	256,500	03/05/2014.	06/15/2032.
66702R MC 3	NORTHSIDE ISD GO REF S2016 (PSF)			2	1.A FE	5,289,660	116.846	5,713,769	4,890,000	5,119,288	0	(38,072)	0	0	4.000	3.060	JD	8,693	195,600	03/08/2016.	06/15/2034.
66702R UU 4	NORTHSIDE ISD GO REF S2018A (PSF)			2	1.A FE	1,223,004	118.935	1,427,220	1,200,000	1,218,111	0	(2,374)	0	0	4.000	3.740	FA	18,133	48,000	10/26/2018.	08/15/2037.
66702R UW 0	NORTHSIDE ISD GO REF S2018A (PSF)			2	1.A FE	3,513,271	118.471	4,110,944	3,470,000	3,504,095	0	(4,460)	0	0	4.000	3.830	FA	52,436	138,800	10/26/2018.	08/15/2039.
66702R WX 6	NORTHSIDE ISD GO REF S2019A (PSF)			2	1.A FE	4,243,834	112.746	4,684,596	4,155,000	4,231,651	0	(8,940)	0	0	3.000	2.730	FA	47,090	122,919	07/31/2019.	08/15/2037.
66702R XP 2	NORTHSIDE ISD GO REF S2019B			2	1.A FE	6,100,000	106.860	6,518,460	6,100,000	6,100,000	0	0	0	0	2.500	2.500	FA	57,611	100,396	11/20/2019.	02/15/2032.
66702R DB 5	NORTHSIDE ISD GO S2012 (PSF)			2	1.A FE	5,214,823	107.401	4,843,785	4,510,000	4,639,341	0	(76,602)	0	0	5.000	3.170	FA	85,189	225,500	07/10/2012.	08/15/2035.
66702R SJ 2	NORTHSIDE ISD GO S2017 (PSF)			2	1.A FE	5,397,628	116.438	5,885,941	5,055,000	5,278,581	0	(36,127)	0	0	4.000	3.130	FA	84,250	202,200	06/29/2017.	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
668844 MG 5	NORWALK GENERAL OBLIGATION S2016			2	1.A FE	1,303,071	103.697	1,316,952	1,270,000	1,278,885	0	(5,622)	0	0	2.625	2.160	JJ	15,372	33,338	06/30/2016.	07/15/2030.
676193 MB 8	O'FALLON GENERAL OBLIGATION REF S2016			2	1.C FE	2,620,372	109.675	2,818,648	2,570,000	2,598,012	0	(4,951)	0	0	3.250	3.020	MS	27,842	83,525	03/10/2016.	03/01/2032.
671130 MJ 8	OAK CREEK-FRANKLIN JT SD GO S2015A			2	1.C FE	6,125,571	110.024	6,595,939	5,995,000	6,055,830	0	(13,111)	0	0	3.750	3.490	AO	56,203	224,813	02/23/2015.	04/01/2034.
674736 BW 2	OCEAN CO GENERAL OBLIGATION S2016			2	1.A FE	2,076,901	107.736	2,192,428	2,035,000	2,058,364	0	(4,556)	0	0	3.000	2.740	AO	15,263	61,050	09/20/2016.	10/01/2034.
674736 CR 2	OCEAN CO GENERAL OBLIGATION S2017			2	1.A FE	2,424,302	111.019	2,693,321	2,426,000	2,424,517	0	75	0	0	3.125	3.130	MS	25,271	75,813	08/29/2017.	09/01/2035.
677765 EJ 4	OHLONE CCD GO S2016C			2	1.B FE	1,282,221	116.117	1,457,268	1,255,000	1,271,905	0	(2,681)	0	0	4.000	3.730	FA	20,917	50,200	11/29/2016.	08/01/2034.
677765 EK 1	OHLONE CCD GO S2016C			2	1.B FE	1,664,355	115.912	1,738,680	1,500,000	1,595,606	0	(15,636)	0	0	4.000	2.760	FA	25,000	60,000	04/26/2016.	08/01/2035.
678519 VG 1	OKLAHOMA CITY GEN OBLIG S2016			2	1.A FE	4,167,965	108.833	4,440,386	4,080,000	4,129,074	0	(8,806)	0	0	2.750	2.500	MS	37,400	112,200	03/29/2016.	03/01/2029.
678519 VL 0	OKLAHOMA CITY GEN OBLIG S2016			2	1.A FE	4,204,318	110.257	4,498,486	4,080,000	4,149,920	0	(12,395)	0	0	3.250	2.890	MS	44,200	132,600	03/29/2016.	03/01/2033.
678519 VP 1	OKLAHOMA CITY GEN OBLIG S2016			2	1.A FE	4,135,029	109.647	4,451,668	4,060,000	4,102,311	0	(7,476)	0	0	3.250	3.030	MS	43,983	131,950	03/29/2016.	03/01/2036.
680616 R4 3	OLENTANGY LOCAL SCH DIST TXBL GO REF S20				1.B FE	762,507	113.239	764,363	675,000	759,959	0	(2,548)	0	0	4.000	0.734	JD	3,225	0	10/30/2020.	12/01/2024.
680616 R7 6	OLENTANGY LOCAL SCH DIST TXBL GO REF S20				1.B FE	592,370	119.787	598,935	500,000	590,869	0	(1,501)	0	0	4.000	1.249	JD	2,389	0	10/30/2020.	12/01/2027.
680616 R8 4	OLENTANGY LOCAL SCH DIST TXBL GO REF S20				1.B FE	891,443	120.378	902,835	750,000	889,463	0	(1,979)	0	0	4.000	1.500	JD	3,583	0	10/30/2020.	12/01/2028.
680616 R9 2	OLENTANGY LOCAL SCH DIST TXBL GO REF S20				1.B FE	1,032,998	121.572	1,045,519	860,000	1,030,870	0	(2,128)	0	0	4.000	1.600	JD	4,109	0	10/30/2020.	12/01/2029.
680616 S2 6	OLENTANGY LOCAL SCH DIST TXBL GO REF S20				1.B FE	1,573,455	123.020	1,599,260	1,300,000	1,570,470	0	(2,985)	0	0	4.000	1.710	JD	6,211	0	10/30/2020.	12/01/2030.
680616 S3 4	OLENTANGY LOCAL SCH DIST TXBL GO REF S20			2	1.B FE	670,000	101.792	682,006	670,000	670,000	0	0	0	0	1.830	1.830	JD	1,465	0	10/30/2020.	12/01/2031.
680616 S4 2	OLENTANGY LOCAL SCH DIST TXBL GO REF S20			2	1.B FE	720,000	101.716	732,355	720,000	720,000	0	0	0	0	1.930	1.930	JD	1,660	0	10/30/2020.	12/01/2032.
680616 S5 9	OLENTANGY LOCAL SCH DIST TXBL GO REF S20			2	1.B FE	650,000	102.232	664,508	650,000	650,000	0	0	0	0	2.030	2.030	JD	1,576	0	10/30/2020.	12/01/2033.
680616 S6 7	OLENTANGY LOCAL SCH DIST TXBL GO REF S20			2	1.B FE	850,000	102.326	869,771	850,000	850,000	0	0	0	0	2.150	2.150	JD	2,183	0	10/30/2020.	12/01/2034.
680616 B5 7	OLENTANGY LOCAL SCHOOL DIST GO REF S15B			2	1.B FE	2,574,078	112.418	2,742,999	2,440,000	2,503,546	0	(13,147)	0	0	4.000	3.360	JD	8,133	97,600	02/10/2015.	12/01/2034.
680616 K2 4	OLENTANGY LOCAL SCHOOL DIST GO REF S2018			2	1.B FE	1,690,288	117.104	1,873,664	1,600,000	1,667,716	0	(8,584)	0	0	4.000	3.310	JD	5,333	64,000	03/21/2018.	12/01/2036.
680616 F8 7	OLENTANGY LOCAL SCHOOL DIST GO S2016			2	1.B FE	672,588	113.806	682,836	600,000	641,862	0	(7,108)	0	0	4.000	2.610	JD	2,000	24,000	06/09/2016.	12/01/2036.
681181 UN 1	OLMSTED CO GENERAL OBLIGATION S2015A			2	1.A FE	2,670,125	111.652	2,808,048	2,515,000	2,587,502	0	(16,364)	0	0	4.000	3.240	FA	41,917	100,600	06/23/2015.	02/01/2033.
681181 VZ 3	OLMSTED CO GENERAL OBLIGATION S2019A			2	1.A FE	970,349	105.084	1,024,569	975,000	970,671	0	275	0	0	2.500	2.540	FA	10,156	17,536	10/16/2019.	02/01/2034.
685644 TT 3	ORCHARD PARK CENTRAL SCHOOL DIST GO S18			2	1.D FE	1,818,691	108.523	1,985,971	1,830,000	1,820,487	0	689	0	0	3.125	3.180	AO	14,297	57,188	03/20/2018.	04/01/2032.
685814 ND 3	OREGON SCH DIST GO GREEN BONDS S2019			2	1.C FE	5,881,137	112.368	6,663,422	5,930,000	5,884,388	0	1,891	0	0	3.500	3.560	MS	69,183	207,550	01/23/2019.	03/01/2038.
687908 HH 9	OSHKOSH AREA SCHOOL DIST GO S2017			2	1.C FE	870,406	112.404	983,535	875,000	871,343	0	263	0	0	3.375	3.420	MS	9,844	29,531	03/08/2017.	03/01/2032.
687908 HL 0	OSHKOSH AREA SCHOOL DIST GO S2017			2	1.C FE	968,070	111.865	1,085,091	970,000	968,365	0	85	0	0	3.625	3.640	MS	11,721	35,163	03/08/2017.	03/01/2035.
688443 T8 3	OSSEO ISD #279 GENERAL OBLIGATION S2016A			2	1.B FE	7,484,669	108.844	8,195,953	7,530,000	7,497,071	0	3,111	0	0	2.875	2.930	FA	90,203	216,488	10/18/2016.	02/01/2030.
688443 V7 2	OSSEO ISD #279 GENERAL OBLIGATION S2018B			2	1.B FE	7,810,225	113.573	8,881,409	7,820,000	7,811,320	0	450	0	0	3.750	3.760	FA	122,188	293,250	10/24/2018.	02/01/2035.
690275 4X 7	OVERLAND PARK GENERAL OBLIGATION REFS15A			2	1.A FE	3,063,860	109.211	3,216,264	2,945,000	3,015,518	0	(11,627)	0	0	2.500	2.050	MS	24,542	73,625	08/15/2016.	09/01/2029.
690275 5X 6	OVERLAND PARK GENERAL OBLIGATION S2018A			2	1.A FE	919,648	132.544	1,053,725	795,000	896,181	0	(11,518)	0	0	5.000	3.120	MS	13,250	39,750	11/06/2018.	09/01/2031.
690564 QZ 5	OWATONNA ISD #761 GO S2016A			2	1.C FE	3,595,433	106.363	3,882,250	3,650,000	3,607,442	0	2,597	0	0	3.000	3.109	FA	45,625	109,500	01/19/2016.	02/01/2034.
698873 ZQ 2	PAPILLION-LA VISTA SD#27 GO S2019			2	1.C FE	1,393,883	115.768	1,597,598	1,380,000	1,391,509	0	(1,265)	0	0	3.250	3.130	JD	3,738	44,850	01/16/2019.	12/01/2032.
712838 RR 4	PEORIA GENERAL OBLIGATION S2015A			2	1.B FE	1,846,998	110.398	2,003,724	1,815,000	1,831,363	0	(3,306)	0	0	3.375	3.160	JJ	28,246	61,256	12/03/2015.	07/15/2031.
720390 ZA 4	PIERCE CO SD#003 PUYALLUP GO S2016			2	1.B FE	6,300,050	120.451	6,450,151	5,355,000	5,859,008	0	(94,006)	0	0	5.000	2.930	JD	22,313	267,750	12/08/2015.	12/01/2036.
720424 YZ 7	PIERCE CO SD#10 TACOMA GO REF S15			2	1.B FE	4,540,430	122.925	4,671,150	3,800,000	4,186,926	0	(72,510)	0	0	5.000	2.770	JD	15,833	190,000	10/21/2015.	12/01/2029.
720424 ZD 5	PIERCE CO SD#10 TACOMA GO REF S15			2	1.B FE	3,506,910	122.925	3,687,750	3,000,000	3,266,579	0	(49,561)	0	0	5.000	3.040	JD	12,500	150,000	10/21/2015.	12/01/2033.
720424 D4 9	PIERCE CO SD#10 TACOMA GO REF TXBL S2020				1.B FE	4,500,000	100.232	4,510,440	4,500,000	4,500,000	0	0	0	0	0.379	0.379	JD	2,795	0	10/22/2020.	12/01/2022.

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
720424 D5 6	PIERCE CO SD#10 TACOMA GO REF TXBL S2020				1.B FE	7,000,000	100.414	7,028,980	7,000,000	7,000,000	0	0	0	0	0.476	0.476	JD	5,461	0	10/22/2020.	12/01/2023.
720424 D6 4	PIERCE CO SD#10 TACOMA GO REF TXBL S2020				1.B FE	5,650,000	100.709	5,690,059	5,650,000	5,650,000	0	0	0	0	0.681	0.681	JD	6,306	0	10/22/2020.	12/01/2024.
720424 D7 2	PIERCE CO SD#10 TACOMA GO REF TXBL S2020				1.B FE	1,200,000	100.827	1,209,924	1,200,000	1,200,000	0	0	0	0	0.781	0.781	JD	1,536	0	10/22/2020.	12/01/2025.
720424 YG 9	PIERCE CO SD#10 TACOMA GO S2014			2	1.A FE	799,549	118.407	822,929	695,000	739,899	0	(10,593)	0	0	5.000	3.230	JD	2,896	34,750	11/06/2014.	12/01/2035.
720424 YG 9	PIERCE CO SD#10 TACOMA GO S2014	SD..		2	1.A FE	17,026,364	118.407	17,524,236	14,800,000	15,756,126	0	(225,585)	0	0	5.000	3.230	JD	61,667	740,000	11/06/2014.	12/01/2035.
721832 JG 9	PIMA CO USD #10 AMPITHEATER GO S2011C			2	1.E FE	881,736	102.334	818,672	800,000	804,829	0	(9,392)	0	0	5.000	3.770	JJ	20,000	40,000	05/19/2011.	07/01/2022.
721832 JH 7	PIMA CO USD #10 AMPITHEATER GO S2011C			2	1.E FE	1,082,130	102.339	1,023,390	1,000,000	1,004,902	0	(9,517)	0	0	5.000	4.000	JJ	25,000	50,000	05/19/2011.	07/01/2023.
721832 JJ 3	PIMA CO USD #10 AMPITHEATER GO S2011C			2	1.E FE	1,322,782	102.329	1,268,880	1,240,000	1,244,980	0	(9,656)	0	0	5.000	4.180	JJ	31,000	62,000	05/19/2011.	07/01/2024.
721832 JK 0	PIMA CO USD #10 AMPITHEATER GO S2011C			2	1.E FE	1,194,565	102.319	1,161,321	1,135,000	1,138,610	0	(6,992)	0	0	5.000	4.350	JJ	28,375	56,750	05/19/2011.	07/01/2025.
721832 JL 8	PIMA CO USD #10 AMPITHEATER GO S2011C			2	1.E FE	1,312,555	102.284	1,288,778	1,260,000	1,263,204	0	(6,199)	0	0	5.000	4.480	JJ	31,500	63,000	05/19/2011.	07/01/2026.
721832 JM 6	PIMA CO USD #10 AMPITHEATER GO S2011C			2	1.E FE	776,363	102.254	766,905	750,000	751,613	0	(3,119)	0	0	5.000	4.560	JJ	18,750	37,500	05/19/2011.	07/01/2027.
725769 JN 4	PITTSYLVANIA CO GEN OBLIG REF S2015			2	1.D FE	3,223,884	108.999	3,466,168	3,180,000	3,200,539	0	(4,664)	0	0	3.250	3.080	FA	43,063	103,350	08/12/2015.	02/01/2029.
725769 KE 2	PITTSYLVANIA CO GEN OBLIG REF S2016			2	1.D FE	1,186,283	109.936	1,264,264	1,150,000	1,170,898	0	(3,518)	0	0	3.000	2.640	JD	1,533	34,500	05/03/2016.	06/15/2031.
727177 RP 4	PLANO GEN OBLIG LTD REF S2016			2	1.A FE	1,332,353	121.925	1,341,175	1,100,000	1,230,214	0	(23,307)	0	0	5.000	2.540	MS	18,333	55,000	04/26/2016.	09/01/2035.
727199 XM 8	PLANO ISD GENERAL OBLIG REF S16A (PSF)			2	1.A FE	4,011,410	122.780	3,990,350	3,250,000	3,666,613	0	(75,740)	0	0	5.000	2.330	FA	61,389	162,500	02/24/2016.	02/15/2030.
727199 XM 8	PLANO ISD GENERAL OBLIG REF S16A (PSF)			2	1.A FE	579,723	122.780	583,205	475,000	532,476	0	(10,404)	0	0	5.000	2.470	FA	8,972	23,750	03/14/2016.	02/15/2030.
727199 WV 9	PLANO ISD GENERAL OBLIGATION S2015 (PSF)			2	1.A FE	4,702,306	118.368	4,699,210	3,970,000	4,301,240	0	(74,745)	0	0	5.000	2.840	FA	74,989	198,500	03/04/2015.	02/15/2031.
727730 JU 8	PLATTE CO SCH DIST PARK HILL GO S2018			2	1.B FE	927,315	126.111	1,027,805	815,000	903,846	0	(10,835)	0	0	5.000	3.280	MS	13,583	40,750	09/26/2018.	03/01/2037.
729067 JJ 8	PLEASANTVILLE UNION FREE SD GO REF S2016			2	1.C FE	1,982,795	105.728	2,003,546	1,895,000	1,934,652	0	(11,260)	0	0	3.250	2.590	MN	10,265	61,588	06/22/2016.	05/01/2036.
732147 EX 7	POMPANO BEACH GENERAL OBLIGATION S2018			2	1.C FE	1,816,583	118.881	2,086,362	1,755,000	1,804,273	0	(5,636)	0	0	4.000	3.570	JJ	35,100	70,200	09/11/2018.	07/01/2038.
733794 JU 6	PORT CHESTER-RYE UNION FREE SD GO REFS20			2	1.D FE	5,255,950	102.011	5,365,779	5,260,000	5,256,046	0	96	0	0	2.375	2.380	JD	69,403	0	06/02/2020.	06/01/2039.
734260 3U 4	PORT HOUSTON AUTH GO REF S2011A (AMT)			2	1.C FE	4,488,407	103.512	4,249,168	4,105,000	4,139,024	0	(44,191)	0	0	5.000	3.860	AO	51,313	205,250	09/20/2011.	10/01/2025.
734260 5N 8	PORT HOUSTON AUTH GO REF S2018A (AMT)			2	1.A FE	3,873,817	129.891	4,357,843	3,355,000	3,763,995	0	(45,815)	0	0	5.000	3.210	AO	41,938	167,750	06/20/2018.	10/01/2035.
735371 PA 8	PORT OF SEATTLE GO LTD REF S2015			2	1.A FE	5,981,197	109.932	6,178,178	5,620,000	5,767,967	0	(40,408)	0	0	4.000	3.180	JD	18,733	224,800	03/24/2015.	06/01/2035.
736688 KE 1	PORTLAND CCD GO REF S2016			2	1.B FE	2,890,500	123.720	3,093,000	2,500,000	2,738,006	0	(39,477)	0	0	5.000	3.090	JD	5,556	125,000	12/01/2016.	06/15/2029.
736688 KY 7	PORTLAND CCD GO S2018			2	1.B FE	2,167,744	122.098	2,289,338	1,875,000	2,077,326	0	(33,821)	0	0	5.000	2.850	JD	4,167	93,750	03/21/2018.	06/15/2033.
741751 Y8 8	PRINCE WILLIAM CO GEN OBLIG S2015			2	1.A FE	3,180,166	112.515	3,476,714	3,090,000	3,129,256	0	(10,159)	0	0	3.750	3.370	FA	48,281	115,875	07/29/2015.	08/01/2035.
742290 BE 8	PRINCETON BOARD OF EDU GO S2018			2	1.A FE	1,568,592	109.926	1,758,816	1,600,000	1,572,023	0	1,791	0	0	3.000	3.170	JJ	22,133	48,000	01/10/2019.	07/15/2033.
742327 ES 4	PRINCETON CITY SCH DIST GO REF S2016			2	1.C FE	585,475	118.025	590,125	500,000	559,998	0	(14,653)	0	0	5.000	1.812	JD	2,083	25,000	08/17/2016.	12/01/2026.
742633 VF 4	PRIOR LAKE SAVAGE ISD #719 GO S2016B			2	1.C FE	1,313,984	109.201	1,337,712	1,225,000	1,274,873	0	(9,191)	0	0	3.000	2.150	FA	15,313	36,750	07/11/2016.	02/01/2030.
744159 PR 9	PROVO SCHOOL DISTRICT GO S2016			2	1.A FE	3,766,066	109.614	3,809,087	3,475,000	3,635,992	0	(30,158)	0	0	3.500	2.500	JD	5,406	121,625	06/22/2016.	06/15/2035.
748233 QU 0	QUEEN ANNES CO GENERAL OBLIGATION S2014			2	1.B FE	1,575,647	109.547	1,665,114	1,520,000	1,540,288	0	(5,808)	0	0	4.000	3.560	AO	15,200	60,800	04/01/2014.	04/01/2033.
748233 QV 8	QUEEN ANNES CO GENERAL OBLIGATION S2014			2	1.B FE	1,631,145	109.400	1,728,520	1,580,000	1,598,667	0	(5,341)	0	0	4.000	3.610	AO	15,800	63,200	04/01/2014.	04/01/2034.
752142 FN 4	RANCHO SANTA FE SCH DIST GO REF S2015			2	1.A FE	3,965,942	110.068	4,314,666	3,920,000	3,943,053	0	(4,595)	0	0	3.500	3.360	FA	57,167	137,200	07/28/2015.	08/01/2032.
763261 R2 2	RICHARDSON ISD GEN OBLIG S2016 (PSF)			2	1.A FE	4,038,231	111.359	4,047,900	3,635,000	3,839,920	0	(46,587)	0	0	4.000	2.550	FA	54,929	145,400	06/22/2016.	02/15/2038.
763261 R3 0	RICHARDSON ISD GEN OBLIG S2016 (PSF)			2	1.A FE	4,201,215	110.341	4,181,924	3,790,000	3,999,094	0	(47,500)	0	0	4.000	2.580	FA	57,271	151,600	06/22/2016.	02/15/2039.
763261 W3 4	RICHARDSON ISD GEN OBLIG S2017 (PSF)			2	1.A FE	1,715,910	121.482	1,822,230	1,500,000	1,633,974	0	(23,791)	0	0	5.000	3.100	FA	28,333	75,000	05/03/2017.	02/15/2037.
763261 L5 1	RICHARDSON ISD GO REG S2015B			2	1.B FE	2,338,064	119.133	2,335,007	1,960,000	2,137,087	0	(40,133)	0	0	5.000	2.670	FA	37,022	98,000	09/09/2015.	02/15/2027.
763631 M9 6	RICHLAND CO GENERAL OBLIGATION S2014A			2	1.A FE	2,350,904	106.673	2,640,157	2,475,000	2,385,444	0	5,762	0	0	3.250	3.620	MS	26,813	80,438	04/30/2014.	03/01/2033.
763631 N2 0	RICHLAND CO GENERAL OBLIGATION S2014A			2	1.A FE	2,401,496	106.524	2,721,688	2,555,000	2,441,081	0	6,614	0	0	3.250	3.680	MS	27,679	83,038	04/30/2014.	03/01/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
765820 F2 6	RIDGEFIELD GENERAL OBLIGATION S2015			2	1.A FE	529,268	103.848	545,202	525,000	526,340	0	(611)	0	0	2.625	2.500	FA	5,206	13,781	12/03/2015.	02/15/2028.
765820 F3 4	RIDGEFIELD GENERAL OBLIGATION S2015			2	1.A FE	435,200	104.393	443,670	425,000	428,218	0	(1,459)	0	0	3.000	2.630	FA	4,817	12,750	12/03/2015.	02/15/2029.
765820 F4 2	RIDGEFIELD GENERAL OBLIGATION S2015			2	1.A FE	531,421	104.079	546,415	525,000	527,031	0	(921)	0	0	3.000	2.810	FA	5,950	15,750	12/03/2015.	02/15/2030.
765820 J2 2	RIDGEFIELD GENERAL OBLIGATION S2018			2	1.A FE	661,344	105.547	707,165	670,000	662,185	0	421	0	0	3.375	3.480	FA	8,543	22,613	12/12/2018.	02/15/2035.
765820 J5 5	RIDGEFIELD GENERAL OBLIGATION S2018			2	1.A FE	668,600	105.814	708,954	670,000	668,708	0	53	0	0	3.625	3.640	FA	9,175	24,288	12/12/2018.	02/15/2038.
771588 TF 7	ROCHESTER GENERAL OBLIGATION S2015A			2	1.A FE	3,324,048	109.188	3,543,151	3,245,000	3,281,711	0	(8,252)	0	0	3.750	3.450	FA	50,703	121,688	05/18/2015.	02/01/2035.
771588 UG 3	ROCHESTER GENERAL OBLIGATION S2017B			2	1.A FE	1,229,677	108.143	1,335,566	1,235,000	1,230,605	0	298	0	0	2.875	2.910	FA	14,794	35,506	10/17/2017.	02/01/2033.
771614 TX 2	ROCHESTER ISD #535 GO REF S2020B			2	1.A FE	1,659,106	101.837	1,695,586	1,665,000	1,659,184	0	78	0	0	1.750	1.780	FA	4,533	0	10/07/2020.	02/01/2034.
771614 TY 0	ROCHESTER ISD #535 GO REF S2020B			2	1.A FE	2,473,738	101.514	2,542,926	2,505,000	2,474,054	0	316	0	0	1.750	1.850	FA	6,819	0	10/07/2020.	02/01/2035.
771614 TZ 7	ROCHESTER ISD #535 GO REF S2020B			2	1.A FE	2,857,923	102.038	2,933,593	2,875,000	2,858,109	0	187	0	0	1.875	1.920	FA	8,385	0	10/07/2020.	02/01/2036.
771614 UB 8	ROCHESTER ISD #535 GO REF S2020B			2	1.A FE	3,424,970	102.356	3,515,929	3,435,000	3,425,092	0	123	0	0	2.000	2.020	FA	10,687	0	10/07/2020.	02/01/2038.
771614 RU 0	ROCHESTER ISD #535 GO S2017B			2	1.C FE	327,245	110.419	364,383	330,000	327,894	0	200	0	0	2.750	2.830	FA	3,781	9,075	08/01/2017.	02/01/2030.
774285 7S 3	ROCKWALL ISD GO TXBL REF S2019			2	1.A FE	3,235,000	110.827	3,585,253	3,235,000	3,235,000	0	0	0	0	2.521	2.521	FA	30,809	52,557	12/05/2019.	02/15/2030.
774285 7T 1	ROCKWALL ISD GO TXBL REF S2019			2	1.A FE	1,290,000	110.731	1,428,430	1,290,000	1,290,000	0	0	0	0	2.621	2.621	FA	12,773	21,789	12/05/2019.	02/15/2031.
777594 YZ 9	ROSEMOUNT ISD #196 GO S2016A			2	1.B FE	2,376,012	111.020	2,542,358	2,290,000	2,336,613	0	(8,484)	0	0	3.000	2.570	FA	28,625	68,700	01/20/2016.	02/01/2029.
777594 YZ 9	ROSEMOUNT ISD #196 GO S2016A	SD..		2	1.B FE	10,375,600	111.020	11,102,000	10,000,000	10,203,552	0	(37,050)	0	0	3.000	2.570	FA	125,000	300,000	01/20/2016.	02/01/2029.
779240 GW 4	ROUND ROCK ISD GO REF S2010 (PSF)			2	1.A FE	6,323,594	100.352	5,524,378	5,505,000	5,504,944	0	(54,488)	0	0	5.000	3.270	FA	114,688	275,250	04/27/2010.	08/01/2021.
779240 JK 7	ROUND ROCK ISD GO S2015 (PSF)			2	1.A FE	3,302,488	113.181	3,429,384	3,030,000	3,160,109	0	(26,124)	0	0	4.000	2.990	FA	50,500	121,200	02/03/2015.	08/01/2035.
783244 KN 5	RUTHERFORD CO GEN OBLIG REF TXBL S2020				1.B FE	11,975,000	100.666	12,054,754	11,975,000	11,975,000	0	0	0	0	0.720	0.720	APR	11,736	0	10/27/2020.	04/01/2025.
783244 BM 7	RUTHERFORD CO GENERAL OBLIG REF S2013A			2	1.B FE	3,224,222	107.391	3,232,469	3,010,000	3,062,798	0	(22,503)	0	0	3.500	2.690	AO	26,338	105,350	02/13/2013.	04/01/2029.
783244 BN 5	RUTHERFORD CO GENERAL OBLIG REF S2013A			2	1.B FE	3,708,601	107.391	3,737,207	3,480,000	3,536,465	0	(24,047)	0	0	3.500	2.750	AO	30,450	121,800	02/13/2013.	04/01/2030.
783244 CU 8	RUTHERFORD CO GENERAL OBLIGATION S2014A			2	1.B FE	1,052,100	108.486	1,084,860	1,000,000	1,020,290	0	(5,887)	0	0	3.500	2.841	AO	8,750	35,000	03/24/2015.	04/01/2030.
783244 HB 5	RUTHERFORD CO GENERAL OBLIGATION S2017			2	1.B FE	4,813,974	108.216	5,280,941	4,880,000	4,824,116	0	3,387	0	0	2.875	2.980	AO	35,075	140,300	11/08/2017.	04/01/2034.
787758 WZ 0	SAINT CHARLES GENERAL OBLIG REF S2016B			2	1.B FE	523,951	126.220	517,502	410,000	478,804	0	(10,858)	0	0	5.000	1.980	JD	1,708	20,500	08/30/2016.	12/01/2027.
789177 QU 9	SAINT CLOUD ISD #742 GO S2017B			2	1.C FE	2,640,500	113.541	2,838,525	2,500,000	2,584,778	0	(15,104)	0	0	4.000	3.270	FA	41,667	100,000	01/19/2017.	02/01/2034.
789177 QX 3	SAINT CLOUD ISD #742 GO S2017B			2	1.C FE	1,538,664	112.947	1,660,321	1,470,000	1,511,515	0	(7,371)	0	0	4.000	3.390	FA	24,500	58,800	01/19/2017.	02/01/2037.
791757 GR 2	SAINT LOUIS PARK ISD #283 GO S2014A			2	1.C FE	6,688,547	110.085	7,441,746	6,760,000	6,698,889	0	3,699	0	0	3.125	3.210	FA	88,021	211,250	01/23/2018.	02/01/2034.
793181 JN 9	SAINT PETER ISD #508 GO S2015A			2	1.A FE	3,529,207	110.926	3,860,225	3,480,000	3,503,385	0	(5,217)	0	0	4.000	3.820	FA	58,000	139,200	07/14/2015.	02/01/2037.
101565 F5 3	SAINT VRAIN VALLEY SD#RE-1J GO REF S16A			2	1.C FE	5,309,904	113.503	5,448,144	4,800,000	5,076,142	0	(51,343)	0	0	4.000	2.750	JD	8,533	192,000	02/17/2016.	12/15/2032.
101565 F5 3	SAINT VRAIN VALLEY SD#RE-1J GO REF S16A	SD..		2	1.C FE	11,283,546	113.503	11,577,306	10,200,000	10,786,801	0	(109,104)	0	0	4.000	2.750	JD	18,133	408,000	02/17/2016.	12/15/2032.
795676 TF 2	SALT LAKE CO GEN OBLIG REF S2016				1.A FE	3,614,556	134.481	3,637,711	2,705,000	3,323,649	0	(71,419)	0	0	5.000	1.890	JD	6,011	135,250	09/08/2016.	12/15/2028.
795676 TF 2	SALT LAKE CO GEN OBLIG REF S2016	SD..			1.A FE	267,250	134.481	268,962	200,000	245,741	0	(5,280)	0	0	5.000	1.890	JD	444	10,000	09/08/2016.	12/15/2028.
795676 SL 0	SALT LAKE CO GEN OBLIG S2015B			2	1.A FE	1,197,759	108.878	1,284,760	1,180,000	1,188,880	0	(1,860)	0	0	2.750	2.570	JD	1,442	32,450	12/08/2015.	12/15/2028.
795676 SM 8	SALT LAKE CO GEN OBLIG S2015B			2	1.A FE	1,245,284	109.270	1,322,167	1,210,000	1,227,678	0	(3,693)	0	0	3.000	2.650	JD	1,613	36,300	12/08/2015.	12/15/2029.
796116 RY 9	SAN ANGELO ISD GO REF S2015A (PSF)			2	1.A FE	4,113,460	111.813	4,338,344	3,880,000	3,967,941	0	(26,391)	0	0	4.000	3.230	FA	58,631	155,200	12/18/2014.	02/15/2031.
797272 JM 4	SAN DIEGO CCD GO S2011			2	1.A FE	2,488,713	102.814	2,431,551	2,365,000	2,373,672	0	(14,516)	0	0	5.000	4.350	FA	49,271	118,250	07/20/2011.	08/01/2031.
797272 JT 9	SAN DIEGO CCD GO S2011			2	1.A FE	1,566,075	102.814	1,542,210	1,500,000	1,504,642	0	(7,780)	0	0	5.000	4.450	FA	31,250	75,000	07/20/2011.	08/01/2032.
797661 VS 1	SAN FRANCISCO BAY AREA GO REF S2015D			2	1.A FE	2,363,222	113.220	2,530,467	2,235,000	2,300,033	0	(12,945)	0	0	4.000	3.310	FA	37,250	89,400	09/24/2015.	08/01/2035.
797661 VS 1	SAN FRANCISCO BAY AREA GO REF S2015D	SD..		2	1.A FE	4,509,683	113.220	4,828,833	4,265,000	4,389,101	0	(24,703)	0	0	4.000	3.310	FA	71,083	170,600	09/24/2015.	08/01/2035.
797661 YZ 2	SAN FRANCISCO BAY AREA GO S2019-F1			2	1.A FE	15,430,350	112.413	16,861,950	15,000,000	15,377,261	0	(38,646)	0	0	3.000	2.670	FA	187,500	433,750	07/31/2019.	08/01/2038.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
797661 ZR 9	SAN FRANCISCO BAY AREA GO S2020C-1			2	1.A FE	12,938,770	101.864	13,242,320	13,000,000	12,939,786	0	1,016	0	0	2.000	2.030	FA	89,556	0	08/19/2020.	08/01/2039.
797661 ZS 7	SAN FRANCISCO BAY AREA GO S2020C-1			2	1.A FE	13,425,324	101.288	13,754,910	13,580,000	13,427,493	0	2,169	0	0	2.000	2.070	FA	93,551	0	08/19/2020.	08/01/2040.
798189 LW 4	SAN JOSE EVERGREEN CCD GO REF S2015			2	1.B FE	3,443,695	117.690	3,666,044	3,115,000	3,277,365	0	(32,154)	0	0	4.000	2.800	MS	41,533	124,600	06/09/2015.	09/01/2026.
798189 NA 0	SAN JOSE EVERGREEN CCD GO REF S2016D			2	1.B FE	4,948,609	110.679	5,212,981	4,710,000	4,850,163	0	(22,632)	0	0	3.250	2.680	MS	51,025	153,075	05/18/2016.	09/01/2035.
799038 NJ 9	SAN MATEO CO CCD GO FORWARD S2018			2	1.A FE	1,125,370	132.435	1,324,350	1,000,000	1,108,888	0	(10,574)	0	0	5.000	3.530	MS	16,667	50,000	10/31/2018.	09/01/2039.
799038 NE 0	SAN MATEO CO CCD GO S2018			2	1.A FE	8,472,866	116.312	9,869,073	8,485,000	8,473,790	0	427	0	0	3.750	3.760	MS	106,063	318,188	10/31/2018.	09/01/2038.
799038 MX 9	SAN MATEO CO CCD GO S2018B			2	1.A FE	2,727,726	120.247	3,168,508	2,635,000	2,710,306	0	(8,412)	0	0	4.000	3.570	MS	35,133	105,400	10/31/2018.	09/01/2037.
799038 MX 9	SAN MATEO CO CCD GO S2018B	SD		2	1.A FE	10,351,900	120.247	12,024,700	10,000,000	10,285,793	0	(31,926)	0	0	4.000	3.570	MS	133,333	400,000	10/31/2018.	09/01/2037.
799055 RT 7	SAN MATEO FOSTER CSD GO REF TXBL S2020C				1.A FE	210,000	100.568	211,193	210,000	210,000	0	0	0	0	0.669	0.669	FA	168	0	10/22/2020.	08/01/2024.
799055 RU 4	SAN MATEO FOSTER CSD GO REF TXBL S2020C				1.A FE	300,000	100.770	302,310	300,000	300,000	0	0	0	0	0.769	0.769	FA	276	0	10/22/2020.	08/01/2025.
799055 RV 2	SAN MATEO FOSTER CSD GO REF TXBL S2020C				1.A FE	300,000	100.881	302,643	300,000	300,000	0	0	0	0	1.095	1.095	FA	392	0	10/22/2020.	08/01/2026.
799055 RW 0	SAN MATEO FOSTER CSD GO REF TXBL S2020C				1.A FE	580,000	101.302	587,552	580,000	580,000	0	0	0	0	1.325	1.325	FA	918	0	10/22/2020.	08/01/2027.
799055 RY 6	SAN MATEO FOSTER CSD GO REF TXBL S2020C				1.A FE	500,000	101.286	506,430	500,000	500,000	0	0	0	0	1.776	1.776	FA	1,061	0	10/22/2020.	08/01/2029.
799055 SA 7	SAN MATEO FOSTER CSD GO REF TXBL S2020C			2	1.A FE	400,000	101.545	406,180	400,000	399,998	0	(2)	0	0	2.076	2.076	FA	992	0	10/22/2020.	08/01/2032.
799055 SB 5	SAN MATEO FOSTER CSD GO REF TXBL S2020C			2	1.A FE	530,000	101.586	538,406	530,000	529,996	0	(4)	0	0	2.266	2.266	FA	1,435	0	10/22/2020.	08/01/2034.
799055 QH 4	SAN MATEO FOSTER CSD GO S2016A			2	1.B FE	629,103	117.137	667,681	570,000	600,726	0	(6,212)	0	0	4.000	2.740	FA	9,500	22,800	02/25/2016.	08/01/2033.
799017 QF 8	SAN MATEO UHSD GO REF S2016			2	1.B FE	2,552,734	111.587	2,784,096	2,495,000	2,528,517	0	(5,362)	0	0	3.250	2.990	MS	27,029	81,088	02/24/2016.	09/01/2034.
799408 Z6 9	SAN RAMON VALLEY USD GO REF TAXABLE S20				1.B FE	5,050,000	100.257	5,062,979	5,050,000	5,050,000	0	0	0	0	0.367	0.367	FA	3,655	0	10/02/2020.	08/01/2023.
799408 Z7 7	SAN RAMON VALLEY USD GO REF TAXABLE S20				1.B FE	5,080,000	100.395	5,100,066	5,080,000	5,080,000	0	0	0	0	0.580	0.580	FA	5,811	0	10/02/2020.	08/01/2024.
799408 Z8 5	SAN RAMON VALLEY USD GO REF TAXABLE S20				1.B FE	6,500,000	100.458	6,529,770	6,500,000	6,500,000	0	0	0	0	0.740	0.740	FA	9,486	0	10/02/2020.	08/01/2025.
799408 Z9 3	SAN RAMON VALLEY USD GO REF TAXABLE S20				1.B FE	9,400,000	100.333	9,431,302	9,400,000	9,400,000	0	0	0	0	1.034	1.034	FA	19,169	0	10/02/2020.	08/01/2026.
799408 2A 6	SAN RAMON VALLEY USD GO REF TAXABLE S20				1.B FE	6,440,000	100.538	6,474,647	6,440,000	6,440,000	0	0	0	0	1.184	1.184	FA	15,038	0	10/02/2020.	08/01/2027.
801686 RY 4	SANTA CLARITA CCD GO S2019			2	1.C FE	372,565	112.112	392,392	350,000	369,454	0	(2,333)	0	0	3.000	2.200	FA	4,375	9,683	08/08/2019.	08/01/2033.
801686 SF 4	SANTA CLARITA CCD GO S2019			2	1.C FE	822,104	109.969	879,752	800,000	819,111	0	(2,248)	0	0	3.000	2.650	FA	10,000	22,133	08/08/2019.	08/01/2040.
801889 QC 3	SANTA FE CO GENERAL OBLIGATION REF S2017			2	1.A FE	2,278,909	110.160	2,533,680	2,300,000	2,283,722	0	1,484	0	0	2.625	2.710	JJ	30,188	60,375	08/09/2017.	07/01/2030.
801889 QS 8	SANTA FE CO GENERAL OBLIGATION S2018			2	1.A FE	1,017,542	110.382	1,125,896	1,020,000	1,017,945	0	180	0	0	3.375	3.400	JJ	17,213	34,425	10/23/2018.	07/01/2030.
802385 QN 7	SANTA MONICA CCD GO S2018A			2	1.C FE	1,068,700	120.996	1,209,960	1,000,000	1,052,779	0	(6,059)	0	0	4.000	3.210	FA	16,667	40,000	04/05/2018.	08/01/2035.
802385 QP 2	SANTA MONICA CCD GO S2018A			2	1.C FE	1,316,248	120.145	1,489,798	1,240,000	1,298,635	0	(6,708)	0	0	4.000	3.290	FA	20,667	49,600	04/05/2018.	08/01/2036.
802498 NV 3	SANTA MONICA-MALIBU USD GO REF S2015			2	1.B FE	1,322,068	113.645	1,431,927	1,260,000	1,291,661	0	(6,373)	0	0	3.500	2.910	FA	18,375	44,100	11/10/2015.	08/01/2028.
802498 QP 3	SANTA MONICA-MALIBU USD GO REF S2016C			2	1.B FE	3,393,922	116.941	3,484,842	2,980,000	3,225,899	0	(41,358)	0	0	4.000	2.390	JJ	59,600	119,200	09/13/2016.	07/01/2034.
802498 RB 3	SANTA MONICA-MALIBU USD GO S2017C			2	1.B FE	488,604	126.662	506,648	400,000	459,910	0	(8,391)	0	0	5.000	2.490	JJ	10,000	20,000	06/07/2017.	07/01/2035.
810453 7Y 0	SCOTTSDALE LTGO REF S15			2	1.A FE	2,480,558	114.936	2,586,060	2,250,000	2,359,527	0	(22,509)	0	0	4.000	2.840	JJ	45,000	90,000	02/19/2015.	07/01/2028.
812626 5C 9	SEATTLE GENERAL OBLIGATION S2015			2	1.A FE	2,378,936	112.878	2,579,262	2,285,000	2,330,386	0	(9,355)	0	0	4.000	3.510	JD	7,617	91,400	05/06/2015.	12/01/2034.
812626 5C 9	SEATTLE GENERAL OBLIGATION S2015	SD		2	1.A FE	4,471,567	112.878	4,848,110	4,295,000	4,380,310	0	(17,583)	0	0	4.000	3.510	JD	14,317	171,800	05/06/2015.	12/01/2034.
812627 BH 9	SEATTLE GENERAL OBLIGATION S2016			2	1.A FE	1,319,117	117.678	1,341,529	1,140,000	1,241,793	0	(17,489)	0	0	4.000	2.240	JD	3,800	45,600	05/03/2016.	12/01/2029.
817409 N7 6	SEQUOIA UHSD GO (TXBL) S2020				1.A FE	540,000	107.711	581,639	540,000	540,000	0	0	0	0	2.103	2.103	JJ	5,678	3,912	01/31/2020.	07/01/2029.
817409 P3 3	SEQUOIA UHSD GO (TXBL) S2020			2	1.A FE	2,750,000	107.339	2,951,823	2,750,000	2,750,000	0	0	0	0	2.463	2.463	JJ	33,866	23,330	01/31/2020.	07/01/2033.
819649 M3 5	SHARON GENERAL OBLIGATION LTD S2020			2	1.C FE	5,025,457	105.468	5,326,134	5,050,000	5,026,437	0	980	0	0	2.375	2.410	FA	45,310	58,303	02/04/2020.	02/15/2037.
831460 GD 6	SLINGER SCHOOL DIST GENERAL OBLIG S2016			2	1.C FE	2,903,404	109.117	3,055,276	2,800,000	2,858,293	0	(10,178)	0	0	3.250	2.820	AO	22,750	91,000	04/18/2016.	04/01/2033.

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
833209	LB	3	SNOHOMISH CO SD #103 GO S2015			2	1.A FE	1,397,043	119.935	1,457,210	1,215,000	1,303,344	0	(18,337)	0	0	5.000	3.220	JD	5,063	60,750	06/23/2015.	12/01/2031.
833153	TV	1	SNOHOMISH CO SD #15 EDMONDS GO S2014			2	1.B FE	4,354,456	114.612	4,240,644	3,700,000	3,945,957	0	(67,494)	0	0	5.000	2.940	JD	15,417	185,000	05/28/2014.	12/01/2029.
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	TX	7	SNOHOMISH CO SD #15 EDMONDS GO S2014			2	1.B FE	4,244,184	114.320	4,172,680	3,650,000	3,874,314	0	(61,355)	0	0	5.000	3.090	JD	15,208	182,500	05/28/2014.	12/01/2031.
833153	VC	0	SNOHOMISH CO SD #15 EDMONDS GO S2016			2	1.B FE	1,419,163	115.567	1,444,588	1,250,000	1,347,703	0	(16,674)	0	0	4.000	2.450	JD	4,167	50,000	06/23/2016.	12/01/2033.
833119	YU	8	SNOHOMISH CO SD#2 EVERETT GO S2016			2	1.B FE	768,471	116.356	843,581	725,000	751,426	0	(4,395)	0	0	4.000	3.260	JD	2,417	29,000	11/15/2016.	12/01/2031.
833119	YY	0	SNOHOMISH CO SD#2 EVERETT GO S2016			2	1.B FE	1,564,315	114.910	1,735,141	1,510,000	1,543,180	0	(5,470)	0	0	4.000	3.550	JD	5,033	60,400	11/15/2016.	12/01/2035.
833119	ZD	5	SNOHOMISH CO SD#2 EVERETT GO S2018			2	1.B FE	1,270,577	125.886	1,384,746	1,100,000	1,232,822	0	(17,008)	0	0	5.000	3.050	JD	4,583	55,000	09/11/2018.	12/01/2035.
833136	QH	0	SNOHOMISH CO SD#6 MUKILTEO GO S2016			2	1.A FE	2,178,418	107.308	2,360,776	2,200,000	2,183,541	0	1,268	0	0	2.750	2.830	JD	5,042	60,500	10/06/2016.	12/01/2031.
834664	5J	9	SOMERSET CO GENERAL OBLIGATION S2018			2	1.A FE	1,677,084	108.865	1,845,262	1,695,000	1,679,907	0	1,199	0	0	3.000	3.100	JJ	25,425	50,850	08/08/2018.	07/01/2031.
834664	5Z	3	SOMERSET CO GENERAL OBLIGATION S2019			2	1.A FE	1,526,848	107.381	1,642,929	1,530,000	1,527,175	0	231	0	0	2.500	2.520	JJ	17,638	36,656	07/17/2019.	07/15/2031.
834664	6A	7	SOMERSET CO GENERAL OBLIGATION S2019			2	1.A FE	1,569,121	107.349	1,685,379	1,570,000	1,569,213	0	57	0	0	2.625	2.630	JJ	19,004	39,495	07/17/2019.	07/15/2032.
834664	6B	5	SOMERSET CO GENERAL OBLIGATION S2019			2	1.A FE	1,589,207	106.703	1,712,583	1,605,000	1,590,569	0	954	0	0	2.625	2.710	JJ	19,427	40,376	07/17/2019.	07/15/2033.
834664	6C	3	SOMERSET CO GENERAL OBLIGATION S2019			2	1.A FE	1,643,961	106.900	1,763,850	1,650,000	1,644,436	0	334	0	0	2.750	2.780	JJ	20,923	43,484	07/17/2019.	07/15/2034.
835569	GK	4	SONOMA CO JR COLL DIST GO S2019B			2	1.C FE	9,806,801	107.951	10,611,583	9,830,000	9,807,926	0	823	0	0	2.875	2.890	FA	117,755	203,324	10/23/2019.	08/01/2040.
840610	SG	5	SOUTH WASHINGTON CO ISD #833 GO S2016A			2	1.C FE	12,310,395	110.312	12,862,379	11,660,000	12,016,104	0	(64,259)	0	0	3.500	2.850	FA	170,042	408,100	02/04/2016.	02/01/2034.
840610	SX	8	SOUTH WASHINGTON CO ISD #833 GO S2016C			2	1.C FE	1,023,740	108.885	1,088,850	1,000,000	1,013,196	0	(2,392)	0	0	3.000	2.720	FA	12,500	30,000	04/14/2016.	02/01/2031.
848797	NV	4	SPOKANE CO SD #356 CENTRAL VALLEY GO S15			2	1.B FE	3,204,449	119.114	3,317,325	2,785,000	2,986,314	0	(41,775)	0	0	5.000	3.230	JD	11,604	139,250	05/06/2015.	12/01/2032.
848797	QM	1	SPOKANE CO SD #356 CENTRAL VALLEY GO S18			2	1.B FE	6,134,752	118.187	6,919,849	5,855,000	6,066,117	0	(26,657)	0	0	4.000	3.410	JD	19,517	234,200	04/25/2018.	12/01/2036.
848712	PZ	2	SPOKANE CO SD #81 SPOKANE GO S2014			2	1.B FE	5,524,300	113.448	5,672,400	5,000,000	5,226,120	0	(53,317)	0	0	4.500	3.260	JD	18,750	225,000	11/19/2014.	12/01/2033.
848712	QQ	1	SPOKANE CO SD #81 SPOKANE GO S2017C			2	1.B FE	5,389,000	118.887	5,944,350	5,000,000	5,281,300	0	(35,969)	0	0	4.000	3.090	JD	16,667	200,000	11/27/2017.	12/01/2035.
849254	VW	4	SPOTSYLVANIA CO GEN OBLIG S2017A			2	1.A FE	917,529	110.309	1,025,874	930,000	920,000	0	754	0	0	2.875	2.990	JJ	12,329	26,738	08/02/2017.	01/15/2032.
849476	RG	3	SPRING BRANCH ISD GO REF S2015B (PSF)			2	1.A FE	9,309,874	112.105	9,882,056	8,815,000	9,052,120	0	(53,456)	0	0	4.000	3.290	FA	146,917	352,600	10/05/2015.	02/01/2033.
849476	RH	1	SPRING BRANCH ISD GO REF S2015B (PSF)			2	1.A FE	4,807,914	111.978	5,117,395	4,570,000	4,684,139	0	(25,701)	0	0	4.000	3.340	FA	76,167	182,800	10/05/2015.	02/01/2034.
849476	RJ	7	SPRING BRANCH ISD GO REF S2015B (PSF)			2	1.A FE	4,548,320	111.850	4,854,290	4,340,000	4,440,063	0	(22,505)	0	0	4.000	3.390	FA	72,333	173,600	10/05/2015.	02/01/2035.
849476	TR	7	SPRING BRANCH ISD GO S2019 (PSF)			2	1.A FE	5,291,679	107.899	5,718,647	5,300,000	5,292,109	0	308	0	0	2.750	2.760	FA	60,729	109,717	10/04/2019.	02/01/2040.
851035	TY	1	SPRINGFIELD SD #R-12 GO REF S2017			2	1.B FE	8,351,087	111.949	9,308,559	8,315,000	8,341,477	0	(3,297)	0	0	3.000	2.950	MS	83,150	249,450	12/08/2017.	03/01/2034.
851035	RS	6	SPRINGFIELD SD #R-12 GO S2013			2	1.B FE	2,243,054	107.719	2,369,818	2,200,000	2,211,253	0	(4,935)	0	0	4.000	3.750	MS	29,333	88,000	10/01/2013.	03/01/2028.
851035	RU	1	SPRINGFIELD SD #R-12 GO S2013			2	1.B FE	2,397,048	107.719	2,585,256	2,400,000	2,398,907	0	427	0	0	4.000	4.010	MS	32,000	96,000	10/01/2013.	03/01/2030.
851035	RW	7	SPRINGFIELD SD #R-12 GO S2013			2	1.B FE	4,319,800	109.863	4,394,520	4,000,000	4,084,514	0	(36,739)	0	0	5.000	3.970	MS	66,667	200,000	10/01/2013.	03/01/2032.
851035	RX	5	SPRINGFIELD SD #R-12 GO S2013			2	1.B FE	1,077,510	109.863	1,098,630	1,000,000	1,020,503	0	(8,910)	0	0	5.000	4.000	MS	16,667	50,000	10/01/2013.	03/01/2033.
791298	VW	9	ST LOUIS CO GENERAL OBLIGATION S2013			2	1.A FE	5,071,000	100.157	5,007,850	5,000,000	5,000,673	0	(10,313)	0	0	3.500	3.290	FA	72,917	175,000	04/02/2013.	02/01/2033.
791319	KM	7	ST LOUIS CO SD C-2 PARKWAY GO S2016			2	1.A FE	4,581,818	108.120	4,838,370	4,475,000	4,537,076	0	(11,067)	0	0	3.000	2.710	MS	44,750	134,250	09/28/2016.	03/01/2035.
791400	XQ	2	ST LOUIS CO SD#R-3 PATTONVILLE GO S18A			2	1.C FE	3,240,137	119.779	3,413,702	2,850,000	3,122,249	0	(48,061)	0	0	5.000	2.990	MS	47,500	142,500	06/13/2018.	03/01/2036.
792881	6T	6	ST PAUL GENERAL OBLIGATION REF S2017B			2	1.A FE	748,060	110.277	838,105	760,000	749,888	0	508	0	0	3.375	3.490	JD	2,138	25,650	03/08/2017.	12/01/2035.
852427	MD	2	STAFFORD GENERAL OBLIGATION S2017			2	1.A FE	599,574	111.046	666,276	600,000	599,641	0	19	0	0	3.125	3.130	FA	7,813	18,750	05/24/2017.	08/01/2035.
852634	ER	1	STAMFORD GENERAL OBLIGATION REF S2011			2	1.B FE	1,658,955	101.858	1,527,870	1,500,000	1,515,061	0	(29,683)	0	0	4.000	1.972	JJ	30,000	60,000	12/16/2015.	07/01/2024.
860758	RQ	6	STILLWATER ISD#834 GO S2015A			2	1.C FE	2,311,640	106.949	2,470,522	2,310,000	2,310,621	0	(202)	0	0	3.500	3.490	FA	33,688	80,850	07/16/2015.	02/01/2031.
864813	X5	4	SUFFOLK GENERAL OBLIGATION REF S11			2	1.A	4,859,156	100.351	4,410,426	4,395,000	4,399,540	0	(56,384)	0	0	5.000	3.680	FA	91,563	219,750	06/21/2011.	02/01/2027.
864813	X6	2	SUFFOLK GENERAL OBLIGATION REF S11			2	1.A	3,497,098	100.351	3,196,179	3,185,000	3,188,047	0	(38,056)	0	0	5.000	3.770	FA	66,354	159,250	06/21/2011.	02/01/2028.

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
864813 Y7 9	SUFFOLK GENERAL OBLIGATION REF S11			2	1.A FE	1,083,498	100.355	983,479	980,000	981,012	0	(12,573)	0	0	5.000	3.680	FA	20,417	49,000	06/21/2011.	02/01/2027.
864813 Y8 7	SUFFOLK GENERAL OBLIGATION REF S11			2	1.A FE	598,405	100.355	546,935	545,000	545,521	0	(6,512)	0	0	5.000	3.770	FA	11,354	27,250	06/21/2011.	02/01/2028.
866045 NC 7	SUMMIT CO SD #RE001 GO S2017			2	1.B FE	1,950,897	125.095	2,082,832	1,665,000	1,847,118	0	(27,769)	0	0	5.000	2.970	JD	6,938	83,250	01/24/2017.	12/01/2032.
866045 NF 0	SUMMIT CO SD #RE001 GO S2017			2	1.B FE	2,781,096	124.113	2,978,712	2,400,000	2,643,352	0	(36,926)	0	0	5.000	3.110	JD	10,000	120,000	01/24/2017.	12/01/2035.
866407 G5 2	SUMNER CO GENERAL OBLIGATION REF S2011			2	1.C FE	6,871,020	101.970	6,118,200	6,000,000	6,041,834	0	(98,882)	0	0	5.000	3.290	JD	25,000	300,000	05/03/2011.	06/01/2022.
866407 G6 0	SUMNER CO GENERAL OBLIGATION REF S2011			2	1.C FE	3,222,096	101.957	2,905,775	2,850,000	2,867,977	0	(42,507)	0	0	5.000	3.450	JD	11,875	142,500	05/03/2011.	06/01/2023.
869142 FX 2	SUSQUEHANNA GENERAL OBLIGATION REF S18			2	1.C FE	518,700	111.669	558,345	500,000	512,839	0	(2,198)	0	0	4.000	3.460	AO	5,000	20,000	03/09/2018.	10/01/2037.
87638K CD 2	TARRANT CNTY CLG DIST GO LTD S2020			2	1.A FE	14,609,043	104.475	15,180,218	14,530,000	14,606,057	0	(2,986)	0	0	2.000	1.940	FA	117,047	0	07/07/2020.	08/15/2034.
879709 4E 0	TEMPE GENERAL OBLIGATION LTD REF S2016B			2	1.A FE	2,074,230	118.199	2,127,582	1,800,000	1,958,214	0	(26,697)	0	0	4.000	2.290	JJ	36,000	72,000	05/24/2016.	07/01/2029.
879709 5D 1	TEMPE GENERAL OBLIGATION S2017			2	1.A	415,525	129.659	447,324	345,000	392,677	0	(6,632)	0	0	5.000	2.670	JJ	8,625	17,250	05/24/2017.	07/01/2033.
879709 5J 8	TEMPE GENERAL OBLIGATION S2017			2	1.A FE	692,542	125.715	722,861	575,000	654,461	0	(11,054)	0	0	5.000	2.670	JJ	14,375	28,750	05/24/2017.	07/01/2033.
885718 GA 8	THREE RIVERS PARK DISTRICT GO S2013A			2	1.A FE	581,978	104.134	603,977	580,000	580,289	0	(270)	0	0	4.000	3.950	FA	9,667	23,200	11/21/2013.	02/01/2030.
885718 GC 4	THREE RIVERS PARK DISTRICT GO S2013A			2	1.A FE	635,582	104.402	657,733	630,000	630,840	0	(760)	0	0	4.250	4.120	FA	11,156	26,775	11/21/2013.	02/01/2032.
885718 JX 5	THREE RIVERS PARK DISTRICT GO S2015B			2	1.A FE	631,155	107.484	655,652	610,000	618,587	0	(2,635)	0	0	3.250	2.770	FA	8,260	19,825	11/19/2015.	02/01/2029.
886155 PD 6	THURSTON CO SD #33 TUMWATER GO S2017			2	1.A FE	996,660	118.726	1,068,534	900,000	967,943	0	(9,573)	0	0	4.000	2.710	JD	3,000	36,000	11/08/2017.	12/01/2032.
886172 NC 5	THURSTON CO SD#111 OLYMPIA GO S2012B			2	1.B FE	484,365	106.120	472,234	445,000	451,456	0	(4,381)	0	0	4.500	3.440	JD	1,669	20,025	06/14/2012.	12/01/2031.
886172 NC 5	THURSTON CO SD#111 OLYMPIA GO S2012B	SD		2	1.B FE	7,134,855	106.120	6,956,166	6,555,000	6,650,103	0	(64,536)	0	0	4.500	3.440	JD	24,581	294,975	06/14/2012.	12/01/2031.
89453P NY 1	TRAVIS CO GENERAL OBLIGATION ROAD S2014			2	1.A FE	811,160	106.923	855,384	800,000	804,292	0	(1,278)	0	0	3.250	3.070	MS	8,667	26,000	03/24/2015.	03/01/2031.
89453P NZ 8	TRAVIS CO GENERAL OBLIGATION ROAD S2014			2	1.A FE	1,537,041	106.961	1,609,763	1,505,000	1,517,349	0	(3,669)	0	0	3.375	3.100	MS	16,931	50,794	03/24/2015.	03/01/2032.
89453P WB 1	TRAVIS CO ROAD GENERAL OBLIGATION S2016			2	1.A FE	1,566,268	108.588	1,699,402	1,565,000	1,565,705	0	(131)	0	0	3.000	2.990	MS	15,650	46,950	04/19/2016.	03/01/2035.
898541 LV 7	TUALATIN HILLS PARK & REC DIST GO S2011			2	1.A	60,000	101.544	60,926	60,000	59,997	0	(2)	0	0	4.000	4.000	JD	200	2,400	09/06/2011.	06/01/2029.
898541 LW 5	TUALATIN HILLS PARK & REC DIST GO S2011			2	1.C FE	140,000	101.390	141,946	140,000	139,993	0	(6)	0	0	4.000	4.000	JD	467	5,600	09/06/2011.	06/01/2029.
902273 XG 1	TYLER ISD GEN OBLIG S2017 (PSF)			2	1.A FE	2,649,619	123.110	2,739,198	2,225,000	2,511,933	0	(42,562)	0	0	5.000	2.700	FA	42,028	111,250	08/10/2017.	02/15/2035.
906353 AH 0	UNION CNTY NJ POLL FING AUTH S1989 EXXON			2	1.D FE	9,230,000	100.000	9,230,000	9,230,000	9,230,000	0	0	0	0	0.030	0.080	MON	283	0	12/23/2020.	10/01/2024.
90634P KC 2	UNION COUNTY GENERAL OBLIGATION REF S15			2	1.A FE	7,047,290	111.702	7,489,619	6,705,000	6,860,095	0	(34,965)	0	0	3.500	2.900	FA	88,655	234,675	03/26/2015.	02/15/2028.
915506 ML 0	UPPER ARLINGTON CITY SCH DIST GO S2017A			2	1.B FE	1,521,875	116.837	1,676,611	1,435,000	1,499,346	0	(8,169)	0	0	4.000	3.270	JD	4,783	57,400	01/31/2018.	12/01/2037.
922680 JZ 7	VENICE GENERAL OBLIGATION S2017			2	1.B FE	763,032	111.380	846,488	760,000	762,053	0	(301)	0	0	3.500	3.450	FA	11,083	26,600	07/12/2017.	02/01/2037.
927734 ZQ 9	VIRGINIA BEACH GENERAL OBLIG S2014A			2	1.A FE	4,512,327	111.350	4,782,483	4,295,000	4,375,405	0	(22,457)	0	0	4.000	3.400	MN	28,633	171,800	04/08/2014.	05/01/2032.
927734 ZR 7	VIRGINIA BEACH GENERAL OBLIG S2014A			2	1.A FE	4,486,299	111.127	4,772,905	4,295,000	4,365,910	0	(19,781)	0	0	4.000	3.470	MN	28,633	171,800	04/08/2014.	05/01/2033.
927734 ZS 5	VIRGINIA BEACH GENERAL OBLIG S2014A			2	1.A FE	4,467,831	110.844	4,760,750	4,295,000	4,359,143	0	(17,879)	0	0	4.000	3.520	MN	28,633	171,800	04/08/2014.	05/01/2034.
927734 XH 1	VIRGINIA BEACH GENERAL OBLIGATION S2012A			2	1.A FE	1,108,200	105.395	1,053,950	1,000,000	1,020,800	0	(16,159)	0	0	4.500	2.792	AO	11,250	45,000	03/24/2015.	04/01/2030.
927734 XJ 7	VIRGINIA BEACH GENERAL OBLIGATION S2012A			2	1.A FE	2,484,383	105.395	2,371,388	2,250,000	2,295,128	0	(35,039)	0	0	4.500	2.852	AO	25,313	101,250	03/24/2015.	04/01/2031.
927734 H4 8	VIRGINIA BEACH GENERAL OBLIGATION S2017A			2	1.A FE	7,305,760	113.807	8,319,292	7,310,000	7,306,588	0	267	0	0	2.875	2.880	AO	52,541	210,163	12/19/2017.	04/01/2031.
927734 N9 0	VIRGINIA BEACH GENERAL OBLIGATION S2019A			2	1.A FE	4,870,820	112.418	5,373,580	4,780,000	4,859,409	0	(8,137)	0	0	3.000	2.780	JJ	66,123	137,425	07/10/2019.	07/15/2037.
930863 5P 6	WAKE CO GENERAL OBLIGATION S2014			2	1.A FE	18,822,121	109.036	19,811,841	18,170,000	18,432,150	0	(66,679)	0	0	3.500	3.080	MS	211,983	635,950	08/19/2014.	09/01/2031.
930864 AR 4	WAKE CO GENERAL OBLIGATION S2018A			2	1.A FE	10,353,495	114.465	11,910,083	10,405,000	10,360,509	0	2,643	0	0	3.250	3.290	MS	112,721	338,163	02/21/2018.	03/01/2034.
938650 PY 8	WASHINGTON CO GEN OBLIG REF S2016A			2	1.C FE	8,327,236	106.712	8,814,411	8,260,000	8,299,094	0	(6,619)	0	0	2.875	2.780	JD	19,790	237,475	06/27/2016.	06/01/2035.
938234 SC 6	WASHINGTON CO GEN OBLIG S2016B			2	1.A FE	7,988,486	109.904	8,083,439	7,355,000	7,720,340	0	(62,714)	0	0	3.250	2.270	JD	19,920	239,038	07/07/2016.	06/01/2034.
938650 QY 7	WASHINGTON CO GEN OBLIG S2017A			2	1.C FE	1,106,549	109.759	1,229,301	1,120,000	1,108,475	0	569	0	0	3.125	3.210	JD	2,917	35,000	06/19/2017.	06/01/2036.

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
938650 RR 1	WASHINGTON CO GEN OBLIG S2017B			2	1.C FE	918,026	109.734	1,015,040	925,000	919,288	0	372	0	0	3.000	3.060	JD	2,313	27,750	06/19/2017.	06/01/2033.
937751 4H 5	WASHINGTON CO GENERAL OBLIGATION S2014			2	1.B FE	913,750	109.753	932,901	850,000	876,056	0	(6,987)	0	0	3.750	2.824	JJ	15,938	31,875	03/24/2015.	07/01/2030.
937751 4J 1	WASHINGTON CO GENERAL OBLIGATION S2014			2	1.B FE	944,667	109.526	969,305	885,000	909,450	0	(6,543)	0	0	3.750	2.914	JJ	16,594	33,188	03/24/2015.	07/01/2031.
937751 7B 5	WASHINGTON CO GENERAL OBLIGATION S2016			2	1.B FE	1,257,661	109.581	1,336,888	1,220,000	1,241,720	0	(3,622)	0	0	3.000	2.650	JJ	18,300	36,600	05/03/2016.	07/01/2032.
938718 A2 9	WASHINGTON CO GO ST. GEORGE SD REF S2013			2	1.A FE	1,736,856	107.523	1,827,891	1,700,000	1,709,752	0	(4,275)	0	0	4.000	3.720	MS	22,667	68,000	11/13/2013.	03/01/2028.
939307 JG 0	WASHINGTON CO SD#1J HILLSBORO GO S2017			2	1.B FE	2,696,976	124.999	2,999,976	2,400,000	2,629,599	0	(31,382)	0	0	5.000	3.340	JD	5,333	120,000	10/18/2018.	06/15/2035.
939307 JK 1	WASHINGTON CO SD#1J HILLSBORO GO S2017			2	1.B FE	3,538,110	124.198	3,725,940	3,000,000	3,381,605	0	(53,168)	0	0	5.000	2.830	JD	6,667	150,000	12/13/2017.	06/15/2038.
938429 K8 9	WASHINGTON CO SD#48J BEAVERTON GO S2014			2	1.B FE	901,983	116.506	879,620	755,000	814,220	0	(16,173)	0	0	5.000	2.611	JD	1,678	37,750	03/24/2015.	06/15/2031.
938429 L2 1	WASHINGTON CO SD#48J BEAVERTON GO S2014			2	1.B FE	9,274,640	116.506	9,320,480	8,000,000	8,491,647	0	(132,800)	0	0	5.000	3.110	JD	17,778	400,000	07/22/2014.	06/15/2033.
938429 L4 7	WASHINGTON CO SD#48J BEAVERTON GO S2014			2	1.B FE	9,376,489	116.506	9,460,287	8,120,000	8,605,349	0	(130,955)	0	0	5.000	3.160	JD	18,044	406,000	07/22/2014.	06/15/2034.
942833 YN 8	WAUKEE CSD GENERAL OBLIGATION REF S19A			2	1.C FE	5,744,928	109.696	6,373,338	5,810,000	5,748,839	0	2,551	0	0	3.250	3.330	JD	15,735	188,825	04/23/2019.	06/01/2038.
943198 GS 4	WAUPACA CO GENERAL OBLIGATION S2018A			2	1.C FE	1,150,349	111.522	1,293,655	1,160,000	1,151,259	0	421	0	0	3.625	3.690	MS	14,017	42,050	09/18/2018.	03/01/2036.
943504 4D 9	WAUWATOSA GENERAL OBLIGATION S2015B			2	1.A FE	1,106,622	110.599	1,216,589	1,100,000	1,103,485	0	(653)	0	0	3.000	2.930	JD	2,750	33,000	11/17/2015.	12/01/2028.
946813 US 9	WAYZATA ISD #284 GO S2014A			2	1.A FE	9,867,571	105.295	10,208,350	9,695,000	9,741,134	0	(21,084)	0	0	3.750	3.510	FA	151,484	363,563	04/28/2014.	02/01/2032.
946813 UT 7	WAYZATA ISD #284 GO S2014A			2	1.A FE	86,004	105.122	89,354	85,000	85,269	0	(123)	0	0	3.750	3.590	FA	1,328	3,188	04/28/2014.	02/01/2033.
946813 UT 7	WAYZATA ISD #284 GO S2014A	SD..		2	1.A FE	10,118,100	105.122	10,512,200	10,000,000	10,031,611	0	(14,466)	0	0	3.750	3.590	FA	156,250	375,000	04/28/2014.	02/01/2033.
946813 UU 4	WAYZATA ISD #284 GO S2014A	SD..		2	1.A FE	10,572,138	104.914	11,010,724	10,495,000	10,515,624	0	(9,473)	0	0	3.750	3.650	FA	163,984	393,563	04/28/2014.	02/01/2034.
94766P HP 9	WEBER SCH DIST GENERAL OBLIG S2018			2	1.A FE	3,085,053	110.863	3,470,012	3,130,000	3,090,796	0	2,074	0	0	3.250	3.360	JD	4,521	101,725	02/22/2018.	06/15/2035.
94766P JH 5	WEBER SCH DIST GENERAL OBLIG S2018B			2	1.A FE	2,980,080	114.549	3,436,470	3,000,000	2,981,730	0	785	0	0	3.750	3.800	JD	5,000	112,500	10/30/2018.	06/15/2037.
94766P EL 1	WEBER SCHOOL DISTRICT GEN OBLIG S2012			2	1.A FE	1,468,304	103.996	1,466,344	1,410,000	1,422,722	0	(8,450)	0	0	3.500	2.862	JD	2,193	49,350	03/24/2015.	06/15/2031.
94766P EM 9	WEBER SCHOOL DISTRICT GEN OBLIG S2012			2	1.A FE	1,739,823	103.887	1,740,107	1,675,000	1,689,158	0	(9,400)	0	0	3.500	2.902	JD	2,606	58,625	03/24/2015.	06/15/2032.
948050 KB 4	WEBSTER GROVES SCHOOL DIST GO S2019			2	1.B FE	1,628,352	107.001	1,765,517	1,650,000	1,630,447	0	1,335	0	0	2.625	2.740	MS	14,438	53,659	05/20/2019.	03/01/2033.
952030 X8 2	WEST CHESTER AREA SCH DIST GO REF S2016A			2	1.A FE	1,000,000	106.051	1,060,510	1,000,000	1,000,000	0	0	0	0	2.000	2.000	FA	7,556	20,000	04/19/2016.	02/15/2027.
95640H HN 1	WEST VALLEY-MISSION CCD GO S2017C			2	1.A FE	8,178,156	108.759	9,005,245	8,280,000	8,192,910	0	4,657	0	0	3.000	3.090	FA	103,500	248,400	09/13/2017.	08/01/2035.
95988M DP 9	WESTERN TECH COLLEGE DIST GO REF S2017F			2	1.B FE	990,290	107.559	1,075,590	1,000,000	991,859	0	538	0	0	3.000	3.080	AO	7,500	30,000	12/07/2017.	04/01/2033.
960470 KS 0	WESTLAKE SCHOOL DIST GO REF S2014			2	1.B FE	3,604,242	109.994	3,778,294	3,435,000	3,508,638	0	(17,309)	0	0	4.000	3.410	JD	11,450	137,400	12/11/2014.	12/01/2036.
961165 V7 9	WESTON GENERAL OBLIGATION S2013			2	1.A FE	1,493,005	100.097	1,531,484	1,530,000	1,528,015	0	1,610	0	0	2.500	2.670	FA	15,938	38,250	01/23/2013.	02/01/2031.
961165 W2 9	WESTON GENERAL OBLIGATION S2013			2	1.A FE	2,260,917	100.145	2,248,255	2,245,000	2,245,119	0	(2,226)	0	0	3.000	2.900	FA	28,063	67,350	01/23/2013.	02/01/2034.
962506 RZ 6	WHATCOM CO SD#501 BELLINGHAM GO REF S17			2	1.A FE	1,331,473	126.537	1,391,907	1,100,000	1,263,113	0	(21,232)	0	0	5.000	2.640	JD	4,583	55,000	08/17/2017.	12/01/2033.
962506 QA 2	WHATCOM CO SD#501 BELLINGHAM GO S2013			2	1.B FE	5,229,950	111.086	5,554,300	5,000,000	5,077,329	0	(24,490)	0	0	4.750	4.180	JD	19,792	237,500	12/03/2013.	12/01/2032.
962506 SM 4	WHATCOM CO SD#501 BELLINGHAM GO S2018			2	1.A FE	4,670,600	129.475	5,179,000	4,000,000	4,535,809	0	(58,929)	0	0	5.000	3.080	JD	16,667	200,000	08/15/2018.	12/01/2035.
962506 TD 3	WHATCOM CO SD#501 BELLINGHAM GO S2019			2	1.A FE	5,271,550	110.716	5,535,800	5,000,000	5,239,017	0	(25,382)	0	0	3.000	2.370	JD	12,500	180,833	08/27/2019.	12/01/2037.
967244 4W 1	WICHITA GENERAL OBLIGATION S14-811			2	1.C FE	3,181,343	105.431	3,278,904	3,110,000	3,132,106	0	(8,654)	0	0	3.750	3.440	JD	9,719	116,625	09/16/2014.	06/01/2034.
967244 4W 1	WICHITA GENERAL OBLIGATION S14-811	SD..		2	1.C FE	8,183,520	105.431	8,434,480	8,000,000	8,056,863	0	(22,262)	0	0	3.750	3.440	JD	25,000	300,000	09/16/2014.	06/01/2034.
967245 AW 1	WICHITA GENERAL OBLIGATION S2015A			2	1.C FE	751,426	112.317	831,146	740,000	745,900	0	(1,075)	0	0	4.000	3.820	JD	2,467	29,600	05/13/2015.	12/01/2036.
968657 HJ 8	WILL CO GENERAL OBLIGATION S2016			2	1.B FE	1,213,970	122.718	1,227,180	1,000,000	1,118,852	0	(22,737)	0	0	5.000	2.400	MN	6,389	50,000	08/09/2016.	11/15/2034.
969871 7T 3	WILLIAMSON CO GENERAL OBLIG S2013			2	1.A FE	5,220,583	108.897	5,488,409	5,040,000	5,090,163	0	(20,349)	0	0	4.000	3.550	MN	33,600	201,600	11/05/2013.	05/01/2029.
969871 7U 0	WILLIAMSON CO GENERAL OBLIG S2013			2	1.A FE	5,387,130	108.897	5,717,093	5,250,000	5,288,194	0	(15,488)	0	0	4.000	3.670	MN	35,000	210,000	11/05/2013.	05/01/2030.
969871 7X 4	WILLIAMSON CO GENERAL OBLIG S2013			2	1.A FE	5,941,477	108.897	6,424,923	5,900,000	5,911,479	0	(4,713)	0	0	4.000	3.910	MN	39,333	236,000	11/05/2013.	05/01/2033.
969871 7Y 2	WILLIAMSON CO GENERAL OBLIG S2013			2	1.A FE	6,144,222	108.897	6,675,386	6,130,000	6,133,792	0	(1,629)	0	0	4.000	3.970	MN	40,867	245,200	11/05/2013.	05/01/2034.

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
969872	ES	5	WILLIAMSON CO GENERAL OBLIG S2015B			2	1.A FE	1,787,605	110.021	1,908,864	1,735,000	1,760,457	0	(5,564)	0	0	3.250	2.880	AO	14,097	56,388	10/20/2015.	04/01/2030.
969872	JM	3	WILLIAMSON CO GENERAL OBLIG S2016B			2	1.A FE	1,445,750	113.637	1,664,782	1,465,000	1,449,957	0	1,080	0	0	3.250	3.360	AO	11,903	47,613	11/15/2016.	04/01/2032.
969872	JN	1	WILLIAMSON CO GENERAL OBLIG S2016B			2	1.A FE	942,296	113.700	1,080,150	950,000	943,835	0	396	0	0	3.375	3.440	AO	8,016	32,063	11/15/2016.	04/01/2033.
969872	JP	6	WILLIAMSON CO GENERAL OBLIG S2016B			2	1.A FE	982,419	114.167	1,124,545	985,000	982,891	0	121	0	0	3.500	3.520	AO	8,619	34,475	11/15/2016.	04/01/2034.
969872	KK	5	WILLIAMSON CO GENERAL OBLIG S2016C			2	1.A FE	2,289,141	114.167	2,637,258	2,310,000	2,292,958	0	985	0	0	3.500	3.570	AO	20,213	80,850	11/15/2016.	04/01/2034.
969872	KL	3	WILLIAMSON CO GENERAL OBLIG S2016C			2	1.A FE	2,385,148	114.746	2,742,429	2,390,000	2,385,944	0	209	0	0	3.625	3.640	AO	21,659	86,638	11/15/2016.	04/01/2035.
969872	ND	8	WILLIAMSON CO GENERAL OBLIG S2017			2	1.A FE	5,387,859	111.061	6,019,506	5,420,000	5,391,455	0	1,205	0	0	3.250	3.290	AO	44,038	176,150	11/01/2017.	04/01/2038.
969872	NY	2	WILLIAMSON CO GENERAL OBLIG S2018			2	1.A FE	6,157,290	117.036	7,221,121	6,170,000	6,158,161	0	463	0	0	3.875	3.890	AO	59,772	239,088	10/18/2018.	04/01/2038.
969887	6R	4	WILLIAMSON CO GENERAL OBLIG S2020			2	1.A FE	17,309,830	104.581	18,155,262	17,360,000	17,311,706	0	1,876	0	0	2.500	2.520	FA	163,956	212,178	01/23/2020.	02/15/2038.
969887	2E	7	WILLIAMSON CO GO S2015			2	1.A FE	4,776,632	112.560	5,211,528	4,630,000	4,698,436	0	(15,169)	0	0	4.000	3.610	FA	69,964	185,200	05/06/2015.	02/15/2034.
97217P	KQ	1	WILSON CO GENERAL OBLIGATION S2016			2	1.B FE	4,284,834	111.282	4,618,203	4,150,000	4,225,684	0	(13,097)	0	0	3.500	3.120	AO	36,313	145,250	03/15/2016.	04/01/2035.
97217P	PN	3	WILSON CO GENERAL OBLIGATION S2018			2	1.B FE	7,049,360	115.218	8,215,043	7,130,000	7,056,237	0	3,244	0	0	3.625	3.710	AO	64,616	258,463	09/19/2018.	04/01/2037.
97217P	PQ	6	WILSON CO GENERAL OBLIGATION S2018			2	1.B FE	7,621,539	115.556	8,857,367	7,665,000	7,624,537	0	1,502	0	0	3.750	3.790	AO	71,859	287,438	09/19/2018.	04/01/2039.
973126	RT	4	WINCHESTER GENERAL OBLIGATION S2013			2	1.B FE	22,331	106.381	21,276	20,000	20,557	0	(324)	0	0	4.000	2.286	MS	267	800	03/24/2015.	09/01/2025.
973024	E9	9	WINCHESTER GENERAL OBLIGATION S2015			2	1.A FE	2,313,719	114.122	2,476,447	2,170,000	2,240,381	0	(14,313)	0	0	4.000	3.220	JJ	43,400	86,800	06/24/2015.	07/01/2032.
973024	R3	8	WINCHESTER GENERAL OBLIGATION S2018			2	1.A FE	728,106	114.024	838,076	735,000	729,037	0	380	0	0	3.250	3.330	JD	1,062	23,888	06/12/2018.	06/15/2033.
973024	R7	9	WINCHESTER GENERAL OBLIGATION S2018			2	1.A FE	811,626	114.130	930,160	815,000	811,958	0	134	0	0	3.500	3.530	JD	1,268	28,525	06/12/2018.	06/15/2037.
975673	BK	9	WINSTON SALEM GENERAL OBLIGATION S2016B			2	1.A FE	3,528,715	111.222	3,814,915	3,430,000	3,486,274	0	(9,466)	0	0	3.250	2.920	JD	9,290	111,475	03/15/2016.	06/01/2033.
982038	QA	2	WORTHINGTON CITY SCH DIST GO S2013A				1.B FE	5,861,462	120.989	6,079,697	5,025,000	5,419,858	0	(61,074)	0	0	4.000	2.560	JD	16,750	201,000	01/30/2013.	12/01/2026.
985743	PZ	0	YELLOWSTONE CO SD #2 BILLINGS GO S2015			2	1.D FE	606,750	119.423	597,115	500,000	553,168	0	(11,158)	0	0	5.000	2.465	JD	1,111	25,000	12/16/2015.	06/15/2028.
986438	MJ	5	YORK CO GENERAL OBLIGATION S2016			2	1.B FE	8,957,492	107.530	9,306,722	8,655,000	8,783,656	0	(37,585)	0	0	3.000	2.520	AO	64,913	259,650	02/17/2016.	04/01/2029.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations								3,448,214,525	XXX	3,633,230,157	3,287,281,000	3,368,343,953	0	(16,465,880)	0	0	XXX	XXX	XXX	31,241,566	105,893,320	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions								3,448,214,525	XXX	3,633,230,157	3,287,281,000	3,368,343,953	0	(16,465,880)	0	0	XXX	XXX	XXX	31,241,566	105,893,320	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	MU	4	ARIZONA WATER INFRAS FIN AUTH REF S14A	SD		2	1.A FE	14,786,940	112.127	15,697,780	14,000,000	14,326,063	0	(81,390)	0	0	3.500	2.840	AO	122,500	490,000	10/30/2014.	10/01/2028.
052414	TV	1	AUSTIN ELEC UTILITY SYS REV REF S2020A			2	1.C FE	1,590,732	137.885	1,633,937	1,185,000	1,586,081	0	(4,651)	0	0	5.000	1.330	MN	7,242	0	10/28/2020.	11/15/2032.
052414	TW	9	AUSTIN ELEC UTILITY SYS REV REF S2020A			2	1.C FE	1,665,588	137.592	1,719,900	1,250,000	1,660,836	0	(4,752)	0	0	5.000	1.420	MN	7,639	0	10/28/2020.	11/15/2033.
052414	TX	7	AUSTIN ELEC UTILITY SYS REV REF S2020A			2	1.C FE	1,657,375	137.322	1,716,525	1,250,000	1,652,731	0	(4,644)	0	0	5.000	1.480	MN	7,639	0	10/28/2020.	11/15/2034.
052414	TY	5	AUSTIN ELEC UTILITY SYS REV REF S2020A			2	1.C FE	1,736,392	137.074	1,802,523	1,315,000	1,731,605	0	(4,786)	0	0	5.000	1.530	MN	8,036	0	10/28/2020.	11/15/2035.
090132	AP	6	BILLINGS SEWER SYSTEM REV S2017			2	1.D FE	883,354	125.759	936,905	745,000	836,609	0	(12,628)	0	0	5.000	2.910	JJ	18,625	37,250	01/26/2017.	07/01/2030.
090132	AS	0	BILLINGS SEWER SYSTEM REV S2017			2	1.D FE	876,120	124.290	932,175	750,000	833,775	0	(11,470)	0	0	5.000	3.090	JJ	18,750	37,500	01/26/2017.	07/01/2033.
090132	AV	3	BILLINGS SEWER SYSTEM REV S2017			2	1.D FE	806,341	115.576	895,714	775,000	795,992	0	(2,826)	0	0	4.000	3.530	JJ	15,500	31,000	01/26/2017.	07/01/2036.
091634	AT	2	BISMARCK SANITATION SEWER REV S2015			2	1.C FE	1,444,877	101.868	1,864,184	1,830,000	1,533,875	0	18,722	0	0	2.000	3.640	MN	6,100	36,600	10/13/2015.	05/01/2033.
091634	AV	7	BISMARCK SANITATION SEWER REV S2015			2	1.C FE	1,495,483	101.366	1,991,842	1,965,000	1,588,263	0	19,552	0	0	2.000	3.740	MN	6,550	39,300	10/13/2015.	05/01/2035.
101029	SM	9	BOSTON WATER & SEWER COMM REV REF S14A	SD		2	1.B FE	5,156,500	110.396	5,519,800	5,000,000	5,064,382	0	(15,605)	0	0	3.500	3.140	MN	29,167	175,000	07/22/2014.	11/01/2029.
101029	SN	7	BOSTON WATER & SEWER COMM REV REF S14A			2	1.B FE	5,125,600	110.047	5,502,350	5,000,000	5,051,755	0	(12,531)	0	0	3.500	3.210	MN	29,167	175,000	07/22/2014.	11/01/2030.
101029	SP	2	BOSTON WATER & SEWER COMM REV REF S14A			2	1.B FE	5,094,900	109.793	5,489,650	5,000,000	5,039,164	0	(9,476)	0	0	3.500	3.280	MN	29,167	175,000	07/22/2014.	11/01/2031.
101029	SQ	0	BOSTON WATER & SEWER COMM REV REF S14A			2	1.B FE	5,064,400	109.549	5,477,450	5,000,000	5,026,610	0	(6,441)	0	0	3.500	3.350	MN	29,167	175,000	07/22/2014.	11/01/2032.
10146H	LE	4	BOULDER CO WATER & SEWER REV S2016			2	1.B FE	2,206,133	106.517	2,263,486	2,125,000	2,164,670	0	(9,504)	0	0	3.125	2.620	JD	5,534	66,406	05/03/2016.	12/01/2034.
115117	LX	9	BROWARD CO WATER & SEWER REF S2015B			2	1.B FE	29,222,719	114.997	32,342,906	28,125,000	28,684,862	0	(106,672)	0	0	4.000	3.540	AO	281,250	1,125,000	06/16/2015.	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
115117 KE 2	BROWARD CO WATER & SEWER UTIL REV S2012A			2	1.B FE	1,166,870	107.980	1,079,800	1,000,000	1,031,729	0	(17,400)	0	0	5.000	3.120	AO	12,500	50,000	03/08/2012.	10/01/2028.
115117 KG 7	BROWARD CO WATER & SEWER UTIL REV S2012A			2	1.B FE	163,142	108.438	151,813	140,000	145,785	0	(3,194)	0	0	5.000	2.568	AO	1,750	7,000	03/24/2015.	10/01/2030.
120532 LB 0	BUNCOMBE CO METRO SEWER DIST REF S2017			2	1.B FE	610,657	111.347	690,351	620,000	612,089	0	426	0	0	3.000	3.110	JJ	9,300	18,600	06/22/2017.	07/01/2035.
130178 X6 8	CALIFORNIA ED FAC AUTH S13 S-2(STANFORD)	SD		1	1.A FE	19,859,250	154.195	23,129,250	15,000,000	18,845,293	0	(147,179)	0	0	5.000	3.180	MN	125,000	750,000	04/30/2013.	11/01/2039.
130178 X7 6	CALIFORNIA ED FAC AUTH S13 U-3(STANFORD)			1	1.A FE	2,985,615	157.795	3,676,624	2,330,000	2,890,492	0	(16,351)	0	0	5.000	3.450	JD	9,708	116,500	08/13/2014.	06/01/2043.
130178 X7 6	CALIFORNIA ED FAC AUTH S13 U-3(STANFORD)	SD		1	1.A FE	9,828,185	157.795	12,102,877	7,670,000	9,515,053	0	(53,826)	0	0	5.000	3.450	JD	31,958	383,500	08/13/2014.	06/01/2043.
130178 VU 7	CALIFORNIA ED FAC AUTH S2010 (STANFORD)			1	1.A FE	170,460	158.593	198,241	125,000	162,456	0	(1,396)	0	0	5.250	3.160	AO	1,641	6,563	10/09/2014.	04/01/2040.
130178 VU 7	CALIFORNIA ED FAC AUTH S2010 (STANFORD)	C		1	1.A FE	6,136,560	158.593	7,136,685	4,500,000	5,848,404	0	(50,239)	0	0	5.250	3.160	AO	59,063	236,250	10/09/2014.	04/01/2040.
130178 VU 7	CALIFORNIA ED FAC AUTH S2010 (STANFORD)	SD		1	1.A FE	1,009,123	158.593	1,173,588	740,000	961,738	0	(8,262)	0	0	5.250	3.160	AO	9,713	38,850	10/09/2014.	04/01/2040.
130178 VU 7	CALIFORNIA ED FAC AUTH S2010 (STANFORD)	SD		1	1.A FE	6,981,723	158.593	8,199,258	5,170,000	6,666,787	0	(55,404)	0	0	5.250	3.220	AO	67,856	271,425	10/29/2014.	04/01/2040.
13034A JS 0	CALIFORNIA INFRAS & ECON DEV BANK S2016			2	1.A FE	10,809,805	123.672	10,493,569	8,485,000	9,770,229	0	(230,351)	0	0	5.000	1.950	AO	106,063	424,250	04/12/2016.	10/01/2030.
13034A YY 0	CALIFORNIA INFRAS & ECON DEV BANK S2018			2	1.A FE	11,198,858	129.110	12,310,639	9,535,000	10,782,109	0	(152,024)	0	0	5.000	2.980	AO	119,188	476,750	02/23/2018.	10/01/2036.
13048T GV 9	CALIFORNIA MUNI FIN AUTH CHEVRON S2010C			2	1.D FE	1,900,000	100.000	1,900,000	1,900,000	1,900,000	0	0	0	0	0.040	0.080	MON	67	0	12/29/2020.	11/01/2035.
139391 CV 6	CAPE FEAR PUBLIC UTIL WTR & SWR REF S14A			2	1.B FE	2,934,474	108.485	3,102,671	2,860,000	2,889,355	0	(8,025)	0	0	3.500	3.180	JD	8,342	100,100	10/30/2014.	06/01/2031.
139391 CW 4	CAPE FEAR PUBLIC UTIL WTR & SWR REF S14A			2	1.B FE	3,704,460	108.054	3,916,958	3,625,000	3,656,352	0	(8,565)	0	0	3.500	3.230	JD	10,573	126,875	10/30/2014.	06/01/2032.
139391 CX 2	CAPE FEAR PUBLIC UTIL WTR & SWR REF S14A			2	1.B FE	3,867,716	107.632	4,090,016	3,800,000	3,826,739	0	(7,300)	0	0	3.500	3.280	JD	11,083	133,000	10/30/2014.	06/01/2033.
139391 CY 0	CAPE FEAR PUBLIC UTIL WTR & SWR REF S14A			2	1.B FE	3,811,625	107.498	4,041,925	3,760,000	3,780,407	0	(5,570)	0	0	3.500	3.330	JD	10,967	131,600	10/30/2014.	06/01/2034.
147056 HW 8	CARY COMBINED ENTERPRISE REF TXBL S20C				1.A FE	500,000	100.671	503,355	500,000	500,000	0	0	0	0	0.621	0.621	JD	423	0	10/23/2020.	12/01/2024.
147056 HX 6	CARY COMBINED ENTERPRISE REF TXBL S20C				1.A FE	700,000	100.876	706,132	700,000	700,000	0	0	0	0	0.771	0.771	JD	735	0	10/23/2020.	12/01/2025.
147056 HY 4	CARY COMBINED ENTERPRISE REF TXBL S20C				1.A FE	800,000	101.043	808,344	800,000	800,000	0	0	0	0	1.003	1.003	JD	1,092	0	10/23/2020.	12/01/2026.
147056 HZ 1	CARY COMBINED ENTERPRISE REF TXBL S20C				1.A FE	1,245,000	101.455	1,263,115	1,245,000	1,245,000	0	0	0	0	1.183	1.183	JD	2,005	0	10/23/2020.	12/01/2027.
147056 JA 4	CARY COMBINED ENTERPRISE REF TXBL S20C				1.A FE	1,520,000	101.594	1,544,229	1,520,000	1,520,000	0	0	0	0	1.393	1.393	JD	2,882	0	10/23/2020.	12/01/2028.
147056 JB 2	CARY COMBINED ENTERPRISE REF TXBL S20C				1.A FE	3,730,000	101.589	3,789,270	3,730,000	3,730,000	0	0	0	0	1.493	1.493	JD	7,580	0	10/23/2020.	12/01/2029.
147056 JC 0	CARY COMBINED ENTERPRISE REF TXBL S20C				1.A FE	4,465,000	101.949	4,552,023	4,465,000	4,465,000	0	0	0	0	1.623	1.623	JD	9,864	0	10/23/2020.	12/01/2030.
147056 JD 8	CARY COMBINED ENTERPRISE REF TXBL S20C			2	1.A FE	2,540,000	101.921	2,588,793	2,540,000	2,540,000	0	0	0	0	1.743	1.743	JD	6,026	0	10/23/2020.	12/01/2031.
147056 JZ 9	CARY COMBINED ENTERPRISE SYS REF S2020B			2	1.A FE	1,640,117	102.196	1,686,234	1,650,000	1,640,229	0	112	0	0	1.625	1.680	JD	3,649	0	10/23/2020.	12/01/2032.
147056 KA 2	CARY COMBINED ENTERPRISE SYS REF S2020B			2	1.A FE	1,523,819	102.403	1,566,766	1,530,000	1,523,887	0	68	0	0	1.875	1.910	JD	3,905	0	10/23/2020.	12/01/2033.
147056 EG 6	CARY COMBINED ENTERPRISE SYS REV REF S15			2	1.A FE	3,271,027	111.271	3,543,981	3,185,000	3,228,090	0	(7,982)	0	0	3.500	3.200	JD	9,290	111,475	02/25/2015.	12/01/2033.
14739H DV 0	CASCADE WATER ALLIANCE WTR SYS REV S2019			2	1.C FE	3,634,471	104.805	3,841,103	3,665,000	3,636,930	0	1,883	0	0	2.250	2.320	MS	27,488	81,775	08/14/2019.	09/01/2033.
14739H DY 4	CASCADE WATER ALLIANCE WTR SYS REV S2019			2	1.C FE	2,551,474	105.818	2,703,650	2,555,000	2,551,663	0	170	0	0	2.500	2.510	MS	21,292	63,343	08/14/2019.	09/01/2036.
158855 CC 8	CHANDLER EXCISE TAX REV S2013	SD		2	1.A FE	11,711,485	108.070	12,428,050	11,500,000	11,562,544	0	(23,428)	0	0	4.000	3.770	JJ	230,000	460,000	10/29/2013.	07/01/2029.
158855 ED 4	CHANDLER EXCISE TAX REV S2017			2	1.A FE	2,708,843	109.269	2,983,044	2,730,000	2,711,996	0	1,063	0	0	3.000	3.060	JJ	40,950	81,900	12/05/2017.	07/01/2034.
158855 EG 7	CHANDLER EXCISE TAX REV S2017			2	1.A FE	2,927,914	109.264	3,234,214	2,960,000	2,931,713	0	1,284	0	0	3.125	3.200	JJ	46,250	92,500	12/05/2017.	07/01/2037.
160429 VK 9	CHARLESTON WATERWORKS & SEWER REF S16A			2	1.A FE	5,053,139	116.000	5,231,600	4,510,000	4,824,476	0	(52,479)	0	0	4.000	2.630	JJ	90,200	180,400	05/11/2016.	01/01/2037.
160429 TV 8	CHARLESTON WATERWORKS & SEWER S2015			2	1.A FE	4,801,430	118.973	4,949,277	4,160,000	4,455,200	0	(68,297)	0	0	5.000	3.100	JJ	104,000	208,000	07/15/2015.	01/01/2033.
16104P EW 1	CHARLOTTE STORM WATER FEE REV REF S2014			2	1.A FE	5,176,908	109.577	5,424,062	4,950,000	5,046,241	0	(22,863)	0	0	3.500	2.970	JD	14,438	173,250	10/08/2014.	12/01/2031.
16104P EX 9	CHARLOTTE STORM WATER FEE REV REF S2014			2	1.A FE	5,327,462	109.242	5,593,190	5,120,000	5,208,151	0	(20,914)	0	0	3.500	3.030	JD	14,933	179,200	10/08/2014.	12/01/2032.
16104P FD 2	CHARLOTTE STORM WATER FEE REV REF S2014			2	1.A FE	3,941,925	109.837	4,118,888	3,750,000	3,831,277	0	(19,335)	0	0	3.500	2.910	JD	10,938	131,250	10/08/2014.	12/01/2030.
161045 MW 6	CHARLOTTE WATER & SEWER SYS REV REF S15			2	1.A FE	8,839,441	113.947	9,508,877	8,345,000	8,590,953	0	(49,922)	0	0	4.000	3.290	JJ	166,900	333,800	08/13/2015.	07/01/2035.

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
161045 FL 8	CHARLOTTE WATER & SEWER SYS REV S2006B			2	1.A FE	1,815,000	100.000	1,815,000	1,815,000	1,815,000	0	0	0	0	0.070	0.070	JJ	6,932	0	12/17/2020.	07/01/2036.
161045 FL 8	CHARLOTTE WATER & SEWER SYS REV S2006B			2	1.A FE	17,310,000	100.000	17,310,000	17,310,000	17,310,000	0	0	0	0	0.070	0.080	JJ	66,110	0	12/04/2020.	07/01/2036.
161045 FL 8	CHARLOTTE WATER & SEWER SYS REV S2006B			2	1.A FE	6,290,000	100.000	6,290,000	6,290,000	6,290,000	0	0	0	0	0.070	0.089	JJ	24,023	0	11/19/2020.	07/01/2036.
172311 LG 5	CINCINNATI WATER SYSTEM REV REF S2015B			2	1.A FE	2,143,040	115.211	2,304,220	2,000,000	2,074,059	0	(13,716)	0	0	4.000	3.180	JD	6,667	80,000	07/29/2015.	12/01/2030.
172311 JN 3	CINCINNATI WATER SYSTEM REV S2012A			2	1.A FE	11,656	104.406	10,441	10,000	10,242	0	(259)	0	0	5.000	2.312	JD	42	500	03/24/2015.	12/01/2031.
172311 KQ 4	CINCINNATI WATER SYSTEM REV S2015A			2	1.A FE	585,140	123.199	615,995	500,000	543,953	0	(8,167)	0	0	5.000	3.060	JD	2,083	25,000	07/29/2015.	12/01/2033.
18452G AH 2	CLEAN WATER SERVICES SR LIEN REV REF S16				1.B FE	984,383	130.301	977,258	750,000	899,772	0	(20,658)	0	0	5.000	1.840	AO	9,375	37,500	09/15/2016.	10/01/2027.
222642 JX 9	COLLIER CO WATER & SEWER DIST REF S2016			2	1.A FE	8,315,190	123.335	8,325,113	6,750,000	7,649,219	0	(151,192)	0	0	5.000	2.400	JJ	168,750	337,500	04/28/2016.	07/01/2035.
196632 LH 4	COLORADO SPRINGS UTILITIES REMK S2010C			2	1.C FE	3,675,000	100.000	3,675,000	3,675,000	3,675,000	0	0	0	0	0.080	0.110	MON	276	321	11/20/2020.	11/01/2040.
196632 SD 6	COLORADO SPRINGS UTILITIES REV REF S13A			2	1.C FE	870,395	112.562	832,959	740,000	779,578	0	(13,003)	0	0	5.000	3.040	MN	4,728	37,000	04/02/2013.	11/15/2033.
196632 SD 6	COLORADO SPRINGS UTILITIES REV REF S13A	SD		2	1.C FE	9,115,628	112.562	8,723,555	7,750,000	8,164,499	0	(136,178)	0	0	5.000	3.040	MN	49,514	387,500	04/02/2013.	11/15/2033.
196632 BK 8	COLORADO SPRINGS UTILITIES REV RMKT S11A			2	1.C FE	4,800,000	100.000	4,800,000	4,800,000	4,800,000	0	0	0	0	0.080	0.110	MON	360	420	11/16/2020.	11/01/2037.
196630 7T 8	COLORADO SPRINGS UTILITIES REV RMKT S19A			2	1.C FE	7,050,000	100.000	7,050,000	7,050,000	7,050,000	0	0	0	0	0.080	0.120	MON	556	1,989	09/25/2020.	11/01/2035.
196632 NP 4	COLORADO SPRINGS UTILITIES REV S2012A			2	1.C FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000	0	0	0	0	0.080	0.110	MON	75	87	11/20/2020.	11/01/2041.
196632 UW 1	COLORADO SPRINGS UTILITIES REV S2014A-1			2	1.C FE	550,087	111.642	574,956	515,000	530,370	0	(3,678)	0	0	4.000	3.174	MN	2,632	20,600	03/24/2015.	11/15/2032.
196632 UW 1	COLORADO SPRINGS UTILITIES REV S2014A-1	SD		2	1.C FE	1,137,558	111.642	1,188,987	1,065,000	1,096,785	0	(7,606)	0	0	4.000	3.174	MN	5,443	42,600	03/24/2015.	11/15/2032.
196632 ZV 8	COLORADO SPRINGS UTILITIES REV S2017 A-2			2	1.C FE	790,751	126.996	825,474	650,000	749,344	0	(13,065)	0	0	5.000	2.560	MN	4,153	32,500	09/14/2017.	11/15/2033.
196632 Q8 9	COLORADO SPRINGS UTILITIES REV S2018A-1			2	1.C FE	1,169,940	128.900	1,289,000	1,000,000	1,134,025	0	(14,842)	0	0	5.000	3.070	MN	6,389	50,000	06/27/2018.	11/15/2038.
19679P HK 3	COLORADO WTR RES PWR DEV AUTH REF S16A			2	1.A FE	662,259	118.954	672,090	565,000	621,096	0	(9,221)	0	0	4.000	2.130	MS	7,533	22,600	04/28/2016.	09/01/2028.
196797 W4 2	COLORADO WTR RES PWR DEV AUTH REV S2018			2	1.A FE	437,734	116.953	514,593	440,000	438,046	0	147	0	0	3.500	3.550	MS	5,133	15,400	11/01/2018.	09/01/2031.
196797 X2 5	COLORADO WTR RES PWR DEV AUTH REV S2018			2	1.A FE	402,039	116.946	473,631	405,000	402,278	0	113	0	0	3.875	3.930	MS	5,231	15,694	11/01/2018.	09/01/2037.
19679P JA 3	COLORADO WTR RES PWR DEV AUTH S16A			2	1.A FE	479,696	109.230	513,381	470,000	475,666	0	(921)	0	0	2.750	2.520	MS	4,308	12,925	05/24/2016.	09/01/2030.
19679P JZ 8	COLORADO WTR RES PWR DEV AUTH S16B			2	1.A FE	472,126	108.293	514,392	475,000	472,813	0	173	0	0	2.750	2.800	MS	4,354	13,063	11/03/2016.	09/01/2031.
19679P KA 1	COLORADO WTR RES PWR DEV AUTH S16B			2	1.A FE	476,425	107.508	521,414	485,000	478,305	0	476	0	0	2.750	2.890	MS	4,446	13,338	11/03/2016.	09/01/2032.
19679E RW 1	COLORADO WTR RES PWR DEV AUTH S17A			2	1.A FE	588,313	110.497	651,932	590,000	588,641	0	106	0	0	2.875	2.900	MS	5,654	16,963	11/03/2017.	09/01/2031.
198504 WR 9	COLUMBIA WATERWORKS & SEWER SYS REF S16B			2	1.B FE	1,047,580	116.743	1,167,430	1,000,000	1,030,479	0	(4,436)	0	0	4.000	3.440	FA	16,667	40,000	11/16/2016.	02/01/2033.
198504 WT 5	COLUMBIA WATERWORKS & SEWER SYS REF S16B			2	1.B FE	2,277,946	115.970	2,551,340	2,200,000	2,250,056	0	(7,251)	0	0	4.000	3.580	FA	36,667	88,000	11/16/2016.	02/01/2035.
20775Y CE 4	CONNECTICUT REVOLVING GREEN BONDS S15A			2	1.A FE	7,663,728	112.430	8,128,689	7,230,000	7,430,934	0	(44,363)	0	0	4.000	3.280	MS	96,400	289,200	04/22/2015.	03/01/2033.
20775Y CE 4	CONNECTICUT REVOLVING GREEN BONDS S15A	SD		2	1.A FE	10,599,900	112.430	11,243,000	10,000,000	10,277,917	0	(61,359)	0	0	4.000	3.280	MS	133,333	400,000	04/22/2015.	03/01/2033.
67109P AA 1	COOK & DUPAGE COS (OAK BROOK TIF) S2008				5.B GI	6	40.764	524,135	1,285,780	6	0	0	0	0	8.000	478.394	FA	42,859	103,218	02/01/2011.	02/01/2023.
235241 PM 2	DALLAS AREA RAPID TRAN REF S2014A			2	1.B FE	18,449,107	116.677	19,578,401	16,780,000	17,501,186	0	(169,807)	0	0	4.500	3.320	JD	62,925	755,100	11/19/2014.	12/01/2035.
235035 BJ 0	DALLAS-FORT WORTH INTL ARPT (UPS) S2002			2	1.G FE	1,900,000	100.000	1,900,000	1,900,000	1,900,000	0	0	0	0	0.060	0.080	MON	151	0	12/18/2020.	05/01/2032.
238753 AA 5	DAVIESS CO SOL WST DISP SCOTT PAPER S93A			2	1.F FE	5,000,000	100.000	5,000,000	5,000,000	5,000,000	0	0	0	0	0.120	0.180	MON	515	3,939	06/26/2020.	12/01/2023.
245903 AB 5	DELAWARE CO INDL DEV AUTH REF (UPS)			2	1.G FE	50,845,000	100.000	50,845,000	50,845,000	50,845,000	0	0	0	0	0.160	0.090	MON	4,541	0	12/22/2020.	09/01/2045.
246428 C2 0	DELAWARE TRANS AUTH TRANS SYS REF S2016			2	1.B FE	10,587,700	111.104	11,110,400	10,000,000	10,328,302	0	(55,272)	0	0	3.000	2.360	JJ	150,000	300,000	01/12/2016.	07/01/2028.
24916P HZ 3	DENVER CITY & CO WTR COMMRS REF REV S20B			2	1.A FE	7,036,668	106.117	7,566,142	7,130,000	7,039,193	0	2,524	0	0	2.500	2.590	MS	52,485	59,912	05/06/2020.	09/15/2038.
24916T DF 3	DENVER CITY & CO WTR COMMRS REF S14A	SD		2	1.A FE	6,517,196	108.145	6,867,208	6,350,000	6,409,869	0	(18,876)	0	0	4.000	3.660	JD	11,289	254,000	09/16/2014.	12/15/2041.
24916T DG 1	DENVER CITY & CO WTR COMMRS REF S14A	SD		2	1.A FE	9,104,904	108.027	9,598,199	8,885,000	8,963,808	0	(24,839)	0	0	4.000	3.680	JD	15,796	355,400	09/16/2014.	12/15/2042.
24916T FJ 3	DENVER CITY & CO WTR COMMRS REF S2016B			2	1.A FE	5,690,135	109.896	6,044,280	5,500,000	5,612,030	0	(17,858)	0	0	3.250	2.860	MS	52,632	178,750	05/10/2016.	09/15/2036.
24916P GK 7	DENVER CITY & CO WTR COMMRS REV S2017B			2	1.A FE	2,587,657	112.348	2,954,752	2,630,000	2,593,576	0	1,712	0	0	3.375	3.490	MS	26,136	88,763	05/12/2017.	09/15/2036.

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
24916T DV 8	DENVER CITY & CO WTR COMMRS S2016A			2	1.A FE	2,517,432	110.988	2,658,163	2,395,000	2,465,765	0	(11,622)	0	0	2.500	1.950	MS	17,630	59,875	05/10/2016.	09/15/2027.
254845 NU 0	DIST COLUMBIA WTR & SWR AUTH S2016B			2	1.B FE	4,609,880	123.966	4,958,640	4,000,000	4,399,980	0	(56,936)	0	0	5.000	3.220	AO	50,000	200,000	01/31/2017.	10/01/2037.
25477G UB 9	DISTRICT OF COLUMBIA INCOME TAX REV S11G			2	1.A	1,015,722	104.359	918,359	880,000	899,942	0	(21,266)	0	0	5.000	2.482	JD	3,667	44,000	03/24/2015.	12/01/2032.
25477G UF 0	DISTRICT OF COLUMBIA INCOME TAX REV S11G			2	1.B FE	138,508	104.107	124,928	120,000	122,719	0	(2,900)	0	0	5.000	2.482	JD	500	6,000	03/24/2015.	12/01/2032.
25477G TC 9	DISTRICT OF COLUMBIA INCOME TAX REV S19A			2	1.B FE	6,066,350	123.084	6,154,200	5,000,000	6,022,038	0	(44,312)	0	0	4.000	1.630	MN	33,333	54,444	07/10/2020.	05/01/2038.
25477G TD 7	DISTRICT OF COLUMBIA INCOME TAX REV S20C			2	1.B FE	6,046,300	122.665	6,133,250	5,000,000	6,002,874	0	(43,426)	0	0	4.000	1.670	MN	33,333	54,444	07/10/2020.	05/01/2039.
25477G TE 5	DISTRICT OF COLUMBIA INCOME TAX REV S20C			2	1.B FE	5,423,625	122.375	5,506,875	4,500,000	5,385,402	0	(38,223)	0	0	4.000	1.710	MN	30,000	49,000	07/10/2020.	05/01/2040.
270777 AE 5	E BATON ROUGE INDL DEV AUTH (EXXON) S11			2	1.D FE	3,428,000	100.000	3,428,000	3,428,000	3,428,000	0	0	0	0	0.050	0.110	MON	162	0	12/23/2020.	12/01/2051.
27149T BF 7	EAST CENTRAL REGL WASTEWATER REV REF S17			2	1.B FE	5,631,973	124.158	5,798,179	4,670,000	5,359,591	0	(92,341)	0	0	5.000	2.600	AO	58,375	233,500	12/08/2017.	10/01/2038.
27149T AJ 0	EAST CENTRAL REGL WASTEWATER REV S2014			2	1.B FE	1,977,981	117.830	1,967,761	1,670,000	1,797,387	0	(31,774)	0	0	5.000	2.840	AO	20,875	83,500	10/28/2014.	10/01/2031.
27149T AN 1	EAST CENTRAL REGL WASTEWATER REV S2014			2	1.B FE	1,855,676	118.760	1,840,780	1,550,000	1,676,755	0	(31,549)	0	0	5.250	2.930	AO	20,344	81,375	10/28/2014.	10/01/2035.
296163 BB 3	ESCAMBIA CO SOL WST DISP (GULF PWR)S2009			2	1.E FE	4,000,000	100.000	4,000,000	4,000,000	4,000,000	0	0	0	0	0.130	0.150	MON	241	0	12/23/2020.	04/01/2039.
296163 BG 2	ESCAMBIA CO SOL WST DISP (GULF PWR)S2009			2	1.F FE	13,100,000	100.000	13,100,000	13,100,000	13,100,000	0	0	0	0	0.060	0.110	MON	825	0	12/30/2020.	04/01/2039.
298245 JR 3	EUGENE WATER REVENUE UTIL SYS REF S2016			2	1.C FE	703,296	125.054	687,797	550,000	637,694	0	(14,719)	0	0	5.000	1.970	FA	11,458	27,500	04/26/2016.	08/01/2027.
300060 MS 6	EVERETT WATER & SEWER REV REF S2013			2	1.B FE	5,632,594	105.164	5,557,917	5,285,000	5,360,405	0	(37,857)	0	0	3.500	2.730	JD	15,415	184,975	01/24/2013.	12/01/2029.
300060 MT 4	EVERETT WATER & SEWER REV REF S2013			2	1.B FE	5,652,252	104.941	5,593,355	5,330,000	5,400,062	0	(35,149)	0	0	3.500	2.790	JD	15,546	186,550	01/24/2013.	12/01/2030.
303867 KB 0	FAIRFAX CO SEWER REV REF S2016A			2	1.A FE	11,281,505	113.143	12,276,016	10,850,000	11,100,696	0	(41,141)	0	0	3.375	2.920	JJ	168,853	366,188	04/05/2016.	07/15/2035.
312805 HW 7	FAYETTEVILLE PUBLIC WORKS COMM S2014			2	1.C FE	5,281,142	107.946	5,543,027	5,135,000	5,188,609	0	(15,902)	0	0	3.500	3.150	MS	59,908	179,725	08/26/2014.	03/01/2029.
343137 EY 7	FLORIDA TURNPIKE AUTH REF S2018A			2	1.C FE	17,180,390	118.717	19,665,471	16,565,000	17,074,100	0	(58,335)	0	0	4.000	3.530	JJ	331,300	662,600	01/10/2019.	07/01/2039.
343137 FV 2	FLORIDA TURNPIKE AUTH REV S2019B			2	1.C FE	7,229,124	112.646	8,003,498	7,105,000	7,217,216	0	(11,547)	0	0	3.000	2.790	JJ	106,575	114,864	11/19/2019.	07/01/2040.
343137 FX 8	FLORIDA TURNPIKE AUTH REV S2019B			2	1.C FE	7,609,823	111.925	8,433,549	7,535,000	7,602,743	0	(6,941)	0	0	3.000	2.880	JJ	113,025	121,816	11/19/2019.	07/01/2042.
347658 WQ 5	FORT LAUDERDALE WTR & SWR REV REF S2016			2	1.B FE	6,930,397	107.102	7,143,703	6,670,000	6,791,565	0	(31,242)	0	0	3.125	2.600	MS	69,479	208,438	04/19/2016.	09/01/2032.
347658 WV 4	FORT LAUDERDALE WTR & SWR REV REF S2016			2	1.B FE	7,651,934	107.594	7,886,640	7,330,000	7,480,851	0	(38,608)	0	0	3.375	2.780	MS	82,463	247,388	04/19/2016.	03/01/2035.
347658 WW 2	FORT LAUDERDALE WTR & SWR REV REF S2016			2	1.B FE	7,651,934	107.510	7,880,483	7,330,000	7,480,851	0	(38,608)	0	0	3.375	2.780	MS	82,463	247,388	04/19/2016.	09/01/2035.
382512 EC 1	GOODYEAR PUB IMPT CORP FACS REF S2016A			2	1.C FE	2,040,822	116.252	2,092,536	1,800,000	1,943,708	0	(24,131)	0	0	4.000	2.440	JJ	36,000	72,000	09/29/2016.	07/01/2030.
39167J CU 7	GREATER CLEVELAND REG TRAN SALES TAX S16			2	1.B FE	893,172	124.767	879,607	705,000	816,058	0	(17,423)	0	0	5.000	2.150	JD	2,938	35,250	05/03/2016.	12/01/2029.
395468 JE 2	GREENSBORO ENTERPRISE SYS REV REF S2015			2	1.A FE	2,769,989	115.409	2,942,930	2,550,000	2,655,770	0	(22,094)	0	0	4.000	2.990	JD	8,500	102,000	05/21/2015.	06/01/2028.
395468 KV 2	GREENSBORO ENTERPRISE SYS REV REF S2017A			2	1.A FE	2,037,709	114.307	2,251,848	1,970,000	2,016,651	0	(6,484)	0	0	3.500	3.090	JD	5,746	68,950	07/27/2017.	06/01/2035.
396290 DQ 8	GREENVILLE COMB ENTERPRISE SYS REV S19			2	1.D FE	1,171,070	113.903	1,326,970	1,165,000	1,170,251	0	(532)	0	0	3.000	2.940	FA	14,563	40,290	05/23/2019.	08/01/2035.
396290 DS 4	GREENVILLE COMB ENTERPRISE SYS REV S19			2	1.D FE	1,464,734	112.723	1,662,664	1,475,000	1,465,434	0	436	0	0	3.000	3.050	FA	18,438	51,010	05/23/2019.	08/01/2037.
396290 DT 2	GREENVILLE COMB ENTERPRISE SYS REV S19			2	1.D FE	1,776,654	112.413	2,023,434	1,800,000	1,778,121	0	923	0	0	3.000	3.090	FA	22,500	62,250	05/23/2019.	08/01/2038.
402207 AD 6	GULF COAST INDL DEV AUTH (EXXONMOBIL)S12			2	1.D FE	62,165,000	100.000	62,165,000	62,165,000	62,165,000	0	0	0	0	0.030	0.070	MON	2,163	0	12/22/2020.	11/01/2041.
402207 AD 6	GULF COAST INDL DEV AUTH (EXXONMOBIL)S12			2	1.D FE	3,235,000	100.000	3,235,000	3,235,000	3,235,000	0	0	0	0	0.030	0.090	MON	113	0	12/23/2020.	11/01/2041.
40222P AD 4	GULF COAST WASTE DISP AUTH EXXON S2000			2	1.D FE	6,280,000	100.000	6,280,000	6,280,000	6,280,000	0	0	0	0	0.130	0.090	MON	404	0	12/23/2020.	06/01/2030.
40222P AF 9	GULF COAST WASTE DISP AUTH EXXON S2001			2	1.C FE	1,500,000	100.000	1,500,000	1,500,000	1,500,000	0	0	0	0	0.130	0.090	JFMA	97	0	12/23/2020.	06/01/2030.
40222P AG 7	GULF COAST WASTE DISP AUTH EXXON S2001B			2	1.C FE	10,225,000	100.000	10,225,000	10,225,000	10,225,000	0	0	0	0	0.130	0.090	MON	658	0	12/23/2020.	06/01/2025.
402230 ER 3	GULF COAST WASTE DISP AUTH REF S1995			2	1.D FE	2,950,000	100.000	2,950,000	2,950,000	2,950,000	0	0	0	0	0.050	0.110	MON	139	0	12/23/2020.	10/01/2024.
414158 NU 5	HARRIS CO HSG FIN CORP MFH S95			2	1.A	83,913	102.575	87,189	85,000	84,993	0	0	0	0	6.700	6.800	JD	475	5,695	06/19/1995.	06/01/2025.
414191 AC 0	HARRIS CO INDL DEV AUTH (EXXONMOBIL)S97			2	1.C FE	13,500,000	100.000	13,500,000	13,500,000	13,500,000	0	0	0	0	0.040	0.100	MON	706	0	12/29/2020.	04/01/2032.
414005 VQ 8	HARRIS CO SR LIEN TOLL REF S2015B			2	1.C FE	1,484,625	118.521	1,522,995	1,285,000	1,387,618	0	(20,337)	0	0	5.000	3.130	FA	24,272	64,250	10/29/2015.	08/15/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
414005 VR 6	HARRIS CO SR LIEN TOLL REF S2015B		..	2	1.C FE	2,140,544	118.322	2,200,789	1,860,000	2,004,384	0	(28,575)	0	0	5.000	3.180	FA	35,133	93,000	10/29/2015.	08/15/2036.
414005 WN 4	HARRIS CO SR LIEN TOLL REF S2016A		..	2	1.C FE	2,362,042	122.584	2,329,096	1,900,000	2,174,445	0	(45,308)	0	0	5.000	2.250	FA	35,889	95,000	09/12/2016.	08/15/2033.
41423P AT 4	HARRIS CO SR LIEN TOLL REF S2018A		..	2	1.C FE	5,273,300	119.256	5,962,800	5,000,000	5,204,264	0	(25,022)	0	0	4.000	3.350	FA	75,556	200,000	02/08/2018.	08/15/2036.
425538 DB 8	HENNEPIN CO SALES TAX REF REV S2017A		..	2	1.A FE	14,237,240	122.352	14,376,360	11,750,000	13,324,208	0	(241,745)	0	0	5.000	2.560	JD	26,111	587,500	01/10/2017.	12/15/2030.
426170 MW 3	HENRICO CO WTR & SWR REF S2016		..	2	1.A FE	2,733,403	124.049	2,667,054	2,150,000	2,479,399	0	(58,048)	0	0	5.000	1.960	MN	17,917	107,500	05/17/2016.	05/01/2031.
426170 RU 2	HENRICO CO WTR & SWR TAXABLE S2020B		..	1	1.A FE	885,000	100.415	888,673	885,000	885,000	0	0	0	0	0.515	0.515	MN	988	0	09/30/2020.	05/01/2024.
426170 RV 0	HENRICO CO WTR & SWR TAXABLE S2020B		..	1	1.A FE	1,255,000	100.579	1,262,266	1,255,000	1,255,000	0	0	0	0	0.635	0.635	MN	1,727	0	09/30/2020.	05/01/2025.
426170 RW 8	HENRICO CO WTR & SWR TAXABLE S2020B		..	1	1.A FE	1,350,000	100.557	1,357,520	1,350,000	1,350,000	0	0	0	0	0.823	0.823	MN	2,407	0	09/30/2020.	05/01/2026.
426170 RX 6	HENRICO CO WTR & SWR TAXABLE S2020B		..	1	1.A FE	3,000,000	101.048	3,031,440	3,000,000	3,000,000	0	0	0	0	0.953	0.953	MN	6,195	0	09/30/2020.	05/01/2027.
426170 RY 4	HENRICO CO WTR & SWR TAXABLE S2020B		..	1	1.A FE	2,155,000	102.079	2,199,802	2,155,000	2,155,000	0	0	0	0	1.130	1.130	MN	5,276	0	09/30/2020.	05/01/2028.
426170 RZ 1	HENRICO CO WTR & SWR TAXABLE S2020B		..	1	1.A FE	2,000,000	101.979	2,039,580	2,000,000	2,000,000	0	0	0	0	1.230	1.230	MN	5,330	0	09/30/2020.	05/01/2029.
426170 SA 5	HENRICO CO WTR & SWR TAXABLE S2020B		..	1	1.A FE	1,895,000	102.329	1,939,135	1,895,000	1,895,000	0	0	0	0	1.330	1.330	MN	5,461	0	09/30/2020.	05/01/2030.
426170 SB 3	HENRICO CO WTR & SWR TAXABLE S2020B		..	1	1.A FE	1,890,000	102.361	1,934,623	1,890,000	1,890,000	0	0	0	0	1.450	1.450	MN	5,938	0	09/30/2020.	05/01/2031.
426170 SC 1	HENRICO CO WTR & SWR TAXABLE S2020B		..	1	1.A FE	2,195,000	102.261	2,244,629	2,195,000	2,195,000	0	0	0	0	1.550	1.550	MN	7,372	0	09/30/2020.	05/01/2032.
429749 EU 4	HIGH POINT COMB ENTERPRISE REV S2014		..	2	1.B FE	1,477,322	112.528	1,575,392	1,400,000	1,431,418	0	(7,568)	0	0	4.000	3.370	MN	9,333	56,000	04/23/2014.	11/01/2030.
429749 EW 0	HIGH POINT COMB ENTERPRISE REV S2014		..	2	1.B FE	1,665,376	111.942	1,791,072	1,600,000	1,626,679	0	(6,406)	0	0	4.000	3.530	MN	10,667	64,000	04/23/2014.	11/01/2032.
429749 EY 6	HIGH POINT COMB ENTERPRISE REV S2014		..	2	1.B FE	1,875,037	111.611	2,031,320	1,820,000	1,842,522	0	(5,397)	0	0	4.000	3.650	MN	12,133	72,800	04/23/2014.	11/01/2034.
429749 FA 7	HIGH POINT COMB ENTERPRISE REV S2014		..	2	1.B FE	1,334,749	111.447	1,448,811	1,300,000	1,314,230	0	(3,408)	0	0	4.000	3.690	MN	8,667	52,000	04/23/2014.	11/01/2035.
429749 FB 5	HIGH POINT COMB ENTERPRISE REV S2014		..	2	1.B FE	1,022,360	111.263	1,112,630	1,000,000	1,009,164	0	(2,194)	0	0	4.000	3.740	MN	6,667	40,000	04/23/2014.	11/01/2036.
438689 JH 5	HONOLULU WATER SUPPLY WTR SYS REF S2014A		..	2	1.C FE	4,167,840	108.722	4,348,880	4,000,000	4,067,987	0	(17,964)	0	0	4.000	3.480	JJ	80,000	160,000	11/20/2014.	07/01/2035.
45203H YZ 9	ILLINOIS FIN AUTH (NORTHWESTERN) S2004C		..	2	1.B FE	25,070,000	100.000	25,070,000	25,070,000	25,070,000	0	0	0	0	0.070	0.080	MON	1,648	0	12/17/2020.	12/01/2034.
45203H YZ 9	ILLINOIS FIN AUTH (NORTHWESTERN) S2004C		..	2	1.B FE	5,650,000	100.000	5,650,000	5,650,000	5,650,000	0	0	0	0	0.070	0.100	MON	372	1,373	09/25/2020.	12/01/2034.
45203H 2B 7	ILLINOIS FIN AUTH (NORTHWESTERN) S2015		..	2	1.B FE	1,637,312	111.160	1,834,140	1,650,000	1,641,911	0	887	0	0	3.000	3.070	JD	4,125	49,500	05/12/2015.	12/01/2028.
45203H 2B 7	ILLINOIS FIN AUTH (NORTHWESTERN) S2015	SD	..	2	1.B FE	13,123,300	111.160	14,700,910	13,225,000	13,160,165	0	7,109	0	0	3.000	3.070	JD	33,063	396,750	05/12/2015.	12/01/2028.
45200F EG 0	ILLINOIS FIN AUTH (UNIV OF CHICAGO) S08		..	2	1.C FE	2,380,000	100.000	2,380,000	2,380,000	2,380,000	0	0	0	0	0.080	0.110	MON	164	208	11/13/2020.	07/01/2038.
45203H RD 6	ILLINOIS FIN AUTH (UNIV OF CHICAGO) S13A		..	2	1.C FE	4,087,930	108.593	3,800,755	3,500,000	3,649,492	0	(63,342)	0	0	5.000	3.020	AO	43,750	175,000	05/07/2013.	10/01/2034.
45203H B3 5	ILLINOIS FIN AUTH (UNIV OF CHICAGO) S14A	SD	..	2	1.C FE	11,211,090	110.319	12,135,090	11,000,000	11,087,193	0	(21,387)	0	0	4.000	3.770	AO	110,000	440,000	08/05/2014.	10/01/2034.
45204E D5 4	ILLINOIS FIN AUTH (UNIV OF CHICAGO) S18A		..	2	1.C FE	6,458,226	122.440	7,015,812	5,730,000	6,267,671	0	(69,707)	0	0	5.000	3.430	AO	71,625	286,500	02/23/2018.	10/01/2041.
45204E JP 4	ILLINOIS FIN AUTH REV CLEAN WTR REV S16		..	2	1.A FE	5,121,259	114.713	5,190,763	4,525,000	4,862,002	0	(62,690)	0	0	4.000	2.410	JJ	90,500	181,000	08/30/2016.	07/01/2032.
45204E KJ 6	ILLINOIS FIN AUTH REV CLEAN WTR REV S16		..	2	1.A FE	5,607,920	114.936	5,695,079	4,955,000	5,324,026	0	(68,648)	0	0	4.000	2.410	JJ	99,100	198,200	08/30/2016.	01/01/2032.
45204E YG 7	ILLINOIS FIN AUTH REV CLEAN WTR REV S17		..	2	1.A FE	2,931,950	124.212	3,105,300	2,500,000	2,791,592	0	(43,933)	0	0	5.000	2.870	JJ	62,500	125,000	08/30/2017.	07/01/2037.
45506D PJ 8	INDIANA FINANCE AUTH REV GREEN BOND S15A		..	2	1.A FE	10,198,427	117.333	9,820,772	8,370,000	9,173,898	0	(184,746)	0	0	5.000	2.510	FA	174,375	418,500	01/20/2015.	02/01/2034.
45506D WE 1	INDIANA FINANCE AUTH REV GREEN BOND S16A		..	2	1.A FE	6,307,690	120.367	6,367,414	5,290,000	5,850,946	0	(101,497)	0	0	5.000	2.750	FA	110,208	264,500	03/17/2016.	02/01/2036.
45506D YX 7	INDIANA FINANCE AUTH REV GREEN BOND S16D		..	2	1.A FE	10,997,019	122.185	10,917,230	8,935,000	10,166,637	0	(204,145)	0	0	5.000	2.350	FA	186,146	446,750	09/22/2016.	08/01/2036.
455168 AT 1	INDIANA UNIV REV STUDENT FEE REF S15W-1		..	2	1.A FE	3,954,608	110.321	4,043,265	3,665,000	3,783,524	0	(30,873)	0	0	4.000	3.040	FA	61,083	146,600	12/10/2014.	08/01/2032.
455168 EY 6	INDIANA UNIV REV STUDENT FEE S2018Y		..	2	1.A FE	2,060,935	116.969	2,304,289	1,970,000	2,040,329	0	(9,392)	0	0	4.000	3.390	FA	32,833	78,800	09/13/2018.	08/01/2036.
45528U RL 7	INDIANAPOLIS LOC PUB IMPT STORMWTR S15H		..	2	1.B FE	2,231,388	110.325	2,410,601	2,185,000	2,206,682	0	(4,937)	0	0	4.000	3.730	JJ	43,700	87,400	07/28/2015.	01/01/2038.
46246K 2E 1	IOWA FINANCE AUTH ST REVOLVING FD REFS15		..	2	1.A FE	7,573,467	119.820	7,362,939	6,145,000	6,817,494	0	(137,004)	0	0	5.000	2.460	FA	128,021	307,250	02/04/2015.	08/01/2030.
46246K 3G 5	IOWA FINANCE AUTH ST REVOLVING FD REFS16		..	2	1.A FE	14,360,241	122.798	14,447,185	11,765,000	13,321,398	0	(257,135)	0	0	5.000	2.450	FA	245,104	588,250	10/11/2016.	08/01/2034.
46246K 3H 3	IOWA FINANCE AUTH ST REVOLVING FD REFS16		..	2	1.A FE	15,122,452	122.647	15,146,905	12,350,000	14,011,379	0	(274,842)	0	0	5.000	2.410	FA	257,292	617,500	10/05/2016.	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
462460	5R	3	IOWA HIGHER ED (GRINNELL COLLEGE) S2017			2	1.A FE	2,262,221	124.701	2,394,259	1,920,000	2,137,724	0	(33,279)	0	0	5.000	2.900	JD	8,000	96,000	01/11/2017.	12/01/2034.
46613P	2L	9	JEA WATER & SEWER SYS S2014A			2	1.C FE	3,636,367	110.146	3,860,617	3,505,000	3,553,935	0	(14,012)	0	0	4.000	3.540	AO	35,050	140,200	06/25/2014.	10/01/2030.
46613P	2S	4	JEA WATER & SEWER SYS S2014A			2	1.C FE	2,073,637	109.964	2,210,276	2,010,000	2,033,747	0	(6,794)	0	0	4.000	3.610	AO	20,100	80,400	06/25/2014.	10/01/2031.
478754	7A	6	JOHNSON CO WATER DISTRICT #1 S2014			2	1.A FE	526,402	111.350	567,885	510,000	515,607	0	(1,739)	0	0	4.000	3.610	JJ	10,200	20,400	01/14/2014.	01/01/2030.
478754	7A	6	JOHNSON CO WATER DISTRICT #1 S2014	SD		2	1.A FE	7,488,321	111.350	8,078,443	7,255,000	7,334,769	0	(24,743)	0	0	4.000	3.610	JJ	145,100	290,200	01/14/2014.	01/01/2030.
478754	7C	2	JOHNSON CO WATER DISTRICT #1 S2014			2	1.A FE	4,421,235	111.350	4,804,753	4,315,000	4,351,440	0	(11,283)	0	0	4.000	3.700	JJ	86,300	172,600	01/14/2014.	01/01/2031.
478754	7E	8	JOHNSON CO WATER DISTRICT #1 S2014			2	1.A FE	3,509,168	111.350	3,841,575	3,450,000	3,470,363	0	(6,294)	0	0	4.000	3.790	JJ	69,000	138,000	01/14/2014.	01/01/2032.
47875P	CU	9	JOHNSON CO WATER DISTRICT #1 S2017B			2	1.A FE	1,883,178	108.950	2,102,735	1,930,000	1,889,405	0	2,018	0	0	3.125	3.300	JJ	30,156	60,313	10/11/2017.	07/01/2036.
47875P	EK	9	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	5,191,378	100.512	5,211,547	5,185,000	5,191,167	0	(211)	0	0	0.550	0.510	JJ	3,327	0	10/14/2020.	01/01/2024.
47875P	EL	7	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	2,635,922	100.479	2,647,622	2,635,000	2,635,912	0	(10)	0	0	0.550	0.540	JJ	1,691	0	10/14/2020.	07/01/2024.
47875P	EM	5	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	6,635,000	100.530	6,670,166	6,635,000	6,635,000	0	0	0	0	0.650	0.650	JJ	5,032	0	10/14/2020.	01/01/2025.
47875P	EN	3	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	2,482,232	100.628	2,495,574	2,480,000	2,482,195	0	(37)	0	0	0.700	0.680	JJ	2,025	0	10/14/2020.	07/01/2025.
47875P	EP	8	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	6,775,000	100.534	6,811,179	6,775,000	6,775,000	0	0	0	0	0.850	0.850	JJ	6,719	0	10/14/2020.	01/01/2026.
47875P	EQ	6	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	3,356,812	100.535	3,372,949	3,355,000	3,356,794	0	(17)	0	0	0.950	0.940	JJ	3,718	0	10/14/2020.	07/01/2026.
47875P	ER	4	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	7,363,679	100.964	7,425,902	7,355,000	7,363,538	0	(141)	0	0	1.050	1.030	JJ	9,010	0	10/14/2020.	01/01/2027.
47875P	ES	2	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	3,222,936	100.709	3,247,865	3,225,000	3,222,983	0	47	0	0	1.100	1.110	JJ	4,139	0	10/14/2020.	07/01/2027.
47875P	ET	0	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	7,530,255	100.901	7,582,710	7,515,000	7,530,082	0	(173)	0	0	1.250	1.220	JJ	10,959	0	10/14/2020.	01/01/2028.
47875P	EU	7	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	3,106,696	100.815	3,125,265	3,100,000	3,106,633	0	(63)	0	0	1.300	1.270	JJ	4,702	0	10/14/2020.	07/01/2028.
47875P	EV	5	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	7,691,674	100.758	7,738,214	7,680,000	7,691,596	0	(77)	0	0	1.400	1.380	JJ	12,544	0	10/14/2020.	01/01/2029.
47875P	EW	3	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	3,007,260	100.823	3,024,690	3,000,000	3,007,182	0	(78)	0	0	1.450	1.420	JJ	5,075	0	10/14/2020.	07/01/2029.
485424	PJ	8	KANSAS DEPT TRANS HWY S2012C	SD		2	1.C FE	11,265,900	105.901	10,590,100	10,000,000	10,239,802	0	(139,311)	0	0	4.000	2.520	MS	133,333	400,000	12/17/2012.	09/01/2029.
491313	8A	3	KENTUCKY INFRAS WWTR & DRINKING REF S16A			2	1.A FE	317,108	122.630	306,575	250,000	286,597	0	(6,783)	0	0	5.000	1.960	FA	5,208	12,500	04/04/2016.	02/01/2027.
491313	8A	3	KENTUCKY INFRAS WWTR & DRINKING REF S16A			2	1.A FE	2,835,765	122.630	2,759,175	2,250,000	2,570,001	0	(59,164)	0	0	5.000	2.040	FA	46,875	112,500	03/29/2016.	02/01/2027.
495289	Q6	0	KING CO SEWER REV REF S2014B			2	1.B FE	4,128,600	110.158	4,406,320	4,000,000	4,050,862	0	(13,400)	0	0	4.000	3.610	JJ	80,000	160,000	07/21/2014.	07/01/2035.
495289	X2	1	KING CO SEWER REV REF S2015			2	1.B FE	6,371,940	111.187	6,671,220	6,000,000	6,165,250	0	(38,079)	0	0	4.000	3.260	JJ	120,000	240,000	01/12/2015.	07/01/2036.
495289	3J	7	KING CO SEWER REV REF S2016A			2	1.B FE	3,735,014	113.181	3,893,426	3,440,000	3,600,250	0	(29,294)	0	0	4.000	2.990	JJ	68,800	137,600	02/01/2016.	07/01/2037.
495289	3J	7	KING CO SEWER REV REF S2016A	SD		2	1.B FE	10,314,720	113.181	10,752,195	9,500,000	9,942,552	0	(80,899)	0	0	4.000	2.990	JJ	190,000	380,000	02/01/2016.	07/01/2037.
495289	8N	3	KING CO SEWER REV REF S2017			2	1.B FE	2,501,729	125.256	2,636,639	2,105,000	2,386,495	0	(39,056)	0	0	5.000	2.740	JJ	52,625	105,250	12/05/2017.	07/01/2036.
495290	BV	9	KING CO SEWER REV REF S2020A			2	1.B FE	3,244,365	100.726	3,288,704	3,265,000	3,244,842	0	477	0	0	1.875	1.920	JJ	24,998	0	07/22/2020.	01/01/2037.
495290	BW	7	KING CO SEWER REV REF S2020A			2	1.B FE	3,273,686	100.342	3,331,354	3,320,000	3,274,624	0	938	0	0	1.875	1.970	JJ	25,419	0	07/22/2020.	01/01/2038.
495290	BX	5	KING CO SEWER REV REF S2020A			2	1.B FE	3,374,608	101.075	3,421,389	3,385,000	3,374,826	0	218	0	0	2.000	2.020	JJ	27,644	0	07/22/2020.	01/01/2039.
495290	BY	3	KING CO SEWER REV REF S2020A			2	1.B FE	3,411,533	100.859	3,479,636	3,450,000	3,412,222	0	690	0	0	2.000	2.070	JJ	28,175	0	07/22/2020.	01/01/2040.
495290	BZ	0	KING CO SEWER REV REF S2020A			2	1.B FE	4,214,320	121.586	4,279,827	3,520,000	4,186,528	0	(27,792)	0	0	4.000	1.720	JJ	57,493	0	07/22/2020.	01/01/2041.
495290	CA	4	KING CO SEWER REV REF S2020A			2	1.B FE	4,371,431	121.142	4,433,797	3,660,000	4,342,977	0	(28,454)	0	0	4.000	1.750	JJ	59,780	0	07/22/2020.	01/01/2042.
495290	CB	2	KING CO SEWER REV REF S2020A			2	1.B FE	10,056,344	120.783	10,194,085	8,440,000	9,991,814	0	(64,531)	0	0	4.000	1.780	JJ	137,853	0	07/22/2020.	01/01/2043.
520192	PP	4	LAWRENCE WATER & SEWER SYS REV REF S16A			2	1.C FE	3,125,069	109.465	3,174,485	2,900,000	3,023,121	0	(23,651)	0	0	3.500	2.560	MN	16,917	101,500	06/07/2016.	11/01/2032.
523530	JG	9	LEE CO WATER & SEWER REV S2011			2	1.B FE	6,139,104	103.795	5,937,074	5,720,000	5,756,341	0	(47,178)	0	0	5.250	4.370	AO	75,075	300,300	03/29/2011.	10/01/2023.
523530	JH	7	LEE CO WATER & SEWER REV S2011			2	1.B FE	4,050,422	103.795	3,964,969	3,820,000	3,840,059	0	(26,079)	0	0	5.250	4.520	AO	50,138	200,550	03/29/2011.	10/01/2024.
523530	JK	0	LEE CO WATER & SEWER REV S2011			2	1.B FE	1,825,200	103.795	1,821,602	1,755,000	1,761,127	0	(8,014)	0	0	5.250	4.760	AO	23,034	92,138	03/29/2011.	10/01/2026.

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
523530 JK 0	LEE CO WATER & SEWER REV S2011	SD..	..	2	1.B FE	3,952,000	103.795	3,944,210	3,800,000	3,813,268	0	(17,353)	0	0	5.250	4.760	AO	49,875	199,500	03/29/2011.	10/01/2026.
528902 KR 9	LEXINGTON-FAYETTE URBAN CO SEWER REV S19		..	2	1.C FE	2,947,807	107.461	3,207,711	2,985,000	2,949,729	0	1,841	0	0	2.625	2.720	AO	19,589	61,379	12/04/2019.	04/01/2036.
528902 KS 7	LEXINGTON-FAYETTE URBAN CO SEWER REV S19		..	2	1.C FE	3,003,451	106.319	3,253,361	3,060,000	3,006,130	0	2,592	0	0	2.625	2.760	AO	20,081	62,921	12/04/2019.	04/01/2037.
528902 KT 5	LEXINGTON-FAYETTE URBAN CO SEWER REV S19		..	2	1.C FE	3,117,549	106.906	3,356,848	3,140,000	3,118,562	0	952	0	0	2.750	2.800	AO	21,588	67,641	12/04/2019.	04/01/2038.
528902 KU 2	LEXINGTON-FAYETTE URBAN CO SEWER REV S19		..	2	1.C FE	3,186,976	106.562	3,441,953	3,230,000	3,188,743	0	1,701	0	0	2.750	2.840	AO	22,206	69,580	12/04/2019.	04/01/2039.
528902 KV 0	LEXINGTON-FAYETTE URBAN CO SEWER REV S19		..	2	1.C FE	3,258,978	106.337	3,530,388	3,320,000	3,261,309	0	2,253	0	0	2.750	2.870	AO	22,825	71,518	12/04/2019.	04/01/2040.
534272 G2 9	LINCOLN ELECTRIC SYSTEM REV REF S2016		..	2	1.C FE	1,078,530	112.679	1,126,790	1,000,000	1,048,237	0	(7,240)	0	0	3.000	2.160	MS	10,000	30,000	08/03/2016.	09/01/2029.
534272 G3 7	LINCOLN ELECTRIC SYSTEM REV REF S2016		..	2	1.C FE	266,000	111.167	277,918	250,000	259,857	0	(1,472)	0	0	3.000	2.310	MS	2,500	7,500	08/03/2016.	09/01/2031.
534272 G8 6	LINCOLN ELECTRIC SYSTEM REV REF S2016		..	2	1.C FE	1,035,577	126.499	1,024,642	810,000	948,247	0	(20,836)	0	0	5.000	2.040	MS	13,500	40,500	08/03/2016.	09/01/2031.
545904 MM 3	LOUDOUN CO SANTN WATER & SEWER REF S15		..	2	1.A FE	6,601,323	113.208	7,171,727	6,335,000	6,459,395	0	(28,515)	0	0	4.000	3.470	JJ	126,700	253,400	08/05/2015.	01/01/2036.
546398 KB 3	LOUISIANA PUB FAC (AIR PRODS CHEMS) S04		..	2	1.F FE	15,250,000	100.000	15,250,000	15,250,000	15,250,000	0	0	0	0	0.080	0.150	MON	1,220	4,558	09/23/2020.	12/01/2039.
546398 QS 0	LOUISIANA PUB FAC (AIR PRODS CHEMS) S06		..	2	1.F FE	9,500,000	100.000	9,500,000	9,500,000	9,500,000	0	0	0	0	0.030	0.100	MON	338	0	12/29/2020.	12/01/2040.
546398 SQ 2	LOUISIANA PUB FAC (AIR PRODS CHEMS) S07		..	2	1.F FE	16,010,000	100.000	16,010,000	16,010,000	16,010,000	0	0	0	0	0.030	0.070	MON	570	0	12/22/2020.	05/01/2042.
546398 SQ 2	LOUISIANA PUB FAC (AIR PRODS CHEMS) S07		..	2	1.F FE	8,990,000	100.000	8,990,000	8,990,000	8,990,000	0	0	0	0	0.030	0.090	MON	320	0	12/23/2020.	05/01/2042.
546398 ZP 6	LOUISIANA PUB FAC (AIR PRODS CHEMS)S08C		..	2	1.F FE	24,800,000	100.000	24,800,000	24,800,000	24,800,000	0	0	0	0	0.030	0.070	MON	849	0	12/22/2020.	12/01/2043.
546398 C4 8	LOUISIANA PUB FAC (AIR PRODS CHEMS)S09A		..	2	1.F FE	3,040,000	100.000	3,040,000	3,040,000	3,040,000	0	0	0	0	0.080	0.100	MON	243	0	12/10/2020.	08/01/2049.
54659R EN 7	LOUISVILLE & JEFFERSON CO WATER S2019		..	2	1.A FE	10,395,393	111.134	11,585,720	10,425,000	10,396,862	0	1,284	0	0	2.750	2.770	MN	36,632	298,633	10/17/2019.	11/15/2037.
546598 AA 1	LOUISVILLE & JEFFERSON REGL ARPT S1999A		..	2	1.G FE	3,200,000	100.000	3,200,000	3,200,000	3,200,000	0	0	0	0	0.060	0.070	JFMM	214	0	12/18/2020.	01/01/2029.
546598 AA 1	LOUISVILLE & JEFFERSON REGL ARPT S1999A		..	2	1.G FE	2,200,000	100.000	2,200,000	2,200,000	2,200,000	0	0	0	0	0.060	0.090	JFMM	147	196	11/19/2020.	01/01/2029.
546598 AA 1	LOUISVILLE & JEFFERSON REGL ARPT S1999A		..	2	1.G FE	1,200,000	100.000	1,200,000	1,200,000	1,200,000	0	0	0	0	0.060	0.170	JFMM	80	244	10/16/2020.	01/01/2029.
546598 AA 1	LOUISVILLE & JEFFERSON REGL ARPT S1999A		..	2	1.G FE	28,000,000	100.000	28,000,000	28,000,000	28,000,000	0	0	0	0	0.060	0.250	JFMM	1,872	20,832	07/20/2020.	01/01/2029.
546598 AB 9	LOUISVILLE & JEFFERSON REGL ARPT S1999B		..	2	1.G FE	1,900,000	100.000	1,900,000	1,900,000	1,900,000	0	0	0	0	0.040	0.120	JFMM	112	0	12/23/2020.	01/01/2029.
546598 AC 7	LOUISVILLE & JEFFERSON REGL ARPT S1999C		..	2	1.G FE	6,200,000	100.000	6,200,000	6,200,000	6,200,000	0	0	0	0	0.060	0.080	MON	493	0	12/18/2020.	01/01/2029.
54834R AC 3	LOWER NECHES VALLEY (EXXON) S2001B		..	2	1.D FE	12,600,000	100.000	12,600,000	12,600,000	12,600,000	0	0	0	0	0.130	0.100	MON	811	3,500	09/11/2020.	11/01/2029.
54834R AC 3	LOWER NECHES VALLEY (EXXON) S2001B		..	2	1.D FE	4,800,000	100.000	4,800,000	4,800,000	4,800,000	0	0	0	0	0.130	0.160	MON	309	1,334	09/15/2020.	11/01/2029.
557363 DE 5	MADISON CO CAP RES CORP COLGATE UNV S15B		..	2	1.D FE	570,560	111.070	627,546	565,000	567,775	0	(554)	0	0	4.000	3.880	JJ	11,300	22,600	06/24/2015.	07/01/2036.
56042R RQ 7	MAINE HIGHER FAC AUTH (BOWDOIN CLG)S2018		..	2	1.C FE	575,135	128.280	641,400	500,000	560,652	0	(7,059)	0	0	5.000	3.170	JJ	12,500	25,000	10/26/2018.	07/01/2032.
56045R CP 2	MAINE MUNI BOND BANK S2011C		..	2	1.E FE	2,447,900	104.009	2,361,004	2,270,000	2,287,000	0	(19,807)	0	0	5.000	4.070	MN	18,917	113,500	04/26/2011.	11/01/2027.
56045R CT 4	MAINE MUNI BOND BANK S2011C		..	2	1.E FE	1,090,320	103.598	1,035,980	1,000,000	1,012,366	0	(14,485)	0	0	4.500	2.982	MN	7,500	45,000	03/24/2015.	11/01/2031.
56045R DC 0	MAINE MUNI BOND BANK S2011C	SD..	..	2	1.E FE	3,388,121	104.009	3,354,290	3,225,000	3,240,732	0	(18,366)	0	0	5.000	4.390	MN	26,875	161,250	04/26/2011.	11/01/2030.
56045R QW 2	MAINE MUNI BOND BANK S2015A		..	2	1.C FE	1,685,625	110.786	1,816,890	1,640,000	1,663,134	0	(4,341)	0	0	3.750	3.430	MN	10,250	61,500	04/28/2015.	11/01/2033.
56045R UB 3	MAINE MUNI BOND BANK S2016A		..	2	1.C FE	2,085,713	112.666	2,185,720	1,940,000	2,026,397	0	(13,522)	0	0	3.500	2.670	MN	11,317	67,900	04/25/2016.	11/01/2031.
560551 PJ 6	MAINE TURNPIKE AUTH REV REF S2015		..	2	1.D FE	2,145,889	116.802	2,160,837	1,850,000	1,991,748	0	(28,875)	0	0	5.000	3.160	JJ	46,250	92,500	03/03/2015.	07/01/2037.
560551 PX 5	MAINE TURNPIKE AUTH REV S2018		..	2	1.D FE	1,195,560	126.519	1,265,190	1,000,000	1,146,442	0	(17,304)	0	0	5.000	2.820	JJ	25,000	50,000	01/25/2018.	07/01/2034.
561851 JN 7	MANATEE CO PUBLIC UTILITIES REF S2017		..	2	1.B FE	1,643,310	117.557	1,763,355	1,500,000	1,603,289	0	(13,689)	0	0	4.000	2.870	AO	15,000	60,000	12/15/2017.	10/01/2033.
561851 KH 8	MANATEE CO PUBLIC UTILITIES REV S2018		..	2	1.B FE	2,962,865	114.287	3,388,610	2,965,000	2,962,952	0	76	0	0	3.625	3.630	AO	26,870	107,481	09/07/2018.	10/01/2038.
574204 YS 6	MARYLAND DEPT OF TRANSPORTATION S2014		..	2	1.B FE	7,235,582	104.332	7,313,673	7,010,000	7,054,255	0	(30,206)	0	0	3.500	3.040	JD	20,446	245,350	06/11/2014.	06/01/2027.
574204 YS 6	MARYLAND DEPT OF TRANSPORTATION S2014	SD..	..	2	1.B FE	619,308	104.332	625,992	600,000	603,788	0	(2,585)	0	0	3.500	3.040	JD	1,750	21,000	06/11/2014.	06/01/2027.
574204 YF 4	MARYLAND DEPT TRANSN REV S2013	SD..	..	2	1.B FE	12,038,704	102.921	12,314,498	11,965,000	11,974,339	0	(10,137)	0	0	3.750	3.660	JD	37,391	448,688	11/20/2013.	12/01/2028.
574217 VC 6	MARYLAND H/E JOHNS HOPKINS UNIV S2005A		..	2	1.C FE	2,900,000	100.000	2,900,000	2,900,000	2,900,000	0	0	0	0	0.070	0.070	JFMM	172	0	12/17/2020.	07/01/2036.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
574217	VC	6	MARYLAND H/E JOHNS HOPKINS UNIV S2005A			2	1.C FE	33,615,000	100.000	33,615,000	33,615,000	33,615,000	0	0	0	0	0.070	0.120	JFMM.	1,994	5,364	10/15/2020.	07/01/2036.
57430Y	BN	4	MARYLAND WTR QUAL FING ADMIN REV S2014			2	1.C FE	9,226,759	109.093	9,731,096	8,920,000	9,029,256	0	(32,434)	0	0	3.500	3.090	MS	104,067	312,200	04/29/2014.	03/01/2028.
57430Y	BP	9	MARYLAND WTR QUAL FING ADMIN REV S2014			2	1.C FE	9,522,828	108.761	10,087,583	9,275,000	9,363,456	0	(26,231)	0	0	3.500	3.180	MS	108,208	324,625	04/29/2014.	03/01/2029.
575579	PY	7	MASSACHUSETTS BAY TRANS AUTH REF S07A-1			1	1.C FE	3,344,744	112.561	3,264,269	2,900,000	2,999,389	0	(37,209)	0	0	5.250	3.800	JJ	76,125	152,250	10/29/2009.	07/01/2023.
575579	ZD	2	MASSACHUSETTS BAY TRANS AUTH SR REF S15B			2	1.C FE	5,883,100	118.678	5,933,900	5,000,000	5,439,989	0	(90,272)	0	0	5.000	2.900	JJ	125,000	250,000	10/01/2015.	07/01/2033.
575579	XX	0	MASSACHUSETTS BAY TRANS AUTH SR S2014A			2	1.C FE	5,328,238	110.521	5,796,826	5,245,000	5,277,366	0	(8,489)	0	0	4.000	3.810	JJ	104,900	209,800	04/15/2014.	07/01/2035.
575579	XX	0	MASSACHUSETTS BAY TRANS AUTH SR S2014A	SD		2	1.C FE	6,095,220	110.521	6,631,260	6,000,000	6,037,025	0	(9,711)	0	0	4.000	3.810	JJ	120,000	240,000	04/15/2014.	07/01/2035.
575829	GC	4	MASSACHUSETTS CLEAN WATER TRUST REF S20			2	1.A FE	1,053,945	104.332	1,100,703	1,055,000	1,053,983	0	38	0	0	2.375	2.382	FA	10,440	4,872	05/15/2020.	08/01/2037.
575829	AU	0	MASSACHUSETTS CLEAN WATER TRUST S2015-18			2	1.A FE	8,780,347	113.108	8,426,546	7,450,000	7,939,851	0	(150,238)	0	0	5.000	2.760	FA	155,208	372,500	12/10/2014.	02/01/2034.
575829	AU	0	MASSACHUSETTS CLEAN WATER TRUST S2015-18	SD		2	1.A FE	483,214	113.108	463,743	410,000	436,958	0	(8,268)	0	0	5.000	2.760	FA	8,542	20,500	12/10/2014.	02/01/2034.
575829	ER	3	MASSACHUSETTS CLEAN WATER TRUST S2018-21			2	1.A FE	8,266,554	128.306	9,058,404	7,060,000	8,016,304	0	(110,816)	0	0	5.000	2.990	FA	147,083	353,000	08/28/2018.	08/01/2038.
57583U	ZK	7	MASSACHUSETTS DEV (BOSTON COLLEGE) S13S			2	1.D FE	5,517,175	109.942	5,799,441	5,275,000	5,346,667	0	(26,544)	0	0	5.000	4.420	JJ	131,875	263,750	08/13/2013.	07/01/2032.
57584X	YA	3	MASSACHUSETTS DEV FIN AGY (HARVARD) S16A			2	1.A FE	41,103,928	124.183	40,961,763	32,985,000	37,813,207	0	(811,621)	0	0	5.000	2.180	JJ	760,488	1,649,250	10/05/2016.	07/15/2033.
57584X	YB	1	MASSACHUSETTS DEV FIN AGY (HARVARD) S16A			2	1.A FE	5,319,618	123.970	5,597,246	4,515,000	5,004,202	0	(80,393)	0	0	5.000	2.870	JJ	104,096	225,750	11/21/2016.	07/15/2034.
57584X	S7	7	MASSACHUSETTS DEV FIN AGY (WILLIAMS)S17S			2	1.B FE	7,357,733	114.125	8,045,813	7,050,000	7,274,025	0	(30,252)	0	0	4.000	3.450	JJ	141,000	282,000	02/15/2018.	07/01/2046.
57584Y	EP	0	MASSACHUSETTS DEV FIN AGY(WELLESLEY)S18L			2	1.B FE	4,770,854	117.772	5,370,403	4,560,000	4,721,443	0	(18,555)	0	0	4.000	3.460	JJ	91,200	182,400	03/09/2018.	07/01/2040.
57584Y	ND	7	MASSACHUSETTS DEV FIN(TUFTS UNIV)REFS15Q			2	1.A	900,885	115.736	1,006,903	870,000	885,040	0	(2,946)	0	0	4.000	3.590	FA	13,147	34,800	02/12/2015.	08/15/2038.
57584Y	NE	5	MASSACHUSETTS DEV FIN(TUFTS UNIV)REFS15Q			2	1.D FE	6,342,438	111.399	6,823,189	6,125,000	6,230,882	0	(20,744)	0	0	4.000	3.590	FA	92,556	245,000	02/12/2015.	08/15/2038.
57585K	SV	1	MASSACHUSETTS H/E MASS INT TECH S01-J-2			2	1.A FE	1,125,000	100.000	1,125,000	1,125,000	1,125,000	0	0	0	0	0.070	0.110	JJ	460	0	12/29/2020.	07/01/2031.
57586C	S5	5	MASSACHUSETTS H/E (BOSTON COLLEGE) S08				1.D FE	11,469,570	122.754	12,889,170	10,500,000	10,826,847	0	(65,221)	0	0	5.500	4.710	JD	48,125	577,500	02/26/2008.	06/01/2025.
57585K	KV	9	MASSACHUSETTS H/E (HARVARD UNIV) S2000Y			2	1.A FE	20,905,000	100.000	20,905,000	20,905,000	20,905,000	0	0	0	0	0.070	0.060	MON	1,151	162	12/17/2020.	07/01/2035.
57585K	3G	1	MASSACHUSETTS H/E INST TECH S2003L				1.A FE	6,812,650	148.304	7,415,200	5,000,000	6,203,856	0	(78,681)	0	0	5.250	2.935	JJ	131,250	262,500	05/10/2012.	07/01/2033.
57585K	SW	9	MASSACHUSETTS H/E MIT S2001-J-1			2	1.A FE	1,025,000	100.000	1,025,000	1,025,000	1,025,000	0	0	0	0	0.050	0.050	JJ	376	0	12/29/2020.	07/01/2031.
576051	LD	6	MASSACHUSETTS WATER RES AUTH REF S2014F			2	1.B FE	2,156,099	110.753	2,281,512	2,060,000	2,099,228	0	(10,133)	0	0	4.000	3.430	FA	34,333	82,400	11/06/2014.	08/01/2035.
576051	LD	6	MASSACHUSETTS WATER RES AUTH REF S2014F	SD		2	1.B FE	5,630,977	110.753	5,958,511	5,380,000	5,482,450	0	(26,465)	0	0	4.000	3.430	FA	89,667	215,200	11/06/2014.	08/01/2035.
576051	PL	4	MASSACHUSETTS WATER RES AUTH REF S2016C			2	1.B FE	12,343,500	123.384	12,338,400	10,000,000	11,350,840	0	(223,543)	0	0	5.000	2.400	FA	208,333	500,000	04/14/2016.	08/01/2035.
576051	GW	0	MASSACHUSETTS WATER RES AUTH S2013A			2	1.B FE	1,490,717	108.716	1,500,281	1,380,000	1,417,112	0	(13,648)	0	0	4.000	2.911	FA	23,000	55,200	03/24/2015.	08/01/2029.
576051	KC	9	MASSACHUSETTS WATER RES AUTH S2014D			2	1.B FE	3,230,294	115.345	3,212,358	2,785,000	2,965,031	0	(46,840)	0	0	5.000	3.080	FA	58,021	139,250	11/06/2014.	08/01/2034.
576051	KD	7	MASSACHUSETTS WATER RES AUTH S2014D			2	1.B FE	3,379,399	115.212	3,369,951	2,925,000	3,108,971	0	(47,811)	0	0	5.000	3.130	FA	60,938	146,250	11/06/2014.	08/01/2035.
57605A	FM	3	MASSACHUSETTS WTR POLL ABATE TR REF S14			2	1.A FE	99,722	112.854	101,569	90,000	93,750	0	(983)	0	0	4.000	2.770	FA	1,500	3,600	05/28/2014.	08/01/2027.
57605A	FM	3	MASSACHUSETTS WTR POLL ABATE TR REF S14	SD		2	1.A FE	10,415,388	112.854	10,608,276	9,400,000	9,791,652	0	(102,629)	0	0	4.000	2.770	FA	156,667	376,000	05/28/2014.	08/01/2027.
57605A	FN	1	MASSACHUSETTS WTR POLL ABATE TR REF S14			2	1.A FE	781,775	116.664	758,316	650,000	700,720	0	(13,310)	0	0	5.000	2.700	FA	13,542	32,500	05/28/2014.	08/01/2028.
585395	2C	9	MELBOURNE WATER & SEWER REF S2016A			2	1.C FE	1,121,313	123.672	1,119,232	905,000	1,024,681	0	(21,211)	0	0	5.000	2.310	AO	11,313	45,250	03/15/2016.	10/01/2027.
585395	2Q	8	MELBOURNE WATER & SEWER REV REF S2016B			2	1.C FE	1,791,396	123.438	1,758,992	1,425,000	1,631,653	0	(36,900)	0	0	5.000	2.070	AO	17,813	71,250	06/07/2016.	10/01/2028.
586158	PE	1	MEMPHIS ELEC SYS REV S2016			2	1.E FE	776,312	123.988	750,127	605,000	708,002	0	(16,277)	0	0	5.000	1.940	JD	2,521	30,250	08/16/2016.	12/01/2030.
586158	QA	8	MEMPHIS ELEC SYS REV S2017			2	1.E FE	5,557,319	115.100	6,025,485	5,235,000	5,463,891	0	(29,610)	0	0	3.500	2.800	JD	15,269	183,225	09/15/2017.	12/01/2031.
58616P	AQ	1	MEMPHIS GAS SYS REV S2016			2	1.D FE	705,031	117.514	710,960	605,000	665,450	0	(9,471)	0	0	4.000	2.190	JD	2,017	24,200	08/16/2016.	12/01/2031.
58616P	BN	7	MEMPHIS GAS SYS REV S2017			2	1.D FE	1,429,987	119.202	1,549,626	1,300,000	1,392,381	0	(11,921)	0	0	4.000	2.860	JD	4,333	52,000	09/15/2017.	12/01/2034.
592030	J2	7	MET GOVT NASHVILLE DAVIDSON ELEC REVS17A			2	1.C FE	1,712,693	123.475	1,778,040	1,440,000	1,623,668	0	(25,989)	0	0	5.000	2.800	MN	9,200	72,000	05/24/2017.	05/15/2037.
592030	A7	5	MET GOVT NASHVILLE DAVIDSON ELEC S2014A			2	1.C FE	2,018,267	114.945	1,982,801	1,725,000	1,834,808	0	(30,516)	0	0	5.000	3.000	MN	11,021	86,250	06/10/2014.	05/15/2029.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
592030	A8	3	MET GOVT NASHVILLE DAVIDSON ELEC S2014A			2	1.C FE	1,162,570	114.813	1,148,130	1,000,000	1,061,016	0	(16,928)	0	0	5.000	3.080	MN	6,389	50,000	06/10/2014.	05/15/2030.
594695	2E	7	MICHIGAN TRUNK LINE S2020B			2	1.C FE	30,231,846	122.491	30,947,351	25,265,000	30,095,150	0	(136,697)	0	0	4.000	1.870	MN	129,132	182,469	08/27/2020.	11/15/2041.
60416H	3G	7	MINNESOTA HIGHER ED(CARLETON COLL)REFS17			2	1.C FE	1,567,582	111.003	1,737,197	1,565,000	1,566,713	0	(255)	0	0	3.000	2.980	MS	15,650	46,950	04/28/2017.	03/01/2030.
604115	CP	8	MINNESOTA PUB FAC AUTH REV S2016A			2	1.A FE	19,285,867	122.095	18,991,877	15,555,000	17,589,459	0	(366,841)	0	0	5.000	2.300	MS	259,250	777,750	02/09/2016.	03/01/2032.
604115	CT	0	MINNESOTA PUB FAC AUTH REV S2016A			2	1.A FE	23,067,931	121.246	22,927,619	18,910,000	21,187,409	0	(408,130)	0	0	5.000	2.500	MS	315,167	945,500	02/09/2016.	03/01/2036.
60528A	BL	7	MISSISSIPPI BUS FIN COM CHEVRON S2009D			2	1.D FE	1,200,000	100.000	1,200,000	1,200,000	1,200,000	0	0	0	0	0.060	0.110	MON	57	0	12/23/2020.	12/01/2030.
60528A	AT	1	MISSISSIPPI BUS FIN COM CHEVRON S2010B			2	1.D FE	20,135,000	100.000	20,135,000	20,135,000	20,135,000	0	0	0	0	0.050	0.070	MON	877	0	12/23/2020.	12/01/2030.
60528A	AU	8	MISSISSIPPI BUS FIN COM CHEVRON S2010C			2	1.D FE	10,005,000	100.000	10,005,000	10,005,000	10,005,000	0	0	0	0	0.050	0.070	MON	436	0	12/23/2020.	12/01/2030.
60528A	BX	1	MISSISSIPPI BUS FIN COM CHEVRON S2010G			2	1.D FE	2,810,000	100.000	2,810,000	2,810,000	2,810,000	0	0	0	0	0.050	0.070	MON	122	0	12/23/2020.	11/01/2035.
60528A	BZ	6	MISSISSIPPI BUS FIN COM CHEVRON S2010I			2	1.D FE	19,130,000	100.000	19,130,000	19,130,000	19,130,000	0	0	0	0	0.050	0.070	MON	833	0	12/23/2020.	11/01/2035.
60528A	CD	4	MISSISSIPPI BUS FIN COM CHEVRON S2011A			2	1.D FE	6,000,000	100.000	6,000,000	6,000,000	6,000,000	0	0	0	0	0.050	0.070	JFMA	261	0	12/23/2020.	11/01/2035.
60528A	CE	2	MISSISSIPPI BUS FIN COM CHEVRON S2011B			2	1.C FE	19,465,000	100.000	19,465,000	19,465,000	19,465,000	0	0	0	0	0.050	0.070	MON	848	0	12/23/2020.	11/01/2035.
60528A	CG	7	MISSISSIPPI BUS FIN COM CHEVRON S2011D			2	1.D FE	2,285,000	100.000	2,285,000	2,285,000	2,285,000	0	0	0	0	0.050	0.070	MON	100	0	12/23/2020.	11/01/2035.
60528A	CG	7	MISSISSIPPI BUS FIN COM CHEVRON S2011D			2	1.D FE	5,500,000	100.000	5,500,000	5,500,000	5,500,000	0	0	0	0	0.050	0.100	MON	240	0	12/30/2020.	11/01/2035.
60528A	CK	8	MISSISSIPPI BUS FIN COM CHEVRON S2011G			2	1.C FE	5,520,000	100.000	5,520,000	5,520,000	5,520,000	0	0	0	0	0.050	0.070	MON	240	0	12/23/2020.	11/01/2035.
60636U	DG	1	MISSOURI ENV IMP & ENERGY WTR POLL S15B			2	1.A FE	3,670,999	112.584	3,833,485	3,405,000	3,538,759	0	(27,694)	0	0	3.500	2.570	JJ	59,588	119,175	12/10/2015.	07/01/2028.
60636U	DL	0	MISSOURI ENV IMP & ENERGY WTR POLL S15B			2	1.A FE	1,683,260	110.512	1,773,718	1,605,000	1,644,671	0	(8,137)	0	0	3.500	2.910	JJ	28,088	56,175	12/10/2015.	07/01/2030.
610532	BZ	5	MONROE CO DEV AUTH GULF POWER S2019			2	1.F FE	8,870,000	100.000	8,870,000	8,870,000	8,870,000	0	0	0	0	0.170	0.100	MON	734	0	12/23/2020.	10/01/2049.
622634	FS	7	MOUNT PLEASANT WATER & SEWER REV S2017A			2	1.B FE	935,528	123.622	988,976	800,000	891,258	0	(12,705)	0	0	5.000	3.030	JD	3,333	40,000	04/27/2017.	06/01/2037.
631663	QK	0	NASSAU CO SALES TAX FIN AUTH S2009A	SD		2	1.A FE	222,077	100.349	210,733	210,000	210,000	0	0	0	0	5.000	4.290	MN	1,342	10,500	04/08/2009.	11/15/2023.
631663	QM	6	NASSAU CO SALES TAX FIN AUTH S2009A			2	1.A FE	104,585	100.349	100,349	100,000	100,000	0	0	0	0	5.000	4.430	MN	639	5,000	04/08/2009.	11/15/2024.
641480	JB	5	NEVADA HIGHWAY IMPT REV REF S2016			2	1.B FE	25,733,500	111.251	27,812,750	25,000,000	25,413,159	0	(70,054)	0	0	3.000	2.670	JD	62,500	750,000	02/17/2016.	12/01/2029.
64465P	VW	5	NEW HAMPSHIRE MUNI BOND BANK S2012C			2	1.C FE	775,982	107.818	716,990	665,000	691,121	0	(15,594)	0	0	5.000	2.511	FA	12,561	33,250	03/24/2015.	08/15/2028.
64465P	ZE	1	NEW HAMPSHIRE MUNI BOND BANK S2014A			2	1.C FE	2,791,828	112.630	2,928,380	2,600,000	2,675,920	0	(19,513)	0	0	4.000	3.140	FA	39,289	104,000	06/11/2014.	08/15/2027.
64465P	ZF	8	NEW HAMPSHIRE MUNI BOND BANK S2014A			2	1.C FE	2,797,620	112.229	2,946,011	2,625,000	2,693,495	0	(17,571)	0	0	4.000	3.230	FA	39,667	105,000	06/11/2014.	08/15/2028.
64465P	ZG	6	NEW HAMPSHIRE MUNI BOND BANK S2014A			2	1.C FE	2,797,907	111.841	2,958,194	2,645,000	2,705,829	0	(15,575)	0	0	4.000	3.320	FA	39,969	105,800	06/11/2014.	08/15/2029.
64465P	ZH	4	NEW HAMPSHIRE MUNI BOND BANK S2014A			2	1.C FE	2,721,598	111.551	2,889,171	2,590,000	2,642,462	0	(13,411)	0	0	4.000	3.400	FA	39,138	103,600	06/11/2014.	08/15/2030.
64465P	ZJ	0	NEW HAMPSHIRE MUNI BOND BANK S2014A			2	1.C FE	2,720,646	111.274	2,909,815	2,615,000	2,657,254	0	(10,776)	0	0	4.000	3.520	FA	39,516	104,600	06/11/2014.	08/15/2031.
64465P	5S	3	NEW HAMPSHIRE MUNI BOND BANK S2019A			2	1.B FE	474,384	113.328	543,974	480,000	475,057	0	366	0	0	3.000	3.110	FA	5,440	14,400	01/09/2019.	02/15/2032.
645778	AQ	4	NEW JERSEY ECON DEV AUTH S1989 (EXXON)			2	1.D FE	2,100,000	100.000	2,100,000	2,100,000	2,100,000	0	0	0	0	0.030	0.080	MON	64	0	12/23/2020.	04/01/2022.
646065	7X	4	NEW JERSEY EDL FACS (PRINCETON UNIV)S14A			2	1.A FE	5,310,100	112.309	5,615,450	5,000,000	5,116,462	0	(30,904)	0	0	4.000	3.290	JJ	100,000	200,000	02/06/2014.	07/01/2028.
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	JP	6	NEW JERSEY EDL FACS (PRINCETON UNIV)S15D			2	1.A FE	1,772,234	113.616	1,903,068	1,675,000	1,722,247	0	(9,582)	0	0	4.000	3.320	JJ	33,500	67,000	05/05/2015.	07/01/2035.
646066	JP	6	NEW JERSEY EDL FACS (PRINCETON UNIV)S15D	SD		2	1.A FE	19,388,766	113.616	20,820,132	18,325,000	18,841,901	0	(104,831)	0	0	4.000	3.320	JJ	366,500	733,000	05/05/2015.	07/01/2035.
646066	P7	9	NEW JERSEY EDL FACS (PRINCETON UNIV)S17B			2	1.A FE	5,266,250	119.052	5,952,600	5,000,000	5,179,548	0	(24,313)	0	0	4.000	3.380	JJ	100,000	200,000	03/07/2017.	07/01/2036.
646066	5P	1	NEW JERSEY EDL FACS (PRINCETON UNIV)S17I			2	1.A FE	6,142,976	118.087	6,612,872	5,600,000	5,986,520	0	(53,444)	0	0	4.000	2.830	JJ	112,000	224,000	12/15/2017.	07/01/2040.
645791	Z7	2	NEW JERSEY ENVR INFRA TRUST REF S16A R-1				1.A FE	5,559,181	128.727	5,631,806	4,375,000	5,148,734	0	(92,508)	0	0	4.500	2.000	MS	65,625	196,875	05/10/2016.	09/01/2028.
64579S	DW	2	NEW JERSEY ENVR INFRA TRUST REF S16A R-2				1.A	19,041	129.571	19,436	15,000	17,641	0	(316)	0	0	4.500	2.010	MS	225	675	05/10/2016.	09/01/2028.
64579S	EF	8	NEW JERSEY ENVR INFRA TRUST REF S16A R-2				1.A FE	7,825,974	128.641	7,930,718	6,165,000	7,250,511	0	(129,728)	0	0	4.500	2.010	MS	92,475	277,425	05/10/2016.	09/01/2028.

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
645791 8P 2	NEW JERSEY ENVR INFRA TRUST REV S17 A-1		..	2	1.A FE	1,466,779	109.819	1,630,812	1,485,000	1,469,557	0	802	0	0	3.250	3.340	MS	16,088	48,263	05/11/2017.	09/01/2035.
64579S BE 4	NEW JERSEY ENVR INFRA TRUST REV S17 A-2		..	2	1.A FE	976,027	109.032	1,073,965	985,000	978,140	0	696	0	0	2.500	2.590	MS	8,208	24,625	11/08/2017.	09/01/2029.
64711N F7 5	NEW MEXICO FIN AUTH SR LIEN REF S2016C		..	2	1.B FE	3,064,545	115.146	3,166,515	2,750,000	2,930,409	0	(30,553)	0	0	4.000	2.690	JD	9,167	110,000	04/27/2016.	06/01/2033.
64711N P4 1	NEW MEXICO FIN AUTH SR LIEN REF S2016F		..	2	1.B FE	842,692	121.499	905,168	745,000	804,644	0	(9,882)	0	0	5.000	3.370	JD	3,104	37,250	11/29/2016.	06/01/2036.
64711N 3L 7	NEW MEXICO FIN AUTH SR LIEN REF S2018A		..	2	1.B FE	1,412,688	112.857	1,608,212	1,425,000	1,413,943	0	450	0	0	3.500	3.560	JD	4,156	49,875	02/21/2018.	06/01/2038.
64711N YN 9	NEW MEXICO FIN AUTH SR LIEN S2015B		..	2	1.B FE	1,478,611	112.642	1,588,252	1,410,000	1,443,228	0	(6,864)	0	0	4.000	3.420	JD	4,700	56,400	05/28/2015.	06/01/2033.
64711N ZK 4	NEW MEXICO FIN AUTH SR LIEN S2015C		..	2	1.B FE	4,073,109	118.157	4,147,311	3,510,000	3,784,712	0	(57,220)	0	0	5.000	3.090	JD	14,625	175,500	07/28/2015.	06/01/2034.
64711N J5 5	NEW MEXICO FIN AUTH SR LIEN S2016		..	2	1.B FE	4,129,093	115.146	4,174,043	3,625,000	3,915,985	0	(49,723)	0	0	4.000	2.410	JD	12,083	145,000	06/23/2016.	06/01/2033.
64972F 4V 5	NEW YORK CITY FIN AUTH WTR & SWR S11A-1		..	2	1.B FE	6,500,000	100.000	6,500,000	6,500,000	6,500,000	0	0	0	0	0.030	0.100	MON	205	0	12/23/2020.	06/15/2044.
64972F 6R 2	NEW YORK CITY FIN AUTH WTR & SWR S12B-1		..	2	1.B FE	1,750,000	100.000	1,750,000	1,750,000	1,750,000	0	0	0	0	0.030	0.100	MON	70	0	12/29/2020.	06/15/2045.
64972F 6V 3	NEW YORK CITY FIN AUTH WTR & SWR S12B-3		..	2	1.B FE	1,600,000	100.000	1,600,000	1,600,000	1,600,000	0	0	0	0	0.030	0.100	MON	64	0	12/29/2020.	06/15/2045.
64972G JZ 8	NEW YORK CITY FIN AUTH WTR & SWR REFS16A		..	2	1.B FE	35,302,800	120.632	36,189,600	30,000,000	32,993,647	0	(505,637)	0	0	4.500	2.530	JD	60,000	1,350,000	02/25/2016.	06/15/2032.
64972F 4W 3	NEW YORK CITY WTR & SWR S2011 A-2		..	2	1.B FE	6,600,000	100.000	6,600,000	6,600,000	6,600,000	0	0	0	0	0.040	0.100	MON	175	0	12/29/2020.	06/15/2044.
649907 7C 0	NEW YORK DORM AUTH (COLUMBIA UNIV) S2015		..	1	1.A FE	4,503,800	122.769	4,296,915	3,500,000	3,981,942	0	(95,945)	0	0	5.000	1.950	AO	43,750	175,000	03/25/2015.	10/01/2025.
649907 7D 8	NEW YORK DORM AUTH (COLUMBIA UNIV) S2015		..	1	1.A FE	6,172,065	160.810	7,236,450	4,500,000	5,988,471	0	(39,631)	0	0	5.000	3.080	AO	56,250	225,000	01/28/2016.	10/01/2045.
64990B ZL 0	NEW YORK DORM AUTH (COLUMBIA UNIV)S16A-2		..	2	1.A FE	3,342,955	120.445	3,312,238	2,750,000	3,081,870	0	(58,415)	0	0	5.000	2.530	AO	34,375	137,500	04/11/2016.	10/01/2046.
64990B ZL 0	NEW YORK DORM AUTH (COLUMBIA UNIV)S16A-2	SD	..	2	1.A FE	3,950,765	120.445	3,914,463	3,250,000	3,642,211	0	(69,036)	0	0	5.000	2.530	AO	40,625	162,500	04/11/2016.	10/01/2046.
64990B ZL 0	NEW YORK DORM AUTH (COLUMBIA UNIV)S16A-2		..	2	1.A FE	1,661,385	120.445	1,650,097	1,370,000	1,533,186	0	(28,697)	0	0	5.000	2.560	AO	17,125	68,500	04/07/2016.	10/01/2046.
64985H UM 7	NEW YORK ENVIRONMENTAL FACS CORP S15D	SD	..	2	1.A FE	13,277,432	118.867	13,241,784	11,140,000	12,147,099	0	(223,254)	0	0	5.000	2.710	MS	164,006	557,000	08/04/2015.	09/15/2029.
65819G LD 8	NORTH CAROLINA CAP FACS (DUKE UNIV) S16B		..	2	1.B FE	15,247,380	122.997	15,706,717	12,770,000	14,287,960	0	(240,593)	0	0	5.000	2.750	AO	159,625	638,500	10/17/2016.	10/01/2040.
659079 BM 8	NORTH DAVIS CO SWR DIST REV S2012B		..	2	1.B FE	1,451,196	103.408	1,463,223	1,415,000	1,426,887	0	(9,922)	0	0	3.500	2.761	MS	16,508	49,525	10/11/2012.	03/01/2028.
659079 BN 6	NORTH DAVIS CO SWR DIST REV S2012B		..	2	1.B FE	1,130,434	103.289	1,100,028	1,065,000	1,074,081	0	(7,580)	0	0	3.500	2.750	MS	12,425	37,275	10/11/2012.	03/01/2029.
659079 BP 1	NORTH DAVIS CO SWR DIST REV S2012B		..	2	1.B FE	1,595,104	103.177	1,557,973	1,510,000	1,521,836	0	(9,877)	0	0	3.500	2.810	MS	17,617	52,850	10/11/2012.	03/01/2030.
659079 BQ 9	NORTH DAVIS CO SWR DIST REV S2012B		..	2	1.B FE	1,256,315	103.104	1,232,093	1,195,000	1,203,544	0	(7,129)	0	0	3.500	2.870	MS	13,942	41,825	10/11/2012.	03/01/2031.
659079 CM 7	NORTH DAVIS CO SWR DIST REV S2014		..	2	1.B FE	41,712	106.619	42,648	40,000	40,512	0	(225)	0	0	4.000	3.380	MS	533	1,600	03/24/2015.	03/01/2033.
662903 NX 7	NORTH TEXAS MUNI WTR DIST SYS REV S2014		..	2	1.C FE	11,375,547	109.104	12,361,483	11,330,000	11,346,480	0	(4,955)	0	0	3.500	3.450	MS	132,183	396,550	07/09/2014.	09/01/2030.
662903 NY 5	NORTH TEXAS MUNI WTR DIST SYS REV S2014		..	2	1.C FE	4,608,894	109.840	4,970,260	4,525,000	4,555,765	0	(9,078)	0	0	3.750	3.520	MS	56,563	169,688	07/09/2014.	09/01/2031.
662903 RG 0	NORTH TEXAS MUNI WTR DIST SYS REV S2016		..	2	1.C FE	3,856,702	122.049	3,954,388	3,240,000	3,618,187	0	(60,872)	0	0	5.000	2.760	MS	54,000	162,000	10/27/2016.	09/01/2037.
662903 RG 0	NORTH TEXAS MUNI WTR DIST SYS REV S2016	SD	..	2	1.C FE	15,141,125	122.049	15,524,633	12,720,000	14,204,733	0	(238,978)	0	0	5.000	2.760	MS	212,000	636,000	10/27/2016.	09/01/2037.
662835 VZ 7	NORTH TEXAS WATER REGL WSTWTR REF S2016		..	2	1.C FE	2,302,043	121.794	2,247,099	1,845,000	2,112,475	0	(46,087)	0	0	5.000	2.150	JD	7,688	92,250	08/25/2016.	06/01/2034.
662835 ZT 7	NORTH TEXAS WATER REGL WSTWTR REV S2018		..	2	1.C FE	1,257,805	116.100	1,486,080	1,280,000	1,260,554	0	1,019	0	0	3.375	3.510	JD	3,600	43,200	03/26/2018.	06/01/2035.
662842 PH 0	NORTH TEXAS WATER UPPER EAST FORK S2018		..	2	1.B FE	3,790,470	116.987	4,463,054	3,815,000	3,793,539	0	1,119	0	0	3.500	3.550	JD	11,127	133,525	02/23/2018.	06/01/2035.
67756D BD 7	OHIO HGR ED FAC COMM (CLEV CLINIC) S13B2		..	2	1.D FE	18,400,000	100.000	18,400,000	18,400,000	18,400,000	0	0	0	0	0.050	0.100	MON	842	0	12/30/2020.	01/01/2039.
67756A H9 6	OHIO HGR ED FAC COMM (CLEV CLINIC)S14B-4		..	2	1.D FE	23,645,000	100.000	23,645,000	23,645,000	23,645,000	0	0	0	0	0.020	0.090	MON	790	0	12/23/2020.	01/01/2043.
677561 KP 6	OHIO HOSP FAC REV (CLEV CLINIC) REF S17A		..	2	1.C FE	6,803,370	110.331	7,723,170	7,000,000	6,828,962	0	7,894	0	0	3.250	3.450	JJ	113,750	227,500	08/09/2017.	01/01/2037.
679111 VM 3	OKLAHOMA TURNPIKE AUTH REV S2011B		..	2	1.D FE	1,290,204	100.000	1,155,000	1,155,000	1,155,000	0	(17,108)	0	0	5.000	3.480	JJ	28,875	57,750	12/06/2011.	01/01/2027.
679111 VW 1	OKLAHOMA TURNPIKE AUTH REV S2011B		..	2	1.D FE	1,649,910	100.000	1,500,000	1,500,000	1,500,000	0	(19,119)	0	0	5.000	3.690	JJ	37,500	75,000	12/06/2011.	01/01/2029.
679111 WC 4	OKLAHOMA TURNPIKE AUTH REV S2011B		..	2	1.D FE	1,565,957	100.000	1,450,000	1,450,000	1,450,000	0	(14,927)	0	0	5.000	3.940	JJ	36,250	72,500	12/06/2011.	01/01/2031.
679111 WQ 3	OKLAHOMA TURNPIKE AUTH REV S2017A		..	2	1.D FE	2,494,027	113.879	2,790,036	2,450,000	2,476,575	0	(4,747)	0	0	4.000	3.760	JJ	49,000	98,000	01/31/2017.	01/01/2036.
679111 ZH 0	OKLAHOMA TURNPIKE AUTH REV S2018A		..	2	1.D FE	3,202,518	115.113	3,666,349	3,185,000	3,198,506	0	(1,961)	0	0	4.000	3.920	JJ	63,700	127,400	10/18/2018.	01/01/2038.

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
67919P	JT	1	OKLAHOMA WATER RES BRD MASTER TR S2012B	SD..	..	2	1.A FE	6,811,010	104.776	6,496,112	6,200,000	6,290,553	0	(70,377)	0	0	4.000	2.800	AO	62,000	248,000	10/23/2012.	04/01/2031.
67919P	MG	5	OKLAHOMA WATER RES BRD MASTER TR S2015		..	2	1.A FE	553,592	118.294	550,067	465,000	508,239	0	(9,489)	0	0	5.000	2.670	AO	5,813	23,250	12/01/2015.	04/01/2032.
67919P	NQ	2	OKLAHOMA WATER RES BRD MASTER TR S2016		..	2	1.A FE	5,277,222	114.578	5,453,913	4,760,000	5,063,249	0	(53,120)	0	0	4.000	2.690	AO	47,600	190,400	10/04/2016.	04/01/2037.
67919P	PF	4	OKLAHOMA WATER RES BRD MASTER TR S2018		..	2	1.A FE	2,046,013	124.679	2,181,883	1,750,000	1,962,871	0	(30,700)	0	0	5.000	2.860	AO	21,875	87,500	03/14/2018.	04/01/2032.
682001	DR	0	OMAHA PUBLIC POWER DIST ELEC REF S15B		..	2	1.C FE	6,886,065	113.519	7,168,725	6,315,000	6,547,500	0	(60,735)	0	0	4.000	2.910	FA	105,250	252,600	12/11/2014.	02/01/2029.
682001	FQ	0	OMAHA PUBLIC POWER DIST ELEC REF S17A		..	2	1.C FE	1,210,130	128.345	1,283,450	1,000,000	1,151,697	0	(19,785)	0	0	5.000	2.590	FA	20,833	50,000	12/05/2017.	02/01/2032.
682001	GG	1	OMAHA PUBLIC POWER DIST ELEC S2018A		..	2	1.C FE	1,563,444	113.872	1,804,871	1,585,000	1,566,219	0	1,239	0	0	3.250	3.370	FA	21,464	51,513	09/12/2018.	02/01/2033.
682001	AW	2	OMAHA PUBLIC POWER DIST REV S2012B		..	2	1.C FE	3,833,025	104.134	3,826,925	3,675,000	3,770,138	0	(62,887)	0	0	4.000	1.650	FA	61,250	73,500	03/17/2020.	02/01/2032.
68428T	AT	4	ORANGE CO SANTN DIST WSTWTR REF S2012A	SD..	..	2	1.A FE	5,206,700	103.367	5,168,350	5,000,000	5,026,230	0	(23,460)	0	0	4.000	3.500	FA	83,333	200,000	02/28/2012.	02/01/2033.
68428T	CU	9	ORANGE CO SANTN DIST WSTWTR REV REF S16A		..	2	1.A FE	5,418,550	113.737	5,686,850	5,000,000	5,231,606	0	(41,584)	0	0	4.000	3.010	FA	83,333	200,000	03/02/2016.	02/01/2037.
68428T	CV	7	ORANGE CO SANTN DIST WSTWTR REV REF S16A	SD..	..	2	1.A FE	11,386,404	113.545	11,978,998	10,550,000	11,013,371	0	(83,073)	0	0	4.000	3.060	FA	175,833	422,000	03/02/2016.	02/01/2038.
68607V	H7	3	OREGON DEPT ADMIN SVCS LOTTERY REV S14B		..	2	1.C FE	2,649,011	114.569	2,560,617	2,235,000	2,386,638	0	(43,995)	0	0	5.000	2.800	AO	27,938	111,750	07/16/2014.	04/01/2027.
68607D	RV	9	OREGON DEPT OF TRANS HIGHWAY REF S2014A		..	2	1.B FE	1,322,262	114.567	1,420,631	1,240,000	1,274,000	0	(8,123)	0	0	4.000	3.240	MN	6,338	49,600	06/25/2014.	11/15/2031.
68607D	RV	9	OREGON DEPT OF TRANS HIGHWAY REF S2014A	SD..	..	2	1.B FE	20,004,538	114.567	21,492,769	18,760,000	19,274,380	0	(122,897)	0	0	4.000	3.240	MN	95,884	750,400	06/25/2014.	11/15/2031.
686507	GY	4	ORLANDO UTILITIES COMM UTIL SYS REF S15A		..	2	1.C FE	4,947,869	116.733	4,978,662	4,265,000	4,670,161	0	(65,358)	0	0	4.000	2.230	AO	42,650	170,600	06/22/2016.	10/01/2031.
686507	JL	9	ORLANDO UTILITIES COMM UTIL SYS REF S19A		..	2	1.C FE	3,018,275	132.087	3,302,175	2,500,000	2,932,701	0	(46,357)	0	0	5.000	2.650	AO	31,250	125,000	01/17/2019.	10/01/2032.
686507	GE	8	ORLANDO UTILITIES COMM UTIL SYS REV S15A		..	2	1.C FE	6,531,305	118.876	6,538,180	5,500,000	5,995,249	0	(108,489)	0	0	5.000	2.740	AO	68,750	275,000	10/06/2015.	10/01/2030.
686507	HY	3	ORLANDO UTILITIES COMM UTIL SYS REV S18A		..	2	1.C FE	5,202,613	127.478	5,481,554	4,300,000	4,952,200	0	(87,539)	0	0	5.000	2.540	AO	53,750	215,000	01/18/2018.	10/01/2032.
696572	LD	6	PALM BEACH CO WTR & SWR REF S2015	SD..	..	2	1.A FE	8,278,158	112.000	8,702,400	7,770,000	7,987,711	0	(53,887)	0	0	4.000	3.200	AO	77,700	310,800	02/10/2015.	10/01/2035.
696572	LX	2	PALM BEACH CO WTR & SWR REF S2019		..	2	1.A FE	2,877,809	109.380	3,177,489	2,905,000	2,879,213	0	1,281	0	0	2.750	2.820	AO	19,972	67,682	11/12/2019.	10/01/2036.
702541	HL	0	PASCO CO WATER & SEWER REF S2014A		..	2	1.B FE	3,522,146	112.857	3,797,638	3,365,000	3,430,625	0	(16,163)	0	0	4.000	3.440	AO	33,650	134,600	09/24/2014.	10/01/2033.
70917S	KX	0	PENNSYLVANIA HIGHER ED (BRYN MAWR) S2014		..	2	1.C FE	2,306,812	110.444	2,446,335	2,215,000	2,253,530	0	(9,035)	0	0	4.000	3.520	JD	7,383	88,600	06/26/2014.	12/01/2033.
70917S	KY	8	PENNSYLVANIA HIGHER ED (BRYN MAWR) S2014		..	2	1.C FE	2,364,428	110.352	2,516,026	2,280,000	2,315,485	0	(8,312)	0	0	4.000	3.570	JD	7,600	91,200	06/26/2014.	12/01/2034.
70917S	LB	7	PENNSYLVANIA HIGHER ED (BRYN MAWR) S2014		..	2	1.C FE	2,473,173	110.179	2,638,787	2,395,000	2,427,898	0	(7,698)	0	0	4.000	3.620	JD	7,983	95,800	06/26/2014.	12/01/2035.
70917S	QR	7	PENNSYLVANIA HIGHER ED (UNIV OF PA) S15B		..	2	1.B FE	8,969,825	118.616	8,961,439	7,555,000	8,250,445	0	(134,705)	0	0	5.000	2.910	AO	94,438	377,750	02/26/2015.	10/01/2034.
70917S	VY	6	PENNSYLVANIA HIGHER ED (UNIV OF PA) S16A		..	2	1.B FE	8,145,371	117.433	8,367,101	7,125,000	7,713,278	0	(96,578)	0	0	4.000	2.420	FA	107,667	285,000	03/30/2016.	08/15/2029.
709235	XZ	3	PENNSYLVANIA STATE UNIVERSITY REF S2016B		..	2	1.C FE	2,697,074	122.007	2,659,753	2,180,000	2,482,279	0	(49,290)	0	0	5.000	2.370	MS	36,333	109,000	06/07/2016.	09/01/2034.
709235	WG	6	PENNSYLVANIA STATE UNIVERSITY S2015B		..	2	1.C FE	3,926,068	118.240	4,061,544	3,435,000	3,679,357	0	(47,657)	0	0	5.000	3.340	MS	57,250	171,750	05/06/2015.	09/01/2034.
709235	WY	7	PENNSYLVANIA STATE UNIVERSITY S2016A		..	2	1.C FE	1,460,312	123.465	1,432,194	1,160,000	1,334,789	0	(28,702)	0	0	5.000	2.160	MS	19,333	58,000	06/07/2016.	09/01/2030.
71884A	UR	8	PHOENIX CIVIC IMP SR LIEN EXCISE TAX S11		..	2	1.C FE	1,165,600	102.389	1,023,890	1,000,000	1,015,641	0	(30,855)	0	0	5.000	1.843	JJ	25,000	50,000	12/16/2015.	07/01/2026.
735389	QP	6	PORT OF SEATTLE REV REF S2011B (AMT)		..	2	1.C FE	4,194,280	102.720	4,108,800	4,000,000	4,015,880	0	(23,325)	0	0	5.000	4.380	MS	66,667	200,000	11/30/2011.	09/01/2026.
736754	NG	3	PORTLAND WATER SYS REV S2014A		..	2	1.B FE	4,215,711	110.201	4,330,899	3,930,000	4,041,063	0	(31,196)	0	0	4.000	3.100	MN	26,200	157,200	12/04/2014.	05/01/2032.
736754	NH	1	PORTLAND WATER SYS REV S2014A		..	2	1.B FE	4,364,823	109.946	4,491,294	4,085,000	4,193,918	0	(30,563)	0	0	4.000	3.150	MN	27,233	163,400	12/04/2014.	05/01/2033.
736754	NJ	7	PORTLAND WATER SYS REV S2014A		..	2	1.B FE	4,523,360	109.804	4,666,670	4,250,000	4,356,542	0	(29,867)	0	0	4.000	3.200	MN	28,333	170,000	12/04/2014.	05/01/2034.
741765	FT	3	PRINCE WILLIAM CO WTR & SEW SYS REF S13		..	2	1.A FE	2,179,942	108.953	2,130,031	1,955,000	2,016,043	0	(23,294)	0	0	4.000	2.700	JJ	39,100	78,200	04/10/2013.	07/01/2029.
741765	FU	0	PRINCE WILLIAM CO WTR & SEW SYS REF S13		..	2	1.A FE	2,890,039	108.845	2,835,412	2,605,000	2,682,517	0	(29,549)	0	0	4.000	2.760	JJ	52,100	104,200	04/10/2013.	07/01/2030.
74526L	FB	4	PUERTO RICO HOUSING FIN AUTH REF S2020	SD..	..		1.D FE	1,171,750	116.373	1,163,730	1,000,000	1,162,886	0	(8,864)	0	0	5.000	0.770	JD	4,167	6,667	09/30/2020.	12/01/2024.
751100	HS	0	RALEIGH COMB ENTERPRISE SYS REV REF S12A		..	2	1.A FE	1,312,279	105.609	1,188,101	1,125,000	1,158,654	0	(28,146)	0	0	5.000	2.382	MS	18,750	56,250	03/24/2015.	03/01/2030.
751100	HT	8	RALEIGH COMB ENTERPRISE SYS REV REF S12A		..	2	1.A FE	2,324,620	105.609	2,112,180	2,000,000	2,058,426	0	(48,835)	0	0	5.000	2.442	MS	33,333	100,000	03/24/2015.	03/01/2031.

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
751100 JP 4	RALEIGH COMB ENTERPRISE SYS REV REF S13A	SD..	..	2	1.A FE	8,671,054	110.411	8,910,168	8,070,000	8,227,057	0	(68,207)	0	0	5.000	4.050	MS	134,500	403,500	08/15/2013.	03/01/2030.
751100 LY 2	RALEIGH COMB ENTERPRISE SYS REV REF S16B		..	2	1.A FE	3,082,466	117.482	3,283,622	2,795,000	2,977,138	0	(26,677)	0	0	4.000	2.840	MS	37,267	111,800	10/26/2016.	03/01/2036.
762197 QC 8	RHODE ISLAND H&E (BROWN UNIV) REF S2013		..	2	1.B FE	4,716,518	109.611	5,042,106	4,600,000	4,636,544	0	(12,780)	0	0	4.500	4.180	MS	69,000	207,000	11/21/2013.	09/01/2033.
762197 VF 5	RHODE ISLAND H&E (BROWN UNIV) REF S2017A		..	2	1.B FE	5,393,600	117.429	5,871,450	5,000,000	5,272,687	0	(36,331)	0	0	4.000	3.088	MS	66,667	200,000	06/22/2017.	09/01/2037.
76221U GH 3	RHODE ISLAND INFRAS WTR PCR TXBL REFS19A		..	2	1.A FE	3,000,000	106.683	3,200,490	3,000,000	3,000,000	0	0	0	0	2.438	2.438	AO	18,285	57,496	12/05/2019.	10/01/2029.
771902 FB 4	ROCHESTER HLTH CARE FAC REV (MAYO) S08A		..	2	1.C FE	5,825,000	100.000	5,825,000	5,825,000	5,825,000	0	0	0	0	0.080	0.079	MON	393	0	12/17/2020.	11/15/2038.
771902 FB 4	ROCHESTER HLTH CARE FAC REV (MAYO) S08A		..	2	1.C FE	20,600,000	100.000	20,600,000	20,600,000	20,600,000	0	0	0	0	0.080	0.089	MON	1,388	0	12/04/2020.	11/15/2038.
771902 HH 9	ROCHESTER HLTH CARE FAC REV (MAYO) 2018B		..	2	1.C FE	27,000,000	100.000	27,000,000	27,000,000	27,000,000	0	0	0	0	0.080	0.100	MON	18,501	2,066	11/12/2020.	11/15/2038.
771902 GA 5	ROCHESTER HLTH CARE FAC REV (MAYO)S2011C		..	2	1.C FE	4,094,360	103.590	4,143,600	4,000,000	4,009,791	0	(10,993)	0	0	4.500	4.220	MN	23,000	180,000	04/20/2011.	11/15/2038.
771902 GD 9	ROCHESTER HLTH CARE FAC REV (MAYO)S2012		..	2	1.C FE	4,790,350	103.103	5,155,150	5,000,000	4,972,601	0	13,124	0	0	4.000	4.250	MN	25,556	200,000	03/28/2012.	11/15/2041.
771902 GC 1	ROCHESTER HLTH CARE FACS (MAYO) S2012		..	2	1.C FE	2,079,682	103.437	2,084,256	2,015,000	2,025,329	0	(7,247)	0	0	4.250	3.860	MN	10,943	85,638	05/10/2012.	11/15/2041.
790420 LY 7	SAINT JOHNS CO WATER & SEWER REF S2014		..	2	1.C FE	1,150,480	114.941	1,149,410	1,000,000	1,059,456	0	(16,242)	0	0	5.000	3.150	JD	4,167	50,000	11/12/2014.	06/01/2033.
790420 LZ 4	SAINT JOHNS CO WATER & SEWER REF S2014		..	2	1.C FE	1,146,070	114.794	1,147,940	1,000,000	1,057,793	0	(15,770)	0	0	5.000	3.200	JD	4,167	50,000	11/12/2014.	06/01/2034.
790420 MA 8	SAINT JOHNS CO WATER & SEWER REF S2014		..	2	1.C FE	1,204,472	114.648	1,209,536	1,055,000	1,114,221	0	(16,142)	0	0	5.000	3.250	JD	4,396	52,750	11/12/2014.	06/01/2035.
790420 MB 6	SAINT JOHNS CO WATER & SEWER REF S2014		..	2	1.C FE	2,458,469	115.050	2,485,080	2,160,000	2,278,385	0	(32,241)	0	0	5.000	3.290	JD	9,000	108,000	11/12/2014.	06/01/2036.
79208E BY 8	SAINT LUCIE SOL WST DISP (FL P & L) S03		..	2	1.E FE	20,250,000	100.000	20,250,000	20,250,000	20,250,000	0	0	0	0	0.160	0.160	MON	1,542	0	12/29/2020.	05/01/2024.
79560T DF 6	SALT LAKE CITY SALES & EXCISE TAX S2016A		..	2	1.A FE	1,432,439	116.153	1,417,067	1,220,000	1,332,907	0	(22,478)	0	0	4.000	1.950	AO	12,200	48,800	05/03/2016.	10/01/2027.
79574C BU 6	SALT RIVER PROJ AGR IMPT & PWR REF S16A		..	2	1.B FE	2,388,040	126.712	2,534,240	2,000,000	2,243,814	0	(36,852)	0	0	5.000	2.780	JJ	50,000	100,000	11/16/2016.	01/01/2029.
79574C BW 2	SALT RIVER PROJ AGR IMPT & PWR REF S16A		..	2	1.B FE	2,351,480	125.616	2,512,320	2,000,000	2,221,629	0	(33,275)	0	0	5.000	2.970	JJ	50,000	100,000	11/16/2016.	01/01/2031.
796253 4D 1	SAN ANTONIO ELEC & GAS REF S2015		..	2	1.B FE	28,924,420	115.997	31,498,985	27,155,000	28,088,737	0	(166,408)	0	0	4.000	3.260	FA	452,583	1,086,200	07/14/2015.	02/01/2030.
810489 JT 2	SCOTTSDALE PPTY CORP EXCISE TAX REF S06		..		1.B FE	6,543,057	132.657	6,785,406	5,115,000	5,845,464	0	(101,892)	0	0	5.000	2.940	JJ	127,875	255,750	01/29/2013.	07/01/2030.
810489 NY 6	SCOTTSDALE PPTY CORP EXCISE TAX REF S13		..	2	1.B FE	2,020,823	105.100	2,117,765	2,015,000	2,016,929	0	(733)	0	0	3.000	2.960	JJ	30,225	60,450	03/24/2015.	07/01/2029.
810489 TG 9	SCOTTSDALE PPTY CORP EXCISE TAX REV S17A		..	2	1.B FE	2,520,956	111.039	2,831,495	2,550,000	2,525,450	0	1,285	0	0	3.375	3.460	JJ	43,031	86,063	05/09/2017.	07/01/2035.
812631 LF 4	SEATTLE DRAIN & WASTEWATER REF S2014		..	2	1.B FE	4,075,649	109.855	4,289,838	3,905,000	3,969,472	0	(17,985)	0	0	4.000	3.470	MN	26,033	156,200	06/17/2014.	05/01/2032.
812643 PZ 1	SEATTLE LIGHT & POWER REV REF S2017C	SD..	..	2	1.C FE	10,942,600	118.215	11,821,500	10,000,000	10,662,137	0	(88,852)	0	0	4.000	2.900	MS	133,333	400,000	09/14/2017.	09/01/2034.
812728 SL 8	SEATTLE WATER REV REF S2012		..	2	1.B FE	1,081,068	104.954	1,075,779	1,025,000	1,037,887	0	(7,430)	0	0	4.000	3.217	MS	13,667	41,000	09/08/2014.	09/01/2032.
812728 SL 8	SEATTLE WATER REV REF S2012	SD..	..	2	1.B FE	8,696,002	104.954	8,653,457	8,245,000	8,348,659	0	(59,768)	0	0	4.000	3.217	MS	109,933	329,800	09/08/2014.	09/01/2032.
821697 TB 5	SHELBY CO HLTH ED & HSG (CME-PPTYS) S98A		..		6. *	2	0.000	0	2,000,000	0	0	0	0	0	5.000	.972.624	JJ	0	0	10/28/1998.	01/01/2009.
821697 SY 6	SHELBY CO HLTH ED & HSG (CME-PPTYS) S98C		..	2	6. *	1	0.000	0	475,000	0	0	0	0	0	6.000	.972.526	JJ	0	0	10/28/1998.	01/01/2029.
837545 LW 0	SOUTH DAKOTA CONSERVANCY DIST REF S17B		..	2	1.A FE	3,563,659	125.762	3,709,979	2,950,000	3,373,874	0	(58,297)	0	0	5.000	2.610	FA	61,458	147,500	08/04/2017.	08/01/2034.
837545 KT 8	SOUTH DAKOTA CONSERVANCY DIST S2014B		..	2	1.A FE	4,065,173	115.658	3,926,589	3,395,000	3,661,122	0	(69,851)	0	0	5.000	2.690	FA	70,729	169,750	10/08/2014.	08/01/2031.
837545 KU 5	SOUTH DAKOTA CONSERVANCY DIST S2014B		..	2	1.A FE	4,248,446	115.466	4,116,363	3,565,000	3,836,861	0	(71,261)	0	0	5.000	2.750	FA	74,271	178,250	10/08/2014.	08/01/2032.
837545 NA 6	SOUTH DAKOTA CONSERVANCY DIST S2018		..	2	1.A FE	1,437,725	128.829	1,591,038	1,235,000	1,399,598	0	(19,049)	0	0	5.000	3.020	FA	25,729	61,750	12/06/2018.	08/01/2035.
84552K AS 0	SOUTHWESTERN DEV AUTH WASTE MGMT S2002		..	2	1.D FE	2,400,000	100.000	2,400,000	2,400,000	2,400,000	0	0	0	0	0.110	0.110	MON	220	0	12/30/2020.	10/01/2027.
849103 AV 8	SPOKANE WATER & SEWER SYS REV S2014		..	2	1.C FE	392,731	110.086	423,831	385,000	388,345	0	(786)	0	0	3.750	3.510	JD	1,203	14,438	11/18/2014.	12/01/2034.
849103 AV 8	SPOKANE WATER & SEWER SYS REV S2014	SD..	..	2	1.C FE	12,929,514	110.086	13,953,401	12,675,000	12,785,130	0	(25,862)	0	0	3.750	3.510	JD	39,609	475,313	11/18/2014.	12/01/2034.
851018 KP 5	SPRINGFIELD PUBLIC UTILITY REV REF S2015		..	2	1.C FE	5,431,209	120.704	5,510,138	4,565,000	4,987,907	0	(85,275)	0	0	5.000	2.830	FA	95,104	228,250	05/20/2015.	08/01/2026.
851018 KP 5	SPRINGFIELD PUBLIC UTILITY REV REF S2015	SD..	..	2	1.C FE	18,768,306	120.704	19,041,056	15,775,000	17,236,413	0	(294,679)	0	0	5.000	2.830	FA	328,646	788,750	05/20/2015.	08/01/2026.
592481 EU 5	ST LOUIS METRO SWR DIST SYS REV S2012B	SD..	..	2	1.B FE	3,597,780	106.418	3,192,540	3,000,000	3,093,250	0	(67,931)	0	0	5.000	2.610	MN	25,000	150,000	11/06/2012.	05/01/2034.
592481 EU 5	ST LOUIS METRO SWR DIST SYS REV S2012B	SD..	..	2	1.B FE	3,583,890	106.418	3,192,540	3,000,000	3,091,254	0	(66,441)	0	0	5.000	2.660	MN	25,000	150,000	10/23/2012.	05/01/2034.

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
592481 FT 7	ST LOUIS METRO SWR DIST SYS REV S2013B		..	2	1.B FE	162,438	108.710	173,936	160,000	160,695	0	(281)	0	0	4.500	4.300	MN	1,200	7,200	12/05/2013.	05/01/2033.
592481 FT 7	ST LOUIS METRO SWR DIST SYS REV S2013B	SD	..	2	1.B FE	5,888,392	108.710	6,305,180	5,800,000	5,825,185	0	(10,174)	0	0	4.500	4.300	MN	43,500	261,000	12/05/2013.	05/01/2033.
592481 FZ 3	ST LOUIS METRO SWR DIST SYS REV S2013B		..	2	1.B FE	232,443	108.683	249,971	230,000	230,695	0	(282)	0	0	4.500	4.360	MN	1,725	10,350	12/05/2013.	05/01/2034.
592481 FZ 3	ST LOUIS METRO SWR DIST SYS REV S2013B	SD	..	2	1.B FE	6,063,720	108.683	6,520,980	6,000,000	6,018,123	0	(7,354)	0	0	4.500	4.360	MN	45,000	270,000	12/05/2013.	05/01/2034.
592481 GA 7	ST LOUIS METRO SWR DIST SYS REV S2013B		..	2	1.B FE	130,784	108.686	141,292	130,000	130,221	0	(91)	0	0	4.500	4.420	MN	975	5,850	12/05/2013.	05/01/2035.
592481 GA 7	ST LOUIS METRO SWR DIST SYS REV S2013B	SD	..	2	1.B FE	6,418,471	108.686	6,934,167	6,380,000	6,390,851	0	(4,461)	0	0	4.500	4.420	MN	47,850	287,100	12/05/2013.	05/01/2035.
592481 KE 4	ST LOUIS METRO SWR DIST SYS REV S2017A		..	2	1.B FE	359,583	124.659	373,977	300,000	341,783	0	(5,996)	0	0	5.000	2.600	MN	2,500	15,000	12/06/2017.	05/01/2037.
592481 PG 4	ST LOUIS METRO SWR DIST SYS REV S2020B		..	2	1.B FE	6,072,552	133.754	6,099,182	4,560,000	6,066,646	0	(5,906)	0	0	5.000	1.240	MN	8,867	0	12/03/2020.	05/01/2040.
592481 PH 2	ST LOUIS METRO SWR DIST SYS REV S2020B		..	2	1.B FE	6,352,279	133.337	6,380,175	4,785,000	6,346,167	0	(6,112)	0	0	5.000	1.280	MN	9,304	0	12/03/2020.	05/01/2041.
592481 PJ 8	ST LOUIS METRO SWR DIST SYS REV S2020B		..	2	1.B FE	6,650,035	132.877	6,677,069	5,025,000	6,643,732	0	(6,303)	0	0	5.000	1.320	MN	9,771	0	12/03/2020.	05/01/2042.
592481 PK 5	ST LOUIS METRO SWR DIST SYS REV S2020B		..	2	1.B FE	6,964,583	132.508	6,989,797	5,275,000	6,957,991	0	(6,592)	0	0	5.000	1.350	MN	10,257	0	12/03/2020.	05/01/2043.
592481 PL 3	ST LOUIS METRO SWR DIST SYS REV S2020B		..	2	1.B FE	7,297,288	132.157	7,321,498	5,540,000	7,290,493	0	(6,795)	0	0	5.000	1.380	MN	10,772	0	12/03/2020.	05/01/2044.
592481 PM 1	ST LOUIS METRO SWR DIST SYS REV S2020B		..	2	1.B FE	7,648,178	131.753	7,668,025	5,820,000	7,641,107	0	(7,071)	0	0	5.000	1.410	MN	11,317	0	12/03/2020.	05/01/2045.
870000 HZ 2	SWARTHMORE BORO AUTH COLL REV S2013		..	2	1.A FE	167,271	112.650	168,975	150,000	155,242	0	(1,815)	0	0	5.000	3.630	MS	2,208	7,500	06/27/2013.	09/15/2028.
870000 JE 7	SWARTHMORE BORO AUTH COLL REV S2013		..	2	1.A FE	402,138	112.391	415,847	370,000	379,855	0	(3,394)	0	0	5.000	3.950	MS	5,447	18,500	06/27/2013.	09/15/2033.
870000 KY 1	SWARTHMORE BORO AUTH SWARTHMORE CLG S16A		..	2	1.A FE	7,446,978	125.700	7,259,175	5,775,000	6,758,969	0	(162,141)	0	0	5.000	1.840	MS	85,021	288,750	07/19/2016.	09/15/2030.
870000 MS 2	SWARTHMORE BORO AUTH SWARTHMORE CLG S18		..	2	1.A FE	4,871,333	127.801	5,514,613	4,315,000	4,763,955	0	(50,086)	0	0	5.000	3.450	MS	63,526	215,750	10/22/2018.	09/15/2041.
87354T CA 1	TACOMA REGL WATER SYS REF S2013		..	2	1.C FE	500,188	107.785	506,590	470,000	478,119	0	(3,183)	0	0	4.000	3.250	JD	1,567	18,800	04/03/2013.	12/01/2030.
87354T CA 1	TACOMA REGL WATER SYS REF S2013	SD	..	2	1.C FE	6,050,148	107.785	6,127,577	5,685,000	5,783,205	0	(38,501)	0	0	4.000	3.250	JD	18,950	227,400	04/03/2013.	12/01/2030.
873545 KP 1	TACOMA SEWER REV S2018		..	2	1.B FE	706,687	120.376	824,576	685,000	702,762	0	(1,907)	0	0	4.000	3.620	JD	2,283	27,400	11/07/2018.	12/01/2033.
873545 KT 3	TACOMA SEWER REV S2018		..	2	1.B FE	1,650,379	119.141	1,959,869	1,645,000	1,649,390	0	(468)	0	0	4.000	3.960	JD	5,483	65,800	11/07/2018.	12/01/2037.
873545 KY 2	TACOMA SEWER REV S2018		..	2	1.B FE	362,354	118.333	431,915	365,000	362,511	0	80	0	0	4.000	4.050	JD	1,217	14,600	11/07/2018.	12/01/2040.
873545 KY 2	TACOMA SEWER REV S2018	SD	..	2	1.B FE	1,623,146	118.333	1,934,745	1,635,000	1,623,852	0	357	0	0	4.000	4.050	JD	5,450	65,400	11/07/2018.	12/01/2040.
873547 JH 7	TACOMA WATER SYS REF S2005 (FGICM)		..	2	1.C FE	5,268	100.343	5,017	5,000	5,000	0	0	0	0	5.000	4.340	JD	21	250	09/27/2005.	12/01/2025.
874461 HQ 2	TALLAHASSEE CONS UTIL SYS REV REF S2015		..	2	1.C FE	1,449,614	112.241	1,419,849	1,265,000	1,333,303	0	(23,529)	0	0	5.000	2.940	AO	15,813	63,250	09/16/2015.	10/01/2030.
876448 CC 3	TARRANT REG WTR DIST (DALLAS PROJ) S2014		..	2	1.C FE	8,958,567	115.387	9,317,500	8,075,000	8,423,008	0	(87,112)	0	0	5.000	3.730	MS	134,583	403,750	01/28/2014.	09/01/2035.
876448 CD 1	TARRANT REG WTR DIST (DALLAS PROJ) S2014		..	2	1.C FE	9,371,316	115.270	9,769,133	8,475,000	8,828,440	0	(88,394)	0	0	5.000	3.770	MS	141,250	423,750	01/28/2014.	09/01/2036.
876443 ST 0	TARRANT REGIONAL WATER DIST TXBL REFS20B		..	2	1.B FE	24,594,288	104.899	25,757,949	24,555,000	24,594,162	0	(126)	0	0	1.750	1.730	MAR	33,422	0	10/23/2020.	03/01/2030.
876443 PX 4	TARRANT REGIONAL WATER DIST WTR REF S17		..	2	1.B FE	3,212,875	116.445	3,475,883	2,985,000	3,141,499	0	(22,744)	0	0	4.000	3.060	MS	39,800	119,400	08/16/2017.	03/01/2036.
876443 PH 9	TARRANT REGIONAL WATER DIST WTR REV S16A		..	2	1.B FE	1,599,883	123.066	1,569,092	1,275,000	1,454,437	0	(32,545)	0	0	5.000	2.110	MS	21,250	63,750	04/06/2016.	03/01/2029.
882117 U3 6	TEXAS A & M PERM UNIV FUND REF S2011		..	2	1.A FE	2,888,043	102.389	2,636,517	2,575,000	2,593,853	0	(36,736)	0	0	5.000	3.510	JJ	64,375	128,750	09/07/2011.	07/01/2029.
882117 U4 4	TEXAS A & M PERM UNIV FUND REF S2011		..	2	1.A FE	4,388,136	102.389	4,034,127	3,940,000	3,967,092	0	(52,756)	0	0	5.000	3.600	JJ	98,500	197,000	09/07/2011.	07/01/2030.
882117 U5 1	TEXAS A & M PERM UNIV FUND REF S2011		..	2	1.A FE	1,855,381	102.389	1,715,016	1,675,000	1,685,938	0	(21,288)	0	0	5.000	3.670	JJ	41,875	83,750	09/07/2011.	07/01/2031.
882117 2Q 6	TEXAS A & M PERM UNIV FUND REF S2015A		..	2	1.A FE	8,864,536	112.488	9,319,631	8,285,000	8,564,248	0	(56,837)	0	0	4.000	3.190	JJ	165,700	331,400	04/02/2015.	07/01/2035.
882117 R6 3	TEXAS A & M PERM UNIV FUND S2009B		..	2	1.A FE	6,161,650	120.450	6,022,500	5,000,000	5,442,198	0	(90,747)	0	0	5.000	2.890	JJ	125,000	250,000	02/21/2012.	07/01/2031.
882117 R6 3	TEXAS A & M PERM UNIV FUND S2009B		..	2	1.A FE	612,955	120.450	602,250	500,000	543,120	0	(8,837)	0	0	5.000	2.940	JJ	12,500	25,000	02/24/2012.	07/01/2031.
882117 Z6 4	TEXAS A & M PERM UNIV FUND S2013		..	2	1.A FE	6,542,042	108.092	6,971,934	6,450,000	6,477,433	0	(10,267)	0	0	4.000	3.820	JJ	129,000	258,000	11/13/2013.	07/01/2030.
882117 Z7 2	TEXAS A & M PERM UNIV FUND S2013		..	2	1.A FE	6,752,538	107.853	7,231,544	6,705,000	6,719,240	0	(5,321)	0	0	4.000	3.910	JJ	134,100	268,200	11/13/2013.	07/01/2031.
88283L KU 9	TEXAS TRANS COMM HIGHWAY TXBL REF S2020		..	1	1.A FE	6,063,300	124.944	6,247,200	5,000,000	6,015,691	0	(47,609)	0	0	4.000	1.727	AO	50,000	50,000	06/11/2020.	10/01/2030.
88283L JE 7	TEXAS TRANSN COMMN FIRST TIER REV S14A		..	2	1.A FE	28,095,500	115.524	28,881,000	25,000,000	26,125,570	0	(321,811)	0	0	5.000	3.520	AO	312,500	1,250,000	03/06/2014.	04/01/2033.

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
882854	E2	4	TEXAS WATER DEV BOARD REVOLVING S2018			2	1.A FE	3,226,526	120.078	3,638,363	3,030,000	3,185,671	0	(20,992)	0	0	4.000	3.130	FA	50,500	121,200	01/08/2019.	08/01/2035.
882854	3L	4	TEXAS WATER DEV BOARD REVOLVING S2020			2	1.A FE	5,999,852	114.530	6,367,868	5,560,000	5,977,253	0	(22,599)	0	0	3.000	2.130	FA	69,500	27,337	05/19/2020.	08/01/2039.
882854	3M	2	TEXAS WATER DEV BOARD REVOLVING S2020			2	1.A FE	5,376,600	114.028	5,701,400	5,000,000	5,357,281	0	(19,319)	0	0	3.000	2.170	FA	62,500	24,583	05/19/2020.	08/01/2040.
890680	PX	3	TOPEKA UTILITY REVENUE REF S2018A			2	1.D FE	1,417,519	109.851	1,565,377	1,425,000	1,418,459	0	408	0	0	3.375	3.420	FA	20,039	48,094	08/15/2018.	08/01/2033.
890680	SH	5	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	5,031,051	98.659	5,006,944	5,075,000	5,032,020	0	970	0	0	1.625	1.700	FA	25,886	0	08/12/2020.	08/01/2033.
890680	SJ	1	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	2,925,000	99.430	2,908,328	2,925,000	2,925,000	0	0	0	0	1.750	1.750	FA	16,067	0	08/12/2020.	08/01/2034.
890680	SK	8	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	2,959,471	99.080	2,947,630	2,975,000	2,959,769	0	299	0	0	1.750	1.790	FA	16,342	0	08/12/2020.	08/01/2035.
890680	SL	6	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	2,996,670	98.546	2,985,944	3,030,000	2,997,247	0	577	0	0	1.750	1.830	FA	16,644	0	08/12/2020.	08/01/2036.
890680	SM	4	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	3,026,624	97.898	3,015,258	3,080,000	3,027,492	0	869	0	0	1.750	1.870	FA	16,919	0	08/12/2020.	08/01/2037.
890680	SN	2	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	3,118,385	99.116	3,107,287	3,135,000	3,118,658	0	274	0	0	1.875	1.910	FA	18,451	0	08/12/2020.	08/01/2038.
890680	SP	7	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	3,147,353	98.455	3,135,792	3,185,000	3,147,892	0	539	0	0	1.875	1.950	FA	18,745	0	08/12/2020.	08/01/2039.
890680	SQ	5	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	3,183,897	97.714	3,170,819	3,245,000	3,184,701	0	804	0	0	1.875	1.990	FA	19,098	0	08/12/2020.	08/01/2040.
890680	SR	3	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	2,461,577	100.986	2,494,354	2,470,000	2,461,697	0	120	0	0	2.000	2.020	FA	15,506	0	08/12/2020.	08/01/2041.
890680	SS	1	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	2,497,824	100.689	2,537,363	2,520,000	2,498,095	0	271	0	0	2.000	2.050	FA	15,820	0	08/12/2020.	08/01/2042.
896575	FS	1	TRINITY RIVER AUTH RED OAK CREEK REF S16			2	1.D FE	2,069,826	121.852	2,010,558	1,650,000	1,888,099	0	(44,075)	0	0	5.000	2.000	FA	34,375	82,500	08/31/2016.	02/01/2028.
89658H	XJ	4	TRINITY RIVER AUTH REG WSTWTR REF S2020			2	1.B FE	28,661,243	118.292	29,277,270	24,750,000	28,601,816	0	(59,427)	0	0	3.000	1.270	FA	117,563	0	09/30/2020.	08/01/2031.
89658H	VL	1	TRINITY RIVER AUTH REG WSTWTR SYS REFS17			2	1.B FE	5,632,753	125.396	6,050,357	4,825,000	5,376,140	0	(74,479)	0	0	5.000	3.070	FA	100,521	241,250	05/04/2017.	08/01/2036.
89658H	WH	9	TRINITY RIVER AUTH REG WSTWTR SYS REFS18			2	1.B FE	6,025,916	127.773	6,644,196	5,200,000	5,855,510	0	(75,532)	0	0	5.000	3.120	FA	108,333	260,000	08/15/2018.	08/01/2037.
89658H	WY	2	TRINITY RIVER AUTH REG WSTWTR SYS REFS19			2	1.B FE	6,947,514	107.145	7,526,936	7,025,000	6,953,125	0	4,811	0	0	2.375	2.470	FA	69,518	123,279	10/02/2019.	08/01/2033.
89658H	XB	1	TRINITY RIVER AUTH REG WSTWTR SYS REFS19			2	1.B FE	4,177,074	107.697	4,501,735	4,180,000	4,177,292	0	136	0	0	2.625	2.630	FA	45,719	81,075	10/02/2019.	08/01/2036.
89658H	XE	5	TRINITY RIVER AUTH REG WSTWTR SYS REFS19			2	1.B FE	4,096,236	107.229	4,412,473	4,115,000	4,097,124	0	724	0	0	2.750	2.780	FA	47,151	83,615	10/02/2019.	08/01/2039.
89658H	SY	7	TRINITY RIVER AUTH REG WSTWTR SYS S2013			2	1.B FE	1,252,212	112.059	1,288,679	1,150,000	1,180,764	0	(11,122)	0	0	5.000	3.900	FA	23,958	57,500	09/10/2013.	08/01/2027.
89658H	TA	8	TRINITY RIVER AUTH REG WSTWTR SYS S2013			2	1.B FE	1,068,690	111.922	1,119,220	1,000,000	1,020,830	0	(7,502)	0	0	5.000	4.140	FA	20,833	50,000	09/10/2013.	08/01/2029.
89658H	TD	2	TRINITY RIVER AUTH REG WSTWTR SYS S2013			2	1.B FE	76,538	111.730	72,625	65,000	68,838	0	(1,418)	0	0	5.000	2.620	FA	1,354	3,250	03/24/2015.	08/01/2032.
89657P	HL	0	TRINITY RIVER AUTH TARRANT CO WTR S2017			2	1.B FE	1,495,225	123.255	1,540,688	1,250,000	1,413,260	0	(24,418)	0	0	5.000	2.660	FA	26,042	62,500	06/22/2017.	02/01/2033.
896576	PS	8	TRINITY RIVER AUTH TEN MILE CREEK REFS16			2	1.D FE	1,132,920	116.674	1,166,740	1,000,000	1,079,323	0	(13,097)	0	0	4.000	2.470	FA	16,667	40,000	09/09/2016.	08/01/2031.
896576	PX	7	TRINITY RIVER AUTH TEN MILE CREEK REFS16			2	1.D FE	1,115,330	113.184	1,131,840	1,000,000	1,069,082	0	(11,335)	0	0	4.000	2.660	FA	16,667	40,000	08/31/2016.	08/01/2036.
899656	QW	5	TULSA MET UTILITY AUTH REF S2017A			2	1.B FE	4,160,061	108.465	4,533,837	4,180,000	4,165,183	0	1,381	0	0	3.125	3.170	FA	54,427	130,625	01/24/2017.	02/01/2030.
906400	ED	4	UNION CO ENTERPRISE SYSTEM REV W&S S2017			2	1.B FE	2,062,236	113.225	2,298,468	2,030,000	2,052,282	0	(3,103)	0	0	3.250	3.060	JD	5,498	65,975	08/11/2017.	06/01/2033.
91335V	JS	6	UNIV OF PITTSBURGH COMMONWEALTH SYS S14A			2	1.B FE	5,252,676	110.665	5,616,249	5,075,000	5,148,139	0	(18,199)	0	0	4.000	3.580	MS	59,772	203,000	09/04/2014.	09/15/2038.
915137	8B	2	UNIV OF TEXAS FING SYS REV REF S2012B			2	1.A FE	3,541,350	107.818	3,234,540	3,000,000	3,095,657	0	(56,788)	0	0	5.000	2.970	FA	56,667	150,000	02/22/2012.	08/15/2032.
915137	8D	8	UNIV OF TEXAS FING SYS REV REF S2012B			2	1.A FE	5,272,470	107.818	4,851,810	4,500,000	4,636,984	0	(81,234)	0	0	5.000	3.060	FA	85,000	225,000	02/22/2012.	08/15/2033.
91514A	BB	0	UNIV OF TEXAS FING SYS REV REF S2014A			2	1.A FE	10,042,110	114.857	10,337,130	9,000,000	9,411,504	0	(104,545)	0	0	5.000	3.640	FA	170,000	450,000	04/01/2014.	08/15/2037.
91514A	JX	4	UNIV OF TEXAS REV REF S2020A			1	1.A FE	22,682,250	153.787	23,068,050	15,000,000	22,460,606	0	(221,644)	0	0	5.000	1.940	FA	283,333	252,083	03/06/2020.	08/15/2040.
91514A	DA	0	UNIV OF TEXAS REV S2016B			2	1.A FE	923,750	101.046	1,010,460	1,000,000	930,851	0	3,406	0	0	2.500	3.060	FA	9,444	25,000	11/16/2018.	08/15/2036.
91514A	DD	4	UNIV OF TEXAS REV S2016B	SD		2	1.A FE	10,917,400	114.522	11,452,200	10,000,000	10,500,379	0	(89,307)	0	0	4.000	2.940	FA	151,111	400,000	01/06/2016.	08/15/2036.
914455	PW	4	UNIVERSITY OF MICHIGAN REV REF S2015			2	1.A FE	1,208,420	122.309	1,223,090	1,000,000	1,113,393	0	(19,872)	0	0	5.000	2.670	AO	12,500	50,000	12/01/2015.	04/01/2032.
914455	QW	3	UNIVERSITY OF MICHIGAN REV REF S2017A			2	1.A FE	2,367,940	124.632	2,492,640	2,000,000	2,238,422	0	(34,335)	0	0	5.000	2.900	AO	25,000	100,000	01/11/2017.	04/01/2035.
914455	QX	1	UNIVERSITY OF MICHIGAN REV REF S2017A			2	1.A FE	3,540,330	124.321	3,729,630	3,000,000	3,350,363	0	(50,382)	0	0	5.000	2.940	AO	37,500	150,000	01/11/2017.	04/01/2036.
914455	NH	9	UNIVERSITY OF MICHIGAN REV S2014A			2	1.A FE	2,989,870	112.180	3,056,905	2,725,000	2,819,359	0	(27,207)	0	0	4.250	3.120	AO	28,953	115,813	02/12/2014.	04/01/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
914455 NJ 5	UNIVERSITY OF MICHIGAN REV S2014A			2	1.A FE	3,134,378	111.807	3,231,222	2,890,000	2,977,431	0	(25,140)	0	0	4.250	3.260	AO	30,706	122,825	02/12/2014.	04/01/2028.
914455 NK 2	UNIVERSITY OF MICHIGAN REV S2014A			2	1.A FE	3,202,785	111.461	3,321,538	2,980,000	3,059,958	0	(22,943)	0	0	4.250	3.370	AO	31,663	126,650	02/12/2014.	04/01/2029.
914455 NL 0	UNIVERSITY OF MICHIGAN REV S2014A			2	1.A FE	3,434,786	111.149	3,584,555	3,225,000	3,300,541	0	(21,632)	0	0	4.250	3.480	AO	34,266	137,063	02/12/2014.	04/01/2030.
914455 NM 8	UNIVERSITY OF MICHIGAN REV S2014A			2	1.A FE	3,583,538	111.736	3,698,462	3,310,000	3,408,636	0	(28,213)	0	0	4.500	3.520	AO	37,238	148,950	02/12/2014.	04/01/2031.
914455 RU 6	UNIVERSITY OF MICHIGAN REV S2018A			2	1.A FE	5,507,685	120.300	6,111,240	5,080,000	5,398,390	0	(38,740)	0	0	4.000	3.030	AO	50,800	203,200	01/25/2018.	04/01/2035.
914455 TZ 3	UNIVERSITY OF MICHIGAN REV S2020A			2	1.A FE	1,195,670	123.092	1,230,920	1,000,000	1,185,732	0	(9,938)	0	0	4.000	1.810	AO	10,000	11,667	06/10/2020.	04/01/2040.
914455 UA 6	UNIVERSITY OF MICHIGAN REV S2020A			2	1.A FE	1,772,850	121.218	1,818,270	1,500,000	1,759,073	0	(13,777)	0	0	4.000	1.950	AO	15,000	17,500	06/10/2020.	04/01/2045.
915217 VE 0	UNIVERSITY OF VIRGINIA REV REF S2013A	SD..		2	1.A FE	11,751,700	111.616	11,161,600	10,000,000	10,465,013	0	(182,975)	0	0	5.000	2.990	JD	41,667	500,000	03/13/2013.	06/01/2035.
914402 W6 5	UNIVERSITY SYSTEM OF MARYLAND REV S2012C			2	1.B FE	7,449,624	102.382	7,540,434	7,365,000	7,377,377	0	(9,742)	0	0	3.000	2.860	AO	55,238	220,950	10/11/2012.	04/01/2030.
91802R BM 0	UTILITY DEBT SECURITIZATION AUTH REF S15			2	1.A FE	33,699,143	122.075	34,486,188	28,250,000	31,107,017	0	(530,376)	0	0	5.000	2.800	JD	62,778	1,412,500	10/15/2015.	12/15/2032.
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.
919061 FC 0	VALDEZ ALASKA MARINE TERM REV S2011C				1.G FE	5,644,100	100.000	5,000,000	5,000,000	5,000,000	0	(79,485)	0	0	5.000	3.370	JJ	125,000	250,000	09/21/2011.	01/01/2021.
924214 RY 7	VERMONT MUNI BOND BANK S2014-3			2	1.C FE	1,441,825	117.216	1,465,200	1,250,000	1,330,280	0	(18,936)	0	0	5.000	3.240	JD	5,208	62,500	07/10/2014.	12/01/2030.
924214 SA 8	VERMONT MUNI BOND BANK S2014-3			2	1.C FE	2,282,380	116.751	2,335,020	2,000,000	2,118,625	0	(27,893)	0	0	5.000	3.370	JD	8,333	100,000	07/10/2014.	12/01/2032.
924214 YE 3	VERMONT MUNI BOND BANK S2016-2			2	1.C FE	1,268,732	122.881	1,234,954	1,005,000	1,162,712	0	(24,734)	0	0	5.000	2.160	JD	4,188	50,250	06/29/2016.	12/01/2035.
924214 X5 3	VERMONT MUNI BOND BANK S2020			2	1.C FE	695,303	101.834	712,838	700,000	695,517	0	214	0	0	2.000	2.050	JD	1,167	10,344	02/28/2020.	12/01/2035.
924214 X6 1	VERMONT MUNI BOND BANK S2020			2	1.C FE	379,943	109.506	383,271	350,000	376,960	0	(2,983)	0	0	3.000	1.810	JD	875	7,758	02/28/2020.	12/01/2036.
924214 X7 9	VERMONT MUNI BOND BANK S2020			2	1.C FE	362,148	109.251	365,991	335,000	359,450	0	(2,698)	0	0	3.000	1.870	JD	838	7,426	02/28/2020.	12/01/2037.
924214 X8 7	VERMONT MUNI BOND BANK S2020			2	1.C FE	387,558	109.004	392,414	360,000	384,826	0	(2,732)	0	0	3.000	1.930	JD	900	7,980	02/28/2020.	12/01/2038.
924214 X9 5	VERMONT MUNI BOND BANK S2020			2	1.C FE	873,731	101.492	903,279	890,000	874,281	0	550	0	0	2.125	2.240	JD	1,576	13,974	02/28/2020.	12/01/2039.
924214 Y2 9	VERMONT MUNI BOND BANK S2020			2	1.C FE	897,021	102.065	918,585	900,000	897,121	0	100	0	0	2.250	2.270	JD	1,688	14,963	02/28/2020.	12/01/2040.
927749 HL 8	VIRGINIA BEACH WATER & SEWER S2013			2	1.A FE	2,088,518	109.310	2,235,390	2,045,000	2,058,678	0	(4,670)	0	0	4.000	3.740	AO	20,450	81,800	10/29/2013.	10/01/2030.
927749 HM 6	VIRGINIA BEACH WATER & SEWER S2013			2	1.A FE	2,161,226	109.242	2,326,855	2,130,000	2,139,818	0	(3,359)	0	0	4.000	3.820	AO	21,300	85,200	10/29/2013.	10/01/2031.
927749 HN 4	VIRGINIA BEACH WATER & SEWER S2013			2	1.A FE	2,231,125	109.156	2,417,805	2,215,000	2,220,043	0	(1,741)	0	0	4.000	3.910	AO	22,150	88,600	10/29/2013.	10/01/2032.
927749 HP 9	VIRGINIA BEACH WATER & SEWER S2013			2	1.A FE	2,310,509	109.013	2,512,750	2,305,000	2,306,672	0	(603)	0	0	4.000	3.970	AO	23,050	92,200	10/29/2013.	10/01/2033.
927749 HQ 7	VIRGINIA BEACH WATER & SEWER S2013			2	1.A FE	2,389,800	108.905	2,613,720	2,400,000	2,392,336	0	404	0	0	4.000	4.030	AO	24,000	96,000	10/29/2013.	10/01/2034.
927749 JN 2	VIRGINIA BEACH WATER & SEWER S2016A			2	1.A FE	2,308,218	111.624	2,455,728	2,200,000	2,263,985	0	(10,165)	0	0	3.250	2.700	AO	17,875	71,500	05/25/2016.	10/01/2034.
92812U H7 6	VIRGINIA HOUSING DEV AUTH S2013C-3			2	1.A FE	21,762,730	103.428	22,237,020	21,500,000	21,564,769	0	(35,850)	0	0	3.250	3.070	AO	174,688	698,750	01/14/2015.	04/01/2031.
92818H SF 9	VIRGINIA PUB SCH AUTH FING TXBL S2020C			2	1.B FE	9,777,180	99.617	9,931,815	9,970,000	9,779,592	0	2,412	0	0	1.700	1.900	FA	24,011	0	10/21/2020.	08/01/2031.
92818H BM 2	VIRGINIA PUBLIC SCH AUTH FING REF S2015			2	1.B FE	459,932	111.047	477,502	430,000	444,167	0	(2,865)	0	0	3.500	2.730	FA	6,271	15,050	02/03/2015.	08/01/2029.
92818H BM 2	VIRGINIA PUBLIC SCH AUTH FING REF S2015	SD..		2	1.B FE	21,820,044	111.047	22,653,588	20,400,000	21,072,094	0	(135,933)	0	0	3.500	2.730	FA	297,500	714,000	02/03/2015.	08/01/2029.
92818H FD 8	VIRGINIA PUBLIC SCH AUTH FING REF S2016B			2	1.B FE	3,872,837	109.867	4,279,320	3,895,000	3,878,678	0	1,461	0	0	2.750	2.800	FA	44,630	107,113	10/25/2016.	08/01/2030.
92818H HB 0	VIRGINIA PUBLIC SCH AUTH FING REF S2017B			2	1.B FE	1,931,522	111.499	2,163,081	1,940,000	1,932,962	0	447	0	0	3.125	3.160	FA	25,260	60,625	08/09/2017.	08/01/2033.
92817S F6 0	VIRGINIA PUBLIC SCH AUTH FING REV S2012C			2	1.B FE	1,345,100	104.441	1,383,843	1,325,000	1,329,670	0	(2,858)	0	0	3.000	2.770	FA	16,563	39,750	03/24/2015.	08/01/2028.
92817S G2 8	VIRGINIA PUBLIC SCH AUTH FING REV S2012C			2	1.B FE	2,934,372	104.441	3,096,676	2,965,000	2,946,499	0	3,075	0	0	3.000	3.070	FA	37,063	88,950	11/01/2012.	08/01/2032.
92817S K5 6	VIRGINIA PUBLIC SCH AUTH FING REV S2012D			2	1.B FE	2,455,525	104.441	2,611,025	2,500,000	2,470,631	0	4,430	0	0	3.000	3.110	FA	31,250	75,000	12/06/2012.	08/01/2035.
92817S K9 8	VIRGINIA PUBLIC SCH AUTH FING REV S2012D			2	1.B FE	4,645,407	104.441	4,882,617	4,675,000	4,655,954	0	2,924	0	0	3.000	3.040	FA	58,438	140,250	12/06/2012.	08/01/2034.
92818H AS 0	VIRGINIA PUBLIC SCH AUTH FING REV S2014C			2	1.B FE	4,035,893	108.303	4,261,723	3,935,000	3,975,922	0	(10,636)	0	0	3.500	3.190	FA	57,385	137,725	10/29/2014.	08/01/2031.
92818H AT 8	VIRGINIA PUBLIC SCH AUTH FING REV S2014C			2	1.B FE	4,077,337	107.841	4,308,248	3,995,000	4,028,449	0	(8,686)	0	0	3.500	3.250	FA	58,260	139,825	10/29/2014.	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
92818H PR 6	VIRGINIA PUBLIC SCH AUTH FING S2019C		..	2	1.B FE	5,448,398	108.464	5,976,366	5,510,000	5,451,126	0	2,346	0	0	2.875	2.950	FA	66,005	113,969	10/22/2019.	08/01/2039.
92817T FS 0	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S15		..	2	1.A FE	4,962,873	111.627	5,497,630	4,925,000	4,941,383	0	(4,256)	0	0	3.500	3.400	FA	71,823	172,375	07/14/2015.	08/01/2032.
92817T GN 0	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S16		..	2	1.A FE	799,607	110.332	888,173	805,000	800,807	0	269	0	0	3.000	3.050	FA	10,063	24,150	03/30/2016.	08/01/2033.
92817T GN 0	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S16	SD..	..	2	1.A FE	4,166,894	110.332	4,628,427	4,195,000	4,173,151	0	1,401	0	0	3.000	3.050	FA	52,438	125,850	03/30/2016.	08/01/2033.
92817T JH 0	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S18		..	2	1.A FE	5,732,878	114.431	6,631,276	5,795,000	5,738,865	0	2,355	0	0	3.375	3.450	MS	65,194	195,581	05/09/2018.	03/01/2038.
92818F CD 5	VIRGINIA PUBLIC SCH MONTGOMERY CO GO S19		..	2	1.B FE	1,651,152	106.361	1,765,593	1,660,000	1,651,705	0	445	0	0	2.500	2.540	FA	17,292	31,932	10/10/2019.	02/01/2036.
92818F CF 0	VIRGINIA PUBLIC SCH MONTGOMERY CO GO S19		..	2	1.B FE	1,736,189	106.509	1,853,257	1,740,000	1,736,409	0	164	0	0	2.625	2.640	FA	19,031	35,144	10/10/2019.	02/01/2038.
92817S MU 9	VIRGINIA PUBLIC SCHOOL AUTH FING REF S09		..	2	1.B FE	35,126	100.349	30,105	30,000	30,000	0	(0)	0	0	5.000	2.970	FA	625	1,500	09/29/2009.	08/01/2021.
92817L PM 9	VIRGINIA RES AUTH CLEAN WTR REF S2014B		..	2	1.A FE	26,692,111	110.018	28,181,111	25,615,000	26,056,113	0	(109,728)	0	0	3.500	3.010	AO	224,131	896,525	09/17/2014.	10/01/2028.
92818L WP 3	VIRGINIA RES AUTH INFRASTRUCTURE REFS15B		..	2	1.A FE	1,369,616	116.115	1,468,855	1,265,000	1,318,585	0	(10,149)	0	0	4.000	3.050	MN	8,433	50,600	07/28/2015.	11/01/2030.
92818G KA 0	VIRGINIA RES AUTH INFRASTRUCTURE S2011A		..	2	1.A	4,109,499	103.967	3,799,994	3,655,000	3,697,662	0	(49,774)	0	0	5.000	3.560	MN	30,458	182,750	05/18/2011.	11/01/2026.
92818G KB 8	VIRGINIA RES AUTH INFRASTRUCTURE S2011A		..	2	1.A	4,287,675	103.967	3,997,531	3,845,000	3,886,718	0	(48,650)	0	0	5.000	3.660	MN	32,042	192,250	05/18/2011.	11/01/2027.
92818G KC 6	VIRGINIA RES AUTH INFRASTRUCTURE S2011A		..	2	1.A	4,482,986	103.967	4,210,664	4,050,000	4,090,948	0	(47,735)	0	0	5.000	3.750	MN	33,750	202,500	05/18/2011.	11/01/2028.
92818G KT 9	VIRGINIA RES AUTH INFRASTRUCTURE S2011A		..	2	1.A FE	112,435	103.984	103,984	100,000	101,167	0	(1,362)	0	0	5.000	3.560	MN	833	5,000	05/18/2011.	11/01/2026.
92818G KU 6	VIRGINIA RES AUTH INFRASTRUCTURE S2011A		..	2	1.A FE	66,908	103.984	62,390	60,000	60,651	0	(759)	0	0	5.000	3.660	MN	500	3,000	05/18/2011.	11/01/2027.
92818G KV 4	VIRGINIA RES AUTH INFRASTRUCTURE S2011A		..	2	1.A FE	66,415	103.975	62,385	60,000	60,607	0	(707)	0	0	5.000	3.750	MN	500	3,000	05/18/2011.	11/01/2028.
92818M KP 4	VIRGINIA RESOURCES AUTH INFRA REF S2017B		..	2	1.A FE	514,743	117.903	560,039	475,000	502,930	0	(3,628)	0	0	4.000	3.040	MN	3,167	19,000	08/03/2017.	11/01/2038.
92818G FA 6	VIRGINIA RESOURCES AUTH INFRA REV S2013C		..	2	1.A FE	640,168	111.925	632,376	565,000	591,724	0	(8,955)	0	0	4.500	2.752	MN	4,238	25,425	03/24/2015.	11/01/2029.
92818G FB 4	VIRGINIA RESOURCES AUTH INFRA REV S2013C		..	2	1.A FE	636,941	111.902	632,246	565,000	590,623	0	(8,575)	0	0	4.500	2.822	MN	4,238	25,425	03/24/2015.	11/01/2030.
960686 CC 5	WESTMINSTER WTR & WSTWTR UTIL REV S2016		..	2	1.B FE	1,783,718	124.701	1,733,344	1,390,000	1,621,573	0	(36,519)	0	0	5.000	2.000	JD	5,792	69,500	05/11/2016.	12/01/2030.
960686 CY 7	WESTMINSTER WTR & WSTWTR UTIL REV S2019		..	2	1.B FE	1,731,950	114.554	1,907,324	1,665,000	1,725,746	0	(6,001)	0	0	3.000	2.540	JD	4,163	47,453	12/11/2019.	12/01/2038.
960686 CZ 4	WESTMINSTER WTR & WSTWTR UTIL REV S2019		..	2	1.B FE	1,554,960	114.311	1,714,665	1,500,000	1,549,876	0	(4,917)	0	0	3.000	2.580	JD	3,750	42,750	12/11/2019.	12/01/2039.
977123 P5 1	WISCONSIN TRANSPORTATION REV S2015A		..	2	1.B FE	774,569	114.888	775,494	675,000	718,844	0	(11,702)	0	0	5.000	3.030	JJ	16,875	33,750	11/17/2015.	07/01/2036.
977123 P5 1	WISCONSIN TRANSPORTATION REV S2015A	SD..	..	2	1.B FE	21,498,600	114.888	21,524,267	18,735,000	19,951,924	0	(324,807)	0	0	5.000	3.030	JJ	468,375	936,750	11/17/2015.	07/01/2036.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						3,165,549,320	XXX	3,269,035,718	2,942,868,780	3,073,569,502	0	(19,010,919)	0	0	XXX	XXX	XXX	26,381,195	80,730,202	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																					
31349G 5Z 8	FH (ARM) #755364		..	4	1.A	69,171	99.743	68,438	68,613	68,421	0	0	0	0	3.684	4.062	MON	211	2,761	06/19/2003.	01/15/2029.
31349S KR 3	FH (3/1 ARM) #781204		..	4	1.A	167,777	100.406	168,669	167,987	167,452	0	0	0	0	3.783	3.481	MON	530	6,951	10/11/2006.	02/15/2034.
31295N AQ 1	FH (5/1 ARM) #789015		..	4	1.A	23,575	100.227	23,549	23,496	23,422	0	0	0	0	3.855	5.480	MON	75	972	01/25/2002.	02/15/2032.
3128MJ ZQ 6	FHLMC GOLD PASS THRU #G08750		..	4	1.A	3,976,238	105.012	4,124,640	3,927,755	3,971,649	0	(3,797)	0	0	3.000	2.796	MON	9,819	117,833	07/09/2019.	03/15/2047.
31335G NC 5	FHLMC GOLD PASSTHRU #C80387		..	4	1.A	16,365	112.068	19,641	17,526	17,013	0	74	0	0	6.500	7.486	MON	95	1,139	07/31/1996.	04/15/2026.
31294M GB 1	FHLMC GOLD PASSTHRU #E02894		..	4	1.A	550,652	106.141	581,650	547,997	549,521	0	(484)	0	0	3.500	3.426	MON	1,598	19,180	03/17/2011.	05/15/2026.
3128MM QB 2	FHLMC GOLD PASSTHRU #G18449		..	4	1.A	1,138,760	104.560	1,141,807	1,092,008	1,112,720	0	(5,547)	0	0	2.500	1.226	MON	2,275	27,300	12/10/2012.	11/15/2027.
3128CU GZ 3	FHLMC GOLD PASSTHRU #G30216		..	4	1.A	22,118	102.534	21,813	21,273	21,441	0	(143)	0	0	6.500	4.893	MON	115	1,383	08/30/2002.	04/15/2022.
3128CU GZ 3	FHLMC GOLD PASSTHRU #G30216		..	4	1.A	22,081	102.534	21,813	21,273	21,432	0	(138)	0	0	6.500	4.960	MON	115	1,383	08/28/2002.	04/15/2022.
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.
31335B T8 9	FHLMC GOLD PASSTHRU #G61475		..	4	1.A	5,830,386	108.365	6,372,903	5,880,925	5,835,662	0	3,434	0	0	3.500	3.639	MON	17,153	205,832	09/20/2018.	12/15/2044.
3132GR LV 1	FHLMC GOLD PASSTHRU #00Q06340		..	4	1.A	1,078,372	107.619	1,132,063	1,051,910	1,068,553	0	(7,168)	0	0	3.500	2.980	MON	3,068	36,817	03/01/2012.	02/15/2042.
3132GS LQ 0	FHLMC GOLD PASSTHRU #00Q07235		..	4	1.A	5,231,615	108.781	5,549,703	5,101,682	5,165,703	0	(31,490)	0	0	3.500	2.986	MON	14,880	178,559	02/21/2012.	03/15/2042.
3128MJ TB 6	FHLMC GOLD PASSTHRU #08545		..	4	1.A	1,466,158	107.824	1,602,159	1,485,892	1,473,125	0	3,922	0	0	3.500	3.621	MON	4,334	52,006	08/16/2013.	09/15/2043.

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 ZA 1	FHLMC GOLD POOL #G08736			4	1.A	6,641,664	107.029	7,121,914	6,654,140	6,641,731	0	68	0	0	2.500	2.526	MON	13,863	152,491	01/09/2020.	12/15/2046.
3133G6 7K 5	FHLMC PASS THRU CERT POOL #QN0898			4	1.A	8,873,595	104.241	9,182,518	8,808,904	8,868,111	0	(4,047)	0	0	2.500	2.316	MON	18,352	220,223	11/13/2019.	11/25/2034.
3132D5 3W 0	FHLMC PASS THRU CERT POOL #SB8013			4	1.A	5,618,669	104.265	5,780,669	5,544,169	5,623,391	0	7,431	0	0	2.500	2.157	MON	11,550	138,604	09/05/2019.	09/25/2034.
3132D5 3W 0	FHLMC PASS THRU CERT POOL #SB8013			4	1.A	6,740,064	104.265	6,936,802	6,653,003	6,744,966	0	8,394	0	0	2.500	2.167	MON	13,860	166,325	08/29/2019.	09/25/2034.
3132DM BB 0	FHLMC PASS THRU CERT POOL #SD0034			4	1.A	3,395,929	105.156	3,523,422	3,350,643	3,392,278	0	(3,431)	0	0	3.000	2.773	MON	8,377	100,519	07/18/2019.	09/25/2047.
3132DM EV 3	FHLMC PASS THRU CERT POOL #SD0148			4	1.A	7,303,255	106.815	7,813,232	7,314,684	7,303,268	0	17	0	0	2.500	2.511	MON	15,239	182,867	11/21/2019.	04/25/2048.
3132A5 F9 1	FHLMC PASS THRU CERT POOL #ZS4692			4	1.A	3,791,493	107.006	4,040,422	3,775,859	3,799,960	0	6,652	0	0	2.500	2.426	MON	7,866	94,396	08/06/2019.	12/25/2046.
3133T5 LL 5	FHR 1727 I CMO			4	1.A	316,299	107.100	339,552	317,042	316,238	0	0	0	0	6.500	6.590	MON	1,717	20,608	03/28/2002.	05/15/2024.
3133TB JR 2	FHR 1998 PE CMO			4	1.A	87,383	114.809	96,698	84,225	85,126	0	(64)	0	0	7.500	7.010	MON	526	6,317	10/13/1998.	10/17/2027.
3137BA HX 3	FHR 4345 AB CMO			4	1.A	2,872,208	101.645	2,865,293	2,818,913	2,827,849	0	(19,393)	0	0	3.000	2.592	MON	7,047	84,567	07/02/2014.	02/15/2040.
3137BD GH 3	FHR 4388 TP CMO			4	1.A	10,833,196	107.857	11,390,694	10,560,922	10,816,599	0	(18,689)	0	0	3.000	2.212	MON	26,402	316,828	09/25/2014.	09/15/2044.
3137BS NF 6	FHR 4624 G CMO			4	1.A	4,971,282	100.321	4,954,576	4,938,679	4,939,399	0	(20,197)	0	0	2.500	2.289	MON	10,289	123,467	10/31/2017.	05/15/2034.
3137FA 3G 1	FHR 4710 CA CMO			4	1.A	10,756,371	102.716	10,787,317	10,502,025	10,586,934	0	(106,321)	0	0	3.000	2.287	MON	26,255	315,061	08/18/2017.	12/15/2043.
3137FC H9 8	FHR 4736 AB CMO			4	1.A	11,926,481	105.426	12,571,244	11,924,152	11,925,031	0	(745)	0	0	2.500	2.482	MON	24,842	298,104	11/08/2017.	12/15/2047.
3137FC HH 0	FHR 4736 CT CMO			4	1.A	12,016,291	107.565	12,740,265	11,844,180	11,989,829	0	(10,966)	0	0	3.000	2.675	MON	29,610	355,325	11/27/2017.	12/15/2047.
3137FP K2 0	FHR 4929 CP CMO			4	1.A	8,877,067	104.257	9,229,085	8,852,171	8,872,407	0	(4,141)	0	0	2.500	2.398	MON	18,442	221,304	12/06/2019.	10/25/2048.
31385S B4 9	FN (ARM) #550959			4	1.A	96,383	100.191	95,065	94,883	94,863	0	0	0	0	3.467	4.542	MON	274	4,119	06/19/2003.	08/25/2029.
31379X VF 9	FN (10/1 ARM) #432714			4	1.A	86,760	100.177	85,602	85,450	84,906	0	0	0	0	3.398	5.821	MON	242	3,444	06/19/2003.	12/25/2027.
31405T ZC 9	FN (10/1 ARM) #799139			4	1.A	157,303	100.467	157,326	156,594	156,319	0	0	0	0	1.788	5.121	MON	233	4,431	04/20/2005.	04/25/2035.
31402D GG 9	FN (3/1 ARM) #725699			4	1.A	166,684	101.197	167,946	165,958	165,323	0	0	0	0	2.575	4.697	MON	356	5,881	10/05/2006.	08/25/2034.
31404M BN 7	FN (3/1 ARM) #772345			4	1.A	875,921	103.179	903,206	875,374	873,693	0	0	0	0	3.379	3.737	MON	2,465	31,366	10/12/2006.	03/25/2034.
31405N 4F 9	FN (3/1 ARM) #794722			4	1.A	150,840	100.067	152,184	152,082	151,689	0	0	0	0	2.079	4.409	MON	263	5,064	02/01/2006.	10/25/2034.
31385H 6B 3	FN (5/1 ARM) #545466			4	1.A	888	99.728	880	882	882	0	0	0	0	2.280	5.260	MON	2	33	01/23/2002.	01/25/2032.
31389D W4 5	FN (5/1 ARM) #622667			4	1.A	122,227	100.836	122,654	121,637	121,488	0	0	0	0	2.125	5.140	MON	215	4,426	01/16/2002.	12/25/2031.
31392B 6U 5	FNGT 2002-T4 A2 CMO			4	1.A	190,398	117.940	217,487	184,405	183,704	0	(1)	0	0	7.000	6.090	MON	1,076	12,908	02/07/2002.	12/25/2041.
31359V YH 0	FNGT 99-T2 A1 CMO			4	1.A	72,612	108.859	75,936	69,756	69,984	0	(594)	0	0	7.500	6.560	MON	436	5,232	04/09/1999.	01/19/2039.
31417G F2 7	FNMA PASS THRU CERT POOL #AB9184			4	1.A	11,449,547	108.102	12,191,521	11,277,737	11,398,273	0	(44,866)	0	0	3.000	2.756	MON	28,194	338,332	09/26/2017.	04/25/2043.
3138EP KU 7	FNMA PASS THRU CERT POOL #AL6606			4	1.A	4,017,155	106.514	4,267,499	4,006,513	4,012,372	0	(3,756)	0	0	3.000	2.948	MON	10,016	120,195	10/27/2017.	08/25/2043.
3138WF KG 0	FNMA PASS THRU CERT POOL #AS5694			4	1.A	6,389,523	105.361	6,779,793	6,434,768	6,389,200	0	(629)	0	0	3.000	3.093	MON	16,087	193,043	05/03/2019.	08/25/2045.
3138WG X7 4	FNMA PASS THRU CERT POOL #AS7001			4	1.A	1,870,578	105.936	1,974,679	1,864,025	1,868,313	0	(1,880)	0	0	3.000	2.931	MON	4,660	55,921	11/30/2017.	04/25/2041.
3138X0 Y3 6	FNMA PASS THRU CERT POOL #AU1629			4	1.A	7,820,044	106.681	8,415,493	7,888,452	7,825,209	0	4,475	0	0	3.000	3.122	MON	19,721	236,654	04/17/2019.	07/25/2043.
3140F0 HX 5	FNMA PASS THRU CERT POOL #BC4745			4	1.A	15,091,300	108.291	16,737,452	15,455,965	15,165,690	0	67,872	0	0	3.000	3.329	MON	38,640	463,679	01/25/2019.	10/25/2046.
3140FQ T3 1	FNMA PASS THRU CERT POOL #BE5069			4	1.A	2,640,274	105.385	2,778,987	2,636,977	2,637,852	0	(1,471)	0	0	3.000	2.970	MON	6,592	79,109	04/27/2017.	11/25/2046.
3140FX LZ 3	FNMA PASS THRU CERT POOL #BF0343			4	1.A	9,776,597	106.657	10,386,889	9,738,555	9,773,770	0	(2,148)	0	0	2.500	2.401	MON	20,289	243,464	12/04/2019.	06/25/2043.
3140J6 DF 1	FNMA PASS THRU CERT POOL #BM1901			4	1.A	11,788,082	106.499	12,507,328	11,744,042	11,771,577	0	(13,096)	0	0	3.000	2.930	MON	29,360	352,321	11/10/2017.	06/25/2045.
3140J8 LG 6	FNMA PASS THRU CERT POOL #BM3926			4	1.A	7,292,491	107.041	7,902,297	7,382,465	7,298,801	0	4,108	0	0	3.500	3.791	MON	21,532	258,386	10/05/2018.	08/25/2037.
3140JA CC 0	FNMA PASS THRU CERT POOL #BM5466			4	1.A	3,394,026	106.687	3,639,213	3,411,082	3,394,123	0	163	0	0	2.500	2.563	MON	7,106	85,277	07/25/2019.	10/25/2043.
3140Q7 WS 2	FNMA PASS THRU CERT POOL #CA0656			4	1.A	9,253,600	108.269	10,105,703	9,333,812	9,267,455	0	6,613	0	0	3.500	3.615	MON	27,224	326,683	09/10/2018.	11/25/2047.
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.

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
3140X4	DE	3	FNMA PASS THRU CERT POOL #FM1000			4	1.A	6,417,825	104.897	6,643,929	6,333,706	6,414,068	0	(3,873)	0	0	3.000	2.774	MON	15,834	190,011	07/18/2019.	04/25/2047.
3140X4	S6	4	FNMA PASS THRU CERT POOL #FM1440			4	1.A	7,223,306	106.759	7,753,693	7,262,740	7,223,244	0	(156)	0	0	2.500	2.568	MON	15,131	181,569	10/25/2019.	04/25/2048.
31418A	VF	2	FNMA PASS THRU CERT POOL #MA1513			4	1.A	340,655	102.941	352,439	342,367	341,262	0	168	0	0	2.500	2.582	MON	713	8,559	02/12/2014.	07/25/2028.
31418C	3D	4	FNMA PASS THRU CERT POOL #MA3495			4	1.A	1,604,642	106.760	1,715,203	1,606,588	1,604,809	0	159	0	0	4.000	4.011	MON	5,355	64,263	10/19/2018.	10/25/2048.
31418D	CX	8	FNMA PASS THRU CERT POOL #MA3685			4	1.A	2,032,172	104.906	2,151,044	2,050,433	2,031,260	0	(1,234)	0	0	3.000	3.116	MON	5,126	61,513	05/07/2019.	06/25/2049.
31418D	CX	8	FNMA PASS THRU CERT POOL #MA3685			4	1.A	4,057,295	104.906	4,302,088	4,100,867	4,055,026	0	(3,075)	0	0	3.000	3.140	MON	10,252	123,026	05/08/2019.	06/25/2049.
31418D	GF	3	FNMA PASS THRU CERT POOL #MA3797			4	1.A	8,882,439	104.274	9,201,350	8,824,186	8,885,267	0	4,664	0	0	2.500	2.334	MON	18,384	220,605	09/25/2019.	10/25/2034.
31418D	GU	0	FNMA PASS THRU CERT POOL #MA3810			4	1.A	6,048,465	105.506	6,346,823	6,015,568	6,052,618	0	5,149	0	0	2.500	2.385	MON	12,532	150,389	10/09/2019.	10/25/2039.
31371F	E9	9	FNMA PASS THRU CERT POOL #250460			4	1.A	588	109.874	674	613	600	0	1	0	0	7.000	7.663	MON	4	43	07/31/1996.	02/25/2026.
31371F	E9	9	FNMA PASS THRU CERT POOL #250460			4	1.A	15,275	109.874	17,493	15,921	15,578	0	38	0	0	7.000	7.663	MON	93	1,114	07/31/1996.	02/25/2026.
31371M	DT	1	FNMA PASS THRU CERT POOL #255814			4	1.A	49,052	117.548	57,673	49,063	49,015	0	(11)	0	0	5.500	5.504	MON	225	2,698	09/30/2005.	08/25/2035.
31373D	EF	8	FNMA PASS THRU CERT POOL #290034			4	1.A	23,005	101.377	23,708	23,385	23,185	0	21	0	0	7.500	7.803	MON	146	1,754	07/31/1996.	08/25/2024.
31382M	ZX	5	FNMA PASS THRU CERT POOL #486858			4	1.A	26,408	101.336	26,447	26,098	26,284	0	1	0	0	7.000	6.746	MON	152	1,827	03/09/2001.	03/25/2029.
31391T	UL	0	FNMA PASS THRU CERT POOL #676587			4	1.A	104,457	116.260	120,951	104,034	104,341	0	(60)	0	0	5.500	5.395	MON	477	5,722	11/22/2002.	12/25/2032.
31402R	F9	5	FNMA PASS THRU CERT POOL #735592			4	1.A	1,349,909	116.178	1,640,858	1,412,361	1,366,863	0	3,696	0	0	5.000	5.759	MON	5,885	70,618	11/04/2005.	05/25/2034.
31403D	SP	5	FNMA PASS THRU CERT POOL #745826			4	1.A	51,594	119.393	61,834	51,790	51,594	0	(0)	0	0	6.000	6.072	MON	259	3,107	08/08/2006.	07/25/2036.
31405N	TV	7	FNMA PASS THRU CERT POOL #794464			4	1.A	263,012	115.166	295,290	256,402	266,094	0	(268)	0	0	6.000	5.433	MON	1,282	15,384	04/26/2005.	09/25/2034.
31406Y	TU	4	FNMA PASS THRU CERT POOL #824163			4	1.A	201,522	115.490	230,399	199,496	200,880	0	(160)	0	0	5.500	5.316	MON	914	10,972	06/20/2005.	04/25/2035.
31407B	XH	7	FNMA PASS THRU CERT POOL #826080			4	1.A	1,419,599	116.269	1,585,142	1,363,335	1,426,066	0	(5,655)	0	0	5.000	4.410	MON	5,681	68,167	02/01/2010.	07/25/2035.
31408G	ZW	0	FNMA PASS THRU CERT POOL #851357			4	1.A	59,045	119.265	69,565	58,328	59,083	0	(9)	0	0	6.000	5.800	MON	292	3,500	01/06/2006.	02/25/2036.
31408J	D4	0	FNMA PASS THRU CERT POOL #852523			4	1.A	12,403	117.510	14,659	12,475	12,405	0	2	0	0	5.500	5.596	MON	57	686	01/06/2006.	02/25/2036.
31409T	QM	3	FNMA PASS THRU CERT POOL #878060			4	1.A	84,323	117.304	100,584	85,746	84,519	0	75	0	0	5.500	5.771	MON	393	4,716	03/03/2006.	03/25/2036.
31410U	3G	5	FNMA PASS THRU CERT POOL #898199			4	1.A	40,709	119.186	48,278	40,506	40,747	0	(4)	0	0	6.000	5.923	MON	203	2,430	09/27/2006.	11/25/2036.
31411A	RJ	6	FNMA PASS THRU CERT POOL #902389			4	1.A	40,812	117.559	48,609	41,348	40,816	0	30	0	0	5.500	5.711	MON	190	2,274	09/27/2006.	11/25/2036.
31411Y	VZ	3	FNMA PASS THRU CERT POOL #918732			4	1.A	11,810	116.946	14,116	12,071	11,784	0	19	0	0	5.500	5.881	MON	55	664	08/30/2007.	06/25/2037.
313921	DF	2	FNR 2001-55 PC CMO			4	1.A	80,301	116.858	92,967	79,555	80,100	0	(86)	0	0	6.500	6.390	MON	431	5,171	11/30/2001.	10/25/2031.
3136A8	SU	5	FNR 2012-102 BC CMO			4	1.A	2,655,601	102.804	2,786,692	2,710,661	2,668,691	0	4,998	0	0	1.750	2.350	MON	3,953	47,437	12/14/2017.	09/25/2027.
3136AG	XN	7	FNR 2013-102 DG CMO			4	1.A	2,711,867	104.446	2,836,870	2,716,110	2,711,107	0	(222)	0	0	3.000	3.009	MON	6,790	81,483	09/12/2013.	05/25/2032.
3136AG	QV	7	FNR 2013-109 BA CMO			4	1.A	3,121,387	105.126	3,306,462	3,145,222	3,131,756	0	3,094	0	0	3.000	3.132	MON	7,863	94,357	09/12/2013.	10/25/2032.
3136AD	R2	7	FNR 2013-41 DA CMO			4	1.A	1,908,171	101.937	2,026,180	1,987,678	1,929,522	0	2,004	0	0	1.750	2.768	MON	2,899	34,784	11/13/2014.	02/25/2043.
3136AM	UK	3	FNR 2015-8 AP CMO			4	1.A	10,583,748	102.730	10,908,974	10,619,006	10,583,416	0	(332)	0	0	2.000	2.056	MON	17,698	176,983	02/11/2020.	03/25/2045.
3136AR	C2	2	FNR 2016-19 CD CMO			4	1.A	8,383,050	105.935	8,873,654	8,376,505	8,379,903	0	(1,195)	0	0	2.500	2.447	MON	17,451	209,413	11/10/2017.	04/25/2046.
3136B7	DH	1	FNR 2019-64 A CMO			4	1.A	6,037,086	105.037	6,292,551	5,990,751	6,039,795	0	2,765	0	0	2.500	2.323	MON	12,481	149,769	10/10/2019.	08/25/2051.
3136B7	VD	0	FNR 2019-74 C CMO			4	1.A	8,197,157	104.370	8,658,213	8,295,668	8,210,548	0	12,345	0	0	2.500	2.726	MON	17,283	207,392	11/08/2019.	12/25/2049.
313920	XY	1	FNW 2001-W2 AF5			4	1.A FE	134,413	118.095	158,740	134,418	132,064	0	672	0	0	7.021	6.610	MON	786	9,437	08/09/2001.	11/25/2031.
31392C	MJ	0	FNW 2002-W1 1A4 CMO			4	1.A	1,867,536	111.283	2,155,976	1,937,376	1,870,286	0	(14,807)	0	0	6.000	6.512	MON	9,687	96,987	03/06/2002.	02/25/2042.
3133TL	4S	4	FSPC T-17 A5			4	1.A FE	560,965	116.148	651,645	561,045	558,501	0	113	0	0	7.160	7.268	MON	3,348	40,171	06/02/1999.	07/25/2029.
31392M	EJ	7	FSPC T-41 1A4 CMO			4	1.A	1,250,069	118.210	1,486,716	1,257,690	1,251,243	0	323	0	0	6.500	6.610	MON	6,812	81,750	05/16/2002.	06/25/2032.
31392M	GY	2	FSPC T-42 A4 CMO			4	1.A	631,985	119.089	753,685	632,875	630,151	0	(0)	0	0	6.500	6.548	MON	3,428	41,133	05/24/2002.	02/25/2042.
31393N	TB	5	FSPC T-55 1A1 CMO			4	1.A	245,500	117.743	273,099	231,945	231,225	0	(2,697)	0	0	6.500	4.742	MON	1,256	15,076	04/07/2003.	03/25/2043.

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
3137G1	BC	0	FWLS 2016-SC02 1A CMO			4	1.A	2,641,738	99.888	2,652,664	2,655,639	2,647,523	0	4,019	0	0	3.000	3.090	MON	6,639	79,669	11/15/2016.	10/25/2046.
3137G1	BD	8	FWLS 2016-SC02 2A CMO			4	1.A	1,341,691	102.797	1,354,976	1,318,109	1,326,966	0	(15,564)	0	0	3.500	3.081	MON	3,844	46,134	11/15/2016.	10/25/2046.
3137G1	BS	5	FWLS 2017-SC02 1A CMO			4	1.A	4,417,635	100.949	4,507,463	4,465,076	4,439,232	0	9,119	0	0	3.000	3.151	MON	11,163	133,952	07/19/2017.	05/25/2047.
3137G1	BT	3	FWLS 2017-SC02 1A1 CMO			4	1.A	1,582,992	100.712	1,583,256	1,572,061	1,571,366	0	(4,408)	0	0	3.000	2.816	MON	3,930	47,162	07/19/2017.	05/25/2047.
3137G1	BV	8	FWLS 2017-SC02 2A CMO			4	1.A	816,035	102.568	824,660	804,006	810,082	0	(4,320)	0	0	3.500	3.178	MON	2,345	28,140	07/19/2017.	05/25/2047.
3137G1	BW	6	FWLS 2017-SC02 2A1 CMO			4	1.A	5,819	99.861	5,689	5,697	5,690	0	(70)	0	0	3.500	2.813	MON	17	199	07/19/2017.	05/25/2047.
35563P	BX	6	SCRT 2017-3 HT CMO			4	1.A	2,925,265	109.726	3,220,094	2,934,665	2,954,223	0	(1,320)	0	0	3.250	3.126	MON	7,948	95,355	10/04/2017.	07/25/2056.
35563P	GB	9	SCRT 2018-3 HA CMO			4	1.A	3,572,341	105.019	3,858,009	3,673,629	3,581,650	0	11,295	0	0	3.000	3.644	MON	9,184	110,209	08/09/2018.	08/25/2057.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities								330,834,152	XXX	349,917,168	330,261,784	330,542,033	0	(195,175)	0	0	XXX	XXX	XXX	797,053	9,507,148	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations								3,496,383,472	XXX	3,618,952,886	3,273,130,564	3,404,111,534	0	(19,206,094)	0	0	XXX	XXX	XXX	27,178,248	90,237,349	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
00037B	AB	8	ABB FINANCE USA		C	1	1.G FE	1,038,430	103.395	1,033,950	1,000,000	1,005,975	0	(4,306)	0	0	2.875	2.422	MN	4,233	28,750	10/15/2012.	05/08/2022.
00037B	AB	8	ABB FINANCE USA		C	1	1.G FE	2,060,980	103.395	2,067,900	2,000,000	2,009,454	0	(6,812)	0	0	2.875	2.516	MN	8,465	57,500	09/20/2012.	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	2,232,300	101.668	2,033,360	2,000,000	2,013,445	0	(29,069)	0	0	4.000	2.503	JD	3,556	80,000	10/03/2012.	06/15/2021.
002824	BA	7	ABBOTT LABORATORIES			1	1.G FE	402,284	102.725	410,900	400,000	400,418	0	(343)	0	0	2.550	2.460	MS	3,003	10,200	03/30/2015.	03/15/2022.
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	3,194,336	108.431	3,469,792	3,200,000	3,196,500	0	1,101	0	0	3.400	3.439	MN	9,067	108,800	01/09/2019.	11/30/2023.
002824	BE	9	ABBOTT LABORATORIES			1	1.G FE	2,957,880	108.431	3,252,930	3,000,000	2,974,367	0	8,154	0	0	3.400	3.711	MN	8,500	102,000	12/03/2018.	11/30/2023.
002824	BF	6	ABBOTT LABORATORIES			1	1.G FE	584,613	117.206	664,167	566,667	578,724	0	(1,901)	0	0	3.750	3.335	MN	1,771	21,250	10/11/2017.	11/30/2026.
002824	BF	6	ABBOTT LABORATORIES			1	1.G FE	1,131,803	117.206	1,328,335	1,133,333	1,132,233	0	159	0	0	3.750	3.768	MN	3,542	42,500	04/10/2018.	11/30/2026.
002824	BF	6	ABBOTT LABORATORIES			1	1.G FE	3,852,335	117.206	4,583,927	3,911,000	3,865,721	0	6,651	0	0	3.750	3.971	MN	12,222	146,663	12/04/2018.	11/30/2026.
002824	BM	1	ABBOTT LABORATORIES			1	1.G FE	1,996,260	114.651	2,293,020	2,000,000	1,997,694	0	421	0	0	3.875	3.901	MS	22,819	77,500	03/20/2017.	09/15/2025.
00287Y	AL	3	ABBVIE INC			1	2.B FE	1,014,930	104.641	1,046,410	1,000,000	1,003,057	0	(1,603)	0	0	2.900	2.728	MN	4,431	29,000	11/09/2012.	11/06/2022.
00287Y	AL	3	ABBVIE INC			1	2.B FE	993,560	104.641	1,046,410	1,000,000	998,639	0	695	0	0	2.900	2.975	MN	4,431	29,000	11/05/2012.	11/06/2022.
00287Y	AQ	2	ABBVIE INC			1	2.B FE	1,835,154	111.495	2,006,910	1,800,000	1,821,410	0	(4,774)	0	0	3.600	3.289	MN	8,460	64,800	01/09/2018.	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	AX	7	ABBVIE INC			1	2.B FE	999,870	105.183	1,051,830	1,000,000	999,935	0	18	0	0	2.850	2.852	MN	3,721	28,500	05/09/2016.	05/14/2023.
00287Y	BV	0	ABBVIE INC			1	2.A FE	4,994,050	110.705	5,535,250	5,000,000	4,994,808	0	781	0	0	2.950	2.969	MN	16,389	147,500	11/12/2019.	11/21/2026.
00287Y	CU	1	ABBVIE INC			1	2.A FE	1,021,620	104.628	1,046,280	1,000,000	1,016,444	0	(5,176)	0	0	2.800	1.939	MS	8,244	14,000	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	993,670	113.499	1,134,990	1,000,000	995,684	0	585	0	0	3.400	3.475	JD	1,511	34,000	05/23/2017.	06/15/2027.
00507V	AM	1	ACTIVISION BLIZZARD			1	2.A FE	870,691	113.499	1,027,166	905,000	879,735	0	3,380	0	0	3.400	3.893	JD	1,368	30,770	03/26/2018.	06/15/2027.
00724P	AD	1	ADOBE INC			1	1.F FE	4,984,950	108.310	5,415,500	5,000,000	4,986,111	0	1,161	0	0	2.300	2.334	FA	47,917	56,861	01/22/2020.	02/01/2030.
00724F	AC	5	ADOBE SYSTEMS INC			1	1.F FE	2,208,625	110.204	2,385,917	2,165,000	2,195,944	0	(7,528)	0	0	3.250	2.854	FA	29,318	70,363	04/15/2019.	02/01/2025.
00724F	AC	5	ADOBE SYSTEMS INC			1	1.F FE	1,924,924	110.204	2,126,937	1,930,000	1,927,476	0	561	0	0	3.250	3.284	FA	26,135	62,725	02/04/2016.	02/01/2025.
00724F	AC	5	ADOBE SYSTEMS INC			1	1.F FE	995,960	110.204	1,102,040	1,000,000	998,010	0	444	0	0	3.250	3.302	FA	13,542	32,500	01/14/2016.	02/01/2025.
00724F	AC	5	ADOBE SYSTEMS INC			1	1.F FE	1,978,560	110.204	2,204,080	2,000,000	1,990,349	0	2,161	0	0	3.250	3.377	FA	27,083	65,000	01/21/2015.	02/01/2025.
00724F	AC	5	ADOBE SYSTEMS INC			1	1.F FE	2,487,630	110.204	2,795,875	2,537,000	2,502,940	0	7,599	0	0	3.250	3.606	FA	34,355	82,453	12/11/2018.	02/01/2025.

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
0010EP AN 8	AEP TEXAS CENTRAL COMPANY (144A)			1	1.G FE	998,500	112.538	1,125,380	1,000,000	999,180	0	146	0	0	3.850	3.868	AO	9,625	38,500	09/16/2015.	10/01/2025.
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	1,000,420	103.205	1,032,050	1,000,000	1,000,138	0	(85)	0	0	2.400	2.391	AO	6,000	24,000	09/20/2017.	10/01/2022.
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.
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.
00104U AC 2	AEPTC 2012-1 A3				1.A FE	885,483	105.527	934,429	885,488	885,472	0	1	0	0	2.844	2.845	JD	2,099	25,191	03/07/2012.	03/01/2026.
037680 AB 1	AEPWV 2013-1 A2				1.A FE	3,999,586	111.058	4,442,320	4,000,000	3,999,963	0	(8)	0	0	3.772	3.770	FA	62,870	150,888	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	934,630	103.727	1,037,270	1,000,000	984,098	0	8,053	0	0	2.750	3.635	MN	3,514	27,500	03/07/2014.	11/15/2022.
00817Y AQ 1	AETNA INC			1	2.B FE	1,024,320	109.851	1,098,510	1,000,000	1,012,548	0	(3,221)	0	0	3.500	3.131	MN	4,472	35,000	03/01/2017.	11/15/2024.
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	2,022,760	103.996	2,079,920	2,000,000	2,003,955	0	(2,538)	0	0	3.200	3.067	AO	16,000	64,000	09/19/2012.	10/01/2022.
00846U AH 4	AGILENT TECHNOLOGIES INC			1	2.A FE	970,430	103.996	1,039,960	1,000,000	992,167	0	4,238	0	0	3.200	3.664	AO	8,000	32,000	06/03/2015.	10/01/2022.
00846U AJ 0	AGILENT TECHNOLOGIES INC			1	2.A FE	1,000,870	107.659	1,076,590	1,000,000	1,000,311	0	(114)	0	0	3.875	3.862	JJ	17,868	38,750	06/11/2015.	07/15/2023.
00846U AK 7	AGILENT TECHNOLOGIES INC			1	2.A FE	996,240	109.232	1,092,320	1,000,000	997,679	0	361	0	0	3.050	3.094	MS	8,388	30,500	09/15/2016.	09/22/2026.
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.
009158 AV 8	AIR PRODUCTS & CHEMICALS			1	1.F FE	1,460,680	109.138	1,604,329	1,470,000	1,464,271	0	1,469	0	0	3.350	3.466	JJ	20,519	49,245	06/25/2018.	07/31/2024.
009158 AV 8	AIR PRODUCTS & CHEMICALS			1	1.F FE	4,690,537	109.138	5,202,608	4,767,000	4,717,376	0	12,709	0	0	3.350	3.662	JJ	66,539	159,695	11/02/2018.	07/31/2024.
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	1,994,340	108.874	2,177,480	2,000,000	1,998,089	0	597	0	0	3.550	3.584	JD	5,917	71,000	12/03/2013.	12/01/2023.
010392 FQ 6	ALABAMA POWER CO			1	1.E FE	999,180	102.507	1,025,070	1,000,000	999,773	0	162	0	0	2.450	2.467	MS	6,125	24,500	02/27/2017.	03/30/2022.
012725 AC 1	ALBEMARLE CORP			1	2.C FE	2,175,300	111.010	2,220,200	2,000,000	2,085,120	0	(21,679)	0	0	4.150	2.918	JD	6,917	83,000	08/16/2016.	12/01/2024.
012725 AC 1	ALBEMARLE CORP			1	2.C FE	569,331	111.010	588,353	530,000	551,695	0	(5,519)	0	0	4.150	2.964	JD	1,833	21,995	09/07/2017.	12/01/2024.
012725 AC 1	ALBEMARLE CORP			1	2.C FE	820,320	111.010	854,777	770,000	798,588	0	(7,254)	0	0	4.150	3.072	JD	2,663	31,955	11/27/2017.	12/01/2024.
012725 AC 1	ALBEMARLE CORP			1	2.C FE	1,660,540	111.010	1,782,821	1,606,000	1,638,327	0	(8,106)	0	0	4.150	3.560	JD	5,554	66,649	02/27/2018.	12/01/2024.
012725 AC 1	ALBEMARLE CORP			1	2.C FE	2,022,300	111.010	2,220,200	2,000,000	2,014,105	0	(3,498)	0	0	4.150	3.942	JD	6,917	83,000	07/26/2018.	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.
01400E AB 9	ALCON FINANCE CORP (144A)			1	2.B FE	3,078,210	109.166	3,274,980	3,000,000	3,071,003	0	(7,207)	0	0	3.000	2.686	MS	24,250	90,000	01/06/2020.	09/23/2029.
01400E AB 9	ALCON FINANCE CORP (144A)			1	2.B FE	3,064,170	109.166	3,274,980	3,000,000	3,057,969	0	(5,994)	0	0	3.000	2.743	MS	24,250	90,000	12/13/2019.	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.
01748N AE 4	ALLEGION US HOLDING CO			1	2.C FE	1,664,334	109.483	1,970,694	1,800,000	1,695,999	0	12,881	0	0	3.550	4.553	AO	15,975	63,900	06/13/2018.	10/01/2027.
02079K AA 5	ALPHABET INC			1	1.C FE	3,861,538	101.297	3,585,914	3,540,000	3,565,284	0	(65,385)	0	0	3.625	1.742	MN	14,971	128,325	04/26/2016.	05/19/2021.
02079K AB 3	ALPHABET INC			1	1.C FE	3,778,740	109.496	3,832,360	3,500,000	3,618,051	0	(35,784)	0	0	3.375	2.259	FA	41,344	118,125	04/26/2016.	02/25/2024.
02079K AC 1	ALPHABET INC			1	1.C FE	979,190	107.278	1,072,780	1,000,000	987,742	0	2,023	0	0	1.998	2.231	FA	7,548	19,980	08/02/2016.	08/15/2026.
02079K AC 1	ALPHABET INC			1	1.C FE	948,600	107.278	1,072,780	1,000,000	965,680	0	5,586	0	0	1.998	2.659	FA	7,548	19,980	11/07/2017.	08/15/2026.
02079K AC 1	ALPHABET INC			1	1.C FE	2,670,150	107.278	3,218,340	3,000,000	2,766,270	0	36,949	0	0	1.998	3.538	FA	22,644	59,940	04/25/2018.	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	1,570,016	103.877	1,662,032	1,600,000	1,592,116	0	4,696	0	0	2.850	3.166	FA	17,987	45,600	12/22/2015.	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.

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
02209S AS 2	ALTRIA GROUP INC				2.B FE	987,630	109.927	1,099,270	1,000,000	995,700	0	1,273	0	0	4.000	4.149	JJ	16,667	40,000	11/14/2013.	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	954,240	103.873	1,038,730	1,000,000	988,442	0	5,773	0	0	2.500	3.127	MN	2,222	25,000	07/22/2014.	11/29/2022.
023135 AJ 5	AMAZON.COM INC			1	1.E FE	914,620	103.873	1,038,730	1,000,000	979,771	0	10,039	0	0	2.500	3.604	MN	2,222	25,000	10/02/2013.	11/29/2022.
023135 AM 8	AMAZON.COM INC			1	1.E FE	1,031,810	102.314	1,023,140	1,000,000	1,003,975	0	(5,084)	0	0	3.300	2.770	JD	2,383	33,000	02/20/2015.	12/05/2021.
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	1,007,340	113.995	1,139,950	1,000,000	1,005,189	0	(724)	0	0	3.150	3.060	FA	11,288	31,500	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.
02343U AG 0	AMCOR FINANCE USA INC		C	1	2.B FE	999,790	112.752	1,127,520	1,000,000	999,771	0	32	0	0	3.625	3.629	AO	6,344	36,250	06/13/2019.	04/28/2026.
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	2,001,000	116.658	2,333,160	2,000,000	2,000,743	0	(87)	0	0	3.800	3.794	MN	9,711	76,000	05/21/2018.	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	3,030,690	100.781	3,023,430	3,000,000	3,030,371	0	(319)	0	0	1.550	1.437	MN	4,908	0	11/23/2020.	11/15/2030.
02361D AV 2	AMEREN ILLINOIS			1	1.F FE	3,023,970	100.781	3,023,430	3,000,000	3,023,894	0	(76)	0	0	1.550	1.461	MN	4,908	0	12/16/2020.	11/15/2030.
025816 BD 0	AMERICAN EXPRESS				2.A FE	1,008,850	104.409	1,044,090	1,000,000	1,001,869	0	(944)	0	0	2.650	2.549	JD	2,135	26,500	12/05/2012.	12/02/2022.
025816 BM 0	AMERICAN EXPRESS			2	2.A FE	999,210	103.212	1,032,120	1,000,000	999,727	0	160	0	0	2.500	2.517	FA	10,417	25,000	07/27/2017.	08/01/2022.
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.
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.
0258M0 EG 0	AMERICAN EXPRESS CREDIT			2	1.F FE	996,760	102.577	1,025,770	1,000,000	999,177	0	664	0	0	2.700	2.770	MS	8,850	27,000	03/02/2017.	03/03/2022.
0258M0 EL 9	AMERICAN EXPRESS CREDIT			2	1.G FE	1,010,530	113.781	1,137,810	1,000,000	1,007,311	0	(1,043)	0	0	3.300	3.170	MN	5,317	33,000	10/27/2017.	05/03/2027.
0258M0 EL 9	AMERICAN EXPRESS CREDIT			2	1.G FE	1,935,400	113.781	2,275,620	2,000,000	1,951,119	0	6,708	0	0	3.300	3.736	MN	10,633	66,000	08/02/2018.	05/03/2027.
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 CJ 8	AMERICAN HONDA FINANCE		C	1	1.G FE	2,994,810	107.801	3,234,030	3,000,000	2,997,226	0	1,018	0	0	3.450	3.488	JJ	48,013	103,500	07/11/2018.	07/14/2023.
02666Q J7 9	AMERICAN HONDA FINANCE (144A)		C		1.G FE	2,135,540	102.521	2,050,420	2,000,000	2,017,580	0	(23,989)	0	0	3.800	2.555	MS	21,322	76,000	10/21/2015.	09/20/2021.
03027X AA 8	AMERICAN TOWER CORP			1	2.C FE	998,100	104.975	1,049,750	1,000,000	999,655	0	219	0	0	4.700	4.724	MS	13,839	47,000	03/07/2012.	03/15/2022.
03027X AD 2	AMERICAN TOWER CORP			1	2.C FE	998,880	113.254	1,132,540	1,000,000	999,543	0	116	0	0	5.000	5.014	FA	18,889	50,000	08/14/2013.	02/15/2024.
03027X AG 5	AMERICAN TOWER CORP			1	2.C FE	992,280	113.019	1,130,190	1,000,000	996,209	0	762	0	0	4.000	4.094	JD	3,333	40,000	05/04/2015.	06/01/2025.
03027X AM 2	AMERICAN TOWER CORP			1	2.C FE	999,330	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.
030288 AA 2	AMERICAN TRANSMISSION SYSTEM (144A)			1	3.A FE	4,012,732	104.249	3,611,185	3,464,000	3,533,768	0	(65,027)	0	0	5.250	3.261	JJ	83,858	181,860	09/24/2012.	01/15/2022.
03040W AK 1	AMERICAN WATER CAPITAL CORP			1	2.A FE	1,282,922	109.383	1,390,258	1,271,000	1,278,009	0	(2,236)	0	0	3.850	3.649	MS	16,311	48,934	10/03/2018.	03/01/2024.
03040W AL 9	AMERICAN WATER CAPITAL CORP			1	2.A FE	1,001,820	110.766	1,107,660	1,000,000	1,000,800	0	(187)	0	0	3.400	3.379	MS	11,333	34,000	08/13/2014.	03/01/2025.
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 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 AN 5	AMERICAN WATER CAPITAL CORP			1	2.A FE	1,789,182	111.224	2,002,032	1,800,000	1,792,526	0	1,131	0	0	3.000	3.077	JD	4,500	54,000	11/29/2017.	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.

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
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 AS 4	AMERICAN WATER CAPITAL CORP		..	1	2.A FE	2,999,430	118.177	3,545,310	3,000,000	2,999,487	0	44	0	0	3.750	3.752	MS	37,500	112,500	08/06/2018.	09/01/2028.
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 AL 9	AMERISOURCEBERGEN CORP		..	1	2.B FE	1,994,300	108.663	2,173,260	2,000,000	1,997,797	0	591	0	0	3.400	3.434	MN	8,689	68,000	05/19/2014.	05/15/2024.
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.
03073E AP 0	AMERISOURCEBERGEN CORP		..	1	2.B FE	997,300	114.076	1,140,760	1,000,000	998,026	0	245	0	0	3.450	3.482	JD	1,533	34,500	11/30/2017.	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 BX 7	AMGEN INC		..	1	2.A FE	293,100	102.906	308,718	300,000	298,430	0	1,131	0	0	2.700	3.102	MN	1,350	8,100	12/22/2015.	05/01/2022.
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 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.
031162 CU 2	AMGEN INC		..	1	2.A FE	9,996,500	107.196	10,719,600	10,000,000	9,996,593	0	93	0	0	2.450	2.454	FA	88,472	122,500	02/18/2020.	02/21/2030.
898361 AL 4	AMHERST COLLEGE		..	1	1.B FE	467,350	102.011	489,653	480,000	476,796	0	1,676	0	0	2.416	2.791	MN	1,933	11,597	12/15/2014.	11/01/2022.
032095 AE 1	AMPHENOL CORP		..	1	2.A FE	1,000,500	101.617	1,016,170	1,000,000	1,000,036	0	(76)	0	0	3.125	3.117	MS	9,201	31,250	09/10/2014.	09/15/2021.
032095 AE 1	AMPHENOL CORP		..	1	2.A FE	1,998,240	101.617	2,032,340	2,000,000	1,999,747	0	268	0	0	3.125	3.139	MS	18,403	62,500	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	2,997,120	122.531	3,675,930	3,000,000	2,997,389	0	242	0	0	4.350	4.362	JD	10,875	130,500	01/07/2019.	06/01/2029.
032177 AH 0	AMSTED INDUSTRIES (144A)		..	1	3.C FE	500,000	106.606	533,030	500,000	500,000	0	0	0	0	5.625	5.625	JJ	14,063	30,156	05/21/2019.	07/01/2027.
032177 AJ 6	AMSTED INDUSTRIES (144A)		..	1	3.B FE	2,020,000	104.937	2,098,740	2,000,000	2,017,815	495	(2,140)	0	0	4.625	4.481	MN	11,819	84,535	12/16/2019.	05/15/2030.
032177 AJ 6	AMSTED INDUSTRIES (144A)		..	1	3.B FE	500,000	104.937	524,685	500,000	500,000	0	0	0	0	4.625	4.625	MN	2,955	21,134	12/09/2019.	05/15/2030.
032654 AJ 4	ANALOG DEVICES INC		..	1	2.A FE	1,995,400	114.172	2,283,440	2,000,000	1,997,470	0	449	0	0	3.900	3.928	JD	3,467	78,000	12/03/2015.	12/15/2025.
032654 AL 9	ANALOG DEVICES INC		..	1	2.A FE	2,942,730	101.816	3,054,480	3,000,000	2,980,239	0	20,614	0	0	2.500	3.225	JD	5,417	75,000	02/26/2019.	12/05/2021.
032654 AM 7	ANALOG DEVICES INC		..	1	2.A FE	1,024,370	107.644	1,076,440	1,000,000	1,011,563	0	(3,978)	0	0	3.125	2.688	JD	2,257	31,250	08/30/2017.	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	1,936,155	113.795	2,219,003	1,950,000	1,940,254	0	1,445	0	0	3.500	3.594	JD	4,929	68,250	01/31/2018.	12/05/2026.
03523T BX 5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2.A FE	2,997,000	113.905	3,417,150	3,000,000	2,997,822	0	467	0	0	4.150	4.169	JJ	54,642	124,500	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.
035240 AQ 3	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2.B FE	4,984,250	123.398	6,169,900	5,000,000	4,986,604	0	1,318	0	0	4.750	4.790	JJ	104,236	237,500	01/10/2019.	01/23/2029.
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.
00229* AA 3	AP TUNDRA HOLDINGS LLC		C	1	2.B Z	79,200,000	100.127	79,300,584	79,200,000	79,200,000	0	0	0	0	4.750	4.750	FA	20,900	0	12/23/2020.	02/15/2042.
037735 CR 6	APPALACHIAN POWER CO		..	1	2.A FE	1,168,350	100.261	1,002,610	1,000,000	1,000,928	0	(21,371)	0	0	4.600	2.331	MS	11,500	46,000	10/16/2012.	03/30/2021.
037735 CU 9	APPALACHIAN POWER CO		..	1	1.G FE	805,970	111.128	911,250	820,000	810,438	0	1,955	0	0	3.400	3.688	JD	2,323	27,880	08/29/2018.	06/01/2025.
037735 CU 9	APPALACHIAN POWER CO		..	1	1.G FE	1,477,990	111.128	1,693,591	1,524,000	1,493,625	0	6,181	0	0	3.400	3.895	JD	4,318	51,816	05/17/2018.	06/01/2025.
037735 CW 5	APPALACHIAN POWER CO		..	1	2.A FE	994,900	111.766	1,117,660	1,000,000	996,543	0	473	0	0	3.300	3.360	JD	2,750	33,000	05/08/2017.	06/01/2027.
037735 CW 5	APPALACHIAN POWER CO		..	1	2.A FE	2,880,210	111.766	3,352,980	3,000,000	2,908,074	0	12,401	0	0	3.300	3.843	JD	8,250	99,000	09/12/2018.	06/01/2027.
037833 AK 6	APPLE INC		..	1	1.B FE	998,670	104.925	1,049,250	1,000,000	999,645	0	139	0	0	2.400	2.415	MN	3,867	24,000	04/30/2013.	05/03/2023.
037833 AK 6	APPLE INC		..	1	1.B FE	493,621	104.925	524,625	500,000	498,018	0	809	0	0	2.400	2.575	MN	1,933	12,000	03/24/2015.	05/03/2023.
037833 AS 9	APPLE INC		..	1	1.B FE	531,751	110.155	550,775	500,000	512,542	0	(3,540)	0	0	3.450	2.661	MN	2,635	17,250	03/24/2015.	05/06/2024.

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
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 AZ 3	APPLE INC			1	1.B FE	998,590	108.008	1,080,080	1,000,000	999,367	0	142	0	0	2.500	2.516	FA	9,861	25,000	02/02/2015.	02/09/2025.
037833 BG 4	APPLE INC			1	1.B FE	996,520	111.589	1,115,890	1,000,000	998,318	0	348	0	0	3.200	3.241	MN	4,267	32,000	05/06/2015.	05/13/2025.
037833 BY 5	APPLE INC			1	1.B FE	1,059,420	112.273	1,122,730	1,000,000	1,033,605	0	(6,373)	0	0	3.250	2.516	FA	11,556	32,500	10/11/2016.	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 CJ 7	APPLE INC			1	1.B FE	2,000,000	114.128	2,282,560	2,000,000	2,000,000	0	0	0	0	3.350	3.350	FA	26,428	67,000	02/02/2017.	02/09/2027.
037833 DK 3	APPLE INC			1	1.B FE	1,994,180	112.854	2,257,080	2,000,000	1,995,769	0	541	0	0	3.000	3.034	MN	8,000	60,000	11/06/2017.	11/13/2027.
038222 AL 9	APPLIED MATERIALS			1	1.G FE	1,022,520	113.852	1,138,520	1,000,000	1,015,531	0	(2,328)	0	0	3.300	3.015	AO	8,250	33,000	11/22/2017.	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 AN 8	ARAMARK SERVICES INC			1	4.A FE	995,000	103.095	1,030,950	1,000,000	996,941	0	477	0	0	4.750	4.814	JD	3,958	47,500	05/23/2016.	06/01/2026.
038522 AN 8	ARAMARK SERVICES INC			1	4.A FE	993,750	103.095	1,030,950	1,000,000	996,188	0	596	0	0	4.750	4.830	JD	3,958	47,500	05/23/2016.	06/01/2026.
038522 AN 8	ARAMARK SERVICES INC			1	4.A FE	977,500	103.095	1,030,950	1,000,000	986,314	0	2,141	0	0	4.750	5.041	JD	3,958	47,500	06/28/2016.	06/01/2026.
038522 AN 8	ARAMARK SERVICES INC			1	4.A FE	1,942,500	103.095	2,061,900	2,000,000	1,963,721	0	5,662	0	0	4.750	5.137	JD	7,917	95,000	11/30/2016.	06/01/2026.
038522 AN 8	ARAMARK SERVICES INC			1	4.A FE	971,250	103.095	1,030,950	1,000,000	979,596	0	3,180	0	0	4.750	5.186	JD	3,958	47,500	04/06/2018.	06/01/2026.
038522 AN 8	ARAMARK SERVICES INC			1	4.A FE	1,940,000	103.095	2,061,900	2,000,000	1,957,439	0	6,629	0	0	4.750	5.205	JD	7,917	95,000	04/03/2018.	06/01/2026.
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	02/13/2018.	04/01/2025.
013817 AW 1	ARCONIC INC			1	3.A FE	1,057,500	110.208	1,102,080	1,000,000	1,028,236	0	(7,333)	0	0	5.125	4.248	AO	12,813	51,250	09/23/2016.	10/01/2024.
013817 AW 1	ARCONIC INC			1	3.A FE	2,107,500	110.208	2,204,160	2,000,000	2,053,199	0	(13,801)	0	0	5.125	4.298	AO	25,625	102,500	10/13/2016.	10/01/2024.
013817 AW 1	ARCONIC INC			1	3.A FE	2,000,000	110.208	2,204,160	2,000,000	2,000,000	0	0	0	0	5.125	5.125	AO	25,625	102,500	09/17/2014.	10/01/2024.
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 CV 4	ARIZONA PUBLIC SERVICE CO			1	1.F FE	995,370	107.033	1,070,330	1,000,000	997,187	0	449	0	0	2.550	2.603	MS	7,508	25,500	09/15/2016.	09/15/2026.
040555 CZ 5	ARIZONA PUBLIC SERVICE CO			1	1.F FE	6,990,830	109.053	7,633,710	7,000,000	6,991,832	0	817	0	0	2.600	2.615	FA	68,756	179,978	08/12/2019.	08/15/2029.
045054 AD 5	ASHTEAD CAPITAL (144A)		C	1	2.C FE	500,000	102.950	514,750	500,000	500,000	0	0	0	0	4.125	4.125	FA	7,792	20,625	08/02/2017.	08/15/2025.
045054 AF 0	ASHTEAD CAPITAL (144A)		C	1	2.C FE	1,932,500	105.875	2,117,500	2,000,000	1,949,513	0	6,320	0	0	4.375	4.824	FA	33,056	87,500	03/02/2018.	08/15/2027.
00209T AB 1	AT&T BROADBAND				1.G FE	1,424,070	117.088	1,170,880	1,000,000	1,100,270	0	(50,739)	0	0	9.455	3.848	MN	12,081	94,550	11/01/2013.	11/15/2022.
00209T AB 1	AT&T BROADBAND				1.G FE	1,247,898	117.088	1,010,469	863,000	943,156	0	(40,345)	0	0	9.455	4.237	MN	10,426	81,597	02/17/2012.	11/15/2022.
00209T AB 1	AT&T BROADBAND				1.G FE	1,398,970	117.088	1,170,880	1,000,000	1,080,755	0	(40,290)	0	0	9.455	4.883	MN	12,081	94,550	05/06/2011.	11/15/2022.
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 CE 0	AT&T INC			1	2.B FE	996,960	109.782	1,097,820	1,000,000	998,854	0	317	0	0	3.900	3.937	MS	11,917	39,000	03/05/2014.	03/11/2024.
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		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 HN 5	AT&T INC				2.B FE	1,327,629	117.495	1,318,294	1,122,000	1,242,582	0	(54,688)	0	0	9.150	3.737	FA	42,776	102,663	06/05/2019.	02/01/2023.
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 HR 6	AT&T INC			1	2.B FE	2,056,600	108.834	2,176,680	2,000,000	2,038,661	0	(11,484)	0	0	3.550	2.907	JD	5,917	71,000	06/05/2019.	06/01/2024.
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.
00206R HV 7	AT&T INC LS: 20K	LS		1	2.B FE	1,908,600	110.684	2,213,680	2,000,000	1,926,838	0	11,700	0	0	2.950	3.686	JJ	27,206	59,000	06/05/2019.	07/15/2026.
048303 CH 2	ATLANTIC CITY ELECTRIC			1	1.F FE	882,403	117.516	1,028,265	875,000	881,000	0	(673)	0	0	4.000	3.894	AO	7,389	35,000	11/20/2018.	10/15/2028.
048303 CH 2	ATLANTIC CITY ELECTRIC			1	1.F FE	3,996,080	117.516	4,700,640	4,000,000	3,996,623	0	342	0	0	4.000	4.012	AO	33,778	160,000	10/09/2018.	10/15/2028.
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.

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
049560 AN 5	ATMOS ENERGY CORP			1	1.E FE	997,250	110.768	1,107,680	1,000,000	998,127	0	258	0	0	3.000	3.032	JD	1,333	30,000	06/05/2017.	06/15/2027.
049560 AN 5	ATMOS ENERGY CORP			1	1.E FE	2,838,510	110.768	3,323,040	3,000,000	2,878,849	0	16,322	0	0	3.000	3.709	JD	4,000	90,000	06/13/2018.	06/15/2027.
049560 AT 2	ATMOS ENERGY CORP			2	1.F FE	2,017,660	100.099	2,001,980	2,000,000	2,017,331	0	(329)	0	0	1.500	1.405	JJ	7,500	0	10/15/2020.	01/15/2031.
049560 AT 2	ATMOS ENERGY CORP			2	1.F FE	1,005,930	100.099	1,000,990	1,000,000	1,005,831	0	(99)	0	0	1.500	1.436	JJ	3,750	0	10/27/2020.	01/15/2031.
052769 AB 2	AUTODESK INC			1	2.B FE	201,724	104.873	209,746	200,000	200,429	0	(237)	0	0	3.600	3.470	JD	320	7,200	01/13/2015.	12/15/2022.
052769 AB 2	AUTODESK INC			1	2.B FE	1,003,830	104.873	1,048,730	1,000,000	1,000,927	0	(503)	0	0	3.600	3.544	JD	1,600	36,000	10/17/2014.	12/15/2022.
052769 AD 8	AUTODESK INC			1	2.B FE	996,370	114.405	1,144,050	1,000,000	998,179	0	358	0	0	4.375	4.420	JD	1,944	43,750	06/02/2015.	06/15/2025.
052769 AE 6	AUTODESK INC			1	2.B FE	961,547	112.745	1,072,205	951,000	959,694	0	(1,238)	0	0	3.500	3.336	JD	1,479	33,285	06/26/2019.	06/15/2027.
052769 AE 6	AUTODESK INC			1	2.B FE	2,112,083	112.745	2,446,567	2,170,000	2,122,672	0	6,332	0	0	3.500	3.885	JD	3,376	75,950	04/22/2019.	06/15/2027.
052769 AE 6	AUTODESK INC			1	2.B FE	955,830	112.745	1,127,450	1,000,000	967,690	0	4,293	0	0	3.500	4.074	JD	1,556	35,000	02/16/2018.	06/15/2027.
052769 AE 6	AUTODESK INC			1	2.B FE	900,843	112.745	1,098,136	974,000	915,975	0	7,565	0	0	3.500	4.576	JD	1,515	34,090	12/11/2018.	06/15/2027.
052769 AG 1	AUTODESK INC			1	2.B FE	1,002,950	111.200	1,112,000	1,000,000	1,002,689	0	(261)	0	0	2.850	2.816	JJ	13,142	14,329	01/08/2020.	01/15/2030.
052769 AG 1	AUTODESK INC			1	2.B FE	1,995,500	111.200	2,224,000	2,000,000	1,995,872	0	372	0	0	2.850	2.876	JJ	26,283	28,658	01/07/2020.	01/15/2030.
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.
053015 AE 3	AUTOMATIC DATA PROCESSING			1	1.D FE	3,959,680	112.635	4,505,400	4,000,000	3,971,479	0	5,450	0	0	3.375	3.540	MS	39,750	135,000	10/09/2018.	09/15/2025.
053015 AF 0	AUTOMATIC DATA PROCESSING			1	1.D FE	2,992,380	99.847	2,995,410	3,000,000	2,992,639	0	259	0	0	1.250	1.277	MS	14,375	0	08/11/2020.	09/01/2030.
05329W AM 4	AUTONATION INC			1	2.C FE	1,993,260	111.246	2,224,920	2,000,000	1,996,321	0	656	0	0	4.500	4.542	AO	22,500	90,000	09/16/2015.	10/01/2025.
05329W AN 2	AUTONATION INC			1	2.C FE	1,997,520	108.019	2,160,380	2,000,000	1,998,506	0	340	0	0	3.500	3.520	MN	8,944	70,000	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 AR 3	AUTOZONE INC			1	2.B FE	1,045,110	109.651	1,096,510	1,000,000	1,022,991	0	(5,325)	0	0	3.250	2.646	AO	6,861	32,500	08/25/2016.	04/15/2025.
053332 AR 3	AUTOZONE INC			1	2.B FE	997,310	109.651	1,096,510	1,000,000	998,697	0	272	0	0	3.250	3.282	AO	6,861	32,500	04/20/2015.	04/15/2025.
053332 AR 3	AUTOZONE INC			1	2.B FE	980,080	109.651	1,096,510	1,000,000	988,676	0	2,397	0	0	3.250	3.536	AO	6,861	32,500	03/21/2017.	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 AU 3	AVALONBAY COMMUNITIES			1	1.G FE	313,334	110.340	347,571	315,000	314,222	0	182	0	0	3.500	3.568	MN	1,409	11,025	09/23/2015.	11/15/2024.
05348E AW 9	AVALONBAY COMMUNITIES			1	1.G FE	976,200	112.557	1,125,570	1,000,000	983,856	0	2,951	0	0	3.500	3.866	MN	4,472	35,000	04/23/2018.	11/15/2025.
05348E AX 7	AVALONBAY COMMUNITIES LS:924K	LS		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 AY 5	AVALONBAY COMMUNITIES			1	1.G FE	1,993,780	110.955	2,219,100	2,000,000	1,996,141	0	595	0	0	2.900	2.936	AO	12,244	58,000	09/26/2016.	10/15/2026.
05348E BA 6	AVALONBAY COMMUNITIES			1	1.G FE	996,540	112.121	1,121,210	1,000,000	997,641	0	323	0	0	3.350	3.391	MN	4,281	33,500	05/03/2017.	05/15/2027.
05348E BC 2	AVALONBAY COMMUNITIES			1	1.G FE	2,835,300	111.419	3,342,570	3,000,000	2,875,002	0	15,166	0	0	3.200	3.882	JJ	44,267	96,000	04/18/2018.	01/15/2028.
053611 AK 5	AVERY DENNISON			1	2.B FE	4,978,500	107.287	5,364,350	5,000,000	4,979,806	0	1,306	0	0	2.650	2.698	AO	22,083	84,285	03/04/2020.	04/30/2030.
05379B AP 2	AVISTA CORP			1	1.G FE	1,995,400	105.836	2,116,720	2,000,000	1,999,239	0	452	0	0	5.125	5.150	AO	25,625	102,500	09/15/2009.	04/01/2022.
05453G AC 9	AXALTA COATING SYSTEMS			1	4.A FE	1,250,000	100.187	1,252,338	1,250,000	1,250,000	0	0	0	0	3.375	3.375	FA	4,336	0	11/09/2020.	02/15/2029.
05508R AE 6	B&G FOODS INC LS:295K	LS		1	4.B FE	2,055,000	103.350	2,067,000	2,000,000	2,024,439	0	(10,136)	0	0	5.250	4.668	AO	26,250	105,000	11/01/2017.	04/01/2025.
05508R AE 6	B&G FOODS INC LS:148K	LS		1	4.B FE	1,026,250	103.350	1,033,500	1,000,000	1,011,666	0	(4,838)	0	0	5.250	4.694	AO	13,125	52,500	11/01/2017.	04/01/2025.
05508R AE 6	B&G FOODS INC LS:148K	LS		1	4.B FE	1,010,000	103.350	1,033,500	1,000,000	1,004,460	0	(1,861)	0	0	5.250	5.034	AO	13,125	52,500	11/08/2017.	04/01/2025.
05508R AE 6	B&G FOODS INC LS:148K	LS		1	4.B FE	1,000,000	103.350	1,033,500	1,000,000	1,000,000	0	0	0	0	5.250	5.250	AO	13,125	52,500	03/29/2017.	04/01/2025.
05508R AE 6	B&G FOODS INC LS:148K	LS		1	4.B FE	973,750	103.350	1,033,500	1,000,000	980,332	0	3,957	0	0	5.250	5.776	AO	13,125	52,500	04/09/2019.	04/01/2025.
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	1,976,400	113.525	2,270,500	2,000,000	1,987,136	0	2,298	0	0	3.850	3.994	JD	3,422	77,000	12/03/2015.	12/15/2025.

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
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.
058498 AV 8	BALL CORP			1	3.A FE	2,007,500	113.117	2,262,340	2,000,000	2,005,034	0	(879)	0	0	4.875	4.817	MS	28,708	97,500	03/09/2018.	03/15/2026.
058498 AV 8	BALL CORP			1	3.A FE	1,002,500	113.117	1,131,170	1,000,000	1,001,687	0	(294)	0	0	4.875	4.836	MS	14,354	48,750	04/05/2018.	03/15/2026.
058498 AV 8	BALL CORP			1	3.A FE	1,002,500	113.117	1,131,170	1,000,000	1,001,644	0	(287)	0	0	4.875	4.837	MS	14,354	48,750	03/07/2018.	03/15/2026.
058498 AV 8	BALL CORP			1	3.A FE	847,875	113.117	961,495	850,000	848,394	0	255	0	0	4.875	4.915	MS	12,201	41,438	09/14/2018.	03/15/2026.
058498 AV 8	BALL CORP			1	3.A FE	496,875	113.117	565,585	500,000	497,786	0	358	0	0	4.875	4.971	MS	7,177	24,375	05/24/2018.	03/15/2026.
058498 AW 6	BALL CORP			1	3.A FE	1,000,000	99.875	998,750	1,000,000	998,750	(1,250)	0	0	0	2.875	2.875	FA	11,021	0	08/10/2020.	08/15/2030.
059165 EE 6	BALTIMORE GAS & ELECTRIC			1	1.G FE	996,200	103.373	1,033,730	1,000,000	999,289	0	412	0	0	2.800	2.844	FA	10,578	28,000	08/14/2012.	08/15/2022.
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 FS 3	BANK OF AMERICA CORP				1.G FE	998,190	114.162	1,141,620	1,000,000	999,059	0	179	0	0	3.875	3.897	FA	16,146	38,750	07/27/2015.	08/01/2025.
06051G FX 2	BANK OF AMERICA CORP			1	1.G FE	1,006,810	113.389	1,133,890	1,000,000	1,003,861	0	(660)	0	0	3.500	3.419	AO	7,000	35,000	04/15/2016.	04/19/2026.
06051G FX 2	BANK OF AMERICA CORP			1	1.G FE	998,330	113.389	1,133,890	1,000,000	999,004	0	162	0	0	3.500	3.520	AO	7,000	35,000	04/14/2016.	04/19/2026.
06051G FZ 7	BANK OF AMERICA CORP			1	1.G FE	967,740	101.804	1,018,040	1,000,000	989,278	0	5,674	0	0	2.503	3.117	AO	4,867	25,030	01/06/2017.	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	2,023,120	113.624	2,272,480	2,000,000	2,016,622	0	(2,228)	0	0	3.593	3.450	JJ	31,938	71,860	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	1,000,740	110.132	1,101,320	1,000,000	1,000,437	0	(102)	0	0	3.366	3.354	JJ	14,773	33,660	01/22/2018.	01/23/2026.
06051G GZ 6	BANK OF AMERICA CORP			1	1.G FE	2,000,000	110.132	2,202,640	2,000,000	2,000,000	0	0	0	0	3.366	3.366	JJ	29,546	67,320	01/18/2018.	01/23/2026.
06051G HC 6	BANK OF AMERICA CORP			2	1.F FE	861,000	105.340	906,977	861,000	861,000	0	0	0	0	3.004	3.004	JD	790	25,864	12/20/2017.	12/20/2023.
06051G HD 4	BANK OF AMERICA CORP			2	1.F FE	1,127,000	113.136	1,275,043	1,127,000	1,127,000	0	0	0	0	3.419	3.419	JD	1,177	38,532	12/20/2017.	12/20/2028.
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 HV 4	BANK OF AMERICA CORP			1	1.G FE	3,000,000	112.097	3,362,910	3,000,000	3,000,000	0	0	0	0	3.194	3.194	JJ	42,054	95,820	07/18/2019.	07/23/2030.
06050T MJ 8	BANK OF AMERICA NA			1	1.D FE	3,005,190	103.283	3,098,490	3,000,000	3,001,856	0	(1,725)	0	0	3.335	3.274	JJ	43,355	100,050	01/23/2019.	01/25/2023.
06406F AA 1	BANK OF NEW YORK MELLON			1	1.F FE	999,010	100.454	1,004,540	1,000,000	999,905	0	176	0	0	2.500	2.520	AO	5,278	25,000	02/16/2016.	04/15/2021.
06406H BU 2	BANK OF NEW YORK MELLON				1.F FE	1,023,330	100.280	1,002,800	1,000,000	1,000,190	0	(2,884)	0	0	4.150	3.855	FA	17,292	41,500	07/18/2011.	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	1,033,380	102.153	1,021,530	1,000,000	1,002,574	0	(3,916)	0	0	3.550	3.141	MS	9,664	35,500	02/13/2012.	09/23/2021.
06406H BY 4	BANK OF NEW YORK MELLON			2	1.F FE	999,330	102.153	1,021,530	1,000,000	999,904	0	76	0	0	3.550	3.558	MS	9,664	35,500	09/16/2011.	09/23/2021.
06406H CQ 0	BANK OF NEW YORK MELLON			2	1.F FE	1,995,260	116.506	2,330,120	2,000,000	1,997,731	0	401	0	0	3.950	3.975	MN	9,436	79,000	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	1,998,980	109.414	2,188,280	2,000,000	1,999,566	0	104	0	0	3.400	3.406	MN	8,689	68,000	05/02/2014.	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
06406H CX 5	BANK OF NEW YORK MELLON LS:758K	LS...	..	2	1.F FE	1,993,060	109.920	2,198,400	2,000,000	1,997,106	0	709	0	0	3.250	3.291	MS	19,861	65,000	09/04/2014.	09/11/2024.
06406H DA 4	BANK OF NEW YORK MELLON		..	2	1.F FE	970,890	109.870	1,098,700	1,000,000	986,107	0	3,066	0	0	3.000	3.361	FA	10,583	30,000	08/26/2015.	02/24/2025.
06406R AB 3	BANK OF NEW YORK MELLON		..	2	1.F FE	1,000,000	114.270	1,142,700	1,000,000	1,000,000	0	0	0	0	3.442	3.442	FA	13,768	34,420	01/31/2017.	02/07/2028.
05526D BB 0	BAT CAPITAL CORP		C	1	2.B FE	3,000,000	111.347	3,340,437	3,000,000	3,000,000	0	0	0	0	3.557	3.557	FA	40,313	106,710	08/08/2017.	08/15/2027.
07177M AB 9	BAXALTA INC		C	1	2.B FE	295,986	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.
07177M AL 7	BAXALTA INC		C	1	2.B FE	297,744	104.082	310,164	298,000	297,938	0	39	0	0	3.600	3.614	JD	238	10,728	06/18/2015.	06/23/2022.
071813 BQ 1	BAXTER INTERNATIONAL		..	1	2.A FE	2,997,120	109.230	3,276,900	3,000,000	2,998,238	0	280	0	0	2.600	2.611	FA	29,467	78,000	08/10/2016.	08/15/2026.
071813 BZ 1	BAXTER INTERNATIONAL (144A)		..	2	1.G FE	4,004,880	100.891	4,035,640	4,000,000	4,004,779	0	(101)	0	0	1.730	1.717	AO	11,341	0	10/30/2020.	04/01/2031.
071813 BZ 1	BAXTER INTERNATIONAL (144A)		..	2	1.G FE	3,002,280	100.891	3,026,730	3,000,000	3,002,211	0	(69)	0	0	1.730	1.722	AO	8,506	0	10/30/2020.	04/01/2031.
071813 BZ 1	BAXTER INTERNATIONAL (144A)		..	2	1.G FE	2,997,180	100.891	3,026,730	3,000,000	2,997,186	0	6	0	0	1.730	1.740	AO	8,506	0	10/29/2020.	04/01/2031.
071813 BZ 1	BAXTER INTERNATIONAL (144A)		..	2	1.G FE	1,997,360	100.891	2,017,820	2,000,000	1,997,376	0	16	0	0	1.730	1.744	AO	5,671	0	10/30/2020.	04/01/2031.
07274E AF 0	BAYER US FINANCE (144A)		C	1	2.A FE	1,458,346	101.718	1,423,035	1,399,000	1,406,279	0	(9,309)	0	0	3.000	2.311	AO	9,676	41,970	01/28/2015.	10/08/2021.
07274E AG 8	BAYER US FINANCE (144A)		C	1	2.A FE	1,041,640	109.242	1,092,420	1,000,000	1,019,399	0	(4,818)	0	0	3.375	2.828	AO	7,781	33,750	02/12/2016.	10/08/2024.
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	1,011,690	109.242	1,092,420	1,000,000	1,004,897	0	(1,211)	0	0	3.375	3.235	AO	7,781	33,750	12/01/2014.	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	934,010	101.945	1,019,450	1,000,000	973,414	0	16,423	0	0	2.200	3.998	JJ	10,144	22,000	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	1,067,160	117.584	1,175,840	1,000,000	1,046,055	0	(8,816)	0	0	5.500	4.387	FA	20,778	55,000	07/12/2018.	08/15/2025.
073730 AG 8	BEAM INC		C	1	2.B FE	1,970,360	105.779	2,115,580	2,000,000	1,990,730	0	3,549	0	0	3.250	3.448	JD	2,889	65,000	09/25/2014.	06/15/2023.
075887 BF 5	BECTON DICKINSON		..	1	2.C FE	1,030,580	110.907	1,109,070	1,000,000	1,016,126	0	(4,024)	0	0	3.734	3.269	JD	1,660	37,340	03/22/2017.	12/15/2024.
075887 BF 5	BECTON DICKINSON		..	1	2.C FE	1,005,480	110.907	1,109,070	1,000,000	1,002,325	0	(569)	0	0	3.734	3.666	JD	1,660	37,340	12/05/2014.	12/15/2024.
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	89,015	114.782	101,008	88,000	88,708	0	(101)	0	0	3.700	3.554	JD	226	3,256	10/31/2017.	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	364,767	102.174	357,609	350,000	353,875	0	(7,058)	0	0	4.500	2.420	AO	3,325	15,750	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	1,004,450	108.085	1,080,850	1,000,000	1,003,492	0	(580)	0	0	3.100	3.030	MS	9,128	31,000	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 AN 1	BLACKROCK INC		..	1	1.D FE	1,017,650	112.818	1,128,180	1,000,000	1,012,295	0	(1,783)	0	0	3.200	2.981	MS	9,422	32,000	11/22/2017.	03/15/2027.
09247X AN 1	BLACKROCK INC		..	1	1.D FE	1,991,900	112.818	2,256,360	2,000,000	1,994,581	0	767	0	0	3.200	3.248	MS	18,844	64,000	03/21/2017.	03/15/2027.
09247X AN 1	BLACKROCK INC		..	1	1.D FE	1,988,680	112.818	2,256,360	2,000,000	1,991,909	0	1,149	0	0	3.200	3.272	MS	18,844	64,000	01/29/2018.	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	3,967,600	115.918	4,636,720	4,000,000	3,972,155	0	2,841	0	0	3.250	3.346	AO	21,667	130,000	04/17/2019.	04/30/2029.
09247X AQ 4	BLACKROCK INC		..	1	1.D FE	3,270,750	109.629	3,288,870	3,000,000	3,268,963	0	(1,787)	0	0	2.400	1.348	AO	12,000	0	12/03/2020.	04/30/2030.
09247X AQ 4	BLACKROCK INC		..	1	1.D FE	2,024,100	109.629	2,192,580	2,000,000	2,022,052	0	(2,048)	0	0	2.400	2.265	AO	8,000	36,400	01/29/2020.	04/30/2030.
09247X AR 2	BLACKROCK INC		..	1	1.D FE	3,107,430	104.704	3,141,120	3,000,000	3,107,026	0	(404)	0	0	1.900	1.508	JJ	24,225	0	12/14/2020.	01/28/2031.

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
093645 AJ 8	BLOCK COMMUNICATIONS INC (144A)			1	4.A FE	100,000	103.234	103,234	100,000	100,000	0	0	0	0	4.875	4.875	MS	1,625	2,519	02/10/2020.	03/01/2028.
05565E AH 8	BMW US CAPITAL LLC (144A)		C	1	1.F FE	1,998,620	108.413	2,168,260	2,000,000	1,999,172	0	135	0	0	2.800	2.808	AO	12,444	56,000	04/04/2016.	04/11/2026.
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 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.
12189P AM 4	BNSF 2002-2 TRUST				1.B FE	174	99.540	167	167	167	0	(0)	0	0	5.140	4.805	JJ	4	9	02/21/2003.	01/15/2021.
12189P AM 4	BNSF 2002-2 TRUST				1.B FE	502	99.540	500	502	502	0	(0)	0	0	5.140	5.140	JJ	12	26	09/12/2002.	01/15/2021.
12200B AA 6	BNSF 2004-1 TRUST			1	1.C FE	7,038	100.180	6,959	6,947	6,946	0	8	0	0	4.575	4.428	JJ	147	318	07/28/2009.	01/15/2021.
12200B AA 6	BNSF 2004-1 TRUST			1	1.C FE	61,751	100.180	61,862	61,751	61,741	0	187	0	0	4.575	4.575	JJ	1,303	2,825	12/08/2004.	01/15/2021.
05577@ AG 5	BNSF 2009-A SER A			1	1.D FE	789,718	100.860	796,509	789,718	789,544	0	(109)	0	0	6.550	6.550	FA	17,961	51,727	02/12/2009.	02/26/2021.
05577@ AH 3	BNSF 2009-A SER B			1	1.D FE	760,058	100.860	766,594	760,058	759,890	0	(105)	0	0	6.550	6.550	FA	17,286	49,784	02/12/2009.	02/26/2021.
05577@ AJ 9	BNSF 2009-A SER C			1	1.D FE	230,670	100.860	232,654	230,670	230,619	0	(32)	0	0	6.550	6.550	FA	5,246	15,109	02/12/2009.	02/26/2021.
05577@ AK 6	BNSF 2009-A SER D			1	1.D FE	237,385	100.860	239,426	237,385	237,332	0	(33)	0	0	6.550	6.550	FA	5,399	15,549	02/12/2009.	02/26/2021.
05577@ AM 2	BNSF 2009-A SER E			1	1.D FE	94,112	100.860	94,921	94,112	94,091	0	(13)	0	0	6.550	6.550	FA	2,140	6,164	02/12/2009.	02/26/2021.
097023 AH 8	BOEING CO				2.C FE	2,041,656	120.952	1,759,852	1,455,000	1,688,229	0	(59,792)	0	0	7.950	3.224	FA	43,699	115,673	07/21/2014.	08/15/2024.
097023 AH 8	BOEING CO				2.C FE	1,350,260	120.952	1,209,520	1,000,000	1,154,924	0	(39,586)	0	0	7.950	3.369	FA	30,033	79,500	09/10/2015.	08/15/2024.
097023 AH 8	BOEING CO				2.C FE	2,788,300	120.952	2,419,040	2,000,000	2,298,505	0	(76,005)	0	0	7.950	3.523	FA	60,067	159,000	10/30/2013.	08/15/2024.
097023 AH 8	BOEING CO				2.C FE	1,419,503	120.952	1,233,710	1,020,000	1,171,302	0	(38,502)	0	0	7.950	3.548	FA	30,634	81,090	10/29/2013.	08/15/2024.
097023 BG 9	BOEING CO LS: 95K	LS		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	986,950	104.261	1,042,610	1,000,000	994,101	0	1,318	0	0	2.500	2.650	MS	8,333	25,000	03/18/2015.	03/01/2025.
097023 BJ 3	BOEING CO			1	2.C FE	975,890	104.261	1,042,610	1,000,000	989,153	0	2,419	0	0	2.500	2.777	MS	8,333	25,000	02/18/2015.	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 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	1,975,160	105.914	2,118,280	2,000,000	1,981,251	0	2,267	0	0	3.250	3.398	MS	21,667	65,000	03/19/2018.	03/01/2028.
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 CA 1	BOEING CO			1	2.C FE	2,927,490	107.392	3,221,760	3,000,000	2,940,890	0	6,373	0	0	3.450	3.742	MN	17,250	103,500	10/30/2018.	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.
09951L AA 1	BOOZ ALLEN HAMILTON INC (144A)			1	3.C FE	100,000	103.187	103,187	100,000	100,000	0	0	0	0	3.875	3.875	MS	1,367	0	08/12/2020.	09/01/2028.
099724 AJ 5	BORG-WARNER AUTO	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	2,071,320	111.146	2,222,920	2,000,000	2,061,269	0	(8,780)	0	0	3.150	2.622	FA	26,250	63,000	11/05/2019.	08/01/2027.
100743 AK 9	BOSTON GAS COMPANY		C	1	1.G FE	1,022,330	111.146	1,111,460	1,000,000	1,015,363	0	(2,179)	0	0	3.150	2.883	FA	13,125	31,500	09/07/2017.	08/01/2027.
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 AL 7	BOSTON GAS COMPANY (144A)		C	1	1.G FE	2,018,620	110.494	2,209,880	2,000,000	2,016,201	0	(1,693)	0	0	3.001	2.891	FA	25,008	60,353	07/30/2019.	08/01/2029.
100743 AL 7	BOSTON GAS COMPANY (144A)		C	1	1.G FE	2,270,768	110.494	2,486,115	2,250,000	2,268,060	0	(1,887)	0	0	3.001	2.892	FA	28,134	67,898	07/25/2019.	08/01/2029.
10112R AV 6	BOSTON PROPERTIES LP			1	2.A FE	1,016,440	106.238	1,062,380	1,000,000	1,005,961	0	(2,348)	0	0	3.125	2.868	MS	10,417	31,250	04/14/2016.	09/01/2023.
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	1,698,398	109.137	2,011,395	1,843,000	1,749,967	0	14,246	0	0	2.750	3.733	AO	12,671	50,683	03/06/2017.	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.

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
10112R BC 7	BOSTON PROPERTIES LP			1	2.A FE	1,999,080	107.792	2,155,840	2,000,000	1,999,147	0	86	0	0	2.900	2.905	MS	17,078	59,933	08/19/2019.	03/15/2030.
101137 AN 7	BOSTON SCIENTIFIC			1	2.C FE	999,360	108.032	1,080,320	1,000,000	999,767	0	61	0	0	4.125	4.132	AO	10,313	41,250	08/08/2013.	10/01/2023.
101137 AR 8	BOSTON SCIENTIFIC			1	2.C FE	529,884	112.886	574,590	509,000	521,715	0	(2,669)	0	0	3.850	3.232	MN	2,504	19,597	10/31/2017.	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.
103304 BQ 3	BOYD GAMING CORP			1	5.A FE	1,972,500	103.750	2,075,000	2,000,000	1,978,848	0	3,032	0	0	6.000	6.224	FA	45,333	120,000	11/08/2018.	08/15/2026.
103304 BU 4	BOYD GAMING CORP			1	5.A FE	1,005,000	104.081	1,040,810	1,000,000	1,003,967	0	(917)	0	0	4.750	4.637	JD	3,958	47,236	11/18/2019.	12/01/2027.
103304 BU 4	BOYD GAMING CORP			1	5.A FE	3,000,000	104.081	3,122,430	3,000,000	3,000,000	0	0	0	0	4.750	4.750	JD	11,875	141,708	11/19/2019.	12/01/2027.
10373Q AB 6	BP CAP MARKETS AMERICA		C	1	1.F FE	2,003,160	113.401	2,268,020	2,000,000	2,002,137	0	(424)	0	0	3.796	3.770	MS	21,089	75,920	09/19/2018.	09/21/2025.
10373Q AB 6	BP CAP MARKETS AMERICA		C	1	1.F FE	2,979,870	113.401	3,402,030	3,000,000	2,985,631	0	2,695	0	0	3.796	3.907	MS	31,633	113,880	10/05/2018.	09/21/2025.
10373Q AD 2	BP CAP MARKETS AMERICA		C	1	1.F FE	5,000,000	109.315	5,465,750	5,000,000	5,000,000	0	0	0	0	3.790	3.790	FA	76,326	189,500	11/01/2018.	02/06/2024.
10373Q AJ 9	BP CAP MARKETS AMERICA		C	1	1.F FE	1,001,580	104.010	1,040,100	1,000,000	1,000,627	0	(468)	0	0	3.245	3.195	MN	4,958	32,450	12/14/2018.	05/06/2022.
10373Q AL 4	BP CAP MARKETS AMERICA		C	1	1.F FE	965,200	105.516	1,055,160	1,000,000	980,677	0	7,704	0	0	2.750	3.611	MN	3,896	27,500	12/14/2018.	05/10/2023.
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	975,860	102.695	1,026,950	1,000,000	995,708	0	2,628	0	0	2.000	2.277	FA	8,333	20,000	10/23/2012.	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	999,070	113.152	1,131,520	1,000,000	999,363	0	88	0	0	3.250	3.261	FA	11,194	32,500	02/23/2017.	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	2,988,360	108.620	3,258,600	3,000,000	2,991,892	0	2,147	0	0	2.900	2.980	JJ	37,458	103,917	05/07/2019.	07/26/2024.
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	999,550	110.276	1,102,760	1,000,000	999,741	0	31	0	0	3.500	3.504	JJ	16,139	35,000	10/10/2017.	01/15/2028.
114259 AN 4	BROOKLYN UNION GAS		C	1	1.G FE	1,011,610	111.797	1,117,970	1,000,000	1,006,975	0	(1,281)	0	0	3.407	3.253	MS	10,505	34,070	03/22/2017.	03/10/2026.
114259 AN 4	BROOKLYN UNION GAS		C	1	1.G FE	2,000,000	111.797	2,235,940	2,000,000	2,000,000	0	0	0	0	3.407	3.407	MS	21,010	68,140	03/07/2016.	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.
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	106,899	102.998	118,448	115,000	112,864	0	998	0	0	2.250	3.198	JJ	1,193	2,588	06/24/2014.	01/15/2023.
115637 AM 2	BROWN-FORMAN			1	1.G FE	922,350	102.998	1,029,980	1,000,000	980,806	0	8,963	0	0	2.250	3.230	JJ	10,375	22,500	10/22/2013.	01/15/2023.
115637 AM 2	BROWN-FORMAN			1	1.G FE	1,517,258	102.998	1,699,467	1,650,000	1,615,810	0	15,946	0	0	2.250	3.309	JJ	17,119	37,125	03/17/2014.	01/15/2023.
115637 AS 9	BROWN-FORMAN			1	1.G FE	1,292,633	110.822	1,424,063	1,285,000	1,289,796	0	(1,067)	0	0	3.500	3.402	AO	9,495	44,975	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	2,342,467	110.822	2,637,564	2,380,000	2,353,747	0	5,518	0	0	3.500	3.780	AO	17,586	83,300	11/26/2018.	04/15/2025.
118230 AQ 4	BUCKEYE PARTNERS LP			1	3.B FE	937,500	101.550	1,015,500	1,000,000	939,572	0	2,072	0	0	3.950	5.147	JD	3,292	19,750	10/05/2020.	12/01/2026.
118230 AQ 4	BUCKEYE PARTNERS LP			1	3.B FE	928,750	101.550	1,015,500	1,000,000	938,648	0	8,656	0	0	3.950	5.166	JD	3,292	42,000	11/05/2019.	12/01/2026.
12189L AF 8	BURLINGTON NORTHERN SANTA FE LS: 24K	LS		1	1.E FE	1,322,252	101.415	1,293,041	1,275,000	1,277,669	0	(5,732)	0	0	3.450	2.984	MS	12,952	43,988	04/18/2012.	09/15/2021.
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	1,016,090	103.932	1,039,320	1,000,000	1,002,732	0	(1,861)	0	0	3.050	2.852	MS	10,167	30,500	02/06/2013.	09/01/2022.
12189L AL 5	BURLINGTON NORTHERN SANTA FE			1	1.E FE	995,800	103.932	1,039,320	1,000,000	999,184	0	455	0	0	3.050	3.099	MS	10,167	30,500	08/16/2012.	09/01/2022.
12189L AR 2	BURLINGTON NORTHERN SANTA FE			1	1.E FE	996,730	109.711	1,097,110	1,000,000	998,774	0	336	0	0	3.750	3.789	AO	9,375	37,500	03/04/2014.	04/01/2024.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12189L AT 8	BURLINGTON NORTHERN SANTA FE		..	1	1.G FE	2,234,214	109.812	2,435,630	2,218,000	2,228,048	0	(3,232)	0	0	3.400	3.236	MS	25,137	75,412	01/25/2019.	09/01/2024.
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	LS	..	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	LS	..	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	LS	..	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.
12673P AE 5	CA INC		..	1	2.C FE	995,390	107.198	1,071,980	1,000,000	998,535	0	498	0	0	4.500	4.558	FA	17,000	45,000	08/13/2013.	08/15/2023.
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	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.
12685J AC 9	CABLE ONE (144A)		..	1	4.B FE	500,000	104.062	520,310	500,000	500,000	0	0	0	0	4.000	4.000	MN	2,889	0	10/26/2020.	11/15/2030.
127055 AK 7	CABOT CORP		..	1	2.C FE	1,006,140	108.343	1,083,430	1,000,000	1,003,660	0	(602)	0	0	3.400	3.326	MS	10,011	34,000	09/08/2016.	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.
12652A AA 1	CAESARS RESORT (144A)		..	1	5.A FE	1,002,500	101.190	1,011,900	1,000,000	1,000,880	0	(500)	0	0	5.250	5.193	AO	11,083	52,500	10/02/2017.	10/15/2025.
12652A AA 1	CAESARS RESORT (144A)		..	1	5.A FE	1,001,250	101.190	1,011,900	1,000,000	1,000,407	0	(254)	0	0	5.250	5.221	AO	11,083	52,500	10/02/2017.	10/15/2025.
12652A AA 1	CAESARS RESORT (144A)		..	1	5.A FE	2,000,000	101.190	2,023,800	2,000,000	2,000,000	0	0	0	0	5.250	5.250	AO	22,167	105,000	09/29/2017.	10/15/2025.
12652A AA 1	CAESARS RESORT (144A)		..	1	5.A FE	998,750	101.190	1,011,900	1,000,000	999,122	0	142	0	0	5.250	5.269	AO	11,083	52,500	10/04/2017.	10/15/2025.
12652A AA 1	CAESARS RESORT (144A)		..	1	5.A FE	1,910,000	101.190	2,023,800	2,000,000	1,931,486	0	11,956	0	0	5.250	6.083	AO	22,167	105,000	02/22/2019.	10/15/2025.
133131 AW 2	CAMDEN PROPERTY TRUST		..	1	1.G FE	2,996,790	118.861	3,565,830	3,000,000	2,997,271	0	275	0	0	4.100	4.113	AO	25,967	123,000	10/02/2018.	10/15/2028.
134429 AY 5	CAMPBELL SOUP CO		..	1	2.C FE	999,460	103.362	1,033,620	1,000,000	999,896	0	57	0	0	2.500	2.506	FA	10,347	25,000	10/10/2012.	08/02/2022.
14065H AA 3	CAPITOL INVESTMENT MERGER SUB 2 (144A)		..	1	5.B FE	1,505,625	109.752	1,646,280	1,500,000	1,504,202	0	(1,441)	0	0	10.000	9.867	FA	62,500	150,417	11/12/2019.	08/01/2024.
14065H AA 3	CAPITOL INVESTMENT MERGER SUB 2 (144A)		..	1	5.B FE	2,000,000	109.752	2,195,040	2,000,000	2,000,000	0	0	0	0	10.000	10.000	FA	83,333	200,556	11/13/2019.	08/01/2024.
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	997,930	105.840	1,058,400	1,000,000	999,462	0	218	0	0	3.200	3.224	MS	9,422	32,000	02/19/2013.	03/15/2023.
14149Y BA 5	CARDINAL HEALTH		..	1	2.B FE	2,003,480	109.741	2,194,820	2,000,000	2,001,562	0	(393)	0	0	3.500	3.477	MN	8,944	70,000	09/24/2015.	11/15/2024.
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	999,960	112.987	1,129,870	1,000,000	999,915	0	8	0	0	3.750	3.751	MS	11,042	37,500	06/18/2015.	09/15/2025.
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	996,870	104.880	1,048,800	1,000,000	999,286	0	344	0	0	3.750	3.788	MN	4,792	37,500	11/15/2012.	11/15/2022.
142339 AG 5	CARLISLE COS INC LS:217K	LS	..	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.
142339 AH 3	CARLISLE COS INC		..	1	2.B FE	996,010	113.270	1,132,700	1,000,000	997,080	0	360	0	0	3.750	3.798	JD	3,125	37,500	11/13/2017.	12/01/2027.
142339 AJ 9	CARLISLE COS INC		..	1	2.B FE	4,937,800	107.150	5,357,500	5,000,000	4,942,282	0	4,482	0	0	2.750	2.894	MS	45,833	69,896	02/13/2020.	03/01/2030.
14448C AQ 7	CARRIER GLOBAL CORP		..	1	2.C FE	2,022,220	106.928	2,138,560	2,000,000	2,020,492	0	(1,728)	0	0	2.722	2.592	FA	20,566	25,405	02/27/2020.	02/15/2030.
14448C AQ 7	CARRIER GLOBAL CORP		..	1	2.C FE	3,030,540	106.928	3,207,840	3,000,000	3,028,124	0	(2,416)	0	0	2.722	2.603	FA	30,849	38,108	02/26/2020.	02/15/2030.
14912L 6E 6	CATERPILLAR FINANCIAL SERVICES LS: 32K	LS	..		1.F FE	997,980	101.572	1,015,720	1,000,000	999,781	0	308	0	0	2.750	2.782	FA	10,007	27,500	08/13/2014.	08/20/2021.
14912L 6G 1	CATERPILLAR FINANCIAL SERVICES		..		1.F FE	990,140	110.727	1,107,270	1,000,000	993,980	0	1,409	0	0	3.250	3.415	JD	2,708	32,500	03/12/2018.	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 BJ 9	CATERPILLAR INC		..	1	1.G FE	55,087	146.370	65,867	45,000	50,224	0	(361)	0	0	7.300	5.622	MN	548	3,285	03/22/2006.	05/01/2031.
149123 BJ 9	CATERPILLAR INC		..	1	1.G FE	182,323	146.370	226,874	155,000	171,340	0	(1,121)	0	0	7.300	5.920	MN	1,886	11,315	02/02/2007.	05/01/2031.

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
149123	BV 2	CATERPILLAR INC			1	1.G FE	997,460	101.486	1,014,860	1,000,000	999,818	0	267	0	0	3.900	3.931	MN	3,683	39,000	05/25/2011.	05/27/2021.
149123	BX 8	CATERPILLAR INC			1	1.G FE	997,030	102.849	1,028,490	1,000,000	999,505	0	321	0	0	2.600	2.634	JD	361	26,000	06/22/2012.	06/26/2022.
149123	CC 3	CATERPILLAR INC			1	1.G FE	999,830	109.102	1,091,020	1,000,000	999,910	0	17	0	0	3.400	3.402	MN	4,344	34,000	05/05/2014.	05/15/2024.
12505B	AD 2	CBRE SERVICES INC			1	2.A FE	2,977,200	118.436	3,553,080	3,000,000	2,987,223	0	2,087	0	0	4.875	4.968	MS	48,750	146,250	08/06/2015.	03/01/2026.
1248EP	CB 7	CCO HLDGS LLC/CAP CORP (144A)			2	3.B FE	2,000,000	109.739	2,194,780	2,000,000	2,000,000	0	0	0	0	5.375	5.375	JD	8,958	107,500	05/09/2019.	06/01/2029.
1248EP	CD 3	CCO HLDGS LLC/CAP CORP (144A)			1	3.B FE	1,000,000	108.025	1,080,250	1,000,000	1,000,000	0	0	0	0	4.750	4.750	MS	15,833	43,542	09/17/2019.	03/01/2030.
1248EP	CE 1	CCO HLDGS LLC/CAP CORP (144A)			1	3.B FE	256,250	106.250	265,625	250,000	255,709	0	(541)	0	0	4.500	4.126	FA	4,250	5,531	03/04/2020.	08/15/2030.
1248EP	CE 1	CCO HLDGS LLC/CAP CORP (144A)			1	3.B FE	1,537,500	106.250	1,593,750	1,500,000	1,533,974	0	(3,526)	0	0	4.500	4.129	FA	25,500	33,188	02/14/2020.	08/15/2030.
1248EP	CE 1	CCO HLDGS LLC/CAP CORP (144A)			1	3.B FE	1,250,000	106.250	1,328,125	1,250,000	1,250,000	0	0	0	0	4.500	4.500	FA	21,250	27,656	02/03/2020.	08/15/2030.
1248EP	CJ 0	CCO HLDGS LLC/CAP CORP (144A)			1	3.B FE	2,075,000	106.897	2,137,940	2,000,000	2,073,337	0	(1,663)	0	0	4.500	3.978	MN	15,000	55,750	10/07/2020.	05/01/2032.
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.
12508E	AD 3	CDK GLOBAL INC			1	3.A FE	1,030,000	110.125	1,101,250	1,000,000	1,015,985	0	(4,078)	0	0	5.000	4.506	AO	10,556	50,000	05/11/2017.	10/15/2024.
12508E	AF 8	CDK GLOBAL INC			1	3.A FE	2,070,000	105.687	2,113,740	2,000,000	2,043,160	0	(8,703)	0	0	4.875	4.332	JD	8,125	97,500	10/03/2017.	06/01/2027.
12508E	AF 8	CDK GLOBAL INC			1	3.A FE	1,015,000	105.687	1,056,870	1,000,000	1,009,210	0	(1,846)	0	0	4.875	4.641	JD	4,063	48,750	08/17/2017.	06/01/2027.
12508E	AF 8	CDK GLOBAL INC			1	3.A FE	1,007,500	105.687	1,056,870	1,000,000	1,004,453	0	(894)	0	0	4.875	4.761	JD	4,063	48,750	05/17/2017.	06/01/2027.
12508E	AF 8	CDK GLOBAL INC			1	3.A FE	100,000	105.687	105,687	100,000	100,000	0	0	0	0	4.875	4.875	JD	406	4,875	05/10/2017.	06/01/2027.
12508E	AJ 0	CDK GLOBAL INC (144A)			1	3.A FE	500,000	110.886	554,430	500,000	500,000	0	0	0	0	5.250	5.250	MS	7,729	26,250	05/02/2019.	05/15/2029.
15089Q	AC 8	CELANESE US HOLDINGS			1	2.C FE	1,113,970	102.210	1,022,100	1,000,000	1,012,726	0	(27,397)	0	0	5.875	3.035	JD	2,611	58,750	02/16/2017.	06/15/2021.
15089Q	AC 8	CELANESE US HOLDINGS			1	2.C FE	1,077,500	102.210	1,022,100	1,000,000	1,005,960	0	(12,783)	0	0	5.875	4.528	JD	2,611	58,750	09/11/2014.	06/15/2021.
15089Q	AC 8	CELANESE US HOLDINGS			1	2.C FE	2,120,000	102.210	2,044,200	2,000,000	2,009,392	0	(20,180)	0	0	5.875	4.809	JD	5,222	117,500	10/16/2014.	06/15/2021.
15089Q	AD 6	CELANESE US HOLDINGS			1	2.C FE	1,930,000	107.385	2,147,700	2,000,000	1,978,240	0	10,781	0	0	4.625	5.242	MS	27,236	92,500	01/19/2016.	11/15/2022.
15089Q	AJ 3	CELANESE US HOLDINGS			2	2.C FE	3,995,800	108.325	4,333,000	4,000,000	3,996,988	0	797	0	0	3.500	3.523	MN	20,611	140,000	04/29/2019.	05/08/2024.
15189X	AL 2	CENTERPOINT ENERGY HOUSTON			1	1.F FE	997,340	102.610	1,026,100	1,000,000	999,527	0	285	0	0	2.250	2.280	FA	9,375	22,500	08/07/2012.	08/01/2022.
15189X	AL 2	CENTERPOINT ENERGY HOUSTON			1	1.F FE	958,940	102.610	1,026,100	1,000,000	990,841	0	5,571	0	0	2.250	2.845	FA	9,375	22,500	11/04/2014.	08/01/2022.
15189X	AL 2	CENTERPOINT ENERGY HOUSTON			1	1.F FE	962,010	102.610	1,026,100	1,000,000	990,352	0	5,866	0	0	2.250	2.877	FA	9,375	22,500	11/13/2015.	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	993,460	110.203	1,102,030	1,000,000	995,797	0	617	0	0	3.000	3.076	FA	12,500	30,000	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	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.
153527	AM 8	CENTRAL GARDEN & PET CO			1	3.B FE	1,007,500	106.700	1,067,000	1,000,000	1,005,021	0	(864)	0	0	5.125	5.010	FA	21,354	51,250	12/07/2017.	02/01/2028.
153527	AM 8	CENTRAL GARDEN & PET CO			1	3.B FE	1,005,000	106.700	1,067,000	1,000,000	1,003,356	0	(576)	0	0	5.125	5.048	FA	21,354	51,250	12/07/2017.	02/01/2028.
153527	AM 8	CENTRAL GARDEN & PET CO			1	3.B FE	2,509,375	106.700	2,667,500	2,500,000	2,506,419	0	(1,102)	0	0	5.125	5.066	FA	53,385	128,125	12/20/2017.	02/01/2028.
153527	AM 8	CENTRAL GARDEN & PET CO			1	3.B FE	100,000	106.700	106,700	100,000	100,000	0	0	0	0	5.125	5.125	FA	2,135	5,125	12/07/2017.	02/01/2028.
154051	G@ 9	CENTRAL MAINE POWER COMPANY			1	1.G FE	7,000,000	115.304	8,071,280	7,000,000	7,000,000	0	0	0	0	3.950	3.950	JJ	127,497	276,500	11/20/2018.	12/27/2028.
156700	AX 4	CENTURYLINK INC			1	4.B FE	1,068,005	111.562	1,120,082	1,004,000	1,046,327	0	(13,139)	0	0	6.750	5.172	JD	5,648	67,770	04/24/2019.	12/01/2023.
12541W	AA 8	CH ROBINSON WORLDWIDE			1	2.A FE	1,988,040	118.403	2,368,060	2,000,000	1,990,706	0	1,054	0	0	4.200	4.274	AO	17,733	84,000	04/09/2018.	04/15/2028.
159864	AC 1	CHARLES RIVER LABORATORIES (144A)			2	3.B FE	911,781	104.927	939,097	895,000	904,773	0	(2,719)	0	0	5.500	5.128	AO	12,306	49,225	04/26/2018.	04/01/2026.
159864	AC 1	CHARLES RIVER LABORATORIES (144A)			2	3.B FE	763,125	104.927	786,953	750,000	757,632	0	(2,123)	0	0	5.500	5.153	AO	10,313	41,250	04/25/2018.	04/01/2026.

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
159864 AE 7	CHARLES RIVER LABORATORIES (144A)			1	3.B FE	250,000	104.919	262,298	250,000	250,000	0	0	0	0	4.250	4.250	MN	1,771	10,861	10/21/2019.	05/01/2028.
808513 BG 9	CHARLES SCHWAB			1	1.F FE	3,021,300	101.019	3,030,570	3,000,000	3,021,224	0	(76)	0	0	1.650	1.573	MS	2,750	0	12/14/2020.	03/11/2031.
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 BR 4	CHARTER COMM OPT			1	2.C FE	4,996,750	121.613	6,080,650	5,000,000	4,997,603	0	191	0	0	5.050	5.056	MS	63,125	252,500	01/14/2019.	03/30/2029.
16411Q AD 3	CHENIERE ENERGY PARTNERS			1	3.B FE	1,003,750	104.000	1,040,000	1,000,000	1,002,095	0	(719)	0	0	5.625	5.538	AO	14,063	56,250	09/06/2018.	10/01/2026.
16411Q AD 3	CHENIERE ENERGY PARTNERS			1	3.B FE	988,750	104.000	1,040,000	1,000,000	991,109	0	1,255	0	0	5.625	5.807	AO	14,063	56,250	01/23/2019.	10/01/2026.
16411Q AD 3	CHENIERE ENERGY PARTNERS			1	3.B FE	1,263,386	104.000	1,332,240	1,281,000	1,267,090	0	1,964	0	0	5.625	5.848	AO	18,014	72,056	01/28/2019.	10/01/2026.
166764 AB 6	CHEVRON CORP			1	1.C FE	1,007,990	103.611	1,036,110	1,000,000	1,001,514	0	(871)	0	0	2.355	2.263	JD	1,701	23,550	12/12/2012.	12/05/2022.
166764 AB 6	CHEVRON CORP			1	1.C FE	1,000,000	103.611	1,036,110	1,000,000	1,000,000	0	0	0	0	2.355	2.355	JD	1,701	23,550	11/28/2012.	12/05/2022.
166764 AB 6	CHEVRON CORP			1	1.C FE	900,056	103.611	948,041	915,000	910,973	0	2,007	0	0	2.355	2.590	JD	1,556	21,548	03/24/2015.	12/05/2022.
166764 AB 6	CHEVRON CORP			1	1.C FE	928,550	103.611	1,036,110	1,000,000	982,533	0	8,630	0	0	2.355	3.297	JD	1,701	23,550	02/12/2014.	12/05/2022.
166764 AH 3	CHEVRON CORP			1	1.C FE	520,092	106.442	532,210	500,000	506,038	0	(2,590)	0	0	3.191	2.631	JD	310	15,955	03/24/2015.	06/24/2023.
166764 AH 3	CHEVRON CORP			1	1.C FE	971,100	106.442	1,064,420	1,000,000	991,729	0	3,134	0	0	3.191	3.542	JD	620	31,910	08/29/2013.	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 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 BT 6	CHEVRON CORP			1	1.C FE	2,921,010	107.251	3,217,530	3,000,000	2,955,077	0	13,171	0	0	2.895	3.396	MS	28,468	86,850	05/02/2018.	03/03/2024.
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	999,050	104.315	1,043,150	1,000,000	999,788	0	102	0	0	2.875	2.886	AO	7,188	28,750	09/19/2012.	10/01/2022.
171340 AH 5	CHURCH & DWIGHT CO			1	2.A FE	350,287	104.315	380,750	365,000	361,601	0	1,847	0	0	2.875	3.426	AO	2,623	10,494	03/31/2014.	10/01/2022.
171340 AH 5	CHURCH & DWIGHT CO			1	2.A FE	935,520	104.315	1,043,150	1,000,000	985,295	0	7,965	0	0	2.875	3.749	AO	7,188	28,750	01/10/2014.	10/01/2022.
171340 AN 2	CHURCH & DWIGHT CO			1	2.A FE	1,997,940	110.939	2,218,780	2,000,000	1,998,549	0	191	0	0	3.150	3.162	FA	26,250	63,000	07/20/2017.	08/01/2027.
171340 AN 2	CHURCH & DWIGHT CO			1	2.A FE	1,232,107	110.939	1,380,081	1,244,000	1,235,565	0	1,128	0	0	3.150	3.265	FA	16,328	39,186	11/02/2017.	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 AZ 3	CIGNA CORP			1	2.B FE	1,997,040	112.151	2,243,020	2,000,000	1,997,387	0	334	0	0	3.050	3.071	AO	12,878	61,000	10/11/2019.	10/15/2027.
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 BZ 2	CIGNA CORP			1	2.B FE	2,171,340	117.282	2,345,640	2,000,000	2,139,583	0	(26,065)	0	0	4.500	2.961	FA	31,500	90,000	10/11/2019.	02/25/2026.
125523 AG 5	CIGNA HOLDING CO			1	2.B FE	2,995,680	115.202	3,456,065	3,000,000	2,996,995	0	524	0	0	4.125	4.148	MN	15,813	123,750	09/07/2018.	11/15/2025.
171798 AC 5	CIMAREX ENERGY CO			1	2.C FE	1,040,000	109.164	1,091,640	1,000,000	1,014,963	0	(4,353)	0	0	4.375	3.868	JD	3,646	43,750	08/26/2014.	06/01/2024.
171798 AC 5	CIMAREX ENERGY CO			1	2.C FE	1,018,750	109.164	1,091,640	1,000,000	1,006,955	0	(2,008)	0	0	4.375	4.138	JD	3,646	43,750	06/16/2014.	06/01/2024.
171798 AC 5	CIMAREX ENERGY CO			1	2.C FE	2,500,000	109.164	2,729,100	2,500,000	2,500,000	0	0	0	0	4.375	4.375	JD	9,115	109,375	05/20/2014.	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.
17252M AK 6	CINTAS CORPORATE NO 2			1	1.G FE	1,000,950	101.622	1,016,220	1,000,000	999,986	0	(145)	0	0	4.300	4.288	JD	3,583	43,000	05/24/2011.	06/01/2021.
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	1,042,910	115.270	1,152,700	1,000,000	1,029,574	0	(4,411)	0	0	3.700	3.155	AO	9,250	37,000	11/15/2017.	04/01/2027.
17252M AN 0	CINTAS CORPORATE NO 2			1	1.G FE	1,037,060	115.270	1,152,700	1,000,000	1,024,455	0	(3,636)	0	0	3.700	3.248	AO	9,250	37,000	05/15/2017.	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	1,998,500	109.995	2,199,900	2,000,000	1,999,390	0	156	0	0	3.625	3.634	MS	23,563	72,500	02/24/2014.	03/04/2024.
17275R AV 4	CISCO SYSTEMS			1	1.E FE	3,058,530	104.031	3,120,930	3,000,000	3,013,591	0	(9,053)	0	0	3.000	2.680	JD	4,000	90,000	09/25/2015.	06/15/2022.

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
17275R AW 2	CISCO SYSTEMS		..	1	1.E FE	1,028,550	113.318	1,133,180	1,000,000	1,014,183	0	(2,923)	0	0	3.500	3.156	JD	1,556	35,000	09/23/2015.	06/15/2025.
17275R BC 5	CISCO SYSTEMS		..	1	1.E FE	999,240	111.551	1,115,510	1,000,000	999,549	0	76	0	0	2.950	2.959	FA	10,079	29,500	02/22/2016.	02/28/2026.
17275R BL 5	CISCO SYSTEMS		..	2	1.E FE	999,120	109.945	1,099,450	1,000,000	999,451	0	85	0	0	2.500	2.510	MS	7,014	25,000	09/13/2016.	09/20/2026.
172967 FT 3	CITIGROUP INC		..		2.A FE	2,182,013	104.281	2,093,962	2,008,000	2,039,757	0	(29,774)	0	0	4.500	2.938	JJ	41,917	90,360	12/02/2015.	01/14/2022.
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 JB 8	CITIGROUP INC	SD	..		1.G FE	999,750	102.603	1,026,030	1,000,000	999,940	0	38	0	0	3.390	3.394	MN	3,994	33,900	11/06/2014.	11/18/2021.
172967 JP 7	CITIGROUP INC		..		2.A FE	998,140	110.942	1,109,420	1,000,000	999,090	0	186	0	0	3.300	3.322	AO	5,867	33,000	04/22/2015.	04/27/2025.
172967 KG 5	CITIGROUP INC		..		2.A FE	1,997,340	113.768	2,275,360	2,000,000	1,998,524	0	259	0	0	3.700	3.716	JJ	34,739	74,000	01/05/2016.	01/12/2026.
172967 KK 6	CITIGROUP INC		..		2.A FE	998,560	100.579	1,005,790	1,000,000	999,877	0	279	0	0	2.700	2.731	MS	6,750	27,000	03/22/2016.	03/30/2021.
172967 KN 0	CITIGROUP INC		..		2.A FE	997,980	112.832	1,128,320	1,000,000	998,807	0	195	0	0	3.400	3.424	MN	5,667	34,000	04/26/2016.	05/01/2026.
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	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.
172967 LC 3	CITIGROUP INC		..	1	2.A FE	992,130	102.172	1,021,720	1,000,000	998,412	0	1,634	0	0	2.900	3.072	JD	1,853	29,000	12/19/2016.	12/08/2021.
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.
172967 ML 2	CITIGROUP INC		..	1	2.A FE	2,000,000	107.352	2,147,040	2,000,000	2,000,000	0	0	0	0	2.666	2.666	JJ	22,513	26,660	01/22/2020.	01/29/2031.
17308C C5 3	CITIGROUP INC		..	1	1.G FE	10,000,000	110.160	11,016,000	10,000,000	10,000,000	0	0	0	0	2.976	2.976	MN	46,293	297,600	10/28/2019.	11/05/2030.
17401Q AL 5	CITIZENS BANK NA		..	2	2.A FE	1,006,260	102.965	1,029,650	1,000,000	999,999	0	(774)	0	0	2.650	2.400	MN	2,576	26,500	09/14/2017.	05/26/2022.
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.
174610 AS 4	CITIZENS FINANCIAL GROUP		..	1	2.A FE	2,994,450	106.341	3,190,230	3,000,000	2,994,870	0	420	0	0	2.500	2.521	FA	30,208	37,500	02/07/2020.	02/06/2030.
174610 AS 4	CITIZENS FINANCIAL GROUP		..	1	2.A FE	1,986,320	106.341	2,126,820	2,000,000	1,987,396	0	1,076	0	0	2.500	2.578	FA	20,139	25,000	02/04/2020.	02/06/2030.
184496 AN 7	CLEAN HARBORS (144A)		..	1	3.C FE	1,500,000	104.500	1,567,500	1,500,000	1,500,000	0	0	0	0	4.875	4.875	JJ	33,719	75,766	06/18/2019.	07/15/2027.
184496 AP 2	CLEAN HARBORS (144A)		..	1	3.C FE	1,000,000	109.543	1,095,430	1,000,000	1,000,000	0	0	0	0	5.125	5.125	JJ	23,632	53,101	06/18/2019.	07/15/2029.
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.
186108 CK 0	CLEVELAND ELECTRIC ILLUMINATING CO(144A)		..	1	2.B FE	997,040	106.448	1,064,480	1,000,000	997,804	0	257	0	0	3.500	3.534	AO	8,750	35,000	10/02/2017.	04/01/2028.
186108 CK 0	CLEVELAND ELECTRIC ILLUMINATING CO(144A)		..	1	2.B FE	532,708	106.448	585,464	550,000	536,947	0	1,529	0	0	3.500	3.878	AO	4,813	19,250	02/13/2018.	04/01/2028.
186108 CK 0	CLEVELAND ELECTRIC ILLUMINATING CO(144A)		..	1	2.B FE	2,222,526	106.448	2,488,754	2,338,000	2,247,129	0	10,541	0	0	3.500	4.125	AO	20,458	81,830	08/02/2018.	04/01/2028.
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	936,630	104.031	1,040,310	1,000,000	986,296	0	7,606	0	0	3.050	3.886	MS	8,981	30,500	08/19/2013.	09/15/2022.
189054 AU 3	CLOROX CO		..	1	1.G FE	1,002,740	110.814	1,108,140	1,000,000	1,001,297	0	(316)	0	0	3.500	3.464	JD	1,556	35,000	09/24/2015.	12/15/2024.
189054 AU 3	CLOROX CO		..	1	1.G FE	1,998,140	110.814	2,216,280	2,000,000	1,999,169	0	187	0	0	3.500	3.511	JD	3,111	70,000	12/04/2014.	12/15/2024.
189054 AV 1	CLOROX CO		..	1	1.G FE	2,859,060	112.593	3,377,790	3,000,000	2,886,635	0	14,499	0	0	3.100	3.738	AO	23,250	93,000	01/22/2019.	10/01/2027.
189054 AV 1	CLOROX CO		..	1	1.G FE	948,190	112.593	1,125,930	1,000,000	961,055	0	4,977	0	0	3.100	3.758	AO	7,750	31,000	04/26/2018.	10/01/2027.
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.
191098 AK 8	COCA-COLA BOTTLING CO		..	1	2.B FE	4,998,750	111.714	5,585,700	5,000,000	4,999,192	0	121	0	0	3.800	3.803	MN	19,000	190,000	11/20/2015.	11/25/2025.
191216 AZ 3	COCA-COLA CO		..	1	1.F FE	501,797	105.131	525,655	500,000	500,535	0	(232)	0	0	2.500	2.450	AO	3,125	12,500	03/24/2015.	04/01/2023.
191216 AZ 3	COCA-COLA CO		..	1	1.F FE	2,987,760	105.131	3,153,930	3,000,000	2,996,941	0	1,279	0	0	2.500	2.546	AO	18,750	75,000	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	2,995,350	110.984	3,329,520	3,000,000	2,997,515	0	460	0	0	2.875	2.893	AO	15,333	86,250	10/22/2015.	10/27/2025.

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
191216 BW 9	COCA-COLA CO			1	1.F FE	999,820	109.604	1,096,040	1,000,000	999,888	0	17	0	0	2.550	2.552	JD	2,125	25,500	05/25/2016.	06/01/2026.
191216 BW 9	COCA-COLA CO			1	1.F FE	944,030	109.604	1,096,040	1,000,000	961,088	0	6,448	0	0	2.550	3.341	JD	2,125	25,500	04/10/2018.	06/01/2026.
191216 CE 8	COCA-COLA CO			1	1.F FE	995,950	111.608	1,116,080	1,000,000	997,260	0	381	0	0	2.900	2.947	MN	2,900	29,000	05/22/2017.	05/25/2027.
191216 CE 8	COCA-COLA CO			1	1.F FE	994,840	111.608	1,116,080	1,000,000	996,335	0	511	0	0	2.900	2.963	MN	2,900	29,000	12/19/2017.	05/25/2027.
191216 DE 7	COCA-COLA CO			1	1.E FE	9,998,100	99.892	9,989,200	10,000,000	9,998,048	0	(52)	0	0	1.375	1.377	MS	39,340	0	09/14/2020.	03/15/2031.
19123M AB 9	COCA-COLA ENTERPRISES			1	2.A FE	994,750	101.146	1,011,460	1,000,000	998,924	0	1,603	0	0	3.250	3.418	FA	11,826	32,500	04/12/2018.	08/19/2021.
19123# AA 6	COCA-COLA SOUTHWEST BEVERAGES LLC		C	1	1.F FE	11,000,000	112.211	12,343,210	11,000,000	11,000,000	0	0	0	0	3.490	3.490	JD	3,199	383,900	11/29/2017.	12/28/2029.
19416Q EA 4	COLGATE-PALMOLIVE			1	1.D FE	982,340	103.548	1,035,480	1,000,000	996,101	0	1,808	0	0	1.950	2.142	FA	8,125	19,500	10/11/2012.	02/01/2023.
19416Q EC 0	COLGATE-PALMOLIVE			1	1.D FE	985,050	104.191	1,041,910	1,000,000	996,190	0	1,567	0	0	2.100	2.268	MN	3,500	21,000	04/29/2013.	05/01/2023.
19416Q EG 1	COLGATE-PALMOLIVE			1	1.D FE	993,970	109.073	1,090,730	1,000,000	997,825	0	623	0	0	3.250	3.321	MS	9,569	32,500	02/26/2014.	03/15/2024.
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.
28470R AH 5	COLT MERGER SUB INC (144A)			1	4.B FE	1,000,000	106.625	1,066,250	1,000,000	1,000,000	0	0	0	0	6.250	6.250	JJ	30,382	0	06/26/2020.	07/01/2025.
198280 AF 6	COLUMBIA PIPELINE GROUP			1	1.G FE	1,009,300	115.092	1,150,920	1,000,000	1,004,467	0	(951)	0	0	4.500	4.384	JD	3,750	45,000	05/20/2015.	06/01/2025.
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 BL 4	COMCAST CORP			1	1.G FE	1,000,170	110.672	1,106,720	1,000,000	1,000,077	0	(16)	0	0	3.375	3.373	FA	12,750	33,750	08/06/2014.	02/15/2025.
20030N BL 4	COMCAST CORP			1	1.G FE	999,120	110.672	1,106,720	1,000,000	999,592	0	85	0	0	3.375	3.385	FA	12,750	33,750	08/05/2014.	02/15/2025.
20030N BS 9	COMCAST CORP			1	1.G FE	1,000,900	111.713	1,117,130	1,000,000	1,000,542	0	(100)	0	0	3.150	3.138	MS	10,500	31,500	04/19/2017.	03/01/2026.
20030N BS 9	COMCAST CORP			1	1.G FE	998,120	111.713	1,117,130	1,000,000	998,932	0	183	0	0	3.150	3.172	MS	10,500	31,500	02/16/2016.	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	3,997,480	112.920	4,516,800	4,000,000	3,998,135	0	219	0	0	3.150	3.157	FA	47,600	126,000	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 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	1,988,540	115.377	2,307,540	2,000,000	1,991,238	0	1,018	0	0	3.550	3.618	MN	11,833	71,000	02/02/2018.	05/01/2028.
20030N DA 6	COMCAST CORP			1	1.G FE	3,009,810	109.322	3,279,660	3,000,000	3,008,721	0	(909)	0	0	2.650	2.613	FA	33,125	58,742	11/05/2019.	02/01/2030.
20030N DA 6	COMCAST CORP			1	1.G FE	6,989,570	109.322	7,652,540	7,000,000	6,990,371	0	810	0	0	2.650	2.667	FA	77,292	137,064	10/29/2019.	02/01/2030.
20030N DN 8	COMCAST CORP			1	1.G FE	1,993,260	99.391	1,987,820	2,000,000	1,993,452	0	192	0	0	1.500	1.535	FA	10,500	0	08/11/2020.	02/15/2031.
200339 DX 4	COMERICA BANK				2.A FE	993,970	112.934	1,129,340	1,000,000	996,916	0	597	0	0	4.000	4.074	JJ	17,111	40,000	07/22/2015.	07/27/2025.
20034D JA 8	COMERICA BANK				1.G FE	2,997,210	106.434	3,193,020	3,000,000	2,997,943	0	539	0	0	2.500	2.520	JJ	32,917	75,000	07/18/2019.	07/23/2024.
200340 AS 6	COMERICA INC			2	2.A FE	2,004,420	107.981	2,159,620	2,000,000	2,002,317	0	(870)	0	0	3.700	3.651	JJ	30,833	74,000	07/27/2018.	07/31/2023.
200340 AS 6	COMERICA INC			2	2.A FE	2,983,110	107.981	3,239,430	3,000,000	2,990,566	0	3,384	0	0	3.700	3.828	JJ	46,250	111,000	10/03/2018.	07/31/2023.
201723 AL 7	COMMERCIAL METALS CO			1	3.A FE	897,500	105.500	1,055,000	1,000,000	916,646	0	9,757	0	0	5.375	6.984	JJ	24,785	53,750	12/19/2018.	07/15/2027.
201723 AN 3	COMMERCIAL METALS CO			1	3.A FE	2,060,000	103.250	2,065,000	2,000,000	2,040,428	0	(16,397)	0	0	5.750	4.803	AO	24,278	115,000	10/21/2019.	04/15/2026.
201723 AN 3	COMMERCIAL METALS CO			1	3.A FE	482,500	103.250	516,250	500,000	486,732	0	2,044	0	0	5.750	6.346	AO	6,069	28,750	10/29/2018.	04/15/2026.
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	517,862	108.677	543,385	500,000	507,370	0	(1,934)	0	0	3.100	2.666	MN	2,583	15,500	03/24/2015.	11/01/2024.
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	1,000,000	109.577	1,095,770	1,000,000	1,000,000	0	0	0	0	2.550	2.550	JD	1,133	25,500	06/20/2016.	06/15/2026.
202795 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.

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
202795 JK 7	COMMONWEALTH EDISON			1	1.F FE	1,000,260	111.141	1,111,410	1,000,000	1,000,176	0	(24)	0	0	2.950	2.947	FA	11,144	29,500	08/17/2017.	08/15/2027.
202795 JK 7	COMMONWEALTH EDISON			1	1.F FE	997,260	111.141	1,111,410	1,000,000	998,070	0	257	0	0	2.950	2.982	FA	11,144	29,500	08/16/2017.	08/15/2027.
20337Y AA 5	COMMSCOPE TECHNOLOGIES LLC (144A)			1	5.A FE	1,798,697	102.385	1,775,033	1,733,684	1,761,908	32,449	(10,518)	0	0	6.000	5.283	JD	4,623	104,021	03/22/2017.	06/15/2025.
20337Y AA 5	COMMSCOPE TECHNOLOGIES LLC (144A)			1	5.A FE	1,470,598	102.385	1,597,529	1,560,316	1,493,031	0	12,409	0	0	6.000	7.146	JD	4,161	93,619	02/21/2019.	06/15/2025.
20338H AB 9	COMMSCOPE TECHNOLOGIES LLC (144A)			1	5.A FE	1,002,500	99.187	991,870	1,000,000	991,870	49,672	(322)	0	0	5.000	4.959	MS	14,722	50,000	09/18/2017.	03/15/2027.
20338H AB 9	COMMSCOPE TECHNOLOGIES LLC (144A)			1	5.A FE	1,001,250	99.187	991,870	1,000,000	991,870	49,499	(149)	0	0	5.000	4.981	MS	14,722	50,000	03/06/2017.	03/15/2027.
20338H AB 9	COMMSCOPE TECHNOLOGIES LLC (144A)			1	5.A FE	500,000	99.187	495,935	500,000	495,935	24,675	0	0	0	5.000	5.000	MS	7,361	25,000	03/02/2017.	03/15/2027.
20338H AB 9	COMMSCOPE TECHNOLOGIES LLC (144A)			1	5.A FE	993,750	99.187	991,870	1,000,000	991,870	48,786	564	0	0	5.000	5.080	MS	14,722	50,000	03/08/2017.	03/15/2027.
20338H AB 9	COMMSCOPE TECHNOLOGIES LLC (144A)			1	5.A FE	493,750	99.187	495,935	500,000	495,733	23,908	565	0	0	5.000	5.161	MS	7,361	25,000	03/09/2017.	03/15/2027.
20338H AB 9	COMMSCOPE TECHNOLOGIES LLC (144A)			1	5.A FE	976,250	99.187	991,870	1,000,000	982,988	38,219	2,248	0	0	5.000	5.324	MS	14,722	50,000	10/31/2017.	03/15/2027.
20451N AE 1	COMPASS MINERALS INTL (144A)			1	4.A FE	250,000	104.114	260,285	250,000	250,000	210	0	0	0	4.875	4.875	JJ	5,620	12,188	06/12/2014.	07/15/2024.
20451N AE 1	COMPASS MINERALS INTL (144A)			1	4.A FE	1,741,250	104.114	1,821,995	1,750,000	1,746,367	0	909	0	0	4.875	4.939	JJ	39,339	85,313	08/20/2014.	07/15/2024.
20451N AE 1	COMPASS MINERALS INTL (144A)			1	4.A FE	993,750	104.114	1,041,140	1,000,000	997,411	0	649	0	0	4.875	4.955	JJ	22,479	48,750	09/03/2014.	07/15/2024.
20451N AE 1	COMPASS MINERALS INTL (144A)			1	4.A FE	990,000	104.114	1,041,140	1,000,000	995,874	0	1,036	0	0	4.875	5.003	JJ	22,479	48,750	07/14/2014.	07/15/2024.
20451N AE 1	COMPASS MINERALS INTL (144A)			1	4.A FE	198,000	104.114	208,228	200,000	199,168	0	209	0	0	4.875	5.004	JJ	4,496	9,750	09/09/2014.	07/15/2024.
20451N AE 1	COMPASS MINERALS INTL (144A)			1	4.A FE	980,000	104.114	1,041,140	1,000,000	991,629	0	2,100	0	0	4.875	5.136	JJ	22,479	48,750	09/22/2014.	07/15/2024.
20451N AE 1	COMPASS MINERALS INTL (144A)			1	4.A FE	960,000	104.114	1,041,140	1,000,000	983,080	0	4,225	0	0	4.875	5.406	JJ	22,479	48,750	09/26/2014.	07/15/2024.
205887 CA 8	CONAGRA BRANDS INC			1	2.C FE	4,002,280	111.949	4,477,960	4,000,000	4,001,350	0	(401)	0	0	4.300	4.288	MN	28,667	172,000	10/16/2018.	05/01/2024.
205887 CB 6	CONAGRA BRANDS INC			1	2.C FE	4,985,700	117.869	5,893,450	5,000,000	4,989,424	0	1,857	0	0	4.600	4.648	MN	38,333	230,000	10/15/2018.	11/01/2025.
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.
205887 BR 2	CONAGRA FOODS			1	2.C FE	69,580	105.234	73,106	69,470	69,498	0	(14)	0	0	3.200	3.180	JJ	963	2,223	01/31/2013.	01/25/2023.
205887 BR 2	CONAGRA FOODS			1	2.C FE	479,092	105.234	509,543	484,200	481,903	0	1,051	0	0	3.200	3.439	JJ	6,714	15,494	03/28/2018.	01/25/2023.
205887 BR 2	CONAGRA FOODS			1	2.C FE	490,181	105.234	549,669	522,330	514,009	0	3,783	0	0	3.200	4.010	JJ	7,243	16,715	11/26/2013.	01/25/2023.
20605P AH 4	CONCHO RESOURCES INC			1	2.C FE	1,005,480	114.313	1,143,130	1,000,000	1,003,833	0	(513)	0	0	3.750	3.683	AO	9,375	37,500	09/14/2017.	10/01/2027.
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.
20605P AK 7	CONCHO RESOURCES INC			1	2.C FE	1,001,070	118.248	1,182,480	1,000,000	1,000,877	0	(97)	0	0	4.300	4.286	FA	16,244	43,000	06/15/2018.	08/15/2028.
207597 EF 8	CONNECTICUT LIGHT AND POWER			1	1.E FE	871,326	103.893	899,713	866,000	867,337	0	(717)	0	0	2.500	2.412	JJ	9,983	21,650	02/03/2015.	01/15/2023.
207597 EF 8	CONNECTICUT LIGHT AND POWER			1	1.E FE	993,510	103.893	1,038,930	1,000,000	998,534	0	689	0	0	2.500	2.574	JJ	11,528	25,000	01/08/2013.	01/15/2023.
207597 EF 8	CONNECTICUT LIGHT AND POWER			1	1.E FE	2,892,450	103.893	3,116,790	3,000,000	2,967,660	0	15,138	0	0	2.500	3.049	JJ	34,583	75,000	09/10/2015.	01/15/2023.
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.
207597 EJ 0	CONNECTICUT LIGHT AND POWER			1	1.E FE	1,367,100	112.347	1,572,858	1,400,000	1,375,173	0	3,515	0	0	3.200	3.520	MS	13,191	44,800	08/20/2018.	03/15/2027.
207597 EJ 0	CONNECTICUT LIGHT AND POWER			1	1.E FE	1,949,218	112.347	2,258,175	2,010,000	1,965,573	0	6,273	0	0	3.200	3.600	MS	18,939	64,320	04/19/2018.	03/15/2027.
20826F AQ 9	CONOCOPHILLIPS			1	1.F FE	2,268,020	120.096	2,401,920	2,000,000	2,167,219	0	(30,746)	0	0	4.950	3.116	MS	29,150	99,000	08/02/2017.	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	2,222,620	120.096	2,401,920	2,000,000	2,134,913	0	(24,554)	0	0	4.950	3.457	MS	29,150	99,000	03/31/2017.	03/15/2026.
20826F AQ 9	CONOCOPHILLIPS			1	1.F FE	1,090,840	120.096	1,200,960	1,000,000	1,061,233	0	(11,100)	0	0	4.950	3.590	MS	14,575	49,500	03/28/2018.	03/15/2026.
20826F AQ 9	CONOCOPHILLIPS			1	1.F FE	4,327,960	120.096	4,803,840	4,000,000	4,228,926	0	(41,392)	0	0	4.950	3.676	MS	58,300	198,000	07/13/2018.	03/15/2026.
208251 AE 8	CONOCOPHILLIPS HLDG CO			1	1.G FE	6,330,845	140.335	7,072,884	5,040,000	6,091,221	0	(105,236)	0	0	6.950	3.971	AO	73,948	350,280	08/28/2018.	04/15/2029.
208251 AE 8	CONOCOPHILLIPS HLDG CO			1	1.G FE	1,851,759	140.335	2,069,941	1,475,000	1,774,557	0	(29,889)	0	0	6.950	4.041	AO	21,642	102,513	04/27/2018.	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.

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
209111 FE 8	CONSOLIDATED EDISON CO OF NY			1	1.G FE	996,530	109.440	1,094,400	1,000,000	998,487	0	351	0	0	3.300	3.341	JD	2,750	33,000	11/19/2014.	12/01/2024.
209111 FJ 7	CONSOLIDATED EDISON CO OF NY			1	1.G FE	995,930	110.313	1,103,130	1,000,000	997,450	0	387	0	0	2.900	2.947	JD	2,417	29,000	11/10/2016.	12/01/2026.
209111 FJ 7	CONSOLIDATED EDISON CO OF NY			1	1.G FE	2,500,348	110.313	2,945,357	2,670,000	2,544,917	0	18,521	0	0	2.900	3.791	JD	6,453	77,430	07/09/2018.	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	2,007,020	115.812	2,316,240	2,000,000	2,005,331	0	(639)	0	0	3.800	3.757	MN	9,711	76,000	05/09/2018.	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 AK 4	CONSTELLATION BRANDS INC			1	2.C FE	384,650	101.085	396,253	392,000	391,568	0	1,146	0	0	3.750	4.060	MN	2,450	14,700	04/21/2014.	05/01/2021.
21036P AN 8	CONSTELLATION BRANDS INC			1	2.C FE	1,571,250	114.922	1,723,830	1,500,000	1,535,756	0	(8,377)	0	0	4.750	4.077	MN	9,104	71,250	06/13/2016.	11/15/2024.
21036P AP 3	CONSTELLATION BRANDS INC			1	2.C FE	1,088,970	118.560	1,185,600	1,000,000	1,054,228	0	(9,936)	0	0	4.750	3.538	JD	3,958	47,500	04/28/2017.	12/01/2025.
21036P AQ 1	CONSTELLATION BRANDS INC			1	2.C FE	2,905,650	114.503	3,435,090	3,000,000	2,929,757	0	10,239	0	0	3.700	4.149	JD	7,708	111,000	07/30/2018.	12/06/2026.
21036P AS 7	CONSTELLATION BRANDS INC			1	2.C FE	1,009,920	112.930	1,129,300	1,000,000	1,006,900	0	(1,001)	0	0	3.500	3.374	MN	5,056	35,000	11/20/2017.	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 AY 4	CONSTELLATION BRANDS INC			1	2.C FE	1,996,140	114.256	2,285,120	2,000,000	1,997,075	0	347	0	0	3.600	3.623	FA	27,200	72,000	01/29/2018.	02/15/2028.
21036P BB 3	CONSTELLATION BRANDS INC			1	2.C FE	3,012,780	116.214	3,486,420	3,000,000	3,009,102	0	(1,705)	0	0	4.400	4.328	MN	16,867	132,000	10/24/2018.	11/15/2025.
210518 CW 4	CONSUMERS ENERGY COMPANY			1	1.E FE	998,980	108.035	1,080,350	1,000,000	999,632	0	87	0	0	3.125	3.137	FA	10,534	31,250	08/11/2014.	08/31/2024.
210518 DC 7	CONSUMERS ENERGY COMPANY			1	1.E FE	4,987,600	118.168	5,908,400	5,000,000	4,989,717	0	1,082	0	0	3.800	3.830	MN	24,278	190,000	10/29/2018.	11/15/2028.
212015 AL 5	CONTINENTAL RESOURCES			1	3.A FE	296,715	103.293	311,945	302,000	299,839	0	865	0	0	4.500	4.831	AO	2,869	13,590	02/13/2017.	04/15/2023.
212015 AL 5	CONTINENTAL RESOURCES			1	3.A FE	977,500	103.293	1,032,930	1,000,000	991,031	0	3,589	0	0	4.500	4.916	AO	9,500	45,000	12/08/2016.	04/15/2023.
212015 AN 1	CONTINENTAL RESOURCES			1	3.A FE	1,002,780	103.187	1,031,870	1,000,000	1,001,080	0	(310)	0	0	3.800	3.765	JD	3,167	38,000	05/13/2014.	06/01/2024.
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.
212015 AS 0	CONTINENTAL RESOURCES			1	3.A FE	500,000	102.179	510,895	500,000	500,000	0	0	0	0	4.375	4.375	JJ	10,087	21,875	12/04/2017.	01/15/2028.
212015 AS 0	CONTINENTAL RESOURCES			1	3.A FE	2,493,750	102.179	2,554,475	2,500,000	2,495,460	0	534	0	0	4.375	4.405	JJ	50,434	109,375	12/05/2017.	01/15/2028.
22025Y AP 5	CORECIVIC INC LS:143K	LS		1	3.B FE	985,000	96.500	965,000	1,000,000	965,000	(29,347)	1,847	0	0	4.625	4.839	MN	7,708	46,250	09/16/2014.	05/01/2023.
22025Y AP 5	CORECIVIC INC LS:157K	LS		1	3.B FE	1,075,250	96.500	1,061,500	1,100,000	1,061,500	(30,667)	3,066	0	0	4.625	4.949	MN	8,479	50,875	09/22/2014.	05/01/2023.
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	1,008,110	102.896	1,028,960	1,000,000	1,001,993	0	(1,602)	0	0	2.900	2.731	MN	3,706	29,000	01/05/2017.	05/15/2022.
219350 BB 0	CORNING INC			1	2.A FE	601,620	102.896	617,376	600,000	600,397	0	(318)	0	0	2.900	2.844	MN	2,223	17,400	12/21/2016.	05/15/2022.
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	1,982,740	112.330	2,246,600	2,000,000	1,988,346	0	1,622	0	0	3.000	3.101	MN	7,167	60,000	05/09/2017.	05/18/2027.
224044 BW 6	COX COMMUNICATIONS INC (144A)			1	2.B FE	998,460	105.376	1,053,760	1,000,000	999,651	0	165	0	0	3.250	3.268	JD	1,444	32,500	11/26/2012.	12/15/2022.
224044 CA 3	COX COMMUNICATIONS INC (144A)			1	2.B FE	995,600	105.234	1,052,340	1,000,000	998,804	0	454	0	0	2.950	3.000	JD	0	29,500	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	987,150	112.472	1,124,720	1,000,000	991,501	0	1,318	0	0	3.350	3.515	MS	9,864	33,500	07/17/2017.	09/15/2026.
224044 CG 0	COX COMMUNICATIONS INC (144A)			1	2.B FE	151,819	112.472	177,706	158,000	154,013	0	613	0	0	3.350	3.846	MS	1,558	5,293	03/15/2017.	09/15/2026.
224044 CG 0	COX COMMUNICATIONS INC (144A)			1	2.B FE	1,224,782	112.472	1,462,136	1,300,000	1,246,504	0	8,139	0	0	3.350	4.167	MS	12,823	43,550	03/21/2018.	09/15/2026.
224044 CJ 4	COX COMMUNICATIONS INC (144A)			1	2.B FE	1,990,440	113.171	2,263,420	2,000,000	1,993,269	0	879	0	0	3.500	3.557	FA	26,444	70,000	07/24/2017.	08/15/2027.
224044 CJ 4	COX COMMUNICATIONS INC (144A)			1	2.B FE	990,650	113.171	1,131,710	1,000,000	993,427	0	860	0	0	3.500	3.612	FA	13,222	35,000	08/08/2017.	08/15/2027.
12626P AL 7	CRH AMERICA INC		C	1	2.A FE	2,755,831	100.142	2,378,373	2,375,000	2,377,465	0	(63,841)	0	0	5.750	2.999	JJ	62,970	136,563	07/29/2014.	01/15/2021.
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.

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
12626P AM 5	CRH AMERICA INC (144A)		C	1	2.A FE	988,930	112.766	1,127,660	1,000,000	994,551	0	1,109	0	0	3.875	4.011	MN	4,628	38,750	06/09/2015.	05/18/2025.
12626P AM 5	CRH AMERICA INC (144A)		C	1	2.A FE	2,964,150	112.766	3,382,980	3,000,000	2,976,519	0	4,782	0	0	3.875	4.071	MN	13,885	116,250	04/23/2018.	05/18/2025.
12636Y AA 0	CRH AMERICA INC (144A)		C	1	2.A FE	2,008,200	111.589	2,231,780	2,000,000	2,005,700	0	(826)	0	0	3.400	3.348	MN	9,822	68,000	11/22/2017.	05/09/2027.
12636Y AA 0	CRH AMERICA INC (144A)		C	1	2.A FE	1,002,310	111.589	1,115,890	1,000,000	1,001,533	0	(222)	0	0	3.400	3.372	MN	4,911	34,000	05/24/2017.	05/09/2027.
12636Y AA 0	CRH AMERICA INC (144A)		C	1	2.A FE	992,790	111.589	1,115,890	1,000,000	995,105	0	673	0	0	3.400	3.486	MN	4,911	34,000	05/04/2017.	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	991,990	111.589	1,115,890	1,000,000	994,259	0	789	0	0	3.400	3.501	MN	4,911	34,000	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	2,035,000	105.763	2,115,260	2,000,000	2,027,071	0	(7,929)	0	0	4.500	3.803	JJ	41,500	45,000	05/12/2020.	01/15/2023.
228187 AB 6	CROWN AMERICAS/CAP CORP VI			1	3.C FE	250,000	103.750	259,375	250,000	250,000	0	0	0	0	4.750	4.750	FA	4,948	11,875	01/18/2018.	02/01/2026.
22822V AB 7	CROWN CASTLE INTL CORP			1	2.C FE	1,993,420	115.760	2,315,200	2,000,000	1,996,193	0	632	0	0	4.450	4.491	FA	33,622	89,000	01/28/2016.	02/15/2026.
22822V AC 5	CROWN CASTLE INTL CORP			1	2.C FE	1,052,410	112.744	1,127,440	1,000,000	1,030,552	0	(5,332)	0	0	3.700	3.061	JD	1,644	37,000	08/31/2016.	06/15/2026.
22822V AE 1	CROWN CASTLE INTL CORP			1	2.C FE	996,510	114.960	1,149,600	1,000,000	997,683	0	318	0	0	4.000	4.042	MS	13,333	40,000	02/01/2017.	03/01/2027.
22822V AE 1	CROWN CASTLE INTL CORP			1	2.C FE	995,780	114.960	1,149,600	1,000,000	997,197	0	386	0	0	4.000	4.051	MS	13,333	40,000	01/30/2017.	03/01/2027.
22822V AH 4	CROWN CASTLE INTL CORP			1	2.C FE	999,300	113.018	1,130,180	1,000,000	999,494	0	61	0	0	3.650	3.658	MS	12,167	36,500	07/25/2017.	09/01/2027.
22822V AK 7	CROWN CASTLE INTL CORP			1	2.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.
228227 BD 5	CROWN CASTLE INTL CORP			1	2.C FE	288,750	109.451	300,990	275,000	279,441	0	(2,041)	0	0	5.250	4.412	JJ	6,657	14,438	01/08/2016.	01/15/2023.
228227 BD 5	CROWN CASTLE INTL CORP			1	2.C FE	948,750	109.451	1,094,510	1,000,000	986,322	0	6,120	0	0	5.250	5.971	JJ	24,208	52,500	08/28/2013.	01/15/2023.
228227 BD 5	CROWN CASTLE INTL CORP			1	2.C FE	942,500	109.451	1,094,510	1,000,000	984,578	0	6,892	0	0	5.250	6.064	JJ	24,208	52,500	09/10/2013.	01/15/2023.
228255 AH 8	CROWN CORK & SEAL CO INC			1	3.C FE	3,495,000	122.106	3,663,180	3,000,000	3,352,203	0	(49,532)	0	0	7.375	5.066	JD	9,833	221,250	12/19/2017.	12/15/2026.
228255 AH 8	CROWN CORK & SEAL CO INC			1	3.C FE	1,162,500	122.106	1,221,060	1,000,000	1,116,694	0	(16,404)	0	0	7.375	5.079	JD	3,278	73,750	01/23/2018.	12/15/2026.
228255 AH 8	CROWN CORK & SEAL CO INC			1	3.C FE	1,162,500	122.106	1,221,060	1,000,000	1,116,042	0	(16,305)	0	0	7.375	5.091	JD	3,278	73,750	01/02/2018.	12/15/2026.
228255 AH 8	CROWN CORK & SEAL CO INC			1	3.C FE	3,427,500	122.106	3,663,180	3,000,000	3,288,009	0	(39,942)	0	0	7.375	5.464	JD	9,833	221,250	03/22/2017.	12/15/2026.
126307 BF 3	CSC HOLDINGS INC (144A)			1	3.C FE	1,000,000	98.250	982,500	1,000,000	982,500	(17,500)	0	0	0	3.375	3.375	FA	12,563	0	08/03/2020.	02/15/2031.
126307 AF 4	CSC HOLDINGS LLC			1	4.C FE	500,000	104.687	523,435	500,000	500,000	0	0	0	0	6.750	6.750	MN	4,313	33,750	10/31/2011.	11/15/2021.
126307 AF 4	CSC HOLDINGS LLC			1	4.C FE	998,750	104.687	1,046,870	1,000,000	999,752	0	153	0	0	6.750	6.767	MN	8,625	67,500	11/01/2011.	11/15/2021.
126307 AH 0	CSC HOLDINGS LLC			1	4.C FE	3,063,750	108.427	3,252,810	3,000,000	3,026,997	0	(7,119)	0	0	5.250	4.959	JD	13,125	157,500	03/05/2015.	06/01/2024.
126307 AH 0	CSC HOLDINGS LLC			1	4.C FE	2,000,000	108.427	2,168,540	2,000,000	2,000,000	0	0	0	0	5.250	5.250	JD	8,750	105,000	05/20/2014.	06/01/2024.
126307 AS 6	CSC HOLDINGS LLC (144A)			1	3.C FE	501,875	107.000	535,000	500,000	501,252	0	(214)	0	0	5.375	5.317	FA	11,198	26,875	01/16/2018.	02/01/2028.
126307 AS 6	CSC HOLDINGS LLC (144A)			1	3.C FE	500,000	107.000	535,000	500,000	500,000	0	0	0	0	5.375	5.375	FA	11,198	26,875	01/12/2018.	02/01/2028.
126307 AZ 0	CSC HOLDINGS LLC (144A)			1	3.C FE	1,250,000	113.092	1,413,650	1,250,000	1,250,000	0	0	0	0	6.500	6.500	FA	33,854	81,250	01/24/2019.	02/01/2029.
Q1297# AK 4	CSL LIMITED		C	1	1.G	6,000,000	108.559	6,513,540	6,000,000	6,000,000	0	0	0	0	3.170	3.170	AO	45,965	190,200	09/12/2017.	10/04/2027.
126408 GV 9	CSX CORP			1	2.A FE	1,001,420	100.622	1,006,220	1,000,000	1,000,010	0	(249)	0	0	4.250	4.231	JD	3,542	42,500	06/14/2011.	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 HB 2	CSX CORP			1	2.A FE	997,770	109.330	1,093,300	1,000,000	999,010	0	250	0	0	3.400	3.429	FA	14,167	34,000	08/28/2015.	08/01/2024.
126408 HD 8	CSX CORP			1	2.A FE	1,995,260	111.972	2,239,440	2,000,000	1,997,460	0	464	0	0	3.350	3.378	MN	11,167	67,000	10/15/2015.	11/01/2025.
126408 HE 6	CSX CORP			1	2.A FE	1,991,920	109.394	2,187,880	2,000,000	1,995,019	0	774	0	0	2.600	2.646	MN	8,667	52,000	10/13/2016.	11/01/2026.
126408 HH 9	CSX CORP			1	2.A FE	1,716,163	113.148	2,050,242	1,812,000	1,737,999	0	9,935	0	0	3.250	3.977	JD	4,908	58,890	09/27/2018.	06/01/2027.

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
126408 HH 9	CSX CORP			1	2.A FE	2,249,538	113.148	2,722,341	2,406,000	2,288,967	0	15,628	0	0	3.250	4.120	JD	6,516	78,195	05/18/2018.	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	1,996,120	121.256	2,425,120	2,000,000	1,996,598	0	329	0	0	4.250	4.274	MS	25,028	85,000	11/08/2018.	03/15/2029.
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.
22966R AE 6	CUBESMART LP			1	2.B FE	1,987,120	118.342	2,366,840	2,000,000	1,989,106	0	1,082	0	0	4.375	4.455	FA	33,056	87,500	01/24/2019.	02/15/2029.
231021 AR 7	CUMMINS INC			1	1.F FE	1,543,348	108.399	1,588,045	1,465,000	1,490,033	0	(9,514)	0	0	3.650	2.936	AO	13,368	53,473	12/18/2014.	10/01/2023.
231021 AR 7	CUMMINS INC			1	1.F FE	1,022,800	108.399	1,083,990	1,000,000	1,006,776	0	(2,556)	0	0	3.650	3.365	AO	9,125	36,500	02/04/2014.	10/01/2023.
231021 AR 7	CUMMINS INC			1	1.F FE	1,001,650	108.399	1,083,990	1,000,000	1,000,541	0	(203)	0	0	3.650	3.629	AO	9,125	36,500	09/20/2013.	10/01/2023.
231021 AR 7	CUMMINS INC			1	1.F FE	994,020	108.399	1,083,990	1,000,000	998,092	0	633	0	0	3.650	3.722	AO	9,125	36,500	09/19/2013.	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	990,780	109.282	1,092,820	1,000,000	996,269	0	946	0	0	3.375	3.485	FA	13,031	33,750	08/07/2014.	08/12/2024.
126650 CL 2	CVS HEALTH CORP			1	2.B FE	993,110	113.384	1,133,840	1,000,000	996,514	0	682	0	0	3.875	3.959	JJ	17,330	38,750	07/14/2015.	07/20/2025.
126650 CL 2	CVS HEALTH CORP			1	2.B FE	989,940	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 CQ 1	CVS HEALTH CORP			1	2.B FE	4,297,840	107.098	4,283,920	4,000,000	4,078,789	0	(45,065)	0	0	4.750	3.524	JD	15,833	190,000	10/09/2015.	12/01/2022.
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.
12665V AA 0	CVS LEASE PASS THRU CERT (144A)				2.B FE	1,597,198	110.801	1,769,711	1,597,198	1,597,201	0	1	0	0	4.163	4.199	MON	3,879	66,491	07/14/2014.	08/11/2036.
126650 AW 0	CVS LEASE PASS THRU CERT (144A)			1	2.B FE	673,718	107.012	679,317	634,805	651,661	0	(2,738)	0	0	5.298	4.780	MON	1,962	33,632	09/23/2011.	01/11/2027.
126650 AW 0	CVS LEASE PASS THRU CERT (144A)			1	2.B FE	609,787	107.012	679,317	634,805	625,408	0	1,476	0	0	5.298	5.620	MON	1,962	33,632	02/07/2006.	01/11/2027.
126659 AA 9	CVS LEASE PASS THRU CERT (144A)			1	2.B IF	408,211	132.249	414,476	313,406	384,286	0	(6,480)	0	0	8.353	4.029	MON	1,527	26,179	04/17/2017.	07/10/2031.
126659 AA 9	CVS LEASE PASS THRU CERT (144A)			1	2.B IF	30,459	132.249	30,061	22,731	27,849	0	(468)	0	0	8.353	4.045	MON	111	1,899	05/07/2015.	07/10/2031.
126659 AA 9	CVS LEASE PASS THRU CERT (144A)			1	2.B IF	2,755,201	132.249	3,643,725	2,755,201	2,755,676	0	536	0	0	8.353	8.353	MON	13,425	230,142	06/10/2009.	07/10/2031.
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	1,247,638	100.455	1,255,688	1,250,000	1,249,867	0	334	0	0	2.875	2.905	MS	11,081	35,938	03/03/2014.	03/10/2021.
233851 BJ 2	DAIMLER FINANCE NA LLC (144A)		C	1	2.A FE	990,390	108.515	1,085,150	1,000,000	996,163	0	987	0	0	3.250	3.364	FA	13,542	32,500	07/24/2014.	08/01/2024.
233851 CH 5	DAIMLER FINANCE NA LLC (144A)		C	1	2.A FE	999,620	100.811	1,008,110	1,000,000	999,958	0	78	0	0	2.000	2.008	JJ	9,722	20,000	06/30/2016.	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 CU 6	DAIMLER FINANCE NA LLC (144A)		C	1	2.A FE	995,980	111.973	1,119,730	1,000,000	997,413	0	380	0	0	3.450	3.498	JJ	16,771	34,500	01/03/2017.	01/06/2027.
233851 DF 8	DAIMLER FINANCE NA LLC (144A)	LS	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.
233851 DL 5	DAIMLER FINANCE NA LLC (144A)		C	1	2.A FE	3,992,400	107.217	4,288,680	4,000,000	3,996,119	0	1,498	0	0	3.700	3.742	MN	23,433	148,000	04/30/2018.	05/04/2023.
235851 AQ 5	DANAHER CORP LS:154K	LS		1	2.A FE	2,027,240	112.000	2,240,000	2,000,000	2,013,518	0	(2,781)	0	0	3.350	3.186	MS	19,728	67,000	09/25/2015.	09/15/2025.
235851 AQ 5	DANAHER CORP LS:154K	LS		1	2.A FE	2,009,180	112.000	2,240,000	2,000,000	2,005,835	0	(1,197)	0	0	3.350	3.279	MS	19,728	67,000	02/27/2018.	09/15/2025.
235851 AQ 5	DANAHER CORP LS: 77K	LS		1	2.A FE	1,003,920	112.000	1,120,000	1,000,000	1,002,505	0	(514)	0	0	3.350	3.289	MS	9,864	33,500	03/20/2018.	09/15/2025.
235851 AQ 5	DANAHER CORP LS:154K	LS		1	2.A FE	1,997,140	112.000	2,240,000	2,000,000	1,998,464	0	283	0	0	3.350	3.367	MS	19,728	67,000	09/10/2015.	09/15/2025.
237266 AH 4	DARLING INGREDIENTS INC (144A)			1	3.C FE	1,524,375	106.517	1,597,755	1,500,000	1,516,970	0	(4,681)	0	0	5.250	4.871	AO	16,625	78,750	05/17/2019.	04/15/2027.
237266 AH 4	DARLING INGREDIENTS INC (144A)			1	3.C FE	5,000,000	106.517	5,325,850	5,000,000	5,000,000	0	0	0	0	5.250	5.250	AO	55,417	262,500	03/28/2019.	04/15/2027.
23918K AS 7	DAVITA INC (144A)			1	4.A FE	1,500,000	106.062	1,590,930	1,500,000	1,500,000	0	0	0	0	4.625	4.625	JD	5,781	33,146	05/26/2020.	06/01/2030.
23918K AT 5	DAVITA INC (144A)			1	4.A FE	1,000,000	101.723	1,017,230	1,000,000	1,000,000	0	0	0	0	3.750	3.750	FA	14,583	0	08/06/2020.	02/15/2031.
23918K AT 5	DAVITA INC (144A)			1	4.A FE	1,464,375	101.723	1,525,845	1,500,000	1,465,317	0	942	0	0	3.750	4.030	FA	21,875	0	08/14/2020.	02/15/2031.
344775 AC 5	DELHAIZE AMERICA		C	1	2.A FE	2,000,000	132.231	2,644,620	2,000,000	2,000,000	0	0	0	0	8.050	8.050	AO	33,989	161,000	07/17/2006.	04/15/2027.
247109 BS 9	DELMARVA POWER & LIGHT			1	1.F FE	1,999,160	108.172	2,163,440	2,000,000	1,999,671	0	88	0	0	3.500	3.505	MN	8,944	70,000	11/07/2013.	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
250847 EJ 5	DETROIT EDISON COMPANY		..	1	1.F FE	1,994,360	102.751	2,055,020	2,000,000	1,997,321	0	1,770	0	0	2.650	2.744	JD	2,356	53,000	04/25/2019.	06/15/2022.
23291K AH 8	DH EUROPE FINANCE II		..	1	2.A FE	4,996,450	109.393	5,469,650	5,000,000	4,996,770	0	339	0	0	2.600	2.608	MN	16,611	132,889	11/05/2019.	11/15/2029.
23291K AH 8	DH EUROPE FINANCE II		..	1	2.A FE	4,989,050	109.393	5,469,650	5,000,000	4,990,083	0	1,001	0	0	2.600	2.625	MN	16,611	132,889	11/13/2019.	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.
25277L AA 4	DIAMOND SPORTS GROUP LLC (144A)		..	1	3.C FE	3,183,750	81.437	3,664,665	4,500,000	3,181,264	45,282	(33,451)	1,370,827	0	5.375	7.284	FA	91,375	250,609	10/01/2019.	08/15/2026.
25277L AC 0	DIAMOND SPORTS GROUP LLC (144A)	LS	..	2	4.C FE	260,313	60.625	303,125	500,000	258,379	12,825	(5,988)	235,633	0	6.625	9.747	FA	12,514	34,321	07/18/2019.	08/15/2027.
25272K AW 3	DIAMOND 1 FIN/DIAMOND 2 (144A)		..	1	3.B FE	5,225,000	103.812	4,931,070	4,750,000	4,873,701	0	(85,311)	0	0	7.125	4.741	JD	15,042	338,438	02/08/2017.	06/15/2024.
25272K AW 3	DIAMOND 1 FIN/DIAMOND 2 (144A)		..	1	3.B FE	1,100,000	103.812	1,038,120	1,000,000	1,026,038	0	(17,951)	0	0	7.125	4.768	JD	3,167	71,250	01/27/2017.	06/15/2024.
25272K AW 3	DIAMOND 1 FIN/DIAMOND 2 (144A)		..	1	3.B FE	1,093,750	103.812	1,038,120	1,000,000	1,025,955	0	(17,348)	0	0	7.125	5.216	JD	3,167	71,250	09/09/2016.	06/15/2024.
25272K AW 3	DIAMOND 1 FIN/DIAMOND 2 (144A)		..	1	3.B FE	2,175,000	103.812	2,076,240	2,000,000	2,049,148	0	(31,693)	0	0	7.125	5.345	JD	6,333	142,500	08/30/2016.	06/15/2024.
25272K AW 3	DIAMOND 1 FIN/DIAMOND 2 (144A)		..	1	3.B FE	3,255,000	103.812	3,114,360	3,000,000	3,071,824	0	(46,293)	0	0	7.125	5.390	JD	9,500	213,750	09/01/2016.	06/15/2024.
25278X AL 3	DIAMONDBACK ENERGY INC		..	1	2.C FE	2,998,770	105.191	3,155,730	3,000,000	2,998,964	0	225	0	0	2.875	2.884	JD	7,188	85,292	11/20/2019.	12/01/2024.
25470D AE 9	DISCOVERY COMMUNICATIONS		..	1	2.C FE	993,770	101.766	1,017,660	1,000,000	999,613	0	720	0	0	4.375	4.453	JD	1,944	43,750	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	1,050,380	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 AM 1	DISCOVERY COMMUNICATIONS		..	1	2.C FE	998,110	109.157	1,091,570	1,000,000	999,031	0	267	0	0	3.800	3.831	MS	11,400	38,000	02/28/2017.	03/13/2024.
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	2,011,560	110.886	2,217,723	2,000,000	2,006,921	0	(1,745)	0	0	3.900	3.797	MN	9,967	78,000	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.
25470X AE 5	DISH DBS CORP		..	1	4.C FE	2,072,500	102.121	2,042,420	2,000,000	2,014,685	0	(34,590)	0	0	6.750	4.924	JD	11,250	135,000	04/16/2019.	06/01/2021.
25470X AE 5	DISH DBS CORP		..	1	4.C FE	2,070,000	102.121	2,042,420	2,000,000	2,014,279	0	(33,647)	0	0	6.750	4.973	JD	11,250	135,000	04/22/2019.	06/01/2021.
25470X AE 5	DISH DBS CORP		..	1	4.C FE	516,250	102.121	510,605	500,000	503,371	0	(7,951)	0	0	6.750	5.069	JD	2,813	33,750	05/06/2019.	06/01/2021.
81721M AM 1	DIVERSIFIED HEALTHCARE TRUST		..	1	3.B FE	915,000	99.250	992,500	1,000,000	927,412	0	7,946	0	0	4.750	6.017	FA	17,944	47,500	05/28/2019.	02/15/2028.
256677 AC 9	DOLLAR GENERAL		..	1	2.B FE	970,000	105.835	1,058,350	1,000,000	990,694	0	3,814	0	0	3.250	3.676	AO	6,861	32,500	01/22/2015.	04/15/2023.
256677 AC 9	DOLLAR GENERAL		..	1	2.B FE	1,899,780	105.835	2,116,700	2,000,000	1,971,031	0	11,840	0	0	3.250	3.916	AO	13,722	65,000	04/10/2014.	04/15/2023.
256677 AC 9	DOLLAR GENERAL		..	1	2.B FE	936,560	105.835	1,058,350	1,000,000	981,654	0	7,480	0	0	3.250	4.096	AO	6,861	32,500	03/25/2014.	04/15/2023.
256677 AC 9	DOLLAR GENERAL		..	1	2.B FE	423,628	105.835	486,841	460,000	449,774	0	4,158	0	0	3.250	4.278	AO	3,156	14,950	11/06/2013.	04/15/2023.
256677 AD 7	DOLLAR GENERAL		..	1	2.B FE	1,006,660	114.796	1,147,960	1,000,000	1,003,436	0	(668)	0	0	4.150	4.067	MN	6,917	41,500	10/16/2015.	11/01/2025.
256677 AD 7	DOLLAR GENERAL		..	1	2.B FE	1,996,880	114.796	2,295,920	2,000,000	1,998,257	0	302	0	0	4.150	4.169	MN	13,833	83,000	10/15/2015.	11/01/2025.
256677 AE 5	DOLLAR GENERAL LS: 3K	LS	..	1	2.B FE	1,006,100	115.847	1,158,470	1,000,000	1,004,005	0	(580)	0	0	3.875	3.800	AO	8,181	38,750	04/05/2017.	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 AF 5	DOLLAR TREE		..	1	2.B FE	1,003,610	107.074	1,070,740	1,000,000	1,001,732	0	(717)	0	0	3.700	3.620	MN	4,728	37,000	04/06/2018.	05/15/2023.
256746 AF 5	DOLLAR TREE		..	1	2.B FE	998,140	107.074	1,070,740	1,000,000	999,067	0	356	0	0	3.700	3.740	MN	4,728	37,000	04/05/2018.	05/15/2023.
256746 AG 3	DOLLAR TREE		..	1	2.B FE	1,997,980	112.943	2,258,860	2,000,000	1,998,653	0	261	0	0	4.000	4.016	MN	10,222	80,000	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.
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.
260543 CJ 0	DOW CHEMICAL CO		..	1	2.C FE	983,900	109.594	1,095,940	1,000,000	992,602	0	1,797	0	0	3.500	3.712	AO	8,750	35,000	09/24/2015.	10/01/2024.
233293 AQ 2	DPL INC		..	1	3.A FE	945,000	112.318	1,123,180	1,000,000	950,007	0	4,734	0	0	4.350	5.096	AO	9,183	43,500	12/05/2019.	04/15/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
23331A BE 8	DR HORTON			1	2.B FE	691,833	105.516	680,578	645,000	659,975	0	(9,950)	0	0	4.375	2.737	MS	8,309	28,219	09/11/2017.	09/15/2022.
23331A BE 8	DR HORTON			1	2.B FE	1,071,030	105.516	1,055,160	1,000,000	1,022,397	0	(14,871)	0	0	4.375	2.794	MS	12,882	43,750	08/10/2017.	09/15/2022.
23331A BG 3	DR HORTON			1	2.B FE	1,035,000	107.654	1,076,540	1,000,000	1,012,133	0	(6,107)	0	0	4.750	4.071	FA	17,944	47,500	01/06/2017.	02/15/2023.
23331A BH 1	DR HORTON			1	2.B FE	2,204,200	112.290	2,245,800	2,000,000	2,098,122	0	(38,942)	0	0	5.750	3.575	FA	43,444	115,000	03/07/2018.	08/15/2023.
23331A BP 3	DR HORTON INC			1	2.B FE	11,965,560	100.425	12,051,000	12,000,000	11,966,646	0	1,086	0	0	1.400	1.443	AO	41,533	0	09/29/2020.	10/15/2027.
23338V AB 2	DTE ELECTRIC CO			1	1.F FE	1,064,160	108.993	1,089,930	1,000,000	1,031,326	0	(10,080)	0	0	3.650	2.543	MS	10,747	36,500	08/21/2017.	03/15/2024.
23338V AB 2	DTE ELECTRIC CO			1	1.F FE	995,910	108.993	1,089,930	1,000,000	998,551	0	407	0	0	3.650	3.697	MS	10,747	36,500	08/20/2013.	03/15/2024.
23338V AC 0	DTE ELECTRIC CO			1	1.E FE	2,995,830	110.548	3,316,440	3,000,000	2,998,170	0	381	0	0	3.375	3.390	MS	33,750	101,250	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.
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 AQ 7	DUKE ENERGY CAROLINAS			1	1.F FE	1,999,220	104.393	2,087,860	2,000,000	1,999,706	0	111	0	0	2.500	2.506	MS	14,722	50,000	03/08/2016.	03/15/2023.
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 AS 3	DUKE ENERGY CAROLINAS			1	1.F FE	1,895,620	112.191	2,243,820	2,000,000	1,924,723	0	11,195	0	0	2.950	3.663	JD	4,917	59,000	04/25/2018.	12/01/2026.
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.
26444H AC 5	DUKE ENERGY FLORIDA			1	1.F FE	155,889	111.749	170,976	153,000	154,959	0	(305)	0	0	3.200	2.958	JJ	2,258	4,896	11/06/2017.	01/15/2027.
26444H AC 5	DUKE ENERGY FLORIDA			1	1.F FE	1,564,050	111.749	1,726,522	1,545,000	1,558,139	0	(2,041)	0	0	3.200	3.039	JJ	22,797	49,440	01/04/2018.	01/15/2027.
26444H AC 5	DUKE ENERGY FLORIDA			1	1.F FE	166,589	111.749	184,386	165,000	166,045	0	(162)	0	0	3.200	3.080	JJ	2,435	5,280	07/06/2017.	01/15/2027.
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	974,590	111.749	1,117,490	1,000,000	981,649	0	2,679	0	0	3.200	3.540	JJ	14,756	32,000	04/16/2018.	01/15/2027.
26444H AH 4	DUKE ENERGY FLORIDA			1	1.F FE	6,996,290	109.273	7,649,110	7,000,000	6,996,587	0	355	0	0	2.500	2.506	JD	14,583	177,431	11/21/2019.	12/01/2029.
26444G AC 7	DUKE ENERGY FLORIDA PROJ FIN				1.A FE	1,999,920	108.214	2,164,280	2,000,000	1,999,968	0	0	0	0	2.538	2.538	MS	16,920	50,760	06/15/2016.	09/01/2031.
26442L C* 3	DUKE ENERGY KENTUCKY			1	2.A	5,000,000	110.000	5,500,000	5,000,000	5,000,000	0	0	0	0	4.180	4.180	AO	44,122	209,000	09/20/2018.	10/15/2028.
26442E AD 2	DUKE ENERGY OHIO			1	1.F FE	2,812,056	108.131	2,983,334	2,759,000	2,785,806	0	(10,468)	0	0	3.800	3.378	MS	34,947	104,842	05/31/2018.	09/01/2023.
26442E AD 2	DUKE ENERGY OHIO			1	1.F FE	1,020,630	108.131	1,081,310	1,000,000	1,005,858	0	(2,280)	0	0	3.800	3.545	MS	12,667	38,000	10/01/2013.	09/01/2023.
26442E AF 7	DUKE ENERGY OHIO			1	1.F FE	2,995,410	115.963	3,478,890	3,000,000	2,996,183	0	392	0	0	3.650	3.668	FA	45,625	109,500	01/04/2019.	02/01/2029.
26442U AA 2	DUKE ENERGY PROGRESS			1	1.F FE	1,993,900	111.570	2,231,400	2,000,000	1,996,887	0	604	0	0	3.250	3.286	FA	24,556	65,000	08/10/2015.	08/15/2025.
26442U AF 1	DUKE ENERGY PROGRESS			1	1.F FE	3,002,310	107.680	3,230,400	3,000,000	3,001,212	0	(455)	0	0	3.375	3.358	MS	33,750	101,250	08/07/2018.	09/01/2023.
26441Y AY 3	DUKE REALTY LP			1	2.A FE	3,945,520	110.527	4,421,080	4,000,000	3,964,976	0	8,083	0	0	3.750	3.993	JD	12,500	150,000	07/09/2018.	12/01/2024.
26441Y AZ 0	DUKE REALTY LP			1	2.A FE	990,700	112.125	1,121,250	1,000,000	994,518	0	893	0	0	3.250	3.360	JD	0	32,500	06/16/2016.	06/30/2026.
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	3,124,860	112.603	3,378,090	3,000,000	3,105,584	0	(14,120)	0	0	3.375	2.796	JD	4,500	101,250	08/13/2019.	12/15/2027.
26441Y BA 4	DUKE REALTY LP			1	2.A FE	998,480	112.603	1,126,030	1,000,000	998,882	0	139	0	0	3.375	3.393	JD	1,500	33,750	12/05/2017.	12/15/2027.
26078J AB 6	DUPONT DE NEMOURS INC			1	2.A FE	3,887,197	110.345	4,090,489	3,707,000	3,822,612	0	(39,159)	0	0	4.205	3.030	MN	19,918	155,879	04/30/2019.	11/15/2023.
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.
277432 AN 0	EASTMAN CHEMICAL			1	2.C FE	992,240	104.492	1,044,920	1,000,000	998,534	0	844	0	0	3.600	3.692	FA	13,600	36,000	05/29/2012.	08/15/2022.
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	3,998,440	111.226	4,449,040	4,000,000	3,998,902	0	199	0	0	3.800	3.806	MS	44,756	152,000	04/27/2018.	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 AR 1	EASTMAN CHEMICAL			1	2.C FE	2,978,460	111.226	3,336,780	3,000,000	2,985,572	0	3,069	0	0	3.800	3.924	MS	33,567	114,000	08/03/2018.	03/15/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
278062 AC 8	EATON CORP			1	2.A FE	1,016,280	104.378	1,043,780	1,000,000	1,006,017	0	(3,177)	0	0	2.750	2.412	MN	4,507	27,500	08/30/2017.	11/02/2022.
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	4,723,000	112.151	5,607,550	5,000,000	4,786,071	0	27,467	0	0	3.103	3.832	MS	45,683	155,150	08/20/2018.	09/15/2027.
278865 AU 4	ECOLAB INC			1	2.A FE	1,026,670	105.303	1,053,030	1,000,000	1,010,560	0	(5,429)	0	0	3.250	2.668	JJ	15,076	32,500	12/11/2017.	01/14/2023.
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 AV 2	ECOLAB INC			2	2.A FE	961,320	111.108	1,111,080	1,000,000	973,198	0	4,112	0	0	2.700	3.207	MN	4,500	27,000	01/04/2018.	11/01/2026.
278865 AV 2	ECOLAB INC			2	2.A FE	1,269,779	111.108	1,533,290	1,380,000	1,295,541	0	12,665	0	0	2.700	3.882	MN	6,210	37,260	11/29/2018.	11/01/2026.
278865 AY 6	ECOLAB INC			1	2.A FE	999,480	103.125	1,031,250	1,000,000	999,815	0	104	0	0	2.375	2.386	FA	9,302	23,750	08/07/2017.	08/10/2022.
278865 BD 1	ECOLAB INC			1	1.G FE	1,993,900	113.545	2,270,900	2,000,000	1,995,541	0	561	0	0	3.250	3.286	JD	5,417	65,000	11/16/2017.	12/01/2027.
278865 BD 1	ECOLAB INC			1	1.G FE	1,981,280	113.545	2,270,900	2,000,000	1,986,241	0	1,735	0	0	3.250	3.362	JD	5,417	65,000	01/23/2018.	12/01/2027.
29266R AC 2	EDGEWELL PERSONAL CARE			1	3.B FE	1,993,875	104.302	2,033,889	1,950,000	1,962,099	0	(8,288)	0	0	4.700	4.235	MN	9,420	91,650	11/29/2016.	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	2,993,010	118.449	3,553,470	3,000,000	2,994,451	0	612	0	0	4.300	4.329	JD	5,733	129,000	06/06/2018.	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.
283695 BK 9	EL PASO NATURAL GAS			1	2.B FE	720,487	141.387	890,738	630,000	688,856	0	(3,229)	0	0	8.375	7.165	JD	2,345	52,763	06/13/2005.	06/15/2032.
28414H AG 8	ELANCO ANIMAL HEALTH INC			1	3.B FE	1,717,500	118.000	1,770,000	1,500,000	1,696,867	0	(20,633)	0	0	5.900	2.920	FA	30,238	79,125	02/07/2020.	08/28/2028.
28414H AG 8	ELANCO ANIMAL HEALTH INC			1	3.B FE	2,000,000	118.000	2,360,000	2,000,000	2,000,000	0	0	0	0	5.900	4.900	FA	40,317	105,500	08/14/2018.	08/28/2028.
285512 AD 1	ELECTRONIC ARTS INC			1	2.A FE	2,048,180	119.063	2,381,260	2,000,000	2,035,457	0	(6,327)	0	0	4.800	4.395	MS	32,000	96,000	12/06/2018.	03/01/2026.
532457 AM 0	ELI LILLY				1.F FE	1,555,080	127.613	1,495,624	1,172,000	1,345,554	0	(35,769)	0	0	7.125	3.478	JD	6,959	83,505	07/25/2014.	06/01/2025.
532457 AM 0	ELI LILLY				1.F FE	197,997	127.613	191,420	150,000	171,803	0	(4,486)	0	0	7.125	3.540	JD	891	10,688	07/30/2014.	06/01/2025.
532457 AZ 1	ELI LILLY			1	1.F FE	1,279,190	125.309	1,253,090	1,000,000	1,136,303	0	(19,660)	0	0	5.500	3.070	MS	16,194	55,000	11/29/2012.	03/15/2027.
532457 AZ 1	ELI LILLY			1	1.F FE	1,199,760	125.309	1,253,090	1,000,000	1,108,870	0	(15,445)	0	0	5.500	3.530	MS	16,194	55,000	07/10/2014.	03/15/2027.
532457 AZ 1	ELI LILLY			1	1.F FE	531,476	125.309	558,878	446,000	492,542	0	(6,584)	0	0	5.500	3.607	MS	7,223	24,530	06/24/2014.	03/15/2027.
532457 AZ 1	ELI LILLY			1	1.F FE	385,954	125.309	407,254	325,000	357,625	0	(4,604)	0	0	5.500	3.675	MS	5,263	17,875	03/03/2014.	03/15/2027.
532457 BH 0	ELI LILLY			1	1.F FE	1,809,975	108.928	2,054,382	1,886,000	1,835,936	0	10,330	0	0	2.750	3.402	JD	4,322	51,865	05/30/2018.	06/01/2025.
532457 BP 2	ELI LILLY			1	1.F FE	2,017,680	111.529	2,230,580	2,000,000	2,012,452	0	(1,826)	0	0	3.100	2.988	MN	7,922	62,000	01/16/2018.	05/15/2027.
532457 BP 2	ELI LILLY			1	1.F FE	999,650	111.529	1,115,290	1,000,000	999,748	0	32	0	0	3.100	3.104	MN	3,961	31,000	05/04/2017.	05/15/2027.
286857 C* 6	ELIZABETHTOWN GAS COMPANY			1	1.G	3,000,000	106.549	3,196,470	3,000,000	3,000,000	0	0	0	0	2.840	2.840	MS	22,247	85,200	09/18/2019.	09/27/2029.
28932M AA 3	ELM RD GENERATING STAT (144A)			1	1.F FE	3,100,824	109.722	3,402,286	3,100,824	3,100,764	0	(11)	0	0	5.209	5.209	FA	62,814	161,522	02/03/2010.	02/11/2030.
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	2,981,490	109.653	3,289,590	3,000,000	2,991,351	0	1,859	0	0	3.250	3.323	MS	27,625	97,500	03/16/2015.	03/19/2025.
26867L AL 4	EMD FINANCE LLC (144A)		C	1	2.A FE	972,610	109.653	1,096,530	1,000,000	982,543	0	3,751	0	0	3.250	3.700	MS	9,208	32,500	04/03/2018.	03/19/2025.
291011 BE 3	EMERSON ELECTRIC			1	1.F FE	502,232	104.338	521,690	500,000	500,593	0	(304)	0	0	2.625	2.560	FA	4,958	13,125	03/24/2015.	02/15/2023.
291011 BE 3	EMERSON ELECTRIC			1	1.F FE	1,960,860	104.338	2,086,760	2,000,000	1,987,868	0	5,447	0	0	2.625	2.921	FA	19,833	52,500	09/18/2015.	02/15/2023.
291011 BG 8	EMERSON ELECTRIC			1	1.F FE	1,993,680	110.657	2,213,140	2,000,000	1,996,939	0	628	0	0	3.150	3.187	JD	5,250	63,000	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.
292480 AL 4	ENABLE MIDSTREAM PARTNER			1	2.C FE	992,520	103.431	1,034,310	1,000,000	994,092	0	641	0	0	4.950	5.046	MN	6,325	49,500	05/08/2018.	05/15/2028.
29261A AA 8	ENCOMPASS HEALTH CORP			1	4.A FE	1,005,000	104.669	1,046,690	1,000,000	1,003,852	0	(872)	0	0	4.500	4.395	FA	18,750	39,125	09/10/2019.	02/01/2028.
29261A AA 8	ENCOMPASS HEALTH CORP			1	4.A FE	700,000	104.669	732,683	700,000	700,000	0	0	0	0	4.500	4.500	FA	13,125	27,388	09/11/2019.	02/01/2028.
29261A AE 0	ENCOMPASS HEALTH CORP			1	4.A FE	1,000,000	107.125	1,071,250	1,000,000	1,000,000	0	0	0	0	4.625	4.625	AO	11,049	0	09/30/2020.	04/01/2031.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
421924 BN 0	ENCOMPASS HEALTH CORP			1	4.A FE	1,015,000	100.510	1,005,100	1,000,000	1,000,601	0	(3,577)	0	0	5.125	4.758	MS	15,090	51,250	07/27/2016.	03/15/2023.
29336U AB 3	ENLINK MIDSTREAM			1	3.A FE	523,500	98.927	494,635	500,000	494,635	10,918	(2,578)	0	0	4.400	3.806	AO	5,500	22,000	06/24/2014.	04/01/2024.
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.
29336U AE 7	ENLINK MIDSTREAM			1	3.A FE	998,270	98.250	982,500	1,000,000	982,500	40,250	170	0	0	4.150	4.171	JD	3,458	41,500	05/07/2015.	06/01/2025.
29336U AF 4	ENLINK MIDSTREAM			1	3.A FE	986,250	97.125	971,250	1,000,000	971,250	29,738	1,692	0	0	4.850	5.082	JJ	22,364	48,500	05/29/2019.	07/15/2026.
29362U AB 0	ENTEGRIS INC (144A)			1	3.B FE	505,000	103.875	519,375	500,000	502,529	0	(810)	0	0	4.625	4.435	FA	8,736	23,125	11/02/2017.	02/10/2026.
29362U AB 0	ENTEGRIS INC (144A)			1	3.B FE	1,600,000	103.875	1,662,000	1,600,000	1,600,000	0	0	0	0	4.625	4.625	FA	27,956	74,000	02/06/2018.	02/10/2026.
29362U AB 0	ENTEGRIS INC (144A)			1	3.B FE	3,970,000	103.875	4,155,000	4,000,000	3,979,347	0	3,467	0	0	4.625	4.739	FA	69,889	185,000	02/08/2018.	02/10/2026.
29362U AB 0	ENTEGRIS INC (144A)			1	3.B FE	1,943,800	103.875	2,077,500	2,000,000	1,960,641	0	6,580	0	0	4.625	5.066	FA	34,944	92,500	04/26/2018.	02/10/2026.
29362U AB 0	ENTEGRIS INC (144A)			1	3.B FE	952,500	103.875	1,038,750	1,000,000	965,145	0	5,771	0	0	4.625	5.414	FA	17,472	46,250	09/24/2018.	02/10/2026.
29364D AQ 3	ENTERGY ARKANSAS			1	1.F FE	943,320	100.239	1,002,390	1,000,000	999,060	0	6,787	0	0	3.750	4.460	FA	14,167	37,500	02/18/2011.	02/15/2021.
29364D AS 9	ENTERGY ARKANSAS			1	1.F FE	9,263,254	109.844	9,817,857	8,938,000	9,154,601	0	(64,367)	0	0	3.700	2.894	JD	27,559	330,706	04/15/2019.	06/01/2024.
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.
29364D AV 2	ENTERGY ARKANSAS			1	1.F FE	3,997,280	117.184	4,687,360	4,000,000	3,997,854	0	231	0	0	4.000	4.008	JD	13,333	160,000	05/08/2018.	06/01/2028.
29364W AS 7	ENTERGY LOUISIANA			1	1.F FE	1,993,780	108.710	2,174,200	2,000,000	1,998,007	0	662	0	0	4.050	4.088	MS	27,000	81,000	08/19/2013.	09/01/2023.
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 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 BE 7	ENTERGY LOUISIANA			1	1.F FE	4,980,500	101.093	5,054,650	5,000,000	4,980,719	0	219	0	0	1.600	1.642	JD	10,667	0	11/09/2020.	12/15/2030.
29365P AR 3	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.
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 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 AT 5	ENTERGY MISSISSIPPI			1	1.F FE	917,980	110.511	1,105,110	1,000,000	935,440	0	7,385	0	0	2.850	3.859	JD	2,375	28,500	07/25/2018.	06/01/2028.
29364N AU 2	ENTERGY MISSISSIPPI			1	1.F FE	996,590	109.699	1,096,990	1,000,000	997,525	0	311	0	0	3.250	3.290	JD	2,708	32,500	11/09/2017.	12/01/2027.
29365T AF 1	ENTERGY TEXAS INC			1	2.A FE	1,994,760	109.508	2,190,160	2,000,000	1,996,177	0	476	0	0	3.450	3.481	JD	5,750	69,000	11/14/2017.	12/01/2027.
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	1,015,920	104.075	1,040,750	1,000,000	1,005,497	0	(4,748)	0	0	4.050	3.543	FA	15,300	40,500	10/01/2018.	02/15/2022.
29379V AZ 6	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	4,935,000	105.753	5,287,650	5,000,000	4,967,991	0	13,613	0	0	3.350	3.653	MS	49,319	167,500	07/02/2018.	03/15/2023.
29379V BB 8	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	5,293,050	109.410	5,470,500	5,000,000	5,199,363	0	(66,184)	0	0	3.900	2.454	FA	73,667	195,000	07/25/2019.	02/15/2024.
29379V BE 2	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	3,069,450	112.068	3,362,040	3,000,000	3,041,513	0	(9,870)	0	0	3.750	3.366	FA	42,500	112,500	01/29/2018.	02/15/2025.
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 BV 4	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	2,998,650	110.999	3,329,970	3,000,000	2,998,828	0	128	0	0	3.125	3.130	JJ	39,063	99,740	06/24/2019.	07/31/2029.
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.
26875P AK 7	EOG RESOURCES INC			1	1.G FE	993,810	104.410	1,044,100	1,000,000	998,532	0	628	0	0	2.625	2.693	MS	7,729	26,250	09/05/2012.	03/15/2023.
26875P AK 7	EOG RESOURCES INC			1	1.G FE	966,270	104.410	1,044,100	1,000,000	990,535	0	4,076	0	0	2.625	3.071	MS	7,729	26,250	07/10/2014.	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	3,829,800	104.410	4,176,400	4,000,000	3,910,356	0	38,273	0	0	2.625	3.691	MS	30,917	105,000	11/05/2018.	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 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	1,988,440	103.178	2,063,560	2,000,000	1,995,253	0	1,193	0	0	4.000	4.071	FA	33,333	80,000	07/29/2014.	08/01/2024.
26885B AC 4	EQM MIDSTREAM PARTNERS LP LS: 65K	LS...		1	3.C FE	1,805,000	109.498	2,189,960	2,000,000	1,820,262	0	15,262	0	0	5.500	7.057	JJ	50,722	55,000	02/18/2020.	07/15/2028.
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.
26884L AF 6	EQT CORP			1	3.C FE	711,250	99.532	995,320	1,000,000	734,878	0	23,628	0	0	3.900	9.269	AO	9,750	39,000	02/18/2020.	10/01/2027.
26884L AF 6	EQT CORP			1	3.C FE	707,500	99.532	995,320	1,000,000	730,950	0	23,450	0	0	3.900	9.365	AO	9,750	39,000	02/24/2020.	10/01/2027.
26884L AF 6	EQT CORP			1	3.C FE	525,000	99.532	746,490	750,000	542,798	0	17,798	0	0	3.900	9.543	AO	7,313	29,250	02/26/2020.	10/01/2027.
294429 AJ 4	EQUIFAX INC			1	2.B FE	1,707,823	104.743	1,756,540	1,677,000	1,685,614	0	(4,832)	0	0	3.300	2.990	JD	2,460	55,341	02/12/2016.	12/15/2022.
294429 AJ 4	EQUIFAX INC			1	2.B FE	391,814	104.743	408,498	390,000	390,515	0	(284)	0	0	3.300	3.221	JD	572	12,870	02/10/2016.	12/15/2022.
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	998,480	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	999,640	110.372	1,103,720	1,000,000	999,785	0	33	0	0	3.250	3.254	JD	2,708	32,500	05/05/2016.	06/01/2026.
26884T AH 5	ERAC USA FINANCE LLC (144A)			1	2.A FE	2,010,180	105.082	2,101,640	2,000,000	2,002,005	0	(1,106)	0	0	3.300	3.240	AO	13,933	66,000	10/11/2012.	10/15/2022.
26884T AH 5	ERAC USA FINANCE LLC (144A)			1	2.A FE	1,993,760	105.082	2,101,640	2,000,000	1,998,659	0	680	0	0	3.300	3.337	AO	13,933	66,000	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 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	1,996,300	105.585	2,111,700	2,000,000	1,998,388	0	526	0	0	2.700	2.729	MN	9,000	54,000	10/11/2016.	11/01/2023.
26884A BF 9	ERP OPERATING LP			1	1.G FE	498,085	110.740	553,700	500,000	498,816	0	182	0	0	2.850	2.894	MN	2,375	14,250	10/05/2016.	11/01/2026.
26884A BF 9	ERP OPERATING LP			1	1.G FE	1,490,115	110.740	1,661,100	1,500,000	1,493,893	0	942	0	0	2.850	2.926	MN	7,125	42,750	10/04/2016.	11/01/2026.
26884A BF 9	ERP OPERATING LP			1	1.G FE	943,280	110.740	1,107,400	1,000,000	963,637	0	5,515	0	0	2.850	3.545	MN	4,750	28,500	02/10/2017.	11/01/2026.
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	1,935,680	113.660	2,273,200	2,000,000	1,950,080	0	5,921	0	0	3.500	3.902	MS	23,333	70,000	06/28/2018.	03/01/2028.
29736R AE 0	ESTEE LAUDER CO			1	1.E FE	1,156,324	103.390	1,179,680	1,141,000	1,145,096	0	(2,464)	0	0	2.350	2.123	FA	10,130	26,814	03/30/2016.	08/15/2022.
29736R AE 0	ESTEE LAUDER CO			1	1.E FE	1,004,270	103.390	1,033,900	1,000,000	1,000,748	0	(455)	0	0	2.350	2.302	FA	8,878	23,500	07/31/2012.	08/15/2022.
29736R AE 0	ESTEE LAUDER CO			1	1.E FE	998,250	103.390	1,033,900	1,000,000	999,655	0	199	0	0	2.350	2.371	FA	8,878	23,500	04/24/2013.	08/15/2022.
29736R AE 0	ESTEE LAUDER CO			1	1.E FE	996,980	103.390	1,033,900	1,000,000	999,196	0	472	0	0	2.350	2.400	FA	8,878	23,500	01/20/2016.	08/15/2022.
29736R AJ 9	ESTEE LAUDER CO			1	1.E FE	5,217,450	112.533	5,626,650	5,000,000	5,181,596	0	(27,952)	0	0	3.150	2.490	MS	46,375	157,500	09/17/2019.	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	982,310	112.533	1,125,330	1,000,000	988,349	0	1,658	0	0	3.150	3.359	MS	9,275	31,500	03/08/2017.	03/15/2027.
29736R AP 5	ESTEE LAUDER CO			1	1.E FE	2,981,430	108.549	3,256,470	3,000,000	2,983,237	0	1,680	0	0	2.375	2.445	JD	5,938	73,229	11/20/2019.	12/01/2029.
29736R AP 5	ESTEE LAUDER CO			1	1.E FE	2,976,120	108.549	3,256,470	3,000,000	2,978,475	0	2,151	0	0	2.375	2.465	JD	5,938	73,229	11/19/2019.	12/01/2029.
29736R AP 5	ESTEE LAUDER CO			1	1.E FE	1,980,920	108.549	2,170,980	2,000,000	1,982,798	0	1,715	0	0	2.375	2.483	JD	3,958	48,819	11/19/2019.	12/01/2029.
29736R AQ 3	ESTEE LAUDER CO			1	1.E FE	13,211,640	109.907	13,188,840	12,000,000	13,203,603	0	(8,037)	0	0	2.600	1.414	AO	65,867	0	12/04/2020.	04/15/2030.
30231G AC 6	EXXON MOBIL CORP			1	1.C FE	4,000,000	107.950	4,318,000	4,000,000	4,000,000	0	0	0	0	3.176	3.176	MS	37,406	127,040	03/17/2014.	03/15/2024.
30231G AF 9	EXXON MOBIL CORP			1	1.C FE	1,000,000	108.034	1,080,340	1,000,000	1,000,000	0	0	0	0	2.709	2.709	MS	8,654	27,090	03/03/2015.	03/06/2025.
30231G AF 9	EXXON MOBIL CORP			1	1.C FE	987,740	108.034	1,080,340	1,000,000	994,341	0	1,252	0	0	2.709	2.853	MS	8,654	27,090	05/14/2015.	03/06/2025.
30231G AF 9	EXXON MOBIL CORP			1	1.C FE	964,410	108.034	1,080,340	1,000,000	977,913	0	4,847	0	0	2.709	3.278	MS	8,654	27,090	02/14/2018.	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 AT 9	EXXON MOBIL CORP			1	1.C FE	1,022,820	110.849	1,108,490	1,000,000	1,012,376	0	(2,318)	0	0	3.043	2.772	MS	10,143	30,430	04/01/2016.	03/01/2026.
30231G AT 9	EXXON MOBIL CORP			1	1.C FE	1,968,080	110.849	2,216,980	2,000,000	1,978,148	0	3,813	0	0	3.043	3.274	MS	20,287	60,860	04/10/2018.	03/01/2026.
303250 AF 1	FAIR ISAAC (144A)			1	3.B FE	1,000,000	105.437	1,054,370	1,000,000	1,000,000	0	0	0	0	4.000	4.000	JD	1,778	41,000	12/03/2019.	06/15/2028.
313747 AU 1	FEDERAL REALTY INVESTMENT TRUST			1	1.G FE	2,158,560	108.819	2,176,380	2,000,000	2,062,965	0	(21,410)	0	0	3.950	2.770	JJ	36,428	79,000	04/15/2016.	01/15/2024.
313747 AY 3	FEDERAL REALTY INVESTMENT TRUST			1	1.G FE	199,074	108.873	217,746	200,000	199,356	0	87	0	0	3.250	3.305	JJ	2,997	6,500	09/21/2017.	07/15/2027.
313747 AY 3	FEDERAL REALTY INVESTMENT TRUST			1	1.G FE	994,040	108.873	1,088,730	1,000,000	995,732	0	574	0	0	3.250	3.323	JJ	14,986	32,500	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 AY 2	FEDEX CORP			1	2.B FE	1,000,400	110.807	1,108,070	1,000,000	1,000,128	0	(43)	0	0	4.000	3.995	JJ	18,444	40,000	01/09/2014.	01/15/2024.
31428X AY 2	FEDEX CORP			1	2.B FE	998,280	110.807	1,108,070	1,000,000	999,391	0	181	0	0	4.000	4.021	JJ	18,444	40,000	01/06/2014.	01/15/2024.
31428X BC 9	FEDEX CORP			1	2.B FE	1,996,900	109.787	2,195,740	2,000,000	1,998,597	0	309	0	0	3.200	3.218	FA	26,667	64,000	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	997,960	111.846	1,118,460	1,000,000	998,818	0	198	0	0	3.250	3.274	AO	8,125	32,500	03/21/2016.	04/01/2026.
31428X BM 7	FEDEX CORP			1	2.B FE	1,991,960	112.156	2,243,120	2,000,000	1,994,817	0	730	0	0	3.300	3.346	MS	19,433	66,000	01/03/2017.	03/15/2027.
31428X BP 0	FEDEX CORP			1	2.B FE	1,996,600	114.200	2,284,000	2,000,000	1,997,437	0	306	0	0	3.400	3.420	FA	25,689	68,000	01/30/2018.	02/15/2028.
31428X BP 0	FEDEX CORP			1	2.B FE	1,950,240	114.200	2,284,000	2,000,000	1,962,553	0	4,511	0	0	3.400	3.701	FA	25,689	68,000	03/05/2018.	02/15/2028.
31428X BR 6	FEDEX CORP			1	2.B FE	4,993,950	118.878	5,943,900	5,000,000	4,994,796	0	525	0	0	4.200	4.215	AO	43,167	210,000	10/15/2018.	10/17/2028.
31428X BU 9	FEDEX CORP			1	2.B FE	2,001,180	103.188	2,063,760	2,000,000	2,000,405	0	(396)	0	0	3.400	3.379	JJ	31,544	68,000	01/15/2019.	01/14/2022.
31428X BV 7	FEDEX CORP			1	2.B FE	2,989,980	111.821	3,354,630	3,000,000	2,991,191	0	883	0	0	3.100	3.139	FA	37,717	95,842	07/22/2019.	08/05/2029.
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	1,019,290	110.196	1,101,960	1,000,000	1,007,368	0	(2,143)	0	0	3.875	3.627	JD	2,799	38,750	12/02/2014.	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	2,989,620	119.178	3,575,340	3,000,000	2,991,793	0	914	0	0	4.250	4.293	MN	16,292	127,500	05/14/2018.	05/15/2028.
31620M BJ 4	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	2,116,140	117.427	2,348,540	2,000,000	2,100,827	0	(10,761)	0	0	3.750	3.046	MN	8,333	75,000	07/23/2019.	05/21/2029.
316773 CU 2	FIFTH THIRD BANCORP			2	2.A FE	999,720	103.093	1,030,930	1,000,000	999,908	0	57	0	0	2.600	2.606	JD	1,156	26,000	06/12/2017.	06/15/2022.
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.
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.
320844 PD 9	FIRST MERIT BANK				2.A FE	1,000,000	114.813	1,148,130	1,000,000	1,000,000	0	0	0	0	4.270	4.270	MN	4,270	42,700	11/18/2014.	11/25/2026.
33767D AB 1	FIRSTCASH INC (144A)			1	3.B FE	500,000	103.312	516,560	500,000	500,000	0	0	0	0	4.625	4.625	MS	8,030	0	08/12/2020.	09/01/2028.
337738 AL 2	FISERV INC			1	2.B FE	1,082,460	102.057	1,020,570	1,000,000	1,007,070	0	(15,232)	0	0	4.750	3.169	JD	2,111	47,500	09/10/2015.	06/15/2021.
337738 AM 0	FISERV INC			2	2.B FE	1,013,380	104.652	1,046,520	1,000,000	1,003,368	0	(2,156)	0	0	3.500	3.268	AO	8,750	35,000	01/14/2016.	10/01/2022.
337738 AM 0	FISERV INC			2	2.B FE	973,660	104.652	1,046,520	1,000,000	993,889	0	3,290	0	0	3.500	3.862	AO	8,750	35,000	02/14/2014.	10/01/2022.
337738 AP 3	FISERV INC			1	2.B FE	1,029,660	112.904	1,129,040	1,000,000	1,016,230	0	(3,561)	0	0	3.850	3.429	JD	3,208	38,500	01/10/2017.	06/01/2025.
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	999,330	112.904	1,129,040	1,000,000	999,652	0	66	0	0	3.850	3.858	JD	3,208	38,500	05/19/2015.	06/01/2025.
337738 AT 5	FISERV INC			1	2.B FE	1,999,860	112.074	2,241,480	2,000,000	1,999,900	0	16	0	0	3.200	3.201	JJ	32,000	65,244	06/10/2019.	07/01/2026.
33829T AA 4	FIVE CORNERS FUNDING TRUST (144A)			1	1.G FE	1,092,490	110.974	1,109,740	1,000,000	1,044,720	0	(14,764)	0	0	4.419	2.787	MN	5,647	44,190	08/23/2017.	11/15/2023.
33829T AA 4	FIVE CORNERS FUNDING TRUST (144A)			1	1.G FE	741,717	110.974	754,623	680,000	702,099	0	(7,237)	0	0	4.419	3.224	MN	3,840	30,049	01/28/2015.	11/15/2023.
33829T AA 4	FIVE CORNERS FUNDING TRUST (144A)			1	1.G FE	1,015,460	110.974	1,109,740	1,000,000	1,005,233	0	(1,693)	0	0	4.419	4.222	MN	5,647	44,190	03/11/2014.	11/15/2023.
33829T AA 4	FIVE CORNERS FUNDING TRUST (144A)			1	1.G FE	2,000,000	110.974	2,219,480	2,000,000	2,000,000	0	0	0	0	4.419	4.419	MN	11,293	88,380	11/18/2013.	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
340711 AV 2	FLORIDA GAS TRANSMISSION (144A)			1	2.B FE	1,056,580	104.021	1,040,210	1,000,000	1,008,999	0	(6,716)	0	0	3.875	3.158	JJ	17,868	38,750	02/19/2013.	07/15/2022.
340711 AW 0	FLORIDA GAS TRANSMISSION (144A)			1	2.B FE	5,090,150	113.653	5,682,650	5,000,000	5,062,006	0	(12,953)	0	0	4.350	4.033	JJ	100,292	217,500	10/02/2018.	07/15/2025.
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	1,243,827	104.685	1,360,905	1,300,000	1,283,799	0	6,331	0	0	2.750	3.290	JD	2,979	35,750	01/17/2014.	06/01/2023.
341081 FJ 1	FLORIDA POWER & LIGHT			1	1.E FE	955,090	104.685	1,046,850	1,000,000	987,355	0	4,941	0	0	2.750	3.298	JD	2,292	27,500	10/09/2013.	06/01/2023.
341081 FK 8	FLORIDA POWER & LIGHT			1	1.D FE	768,687	107.738	824,196	765,000	766,255	0	(409)	0	0	3.250	3.190	JD	2,072	24,863	06/20/2014.	06/01/2024.
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	2,995,110	111.042	3,331,260	3,000,000	2,997,371	0	478	0	0	3.125	3.144	JD	7,813	93,750	11/16/2015.	12/01/2025.
341099 CP 2	FLORIDA POWER CORP			1	1.F FE	1,033,860	101.021	1,010,210	1,000,000	1,002,407	0	(6,344)	0	0	3.100	2.448	FA	11,711	31,000	10/07/2015.	08/15/2021.
341099 CP 2	FLORIDA POWER CORP			1	1.F FE	1,047,450	101.021	1,010,210	1,000,000	1,002,208	0	(5,815)	0	0	3.100	2.502	FA	11,711	31,000	06/18/2012.	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	996,150	103.794	1,037,940	1,000,000	999,208	0	422	0	0	3.500	3.546	MS	10,306	35,000	09/06/2012.	09/15/2022.
34354P AD 7	FLOWSERVE CORP			1	2.C FE	998,340	105.962	1,059,620	1,000,000	999,425	0	173	0	0	4.000	4.020	MN	5,111	40,000	10/28/2013.	11/15/2023.
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	105,675	102.904	102,904	100,000	100,622	0	(723)	0	0	3.950	3.189	FA	1,646	3,950	03/26/2013.	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	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.
345397 VU 4	FORD MOTOR CREDIT CO LLC				3.B FE	1,151,200	102.475	1,024,750	1,000,000	1,013,402	0	(22,301)	0	0	5.875	3.538	FA	24,316	58,750	02/26/2014.	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 WK 5	FORD MOTOR CREDIT CO LLC				3.A FE	1,058,900	104.000	1,040,000	1,000,000	1,018,724	0	(6,769)	0	0	4.375	3.612	FA	17,622	43,750	06/11/2014.	08/06/2023.
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 XZ 1	FORD MOTOR CREDIT CO LLC				3.A FE	1,000,000	101.156	1,011,560	1,000,000	1,000,000	0	0	0	0	3.096	3.096	MN	4,902	30,960	04/29/2016.	05/04/2023.
345397 YL 1	FORD MOTOR CREDIT CO LLC			2	3.A FE	2,000,000	101.125	2,022,500	2,000,000	2,000,000	0	0	0	0	3.339	3.339	MS	17,252	66,780	03/28/2017.	03/28/2022.
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.
34959J AG 3	FORTIVE CORPORATION			1	2.B FE	1,992,880	111.303	2,226,060	2,000,000	1,995,804	0	690	0	0	3.150	3.192	JD	2,800	63,000	06/06/2016.	06/15/2026.
34959J AG 3	FORTIVE CORPORATION			1	2.B FE	990,810	111.303	1,113,030	1,000,000	993,742	0	1,030	0	0	3.150	3.276	JD	1,400	31,500	01/26/2018.	06/15/2026.
34959J AG 3	FORTIVE CORPORATION			1	2.B FE	1,917,100	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.
34959J AG 3	FORTIVE CORPORATION			1	2.B FE	956,410	111.303	1,113,030	1,000,000	969,432	0	4,956	0	0	3.150	3.775	JD	1,400	31,500	04/12/2018.	06/15/2026.
34959J AG 3	FORTIVE CORPORATION			1	2.B FE	2,775,780	111.303	3,339,090	3,000,000	2,832,791	0	26,646	0	0	3.150	4.307	JD	4,200	94,500	10/18/2018.	06/15/2026.
34964C AA 4	FORTUNE BRANDS HOME & SECURITY			1	2.B FE	6,311	113.233	6,794	6,000	6,182	0	(40)	0	0	4.000	3.225	JD	11	240	08/08/2017.	06/15/2025.
34964C AA 4	FORTUNE BRANDS HOME & SECURITY			1	2.B FE	14,696	113.233	15,853	14,000	14,415	0	(91)	0	0	4.000	3.241	JD	25	560	10/11/2017.	06/15/2025.
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.
34964C AE 6	FORTUNE BRANDS HOME & SECURITY			1	2.B FE	4,991,500	110.963	5,548,150	5,000,000	4,992,317	0	742	0	0	3.250	3.270	MS	47,847	163,403	09/09/2019.	09/15/2029.
35137L AF 2	FOX CORP			1	2.B FE	3,063,660	103.523	3,105,690	3,000,000	3,025,306	0	(23,080)	0	0	3.666	2.856	JJ	47,658	109,980	04/24/2019.	01/25/2022.
35137L AF 2	FOX CORP			1	2.B FE	1,004,290	103.523	1,035,230	1,000,000	1,001,559	0	(1,427)	0	0	3.666	3.514	JJ	15,886	36,660	01/16/2019.	01/25/2022.
35137L AF 2	FOX CORP			1	2.B FE	2,000,000	103.523	2,070,460	2,000,000	2,000,000	0	0	0	0	3.666	3.666	JJ	31,772	73,320	01/15/2019.	01/25/2022.
35137L AH 8	FOX CORP			1	2.B FE	1,011,670	121.397	1,213,970	1,000,000	1,009,721	0	(1,011)	0	0	4.709	4.560	JJ	20,406	47,090	01/16/2019.	01/25/2029.
35137L AH 8	FOX CORP			1	2.B FE	2,000,000	121.397	2,427,940	2,000,000	2,000,000	0	0	0	0	4.709	4.709	JJ	40,811	94,180	01/15/2019.	01/25/2029.
35802X AF 0	FRESENIUS MED (144A)		C	1	2.C FE	2,172,500	105.331	2,106,620	2,000,000	2,040,210	0	(35,703)	0	0	5.875	3.957	JJ	48,958	117,500	01/25/2017.	01/31/2022.
35802X AJ 2	FRESENIUS MED (144A)		C	1	2.C FE	1,080,710	112.055	1,120,550	1,000,000	1,046,011	0	(12,027)	0	0	4.750	3.362	AO	10,028	47,500	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	1,055,000	112.055	1,120,550	1,000,000	1,027,046	0	(6,980)	0	0	4.750	3.925	AO	10,028	47,500	09/27/2016.	10/15/2024.
35802X AJ 2	FRESENIUS MED (144A)		C	1	2.C FE	2,010,000	112.055	2,241,100	2,000,000	2,004,248	0	(1,077)	0	0	4.750	4.684	AO	20,056	95,000	11/13/2014.	10/15/2024.
35802X AJ 2	FRESENIUS MED (144A)		C	1	2.C FE	500,000	112.055	560,275	500,000	500,000	0	0	0	0	4.750	4.750	AO	5,014	23,750	10/24/2014.	10/15/2024.
361448 BA 0	GATX CORP			1	2.B FE	1,990,420	112.542	2,250,840	2,000,000	1,992,861	0	846	0	0	3.500	3.556	MS	20,611	70,000	10/31/2017.	03/15/2028.
361448 BE 2	GATX CORP			1	2.B FE	1,996,720	122.016	2,440,320	2,000,000	1,997,291	0	250	0	0	4.700	4.719	AO	23,500	94,000	01/29/2019.	04/01/2029.
36166T AB 6	GCI LLC (144A)			1	4.C FE	1,000,000	106.842	1,068,420	1,000,000	1,000,000	0	0	0	0	4.750	4.750	AO	11,083	0	09/23/2020.	10/15/2028.
36166T AB 6	GCI LLC (144A)			1	4.C FE	997,500	106.842	1,068,420	1,000,000	997,471	0	(29)	0	0	4.750	4.788	AO	11,083	0	09/24/2020.	10/15/2028.
369550 AR 9	GENERAL DYNAMICS CORP			1	1.F FE	2,160,480	101.019	2,020,380	2,000,000	2,007,921	0	(26,838)	0	0	3.875	2.497	JJ	35,736	77,500	12/15/2014.	07/15/2021.
369550 AR 9	GENERAL DYNAMICS CORP			1	1.F FE	1,996,700	101.019	2,020,380	2,000,000	1,999,762	0	381	0	0	3.875	3.895	JJ	35,736	77,500	07/05/2011.	07/15/2021.
369550 AU 2	GENERAL DYNAMICS CORP			1	1.F FE	5,939,220	103.205	6,192,300	6,000,000	5,987,470	0	6,431	0	0	2.250	2.364	MN	17,250	135,000	11/01/2012.	11/15/2022.
369550 AU 2	GENERAL DYNAMICS CORP			1	1.F FE	985,427	103.205	1,032,050	1,000,000	996,167	0	1,970	0	0	2.250	2.460	MN	2,875	22,500	03/24/2015.	11/15/2022.
369550 AU 2	GENERAL DYNAMICS CORP			1	1.F FE	151,503	103.205	166,160	161,000	158,665	0	1,193	0	0	2.250	3.052	MN	463	3,623	06/19/2014.	11/15/2022.
369550 AX 6	GENERAL DYNAMICS CORP			1	1.F FE	1,846,320	107.567	2,151,340	2,000,000	1,894,203	0	16,937	0	0	2.125	3.159	FA	16,056	42,500	01/31/2018.	08/15/2026.
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	964,000	109.148	1,091,480	1,000,000	973,811	0	3,374	0	0	2.625	3.050	MN	3,354	26,250	01/04/2018.	11/15/2027.
369550 AZ 1	GENERAL DYNAMICS CORP			1	1.F FE	1,861,400	109.148	2,182,960	2,000,000	1,896,234	0	13,146	0	0	2.625	3.480	MN	6,708	52,500	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.
369550 BC 1	GENERAL DYNAMICS CORP			1	1.F FE	4,992,100	117.088	5,854,400	5,000,000	4,993,768	0	702	0	0	3.750	3.769	MN	23,958	187,500	05/09/2018.	05/15/2028.
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	1,094,190	109.179	1,091,790	1,000,000	1,040,772	0	(12,530)	0	0	3.450	2.092	MN	4,408	34,500	07/27/2016.	05/15/2024.
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	1,195,068	101.966	1,223,592	1,200,000	1,199,450	0	546	0	0	3.150	3.198	JD	1,680	37,800	11/17/2011.	12/15/2021.
370334 BT 0	GENERAL MILLS INC			1	2.B FE	998,400	108.592	1,085,920	1,000,000	999,414	0	165	0	0	3.650	3.669	FA	13,789	36,500	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	11,057,600	110.997	11,099,700	10,000,000	11,053,045	0	(4,555)	0	0	2.875	1.618	AO	60,694	0	12/14/2020.	04/15/2030.
37045X AL 0	GENERAL MOTORS FINANCIAL			1	2.C FE	1,985,000	107.843	2,156,860	2,000,000	1,995,273	0	1,818	0	0	4.250	4.354	MN	10,861	85,000	09/17/2014.	05/15/2023.
37045X AQ 9	GENERAL MOTORS FINANCIAL			1	2.C FE	3,000,000	102.714	3,081,420	3,000,000	3,000,000	0	0	0	0	4.375	4.375	MS	35,000	131,250	09/22/2014.	09/25/2021.
37045X AS 5	GENERAL MOTORS FINANCIAL			1	2.C FE	1,989,560	110.154	2,203,080	2,000,000	1,995,247	0	1,056	0	0	4.000	4.064	JJ	36,889	80,000	01/07/2015.	01/15/2025.
37045X AZ 9	GENERAL MOTORS FINANCIAL			1	2.C FE	988,110	112.246	1,122,460	1,000,000	993,200	0	1,322	0	0	4.300	4.467	JJ	20,067	43,000	11/22/2016.	07/13/2025.
37045X BG 0	GENERAL MOTORS FINANCIAL			1	2.C FE	1,992,780	117.968	2,359,360	2,000,000	1,995,647	0	690	0	0	5.250	5.297	MS	35,000	105,000	02/25/2016.	03/01/2026.
37045X BK 1	GENERAL MOTORS FINANCIAL			1	2.C FE	997,430	106.052	1,060,520	1,000,000	999,026	0	374	0	0	3.700	3.742	MN	5,344	37,000	05/04/2016.	05/09/2023.
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.
36159R AK 9	GEO GROUP INC			1	4.A FE	2,900,000	99.548	2,886,892	2,900,000	2,886,892	493	0	0	0	5.875	5.875	JJ	78,562	170,375	09/19/2013.	01/15/2022.
36162J AA 4	GEO GROUP INC			1	4.A FE	1,141,250	83.312	916,432	1,100,000	916,432	(77,467)	(7,552)	0	0	5.875	5.095	AO	13,643	64,625	03/07/2017.	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
36162J AA 4	GEO GROUP INC			1	4.A FE	500,000	83.312	416,560	500,000	416,560	(38,645)	0	0	0	5.875	5.875	AO	6,201	29,375	09/22/2014.	10/15/2024.
36162J AB 2	GEO GROUP INC			1	4.A FE	1,518,750	79.750	1,196,250	1,500,000	1,196,250	(136,350)	(2,430)	0	0	6.000	5.796	AO	19,000	90,000	07/06/2016.	04/15/2026.
36162J AB 2	GEO GROUP INC			1	4.A FE	2,000,000	79.750	1,595,000	2,000,000	1,595,000	(185,040)	0	0	0	6.000	6.000	AO	25,333	120,000	04/11/2016.	04/15/2026.
373334 KH 3	GEORGIA POWER CO			1	1.G FE	998,870	110.638	1,106,380	1,000,000	999,237	0	104	0	0	3.250	3.263	MS	8,125	32,500	02/28/2017.	03/30/2027.
373298 CF 3	GEORGIA-PACIFIC CORP			1	1.G FE	1,326,580	122.103	1,221,030	1,000,000	1,113,821	0	(34,576)	0	0	8.000	3.985	JJ	36,889	80,000	02/05/2014.	01/15/2024.
37331N AD 3	GEORGIA-PACIFIC CORP (144A)			1	1.G FE	4,001,560	107.371	4,294,840	4,000,000	4,000,979	0	(352)	0	0	3.734	3.724	JJ	68,872	149,360	10/04/2018.	07/15/2023.
37331N AH 4	GEORGIA-PACIFIC CORP (144A)			1	1.G FE	2,998,830	111.231	3,336,930	3,000,000	2,999,432	0	101	0	0	3.600	3.604	MS	36,000	108,000	11/03/2014.	03/01/2025.
37331N AK 7	GEORGIA-PACIFIC CORP (144A)			2	1.G FE	5,332,350	106.990	5,349,500	5,000,000	5,330,153	0	(2,197)	0	0	2.300	1.519	AO	19,167	0	12/03/2020.	04/30/2030.
377372 AH 0	GLAXOSMITHKLINE		C	1	1.F FE	1,024,650	105.417	1,054,170	1,000,000	1,010,043	0	(4,379)	0	0	2.800	2.331	MS	8,011	28,000	07/21/2017.	03/18/2023.
377372 AH 0	GLAXOSMITHKLINE		C	1	1.F FE	988,790	105.417	1,054,170	1,000,000	996,401	0	1,540	0	0	2.800	2.968	MS	8,011	28,000	09/18/2015.	03/18/2023.
377372 AN 7	GLAXOSMITHKLINE		C	1	1.F FE	3,020,310	119.208	3,576,240	3,000,000	3,015,588	0	(1,813)	0	0	3.875	3.793	MN	14,854	116,250	05/11/2018.	05/15/2028.
377372 AN 7	GLAXOSMITHKLINE		C	1	1.F FE	2,999,760	119.208	3,576,240	3,000,000	2,999,703	0	22	0	0	3.875	3.876	MN	14,854	116,250	05/10/2018.	05/15/2028.
37940X AA 0	GLOBAL PAYMENTS INC			1	2.C FE	3,999,000	107.130	4,285,200	4,000,000	3,999,159	0	177	0	0	2.650	2.655	FA	40,044	106,294	08/07/2019.	02/15/2025.
891906 AC 3	GLOBAL PAYMENTS INC			1	2.C FE	1,994,600	119.063	2,381,260	2,000,000	1,996,737	0	511	0	0	4.800	4.834	AO	24,000	96,000	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 AF 6	GLP CAP/FIN II			1	2.C FE	966,873	109.559	990,413	904,000	944,157	0	(14,586)	0	0	5.375	3.560	MN	8,098	48,590	06/03/2019.	11/01/2023.
361841 AF 6	GLP CAP/FIN II			1	2.C FE	950,000	109.559	1,040,811	950,000	950,000	0	0	0	0	5.375	5.375	MN	8,510	51,063	10/23/2013.	11/01/2023.
361841 AH 2	GLP CAP/FIN II			1	2.C FE	1,093,750	114.954	1,149,540	1,000,000	1,061,765	0	(10,283)	0	0	5.375	4.064	AO	11,347	53,750	09/29/2017.	04/15/2026.
361841 AH 2	GLP CAP/FIN II			1	2.C FE	2,172,500	114.954	2,299,080	2,000,000	2,113,003	0	(18,751)	0	0	5.375	4.172	AO	22,694	107,500	08/30/2017.	04/15/2026.
361841 AH 2	GLP CAP/FIN II			1	2.C FE	1,847,925	114.954	1,976,059	1,719,000	1,806,302	0	(14,435)	0	0	5.375	4.290	AO	19,506	92,396	12/26/2017.	04/15/2026.
361841 AH 2	GLP CAP/FIN II			1	2.C FE	3,127,500	114.954	3,448,620	3,000,000	3,078,940	0	(12,861)	0	0	5.375	4.804	AO	34,042	161,250	12/13/2016.	04/15/2026.
361841 AH 2	GLP CAP/FIN II			1	2.C FE	1,000,000	114.954	1,149,540	1,000,000	1,000,000	0	0	0	0	5.375	5.375	AO	11,347	53,750	04/11/2016.	04/15/2026.
361841 AN 9	GLP CAP/FIN II			1	2.C FE	2,996,970	105.289	3,158,670	3,000,000	2,997,648	0	573	0	0	3.350	3.372	MS	33,500	101,058	08/15/2019.	09/01/2024.
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	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 VU 5	GOLDMAN SACHS GROUP			2	2.A FE	999,350	100.522	1,005,220	1,000,000	999,916	0	116	0	0	2.625	2.639	AO	4,813	26,250	04/20/2016.	04/25/2021.
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	1,000,000	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	1,002,500	103.892	1,038,920	1,000,000	1,000,809	0	(506)	0	0	2.905	2.851	JJ	12,669	29,050	07/21/2017.	07/24/2023.
38141G WQ 3	GOLDMAN SACHS GROUP			1	2.A FE	1,000,000	109.628	1,096,280	1,000,000	1,000,000	0	0	0	0	3.272	3.272	MS	8,362	32,720	09/26/2017.	09/29/2025.
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.
38143U 8H 7	GOLDMAN SACHS GROUP			2	2.A FE	997,690	113.647	1,136,470	1,000,000	998,664	0	225	0	0	3.750	3.778	FA	13,125	37,500	02/22/2016.	02/25/2026.
38145G AH 3	GOLDMAN SACHS GROUP			1	2.A FE	997,410	112.337	1,123,370	1,000,000	998,340	0	246	0	0	3.500	3.531	MN	4,375	35,000	11/10/2016.	11/16/2026.
38148L AC 0	GOLDMAN SACHS GROUP			2	2.A FE	1,999,160	110.445	2,208,900	2,000,000	1,999,592	0	85	0	0	3.500	3.505	JJ	30,722	70,000	01/20/2015.	01/23/2025.
38148L AE 6	GOLDMAN SACHS GROUP			2	2.A FE	996,780	112.294	1,122,940	1,000,000	998,406	0	322	0	0	3.750	3.789	MN	4,063	37,500	05/19/2015.	05/22/2025.
382550 BE 0	GOODYEAR TIRE & RUBBER			1	4.A FE	1,500,000	100.250	1,503,750	1,500,000	1,500,000	0	0	0	0	5.125	5.125	MN	9,823	76,875	11/02/2015.	11/15/2023.
382550 BE 0	GOODYEAR TIRE & RUBBER			1	4.A FE	993,750	100.250	1,002,500	1,000,000	997,381	0	805	0	0	5.125	5.222	MN	6,549	51,250	01/15/2016.	11/15/2023.
382550 BF 7	GOODYEAR TIRE & RUBBER LS: 11K	LS		1	4.A FE	100,750	102.419	102,419	100,000	100,357	0	(95)	0	0	5.000	4.884	MN	417	5,000	06/17/2016.	05/31/2026.

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
382550 BF 7	GOODYEAR TIRE & RUBBER LS:107K	LS...	..	1	4.A FE	1,000,000	102.419	1,024,190	1,000,000	1,000,000	0	0	0	0	5.000	5.000	MN	4,167	50,000	05/10/2016.	05/31/2026.
382550 BG 5	GOODYEAR TIRE & RUBBER		..	1	4.A FE	3,000,000	102.437	3,073,110	3,000,000	3,000,000	0	0	0	0	4.875	4.875	MS	43,063	146,250	05/19/2017.	03/15/2027.
382550 BG 5	GOODYEAR TIRE & RUBBER		..	1	4.A FE	246,875	102.437	256,093	250,000	247,872	0	283	0	0	4.875	5.035	MS	3,589	12,188	03/13/2017.	03/15/2027.
382550 BG 5	GOODYEAR TIRE & RUBBER		..	1	4.A FE	490,000	102.437	512,185	500,000	493,181	0	907	0	0	4.875	5.133	MS	7,177	24,375	03/14/2017.	03/15/2027.
382550 BG 5	GOODYEAR TIRE & RUBBER		..	1	4.A FE	961,250	102.437	1,024,370	1,000,000	971,165	0	3,804	0	0	4.875	5.427	MS	14,354	48,750	04/04/2018.	03/15/2027.
382550 BG 5	GOODYEAR TIRE & RUBBER		..	1	4.A FE	1,890,000	102.437	2,048,740	2,000,000	1,906,964	0	12,128	0	0	4.875	5.776	MS	28,708	97,500	07/26/2019.	03/15/2027.
38869P AL 8	GRAPHIC PACKAGING INTERNATIONAL		..	1	3.B FE	157,500	105.101	157,652	150,000	152,239	0	(1,310)	0	0	4.875	3.917	MN	934	7,313	09/19/2016.	11/15/2022.
38869P AM 6	GRAPHIC PACKAGING INTERNATIONAL		..	1	3.B FE	664,950	107.114	706,952	660,000	662,376	0	(643)	0	0	4.125	4.010	FA	10,285	27,225	09/20/2016.	08/15/2024.
38869P AM 6	GRAPHIC PACKAGING INTERNATIONAL		..	1	3.B FE	1,079,370	107.114	1,150,404	1,074,000	1,076,623	0	(708)	0	0	4.125	4.047	FA	16,737	44,303	10/17/2016.	08/15/2024.
38869P AM 6	GRAPHIC PACKAGING INTERNATIONAL		..	1	3.B FE	1,000,000	107.114	1,071,140	1,000,000	1,000,000	0	0	0	0	4.125	4.125	FA	15,583	41,250	08/08/2016.	08/15/2024.
38869A AA 5	GRAPHIC PACKAGING INTERNATIONAL (144A)		..	1	3.B FE	2,120,000	111.106	2,222,120	2,000,000	2,103,856	0	(14,338)	0	0	4.750	3.814	JJ	43,806	100,278	11/07/2019.	07/15/2027.
38869A AA 5	GRAPHIC PACKAGING INTERNATIONAL (144A)		..	1	3.B FE	1,478,675	111.106	1,572,150	1,415,000	1,473,776	0	(4,899)	0	0	4.750	3.997	JJ	30,992	33,606	05/18/2020.	07/15/2027.
38869A AA 5	GRAPHIC PACKAGING INTERNATIONAL (144A)		..	1	3.B FE	1,496,560	111.106	1,598,815	1,439,000	1,487,290	0	(6,581)	0	0	4.750	4.139	JJ	31,518	72,150	07/22/2019.	07/15/2027.
38869A AA 5	GRAPHIC PACKAGING INTERNATIONAL (144A)		..	1	3.B FE	100,000	111.106	111,106	100,000	100,000	0	0	0	0	4.750	4.750	JJ	2,190	5,014	06/11/2019.	07/15/2027.
38869A AB 3	GRAPHIC PACKAGING INTERNATIONA LS: 56K	LS...	..		3.B FE	500,000	103.865	519,325	500,000	500,000	0	0	0	0	3.500	3.500	MS	5,153	9,188	02/21/2020.	03/15/2028.
38869A AC 1	GRAPHIC PACKAGING INTERNATIONAL (144A)		..	1	3.B FE	1,000,000	102.437	1,024,370	1,000,000	1,000,000	0	0	0	0	3.500	3.500	MS	11,958	0	08/14/2020.	03/01/2029.
39138Q AA 3	GREAT-WEST LIFECO INC (144A)		..	1	1.F FE	3,000,000	117.259	3,517,770	3,000,000	3,000,000	0	0	0	0	4.047	4.047	MN	14,839	121,410	05/14/2018.	05/17/2028.
40139L AA 1	GUARDIAN LIFE GLOBAL FUNDING (144A)		..		1.B FE	1,003,940	100.553	1,005,530	1,000,000	1,000,242	0	(824)	0	0	2.000	1.917	AO	3,611	20,000	04/20/2016.	04/26/2021.
40139L AE 3	GUARDIAN LIFE GLOBAL FUNDING (144A)		..		1.B FE	1,999,280	106.888	2,137,760	2,000,000	1,999,580	0	144	0	0	3.400	3.408	AO	12,467	68,000	04/19/2018.	04/25/2023.
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	4,993,050	100.067	5,003,350	5,000,000	4,993,083	0	33	0	0	1.250	1.271	MN	7,292	0	12/03/2020.	11/19/2027.
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.
40410K AA 3	H.B. FULLER CO		..	1	3.C FE	2,060,000	102.687	2,053,740	2,000,000	2,053,740	(5,028)	(1,232)	0	0	4.250	3.576	AO	16,764	0	11/19/2020.	10/15/2028.
40410K AA 3	H.B. FULLER CO		..	1	3.C FE	1,030,000	102.687	1,026,870	1,000,000	1,026,870	(2,470)	(660)	0	0	4.250	3.577	AO	8,382	0	11/17/2020.	10/15/2028.
40410K AA 3	H.B. FULLER CO		..	1	3.C FE	1,030,000	102.687	1,026,870	1,000,000	1,026,870	(2,425)	(705)	0	0	4.250	3.578	AO	8,382	0	11/13/2020.	10/15/2028.
40410K AA 3	H.B. FULLER CO		..	1	3.C FE	250,000	102.687	256,718	250,000	250,000	0	0	0	0	4.250	4.250	AO	2,095	0	10/07/2020.	10/15/2028.
404030 AJ 7	H&E EQUIPMENT SERVICES (144A)		..	1	4.B FE	1,500,000	100.878	1,513,170	1,500,000	1,500,000	0	0	0	0	3.875	3.875	JD	2,745	0	11/30/2020.	12/15/2028.
410345 AJ 1	HANESBRANDS INC (144A)		..	1	3.C FE	309,375	104.937	314,811	300,000	304,337	0	(1,275)	0	0	4.625	4.127	MN	1,773	13,875	10/06/2016.	05/15/2024.
410345 AJ 1	HANESBRANDS INC (144A)		..	1	3.C FE	1,027,500	104.937	1,049,370	1,000,000	1,012,790	0	(3,755)	0	0	4.625	4.184	MN	5,910	46,250	10/28/2016.	05/15/2024.
410345 AJ 1	HANESBRANDS INC (144A)		..	1	3.C FE	1,007,500	104.937	1,049,370	1,000,000	1,003,379	0	(982)	0	0	4.625	4.508	MN	5,910	46,250	06/13/2016.	05/15/2024.
410345 AJ 1	HANESBRANDS INC (144A)		..	1	3.C FE	1,005,000	104.937	1,049,370	1,000,000	1,002,225	0	(645)	0	0	4.625	4.548	MN	5,910	46,250	05/19/2016.	05/15/2024.
410345 AJ 1	HANESBRANDS INC (144A)		..	1	3.C FE	1,002,500	104.937	1,049,370	1,000,000	1,001,101	0	(316)	0	0	4.625	4.587	MN	5,910	46,250	05/03/2016.	05/15/2024.
410345 AJ 1	HANESBRANDS INC (144A)		..	1	3.C FE	500,000	104.937	524,685	500,000	500,000	0	0	0	0	4.625	4.625	MN	2,955	23,125	05/03/2016.	05/15/2024.
410345 AJ 1	HANESBRANDS INC (144A)		..	1	3.C FE	1,738,100	104.937	2,004,297	1,910,000	1,766,286	0	28,186	0	0	4.625	7.174	MN	11,288	88,338	03/23/2020.	05/15/2024.
410345 AL 6	HANESBRANDS INC (144A)		..	1	3.C FE	592,950	108.750	641,625	590,000	591,750	0	(293)	0	0	4.875	4.809	MN	3,675	28,763	06/15/2016.	05/15/2026.
410345 AL 6	HANESBRANDS INC (144A)		..	1	3.C FE	1,002,500	108.750	1,087,500	1,000,000	1,001,438	0	(239)	0	0	4.875	4.843	MN	6,229	48,750	05/03/2016.	05/15/2026.
410345 AL 6	HANESBRANDS INC (144A)		..	1	3.C FE	1,001,250	108.750	1,087,500	1,000,000	1,000,764	0	(126)	0	0	4.875	4.858	MN	6,229	48,750	05/23/2016.	05/15/2026.
410345 AL 6	HANESBRANDS INC (144A)		..	1	3.C FE	500,000	108.750	543,750	500,000	500,000	0	0	0	0	4.875	4.875	MN	3,115	24,375	05/03/2016.	05/15/2026.
410345 AL 6	HANESBRANDS INC (144A)		..	1	3.C FE	975,000	108.750	1,087,500	1,000,000	982,536	0	2,738	0	0	4.875	5.251	MN	6,229	48,750	02/14/2018.	05/15/2026.
412822 AD 0	HARLEY-DAVIDSON		..	1	2.B FE	1,004,710	108.893	1,088,930	1,000,000	1,002,325	0	(487)	0	0	3.500	3.442	JJ	14,875	35,000	09/11/2015.	07/28/2025.

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
412822 AD 0	HARLEY-DAVIDSON			1	2.B FE	994,490	108.893	1,088,930	1,000,000	997,217	0	547	0	0	3.500	3.566	JJ	14,875	35,000	07/23/2015.	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.
404119 BQ 1	HCA INC			1	2.C FE	1,500,000	116.814	1,752,210	1,500,000	1,500,000	0	0	0	0	5.250	5.250	AO	16,625	78,750	10/07/2014.	04/15/2025.
404121 AG 0	HCA INC			1	3.B FE	3,090,000	110.020	3,300,600	3,000,000	3,032,489	0	(12,842)	0	0	5.875	5.371	MN	29,375	176,250	01/12/2016.	05/01/2023.
404121 AJ 4	HCA INC			1	3.B FE	2,175,000	118.302	2,366,040	2,000,000	2,148,812	0	(17,329)	0	0	5.625	4.402	MS	37,500	112,500	06/19/2019.	09/01/2028.
42704L AA 2	HERC HOLDINGS INC (144A)			1	4.C FE	1,003,750	106.187	1,061,870	1,000,000	1,002,916	0	(556)	0	0	5.500	5.426	JJ	25,361	55,917	06/24/2019.	07/15/2027.
42704L AA 2	HERC HOLDINGS INC (144A)			1	4.C FE	1,001,250	106.187	1,061,870	1,000,000	1,001,006	0	(193)	0	0	5.500	5.474	JJ	25,361	55,917	07/19/2019.	07/15/2027.
42704L AA 2	HERC HOLDINGS INC (144A)			1	4.C FE	998,750	106.187	1,061,870	1,000,000	998,942	0	130	0	0	5.500	5.519	JJ	25,361	55,917	07/19/2019.	07/15/2027.
427866 AL 2	HERSHEY COMPANY				1.F FE	5,495	132.904	5,316	4,000	4,893	0	(118)	0	0	7.200	3.405	FA	109	288	07/07/2015.	08/15/2027.
427866 AL 2	HERSHEY COMPANY				1.F FE	204,360	132.904	206,001	155,000	182,689	0	(3,574)	0	0	7.200	4.092	FA	4,216	11,160	03/11/2014.	08/15/2027.
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 AU 2	HERSHEY COMPANY			1	1.F FE	1,994,060	111.326	2,226,520	2,000,000	1,996,956	0	589	0	0	3.200	3.235	FA	23,111	64,000	08/18/2015.	08/21/2025.
427866 AX 6	HERSHEY COMPANY			1	1.F FE	3,018,510	108.504	3,255,120	3,000,000	3,015,130	0	(2,623)	0	0	2.300	2.200	FA	26,067	69,000	09/12/2019.	08/15/2026.
427866 AZ 1	HERSHEY COMPANY			1	1.F FE	3,998,320	107.139	4,285,560	4,000,000	3,999,078	0	324	0	0	3.375	3.384	MN	17,250	135,000	05/03/2018.	05/15/2023.
427866 BD 9	HERSHEY COMPANY			1	1.F FE	5,014,800	109.605	5,480,250	5,000,000	5,013,165	0	(1,315)	0	0	2.450	2.416	MN	15,653	127,604	10/29/2019.	11/15/2029.
428291 AM 0	HEXCEL CORP			1	2.C FE	1,013,240	112.331	1,123,310	1,000,000	1,006,641	0	(1,341)	0	0	4.700	4.531	FA	17,756	47,000	08/04/2015.	08/15/2025.
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.
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	1,585,424	108.135	1,730,160	1,600,000	1,589,372	0	1,492	0	0	3.950	4.073	FA	23,876	63,200	04/03/2018.	02/15/2027.
428291 AN 8	HEXCEL CORP			1	2.C FE	1,095,970	108.135	1,200,299	1,110,000	1,099,366	0	1,492	0	0	3.950	4.128	FA	16,564	43,845	08/20/2018.	02/15/2027.
428291 AN 8	HEXCEL CORP			1	2.C FE	2,832,227	108.135	3,135,915	2,900,000	2,848,362	0	7,218	0	0	3.950	4.283	FA	43,274	114,550	09/10/2018.	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.
431282 AP 7	HIGHWOODS REALTY LP			1	2.B FE	989,350	110.680	1,106,800	1,000,000	992,916	0	988	0	0	3.875	4.005	MS	12,917	38,750	02/14/2017.	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.
431282 AR 3	HIGHWOODS REALTY LP			1	2.B FE	2,991,510	114.118	3,423,540	3,000,000	2,992,771	0	698	0	0	4.200	4.234	AO	26,600	126,000	02/26/2019.	04/15/2029.
431475 AB 8	HILL-ROM HOLDINGS INC (144A)			1	3.C FE	750,000	103.062	772,965	750,000	750,000	0	0	0	0	5.000	5.000	FA	14,167	37,500	02/09/2017.	02/15/2025.
431475 AB 8	HILL-ROM HOLDINGS INC (144A)			1	3.C FE	486,250	103.062	515,310	500,000	490,463	0	2,002	0	0	5.000	5.522	FA	9,444	25,000	10/25/2018.	02/15/2025.
431475 AD 4	HILL-ROM HOLDINGS INC (144A)			1	3.C FE	500,000	105.894	529,470	500,000	500,000	0	0	0	0	4.375	4.375	MS	6,441	21,693	09/05/2019.	09/15/2027.
432833 AD 3	HILTON DOMESTIC OPERATING CO INC			1	3.B FE	2,525,000	103.250	2,581,250	2,500,000	2,514,607	0	(5,844)	0	0	5.125	4.854	MN	21,354	128,125	03/04/2019.	05/01/2026.
432833 AD 3	HILTON DOMESTIC OPERATING CO INC			1	3.B FE	2,932,500	103.250	3,097,500	3,000,000	2,951,496	0	7,602	0	0	5.125	5.477	MN	25,625	153,750	05/24/2018.	05/01/2026.
432891 AK 5	HILTON WORLDWIDE			1	3.B FE	3,000,000	106.030	3,180,900	3,000,000	3,000,000	0	0	0	0	4.875	4.875	AO	36,563	146,250	03/07/2017.	04/01/2027.
436440 AM 3	HOLOGIC INC (144A)			1	3.C FE	1,002,500	106.437	1,064,370	1,000,000	1,001,669	0	(292)	0	0	4.625	4.587	FA	19,271	46,250	01/17/2018.	02/01/2028.
436440 AM 3	HOLOGIC INC (144A)			1	3.C FE	3,000,000	106.437	3,193,110	3,000,000	3,000,000	0	0	0	0	4.625	4.625	FA	57,812	138,750	01/18/2018.	02/01/2028.
436440 AM 3	HOLOGIC INC (144A)			1	3.C FE	1,491,563	106.437	1,596,555	1,500,000	1,493,589	0	740	0	0	4.625	4.696	FA	28,906	69,375	02/02/2018.	02/01/2028.
436440 AM 3	HOLOGIC INC (144A)			1	3.C FE	1,597,725	106.437	1,724,279	1,620,000	1,603,179	0	1,944	0	0	4.625	4.799	FA	31,219	74,925	02/07/2018.	02/01/2028.
436440 AP 6	HOLOGIC INC (144A)			1	3.C FE	2,000,000	101.937	2,038,740	2,000,000	2,000,000	0	0	0	0	3.250	3.250	FA	16,792	0	09/14/2020.	02/15/2029.
437076 AW 2	HOME DEPOT INC			1	1.F FE	1,178,980	100.000	1,000,000	1,000,000	1,001,562	0	(22,408)	0	0	4.400	2.092	AO	11,000	44,000	07/16/2012.	04/01/2021.
437076 AW 2	HOME DEPOT INC			1	1.F FE	1,023,470	100.000	1,000,000	1,000,000	1,000,171	0	(2,882)	0	0	4.400	4.105	AO	11,000	44,000	06/17/2011.	04/01/2021.
437076 AW 2	HOME DEPOT INC			1	1.F FE	998,240	100.000	1,000,000	1,000,000	999,825	0	150	0	0	4.400	4.422	AO	11,000	44,000	03/28/2011.	04/01/2021.

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
437076 AZ 5	HOME DEPOT INC		..	1	1.F FE	970,630	104.907	1,049,070	1,000,000	991,581	0	3,548	0	0	2.700	3.089	AO	6,750	27,000	07/31/2014.	04/01/2023.
437076 BC 5	HOME DEPOT INC		..	1	1.F FE	1,024,780	109.713	1,097,130	1,000,000	1,008,198	0	(2,667)	0	0	3.750	3.448	FA	14,167	37,500	02/11/2014.	02/15/2024.
437076 BC 5	HOME DEPOT INC		..	1	1.F FE	1,023,800	109.713	1,097,130	1,000,000	1,007,953	0	(2,587)	0	0	3.750	3.457	FA	14,167	37,500	03/17/2014.	02/15/2024.
437076 BC 5	HOME DEPOT INC		..	1	1.F FE	1,004,580	109.713	1,097,130	1,000,000	1,001,520	0	(489)	0	0	3.750	3.695	FA	14,167	37,500	11/08/2013.	02/15/2024.
437076 BC 5	HOME DEPOT INC		..	1	1.F FE	994,810	109.713	1,097,130	1,000,000	998,188	0	527	0	0	3.750	3.811	FA	14,167	37,500	09/03/2013.	02/15/2024.
437076 BG 6	HOME DEPOT INC		..	1	1.F FE	997,530	103.139	1,031,390	1,000,000	999,408	0	397	0	0	2.625	2.667	JD	2,188	26,250	12/30/2015.	06/01/2022.
437076 BG 6	HOME DEPOT INC		..	1	1.F FE	996,320	103.139	1,031,390	1,000,000	999,187	0	547	0	0	2.625	2.683	JD	2,188	26,250	05/28/2015.	06/01/2022.
437076 BK 7	HOME DEPOT INC		..	1	1.F FE	1,030,330	112.658	1,126,580	1,000,000	1,015,078	0	(3,119)	0	0	3.350	2.986	MS	9,864	33,500	10/16/2015.	09/15/2025.
437076 BK 7	HOME DEPOT INC		..	1	1.F FE	1,029,080	112.658	1,126,580	1,000,000	1,014,409	0	(2,979)	0	0	3.350	3.002	MS	9,864	33,500	10/02/2015.	09/15/2025.
437076 BK 7	HOME DEPOT INC		..	1	1.F FE	2,038,800	112.658	2,253,160	2,000,000	2,019,240	0	(3,965)	0	0	3.350	3.117	MS	19,728	67,000	09/28/2015.	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 BM 3	HOME DEPOT INC		..	1	1.F FE	1,002,540	111.922	1,119,220	1,000,000	1,001,381	0	(253)	0	0	3.000	2.970	AO	7,500	30,000	02/04/2016.	04/01/2026.
437076 BM 3	HOME DEPOT INC		..	1	1.F FE	993,560	111.922	1,119,220	1,000,000	996,409	0	616	0	0	3.000	3.074	AO	7,500	30,000	02/03/2016.	04/01/2026.
437076 BW 1	HOME DEPOT INC		..	1	1.F FE	4,979,500	120.347	6,017,350	5,000,000	4,983,006	0	1,780	0	0	3.900	3.950	JD	13,542	195,000	11/28/2018.	12/06/2028.
438516 BA 3	HONEYWELL INTERNATIONAL		..	1	1.F FE	1,012,430	100.621	1,006,210	1,000,000	1,000,157	0	(1,521)	0	0	4.250	4.097	MS	14,167	42,500	02/23/2011.	03/01/2021.
438516 BD 7	HONEYWELL INTERNATIONAL		..	1	1.F FE	1,987,680	108.988	2,179,760	2,000,000	1,995,941	0	1,289	0	0	3.350	3.423	JD	5,583	67,000	11/18/2013.	12/01/2023.
438516 BL 9	HONEYWELL INTERNATIONAL		..	1	1.F FE	7,971,200	110.446	8,835,680	8,000,000	7,982,181	0	2,778	0	0	2.500	2.541	MN	33,333	200,000	10/24/2016.	11/01/2026.
438516 BU 9	HONEYWELL INTERNATIONAL		..	1	1.F FE	2,989,290	111.984	3,359,520	3,000,000	2,990,561	0	958	0	0	2.700	2.741	FA	30,600	82,575	07/30/2019.	08/15/2029.
440452 AE 0	HORMEL FOODS CORP		..	1	1.E FE	217,272	100.253	200,506	200,000	200,220	0	(3,551)	0	0	4.125	2.278	AO	1,742	8,250	01/20/2016.	04/15/2021.
440452 AE 0	HORMEL FOODS CORP		..	1	1.E FE	1,135,779	100.253	1,047,644	1,045,000	1,045,914	0	(14,800)	0	0	4.125	2.648	AO	9,100	43,106	08/05/2014.	04/15/2021.
440452 AE 0	HORMEL FOODS CORP		..	1	1.E FE	31,367	100.253	30,076	30,000	30,013	0	(209)	0	0	4.125	3.395	AO	261	1,238	12/12/2013.	04/15/2021.
440452 AE 0	HORMEL FOODS CORP		..	1	1.E FE	997,150	100.253	1,002,530	1,000,000	999,797	0	283	0	0	4.125	4.160	AO	8,708	41,250	04/04/2011.	04/15/2021.
44107T AU 0	HOST HOTELS & RESORTS LP		..	1	2.C FE	973,090	105.684	1,056,840	1,000,000	991,052	0	2,955	0	0	3.750	4.091	AO	7,917	37,500	02/28/2014.	10/15/2023.
44107T AV 8	HOST HOTELS & RESORTS LP		..	1	2.C FE	998,380	107.525	1,075,250	1,000,000	999,175	0	163	0	0	4.000	4.020	JD	1,778	40,000	05/06/2015.	06/15/2025.
44107T AW 6	HOST HOTELS & RESORTS LP		..	1	2.C FE	1,993,600	109.625	2,192,500	2,000,000	1,996,334	0	616	0	0	4.500	4.540	FA	37,500	90,000	10/08/2015.	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.
44107T AY 2	HOST HOTELS & RESORTS LP		..	1	2.C FE	9,921,800	102.879	10,287,900	10,000,000	9,929,574	0	6,591	0	0	3.375	3.467	JD	15,000	337,500	09/12/2019.	12/15/2029.
013817 AJ 0	HOWMET AEROSPACE INC		..	1	3.A FE	1,068,750	118.125	1,181,250	1,000,000	1,046,659	0	(6,423)	0	0	5.900	5.000	FA	24,583	59,000	04/21/2017.	02/01/2027.
013817 AJ 0	HOWMET AEROSPACE INC		..	1	3.A FE	2,032,500	118.125	2,362,500	2,000,000	2,025,018	0	(3,375)	0	0	5.900	5.653	FA	49,167	118,000	09/10/2018.	02/01/2027.
42824C AN 9	HP ENTERPRISE CO		..	1	2.B FE	1,996,040	106.248	2,124,960	2,000,000	1,998,759	0	591	0	0	4.400	4.433	AO	18,578	88,000	09/30/2015.	10/15/2022.
443510 AF 9	HUBBELL INC		..	1	2.A FE	1,018,360	105.651	1,056,510	1,000,000	1,003,550	0	(1,820)	0	0	3.625	3.426	MN	4,632	36,250	08/24/2011.	11/15/2022.
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	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 AJ 3	HUNTINGTON BANCSHARES		..	2	2.A FE	998,030	100.309	1,003,090	1,000,000	999,853	0	387	0	0	3.150	3.193	MS	9,363	31,500	03/09/2016.	03/14/2021.
446150 AK 0	HUNTINGTON BANCSHARES		..	2	2.A FE	998,490	101.814	1,018,140	1,000,000	999,690	0	288	0	0	2.300	2.330	JJ	10,669	23,000	08/04/2016.	01/14/2022.
446150 AM 6	HUNTINGTON BANCSHARES		..	2	2.A FE	1,993,720	113.313	2,266,260	2,000,000	1,995,795	0	847	0	0	4.000	4.052	MN	10,222	80,000	05/08/2018.	05/15/2025.
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	1,942,980	112.219	2,244,380	2,000,000	1,957,538	0	5,262	0	0	3.483	3.835	JD	5,805	69,660	02/20/2018.	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
44644A AE 7	HUNTINGTON NATIONAL BANK		..	1	1.G FE	4,989,000	108.317	5,415,850	5,000,000	4,993,542	0	2,117	0	0	3.550	3.598	AO	41,910	177,500	08/16/2018.	10/06/2023.
448579 AF 9	HYATT HOTELS		..	1	2.C FE	999,200	112.064	1,120,640	1,000,000	999,474	0	75	0	0	4.850	4.860	MS	14,281	48,500	02/29/2016.	03/15/2026.
448579 AG 7	HYATT HOTELS		..	1	2.C FE	2,995,980	109.939	3,298,170	3,000,000	2,996,718	0	332	0	0	4.375	4.391	MS	38,646	131,250	08/07/2018.	09/15/2028.
449253 AB 9	IAA SPINCO IN (144A)		..	1	4.B FE	1,015,000	106.187	1,061,870	1,000,000	1,011,529	0	(2,250)	0	0	5.500	5.206	JD	2,444	55,000	05/22/2019.	06/15/2027.
449253 AB 9	IAA SPINCO IN (144A)		..	1	4.B FE	2,534,375	106.187	2,654,675	2,500,000	2,526,351	0	(5,140)	0	0	5.500	5.231	JD	6,111	137,500	05/22/2019.	06/15/2027.
449253 AB 9	IAA SPINCO IN (144A)		..	1	4.B FE	3,543,750	106.187	3,716,545	3,500,000	3,533,572	0	(6,546)	0	0	5.500	5.255	JD	8,556	192,500	05/23/2019.	06/15/2027.
449253 AB 9	IAA SPINCO IN (144A)		..	1	4.B FE	250,000	106.187	265,468	250,000	250,000	0	0	0	0	5.500	5.500	JD	611	13,750	05/22/2019.	06/15/2027.
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 HG 9	IBM CORP		..	1	1.F FE	474,590	102.793	513,965	500,000	494,102	0	3,598	0	0	1.875	2.640	FA	3,906	9,375	03/24/2015.	08/01/2022.
459200 HU 8	IBM CORP		..	1	1.F FE	1,003,920	109.637	1,096,370	1,000,000	1,001,345	0	(410)	0	0	3.625	3.578	FA	13,997	36,250	02/07/2014.	02/12/2024.
459200 HU 8	IBM CORP		..	1	1.F FE	997,920	109.637	1,096,370	1,000,000	999,242	0	217	0	0	3.625	3.650	FA	13,997	36,250	02/06/2014.	02/12/2024.
44932H AC 7	IBM CREDIT LLC		..	1	1.F FE	3,000,000	103.512	3,105,360	3,000,000	3,000,000	0	0	0	0	2.200	2.200	MS	20,717	66,000	09/05/2017.	09/08/2022.
45167R AF 1	IDEX CORP		..	1	2.B FE	2,992,470	102.747	3,082,410	3,000,000	2,999,085	0	866	0	0	4.200	4.231	JD	5,600	126,000	12/08/2011.	12/15/2021.
452308 AP 4	ILLINOIS TOOL WORKS INC		..	1	1.F FE	1,011,260	101.303	1,013,030	1,000,000	1,000,611	0	(1,307)	0	0	3.375	3.239	MS	9,938	33,750	08/25/2011.	09/15/2021.
452308 AT 6	ILLINOIS TOOL WORKS INC		..	1	1.F FE	530,762	108.837	544,185	500,000	511,133	0	(3,620)	0	0	3.500	2.701	MS	5,833	17,500	03/24/2015.	03/01/2024.
452308 AT 6	ILLINOIS TOOL WORKS INC		..	1	1.F FE	2,989,440	108.837	3,265,110	3,000,000	2,996,154	0	1,098	0	0	3.500	3.542	MS	35,000	105,000	02/18/2014.	03/01/2024.
452308 AX 7	ILLINOIS TOOL WORKS INC		..	1	1.F FE	3,030,570	110.648	3,319,440	3,000,000	3,024,730	0	(4,047)	0	0	2.650	2.492	MN	10,158	79,500	07/15/2019.	11/15/2026.
452308 AX 7	ILLINOIS TOOL WORKS INC		..	1	1.F FE	996,850	110.648	1,106,480	1,000,000	998,040	0	302	0	0	2.650	2.686	MN	3,386	26,500	10/31/2016.	11/15/2026.
452308 AX 7	ILLINOIS TOOL WORKS INC		..	1	1.F FE	987,630	110.648	1,106,480	1,000,000	991,751	0	1,272	0	0	2.650	2.803	MN	3,386	26,500	08/23/2017.	11/15/2026.
452308 AX 7	ILLINOIS TOOL WORKS INC		..	1	1.F FE	976,980	110.648	1,106,480	1,000,000	984,286	0	2,415	0	0	2.650	2.943	MN	3,386	26,500	11/13/2017.	11/15/2026.
452308 AX 7	ILLINOIS TOOL WORKS INC		..	1	1.F FE	2,789,820	110.648	3,319,440	3,000,000	2,845,548	0	23,191	0	0	2.650	3.631	MN	10,158	79,500	07/11/2018.	11/15/2026.
454889 AP 1	INDIANA MICHIGAN POWER		..	1	1.G FE	1,996,780	105.242	2,104,840	2,000,000	1,999,135	0	346	0	0	3.200	3.219	MS	18,844	64,000	03/13/2013.	03/15/2023.
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	100,250	102.231	102,231	100,000	100,107	0	(49)	0	0	4.500	4.444	FA	1,875	4,500	01/12/2018.	02/01/2026.
45688C AA 5	INGEVITY CORP (144A)		..	1	3.C FE	100,000	102.231	102,231	100,000	100,000	0	0	0	0	4.500	4.500	FA	1,875	4,500	01/09/2018.	02/01/2026.
45688C AA 5	INGEVITY CORP (144A)		..	1	3.C FE	2,981,250	102.231	3,066,930	3,000,000	2,987,238	0	2,164	0	0	4.500	4.594	FA	56,250	135,000	02/06/2018.	02/01/2026.
45688C AA 5	INGEVITY CORP (144A)		..	1	3.C FE	650,531	102.231	690,059	675,000	657,951	0	2,868	0	0	4.500	5.069	FA	12,656	30,375	04/23/2018.	02/01/2026.
45688C AB 3	INGEVITY CORP (144A)		..	1	3.C FE	1,000,000	100.937	1,009,370	1,000,000	1,000,000	0	0	0	0	3.875	3.875	MN	6,781	0	10/20/2020.	11/01/2028.
458140 AJ 9	INTEL CORP		..	1	1.E FE	1,059,630	102.233	1,022,330	1,000,000	1,005,199	0	(6,812)	0	0	3.300	2.592	AO	8,250	33,000	03/02/2012.	10/01/2021.
458140 AJ 9	INTEL CORP		..	1	1.E FE	1,043,750	102.233	1,022,330	1,000,000	1,005,110	0	(6,695)	0	0	3.300	2.604	AO	8,250	33,000	10/29/2014.	10/01/2021.
458140 AJ 9	INTEL CORP		..	1	1.E FE	1,032,090	102.233	1,022,330	1,000,000	1,003,509	0	(4,603)	0	0	3.300	2.820	AO	8,250	33,000	04/10/2014.	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	1,992,360	102.233	2,044,660	2,000,000	1,999,270	0	856	0	0	3.300	3.345	AO	16,500	66,000	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	2,987,190	104.755	3,142,650	3,000,000	2,997,197	0	1,365	0	0	2.700	2.749	JD	3,600	81,000	12/04/2012.	12/15/2022.
458140 AM 2	INTEL CORP		..	1	1.E FE	565,126	104.755	601,294	574,000	571,666	0	1,141	0	0	2.700	2.915	JD	689	15,498	10/29/2014.	12/15/2022.
458140 AM 2	INTEL CORP		..	1	1.E FE	966,070	104.755	1,047,550	1,000,000	991,503	0	4,144	0	0	2.700	3.151	JD	1,200	27,000	04/16/2014.	12/15/2022.
458140 AS 9	INTEL CORP		..	1	1.E FE	998,510	113.199	1,131,990	1,000,000	999,226	0	148	0	0	3.700	3.718	JJ	15,622	37,000	07/22/2015.	07/29/2025.
458140 AX 8	INTEL CORP		..	1	1.E FE	1,995,740	112.893	2,257,860	2,000,000	1,997,091	0	400	0	0	3.150	3.175	MN	8,750	63,000	05/09/2017.	05/11/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
458140 BH 2	INTEL CORP			1	1.E FE	8,988,120	108.503	9,765,270	9,000,000	8,989,172	0	1,033	0	0	2.450	2.465	MN	28,175	216,825	11/18/2019.	11/15/2029.
459506 AK 7	INTERNATIONAL FLAVOR & FRAGRANCES			1	2.B FE	2,997,360	118.483	3,554,490	3,000,000	2,997,677	0	227	0	0	4.450	4.461	MS	35,229	133,500	09/24/2018.	09/26/2028.
460146 CL 5	INTERNATIONAL PAPER CO			1	2.B FE	999,170	113.428	1,134,280	1,000,000	999,533	0	80	0	0	3.800	3.810	JJ	17,522	38,000	01/21/2016.	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 CL 5	INTERNATIONAL PAPER CO			1	2.B FE	973,190	113.428	1,134,280	1,000,000	985,603	0	2,519	0	0	3.800	4.119	JJ	17,522	38,000	08/31/2015.	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.
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	2,933,100	109.646	3,289,380	3,000,000	2,953,929	0	10,733	0	0	3.250	3.674	JD	8,125	97,500	01/09/2019.	12/01/2024.
461070 AM 6	INTERSTATE POWER & LIGHT CO			1	2.A FE	997,400	110.461	1,104,610	1,000,000	998,659	0	258	0	0	3.400	3.431	FA	12,844	34,000	08/13/2015.	08/15/2025.
461070 AM 6	INTERSTATE POWER & LIGHT CO			1	2.A FE	2,921,730	110.461	3,313,830	3,000,000	2,945,612	0	10,546	0	0	3.400	3.831	FA	38,533	102,000	08/30/2018.	08/15/2025.
46266T AA 6	IQVIA INC (144A)			1	3.C FE	2,090,000	106.499	2,129,980	2,000,000	2,069,055	0	(18,834)	0	0	5.000	3.896	MN	12,778	100,000	11/20/2019.	05/15/2027.
46266T AA 6	IQVIA INC (144A)			1	3.C FE	2,060,000	106.499	2,129,980	2,000,000	2,042,595	0	(11,524)	0	0	5.000	4.313	MN	12,778	100,000	06/19/2019.	05/15/2027.
46266T AA 6	IQVIA INC (144A)			1	3.C FE	1,500,000	106.499	1,597,485	1,500,000	1,500,000	0	0	0	0	5.000	5.000	MN	9,583	75,000	05/07/2019.	05/15/2027.
465685 AJ 4	ITC HOLDINGS CORP			1	2.B FE	999,810	109.068	1,090,680	1,000,000	999,922	0	17	0	0	3.650	3.652	JD	1,622	36,500	08/26/2015.	06/15/2024.
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 AP 0	ITC HOLDINGS CORP			1	2.B FE	1,998,640	112.695	2,253,900	2,000,000	1,998,972	0	124	0	0	3.350	3.358	MN	8,561	67,000	11/09/2017.	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	3,831,040	101.459	4,058,360	4,000,000	3,955,467	0	52,743	0	0	2.100	3.492	AO	15,400	84,000	07/30/2018.	10/25/2021.
46849L SS 1	JACKSON NATIONAL LIFE (144A)		C		1.F FE	995,600	107.563	1,075,630	1,000,000	997,597	0	722	0	0	3.250	3.332	JJ	13,542	32,500	02/15/2018.	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.
469814 A@ 6	JACOBS ENGINEERING GROUP INC			1	2.C	10,000,000	115.303	11,530,300	10,000,000	10,000,000	0	0	0	0	4.420	4.420	MN	65,072	442,000	02/09/2018.	05/08/2028.
445658 CD 7	JB HUNT TRANSPORT			1	2.A FE	1,081,860	109.063	1,090,630	1,000,000	1,029,555	0	(9,462)	0	0	3.850	2.801	MS	11,336	38,500	01/29/2015.	03/15/2024.
445658 CD 7	JB HUNT TRANSPORT			1	2.A FE	522,190	109.063	545,315	500,000	507,993	0	(2,535)	0	0	3.850	3.278	MS	5,668	19,250	12/02/2014.	03/15/2024.
445658 CD 7	JB HUNT TRANSPORT			1	2.A FE	1,002,220	109.063	1,090,630	1,000,000	1,000,772	0	(242)	0	0	3.850	3.823	MS	11,336	38,500	03/04/2014.	03/15/2024.
445658 CD 7	JB HUNT TRANSPORT			1	2.A FE	1,000,480	109.063	1,090,630	1,000,000	1,000,190	0	(59)	0	0	3.850	3.844	MS	11,336	38,500	03/05/2014.	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.
445658 CE 5	JB HUNT TRANSPORT			1	2.A FE	805,794	104.140	841,451	808,000	807,423	0	329	0	0	3.300	3.344	FA	10,073	26,664	09/15/2015.	08/15/2022.
47215B AD 9	JCPL 2006-A A4				1.A FE	169,989	101.073	171,967	170,141	170,127	0	17	0	0	5.610	5.658	MJSD.	689	9,545	08/04/2006.	06/05/2023.
476556 DB 8	JERSEY CENTRAL POWER & LIGHT (144A)			1	2.B FE	1,551,764	109.459	1,634,223	1,493,000	1,529,772	0	(11,358)	0	0	4.700	3.823	AO	17,543	70,171	01/09/2019.	04/01/2024.
476556 DB 8	JERSEY CENTRAL POWER & LIGHT (144A)			1	2.B FE	994,810	109.459	1,094,590	1,000,000	998,084	0	514	0	0	4.700	4.762	AO	11,750	47,000	08/14/2013.	04/01/2024.
832696 AK 4	JM SMUCKER CO			1	2.B FE	2,003,800	111.568	2,231,360	2,000,000	2,001,790	0	(405)	0	0	3.500	3.476	MS	20,611	70,000	10/01/2015.	03/15/2025.
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 AK 4	JM SMUCKER CO			1	2.B FE	1,276,391	111.568	1,433,649	1,285,000	1,280,772	0	905	0	0	3.500	3.584	MS	13,243	44,975	09/23/2015.	03/15/2025.
832696 AR 9	JM SMUCKER CO			1	2.B FE	1,002,340	111.235	1,112,350	1,000,000	1,001,686	0	(218)	0	0	3.375	3.347	JD	1,500	33,750	12/05/2017.	12/15/2027.
832696 AR 9	JM SMUCKER CO			1	2.B FE	999,660	111.235	1,112,350	1,000,000	999,742	0	31	0	0	3.375	3.379	JD	1,500	33,750	12/04/2017.	12/15/2027.
24422E RE 1	JOHN DEERE CAPITAL CORP				1.F FE	1,080,270	101.877	1,018,770	1,000,000	1,005,030	0	(9,287)	0	0	3.900	2.936	JJ	18,308	39,000	11/22/2011.	07/12/2021.

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
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 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 UH 0	JOHN DEERE CAPITAL CORP				1.F FE	1,001,410	107.537	1,075,370	1,000,000	1,000,701	0	(278)	0	0	3.450	3.419	JD	2,300	34,500	06/05/2018.	06/07/2023.
78408L AB 3	JOHNSON (SC) & SON (144A)			1	1.G FE	1,032,240	107.600	1,076,000	1,000,000	1,012,740	0	(3,406)	0	0	3.350	2.964	MS	8,375	33,500	10/16/2014.	09/30/2024.
78408L AB 3	JOHNSON (SC) & SON (144A)			1	1.G FE	324,532	107.600	338,940	315,000	318,772	0	(1,008)	0	0	3.350	2.987	MS	2,638	10,553	10/21/2014.	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	2,119,113	118.082	1,944,811	1,647,000	1,802,030	0	(50,704)	0	0	6.730	3.268	MN	14,163	110,843	02/14/2014.	11/15/2023.
478160 AZ 7	JOHNSON & JOHNSON			1	1.A FE	546,208	101.180	505,900	500,000	502,947	0	(7,852)	0	0	3.550	1.946	MN	2,268	17,750	03/24/2015.	05/15/2021.
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	1,051,530	109.376	1,093,760	1,000,000	1,018,074	0	(5,856)	0	0	3.375	2.728	JD	2,438	33,750	11/18/2014.	12/05/2023.
478160 BH 6	JOHNSON & JOHNSON			1	1.A FE	1,499,115	109.376	1,640,640	1,500,000	1,499,683	0	93	0	0	3.375	3.382	JD	3,656	50,625	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.
478160 BT 0	JOHNSON & JOHNSON			1	1.A FE	1,996,140	103.645	2,072,900	2,000,000	1,998,712	0	565	0	0	2.050	2.080	MS	13,667	41,000	03/21/2016.	03/01/2023.
478160 BY 9	JOHNSON & JOHNSON			1	1.A FE	998,590	108.832	1,088,320	1,000,000	999,212	0	138	0	0	2.450	2.466	MS	8,167	24,500	02/25/2016.	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	998,810	112.852	1,128,520	1,000,000	999,171	0	104	0	0	2.900	2.913	JJ	13,372	29,000	11/08/2017.	01/15/2028.
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 HZ 6	JP MORGAN CHASE				1.F FE	991,520	101.539	1,015,390	1,000,000	999,496	0	1,008	0	0	4.625	4.737	MN	6,552	46,250	11/21/2011.	05/10/2021.
46625H JC 5	JP MORGAN CHASE				1.F FE	1,998,700	102.602	2,052,040	2,000,000	1,999,816	0	151	0	0	4.350	4.358	FA	32,867	87,000	08/03/2011.	08/15/2021.
46625H JD 3	JP MORGAN CHASE				1.F FE	550,783	104.467	522,335	500,000	508,561	0	(7,823)	0	0	4.500	2.853	JJ	9,813	22,500	03/24/2015.	01/24/2022.
46625H JE 1	JP MORGAN CHASE				1.F FE	1,029,750	105.202	1,052,020	1,000,000	1,005,777	0	(3,231)	0	0	3.250	2.903	MS	8,847	32,500	10/12/2012.	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	999,920	105.887	1,058,870	1,000,000	999,965	0	9	0	0	3.200	3.201	JJ	13,867	32,000	01/17/2013.	01/25/2023.
46625H JH 4	JP MORGAN CHASE				1.F FE	998,640	105.887	1,058,870	1,000,000	999,668	0	146	0	0	3.200	3.216	JJ	13,867	32,000	02/06/2013.	01/25/2023.
46625H JH 4	JP MORGAN CHASE				1.F FE	693,399	105.887	741,209	700,000	697,992	0	918	0	0	3.200	3.344	JJ	9,707	22,400	08/12/2015.	01/25/2023.
46625H JT 8	JP MORGAN CHASE				1.F FE	994,420	110.140	1,101,400	1,000,000	998,018	0	585	0	0	3.875	3.943	FA	16,146	38,750	01/21/2014.	02/01/2024.
46625H JX 9	JP MORGAN CHASE				1.F FE	995,100	110.528	1,105,280	1,000,000	998,116	0	508	0	0	3.625	3.684	MN	4,833	36,250	05/06/2014.	05/13/2024.
46625H KC 3	JP MORGAN CHASE			2	1.F FE	1,995,560	109.566	2,191,320	2,000,000	1,998,006	0	447	0	0	3.125	3.151	JJ	27,431	62,500	01/15/2015.	01/23/2025.
46625H MN 7	JP MORGAN CHASE			2	1.F FE	1,028,040	113.665	1,136,650	1,000,000	1,013,796	0	(2,922)	0	0	3.900	3.551	JJ	17,983	39,000	09/24/2015.	07/15/2025.
46625H MN 7	JP MORGAN CHASE			2	1.F FE	3,069,900	113.665	3,409,950	3,000,000	3,034,477	0	(7,287)	0	0	3.900	3.609	JJ	53,950	117,000	09/28/2015.	07/15/2025.
46625H MN 7	JP MORGAN CHASE			2	1.F FE	996,240	113.665	1,136,650	1,000,000	998,092	0	374	0	0	3.900	3.946	JJ	17,983	39,000	07/14/2015.	07/15/2025.
46625H QJ 2	JP MORGAN CHASE			2	1.F FE	999,250	100.160	1,001,600	1,000,000	999,937	0	138	0	0	2.550	2.566	MS	8,500	25,500	02/25/2016.	03/01/2021.
46625H QW 3	JP MORGAN CHASE			2	1.F FE	1,018,500	111.974	1,119,740	1,000,000	1,010,396	0	(1,896)	0	0	3.300	3.074	AO	8,250	33,000	06/22/2016.	04/01/2026.
46625H RV 4	JP MORGAN CHASE			1	1.F FE	997,840	110.973	1,109,730	1,000,000	998,660	0	206	0	0	2.950	2.975	AO	7,375	29,500	07/14/2016.	10/01/2026.
46625H RY 8	JP MORGAN CHASE			1	1.F FE	1,004,970	115.019	1,150,190	1,000,000	1,003,215	0	(466)	0	0	3.782	3.722	FA	15,758	37,820	01/27/2017.	02/01/2028.
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.

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
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	999,060	105.366	1,053,660	1,000,000	999,738	0	100	0	0	3.150	3.161	MS	9,275	31,500	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	1,904,108	104.237	2,084,740	2,000,000	1,966,388	0	13,269	0	0	3.000	3.745	MN	7,500	60,000	12/09/2015.	05/15/2023.
485170 BA 1	KANSAS CITY SOUTHERN			1	2.B FE	999,730	109.696	1,096,960	1,000,000	999,835	0	25	0	0	3.125	3.128	JD	2,604	31,250	05/12/2016.	06/01/2026.
485170 BD 5	KANSAS CITY SOUTHERN			1	2.B FE	4,995,700	108.552	5,427,600	5,000,000	4,996,013	0	367	0	0	2.875	2.885	MN	18,368	142,552	11/14/2019.	11/15/2029.
48238T AA 7	KAR AUCTION (144A)			1	5.A FE	2,050,000	103.028	2,060,560	2,000,000	2,022,447	0	(8,617)	0	0	5.125	4.627	JD	8,542	102,500	08/11/2017.	06/01/2025.
48238T AA 7	KAR AUCTION (144A)			1	5.A FE	3,392,750	103.028	3,410,227	3,310,000	3,346,093	0	(13,855)	0	0	5.125	4.641	JD	14,136	169,638	06/06/2017.	06/01/2025.
48238T AA 7	KAR AUCTION (144A)			1	5.A FE	1,747,453	103.028	1,760,749	1,709,000	1,726,974	0	(6,899)	0	0	5.125	4.658	JD	7,299	87,586	11/16/2017.	06/01/2025.
48238T AA 7	KAR AUCTION (144A)			1	5.A FE	255,000	103.028	257,570	250,000	252,197	0	(843)	0	0	5.125	4.734	JD	1,068	12,813	06/21/2017.	06/01/2025.
48238T AA 7	KAR AUCTION (144A)			1	5.A FE	1,016,250	103.028	1,030,280	1,000,000	1,007,813	0	(2,997)	0	0	5.125	4.777	JD	4,271	51,250	01/16/2018.	06/01/2025.
48238T AA 7	KAR AUCTION (144A)			1	5.A FE	1,000,000	103.028	1,030,280	1,000,000	1,000,000	0	0	0	0	5.125	5.125	JD	4,271	51,250	05/22/2017.	06/01/2025.
487836 BP 2	KELLOGG CO			1	2.B FE	998,960	112.579	1,125,790	1,000,000	999,392	0	99	0	0	3.250	3.262	AO	8,125	32,500	02/25/2016.	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.
487836 BX 5	KELLOGG CO			2	2.B FE	3,320,166	105.158	3,381,881	3,216,000	3,318,688	0	(1,478)	0	0	2.100	1.722	JD	5,628	33,768	11/06/2020.	06/01/2030.
489170 AC 4	KENNAMETAL INC			1	2.C FE	1,003,270	102.681	1,026,810	1,000,000	1,000,359	0	(384)	0	0	3.875	3.835	FA	14,639	38,750	02/22/2012.	02/15/2022.
491674 BK 2	KENTUCKY UTILITIES			1	1.F FE	1,008,510	110.922	1,109,220	1,000,000	1,004,239	0	(863)	0	0	3.300	3.198	AO	8,250	33,000	09/23/2015.	10/01/2025.
491674 BK 2	KENTUCKY UTILITIES			1	1.F FE	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	1,500,302	101.762	1,469,443	1,444,000	1,448,319	0	(6,776)	0	0	3.200	2.713	MN	5,904	46,208	07/10/2012.	11/15/2021.
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	1,063,570	112.168	1,121,680	1,000,000	1,034,855	0	(7,008)	0	0	3.400	2.595	MN	4,344	34,000	09/20/2016.	11/15/2025.
26138E AS 8	KEURIG DR PEPPER INC			1	2.B FE	1,988,060	112.168	2,243,360	2,000,000	1,993,629	0	1,170	0	0	3.400	3.471	MN	8,689	68,000	10/29/2015.	11/15/2025.
26138E AU 3	KEURIG DR PEPPER INC			1	2.B FE	988,840	109.243	1,092,430	1,000,000	993,249	0	1,078	0	0	2.550	2.678	MS	7,508	25,500	09/09/2016.	09/15/2026.
26138E AU 3	KEURIG DR PEPPER INC			1	2.B FE	945,230	109.243	1,092,430	1,000,000	964,446	0	5,584	0	0	2.550	3.237	MS	7,508	25,500	05/24/2017.	09/15/2026.
26138E AX 7	KEURIG DR PEPPER INC			1	2.B FE	1,013,880	114.320	1,143,200	1,000,000	1,009,330	0	(1,333)	0	0	3.430	3.263	JD	1,524	34,300	06/05/2017.	06/15/2027.
49271V AF 7	KEURIG DR PEPPER INC			1	2.B FE	4,990,850	121.710	6,085,516	5,000,000	4,992,652	0	793	0	0	4.597	4.620	MN	22,985	229,850	05/15/2018.	05/25/2028.
49327M 2K 9	KEY BANK NA				1.G FE	997,630	111.379	1,113,790	1,000,000	998,840	0	236	0	0	3.300	3.328	JD	2,750	33,000	05/27/2015.	06/01/2025.
49327M 2Q 6	KEY BANK NA				1.G FE	999,210	101.934	1,019,340	1,000,000	999,803	0	202	0	0	2.500	2.521	MN	2,708	25,000	12/06/2017.	11/22/2021.
49327M 2S 2	KEY BANK NA				1.G FE	999,670	102.948	1,029,480	1,000,000	999,894	0	66	0	0	2.400	2.407	JD	1,467	24,000	06/06/2017.	06/09/2022.
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	2,994,870	119.148	3,574,440	3,000,000	2,995,908	0	453	0	0	4.100	4.121	AO	20,500	123,000	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.
49338L AE 3	KEYSIGHT TECHNOLOGIES			1	2.B FE	3,361,080	119.210	3,576,300	3,000,000	3,304,812	0	(45,997)	0	0	4.600	2.755	AO	32,583	138,000	10/08/2019.	04/06/2027.
49338L AE 3	KEYSIGHT TECHNOLOGIES			1	2.B FE	2,048,900	119.210	2,384,200	2,000,000	2,032,532	0	(4,649)	0	0	4.600	4.290	AO	21,722	92,000	04/11/2017.	04/06/2027.
49338L AE 3	KEYSIGHT TECHNOLOGIES			1	2.B FE	998,730	119.210	1,192,100	1,000,000	999,073	0	116	0	0	4.600	4.616	AO	10,861	46,000	03/28/2017.	04/06/2027.
49338L AF 0	KEYSIGHT TECHNOLOGIES			1	2.B FE	3,258,870	110.478	3,314,340	3,000,000	3,253,781	0	(5,089)	0	0	3.000	1.926	AO	15,000	45,000	10/21/2020.	10/30/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
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.
49338C AB 9	KEYSPAN GAS EAST CORP		C	1	1.G FE	1,917,120	109.963	2,199,260	2,000,000	1,942,916	0	9,091	0	0	2.742	3.302	FA	20,717	54,840	01/24/2018.	08/15/2026.
494368 BH 5	KIMBERLY-CLARK			1	1.F FE	1,428,392	102.506	1,522,214	1,485,000	1,475,941	0	7,500	0	0	2.400	2.934	MS	11,880	35,640	02/04/2014.	03/01/2022.
494368 BJ 1	KIMBERLY-CLARK			1	1.F FE	494,110	105.122	525,610	500,000	498,132	0	738	0	0	2.400	2.560	JD	1,000	12,000	03/24/2015.	06/01/2023.
494368 BJ 1	KIMBERLY-CLARK			1	1.F FE	1,364,280	105.122	1,576,830	1,500,000	1,460,703	0	15,302	0	0	2.400	3.540	JD	3,000	36,000	01/03/2014.	06/01/2023.
494368 BQ 5	KIMBERLY-CLARK			1	1.F FE	997,120	108.081	1,080,810	1,000,000	998,688	0	289	0	0	2.650	2.683	MS	8,833	26,500	02/24/2015.	03/01/2025.
494368 BR 3	KIMBERLY-CLARK			1	1.F FE	996,310	111.241	1,112,410	1,000,000	998,140	0	365	0	0	3.050	3.093	FA	11,522	30,500	08/03/2015.	08/15/2025.
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.
494368 BY 8	KIMBERLY-CLARK			1	1.F FE	5,313,896	119.968	5,770,461	4,810,000	5,238,398	0	(50,381)	0	0	3.950	2.646	MN	31,666	189,995	06/26/2019.	11/01/2028.
494368 BZ 5	KIMBERLY-CLARK			1	1.F FE	3,009,060	115.368	3,461,040	3,000,000	3,007,622	0	(817)	0	0	3.200	3.164	AO	17,600	96,000	04/24/2019.	04/25/2029.
494368 CC 5	KIMBERLY-CLARK LS:100K	LS		1	1.F FE	3,000,000	101.378	3,041,340	3,000,000	3,000,000	0	0	0	0	1.050	1.050	MS	9,625	0	09/08/2020.	09/15/2027.
49446R AN 9	KIMCO REALTY CORP			1	2.A FE	997,940	105.065	1,050,650	1,000,000	999,386	0	302	0	0	3.400	3.433	MN	5,667	34,000	10/08/2015.	11/01/2022.
49446R AN 9	KIMCO REALTY CORP			1	2.A FE	1,986,380	105.065	2,101,300	2,000,000	1,996,061	0	2,011	0	0	3.400	3.510	MN	11,333	68,000	10/07/2015.	11/01/2022.
49446R AP 4	KIMCO REALTY CORP			1	2.A FE	2,837,190	109.049	3,271,470	3,000,000	2,870,222	0	19,934	0	0	2.800	3.640	AO	21,000	84,000	04/24/2019.	10/01/2026.
49446R AU 3	KIMCO REALTY CORP			1	2.A FE	998,430	109.408	1,094,080	1,000,000	999,072	0	205	0	0	3.300	3.324	FA	13,750	33,000	08/01/2017.	02/01/2025.
494550 BV 7	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	4,029,480	111.532	4,461,280	4,000,000	4,018,058	0	(4,821)	0	0	4.250	4.107	MS	56,667	170,000	07/26/2018.	09/01/2024.
49456B AF 8	KINDER MORGAN INC			1	2.B FE	3,206,670	114.145	3,424,350	3,000,000	3,156,416	0	(34,763)	0	0	4.300	2.961	JD	10,750	129,000	07/15/2019.	06/01/2025.
49456B AF 8	KINDER MORGAN INC			1	2.B FE	1,015,370	114.145	1,141,450	1,000,000	1,009,628	0	(2,076)	0	0	4.300	4.047	JD	3,583	43,000	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	2,190,600	117.371	2,347,420	2,000,000	2,170,288	0	(20,312)	0	0	4.300	2.931	MS	28,667	86,000	01/24/2020.	03/01/2028.
49456B AP 6	KINDER MORGAN INC			1	2.B FE	2,182,280	117.371	2,347,420	2,000,000	2,162,348	0	(19,932)	0	0	4.300	2.992	MS	28,667	86,000	01/15/2020.	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.
49456B AP 6	KINDER MORGAN INC			1	2.B FE	1,946,940	117.371	2,347,420	2,000,000	1,958,712	0	4,743	0	0	4.300	4.641	MS	28,667	86,000	06/05/2018.	03/01/2028.
500255 AS 3	KOHLS CORP			1	2.C FE	1,008,130	103.792	1,037,920	1,000,000	1,001,674	0	(866)	0	0	3.250	3.157	FA	13,542	32,500	09/19/2012.	02/01/2023.
500255 AS 3	KOHLS CORP			1	2.C FE	1,999,880	103.792	2,075,840	2,000,000	2,000,000	0	0	0	0	3.250	3.250	FA	27,083	65,000	09/18/2012.	02/01/2023.
500255 AT 1	KOHLS CORP			1	2.C FE	997,500	106.990	1,069,900	1,000,000	999,160	0	252	0	0	4.750	4.780	JD	2,111	47,500	09/05/2013.	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	778,597	110.171	833,994	757,000	767,642	0	(2,251)	0	0	3.950	3.594	JJ	13,788	29,902	09/23/2015.	07/15/2025.
50077L AK 2	KRAFT HEINZ FOODS CO			1	3.A FE	1,002,360	110.171	1,101,710	1,000,000	1,001,161	0	(237)	0	0	3.950	3.921	JJ	18,214	39,500	06/24/2015.	07/15/2025.
50077L AK 2	KRAFT HEINZ FOODS CO			1	3.A FE	1,997,340	110.171	2,203,420	2,000,000	1,998,655	0	260	0	0	3.950	3.966	JJ	36,428	79,000	06/23/2015.	07/15/2025.
501044 CQ 2	KROGER CO			1	2.A FE	1,987,100	103.156	2,063,120	2,000,000	1,998,004	0	1,436	0	0	3.400	3.477	AO	14,356	68,000	04/10/2012.	04/15/2022.
501044 CX 7	KROGER CO			1	2.A FE	2,992,650	100.080	3,002,400	3,000,000	2,999,895	0	1,110	0	0	3.300	3.339	JJ	45,650	99,000	12/16/2013.	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.
501044 DE 8	KROGER CO			1	2.A FE	996,760	109.343	1,093,430	1,000,000	998,007	0	311	0	0	2.650	2.687	AO	5,594	26,500	09/26/2016.	10/15/2026.
501044 DJ 7	KROGER CO			1	2.A FE	999,410	115.088	1,150,880	1,000,000	999,571	0	53	0	0	3.700	3.707	FA	15,417	37,000	07/17/2017.	08/01/2027.
50540R AL 6	LABORATORY CORP			1	2.B FE	998,840	104.633	1,046,330	1,000,000	999,743	0	128	0	0	3.750	3.764	FA	13,333	37,500	08/20/2012.	08/23/2022.

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
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	1,997,000	110.516	2,210,320	2,000,000	1,998,600	0	303	0	0	3.600	3.618	FA	30,000	72,000	01/21/2015.	02/01/2025.
50540R AT 9	LABORATORY CORP			1	2.B FE	1,007,890	108.876	1,088,760	1,000,000	1,004,276	0	(1,139)	0	0	3.250	3.120	MS	10,833	32,500	09/15/2017.	09/01/2024.
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.
505588 BJ 1	LACLEDE GAS CO			1	1.F FE	1,993,940	106.838	2,136,760	2,000,000	1,998,156	0	642	0	0	3.400	3.436	FA	25,689	68,000	08/06/2013.	08/15/2023.
50587K AA 9	LAFARGEHOLCIM FINANCE US (144A)		C	1	2.B FE	1,014,400	110.035	1,100,350	1,000,000	1,008,639	0	(1,416)	0	0	3.500	3.326	MS	9,625	35,000	09/21/2016.	09/22/2026.
50587K AA 9	LAFARGEHOLCIM FINANCE US (144A)		C	1	2.B FE	997,710	110.035	1,100,350	1,000,000	998,419	0	239	0	0	3.500	3.530	MS	9,625	35,000	12/07/2017.	09/22/2026.
513075 BL 4	LAMAR MEDIA CORP			1	4.A FE	462,675	103.302	480,354	465,000	462,954	0	279	0	0	5.750	5.850	FA	11,141	13,369	03/17/2020.	02/01/2026.
513075 BR 1	LAMAR MEDIA CORP			1	4.A FE	250,000	102.957	257,393	250,000	250,000	0	0	0	0	3.750	3.750	JJ	4,323	4,141	01/23/2020.	02/15/2028.
513075 BT 7	LAMAR MEDIA CORP			2	3.C FE	1,008,750	103.937	1,039,370	1,000,000	1,007,856	0	(894)	0	0	4.000	3.873	JD	1,778	34,333	01/24/2020.	02/15/2030.
513075 BT 7	LAMAR MEDIA CORP			2	3.C FE	250,000	103.937	259,843	250,000	250,000	0	0	0	0	4.000	4.000	JD	444	8,583	01/23/2020.	02/15/2030.
513075 BT 7	LAMAR MEDIA CORP			2	3.C FE	995,000	103.937	1,039,370	1,000,000	995,177	0	177	0	0	4.000	4.064	JD	1,778	20,000	08/17/2020.	02/15/2030.
513075 BW 0	LAMAR MEDIA CORP			1	3.C FE	500,000	106.500	532,500	500,000	500,000	0	0	0	0	4.875	4.875	MS	7,177	8,260	05/11/2020.	01/15/2029.
513075 BW 0	LAMAR MEDIA CORP			1	3.C FE	496,250	106.500	532,500	500,000	496,412	0	162	0	0	4.875	4.984	MS	7,177	8,260	05/14/2020.	01/15/2029.
513272 AA 2	LAMB WESTON HOLDINGS (144A)			1	3.B FE	576,438	104.500	600,875	575,000	575,647	0	(220)	0	0	4.625	4.580	MN	4,432	26,594	02/16/2017.	11/01/2024.
513272 AA 2	LAMB WESTON HOLDINGS (144A)			1	3.B FE	1,100,000	104.500	1,149,500	1,100,000	1,100,000	0	0	0	0	4.625	4.625	MN	8,479	50,875	11/10/2016.	11/01/2024.
513272 AA 2	LAMB WESTON HOLDINGS (144A)			1	3.B FE	990,000	104.500	1,045,000	1,000,000	994,638	0	1,232	0	0	4.625	4.778	MN	7,708	46,250	11/17/2016.	11/01/2024.
513272 AA 2	LAMB WESTON HOLDINGS (144A)			1	3.B FE	987,500	104.500	1,045,000	1,000,000	993,326	0	1,536	0	0	4.625	4.816	MN	7,708	46,250	11/18/2016.	11/01/2024.
513272 AA 2	LAMB WESTON HOLDINGS (144A)			1	3.B FE	98,000	104.500	104,500	100,000	98,728	0	293	0	0	4.625	4.992	MN	771	4,625	05/24/2018.	11/01/2024.
513272 AB 0	LAMB WESTON HOLDINGS (144A)			1	3.B FE	1,043,125	104.717	1,047,170	1,000,000	1,031,483	0	(8,287)	0	0	4.875	3.899	MN	8,125	48,750	07/30/2019.	11/01/2026.
513272 AB 0	LAMB WESTON HOLDINGS (144A)			1	3.B FE	1,042,500	104.717	1,047,170	1,000,000	1,031,256	0	(8,024)	0	0	4.875	3.926	MN	8,125	48,750	07/31/2019.	11/01/2026.
513272 AB 0	LAMB WESTON HOLDINGS (144A)			1	3.B FE	1,940,000	104.717	2,094,340	2,000,000	1,953,570	0	6,602	0	0	4.875	5.342	MN	16,250	97,500	11/07/2018.	11/01/2026.
513272 AB 0	LAMB WESTON HOLDINGS (144A)			1	3.B FE	1,937,500	104.717	2,094,340	2,000,000	1,951,714	0	6,862	0	0	4.875	5.361	MN	16,250	97,500	11/05/2018.	11/01/2026.
524660 AX 5	LEGGETT & PLATT			1	2.C FE	997,440	107.305	1,073,050	1,000,000	998,860	0	260	0	0	3.800	3.831	MN	4,856	38,000	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.
524660 AZ 0	LEGGETT & PLATT			1	2.C FE	2,981,730	114.501	3,435,030	3,000,000	2,984,309	0	1,534	0	0	4.400	4.476	MS	38,867	132,000	03/04/2019.	03/15/2029.
526057 CT 9	LENNAR CORP			1	2.C FE	6,290,944	118.687	7,293,316	6,145,000	6,243,598	0	(17,398)	0	0	5.250	4.878	JD	26,884	322,613	02/12/2018.	06/01/2026.
526107 AD 9	LENNOX INTERNATIONAL INC			1	2.C FE	1,005,200	105.502	1,055,020	1,000,000	1,002,405	0	(841)	0	0	3.000	2.907	MN	3,833	30,000	07/13/2017.	11/15/2023.
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	976,660	105.502	1,055,020	1,000,000	987,716	0	3,993	0	0	3.000	3.452	MN	3,833	30,000	02/21/2018.	11/15/2023.
74005P BF 0	LINDE INC/CT			1	1.F FE	3,359,766	104.456	3,601,643	3,448,000	3,401,402	0	20,638	0	0	2.700	3.359	FA	33,618	93,096	12/10/2018.	02/21/2023.
74005P BN 3	LINDE INC/CT			1	1.F FE	996,170	108.389	1,083,890	1,000,000	998,291	0	387	0	0	2.650	2.694	FA	10,747	26,500	01/29/2015.	02/05/2025.
74005P BN 3	LINDE INC/CT			1	1.F FE	3,247,078	108.389	3,744,840	3,455,000	3,312,047	0	31,719	0	0	2.650	3.749	FA	37,132	91,558	11/27/2018.	02/05/2025.
74005P BQ 6	LINDE INC/CT			1	1.F FE	347,509	112.126	380,107	339,000	344,402	0	(1,028)	0	0	3.200	2.845	JJ	4,520	10,848	11/15/2017.	01/30/2026.
74005P BQ 6	LINDE INC/CT			1	1.F FE	2,042,520	112.126	2,242,520	2,000,000	2,022,658	0	(4,296)	0	0	3.200	2.947	JJ	26,667	64,000	02/04/2016.	01/30/2026.
74005P BQ 6	LINDE INC/CT			1	1.F FE	995,840	112.126	1,121,260	1,000,000	997,749	0	398	0	0	3.200	3.248	JJ	13,333	32,000	09/21/2015.	01/30/2026.
74005P BT 0	LINDE INC/CT			1	1.F FE	983,270	99.029	990,290	1,000,000	983,325	0	55	0	0	1.100	1.285	FA	4,308	0	12/16/2020.	08/10/2030.
538034 AK 5	LIVE NATION ENTERTAINMENT (144A)			1	4.C FE	2,005,000	101.400	2,028,000	2,000,000	2,001,671	0	(920)	0	0	4.875	4.823	MN	16,250	97,500	01/31/2017.	11/01/2024.
538034 AK 5	LIVE NATION ENTERTAINMENT (144A)			1	4.C FE	2,005,000	101.400	2,028,000	2,000,000	2,001,571	0	(866)	0	0	4.875	4.826	MN	16,250	97,500	10/28/2016.	11/01/2024.
538034 AK 5	LIVE NATION ENTERTAINMENT (144A)			1	4.C FE	3,000,000	101.400	3,042,000	3,000,000	3,000,000	0	0	0	0	4.875	4.875	MN	24,375	146,250	11/01/2016.	11/01/2024.

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
538034 AK 5	LIVE NATION ENTERTAINMENT (144A)			1	4.C FE	998,750	101.400	1,014,000	1,000,000	999,278	0	152	0	0	4.875	4.894	MN	8,125	48,750	11/09/2016.	11/01/2024.
538034 AK 5	LIVE NATION ENTERTAINMENT (144A)			1	4.C FE	968,750	101.400	1,014,000	1,000,000	978,723	0	4,844	0	0	4.875	5.496	MN	8,125	48,750	11/13/2018.	11/01/2024.
538034 AN 9	LIVE NATION ENTERTAINMENT (144A)			1	4.C FE	3,018,750	102.650	3,079,500	3,000,000	3,010,695	0	(3,050)	0	0	5.625	5.499	MS	49,688	168,750	04/09/2018.	03/15/2026.
539830 AY 5	LOCKHEED MARTIN CORP			1	1.G FE	554,499	102.114	567,754	556,000	555,858	0	169	0	0	3.350	3.382	MS	5,484	18,626	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 LS:351K	LS		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 LS:351K	LS		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	1,010,710	105.114	1,051,140	1,000,000	1,003,127	0	(1,593)	0	0	3.100	2.928	JJ	14,294	31,000	12/01/2015.	01/15/2023.
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	995,050	113.641	1,136,410	1,000,000	997,338	0	472	0	0	3.550	3.608	JJ	16,369	35,500	11/17/2015.	01/15/2026.
539830 BH 1	LOCKHEED MARTIN CORP			1	1.G FE	3,969,120	113.641	4,545,640	4,000,000	3,983,334	0	2,954	0	0	3.550	3.641	JJ	65,478	142,000	11/16/2015.	01/15/2026.
539830 BH 1	LOCKHEED MARTIN CORP			1	1.G FE	1,968,060	113.641	2,272,820	2,000,000	1,977,694	0	3,942	0	0	3.550	3.795	JJ	32,739	71,000	06/25/2018.	01/15/2026.
539830 BP 3	LOCKHEED MARTIN CORP			1	1.G FE	1,406,967	104.988	1,409,989	1,343,000	1,406,539	0	(428)	0	0	1.850	1.303	JD	1,104	14,148	12/03/2020.	06/15/2030.
539830 BP 3	LOCKHEED MARTIN CORP			1	1.G FE	1,889,762	104.988	1,893,984	1,804,000	1,889,189	0	(573)	0	0	1.850	1.304	JD	1,483	19,005	12/03/2020.	06/15/2030.
539830 BP 3	LOCKHEED MARTIN CORP			1	1.G FE	10,555,377	104.988	10,591,189	10,088,000	10,551,858	0	(3,519)	0	0	1.850	1.318	JD	8,295	106,274	12/02/2020.	06/15/2030.
539830 BP 3	LOCKHEED MARTIN CORP			1	1.G FE	1,777,894	104.988	1,784,796	1,700,000	1,777,415	0	(479)	0	0	1.850	1.323	JD	1,398	17,909	12/07/2020.	06/15/2030.
546676 AW 7	LOUISVILLE GAS & ELECTRIC			1	1.F FE	1,009,370	111.114	1,111,140	1,000,000	1,004,505	0	(982)	0	0	3.300	3.185	AO	8,250	33,000	09/22/2015.	10/01/2025.
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 CZ 8	LOWES COMPANIES			1	2.A FE	994,010	108.597	1,085,970	1,000,000	998,098	0	638	0	0	3.875	3.948	MS	11,410	38,750	09/04/2013.	09/15/2023.
548661 DD 6	LOWES COMPANIES			1	2.A FE	1,982,660	108.739	2,174,780	2,000,000	1,992,868	0	1,769	0	0	3.125	3.227	MS	18,403	62,500	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 DM 6	LOWES COMPANIES			1	2.A FE	961,730	108.571	1,085,710	1,000,000	975,404	0	4,226	0	0	2.500	3.006	AO	5,278	25,000	08/22/2017.	04/15/2026.
548661 DP 9	LOWES COMPANIES			1	2.A FE	1,996,920	112.243	2,244,860	2,000,000	1,997,892	0	289	0	0	3.100	3.118	MN	9,989	62,000	04/19/2017.	05/03/2027.
548661 DR 5	LOWES COMPANIES			1	2.A FE	4,992,950	116.724	5,836,200	5,000,000	4,993,782	0	613	0	0	3.650	3.667	AO	43,597	182,500	04/03/2019.	04/05/2029.
413875 AR 6	L3HARRIS TECH INC			1	2.B FE	1,000,000	112.326	1,123,260	1,000,000	1,000,000	0	0	0	0	3.832	3.832	AO	6,812	38,320	04/22/2015.	04/27/2025.
413875 AR 6	L3HARRIS TECH INC			1	2.B FE	980,120	112.326	1,123,260	1,000,000	990,297	0	2,005	0	0	3.832	4.078	AO	6,812	38,320	06/05/2015.	04/27/2025.
413875 AR 6	L3HARRIS TECH INC			1	2.B FE	973,330	112.326	1,123,260	1,000,000	986,751	0	2,734	0	0	3.832	4.169	AO	6,812	38,320	08/18/2015.	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 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	3,159,150	115.899	3,476,970	3,000,000	3,128,864	0	(20,387)	0	0	3.850	3.025	JD	5,133	115,500	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.
55305B AQ 4	M/I HOMES INC			1	3.C FE	102,250	104.364	104,364	100,000	101,287	0	(320)	0	0	5.625	5.225	FA	2,344	5,625	10/20/2017.	08/01/2025.
55305B AQ 4	M/I HOMES INC			1	3.C FE	2,045,000	104.364	2,087,280	2,000,000	2,025,671	0	(6,382)	0	0	5.625	5.226	FA	46,875	112,500	10/13/2017.	08/01/2025.
55305B AQ 4	M/I HOMES INC			1	3.C FE	1,021,250	104.364	1,043,640	1,000,000	1,012,185	0	(3,028)	0	0	5.625	5.246	FA	23,438	56,250	10/30/2017.	08/01/2025.
55305B AQ 4	M/I HOMES INC			1	3.C FE	1,018,750	104.364	1,043,640	1,000,000	1,010,430	0	(2,591)	0	0	5.625	5.300	FA	23,438	56,250	08/03/2017.	08/01/2025.
55305B AQ 4	M/I HOMES INC			1	3.C FE	1,088,725	104.364	1,116,695	1,070,000	1,080,882	0	(2,703)	0	0	5.625	5.308	FA	25,078	60,188	12/06/2017.	08/01/2025.
55305B AQ 4	M/I HOMES INC			1	3.C FE	500,000	104.364	521,820	500,000	500,000	0	0	0	0	5.625	5.625	FA	11,719	28,125	07/31/2017.	08/01/2025.
55305B AS 0	M/I HOMES INC			1	3.C FE	3,045,000	106.167	3,185,010	3,000,000	3,038,722	0	(6,278)	0	0	4.950	4.661	FA	61,875	77,963	01/08/2020.	02/01/2028.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55305B AS 0	M/I HOMES INC		..	1	3.C FE	2,500,000	106.167	2,654,175	2,500,000	2,500,000	0	0	0	0	4.950	4.950	FA	51,563	64,969	01/07/2020.	02/01/2028.
55616X AF 4	MACYS RETAIL HOLDINGS INC LS:116K	LS	..	1	4.A FE	593,232	99.750	556,605	558,000	556,605	(4,871)	(4,270)	0	0	3.875	3.072	JJ	9,970	21,623	09/17/2012.	01/15/2022.
55616X AH 0	MACYS RETAIL HOLDINGS INC		..	1	4.A FE	1,136,430	96.250	1,095,325	1,138,000	1,095,325	(42,304)	157	0	0	2.875	2.890	FA	12,360	32,718	11/14/2012.	02/15/2023.
559080 AH 9	MAGELLAN MIDSTREAM PARTNERS		..	1	2.A FE	4,465,747	107.931	5,045,774	4,675,000	4,533,830	0	30,219	0	0	3.200	3.986	MS	44,049	149,600	09/05/2018.	03/15/2025.
559080 AK 2	MAGELLAN MIDSTREAM PARTNERS		..	2	2.A FE	1,438,182	119.309	1,539,086	1,290,000	1,385,688	0	(17,620)	0	0	5.000	3.351	MS	21,500	64,500	11/29/2017.	03/01/2026.
559080 AK 2	MAGELLAN MIDSTREAM PARTNERS		..	2	2.A FE	1,624,707	119.309	1,823,042	1,528,000	1,593,852	0	(11,884)	0	0	5.000	4.025	MS	25,467	76,400	04/23/2018.	03/01/2026.
559080 AK 2	MAGELLAN MIDSTREAM PARTNERS		..	2	2.A FE	1,156,991	119.309	1,330,295	1,115,000	1,145,772	0	(5,496)	0	0	5.000	4.370	MS	18,583	55,750	11/26/2018.	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	1,006,670	113.182	1,131,820	1,000,000	1,004,639	0	(620)	0	0	3.400	3.321	FA	12,656	34,000	08/16/2017.	08/17/2027.
565849 AK 2	MARATHON OIL		..	1	2.C FE	1,015,526	102.815	1,046,657	1,018,000	1,017,472	0	265	0	0	2.800	2.828	MN	4,751	28,504	10/24/2012.	11/01/2022.
565849 AL 0	MARATHON OIL		..	1	2.C FE	997,710	107.282	1,072,820	1,000,000	998,848	0	230	0	0	3.850	3.878	JD	3,208	38,500	06/01/2015.	06/01/2025.
565849 AL 0	MARATHON OIL		..	1	2.C FE	990,150	107.282	1,072,820	1,000,000	994,036	0	1,206	0	0	3.850	3.998	JD	3,208	38,500	08/21/2017.	06/01/2025.
565849 AP 1	MARATHON OIL		..	1	2.C FE	2,072,480	111.183	2,223,660	2,000,000	2,059,061	0	(8,138)	0	0	4.400	3.867	JJ	40,578	88,000	04/24/2019.	07/15/2027.
565849 AP 1	MARATHON OIL		..	1	2.C FE	2,008,360	111.183	2,223,660	2,000,000	2,006,381	0	(854)	0	0	4.400	4.342	JJ	40,578	88,000	08/02/2018.	07/15/2027.
565849 AP 1	MARATHON OIL		..	1	2.C FE	1,098,026	111.183	1,216,342	1,094,000	1,097,072	0	(410)	0	0	4.400	4.349	JJ	22,196	48,136	08/02/2018.	07/15/2027.
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	996,340	111.183	1,111,830	1,000,000	997,397	0	334	0	0	4.400	4.446	JJ	20,289	44,000	07/13/2017.	07/15/2027.
56585A AD 4	MARATHON PETROLEUM		..	1	2.B FE	1,179,940	100.711	1,007,110	1,000,000	1,003,933	0	(23,602)	0	0	5.125	2.708	MS	17,083	51,250	10/12/2012.	03/01/2021.
56585A AD 4	MARATHON PETROLEUM		..	1	2.B FE	2,017,187	100.711	1,796,684	1,784,000	1,790,256	0	(37,642)	0	0	5.125	2.960	MS	30,477	91,430	06/13/2014.	03/01/2021.
56585A AD 4	MARATHON PETROLEUM		..	1	2.B FE	999,470	100.711	1,007,110	1,000,000	999,845	0	(15)	0	0	5.125	5.131	MS	17,083	51,250	01/27/2011.	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	LS	..	1	2.C FE	993,140	101.357	1,013,570	1,000,000	999,119	0	1,047	0	0	3.125	3.235	AO	6,597	31,250	10/06/2014.	10/15/2021.
571903 AP 8	MARRIOTT INTERNATIONAL		..	1	2.C FE	1,977,520	108.327	2,166,540	2,000,000	1,988,215	0	2,201	0	0	3.750	3.886	AO	18,750	75,000	09/09/2015.	10/01/2025.
571903 AS 2	MARRIOTT INTERNATIONAL		..	1	2.C FE	996,670	106.748	1,067,480	1,000,000	998,050	0	321	0	0	3.125	3.164	JD	1,389	31,250	06/07/2016.	06/15/2026.
571903 AS 2	MARRIOTT INTERNATIONAL		..	1	2.C FE	512,222	106.748	548,685	514,000	512,819	0	195	0	0	3.125	3.171	JD	714	16,063	11/07/2017.	06/15/2026.
571903 AV 5	MARRIOTT INTERNATIONAL		..	1	2.C FE	1,955,200	103.285	2,065,700	2,000,000	1,983,446	0	7,362	0	0	3.125	3.532	FA	23,611	62,500	12/13/2016.	02/15/2023.
571903 AW 3	MARRIOTT INTERNATIONAL		..	1	2.C FE	2,993,130	107.800	3,234,000	3,000,000	2,996,172	0	797	0	0	3.750	3.782	MS	33,125	112,500	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	3,997,360	108.330	4,333,200	4,000,000	3,997,994	0	420	0	0	2.700	2.712	AO	27,000	108,000	03/26/2019.	04/01/2025.
571676 AA 3	MARS INC (144A)		..	1	1.F FE	7,927,920	108.330	8,666,400	8,000,000	7,947,341	0	11,450	0	0	2.700	2.865	AO	54,000	216,000	04/08/2019.	04/01/2025.
573284 AN 6	MARTIN MARIETTA MATERIALS		..	1	2.B FE	3,183,150	111.595	3,347,850	3,000,000	3,129,317	0	(37,387)	0	0	4.250	2.854	JJ	63,396	127,500	07/17/2019.	07/02/2024.
573284 AN 6	MARTIN MARIETTA MATERIALS		..	1	2.B FE	152,037	111.595	158,465	142,000	147,213	0	(1,500)	0	0	4.250	3.057	JJ	3,001	6,035	08/28/2017.	07/02/2024.
573284 AN 6	MARTIN MARIETTA MATERIALS		..	1	2.B FE	25,387	111.595	27,899	25,000	25,188	0	(53)	0	0	4.250	4.009	JJ	528	1,063	12/19/2016.	07/02/2024.
573284 AN 6	MARTIN MARIETTA MATERIALS		..	1	2.B FE	1,011,220	111.595	1,115,950	1,000,000	1,004,389	0	(1,222)	0	0	4.250	4.109	JJ	21,132	42,500	09/15/2014.	07/02/2024.
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	1,995,280	112.103	2,242,060	2,000,000	1,996,763	0	437	0	0	3.450	3.478	JD	5,750	69,000	05/18/2017.	06/01/2027.
573284 AQ 9	MARTIN MARIETTA MATERIALS		..	1	2.B FE	1,906,060	112.103	2,242,060	2,000,000	1,930,872	0	9,248	0	0	3.450	4.067	JD	5,750	69,000	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	997,500	113.372	1,133,720	1,000,000	998,152	0	229	0	0	3.500	3.530	JD	1,556	35,000	12/06/2017.	12/15/2027.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
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 BH 8	MASCO CORP			1	2.C FE	1,644,375	106.504	1,597,560	1,500,000	1,531,463	0	(25,032)	0	0	5.950	4.142	MS	26,279	89,250	02/10/2016.	03/15/2022.
574599 BH 8	MASCO CORP			1	2.C FE	3,365,313	106.504	3,221,746	3,025,000	3,085,839	0	(48,375)	0	0	5.950	4.215	MS	52,996	179,988	07/14/2014.	03/15/2022.
574599 BH 8	MASCO CORP			1	2.C FE	1,108,750	106.504	1,065,040	1,000,000	1,019,545	0	(15,535)	0	0	5.950	4.263	MS	17,519	59,500	07/29/2014.	03/15/2022.
574599 BH 8	MASCO CORP			1	2.C FE	87,300	106.504	85,203	80,000	81,287	0	(1,021)	0	0	5.950	4.556	MS	1,402	4,760	04/29/2014.	03/15/2022.
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	1,000,370	113.618	1,136,180	1,000,000	1,000,236	0	(30)	0	0	3.500	3.496	MN	4,472	35,000	06/13/2017.	11/15/2027.
574599 BP 0	MASCO CORP			1	2.B FE	4,186,752	101.885	4,245,548	4,167,000	4,186,408	0	(343)	0	0	2.000	1.946	AO	23,845	0	10/22/2020.	10/01/2030.
574599 BP 0	MASCO CORP			1	2.B FE	999,270	101.885	1,018,850	1,000,000	999,279	0	9	0	0	2.000	2.008	AO	5,722	0	09/09/2020.	10/01/2030.
575718 AG 6	MASS INSTITUTE OF TECH (TXBL)			1	1.A FE	52,950,000	116.093	61,471,244	52,950,000	52,950,000	0	0	0	0	2.989	2.989	JJ	791,338	839,697	12/17/2019.	07/01/2050.
57629W BR 0	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	999,210	103.882	1,038,820	1,000,000	999,824	0	84	0	0	2.500	2.509	AO	5,139	25,000	10/11/2012.	10/17/2022.
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 BR 0	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	495,387	103.882	519,410	500,000	498,815	0	632	0	0	2.500	2.635	AO	2,569	12,500	03/24/2015.	10/17/2022.
57629W BV 1	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	203,780	109.837	219,674	200,000	201,555	0	(445)	0	0	3.600	3.346	AO	1,640	7,200	08/12/2015.	04/09/2024.
57629W BV 1	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	997,250	109.837	1,098,370	1,000,000	998,950	0	286	0	0	3.600	3.633	AO	8,200	36,000	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 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 (LS:350K	LS			1.B FE	4,981,600	100.026	5,001,300	5,000,000	4,981,926	0	326	0	0	1.550	1.590	AO	17,653	0	10/07/2020.	10/09/2030.
57629W CW 8	MASSMUTUAL GLOBAL FUNDING II (LS:350K	LS			1.B FE	4,956,950	100.026	5,001,300	5,000,000	4,957,691	0	741	0	0	1.550	1.644	AO	17,653	0	10/21/2020.	10/09/2030.
57636Q AB 0	MASTERCARD INC			1	1.E FE	1,589,626	109.630	1,697,072	1,548,000	1,563,692	0	(4,541)	0	0	3.375	3.044	AO	13,061	52,245	10/29/2014.	04/01/2024.
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	1,013,330	109.630	1,096,300	1,000,000	1,005,389	0	(1,559)	0	0	3.375	3.198	AO	8,438	33,750	07/13/2015.	04/01/2024.
57636Q AB 0	MASTERCARD INC			1	1.E FE	999,490	109.630	1,096,300	1,000,000	999,781	0	52	0	0	3.375	3.381	AO	8,438	33,750	03/27/2014.	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	1,996,380	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	1,001,170	115.389	1,153,890	1,000,000	1,000,850	0	(106)	0	0	3.500	3.486	FA	12,153	35,000	02/22/2018.	02/26/2028.
57636Q AJ 3	MASTERCARD INC			1	1.E FE	2,001,440	115.389	2,307,780	2,000,000	2,001,091	0	(136)	0	0	3.500	3.491	FA	24,306	70,000	08/28/2018.	02/26/2028.
57636Q AM 6	MASTERCARD INC			1	1.E FE	1,999,320	112.263	2,245,260	2,000,000	1,999,378	0	61	0	0	2.950	2.954	JD	4,917	59,000	05/29/2019.	06/01/2029.
576485 AE 6	MATADOR RESOURCES CO			1	4.C FE	937,600	98.000	3,136,000	3,200,000	958,735	3,952	(7,437)	2,218,802	0	5.875	23.079	MS	55,356	188,000	11/01/2018.	09/15/2026.
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.
57772K AB 7	MAXIM INTEGRATED PRODUCT			1	2.A FE	1,398,441	105.329	1,443,007	1,370,000	1,386,820	0	(8,262)	0	0	3.375	2.726	MS	13,614	46,238	07/31/2019.	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	1,002,500	112.266	1,122,660	1,000,000	1,001,682	0	(236)	0	0	3.450	3.420	JD	1,533	34,500	06/08/2017.	06/15/2027.
579780 AH 0	MCCORMICK & COMPANY INC			1	2.B FE	996,460	100.989	1,009,890	1,000,000	999,759	0	409	0	0	3.900	3.943	JJ	17,983	39,000	07/05/2011.	07/15/2021.
579780 AJ 6	MCCORMICK & COMPANY INC			1	2.B FE	991,380	106.989	1,069,890	1,000,000	997,369	0	912	0	0	3.500	3.603	MS	11,667	35,000	08/14/2013.	09/01/2023.
579780 AJ 6	MCCORMICK & COMPANY INC			1	2.B FE	989,550	106.989	1,069,890	1,000,000	996,815	0	1,106	0	0	3.500	3.625	MS	11,667	35,000	08/15/2013.	09/01/2023.
579780 AN 7	MCCORMICK & COMPANY INC			1	2.B FE	1,004,560	112.495	1,124,950	1,000,000	1,003,135	0	(433)	0	0	3.400	3.345	FA	12,844	34,000	08/11/2017.	08/15/2027.
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.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
579780 AN 7	MCCORMICK & COMPANY INC		..	1	2.B FE	2,987,100	112.495	3,374,850	3,000,000	2,989,347	0	1,398	0	0	3.400	3.460	FA	38,533	102,000	05/22/2019.	08/15/2027.
579780 AQ 0	MCCORMICK & COMPANY INC		..	1	2.B FE	5,663,103	107.200	5,681,600	5,300,000	5,657,070	0	(6,033)	0	0	2.500	1.693	AO	27,972	0	10/29/2020.	04/15/2030.
579780 AQ 0	MCCORMICK & COMPANY INC		..	1	2.B FE	5,330,250	107.200	5,360,000	5,000,000	5,324,750	0	(5,500)	0	0	2.500	1.721	AO	26,389	0	10/29/2020.	04/15/2030.
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	505,747	102.425	512,125	500,000	500,940	0	(886)	0	0	2.625	2.440	JJ	6,052	13,125	03/24/2015.	01/15/2022.
58013M ES 9	MCDONALDS CORP LS: 87K	LS	..	1	2.A FE	997,200	109.415	1,094,150	1,000,000	998,921	0	288	0	0	3.250	3.283	JD	1,896	32,500	06/04/2014.	06/10/2024.
58013M EY 6	MCDONALDS CORP		..	1	2.A FE	1,042,080	113.960	1,139,600	1,000,000	1,026,842	0	(5,070)	0	0	3.700	3.098	JJ	15,417	37,000	11/20/2017.	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	1,009,780	103.911	1,039,110	1,000,000	1,001,904	0	(1,070)	0	0	2.700	2.586	JD	1,200	27,000	12/10/2012.	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 AZ 8	MCKESSON CORP		..	1	2.B FE	1,689,526	103.911	1,880,789	1,810,000	1,779,989	0	14,551	0	0	2.700	3.585	JD	2,172	48,870	02/10/2014.	12/15/2022.
581557 BE 4	MCKESSON CORP		..	1	2.B FE	2,000,000	109.788	2,195,760	2,000,000	2,000,000	0	0	0	0	3.796	3.796	MS	22,354	75,920	03/05/2014.	03/15/2024.
581557 BJ 3	MCKESSON CORP		..	1	2.B FE	1,999,500	116.658	2,333,160	2,000,000	1,999,558	0	44	0	0	3.950	3.953	FA	29,625	79,000	02/07/2018.	02/16/2028.
585055 BS 4	MEDTRONIC INC		..	1	1.G FE	1,542,084	112.244	1,747,639	1,557,000	1,550,133	0	1,473	0	0	3.500	3.612	MS	16,046	54,495	12/01/2014.	03/15/2025.
58933Y AA 3	MERCK & CO INC		..	1	1.E FE	1,024,430	100.067	1,000,670	1,000,000	1,000,004	0	(2,439)	0	0	3.875	3.569	JJ	17,868	38,750	07/18/2011.	01/15/2021.
58933Y AF 2	MERCK & CO INC		..	1	1.E FE	999,130	106.077	1,060,770	1,000,000	999,754	0	92	0	0	2.800	2.810	MN	3,344	28,000	05/15/2013.	05/18/2023.
58933Y AF 2	MERCK & CO INC		..	1	1.E FE	1,983,500	106.077	2,121,540	2,000,000	1,994,437	0	2,210	0	0	2.800	2.921	MN	6,689	56,000	09/25/2015.	05/18/2023.
58933Y AQ 8	MERCK & CO INC		..	1	1.E FE	3,514,840	102.305	3,689,118	3,606,000	3,577,089	0	25,207	0	0	2.350	3.090	FA	33,190	84,741	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.
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.
592179 JZ 9	MET LIFE GLOBAL FUNDING I		..		1.D FE	1,000,000	113.039	1,130,390	1,000,000	1,000,000	0	0	0	0	3.394	3.394	AO	7,718	16,970	04/03/2020.	04/09/2030.
59217G AQ 2	MET LIFE GLOBAL FUNDING I (144A)		..		1.D FE	1,132,955	104.545	1,087,268	1,040,000	1,061,923	0	(16,757)	0	0	3.875	2.191	AO	8,956	40,300	08/03/2016.	04/11/2022.
59217G AX 7	MET LIFE GLOBAL FUNDING I (144 LS: 2K	LS	..		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.
59217G BY 4	MET LIFE GLOBAL FUNDING I (144A)		..		1.D FE	999,330	114.208	1,142,080	1,000,000	999,562	0	64	0	0	3.450	3.458	JD	1,246	34,500	12/12/2016.	12/18/2026.
59217G BY 4	MET LIFE GLOBAL FUNDING I (144A)		..		1.D FE	2,644,442	114.208	3,077,906	2,695,000	2,658,641	0	5,351	0	0	3.450	3.704	JD	3,358	92,978	04/09/2018.	12/18/2026.
59217G CK 3	MET LIFE GLOBAL FUNDING I (144A)		..		1.D FE	992,800	111.726	1,117,260	1,000,000	994,851	0	676	0	0	3.000	3.085	MS	8,500	30,000	11/08/2017.	09/19/2027.
59217G CK 3	MET LIFE GLOBAL FUNDING I (144A)		..		1.D FE	1,876,580	111.726	2,234,520	2,000,000	1,908,154	0	11,795	0	0	3.000	3.780	MS	17,000	60,000	03/21/2018.	09/19/2027.
59217G DC 0	MET LIFE GLOBAL FUNDING I (144A)		..		1.D FE	1,153,317	112.652	1,239,172	1,100,000	1,147,326	0	(4,969)	0	0	3.050	2.483	JD	1,305	33,550	10/10/2019.	06/17/2029.
59156R BB 3	METLIFE INC		..	1	1.G FE	2,155,460	110.841	2,216,820	2,000,000	2,057,361	0	(19,964)	0	0	4.368	3.269	MJSD	3,883	87,360	09/23/2015.	09/15/2023.
59156R BB 3	METLIFE INC		..	1	1.G FE	2,010,000	110.841	2,216,820	2,000,000	2,003,134	0	(1,075)	0	0	4.368	4.329	MJSD	3,883	87,360	09/03/2013.	09/15/2023.
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 BF 4	METLIFE INC		..	1	1.G FE	1,003,666	105.310	1,069,950	1,016,000	1,012,371	0	1,767	0	0	3.048	3.250	MJSD	1,376	30,968	09/16/2015.	12/15/2022.
59156R BH 0	METLIFE INC LS: 50K	LS	..	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 LS: 50K	LS	..	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	994,280	109.960	1,099,600	1,000,000	997,373	0	577	0	0	3.000	3.067	MS	10,000	30,000	03/02/2015.	03/01/2025.
591894 BY 5	METROPOLITAN EDISON (144A)		..	1	3.A FE	2,997,011	104.372	3,178,127	3,045,000	3,019,626	0	10,759	0	0	3.500	3.896	MS	31,380	106,575	11/05/2018.	03/15/2023.
591894 BY 5	METROPOLITAN EDISON (144A)		..	1	3.A FE	983,520	104.372	1,043,720	1,000,000	991,250	0	3,710	0	0	3.500	3.916	MS	10,306	35,000	11/09/2018.	03/15/2023.
591894 CB 4	METROPOLITAN EDISON (144A)		..	1	2.B FE	1,994,500	109.213	2,184,260	2,000,000	1,997,639	0	474	0	0	4.000	4.031	AO	16,889	80,000	06/05/2014.	04/15/2025.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
591894 CC 2	METROPOLITAN EDISON (144A)			1	3.A FE	2,007,980	113.277	2,265,540	2,000,000	2,006,621	0	(695)	0	0	4.300	4.250	JJ	39,656	86,000	01/08/2019.	01/15/2029.
55303X AB 1	MGM GROWTH/MGM FINANCE			1	3.C FE	1,005,000	107.840	1,078,400	1,000,000	1,003,046	0	(486)	0	0	4.500	4.437	MS	15,000	45,000	08/10/2016.	09/01/2026.
55303X AB 1	MGM GROWTH/MGM FINANCE			1	3.C FE	250,000	107.840	269,600	250,000	250,000	0	0	0	0	4.500	4.500	MS	3,750	11,250	08/09/2016.	09/01/2026.
55303X AC 9	MGM GROWTH/MGM FINANCE			1	3.C FE	250,000	108.802	272,005	250,000	250,000	0	0	0	0	5.625	5.625	MN	2,344	14,063	04/06/2016.	05/01/2024.
55303X AF 2	MGM GROWTH/MGM FINANCE			1	3.C FE	2,005,000	106.744	2,134,880	2,000,000	2,004,349	0	(527)	0	0	4.500	4.463	JJ	41,500	90,000	08/15/2019.	01/15/2028.
55303X AF 2	MGM GROWTH/MGM FINANCE			1	3.C FE	250,000	106.744	266,860	250,000	250,000	0	0	0	0	4.500	4.500	JJ	5,188	11,250	09/07/2017.	01/15/2028.
55303X AJ 4	MGM GROWTH/MGM FINANCE			1	3.C FE	2,005,000	112.187	2,243,740	2,000,000	2,003,857	0	(530)	0	0	5.750	5.710	FA	47,917	115,000	01/23/2019.	02/01/2027.
55303X AJ 4	MGM GROWTH/MGM FINANCE			1	3.C FE	1,000,000	112.187	1,121,870	1,000,000	1,000,000	0	0	0	0	5.750	5.750	FA	23,958	57,500	01/22/2019.	02/01/2027.
552953 BX 8	MGM RESORTS INTL			1	3.C FE	1,167,500	106.687	1,066,870	1,000,000	1,040,493	0	(32,140)	0	0	7.750	4.260	MS	22,819	77,500	10/05/2016.	03/15/2022.
594918 AL 8	MICROSOFT CORP				1.A FE	2,992,410	100.315	3,009,450	3,000,000	2,999,708	0	799	0	0	4.000	4.031	FA	47,667	120,000	02/03/2011.	02/08/2021.
594918 AQ 7	MICROSOFT CORP			1	1.A FE	977,730	103.705	1,037,050	1,000,000	995,327	0	2,406	0	0	2.125	2.381	MN	2,715	21,250	01/24/2013.	11/15/2022.
594918 AQ 7	MICROSOFT CORP			1	1.A FE	981,227	103.705	1,037,050	1,000,000	995,073	0	2,537	0	0	2.125	2.395	MN	2,715	21,250	03/24/2015.	11/15/2022.
594918 AQ 7	MICROSOFT CORP			1	1.A FE	1,267,019	103.705	1,358,536	1,310,000	1,297,690	0	6,322	0	0	2.125	2.642	MN	3,557	27,838	11/13/2015.	11/15/2022.
594918 AT 1	MICROSOFT CORP			1	1.A FE	951,080	104.536	1,045,360	1,000,000	985,753	0	5,800	0	0	2.375	3.011	MN	3,958	23,750	07/03/2014.	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	992,050	102.244	1,022,440	1,000,000	998,480	0	1,317	0	0	2.375	2.513	FA	9,170	23,750	11/06/2015.	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 BH 6	MICROSOFT CORP			1	1.A FE	506,210	104.186	520,930	500,000	501,669	0	(966)	0	0	2.650	2.445	MN	2,135	13,250	01/25/2016.	11/03/2022.
594918 BJ 2	MICROSOFT CORP			1	1.A FE	1,999,480	111.833	2,236,660	2,000,000	1,999,680	0	50	0	0	3.125	3.128	MN	10,069	62,500	10/29/2015.	11/03/2025.
594918 BR 4	MICROSOFT CORP			1	1.A FE	469,505	109.127	545,635	500,000	480,919	0	3,067	0	0	2.400	3.148	FA	4,767	12,000	02/06/2017.	08/08/2026.
594918 BR 4	MICROSOFT CORP			1	1.A FE	468,460	109.127	545,635	500,000	480,495	0	3,133	0	0	2.400	3.165	FA	4,767	12,000	12/19/2016.	08/08/2026.
594918 BY 9	MICROSOFT CORP			1	1.A FE	996,450	114.121	1,141,210	1,000,000	997,679	0	335	0	0	3.300	3.342	FA	13,292	33,000	01/30/2017.	02/06/2027.
594918 BY 9	MICROSOFT CORP			1	1.A FE	2,956,350	114.121	3,423,630	3,000,000	2,968,545	0	4,545	0	0	3.300	3.492	FA	39,875	99,000	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	2,982,090	117.728	3,531,840	3,000,000	2,986,089	0	1,548	0	0	4.200	4.273	JD	5,600	126,000	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	3,001,680	111.910	3,357,300	3,000,000	3,001,207	0	(151)	0	0	4.100	4.093	MN	15,717	123,000	05/08/2018.	05/15/2028.
595620 AK 1	MIDAMERICAN ENERGY CO			1	1.E FE	256,673	108.076	270,190	250,000	251,993	0	(766)	0	0	3.700	3.359	MS	2,724	9,250	04/04/2014.	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	1,033,570	110.217	1,102,170	1,000,000	1,013,206	0	(3,478)	0	0	3.500	3.103	AO	7,389	35,000	08/21/2014.	10/15/2024.
595620 AM 7	MIDAMERICAN ENERGY CO			1	1.E FE	509,735	110.217	551,085	500,000	503,812	0	(1,000)	0	0	3.500	3.270	AO	3,694	17,500	07/09/2014.	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	1,000,030	112.215	1,122,150	1,000,000	1,000,000	0	0	0	0	3.100	3.099	MN	5,167	31,000	01/24/2017.	05/01/2027.
595620 AQ 8	MIDAMERICAN ENERGY CO			1	1.E FE	1,999,360	112.215	2,244,300	2,000,000	1,999,490	0	64	0	0	3.100	3.103	MN	10,333	62,000	01/23/2017.	05/01/2027.
595620 AT 2	MIDAMERICAN ENERGY CO			1	1.E FE	2,216,920	118.802	2,376,040	2,000,000	2,190,513	0	(21,300)	0	0	3.650	2.343	AO	15,411	73,000	10/02/2019.	04/15/2029.
595620 AT 2	MIDAMERICAN ENERGY CO			1	1.E FE	3,300,180	118.802	3,564,060	3,000,000	3,265,111	0	(29,518)	0	0	3.650	2.433	AO	23,117	109,500	10/21/2019.	04/15/2029.
595620 AT 2	MIDAMERICAN ENERGY CO			1	1.E FE	2,997,330	118.802	3,564,060	3,000,000	2,997,538	0	238	0	0	3.650	3.661	AO	23,117	109,500	01/07/2019.	04/15/2029.
59565X AC 4	MIDCONTINENT COMM & FIN (144A)			1	4.C FE	961,400	104.856	964,675	920,000	959,760	0	(1,640)	0	0	5.375	4.078	FA	18,681	0	10/29/2020.	08/15/2027.
59565X AC 4	MIDCONTINENT COMM & FIN (144A)			1	4.C FE	1,050,000	104.856	1,048,560	1,000,000	1,038,779	0	(9,722)	0	0	5.375	4.208	FA	20,306	54,944	10/31/2019.	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
59565X AC 4	MIDCONTINENT COMM & FIN (144A)			1	4.C FE	500,000	104.856	524,280	500,000	500,000	0	0	0	0	5.375	5.375	FA	10,153	27,472	07/24/2019.	08/15/2027.
607059 AT 9	MOBIL CORP			1	1.C FE	1,492,620	105.014	1,050,140	1,000,000	1,039,319	0	(62,140)	0	0	8.625	2.220	FA	32,583	86,250	02/19/2013.	08/15/2021.
607059 AT 9	MOBIL CORP				1.C FE	386,949	105.014	294,039	280,000	289,591	0	(15,071)	0	0	8.625	3.017	FA	9,123	24,150	12/04/2013.	08/15/2021.
607059 AT 9	MOBIL CORP				1.C FE	2,754,700	105.014	2,100,280	2,000,000	2,066,307	0	(104,063)	0	0	8.625	3.191	FA	65,167	172,500	09/11/2013.	08/15/2021.
608190 AJ 3	MOHAWK INDUSTRIES			1	2.A FE	151,461	106.269	159,404	150,000	150,371	0	(191)	0	0	3.850	3.709	FA	2,406	5,775	10/06/2014.	02/01/2023.
608190 AJ 3	MOHAWK INDUSTRIES			1	2.A FE	1,003,400	106.269	1,062,690	1,000,000	1,000,877	0	(443)	0	0	3.850	3.800	FA	16,042	38,500	11/07/2014.	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	289,141	106.269	313,494	295,000	293,435	0	702	0	0	3.850	4.117	FA	4,732	11,358	02/11/2014.	02/01/2023.
608190 AJ 3	MOHAWK INDUSTRIES			1	2.A FE	1,487,442	106.269	1,615,289	1,520,000	1,511,276	0	3,912	0	0	3.850	4.139	FA	24,383	58,520	02/21/2014.	02/01/2023.
60856B AC 8	MOLEX ELECTRONIC TECHNOLOGIES (144A)			1	2.B FE	1,009,750	103.563	1,035,630	1,000,000	1,003,818	0	(859)	0	0	3.900	3.676	AO	8,233	39,000	04/02/2015.	04/15/2025.
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.
60856B AC 8	MOLEX ELECTRONIC TECHNOLOGIES (144A)			1	2.B FE	2,038,120	103.563	2,114,756	2,042,000	2,039,429	0	520	0	0	3.900	3.931	AO	16,812	79,638	04/04/2018.	04/15/2025.
60871R AC 4	MOLSON COORS BEVERAGE			1	2.C FE	1,064,470	104.002	1,040,020	1,000,000	1,010,159	0	(7,402)	0	0	3.500	2.717	MN	5,833	35,000	12/07/2012.	05/01/2022.
60871R AC 4	MOLSON COORS BEVERAGE			1	2.C FE	1,487,090	104.002	1,538,190	1,479,000	1,480,500	0	(1,116)	0	0	3.500	3.419	MN	8,628	51,765	07/07/2014.	05/01/2022.
60871R AC 4	MOLSON COORS BEVERAGE			1	2.C FE	997,930	104.002	1,040,020	1,000,000	999,604	0	260	0	0	3.500	3.528	MN	5,833	35,000	10/08/2013.	05/01/2022.
60871R AG 5	MOLSON COORS BEVERAGE			1	2.C FE	999,380	109.071	1,090,710	1,000,000	999,637	0	58	0	0	3.000	3.007	JJ	13,833	30,000	10/11/2016.	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 LS:774K	LS		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 AM 7	MONDELEZ INTERNATIONAL			1	2.B FE	2,970,660	118.280	3,548,400	3,000,000	2,977,150	0	2,583	0	0	4.125	4.246	MN	18,563	123,750	05/03/2018.	05/07/2028.
609207 AY 1	MONDELEZ INTERNATIONAL			1	2.B FE	4,988,250	101.747	5,087,350	5,000,000	4,988,375	0	125	0	0	1.875	1.897	AO	19,792	0	09/30/2020.	10/15/2032.
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	2,492,064	108.279	2,761,115	2,550,000	2,507,053	0	5,831	0	0	3.550	3.850	MN	11,567	90,525	05/01/2018.	05/15/2027.
615394 AM 5	MOOG INC (144A)			1	3.C FE	1,033,750	103.875	1,038,750	1,000,000	1,029,017	0	(4,733)	0	0	4.250	3.605	JD	1,889	42,736	02/04/2020.	12/15/2027.
615394 AM 5	MOOG INC (144A)			1	3.C FE	1,270,313	103.875	1,298,438	1,250,000	1,267,101	0	(3,066)	0	0	4.250	3.943	JD	2,361	53,420	12/06/2019.	12/15/2027.
615394 AM 5	MOOG INC (144A)			1	3.C FE	1,518,750	103.875	1,558,125	1,500,000	1,515,740	0	(2,816)	0	0	4.250	4.014	JD	2,833	64,104	12/06/2019.	12/15/2027.
615394 AM 5	MOOG INC (144A)			1	3.C FE	500,000	103.875	519,375	500,000	500,000	0	0	0	0	4.250	4.250	JD	944	21,368	12/06/2019.	12/15/2027.
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 8C 6	MORGAN STANLEY			1	2.A FE	1,039,000	114.513	1,145,130	1,000,000	1,020,680	0	(4,116)	0	0	4.000	3.505	JJ	17,556	40,000	03/28/2016.	07/23/2025.
617446 8C 6	MORGAN STANLEY			1	2.A FE	2,036,120	114.513	2,290,260	2,000,000	2,018,403	0	(3,640)	0	0	4.000	3.778	JJ	35,111	80,000	09/16/2015.	07/23/2025.
617446 8J 1	MORGAN STANLEY			1	1.F FE	3,000,000	106.994	3,209,820	3,000,000	3,000,000	0	0	0	0	2.720	2.720	JJ	36,040	81,373	07/18/2019.	07/22/2025.
61746B DJ 2	MORGAN STANLEY			1	2.A FE	1,989,980	107.244	2,144,880	2,000,000	1,994,774	0	2,255	0	0	3.750	3.876	FA	26,250	75,000	10/25/2018.	02/25/2023.
61746B DQ 6	MORGAN STANLEY			1	2.A FE	1,060,380	110.752	1,107,520	1,000,000	1,028,059	0	(7,915)	0	0	3.875	2.982	AO	6,674	38,750	09/14/2016.	04/29/2024.
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.
61747W AF 6	MORGAN STANLEY			1	2.A FE	1,132,530	100.299	1,002,990	1,000,000	1,001,748	0	(26,385)	0	0	5.750	3.047	JJ	24,917	57,500	09/15/2015.	01/25/2021.
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.

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	809,168	101.995	764,963	750,000	754,638	0	(7,282)	0	0	3.750	2.742	MN	3,594	28,125	09/27/2012.	11/15/2021.
61945C AA 1	MOSAIC CO		..	1	2.C FE	591,654	101.995	581,372	570,000	571,642	0	(2,561)	0	0	3.750	3.290	MN	2,731	21,375	02/17/2012.	11/15/2021.
61945C AC 7	MOSAIC CO		..	1	2.C FE	1,995,800	109.275	2,185,500	2,000,000	1,998,523	0	446	0	0	4.250	4.276	MN	10,861	85,000	11/07/2013.	11/15/2023.
61945C AG 8	MOSAIC CO LS: 23K	LS	..	1	2.C FE	1,996,080	113.354	2,267,080	2,000,000	1,997,070	0	353	0	0	4.050	4.074	MN	10,350	81,000	11/08/2017.	11/15/2027.
620076 BC 2	MOTOROLA SOLUTIONS INC LS:200K	LS	..	1	2.C FE	988,270	105.717	1,057,170	1,000,000	997,049	0	1,269	0	0	3.500	3.641	MS	11,569	35,000	02/25/2013.	03/01/2023.
620076 BF 5	MOTOROLA SOLUTIONS INC		..	1	2.C FE	981,340	111.769	1,117,690	1,000,000	992,217	0	1,912	0	0	4.000	4.230	MS	13,333	40,000	08/13/2014.	09/01/2024.
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 BN 8	MOTOROLA SOLUTIONS INC		..	1	2.C FE	4,998,000	119.829	5,991,450	5,000,000	4,998,058	0	165	0	0	4.600	4.605	MN	24,278	230,000	05/09/2019.	05/23/2029.
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	5,233,700	108.959	5,447,950	5,000,000	5,138,277	0	(57,227)	0	0	4.500	3.238	JJ	103,750	225,000	04/18/2019.	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 AK 6	MPLX LP		..	2	2.B FE	1,025,720	115.384	1,153,840	1,000,000	1,017,709	0	(2,623)	0	0	4.125	3.788	MS	13,750	41,250	10/25/2017.	03/01/2027.
55336V AR 1	MPLX LP		..	1	2.B FE	995,510	115.078	1,150,780	1,000,000	996,606	0	392	0	0	4.000	4.054	MS	11,778	40,000	02/05/2018.	03/15/2028.
55336V AR 1	MPLX LP		..	1	2.B FE	981,080	115.078	1,150,780	1,000,000	985,608	0	1,670	0	0	4.000	4.233	MS	11,778	40,000	03/14/2018.	03/15/2028.
55354G AD 2	MSCI INC (144A)		..	1	3.B FE	507,500	104.499	522,495	500,000	503,730	0	(943)	0	0	4.750	4.521	FA	9,896	23,750	09/13/2016.	08/01/2026.
55354G AD 2	MSCI INC (144A)		..	1	3.B FE	1,010,000	104.499	1,044,990	1,000,000	1,004,997	0	(1,265)	0	0	4.750	4.596	FA	19,792	47,500	09/14/2016.	08/01/2026.
55354G AD 2	MSCI INC (144A)		..	1	3.B FE	503,125	104.499	522,495	500,000	501,614	0	(410)	0	0	4.750	4.650	FA	9,896	23,750	02/07/2017.	08/01/2026.
55354G AD 2	MSCI INC (144A)		..	1	3.B FE	1,000,000	104.499	1,044,990	1,000,000	1,000,000	0	0	0	0	4.750	4.750	FA	19,792	47,500	08/01/2016.	08/01/2026.
55354G AH 3	MSCI INC (144A)		..	1	3.B FE	1,500,000	106.669	1,600,035	1,500,000	1,500,000	0	0	0	0	4.000	4.000	MN	7,667	61,333	11/18/2019.	11/15/2029.
55354G AL 4	MSCI INC (144A)		..	2	3.B FE	1,500,000	105.875	1,588,125	1,500,000	1,500,000	0	0	0	0	3.875	3.875	JD	4,844	29,870	05/18/2020.	02/15/2031.
553777 AA 1	MTS SYSTEMS CORP (144A)		..	1	4.C FE	1,052,500	108.832	1,088,320	1,000,000	1,040,718	2,996	(10,118)	0	0	5.750	4.517	FA	21,722	62,132	10/25/2019.	08/15/2027.
553777 AA 1	MTS SYSTEMS CORP (144A)		..	1	4.C FE	2,050,000	108.832	2,176,640	2,000,000	2,041,310	0	(8,690)	0	0	5.750	5.116	FA	43,444	57,500	02/26/2020.	08/15/2027.
553777 AA 1	MTS SYSTEMS CORP (144A)		..	1	4.C FE	1,276,563	108.832	1,360,400	1,250,000	1,269,712	0	(4,804)	0	0	5.750	5.264	FA	27,153	77,665	07/19/2019.	08/15/2027.
553777 AA 1	MTS SYSTEMS CORP (144A)		..	1	4.C FE	1,275,000	108.832	1,360,400	1,250,000	1,268,561	0	(4,520)	0	0	5.750	5.292	FA	27,153	77,665	07/19/2019.	08/15/2027.
553777 AA 1	MTS SYSTEMS CORP (144A)		..	1	4.C FE	3,052,500	108.832	3,264,960	3,000,000	3,038,832	0	(9,438)	0	0	5.750	5.350	FA	65,167	186,396	07/11/2019.	08/15/2027.
553777 AA 1	MTS SYSTEMS CORP (144A)		..	1	4.C FE	750,000	108.832	816,240	750,000	750,000	0	0	0	0	5.750	5.750	FA	16,292	46,599	07/11/2019.	08/15/2027.
624758 AE 8	MUELLER WATER PRODUCTS (144A)		..	1	3.C FE	1,144,688	103.981	1,169,786	1,125,000	1,137,274	0	(4,597)	0	0	5.500	5.021	JD	2,750	61,875	05/07/2019.	06/15/2026.
624758 AE 8	MUELLER WATER PRODUCTS (144A)		..	1	3.C FE	507,500	103.981	519,905	500,000	504,697	0	(1,758)	0	0	5.500	5.087	JD	1,222	27,500	05/10/2019.	06/15/2026.
624758 AE 8	MUELLER WATER PRODUCTS (144A)		..	1	3.C FE	355,388	103.981	364,973	351,000	353,750	0	(1,029)	0	0	5.500	5.155	JD	858	19,305	05/14/2019.	06/15/2026.
553794 AC 2	MUFG AMERICAS HOLDINGS CORP		C	1	1.G FE	944,956	109.312	1,038,464	950,000	947,724	0	508	0	0	3.000	3.062	FA	11,163	28,500	02/05/2015.	02/10/2025.
553794 AC 2	MUFG AMERICAS HOLDINGS CORP		C	1	1.G FE	2,695,616	109.312	3,115,392	2,850,000	2,745,240	0	23,019	0	0	3.000	3.978	FA	33,488	85,500	10/15/2018.	02/10/2025.
908906 AC 4	MUFG AMERICAS HOLDINGS CORP		C	1	1.G FE	1,063,420	104.568	1,045,680	1,000,000	1,010,710	0	(7,079)	0	0	3.500	2.748	JD	1,264	35,000	10/16/2012.	06/18/2022.
908906 AC 4	MUFG AMERICAS HOLDINGS CORP		C	1	1.G FE	1,028,150	104.568	1,045,680	1,000,000	1,005,758	0	(3,793)	0	0	3.500	3.094	JD	1,264	35,000	07/30/2014.	06/18/2022.
628530 BD 8	MYLAN INC		..	1	2.C FE	1,992,240	109.446	2,188,920	2,000,000	1,997,333	0	823	0	0	4.200	4.248	MN	7,467	84,000	11/19/2013.	11/29/2023.
628530 BK 2	MYLAN INC	LS	..	1	2.C FE	997,520	118.880	1,188,802	1,000,000	998,034	0	215	0	0	4.550	4.581	AO	9,606	45,500	03/28/2018.	04/15/2028.
628530 AV 9	MYLAN INC (144A)		..	1	2.C FE	981,160	105.032	1,050,320	1,000,000	993,683	0	2,936	0	0	3.125	3.448	JJ	14,410	31,250	06/20/2016.	01/15/2023.
628530 AV 9	MYLAN INC (144A)		..	1	2.C FE	963,930	105.032	1,050,320	1,000,000	989,880	0	4,693	0	0	3.125	3.644	JJ	14,410	31,250	12/11/2014.	01/15/2023.
631005 BH 7	NARRAGANSETT ELECTRIC (144A)		C	1	1.G FE	3,010,980	115.731	3,471,930	3,000,000	3,008,575	0	(986)	0	0	3.919	3.874	FA	48,988	117,570	07/25/2018.	08/01/2028.
636180 BK 6	NATIONAL FUEL GAS		..	1	2.C FE	998,670	102.765	1,027,650	1,000,000	999,808	0	157	0	0	4.900	4.916	JD	4,083	49,000	11/28/2011.	12/01/2021.

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
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	1,986,340	106.303	2,126,060	2,000,000	1,990,120	0	1,247	0	0	3.950	4.034	MS	23,261	79,000	09/18/2017.	09/15/2027.
637071 AJ 0	NATIONAL OILWELL VARCO			1	2.A FE	285,318	102.499	293,505	286,349	286,128	0	109	0	0	2.600	2.641	JD	620	7,445	11/15/2012.	12/01/2022.
637071 AJ 0	NATIONAL OILWELL VARCO			1	2.A FE	282,340	102.499	293,505	286,349	285,470	0	439	0	0	2.600	2.765	JD	620	7,445	03/08/2013.	12/01/2022.
637071 AJ 0	NATIONAL OILWELL VARCO			1	2.A FE	278,140	102.499	293,505	286,349	284,280	0	1,032	0	0	2.600	2.990	JD	620	7,445	07/17/2014.	12/01/2022.
637071 AJ 0	NATIONAL OILWELL VARCO			1	2.A FE	40,558	102.499	44,026	42,952	42,369	0	290	0	0	2.600	3.337	JD	93	1,117	02/13/2014.	12/01/2022.
637417 AH 9	NATIONAL RETAIL PROPERTIES INC			1	2.A FE	501,177	112.849	531,519	471,000	487,852	0	(3,334)	0	0	4.000	3.162	MN	2,407	18,840	10/17/2016.	11/15/2025.
637417 AH 9	NATIONAL RETAIL PROPERTIES INC			1	2.A FE	1,995,180	112.849	2,256,980	2,000,000	1,997,382	0	464	0	0	4.000	4.029	MN	10,222	80,000	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.
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	2,992,860	111.472	3,344,160	3,000,000	2,996,185	0	701	0	0	3.250	3.278	MN	16,250	97,500	10/20/2015.	11/01/2025.
637432 NJ 0	NATIONAL RURAL UTILITIES			1	1.E FE	997,270	104.495	1,044,950	1,000,000	999,102	0	398	0	0	2.700	2.743	FA	10,200	27,000	02/03/2016.	02/15/2023.
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.
641062 AT 1	NESTLE HOLDINGS INC (144A)	LS	C	1	1.D FE	4,982,600	99.570	4,978,500	5,000,000	4,982,693	0	93	0	0	1.250	1.288	MS	18,403	0	12/08/2020.	09/15/2030.
64110D AD 6	NETAPP INC			1	2.B FE	164,900	104.206	183,403	176,000	173,191	0	1,351	0	0	3.250	4.107	JD	254	5,720	02/05/2014.	12/15/2022.
641423 CC 0	NEVADA POWER CO			1	1.F FE	4,980,800	116.944	5,847,200	5,000,000	4,983,476	0	1,642	0	0	3.700	3.746	MN	30,833	185,000	01/28/2019.	05/01/2029.
641423 CD 8	NEVADA POWER CO			1	1.F FE	2,992,200	107.823	3,234,690	3,000,000	2,992,725	0	525	0	0	2.400	2.429	MN	12,000	54,200	01/28/2020.	05/01/2030.
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 CN 1	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	5,430,264	107.374	6,012,944	5,600,000	5,502,913	0	29,696	0	0	2.900	3.505	JJ	73,982	162,400	06/25/2018.	01/17/2024.
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.
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 AW 6	NEWELL BRANDS INC			1	3.B FE	1,031,250	110.293	1,102,930	1,000,000	1,026,002	0	(4,637)	0	0	4.700	3.856	AO	11,750	44,500	11/12/2019.	04/01/2026.
651229 AW 6	NEWELL BRANDS INC			1	3.B FE	1,026,960	110.293	1,102,930	1,000,000	1,015,026	0	(2,698)	0	0	4.700	3.866	AO	11,750	44,500	03/24/2016.	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.
62927# AA 4	NFL VENTURES LP			1	1.E FE	15,947,830	110.728	16,695,547	15,077,981	15,865,323	0	(82,507)	0	0	3.860	2.575	OCT	122,869	582,010	01/07/2020.	10/15/2028.
65364U AB 2	NIAGARA MOHAWK POWER (144A)		C	1	1.G FE	1,000,000	104.254	1,042,540	1,000,000	1,000,000	0	0	0	0	2.721	2.721	MN	2,494	27,210	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	2,999,970	119.258	3,577,740	3,000,000	3,000,000	0	0	0	0	4.278	4.278	JD	5,704	128,340	11/29/2018.	12/15/2028.
654106 AC 7	NIKE INC			1	1.E FE	235,146	104.188	244,842	235,000	235,029	0	(13)	0	0	2.250	2.125	MN	881	5,288	04/26/2013.	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	168,070	104.188	182,329	175,000	172,927	0	847	0	0	2.250	2.777	MN	656	3,938	11/03/2014.	05/01/2023.
654106 AC 7	NIKE INC			1	1.E FE	21,857	104.188	23,963	23,000	22,668	0	136	0	0	2.250	2.894	MN	86	518	07/14/2014.	05/01/2023.
654106 AC 7	NIKE INC			1	1.E FE	3,073,458	104.188	3,298,592	3,166,000	3,114,217	0	21,098	0	0	2.250	2.980	MN	11,873	71,235	01/14/2019.	05/01/2023.
654106 AC 7	NIKE INC			1	1.E FE	928,950	104.188	1,041,880	1,000,000	980,062	0	8,103	0	0	2.250	3.142	MN	3,750	22,500	02/03/2014.	05/01/2023.
654106 AF 0	NIKE INC			1	1.E FE	1,000,080	109.484	1,094,840	1,000,000	1,000,052	0	(8)	0	0	2.375	2.374	MN	3,958	23,750	10/19/2016.	11/01/2026.
654106 AF 0	NIKE INC			1	1.E FE	1,997,160	109.484	2,189,680	2,000,000	1,998,236	0	274	0	0	2.375	2.391	MN	7,917	47,500	10/18/2016.	11/01/2026.
654106 AF 0	NIKE INC			1	1.E FE	950,350	109.484	1,094,840	1,000,000	967,962	0	4,956	0	0	2.375	2.977	MN	3,958	23,750	04/13/2017.	11/01/2026.

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
654106 AF 0	NIKE INC			1	1.E FE	3,002,701	109.484	3,607,498	3,295,000	3,083,583	0	32,011	0	0	2.375	3.604	MN	13,043	78,256	05/23/2018.	11/01/2026.
65473Q BE 2	NISOURCE FINANCE CORP			1	2.B FE	1,015,260	113.508	1,135,080	1,000,000	1,010,180	0	(1,476)	0	0	3.490	3.305	MN	4,459	34,900	05/31/2017.	05/15/2027.
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.
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 AP 0	NOBLE ENERGY INC			1	2.C FE	1,993,760	116.345	2,326,900	2,000,000	1,995,454	0	548	0	0	3.850	3.887	JJ	35,506	77,000	08/08/2017.	01/15/2028.
655664 AP 5	NORDSTROM INC			1	3.A FE	1,162,762	101.171	1,097,705	1,085,000	1,092,723	0	(14,041)	0	0	4.000	2.661	AO	9,162	43,400	09/18/2015.	10/15/2021.
655664 AP 5	NORDSTROM INC			1	3.A FE	1,029,060	101.171	1,011,710	1,000,000	1,001,904	0	(3,435)	0	0	4.000	3.640	AO	8,444	40,000	11/18/2011.	10/15/2021.
655844 BG 2	NORFOLK SOUTHERN CORP			1	2.A FE	994,220	101.866	1,018,660	1,000,000	999,372	0	644	0	0	3.250	3.318	JD	2,708	32,500	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 BL 1	NORFOLK SOUTHERN CORP			1	2.A FE	1,442,431	104.736	1,518,672	1,450,000	1,447,484	0	1,119	0	0	2.903	2.987	FA	15,902	42,094	03/21/2016.	02/15/2023.
655844 BL 1	NORFOLK SOUTHERN CORP			1	2.A FE	951,370	104.736	1,047,360	1,000,000	987,445	0	5,591	0	0	2.903	3.521	FA	10,967	29,030	10/28/2013.	02/15/2023.
655844 BP 2	NORFOLK SOUTHERN CORP			1	2.A FE	1,549,117	109.186	1,692,383	1,550,000	1,549,715	0	80	0	0	3.850	3.856	JJ	27,517	59,675	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 BT 4	NORFOLK SOUTHERN CORP			1	2.A FE	1,996,940	111.465	2,229,300	2,000,000	1,997,890	0	287	0	0	3.150	3.168	JD	5,250	63,000	05/22/2017.	06/01/2027.
655844 BT 4	NORFOLK SOUTHERN CORP			1	2.A FE	1,186,742	111.465	1,382,166	1,240,000	1,200,853	0	5,309	0	0	3.150	3.707	JD	3,255	39,060	04/02/2018.	06/01/2027.
655844 BZ 0	NORFOLK SOUTHERN CORP			1	2.A FE	3,098,970	117.307	3,519,210	3,000,000	3,083,031	0	(9,820)	0	0	3.800	3.371	FA	47,500	114,000	04/29/2019.	08/01/2028.
655844 BZ 0	NORFOLK SOUTHERN CORP			1	2.A FE	3,012,330	117.307	3,519,210	3,000,000	3,009,758	0	(1,130)	0	0	3.800	3.749	FA	47,500	114,000	08/27/2018.	08/01/2028.
655844 CA 4	NORFOLK SOUTHERN CORP			1	2.A FE	2,993,580	111.871	3,356,130	3,000,000	2,995,539	0	864	0	0	3.650	3.685	FA	45,625	109,500	07/30/2018.	08/01/2025.
655844 CE 6	NORFOLK SOUTHERN CORP			1	2.A FE	2,989,230	108.487	3,254,610	3,000,000	2,990,290	0	956	0	0	2.550	2.591	MN	12,750	75,863	10/24/2019.	11/01/2029.
665228 F# 4	NORTHERN ILLINOIS GAS COMPANY			1	1.D	16,000,000	104.966	16,794,560	16,000,000	16,000,000	0	0	0	0	2.600	2.600	FA	157,156	398,667	08/14/2019.	08/30/2029.
665501 AJ 1	NORTHERN NATURAL GAS (144A)			1	1.F FE	1,128,150	100.602	1,006,020	1,000,000	1,002,773	0	(16,429)	0	0	4.250	2.569	JD	3,542	42,500	08/14/2012.	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	1,083,024	127.630	1,148,670	900,000	1,021,399	0	(24,275)	0	0	7.125	3.833	JJ	32,063	64,125	05/16/2018.	07/01/2025.
665772 BN 8	NORTHERN STATES POWER - MN				1.F FE	733,885	127.630	778,543	610,000	692,173	0	(16,430)	0	0	7.125	3.837	JJ	21,731	43,463	05/16/2018.	07/01/2025.
665772 CH 0	NORTHERN STATES POWER - MN			1	1.F FE	996,070	102.128	1,021,280	1,000,000	999,292	0	418	0	0	2.150	2.194	FA	8,122	21,500	08/07/2012.	08/15/2022.
665772 CK 3	NORTHERN STATES POWER - MN			1	1.F FE	1,996,340	104.218	2,084,360	2,000,000	1,999,008	0	387	0	0	2.600	2.621	MN	6,644	52,000	05/13/2013.	05/15/2023.
665789 AY 9	NORTHERN STATES POWER - WI			1	1.E FE	1,000,070	107.797	1,077,970	1,000,000	1,000,045	0	(18)	0	0	3.300	3.298	JD	1,467	33,000	03/28/2018.	06/15/2024.
665789 AY 9	NORTHERN STATES POWER - WI			1	1.E FE	1,992,940	107.797	2,155,940	2,000,000	1,997,258	0	731	0	0	3.300	3.342	JD	2,933	66,000	06/16/2014.	06/15/2024.
665859 AM 6	NORTHERN TRUST CORP				1.F FE	1,057,180	101.994	1,019,940	1,000,000	1,007,004	0	(10,698)	0	0	3.375	2.271	FA	12,000	33,750	02/03/2016.	08/23/2021.
665859 AM 6	NORTHERN TRUST CORP				1.F FE	2,505,050	101.994	2,549,850	2,500,000	2,500,307	0	(573)	0	0	3.375	3.351	FA	30,000	84,375	08/18/2011.	08/23/2021.
665859 AN 4	NORTHERN TRUST CORP				1.F FE	2,957,250	103.395	3,101,850	3,000,000	2,992,366	0	4,638	0	0	2.375	2.539	FA	29,490	71,250	09/18/2012.	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.
666807 AQ 5	NORTHROP GRUMMAN CORP				2.B FE	3,875,790	132.896	3,986,880	3,000,000	3,725,835	0	(128,828)	0	0	7.875	2.810	MS	78,750	236,250	10/30/2019.	03/01/2026.
666807 BG 6	NORTHROP GRUMMAN CORP			1	2.B FE	938,033	107.569	973,499	905,000	915,880	0	(4,014)	0	0	3.250	2.764	FA	12,255	29,413	02/04/2015.	08/01/2023.
666807 BG 6	NORTHROP GRUMMAN CORP			1	2.B FE	989,840	107.569	1,075,690	1,000,000	996,742	0	1,180	0	0	3.250	3.382	FA	13,542	32,500	07/31/2014.	08/01/2023.
666807 BG 6	NORTHROP GRUMMAN CORP			1	2.B FE	1,765,531	107.569	1,925,485	1,790,000	1,782,240	0	2,813	0	0	3.250	3.426	FA	24,240	58,175	06/24/2014.	08/01/2023.
666807 BG 6	NORTHROP GRUMMAN CORP			1	2.B FE	313,411	107.569	344,221	320,000	317,636	0	857	0	0	3.250	3.551	FA	4,333	10,400	09/02/2015.	08/01/2023.
666807 BG 6	NORTHROP GRUMMAN CORP			1	2.B FE	61,998	107.569	69,920	65,000	64,072	0	335	0	0	3.250	3.835	FA	880	2,113	01/29/2014.	08/01/2023.
666807 BG 6	NORTHROP GRUMMAN CORP			1	2.B FE	927,110	107.569	1,075,690	1,000,000	977,976	0	7,908	0	0	3.250	4.157	FA	13,542	32,500	09/11/2013.	08/01/2023.

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
666807 BK 7	NORTHROP GRUMMAN CORP			1	2.B FE	1,003,290	112.629	1,126,290	1,000,000	1,002,177	0	(333)	0	0	3.200	3.159	FA	13,333	32,000	04/25/2017.	02/01/2027.
666807 BK 7	NORTHROP GRUMMAN CORP			1	2.B FE	998,390	112.629	1,126,290	1,000,000	998,995	0	145	0	0	3.200	3.218	FA	13,333	32,000	11/28/2016.	02/01/2027.
666807 BK 7	NORTHROP GRUMMAN CORP			1	2.B FE	979,240	112.629	1,126,290	1,000,000	986,584	0	1,948	0	0	3.200	3.446	FA	13,333	32,000	01/25/2017.	02/01/2027.
666807 BM 3	NORTHROP GRUMMAN CORP			1	2.B FE	3,045,540	108.806	3,264,180	3,000,000	3,033,739	0	(8,164)	0	0	2.930	2.623	JJ	40,532	87,900	07/16/2019.	01/15/2025.
666807 BM 3	NORTHROP GRUMMAN CORP			1	2.B FE	1,907,360	108.806	2,176,120	2,000,000	1,939,334	0	13,663	0	0	2.930	3.746	JJ	27,021	58,600	08/03/2018.	01/15/2025.
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	8,285,216	124.204	8,357,687	6,729,000	8,265,544	0	(19,672)	0	0	4.400	1.679	MN	49,346	0	11/12/2020.	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 CA 2	NORTHWEST NATURAL GAS CO			1	1.F FE	1,000,000	106.255	1,062,550	1,000,000	1,000,000	0	0	0	0	3.542	3.542	FA	12,987	35,420	08/14/2013.	08/19/2023.
66775V AB 1	NORTHWEST PIPELINE CORP			1	2.B FE	1,020,270	114.539	1,145,390	1,000,000	1,014,118	0	(2,063)	0	0	4.000	3.735	AO	10,000	40,000	11/22/2017.	04/01/2027.
66775V AB 1	NORTHWEST PIPELINE CORP			1	2.B FE	996,410	114.539	1,145,390	1,000,000	997,541	0	332	0	0	4.000	4.044	AO	10,000	40,000	03/29/2017.	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.
66989H AE 8	NOVARTIS CAPITAL		C	1	1.D FE	403,002	103.745	414,980	400,000	400,732	0	(416)	0	0	2.400	2.290	MS	2,667	9,600	03/24/2015.	09/21/2022.
66989H AE 8	NOVARTIS CAPITAL		C	1	1.D FE	998,590	103.745	1,037,450	1,000,000	999,714	0	151	0	0	2.400	2.416	MS	6,667	24,000	09/21/2012.	09/21/2022.
66989H AE 8	NOVARTIS CAPITAL		C	1	1.D FE	1,995,580	103.745	2,074,900	2,000,000	1,999,126	0	471	0	0	2.400	2.425	MS	13,333	48,000	09/18/2012.	09/21/2022.
66989H AE 8	NOVARTIS CAPITAL		C	1	1.D FE	1,984,500	103.745	2,074,900	2,000,000	1,997,014	0	1,656	0	0	2.400	2.488	MS	13,333	48,000	09/18/2012.	09/21/2022.
66989H AG 3	NOVARTIS CAPITAL		C	1	1.D FE	3,971,480	109.788	4,391,520	4,000,000	3,989,471	0	2,882	0	0	3.400	3.483	MN	20,778	136,000	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	1,554,057	112.482	1,729,973	1,538,000	1,549,303	0	(1,657)	0	0	3.100	2.968	MN	5,827	47,678	01/16/2018.	05/17/2027.
66989H AN 8	NOVARTIS CAPITAL		C	1	1.D FE	991,090	112.482	1,124,820	1,000,000	994,078	0	821	0	0	3.100	3.203	MN	3,789	31,000	02/14/2017.	05/17/2027.
66989H AN 8	NOVARTIS CAPITAL		C	1	1.D FE	976,010	112.482	1,124,820	1,000,000	983,976	0	2,213	0	0	3.100	3.381	MN	3,789	31,000	03/14/2017.	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	1,000,440	103.064	1,030,640	1,000,000	1,000,075	0	(47)	0	0	2.375	2.370	AO	5,014	23,750	10/10/2012.	10/15/2022.
67021C AG 2	NSTAR ELECTRIC CO			1	1.E FE	1,994,520	103.064	2,061,280	2,000,000	1,998,886	0	583	0	0	2.375	2.406	AO	10,028	47,500	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	4,836,050	112.861	5,643,050	5,000,000	4,870,188	0	17,765	0	0	3.200	3.660	MN	20,444	160,000	01/16/2019.	05/15/2027.
67021C AN 7	NSTAR ELECTRIC CO LS:125K	LS		1	1.F FE	2,670,596	115.062	2,901,864	2,522,000	2,654,001	0	(14,463)	0	0	3.250	2.533	MN	10,473	81,965	11/06/2019.	05/15/2029.
670346 AL 9	NUCOR CORP			1	2.A FE	2,083,160	105.416	2,108,320	2,000,000	2,029,384	0	(19,440)	0	0	4.125	3.085	MS	24,292	82,500	02/26/2018.	09/15/2022.
670346 AP 0	NUCOR CORP			1	2.A FE	3,024,377	117.735	3,549,710	3,015,000	3,022,195	0	(864)	0	0	3.950	3.911	MN	19,849	119,093	05/30/2018.	05/01/2028.
670346 AP 0	NUCOR CORP			1	2.A FE	1,997,040	117.735	2,354,700	2,000,000	1,997,643	0	262	0	0	3.950	3.968	MN	13,167	79,000	04/23/2018.	05/01/2028.
670346 AP 0	NUCOR CORP			1	2.A FE	1,996,880	117.735	2,354,700	2,000,000	1,997,517	0	277	0	0	3.950	3.969	MN	13,167	79,000	04/24/2018.	05/01/2028.
67080L AA 3	NUVEEN LLC (144A)			1	1.C FE	4,755,197	119.572	5,200,186	4,349,000	4,696,540	0	(40,559)	0	0	4.000	2.822	MN	28,993	173,960	07/15/2019.	11/01/2028.
67080L AA 3	NUVEEN LLC (144A)			1	1.C FE	1,030,000	119.572	1,195,720	1,000,000	1,024,664	0	(2,779)	0	0	4.000	3.625	MN	6,667	40,000	01/14/2019.	11/01/2028.
67080L AA 3	NUVEEN LLC (144A)			1	1.C FE	514,550	119.572	597,860	500,000	511,965	0	(1,347)	0	0	4.000	3.636	MN	3,333	20,000	01/14/2019.	11/01/2028.
67080L AA 3	NUVEEN LLC (144A)			1	1.C FE	3,326,872	119.572	3,868,154	3,235,000	3,310,691	0	(8,520)	0	0	4.000	3.644	MN	21,567	129,400	01/23/2019.	11/01/2028.
67080L AA 3	NUVEEN LLC (144A)			1	1.C FE	2,982,090	119.572	3,587,160	3,000,000	2,985,304	0	1,549	0	0	4.000	4.073	MN	20,000	120,000	10/17/2018.	11/01/2028.
67066G AD 6	NVIDIA CORP			1	1.F FE	1,952,760	101.228	2,024,560	2,000,000	1,986,959	0	17,871	0	0	2.200	3.135	MS	12,833	44,000	01/17/2019.	09/16/2021.
67066G AD 6	NVIDIA CORP			1	1.F FE	1,497,155	101.228	1,562,960	1,544,000	1,532,225	0	16,120	0	0	2.200	3.295	MS	9,907	33,968	10/10/2018.	09/16/2021.

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
62947Q AV 0	NXP BV/NXP FUNDING LLC (144A)		C	1	2.C FE	1,011,250	109.357	1,093,570	1,000,000	1,005,617	0	(2,171)	0	0	4.625	4.376	JD	3,854	46,250	04/23/2018.	06/01/2023.
62947Q AV 0	NXP BV/NXP FUNDING LLC (144A)		C	1	2.C FE	1,000,000	109.357	1,093,570	1,000,000	1,000,000	0	0	0	0	4.625	4.625	JD	3,854	46,250	05/18/2016.	06/01/2023.
62947Q AW 8	NXP BV/NXP FUNDING LLC (144A)		C	1	2.C FE	3,000,000	105.415	3,162,450	3,000,000	3,000,000	0	0	0	0	3.875	3.875	MS	38,427	116,250	08/08/2016.	09/01/2022.
649840 CQ 6	NY STATE GAS & ELECTRIC (144A)		..	1	1.G FE	2,362,652	112.073	2,577,679	2,300,000	2,350,875	0	(8,163)	0	0	3.250	2.825	JD	6,229	74,750	07/16/2019.	12/01/2026.
649840 CQ 6	NY STATE GAS & ELECTRIC (144A)		..	1	1.G FE	1,024,110	112.073	1,120,730	1,000,000	1,015,925	0	(2,545)	0	0	3.250	2.943	JD	2,708	32,500	08/29/2017.	12/01/2026.
649840 CQ 6	NY STATE GAS & ELECTRIC (144A)		..	1	1.G FE	992,820	112.073	1,120,730	1,000,000	995,451	0	682	0	0	3.250	3.335	JD	2,708	32,500	11/21/2016.	12/01/2026.
67103H AD 9	O'REILLY AUTOMOTIVE INC		..	1	2.A FE	51,383	107.194	53,597	50,000	50,431	0	(184)	0	0	3.850	3.442	JD	86	1,925	06/01/2015.	06/15/2023.
67103H AD 9	O'REILLY AUTOMOTIVE INC		..	1	2.A FE	1,009,460	107.194	1,071,940	1,000,000	1,003,028	0	(1,281)	0	0	3.850	3.707	JD	1,711	38,500	07/15/2015.	06/15/2023.
67103H AE 7	O'REILLY AUTOMOTIVE INC		..	2	2.A FE	998,320	112.953	1,129,530	1,000,000	999,020	0	162	0	0	3.550	3.570	MS	10,453	35,500	03/01/2016.	03/15/2026.
67103H AF 4	O'REILLY AUTOMOTIVE INC		..	1	2.B FE	998,400	113.978	1,139,780	1,000,000	998,848	0	146	0	0	3.600	3.619	MS	12,000	36,000	08/10/2017.	09/01/2027.
67103H AG 2	O'REILLY AUTOMOTIVE INC		..	1	2.B FE	2,991,960	119.048	3,571,440	3,000,000	2,993,691	0	695	0	0	4.350	4.383	JD	10,875	130,500	05/10/2018.	06/01/2028.
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	2,942,790	101.000	3,030,000	3,000,000	2,992,816	0	6,119	0	0	3.125	3.342	FA	35,417	93,750	08/15/2011.	02/15/2022.
674599 CE 3	OCCIDENTAL PETROLEUM		..	1	3.C FE	1,758,475	100.092	1,827,680	1,826,000	1,791,682	0	15,267	0	0	2.700	3.627	FA	18,625	49,302	10/09/2018.	02/15/2023.
674599 CG 8	OCCIDENTAL PETROLEUM		..	1	3.C FE	1,996,680	96.721	1,934,420	2,000,000	1,934,420	(63,919)	334	0	0	3.500	3.520	JD	3,111	70,000	09/30/2015.	06/15/2025.
674599 CG 8	OCCIDENTAL PETROLEUM		..	1	3.C FE	997,420	96.721	967,210	1,000,000	967,210	(31,510)	258	0	0	3.500	3.531	JD	1,556	35,000	06/18/2015.	06/15/2025.
674599 DB 8	OCCIDENTAL PETROLEUM		..	1	3.B FE	5,807,825	108.250	5,390,850	4,980,000	5,390,850	(206,913)	(164,343)	0	0	6.950	3.177	JJ	173,055	346,110	09/18/2019.	07/01/2024.
677415 CP 4	OHIO POWER CO		..	1	1.G FE	1,991,740	103.652	2,073,040	2,000,000	1,999,138	0	868	0	0	5.375	5.422	AO	26,875	107,500	09/21/2009.	10/01/2021.
67777L AC 7	OI EUROPEAN GROUP BV (144A)		..	1	4.A FE	2,007,500	102.312	2,046,240	2,000,000	2,004,667	0	(2,250)	0	0	4.000	3.875	MS	23,333	80,000	10/03/2019.	03/15/2023.
67777L AC 7	OI EUROPEAN GROUP BV (144A)		..	1	4.A FE	1,900,000	102.312	2,046,240	2,000,000	1,948,137	0	21,548	0	0	4.000	5.256	MS	23,333	80,000	09/05/2018.	03/15/2023.
67777L AC 7	OI EUROPEAN GROUP BV (144A)		..	1	4.A FE	1,599,800	102.312	1,722,934	1,684,000	1,640,229	0	18,185	0	0	4.000	5.259	MS	19,647	67,360	09/06/2018.	03/15/2023.
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 LS:723K	LS	..	1	1.F FE	997,240	109.528	1,095,280	1,000,000	998,704	0	276	0	0	2.950	2.982	AO	7,375	29,500	03/19/2015.	04/01/2025.
68233J AZ 7	ONCOR ELECTRIC DELIVERY LS:611K	LS	..	1	1.F FE	806,746	109.528	924,416	844,000	818,382	0	5,459	0	0	2.950	3.728	AO	6,225	24,898	10/24/2018.	04/01/2025.
68233J BH 6	ONCOR ELECTRIC DELIVERY		..	1	1.F FE	2,874,584	117.529	3,032,255	2,580,000	2,837,282	0	(30,588)	0	0	3.700	2.268	MN	12,198	95,460	10/09/2019.	11/15/2028.
68233J BH 6	ONCOR ELECTRIC DELIVERY		..	1	1.F FE	5,738,817	117.529	6,699,168	5,700,000	5,730,516	0	(3,413)	0	0	3.700	3.619	MN	26,948	210,900	08/10/2018.	11/15/2028.
68233J BH 6	ONCOR ELECTRIC DELIVERY		..	1	1.F FE	4,997,650	117.529	5,876,463	5,000,000	4,997,807	0	219	0	0	3.700	3.706	MN	23,639	185,000	08/07/2018.	11/15/2028.
68233J BK 9	ONCOR ELECTRIC DELIVERY		..	1	1.F FE	2,530,820	131.876	2,637,533	2,000,000	2,467,753	0	(52,542)	0	0	5.750	2.491	MS	33,861	115,000	10/16/2019.	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	2,043,700	111.617	2,232,340	2,000,000	2,030,835	0	(4,272)	0	0	4.000	3.723	JJ	37,333	80,000	11/07/2017.	07/13/2027.
682680 AS 2	ONEOK INC		..	1	2.C FE	1,004,450	111.617	1,116,170	1,000,000	1,003,061	0	(416)	0	0	4.000	3.945	JJ	18,667	40,000	07/11/2017.	07/13/2027.
682680 AU 7	ONEOK INC		..	1	2.C FE	2,991,810	114.545	3,436,350	3,000,000	2,993,504	0	701	0	0	4.550	4.584	JJ	62,942	136,500	06/19/2018.	07/15/2028.
68268N AJ 2	ONEOK PARTNERS		..	1	2.B FE	2,824,192	104.128	2,915,584	2,800,000	2,811,973	0	(7,682)	0	0	3.375	3.081	AO	23,625	94,500	05/22/2019.	10/01/2022.
68268N AJ 2	ONEOK PARTNERS		..	1	2.B FE	4,414,865	104.128	4,562,889	4,382,000	4,397,542	0	(9,966)	0	0	3.375	3.131	AO	36,973	147,893	04/01/2019.	10/01/2022.
68268N AP 8	ONEOK PARTNERS		..	1	2.B FE	1,070,110	113.779	1,137,790	1,000,000	1,042,392	0	(9,769)	0	0	4.900	3.737	MS	14,428	49,000	01/19/2018.	03/15/2025.
68389X AP 0	ORACLE CORP		..	1	1.G FE	1,010,870	103.972	1,039,720	1,000,000	1,002,124	0	(1,158)	0	0	2.500	2.377	AO	5,278	25,000	10/19/2012.	10/15/2022.
68389X AP 0	ORACLE CORP		..	1	1.G FE	4,993,900	103.972	5,198,600	5,000,000	4,998,688	0	657	0	0	2.500	2.514	AO	26,389	125,000	10/18/2012.	10/15/2022.

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
68389X AS 4	ORACLE CORP			1	1.G FE	1,019,890	108.442	1,084,420	1,000,000	1,005,975	0	(2,221)	0	0	3.625	3.377	JJ	16,715	36,250	02/03/2014.	07/15/2023.
68389X AS 4	ORACLE CORP			1	1.G FE	2,035,900	108.442	2,168,840	2,000,000	2,010,545	0	(3,920)	0	0	3.625	3.406	JJ	33,431	72,500	10/23/2013.	07/15/2023.
68389X AU 9	ORACLE CORP			1	1.G FE	1,006,920	109.489	1,094,890	1,000,000	1,002,609	0	(735)	0	0	3.400	3.315	JJ	16,339	34,000	07/29/2014.	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	1,016,930	101.326	1,013,260	1,000,000	1,001,669	0	(3,160)	0	0	2.800	2.474	JJ	13,456	28,000	11/30/2015.	07/08/2021.
68389X BC 8	ORACLE CORP			1	1.G FE	995,430	109.856	1,098,560	1,000,000	997,823	0	455	0	0	2.950	3.003	MN	3,769	29,500	04/28/2015.	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.
688225 AH 4	OSHKOSH CORP			1	2.C FE	2,988,720	109.221	3,276,630	3,000,000	2,989,477	0	757	0	0	3.100	3.144	MS	31,000	47,792	02/11/2020.	03/01/2030.
688239 AF 9	OSHKOSH CORP			1	2.C FE	1,011,555	118.169	1,195,870	1,012,000	1,011,636	0	35	0	0	4.600	4.605	MN	5,948	46,552	02/07/2019.	05/15/2028.
688239 AF 9	OSHKOSH CORP			1	2.C FE	124,880	118.169	147,711	125,000	124,901	0	10	0	0	4.600	4.612	MN	735	5,750	02/07/2019.	05/15/2028.
68902V AK 3	OTIS WORLDWIDE CORP			1	2.B FE	6,999,440	107.496	7,524,720	7,000,000	6,999,328	0	(112)	0	0	2.565	2.566	FA	67,830	83,790	02/19/2020.	02/15/2030.
12505F AD 3	OUTFRONT MEDIA CAL LLC			1	4.B FE	1,043,750	101.510	1,015,100	1,000,000	1,010,068	0	(8,523)	0	0	5.625	4.695	MN	7,188	56,250	09/23/2016.	02/15/2024.
12505F AD 3	OUTFRONT MEDIA CAL LLC			1	4.B FE	1,032,500	101.510	1,015,100	1,000,000	1,009,643	0	(8,160)	0	0	5.625	4.734	MN	7,188	56,250	01/24/2018.	02/15/2024.
12505F AD 3	OUTFRONT MEDIA CAL LLC			1	4.B FE	3,082,500	101.510	3,045,300	3,000,000	3,014,165	0	(11,899)	0	0	5.625	5.187	MN	21,563	168,750	05/20/2014.	02/15/2024.
69007T AC 8	OUTFRONT MEDIA CAP (144A)			1	4.B FE	500,000	102.338	511,690	500,000	500,000	0	0	0	0	4.625	4.625	MS	6,809	19,078	11/12/2019.	03/15/2030.
690742 AE 1	OWENS CORNING INC			1	2.C FE	1,961,520	111.245	2,224,900	2,000,000	1,982,995	0	3,879	0	0	4.200	4.439	JD	7,000	84,000	11/04/2014.	12/01/2024.
690742 AF 8	OWENS CORNING INC			1	2.C FE	995,870	110.535	1,105,350	1,000,000	997,488	0	394	0	0	3.400	3.449	FA	12,844	34,000	08/03/2016.	08/15/2026.
69073T AR 4	OWENS-BROCKWAY (144A)				4.C FE	998,750	107.312	1,073,120	1,000,000	999,250	0	230	0	0	5.875	5.903	FA	22,194	58,750	10/31/2018.	08/15/2023.
690872 AB 2	OWENS-BROCKWAY (144A)			1	4.C FE	2,037,500	108.114	2,162,280	2,000,000	2,017,282	0	(3,759)	0	0	5.375	5.134	AO	22,694	107,500	12/03/2014.	01/15/2025.
690872 AB 2	OWENS-BROCKWAY (144A)			1	4.C FE	1,992,500	108.114	2,162,280	2,000,000	1,996,457	0	766	0	0	5.375	5.423	AO	22,694	107,500	12/16/2014.	01/15/2025.
69371R Q2 5	PACCAR FINANCIAL CORP				1.E FE	4,988,950	105.912	5,295,600	5,000,000	4,991,806	0	2,136	0	0	2.150	2.197	FA	40,611	107,500	08/08/2019.	08/15/2024.
694308 HP 5	PACIFIC GAS & ELECTRIC			1	2.C FE	997,340	105.846	1,058,460	1,000,000	998,501	0	260	0	0	2.950	2.981	MS	9,833	59,010	02/23/2016.	03/01/2026.
694308 HS 9	PACIFIC GAS & ELECTRIC			1	2.C FE	991,400	107.146	1,071,460	1,000,000	994,303	0	807	0	0	3.300	3.402	MS	9,717	66,020	03/08/2017.	03/15/2027.
694308 HW 0	PACIFIC GAS & ELECTRIC			1	2.C FE	1,994,080	106.893	2,137,860	2,000,000	1,995,670	0	543	0	0	3.300	3.335	JD	5,500	132,520	11/27/2017.	12/01/2027.
694308 JK 4	PACIFIC GAS & ELECTRIC			1	2.C FE	1,046,700	109.328	1,093,280	1,000,000	1,044,087	0	(2,613)	0	0	3.750	3.087	JJ	18,646	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	1,046,700	108.435	1,084,350	1,000,000	1,042,320	0	(4,380)	0	0	3.450	2.452	JJ	17,154	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	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 CR 7	PACIFICORP			1	1.E FE	1,013,670	109.042	1,090,420	1,000,000	1,007,502	0	(2,340)	0	0	3.600	3.335	AO	9,000	36,000	04/17/2018.	04/01/2024.
695114 CR 7	PACIFICORP			1	1.E FE	999,400	109.042	1,090,420	1,000,000	999,747	0	61	0	0	3.600	3.607	AO	9,000	36,000	03/10/2014.	04/01/2024.
695114 CS 5	PACIFICORP			1	1.E FE	998,720	110.485	1,104,850	1,000,000	999,378	0	126	0	0	3.350	3.365	JJ	16,750	33,500	06/16/2015.	07/01/2025.
695114 CU 0	PACIFICORP			1	1.E FE	3,189,210	115.383	3,461,490	3,000,000	3,163,863	0	(17,566)	0	0	3.500	2.752	JD	4,667	105,000	07/16/2019.	06/15/2029.
695156 AQ 2	PACKAGING CORP OF AMERICA			1	2.B FE	1,023,270	110.311	1,103,110	1,000,000	1,007,127	0	(2,557)	0	0	4.500	4.206	MN	7,500	45,000	10/23/2013.	11/01/2023.
695156 AQ 2	PACKAGING CORP OF AMERICA			1	2.B FE	997,350	110.311	1,103,110	1,000,000	999,076	0	281	0	0	4.500	4.533	MN	7,500	45,000	10/15/2013.	11/01/2023.
695156 AR 0	PACKAGING CORP OF AMERICA			1	2.B FE	1,017,110	109.660	1,096,600	1,000,000	1,009,742	0	(2,617)	0	0	3.650	3.349	MS	10,747	36,500	02/05/2018.	09/15/2024.
695156 AR 0	PACKAGING CORP OF AMERICA			1	2.B FE	997,160	109.660	1,096,600	1,000,000	998,792	0	289	0	0	3.650	3.684	MS	10,747	36,500	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.
69867D AA 6	PANTHER BF AGGREGATOR 2 LP (14 LS: 30K	LS		1	4.A FE	1,027,500	107.375	1,073,750	1,000,000	1,019,597	0	(5,160)	0	0	6.250	5.602	MN	7,813	62,500	05/29/2019.	05/15/2026.

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
69867D AA 6	PANTHER BF AGGREGATOR 2 LP (14 LS:122K	LS...	..	1	4.A FE	4,110,000	107.375	4,295,000	4,000,000	4,077,773	0	(20,476)	0	0	6.250	5.607	MN	31,250	250,000	05/14/2019.	05/15/2026.
69867D AA 6	PANTHER BF AGGREGATOR 2 LP (14 LS: 8K	LS...	..	1	4.A FE	250,000	107.375	268,438	250,000	250,000	0	0	0	0	6.250	6.250	MN	1,953	15,625	03/18/2019.	05/15/2026.
69867D AC 2	PANTHER BF AGGREGATOR 2 LP (144A)		..	1	5.A FE	1,025,000	108.805	1,088,050	1,000,000	1,020,670	0	(4,330)	0	0	8.500	7.786	MN	10,861	85,000	02/27/2020.	05/15/2027.
69867D AC 2	PANTHER BF AGGREGATOR 2 LP (144A)		..	1	5.A FE	1,020,000	108.805	1,088,050	1,000,000	1,014,075	0	(3,546)	0	0	8.500	8.010	MN	10,861	85,000	03/18/2019.	05/15/2027.
69867D AC 2	PANTHER BF AGGREGATOR 2 LP (144A)		..	1	5.A FE	1,017,500	108.805	1,088,050	1,000,000	1,012,669	0	(3,192)	0	0	8.500	8.058	MN	10,861	85,000	05/09/2019.	05/15/2027.
69867D AC 2	PANTHER BF AGGREGATOR 2 LP (144A)		..	1	5.A FE	1,010,000	108.805	1,088,050	1,000,000	1,007,330	0	(1,857)	0	0	8.500	8.241	MN	10,861	85,000	05/15/2019.	05/15/2027.
69867D AC 2	PANTHER BF AGGREGATOR 2 LP (144A)		..	1	5.A FE	1,010,000	108.805	1,088,050	1,000,000	1,007,039	0	(1,785)	0	0	8.500	8.251	MN	10,861	85,000	03/19/2019.	05/15/2027.
69867D AC 2	PANTHER BF AGGREGATOR 2 LP (144A)		..	1	5.A FE	250,000	108.805	272,013	250,000	250,000	0	0	0	0	8.500	8.500	MN	2,715	21,250	03/18/2019.	05/15/2027.
70109H AL 9	PARKER-HANNIFIN CORP		..	1	2.A FE	205,154	109.577	215,867	197,000	201,326	0	(1,117)	0	0	3.300	2.663	MN	722	6,501	06/13/2017.	11/21/2024.
70109H AL 9	PARKER-HANNIFIN CORP		..	1	2.A FE	376,264	109.577	405,435	370,000	372,772	0	(708)	0	0	3.300	3.081	MN	1,357	12,210	09/23/2015.	11/21/2024.
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	1,004,600	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	1,998,120	111.861	2,237,220	2,000,000	1,998,722	0	176	0	0	3.250	3.261	MS	21,667	65,000	02/21/2017.	03/01/2027.
701094 AJ 3	PARKER-HANNIFIN CORP		..	1	2.A FE	1,954,640	111.861	2,237,220	2,000,000	1,967,294	0	4,658	0	0	3.250	3.547	MS	21,667	65,000	03/06/2018.	03/01/2027.
703481 AB 7	PATTERSON-UTI ENERGY INC		..	1	3.A FE	1,998,500	92.313	1,846,277	2,000,000	1,846,277	(152,567)	132	0	0	3.950	3.959	FA	32,917	79,000	01/10/2018.	02/01/2028.
693304 AP 2	PECO ENERGY CO		..	1	1.F FE	999,120	103.062	1,030,620	1,000,000	999,817	0	94	0	0	2.375	2.385	MS	6,993	23,750	09/10/2012.	09/15/2022.
693304 AP 2	PECO ENERGY CO		..	1	1.F FE	985,640	103.062	1,030,620	1,000,000	996,467	0	1,990	0	0	2.375	2.587	MS	6,993	23,750	03/12/2015.	09/15/2022.
693304 AT 4	PECO ENERGY CO		..	1	1.E FE	4,979,500	111.086	5,554,300	5,000,000	4,989,269	0	2,013	0	0	3.150	3.198	AO	33,250	157,500	09/28/2015.	10/15/2025.
707569 AS 8	PENN NATIONAL GAMING (144A)		..	1	4.C FE	2,030,000	104.510	2,090,200	2,000,000	2,017,379	0	(3,769)	0	0	5.625	5.382	JJ	51,875	112,500	05/15/2017.	01/15/2027.
707569 AS 8	PENN NATIONAL GAMING (144A)		..	1	4.C FE	1,006,250	104.510	1,045,100	1,000,000	1,003,477	0	(755)	0	0	5.625	5.527	JJ	25,938	56,250	01/12/2017.	01/15/2027.
707569 AS 8	PENN NATIONAL GAMING (144A)		..	1	4.C FE	2,010,000	104.510	2,090,200	2,000,000	2,005,592	0	(1,216)	0	0	5.625	5.546	JJ	51,875	112,500	01/23/2017.	01/15/2027.
707569 AS 8	PENN NATIONAL GAMING (144A)		..	1	4.C FE	1,002,500	104.510	1,045,100	1,000,000	1,001,401	0	(307)	0	0	5.625	5.585	JJ	25,938	56,250	02/15/2017.	01/15/2027.
707569 AS 8	PENN NATIONAL GAMING (144A)		..	1	4.C FE	500,000	104.510	522,550	500,000	500,000	0	0	0	0	5.625	5.625	JJ	12,969	28,125	01/12/2017.	01/15/2027.
707569 AS 8	PENN NATIONAL GAMING (144A)		..	1	4.C FE	1,965,000	104.510	2,090,200	2,000,000	1,976,225	0	3,189	0	0	5.625	5.861	JJ	51,875	112,500	03/23/2017.	01/15/2027.
708696 BY 4	PENNSYLVANIA ELECTRIC CO (144A)		..	1	2.B FE	1,997,160	106.689	2,133,780	2,000,000	1,997,896	0	247	0	0	3.250	3.266	MS	19,139	65,000	09/05/2017.	03/15/2028.
70959W AG 8	PENSKE AUTO GROUP		..	1	3.C FE	2,000,000	104.062	2,081,240	2,000,000	2,000,000	0	0	0	0	5.500	5.500	MN	14,056	110,000	03/07/2017.	05/15/2026.
70959W AG 8	PENSKE AUTO GROUP		..	1	3.C FE	1,997,500	104.062	2,081,240	2,000,000	1,997,836	0	315	0	0	5.500	5.522	MN	14,056	110,000	05/17/2019.	05/15/2026.
70959W AG 8	PENSKE AUTO GROUP		..	1	3.C FE	2,488,500	104.062	2,622,362	2,520,000	2,497,574	0	3,449	0	0	5.500	5.693	MN	17,710	138,600	03/19/2018.	05/15/2026.
709599 AY 0	PENSKE TRUCK LEASING (144A)		..	1	2.B FE	997,720	104.602	1,046,020	1,000,000	999,022	0	415	0	0	2.700	2.745	MS	8,025	27,000	09/12/2017.	03/14/2023.
71270Q EB 8	PEOPLES UNITED		..	2	2.B FE	2,982,270	107.937	3,238,110	3,000,000	2,992,904	0	1,817	0	0	4.000	4.072	JJ	55,333	120,000	06/23/2014.	07/15/2024.
712704 AA 3	PEOPLES UNITED		..	1	2.B FE	1,004,710	104.825	1,048,250	1,000,000	1,001,086	0	(604)	0	0	3.650	3.583	JD	2,535	36,500	06/03/2014.	12/06/2022.
712704 AA 3	PEOPLES UNITED		..	1	2.B FE	983,010	104.825	1,048,250	1,000,000	995,722	0	2,084	0	0	3.650	3.881	JD	2,535	36,500	03/13/2014.	12/06/2022.
713448 BW 7	PEPSICO INC		..	1	1.E FE	992,060	101.872	1,018,720	1,000,000	999,382	0	891	0	0	3.000	3.093	FA	10,500	30,000	08/23/2011.	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 BY 3	PEPSICO INC		..	1	1.E FE	968,080	102.951	1,029,510	1,000,000	994,791	0	4,252	0	0	2.750	3.202	MS	8,861	27,500	02/06/2014.	03/05/2022.
713448 CM 8	PEPSICO INC		..	1	1.E FE	532,614	109.186	545,930	500,000	511,820	0	(3,840)	0	0	3.600	2.751	MS	6,000	18,000	03/24/2015.	03/01/2024.
713448 CM 8	PEPSICO INC		..	1	1.E FE	4,991,250	109.186	5,459,300	5,000,000	4,996,705	0	912	0	0	3.600	3.621	MS	60,000	180,000	02/25/2014.	03/01/2024.
713448 CT 3	PEPSICO INC		..	1	1.E FE	995,840	108.892	1,088,920	1,000,000	998,033	0	417	0	0	2.750	2.798	AO	4,583	27,500	04/27/2015.	04/30/2025.
713448 CY 2	PEPSICO INC		..	1	1.E FE	1,027,750	112.661	1,126,610	1,000,000	1,013,533	0	(2,893)	0	0	3.500	3.161	JJ	15,944	35,000	09/24/2015.	07/17/2025.
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.

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 DF 2	PEPSICO INC			1	1.E FE	999,220	110.771	1,107,710	1,000,000	999,551	0	76	0	0	2.850	2.859	FA	10,054	28,500	02/19/2016.	02/24/2026.
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 DN 5	PEPSICO INC			1	1.E FE	920,120	109.060	1,090,600	1,000,000	943,114	0	8,767	0	0	2.375	3.472	AO	5,608	23,750	04/16/2018.	10/06/2026.
713448 DY 1	PEPSICO INC			1	1.E FE	1,981,240	112.877	2,257,540	2,000,000	1,986,330	0	1,775	0	0	3.000	3.112	AO	12,667	60,000	01/16/2018.	10/15/2027.
713448 FA 1	PEPSICO INC			1	1.E FE	1,998,080	100.782	2,015,640	2,000,000	1,998,111	0	31	0	0	1.400	1.410	FA	6,533	0	10/07/2020.	02/25/2031.
713448 FA 1	PEPSICO INC			1	1.E FE	6,971,790	100.782	7,054,740	7,000,000	6,972,320	0	530	0	0	1.400	1.442	FA	22,867	0	10/05/2020.	02/25/2031.
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	1,001,210	108.014	1,080,140	1,000,000	1,000,451	0	(156)	0	0	4.000	3.984	MN	5,111	40,000	11/07/2013.	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 DM 2	PFIZER INC			1	1.F FE	1,016,410	109.979	1,099,790	1,000,000	1,006,224	0	(1,728)	0	0	3.400	3.203	MN	4,344	34,000	07/29/2014.	05/15/2024.
717081 DV 2	PFIZER INC			1	1.F FE	969,470	110.551	1,105,510	1,000,000	980,925	0	3,178	0	0	2.750	3.135	JD	2,139	27,500	03/23/2017.	06/03/2026.
717081 DV 2	PFIZER INC			1	1.F FE	1,941,960	110.551	2,265,190	2,049,000	1,973,275	0	12,469	0	0	2.750	3.504	JD	4,383	56,348	05/30/2018.	06/03/2026.
717081 EA 7	PFIZER INC			1	1.F FE	995,930	113.051	1,130,510	1,000,000	997,449	0	384	0	0	3.000	3.047	JD	1,333	30,000	11/15/2016.	12/15/2026.
717081 EA 7	PFIZER INC			1	1.F FE	1,982,960	113.051	2,261,020	2,000,000	1,989,289	0	1,611	0	0	3.000	3.099	JD	2,667	60,000	11/14/2016.	12/15/2026.
717081 EP 4	PFIZER INC			1	1.F FE	2,995,230	118.457	3,553,710	3,000,000	2,996,080	0	421	0	0	3.600	3.619	MS	31,800	108,000	09/04/2018.	09/15/2028.
717081 EY 5	PFIZER INC			1	1.F FE	7,219,100	103.897	7,272,790	7,000,000	7,217,747	0	(1,353)	0	0	1.700	1.338	MN	10,908	0	12/07/2020.	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 AT 6	PHILIP MORRIS INTERNATIONAL				1.F FE	988,720	103.665	1,036,650	1,000,000	997,924	0	1,212	0	0	2.500	2.629	FA	8,958	25,000	08/14/2012.	08/22/2022.
718172 AV 1	PHILIP MORRIS INTERNATIONAL				1.F FE	1,963,980	105.038	2,100,760	2,000,000	1,991,221	0	3,831	0	0	2.625	2.833	MS	16,771	52,500	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	2,970,840	111.306	3,339,180	3,000,000	2,985,220	0	2,891	0	0	3.375	3.491	FA	39,375	101,250	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 BT 5	PHILIP MORRIS INTERNATIONAL			1	1.F FE	2,883,000	109.184	3,275,520	3,000,000	2,928,907	0	12,474	0	0	2.750	3.253	FA	28,875	82,500	02/17/2017.	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 BZ 1	PHILIP MORRIS INTERNATIONAL LS: 33K	LS		1	1.F FE	994,160	102.485	1,024,850	1,000,000	998,590	0	1,197	0	0	2.625	2.751	FA	9,917	26,250	02/15/2017.	02/18/2022.
718172 CB 3	PHILIP MORRIS INTERNATIONAL			1	1.F FE	995,830	112.135	1,121,350	1,000,000	997,068	0	388	0	0	3.125	3.174	FA	11,632	31,250	08/14/2017.	08/17/2027.
718172 CE 7	PHILIP MORRIS INTERNATIONAL			1	1.F FE	992,950	112.246	1,122,460	1,000,000	994,821	0	630	0	0	3.125	3.206	MS	10,330	31,250	10/31/2017.	03/02/2028.
718546 AC 8	PHILLIPS 66			1	2.A FE	1,078,390	104.743	1,047,430	1,000,000	1,013,971	0	(10,823)	0	0	4.300	3.148	AO	10,750	43,000	07/08/2014.	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 AC 8	PHILLIPS 66			1	2.A FE	1,056,280	104.743	1,047,430	1,000,000	1,009,728	0	(7,521)	0	0	4.300	3.494	AO	10,750	43,000	02/26/2014.	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.
718546 AR 5	PHILLIPS 66			1	2.A FE	1,970,580	115.426	2,308,520	2,000,000	1,976,518	0	2,739	0	0	3.900	4.089	MS	22,967	78,000	10/02/2018.	03/15/2028.
718549 AB 4	PHILLIPS 66 PARTNERS			1	2.C FE	1,008,210	108.173	1,081,730	1,000,000	1,003,597	0	(850)	0	0	3.605	3.505	FA	13,619	36,050	02/19/2015.	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 AJ 4	PIEDMONT NATURAL GAS CO			1	1.G FE	4,996,750	111.138	5,556,900	5,000,000	4,998,117	0	330	0	0	3.600	3.608	MS	60,000	180,000	09/09/2015.	09/01/2025.
720186 AL 9	PIEDMONT NATURAL GAS CO			1	1.G FE	3,220,980	114.904	3,447,120	3,000,000	3,194,804	0	(21,136)	0	0	3.500	2.612	JD	8,750	105,000	10/01/2019.	06/01/2029.
723787 AM 9	PIONEER NATURAL RESOURCE			1	2.B FE	1,042,140	115.692	1,156,920	1,000,000	1,028,201	0	(5,267)	0	0	4.450	3.801	JJ	20,519	44,500	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
723787 AM 9	PIONEER NATURAL RESOURCE			1	2.B FE	998,890	115.692	1,156,920	1,000,000	999,401	0	101	0	0	4.450	4.463	JJ	20,519	44,500	11/30/2015.	01/15/2026.
69349L AG 3	PNC BANK NA			2	1.G FE	1,999,820	104.212	2,084,240	2,000,000	1,999,924	0	19	0	0	2.700	2.701	MN	9,000	54,000	10/17/2012.	11/01/2022.
69349L AG 3	PNC BANK NA			2	1.G FE	999,470	104.212	1,042,120	1,000,000	999,873	0	56	0	0	2.700	2.706	MN	4,500	27,000	10/19/2012.	11/01/2022.
69349L AK 4	PNC BANK NA			2	1.G FE	996,390	105.230	1,052,300	1,000,000	999,143	0	386	0	0	2.950	2.992	JJ	12,292	29,500	01/23/2013.	01/30/2023.
69349L AQ 1	PNC BANK NA			2	1.G FE	299,913	115.309	345,927	300,000	299,946	0	7	0	0	4.200	4.203	MN	2,100	12,600	10/21/2013.	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	997,880	111.131	1,111,310	1,000,000	998,961	0	211	0	0	3.250	3.275	JD	2,708	32,500	05/27/2015.	06/01/2025.
69353R FB 9	PNC BANK NA			2	1.F FE	1,999,060	102.493	2,049,860	2,000,000	1,999,746	0	190	0	0	2.625	2.635	FA	19,542	52,500	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	995,940	114.123	1,141,230	1,000,000	996,986	0	372	0	0	3.250	3.298	JJ	14,354	32,500	01/17/2018.	01/22/2028.
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.
69353R FL 7	PNC BANK NA			2	1.F FE	2,996,580	107.418	3,222,540	3,000,000	2,998,213	0	671	0	0	3.500	3.525	JD	6,708	105,000	06/05/2018.	06/08/2023.
693475 AL 9	PNC FINANCIAL SERVICES			5	1.G FE	1,011,867	104.727	1,047,270	1,000,000	1,002,448	0	(1,267)	0	0	2.854	8.550	JD	1,665	28,540	11/01/2012.	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.
737446 AK 0	POST HOLDINGS INC (144A)			1	4.B FE	862,635	103.423	908,054	878,000	867,968	0	1,491	0	0	5.000	5.236	FA	16,584	43,900	02/03/2017.	08/15/2026.
737446 AK 0	POST HOLDINGS INC (144A)			1	4.B FE	940,000	103.423	1,034,230	1,000,000	960,304	0	5,802	0	0	5.000	5.837	FA	18,889	50,000	03/14/2017.	08/15/2026.
737446 AM 6	POST HOLDINGS INC (144A)			1	4.B FE	515,000	106.062	530,310	500,000	504,259	0	(1,179)	0	0	5.750	4.827	MS	9,583	28,750	08/29/2017.	03/01/2027.
737446 AM 6	POST HOLDINGS INC (144A)			1	4.B FE	1,582,500	106.062	1,590,930	1,500,000	1,513,888	0	(4,976)	0	0	5.750	4.871	MS	28,750	86,250	08/07/2017.	03/01/2027.
737446 AM 6	POST HOLDINGS INC (144A)			1	4.B FE	2,032,500	106.062	2,121,240	2,000,000	2,016,963	0	(4,473)	0	0	5.750	4.920	MS	38,333	115,000	04/09/2019.	03/01/2027.
737446 AM 6	POST HOLDINGS INC (144A)			1	4.B FE	2,022,500	106.062	2,121,240	2,000,000	2,012,753	0	(2,687)	0	0	5.750	5.574	MS	38,333	115,000	02/13/2017.	03/01/2027.
737446 AM 6	POST HOLDINGS INC (144A)			1	4.B FE	500,000	106.062	530,310	500,000	500,000	0	0	0	0	5.750	5.750	MS	9,583	28,750	02/06/2017.	03/01/2027.
737446 AN 4	POST HOLDINGS INC (144A)			1	4.B FE	100,000	106.687	106,687	100,000	100,000	0	0	0	0	5.625	5.625	JJ	2,594	5,625	11/28/2017.	01/15/2028.
737446 AQ 7	POST HOLDINGS INC (144A)			1	4.B FE	500,000	105.321	526,605	500,000	500,000	0	0	0	0	4.625	4.625	AO	4,882	14,710	02/11/2020.	04/15/2030.
737679 B@ 8	POTOMAC ELECTRIC POWER			1	1.F	22,000,000	111.200	24,464,000	22,000,000	22,000,000	0	0	0	0	3.450	3.450	JD	37,950	759,000	05/03/2019.	06/13/2029.
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	1,912,631	105.646	2,044,250	1,935,000	1,924,259	0	4,581	0	0	3.200	3.462	MS	18,232	61,920	05/23/2018.	03/15/2023.
693506 BP 1	PPG INDUSTRIES			1	1.G FE	2,995,710	120.062	3,601,860	3,000,000	2,996,681	0	379	0	0	3.750	3.767	MS	33,125	112,500	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.
693506 BQ 9	PPG INDUSTRIES			1	1.G FE	4,991,350	106.018	5,300,900	5,000,000	4,993,556	0	1,664	0	0	2.400	2.437	FA	45,333	120,000	08/06/2019.	08/15/2024.
69351U AP 8	PPL ELECTRIC UTILITIES			1	1.F FE	206,350	101.208	202,416	200,000	200,789	0	(1,706)	0	0	3.000	2.125	MS	1,767	6,000	08/24/2017.	09/15/2021.
69351U AP 8	PPL ELECTRIC UTILITIES			1	1.F FE	1,019,530	101.208	1,012,080	1,000,000	1,001,044	0	(2,244)	0	0	3.000	2.774	MS	8,833	30,000	09/23/2011.	09/15/2021.
69351U AQ 6	PPL ELECTRIC UTILITIES			1	1.F FE	996,650	102.905	1,029,050	1,000,000	999,366	0	358	0	0	2.500	2.538	MS	8,333	25,000	08/21/2012.	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 AG 0	PRECISION CAST			1	1.F FE	2,694,743	103.947	2,905,319	2,795,000	2,768,414	0	12,456	0	0	2.500	2.984	JJ	32,220	69,875	08/05/2014.	01/15/2023.
740189 AM 7	PRECISION CAST			1	1.F FE	1,201,450	110.584	1,293,833	1,170,000	1,189,048	0	(4,202)	0	0	3.250	2.837	JD	1,690	38,025	12/15/2017.	06/15/2025.
740189 AM 7	PRECISION CAST			1	1.F FE	997,960	110.584	1,105,840	1,000,000	999,002	0	203	0	0	3.250	3.274	JD	1,444	32,500	06/01/2015.	06/15/2025.
740189 AM 7	PRECISION CAST			1	1.F FE	1,730,698	110.584	1,935,220	1,750,000	1,737,568	0	2,537	0	0	3.250	3.423	JD	2,528	56,875	03/21/2018.	06/15/2025.
74112B AL 9	PRESTIGE BRANDS INC (144A)			1	4.A FE	500,000	106.812	534,060	500,000	500,000	0	0	0	0	5.125	5.125	JJ	11,816	15,873	11/15/2019.	01/15/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89837L AG 0	PRINCETON UNIVERSITY (TAXABLE) LS:904K	LS...	..	1	1.A FE	10,000,000	105.157	10,515,700	10,000,000	10,000,270	0	270	0	0	2.516	2.516	JJ	136,982	0	06/08/2020.	07/01/2050.
74251V AK 8	PRINCIPAL FINANCIAL		..	1	1.G FE	1,267,713	110.778	1,384,725	1,250,000	1,260,696	0	(2,390)	0	0	3.400	3.177	MN	5,431	42,500	12/19/2017.	05/15/2025.
74251V AK 8	PRINCIPAL FINANCIAL		..	1	1.G FE	996,880	110.778	1,107,780	1,000,000	998,482	0	311	0	0	3.400	3.437	MN	4,344	34,000	05/04/2015.	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	996,700	102.346	1,023,460	1,000,000	999,580	0	364	0	0	2.300	2.338	FA	9,264	23,000	05/21/2012.	02/06/2022.
742718 EB 1	PROCTER & GAMBLE CO		..	1	1.D FE	526,813	107.610	538,050	500,000	508,950	0	(3,272)	0	0	3.100	2.391	FA	5,856	15,500	03/24/2015.	08/15/2023.
742718 EB 1	PROCTER & GAMBLE CO		..	1	1.D FE	1,987,060	107.610	2,152,200	2,000,000	1,996,159	0	1,367	0	0	3.100	3.176	FA	23,422	62,000	08/08/2013.	08/15/2023.
742718 EP 0	PROCTER & GAMBLE CO		..	1	1.D FE	1,003,840	111.057	1,110,570	1,000,000	1,002,068	0	(377)	0	0	2.700	2.656	FA	11,175	27,000	01/29/2016.	02/02/2026.
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.
742718 EV 7	PROCTER & GAMBLE CO		..	1	1.D FE	960,200	111.733	1,117,330	1,000,000	970,548	0	3,915	0	0	2.850	3.350	FA	11,083	28,500	04/11/2018.	08/11/2027.
742718 FM 6	PROCTER & GAMBLE CO		..	1	1.D FE	29,865,000	100.164	30,049,200	30,000,000	29,867,077	0	2,077	0	0	1.200	1.248	AO	62,000	0	10/27/2020.	10/29/2030.
144141 DA 3	PROGRESS ENERGY CAROLINA		..	1	1.F FE	998,280	101.024	1,010,240	1,000,000	999,834	0	191	0	0	3.000	3.020	MS	8,833	30,000	09/12/2011.	09/15/2021.
74340X BE 0	PROLOGIS LP		..	1	1.G FE	1,049,980	113.627	1,136,270	1,000,000	1,030,898	0	(6,194)	0	0	3.750	3.023	MN	6,250	37,500	10/25/2017.	11/01/2025.
74340X BH 3	PROLOGIS LP		..	1	1.G FE	2,979,600	118.631	3,558,930	3,000,000	2,983,660	0	1,766	0	0	3.875	3.957	MS	34,229	116,250	06/11/2018.	09/15/2028.
74368C AH 7	PROTECTIVE LIFE GLOBAL (144A)		C		1.E FE	5,130,259	103.679	5,474,251	5,280,000	5,216,069	0	37,186	0	0	2.615	3.378	FA	49,476	138,072	08/16/2018.	08/22/2022.
74368C AP 9	PROTECTIVE LIFE GLOBAL (144A)		C		1.E FE	2,001,280	107.913	2,158,260	2,000,000	2,000,811	0	(247)	0	0	3.104	3.090	AO	13,106	62,080	04/15/2019.	04/15/2024.
74432Q BZ 7	PRUDENTIAL FINANCIAL INC		..	1	1.G FE	512,574	110.105	550,525	500,000	505,065	0	(1,405)	0	0	3.500	3.180	MN	2,236	17,500	03/24/2015.	05/15/2024.
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	2,000,000	117.680	2,353,600	2,000,000	2,000,000	0	0	0	0	3.878	3.878	MS	20,252	77,560	03/22/2018.	03/27/2028.
69370C AB 6	PTC INC (144A)		..	1	3.C FE	1,271,875	102.990	1,287,375	1,250,000	1,270,324	0	(1,551)	0	0	3.625	3.074	FA	17,118	0	09/29/2020.	02/15/2025.
69370C AB 6	PTC INC (144A)		..	1	3.C FE	500,000	102.990	514,950	500,000	500,000	0	0	0	0	3.625	3.625	FA	6,847	9,163	01/30/2020.	02/15/2025.
69370C AC 4	PTC INC (144A)		..	1	3.C FE	250,000	105.000	262,500	250,000	250,000	0	0	0	0	4.000	4.000	FA	3,778	5,056	01/30/2020.	02/15/2028.
69370C AC 4	PTC INC (144A)		..	1	3.C FE	1,980,000	105.000	2,100,000	2,000,000	1,981,710	0	1,710	0	0	4.000	4.149	FA	30,222	40,444	03/11/2020.	02/15/2028.
744448 CF 6	PUBLIC SERVICE CO OF COLORADO		..	1	1.F FE	999,020	102.400	1,024,000	1,000,000	999,802	0	104	0	0	2.250	2.261	MS	6,625	22,500	09/04/2012.	09/15/2022.
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 CH 2	PUBLIC SERVICE CO OF COLORADO		..	1	1.F FE	1,635,536	103.613	1,761,421	1,700,000	1,669,481	0	13,099	0	0	2.500	3.350	MS	12,514	42,500	04/30/2018.	03/15/2023.
744448 CL 3	PUBLIC SERVICE CO OF COLORADO		..	1	1.E FE	4,969,450	108.103	5,405,150	5,000,000	4,977,319	0	4,762	0	0	2.900	3.011	MN	18,528	145,000	04/25/2019.	05/15/2025.
744448 CP 4	PUBLIC SERVICE CO OF COLORADO		..	1	1.E FE	2,993,550	116.706	3,501,180	3,000,000	2,994,922	0	576	0	0	3.700	3.726	JD	4,933	111,000	06/14/2018.	06/15/2028.
744448 CT 6	PUBLIC SERVICE CO OF COLORADO		..	1	1.E FE	7,334,040	104.482	7,313,740	7,000,000	7,331,937	0	(2,103)	0	0	1.900	1.368	JJ	83,494	0	12/03/2020.	01/15/2031.
744448 CT 6	PUBLIC SERVICE CO OF COLORADO		..	1	1.E FE	3,139,470	104.482	3,134,460	3,000,000	3,138,694	0	(776)	0	0	1.900	1.381	JJ	35,783	0	12/08/2020.	01/15/2031.
744448 CT 6	PUBLIC SERVICE CO OF COLORADO		..	1	1.E FE	7,428,342	104.482	7,430,760	7,112,000	7,423,280	0	(5,062)	0	0	1.900	1.408	JJ	84,830	0	10/28/2020.	01/15/2031.
744448 CT 6	PUBLIC SERVICE CO OF COLORADO		..	1	1.E FE	1,043,550	104.482	1,044,820	1,000,000	1,042,858	0	(692)	0	0	1.900	1.418	JJ	11,928	0	10/28/2020.	01/15/2031.
744482 BK 5	PUBLIC SERVICE CO OF NEW HAMPSHIRE		..	1	1.E FE	997,390	100.576	1,005,760	1,000,000	999,812	0	277	0	0	4.050	4.082	JD	3,375	40,500	05/19/2011.	06/01/2021.
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	995,780	100.593	1,005,930	1,000,000	999,644	0	478	0	0	3.200	3.250	MS	10,667	32,000	09/06/2011.	09/01/2021.
744533 BL 3	PUBLIC SERVICE CO OF OKLAHOMA		..	1	2.A FE	1,092,700	100.297	1,002,970	1,000,000	1,001,322	0	(16,053)	0	0	4.400	2.759	FA	18,333	44,000	11/19/2014.	02/01/2021.

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
74456Q BC 9	PUBLIC SERVICE ELECTRIC & GAS			1	1.E FE	1,993,620	104.525	2,090,500	2,000,000	1,998,323	0	668	0	0	2.375	2.411	MN	6,069	47,500	05/07/2013.	05/15/2023.
74456Q BD 7	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	999,910	108.831	1,088,310	1,000,000	999,928	0	9	0	0	3.750	3.751	MS	11,042	37,500	09/09/2013.	03/15/2024.
74456Q BH 8	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	1,996,420	108.246	2,164,920	2,000,000	1,998,528	0	366	0	0	3.150	3.171	FA	23,800	63,000	08/06/2014.	08/15/2024.
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	998,970	109.467	1,094,670	1,000,000	999,491	0	103	0	0	3.000	3.012	MN	3,833	30,000	05/06/2015.	05/15/2025.
74456Q BP 0	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	998,420	100.177	1,001,770	1,000,000	999,910	0	313	0	0	1.900	1.933	MS	5,594	19,000	02/29/2016.	03/15/2021.
74456Q BR 6	PUBLIC SERVICE ELECTRIC & GAS			2	1.F FE	989,470	108.121	1,081,210	1,000,000	993,668	0	1,022	0	0	2.250	2.369	MS	6,625	22,500	09/14/2016.	09/15/2026.
74456Q BS 4	PUBLIC SERVICE ELECTRIC & GAS			2	1.F FE	989,610	111.360	1,113,600	1,000,000	992,578	0	1,034	0	0	3.000	3.129	MN	3,833	30,000	01/17/2018.	05/15/2027.
74456Q BU 9	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	2,988,600	116.179	3,485,370	3,000,000	2,991,108	0	1,022	0	0	3.700	3.746	MN	18,500	111,000	05/02/2018.	05/01/2028.
74456Q CB 0	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	1,995,400	108.679	2,173,580	2,000,000	1,995,801	0	401	0	0	2.450	2.476	JJ	22,594	25,317	01/07/2020.	01/15/2030.
74460D AB 5	PUBLIC STORAGE			1	1.F FE	1,923,120	103.413	2,068,260	2,000,000	1,966,973	0	18,479	0	0	2.370	3.373	MS	13,957	47,400	07/24/2018.	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	998,040	111.899	1,118,990	1,000,000	998,589	0	183	0	0	3.094	3.117	MS	9,110	30,940	11/02/2017.	09/15/2027.
74460D AC 3	PUBLIC STORAGE			1	1.F FE	959,120	111.899	1,118,990	1,000,000	969,884	0	3,900	0	0	3.094	3.603	MS	9,110	30,940	02/21/2018.	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	996,400	111.390	1,113,900	1,000,000	998,239	0	360	0	0	3.450	3.493	MN	3,929	34,500	05/13/2015.	05/20/2025.
747525 AT 0	QUALCOMM INC			1	1.G FE	2,991,120	107.724	3,231,720	3,000,000	2,993,897	0	1,674	0	0	2.900	2.963	MN	9,908	87,000	04/22/2019.	05/20/2024.
747525 AU 7	QUALCOMM INC			1	1.G FE	997,380	113.558	1,135,580	1,000,000	998,204	0	246	0	0	3.250	3.281	MN	3,701	32,500	05/19/2017.	05/20/2027.
747525 AU 7	QUALCOMM INC			1	1.G FE	2,989,380	113.558	3,406,740	3,000,000	2,991,356	0	1,188	0	0	3.250	3.300	MN	11,104	97,500	04/17/2019.	05/20/2027.
74834L AV 2	QUEST DIAGNOSTICS			1	2.B FE	1,991,080	110.736	2,214,720	2,000,000	1,996,584	0	928	0	0	4.250	4.305	AO	21,250	85,000	03/12/2014.	04/01/2024.
74834L AX 8	QUEST DIAGNOSTICS			1	2.B FE	999,560	111.276	1,112,760	1,000,000	999,766	0	42	0	0	3.500	3.505	MS	8,750	35,000	03/05/2015.	03/30/2025.
74834L AZ 3	QUEST DIAGNOSTICS			1	2.B FE	1,023,370	113.079	1,130,790	1,000,000	1,013,353	0	(2,341)	0	0	3.450	3.168	JD	2,875	34,500	06/20/2016.	06/01/2026.
74834L BB 5	QUEST DIAGNOSTICS			1	2.B FE	3,570,190	110.181	3,580,883	3,250,000	3,568,369	0	(1,821)	0	0	2.950	1.796	JD	0	47,938	12/07/2020.	06/30/2030.
74834L BB 5	QUEST DIAGNOSTICS			1	2.B FE	3,010,380	110.181	3,305,430	3,000,000	3,009,489	0	(821)	0	0	2.950	2.911	JD	0	91,942	12/10/2019.	06/30/2030.
449934 AD 0	QUINTILES IMS INC (144A)			1	3.C FE	250,000	104.937	262,343	250,000	250,000	0	0	0	0	5.000	5.000	AO	2,639	12,500	09/14/2016.	10/15/2026.
449934 AD 0	QUINTILES IMS INC (144A)			1	3.C FE	1,997,500	104.937	2,098,740	2,000,000	1,998,258	0	231	0	0	5.000	5.016	AO	21,111	100,000	03/28/2017.	10/15/2026.
74913G AX 3	QWEST CORP			1	3.A FE	1,023,750	104.677	1,046,770	1,000,000	1,007,880	0	(8,204)	0	0	6.750	5.847	JD	5,625	67,500	01/02/2019.	12/01/2021.
74913G AX 3	QWEST CORP			1	3.A FE	1,963,620	104.677	2,093,540	2,000,000	1,995,456	0	4,477	0	0	6.750	7.001	JD	11,250	135,000	09/27/2011.	12/01/2021.
75513E BW 0	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	8,262,720	103.677	8,294,160	8,000,000	8,198,495	0	(64,225)	0	0	2.500	1.029	JD	8,889	200,000	06/10/2020.	12/15/2022.
75513E BX 8	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	4,301,520	108.708	4,348,320	4,000,000	4,263,006	0	(38,514)	0	0	3.150	1.326	JD	5,600	126,000	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	2,170,400	114.247	2,284,940	2,000,000	2,156,676	0	(13,724)	0	0	3.500	2.094	MS	20,611	35,000	06/10/2020.	03/15/2027.
913017 CR 8	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	2,000,000	112.284	2,245,680	2,000,000	2,000,000	0	0	0	0	3.125	3.125	MN	9,896	62,500	05/01/2017.	05/04/2027.
913017 DB 2	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	101,991	107.915	110,073	102,000	101,992	0	2	0	0	3.650	3.652	FA	1,396	3,723	08/13/2018.	08/16/2023.
75524D AP 5	RBS GLOBAL/REXNORD (144A)			1	4.A FE	1,490,625	102.250	1,533,750	1,500,000	1,493,707	0	1,088	0	0	4.875	4.971	JD	3,250	73,125	02/12/2018.	12/15/2025.
756109 AN 4	REALTY INCOME CORP			1	1.G FE	683,450	104.290	688,314	660,000	666,620	0	(4,163)	0	0	3.250	2.581	AO	4,528	21,450	10/12/2016.	10/15/2022.
756109 AR 5	REALTY INCOME CORP			2	1.G FE	1,029,770	117.852	1,178,520	1,000,000	1,018,892	0	(3,016)	0	0	4.125	3.744	AO	8,708	41,250	03/08/2017.	10/15/2026.
756109 AS 3	REALTY INCOME CORP			1	1.G FE	986,710	110.756	1,107,560	1,000,000	991,638	0	1,237	0	0	3.000	3.153	JJ	13,833	30,000	10/04/2016.	01/15/2027.
756109 AV 6	REALTY INCOME CORP			1	1.G FE	1,990,000	112.732	2,254,640	2,000,000	1,993,496	0	1,346	0	0	3.875	3.957	AO	16,361	77,500	03/27/2018.	04/15/2025.

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
75884R AT 0	REGENCY CENTERS LP		..	1	2.A FE	1,186,253	106.861	1,298,361	1,215,000	1,196,605	0	4,841	0	0	3.750	4.225	JD	2,025	45,563	10/22/2018.	06/15/2024.
75884R AV 5	REGENCY CENTERS LP		..	1	2.A FE	1,003,790	110.015	1,100,150	1,000,000	1,002,519	0	(380)	0	0	3.600	3.552	FA	15,000	36,000	06/27/2017.	02/01/2027.
75884R AV 5	REGENCY CENTERS LP		..	1	2.A FE	997,410	110.015	1,100,150	1,000,000	998,299	0	242	0	0	3.600	3.631	FA	15,000	36,000	01/17/2017.	02/01/2027.
75884R AX 1	REGENCY CENTERS LP		..	1	2.A FE	999,590	114.121	1,141,210	1,000,000	999,640	0	36	0	0	4.125	4.130	MS	12,146	41,250	02/28/2018.	03/15/2028.
75884R AX 1	REGENCY CENTERS LP		..	1	2.A FE	998,370	114.121	1,141,210	1,000,000	998,714	0	144	0	0	4.125	4.145	MS	12,146	41,250	02/28/2018.	03/15/2028.
75884R AZ 6	REGENCY CENTERS LP		..	1	2.A FE	4,995,150	106.911	5,345,550	5,000,000	4,995,675	0	478	0	0	2.950	2.961	MS	43,431	157,743	08/13/2019.	09/15/2029.
7591EP AP 5	REGIONS FINANCIAL CORP		..	1	2.A FE	4,997,050	108.526	5,426,300	5,000,000	4,998,231	0	572	0	0	3.800	3.813	FA	72,306	190,000	08/08/2018.	08/14/2023.
760759 AM 2	REPUBLIC SERVICES		..	1	2.B FE	609,964	109.229	596,390	546,000	571,959	0	(11,775)	0	0	4.750	2.438	MN	3,314	25,935	08/31/2017.	05/15/2023.
760759 AR 1	REPUBLIC SERVICES		..	1	2.B FE	997,850	110.539	1,105,390	1,000,000	998,738	0	209	0	0	2.900	2.925	JJ	14,500	29,000	06/20/2016.	07/01/2026.
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	1,932,640	113.426	2,268,520	2,000,000	1,949,308	0	6,336	0	0	3.375	3.797	MN	8,625	67,500	04/11/2018.	11/15/2027.
760759 AT 7	REPUBLIC SERVICES		..	1	2.B FE	2,958,060	117.367	3,521,010	3,000,000	2,967,367	0	3,705	0	0	3.950	4.122	MN	15,142	118,500	05/03/2018.	05/15/2028.
760759 AU 4	REPUBLIC SERVICES		..	1	2.B FE	4,992,000	106.824	5,341,200	5,000,000	4,994,079	0	1,531	0	0	2.500	2.534	FA	47,222	127,778	07/29/2019.	08/15/2024.
760759 AX 8	REPUBLIC SERVICES INC		..	1	2.B FE	2,985,510	97.901	2,937,030	3,000,000	2,985,948	0	438	0	0	1.450	1.500	FA	15,829	0	08/11/2020.	02/15/2031.
76119L AA 9	RESIDEO FUNDING INC (144A)		..	2	3.B FE	937,125	105.500	949,500	900,000	926,820	23,983	(6,181)	0	0	6.125	5.254	MN	9,188	55,125	04/18/2019.	11/01/2026.
76119L AA 9	RESIDEO FUNDING INC (144A)		..	2	3.B FE	156,000	105.500	158,250	150,000	154,344	3,842	(1,001)	0	0	6.125	5.278	MN	1,531	9,188	04/26/2019.	11/01/2026.
76119L AA 9	RESIDEO FUNDING INC (144A)		..	2	3.B FE	2,077,500	105.500	2,110,000	2,000,000	2,056,667	49,676	(13,049)	0	0	6.125	5.296	MN	20,417	122,500	05/17/2019.	11/01/2026.
76119L AA 9	RESIDEO FUNDING INC (144A)		..	2	3.B FE	457,050	105.500	464,200	440,000	452,313	10,739	(2,835)	0	0	6.125	5.306	MN	4,492	26,950	04/22/2019.	11/01/2026.
76119L AA 9	RESIDEO FUNDING INC (144A)		..	2	3.B FE	1,008,750	105.500	1,055,000	1,000,000	1,005,821	0	(1,338)	0	0	6.125	5.950	MN	10,208	61,250	10/04/2018.	11/01/2026.
76119L AA 9	RESIDEO FUNDING INC (144A)		..	2	3.B FE	1,006,250	105.500	1,055,000	1,000,000	1,004,158	0	(961)	0	0	6.125	5.999	MN	10,208	61,250	10/04/2018.	11/01/2026.
76119L AA 9	RESIDEO FUNDING INC (144A)		..	2	3.B FE	500,000	105.500	527,500	500,000	500,000	0	0	0	0	6.125	6.125	MN	5,104	30,625	10/04/2018.	11/01/2026.
76169# AL 7	REYES HOLDINGS LLC		..	1	2.A PL	8,000,000	114.073	9,125,840	8,000,000	8,000,000	0	0	0	0	4.410	4.410	JD	17,640	352,800	11/15/2018.	12/13/2025.
761713 AY 2	REYNOLDS AMERICAN		C	1	2.B FE	1,998,440	111.579	2,231,580	2,000,000	1,999,358	0	169	0	0	4.850	4.860	MS	28,561	97,000	09/12/2013.	09/15/2023.
761713 BG 0	REYNOLDS AMERICAN		C	1	2.B FE	2,092,720	113.922	2,278,440	2,000,000	2,045,372	0	(9,764)	0	0	4.450	3.860	JD	4,697	89,000	09/23/2015.	06/12/2025.
761713 BG 0	REYNOLDS AMERICAN		C	1	2.B FE	2,074,300	113.922	2,278,440	2,000,000	2,036,368	0	(7,799)	0	0	4.450	3.976	JD	4,697	89,000	09/11/2015.	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 BB 7	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	1,005,310	101.571	1,015,710	1,000,000	1,000,492	0	(838)	0	0	2.875	2.788	MS	7,347	28,750	10/03/2014.	09/29/2021.
771196 BE 1	ROCHE HOLDINGS INC (144A) LS:1.7M	LS	C	1	1.C FE	2,992,410	110.218	3,306,540	3,000,000	2,996,750	0	774	0	0	3.350	3.380	MS	25,125	100,500	09/22/2014.	09/30/2024.
771196 BK 7	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	990,040	110.351	1,103,510	1,000,000	994,423	0	948	0	0	2.625	2.737	MN	3,354	26,250	02/22/2016.	05/15/2026.
771196 BK 7	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	1,885,640	110.351	2,207,020	2,000,000	1,921,576	0	13,074	0	0	2.625	3.430	MN	6,708	52,500	02/27/2018.	05/15/2026.
771196 BL 5	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	2,967,210	108.282	3,248,460	3,000,000	2,979,627	0	3,065	0	0	2.375	2.496	JJ	30,281	71,250	10/24/2016.	01/28/2027.
771196 BL 5	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	1,832,180	108.282	2,165,640	2,000,000	1,879,265	0	17,552	0	0	2.375	3.486	JJ	20,188	47,500	03/22/2018.	01/28/2027.
771196 BP 6	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	2,995,500	118.401	3,552,030	3,000,000	2,996,278	0	398	0	0	3.625	3.643	MS	31,417	108,750	09/12/2018.	09/17/2028.
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	1,176,000	110.668	1,328,016	1,200,000	1,182,717	0	2,374	0	0	3.100	3.351	JD	3,100	37,200	01/29/2018.	06/01/2027.
771367 CE 7	ROCHESTER GAS AND ELECTRIC CORP (144A)		..	1	1.F FE	3,000,000	99.987	2,999,610	3,000,000	3,000,000	0	0	0	0	1.850	1.850	JD	5,858	0	11/16/2020.	12/01/2030.
773903 AG 4	ROCKWELL AUTOMATION		..	1	1.G FE	2,004,760	108.502	2,170,040	2,000,000	2,002,651	0	(630)	0	0	2.875	2.839	MS	19,167	57,500	07/21/2017.	03/01/2025.
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	581,805	108.502	640,162	590,000	586,089	0	865	0	0	2.875	3.045	MS	5,654	16,963	09/11/2015.	03/01/2025.

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
773903 AG 4	ROCKWELL AUTOMATION			1	1.G FE	272,948	108.502	302,721	279,000	276,116	0	637	0	0	2.875	3.141	MS	2,674	8,021	09/01/2015.	03/01/2025.
773903 AH 2	ROCKWELL AUTOMATION			1	1.F FE	2,119,420	116.669	2,333,380	2,000,000	2,102,854	0	(11,468)	0	0	3.500	2.772	MS	23,333	70,000	07/16/2019.	03/01/2029.
773903 AH 2	ROCKWELL AUTOMATION			1	1.F FE	5,505,500	116.669	6,416,795	5,500,000	5,504,505	0	(484)	0	0	3.500	3.488	MS	64,167	192,500	02/28/2019.	03/01/2029.
773903 AB 5	ROCKWELL INTERNATIONAL			1	1.G FE	433,879	132.501	443,878	335,000	394,140	0	(7,198)	0	0	6.700	3.816	JJ	10,350	22,445	12/03/2014.	01/15/2028.
773903 AB 5	ROCKWELL INTERNATIONAL			1	1.G FE	2,257,325	132.501	2,318,768	1,750,000	2,050,693	0	(36,492)	0	0	6.700	3.886	JJ	54,065	117,250	09/25/2014.	01/15/2028.
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 AB 2	ROPER TECHNOLOGIES INC			1	2.A FE	1,996,680	114.012	2,280,240	2,000,000	1,998,182	0	321	0	0	3.850	3.870	JD	3,422	77,000	11/30/2015.	12/15/2025.
776743 AD 8	ROPER TECHNOLOGIES INC			1	2.A FE	1,039,290	115.643	1,156,430	1,000,000	1,026,144	0	(4,097)	0	0	3.800	3.294	JD	1,689	38,000	08/24/2017.	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	2,909,700	115.643	3,386,027	2,928,000	2,914,837	0	1,923	0	0	3.800	3.885	JD	4,945	111,264	04/11/2018.	12/15/2026.
776743 AF 3	ROPER TECHNOLOGIES INC			1	2.A FE	1,997,840	119.336	2,386,720	2,000,000	1,998,198	0	183	0	0	4.200	4.213	MS	24,733	84,000	08/14/2018.	09/15/2028.
776743 AH 9	ROPER TECHNOLOGIES INC			1	2.B FE	1,996,300	106.513	2,130,260	2,000,000	1,997,216	0	714	0	0	2.350	2.389	MS	13,839	49,481	08/19/2019.	09/15/2024.
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	1,997,420	103.929	2,078,580	2,000,000	1,999,404	0	274	0	0	3.450	3.465	MN	8,817	69,000	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	992,070	111.026	1,110,260	1,000,000	994,702	0	737	0	0	3.750	3.846	MS	11,042	37,500	03/17/2017.	03/15/2027.
78355H KB 4	RYDER SYSTEM INC			1	2.B FE	999,180	102.399	1,023,990	1,000,000	999,853	0	132	0	0	3.450	3.464	MN	4,408	34,500	02/17/2016.	11/15/2021.
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 KN 8	RYDER SYSTEM INC			1	2.B FE	2,997,570	106.276	3,188,280	3,000,000	2,998,172	0	477	0	0	2.500	2.517	MS	25,000	79,792	08/01/2019.	09/01/2024.
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	1,995,800	106.558	2,131,160	2,000,000	1,997,844	0	870	0	0	3.250	3.298	AO	14,444	65,000	08/02/2018.	04/11/2023.
797440 BR 4	SAN DIEGO G & E			1	1.F FE	1,999,680	107.617	2,152,340	2,000,000	1,999,828	0	35	0	0	3.600	3.601	MS	24,000	72,000	09/04/2013.	09/01/2023.
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	2,054,820	114.306	2,286,120	2,000,000	2,039,520	0	(5,258)	0	0	4.400	4.044	JJ	41,067	88,000	12/18/2017.	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.
78388J AV 8	SBA COMMUNICATIONS CORP			2	4.A FE	1,020,000	102.698	1,026,980	1,000,000	1,006,088	0	(3,477)	0	0	4.875	4.488	MS	16,250	48,750	09/07/2016.	09/01/2024.
78388J AV 8	SBA COMMUNICATIONS CORP			2	4.A FE	1,012,500	102.698	1,026,980	1,000,000	1,003,841	0	(2,203)	0	0	4.875	4.629	MS	16,250	48,750	10/04/2016.	09/01/2024.
78388J AV 8	SBA COMMUNICATIONS CORP			2	4.A FE	252,500	102.698	256,745	250,000	250,769	0	(443)	0	0	4.875	4.677	MS	4,063	12,188	10/04/2016.	09/01/2024.
78388J AV 8	SBA COMMUNICATIONS CORP			2	4.A FE	1,010,000	102.698	1,026,980	1,000,000	1,003,061	0	(1,762)	0	0	4.875	4.678	MS	16,250	48,750	09/30/2016.	09/01/2024.
78388J AV 8	SBA COMMUNICATIONS CORP			2	4.A FE	2,996,250	102.698	3,080,940	3,000,000	2,998,011	0	436	0	0	4.875	4.893	MS	48,750	146,250	09/13/2016.	09/01/2024.
78388J AV 8	SBA COMMUNICATIONS CORP			2	4.A FE	495,890	102.698	513,490	500,000	497,896	0	503	0	0	4.875	5.000	MS	8,125	24,375	08/01/2016.	09/01/2024.
78388J AV 8	SBA COMMUNICATIONS CORP			2	4.A FE	961,250	102.698	1,026,980	1,000,000	979,620	0	4,873	0	0	4.875	5.494	MS	16,250	48,750	11/23/2016.	09/01/2024.
78388J AV 8	SBA COMMUNICATIONS CORP			2	4.A FE	483,125	102.698	513,490	500,000	488,807	0	2,673	0	0	4.875	5.556	MS	8,125	24,375	10/18/2018.	09/01/2024.
78410G AB 0	SBA COMMUNICATIONS CORP			1	4.A FE	1,000,000	101.000	1,010,000	1,000,000	1,000,000	0	0	0	0	4.000	4.000	AO	10,000	40,000	09/28/2017.	10/01/2022.
78410G AC 8	SBA COMMUNICATIONS CORP (144A)			1	4.A FE	250,000	105.155	262,888	250,000	250,000	0	0	0	0	3.875	3.875	FA	3,660	5,140	01/21/2020.	02/15/2027.
78410G AC 8	SBA COMMUNICATIONS CORP (144A)			1	4.A FE	995,000	105.155	1,051,550	1,000,000	995,384	0	384	0	0	3.875	3.960	FA	14,639	20,559	05/19/2020.	02/15/2027.
806851 AG 6	SCHLUMBERGER HOLDINGS CORP (144A)			1	2.A FE	64,958	113.755	73,941	65,000	64,976	0	4	0	0	4.000	4.008	JD	72	2,600	12/10/2015.	12/21/2025.
806851 AJ 0	SCHLUMBERGER HOLDINGS CORP (144A)			1	2.A FE	4,989,600	109.097	5,454,850	5,000,000	4,992,821	0	1,930	0	0	3.750	3.795	MN	31,250	187,500	01/28/2019.	05/01/2024.

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
806851 AK 7	SCHLUMBERGER HOLDINGS CORP (144A)			1	2.A FE	974,770	113.036	1,103,231	976,000	974,974	0	114	0	0	3.900	3.916	MN	4,652	38,064	04/11/2019.	05/17/2028.
80874Y AW 0	SCIENTIFIC GAMES INTERNATIONAL (144A)			1	4.A FE	1,250,000	103.314	1,291,425	1,250,000	1,250,000	0	0	0	0	5.000	5.000	AO	13,194	62,500	01/31/2018.	10/15/2025.
80874Y BA 7	SCIENTIFIC GAMES INTERNATIONAL (144A)			1	5.B FE	1,500,000	107.930	1,618,950	1,500,000	1,500,000	0	0	0	0	8.250	8.250	MS	36,438	123,750	03/05/2019.	03/15/2026.
80874Y BA 7	SCIENTIFIC GAMES INTERNATIONAL (144A)			1	5.B FE	492,250	107.930	593,615	550,000	496,634	0	4,384	0	0	8.250	10.724	MS	13,360	22,688	05/27/2020.	03/15/2026.
80874Y BC 3	SCIENTIFIC GAMES INTERNATIONAL (144A)			1	5.B FE	2,100,000	107.690	2,153,800	2,000,000	2,098,326	0	(1,674)	0	0	7.000	5.711	MN	17,889	0	12/01/2020.	05/15/2028.
80874Y BC 3	SCIENTIFIC GAMES INTERNATIONAL (144A)			1	5.B FE	709,625	107.690	753,830	700,000	707,875	0	(1,555)	0	0	7.000	6.696	MN	6,261	47,503	11/13/2019.	05/15/2028.
80874Y BC 3	SCIENTIFIC GAMES INTERNATIONAL (144A)			1	5.B FE	500,000	107.690	538,450	500,000	500,000	0	0	0	0	7.000	7.000	MN	4,472	33,931	11/12/2019.	05/15/2028.
80874Y BE 9	SCIENTIFIC GAMES INTERNATIONAL (144A)			1	5.B FE	500,000	109.919	549,595	500,000	500,000	0	0	0	0	7.250	7.250	MN	4,632	35,142	11/12/2019.	11/15/2029.
810186 AP 1	SCOTTS MIRACLE-GRO			1	4.A FE	210,750	105.856	211,712	200,000	206,450	0	(1,465)	0	0	5.250	4.353	JD	467	10,500	12/06/2017.	12/15/2026.
810186 AP 1	SCOTTS MIRACLE-GRO			1	4.A FE	1,032,500	105.856	1,058,560	1,000,000	1,018,031	0	(4,058)	0	0	5.250	4.744	JD	2,333	52,500	03/01/2017.	12/15/2026.
810186 AP 1	SCOTTS MIRACLE-GRO			1	4.A FE	1,007,500	105.856	1,058,560	1,000,000	1,004,078	0	(914)	0	0	5.250	5.134	JD	2,333	52,500	12/12/2016.	12/15/2026.
810186 AP 1	SCOTTS MIRACLE-GRO			1	4.A FE	608,781	105.856	640,429	605,000	607,038	0	(457)	0	0	5.250	5.154	JD	1,412	31,763	12/12/2016.	12/15/2026.
810186 AP 1	SCOTTS MIRACLE-GRO			1	4.A FE	3,011,250	105.856	3,175,680	3,000,000	3,006,175	0	(1,391)	0	0	5.250	5.191	JD	7,000	157,500	01/03/2017.	12/15/2026.
810186 AP 1	SCOTTS MIRACLE-GRO			1	4.A FE	1,100,000	105.856	1,164,416	1,100,000	1,100,000	0	0	0	0	5.250	5.250	JD	2,567	57,750	03/23/2017.	12/15/2026.
810186 AS 5	SCOTTS MIRACLE-GRO			1	4.A FE	500,000	108.065	540,325	500,000	500,000	0	0	0	0	4.500	4.500	AO	4,750	22,063	10/08/2019.	10/15/2029.
824348 AR 7	SHERWIN-WILLIAMS CO.			1	2.C FE	2,066,560	110.449	2,208,980	2,000,000	2,033,404	0	(7,103)	0	0	3.450	3.036	FA	28,750	69,000	01/14/2016.	08/01/2025.
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	999,480	113.522	1,135,220	1,000,000	999,637	0	47	0	0	3.450	3.456	JD	2,875	34,500	05/03/2017.	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 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.
824348 BF 2	SHERWIN-WILLIAMS CO.			1	2.C FE	1,016,990	114.498	1,144,980	1,000,000	1,010,379	0	(1,940)	0	0	3.950	3.712	JJ	18,214	39,500	06/01/2017.	01/15/2026.
824348 BJ 4	SHERWIN-WILLIAMS CO.			1	2.C FE	6,976,690	110.184	7,712,880	7,000,000	6,979,243	0	2,045	0	0	2.950	2.989	FA	78,011	200,190	08/12/2019.	08/15/2029.
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.
826418 BM 6	SIERRA PACIFIC POWER			1	1.F FE	997,360	108.717	1,087,170	1,000,000	998,497	0	256	0	0	2.600	2.630	MN	4,333	26,000	04/13/2016.	05/01/2026.
827048 AU 3	SILGAN HOLDINGS			1	3.C FE	1,007,500	101.937	1,019,370	1,000,000	1,001,895	0	(1,547)	0	0	4.750	4.581	MS	13,986	47,500	02/14/2017.	03/15/2025.
827048 AU 3	SILGAN HOLDINGS			1	3.C FE	3,325,656	101.937	3,369,018	3,305,000	3,310,418	0	(4,445)	0	0	4.750	4.603	MS	46,224	156,988	04/25/2017.	03/15/2025.
827048 AU 3	SILGAN HOLDINGS			1	3.C FE	100,000	101.937	101,937	100,000	100,000	0	0	0	0	4.750	4.750	MS	1,399	4,750	02/08/2017.	03/15/2025.
827048 AW 9	SILGAN HOLDINGS			1	3.B	1,011,250	104.125	1,041,250	1,000,000	1,009,295	0	(1,955)	0	0	4.125	3.855	AO	10,313	36,552	02/20/2020.	02/01/2028.
827048 AW 9	SILGAN HOLDINGS			1	3.B	1,100,000	104.125	1,145,375	1,100,000	1,100,000	0	0	0	0	4.125	4.125	AO	11,344	40,207	11/04/2019.	02/01/2028.
827048 AW 9	SILGAN HOLDINGS			1	3.B	99,500	104.125	104,125	100,000	99,543	0	43	0	0	4.125	4.200	AO	1,031	3,655	02/19/2020.	02/01/2028.
82845L AA 8	SILVERSEA CRUISE FINANCE (144A)			1	3.B FE	2,185,000	103.687	2,073,740	2,000,000	2,073,740	(1,875)	(37,594)	0	0	7.250	4.295	FA	60,014	145,000	08/13/2018.	02/01/2025.
82845L AA 8	SILVERSEA CRUISE FINANCE (144A)			1	3.B FE	2,400,375	103.687	2,301,851	2,220,000	2,301,851	(1,995)	(40,840)	0	0	7.250	4.766	FA	66,615	160,950	10/24/2018.	02/01/2025.
82845L AA 8	SILVERSEA CRUISE FINANCE (144A)			1	3.B FE	810,000	103.687	777,653	750,000	777,653	(669)	(13,748)	0	0	7.250	4.845	FA	22,505	54,375	10/26/2018.	02/01/2025.
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.
83001A AB 8	SIX FLAGS ENTERTAINMENT (144A)			1	5.B FE	1,485,000	100.452	1,506,780	1,500,000	1,491,963	0	1,983	0	0	4.875	5.039	JJ	30,469	73,125	03/30/2017.	07/31/2024.

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
83001A AB 8	SIX FLAGS ENTERTAINMENT (144A)		..	1	5.B FE	1,955,000	100.452	2,009,040	2,000,000	1,977,754	0	5,488	0	0	4.875	5.218	JJ	40,625	97,500	06/28/2016.	07/31/2024.
83001A AB 8	SIX FLAGS ENTERTAINMENT (144A)		..	1	5.B FE	1,922,000	100.452	2,009,040	2,000,000	1,951,455	0	11,887	0	0	4.875	5.631	JJ	40,625	97,500	05/24/2018.	07/31/2024.
83001A AC 6	SIX FLAGS ENTERTAINMENT (144A)	LS	..	1	5.B FE	2,092,500	102.875	2,057,500	2,000,000	2,057,500	(18,152)	(15,682)	0	0	5.500	4.518	AO	23,222	110,000	12/03/2019.	04/15/2027.
83001A AC 6	SIX FLAGS ENTERTAINMENT (144A)	LS	..	1	5.B FE	2,000,000	102.875	2,057,500	2,000,000	2,000,000	0	0	0	0	5.500	5.500	AO	23,222	110,000	04/10/2017.	04/15/2027.
832696 AB 4	SMUCKER (J.M.) COMPANY		..	1	2.B FE	888,260	102.478	886,435	865,000	868,226	0	(4,015)	0	0	3.500	3.014	AO	6,391	30,275	09/02/2015.	10/15/2021.
832696 AB 4	SMUCKER (J.M.) COMPANY		..	1	2.B FE	1,002,870	102.478	1,024,780	1,000,000	1,000,233	0	(332)	0	0	3.500	3.465	AO	7,389	35,000	12/09/2011.	10/15/2021.
833034 AH 4	SNAP-ON INC		..	1	1.G FE	999,700	103.671	1,036,710	1,000,000	999,878	0	28	0	0	6.125	6.128	MS	20,417	61,250	08/11/2009.	09/01/2021.
833034 AK 7	SNAP-ON INC		..	1	1.G FE	1,008,280	111.372	1,113,720	1,000,000	1,005,304	0	(803)	0	0	3.250	3.151	MS	10,833	32,500	02/21/2017.	03/01/2027.
833034 AK 7	SNAP-ON INC		..	1	1.G FE	2,424,150	111.372	2,784,300	2,500,000	2,443,656	0	7,995	0	0	3.250	3.661	MS	27,083	81,250	06/27/2018.	03/01/2027.
835898 AH 0	SOTHEBY'S (144A)	LS	..	1	4.A FE	3,000,000	107.294	3,218,820	3,000,000	3,000,000	0	0	0	0	7.375	7.375	JD	18,438	257,510	09/24/2019.	10/15/2027.
835898 AH 0	SOTHEBY'S (144A)	LS	..	1	4.A FE	1,665,000	107.294	2,145,880	2,000,000	1,689,384	0	24,384	0	0	7.375	10.645	JD	12,292	171,674	03/17/2020.	10/15/2027.
842400 FY 4	SOUTHERN CALIFORNIA EDISON		..	1	2.A FE	128,974	107.383	134,229	125,000	126,338	0	(507)	0	0	3.500	3.052	AO	1,094	4,375	06/05/2015.	10/01/2023.
842400 FY 4	SOUTHERN CALIFORNIA EDISON		..	1	2.A FE	998,240	107.383	1,073,830	1,000,000	999,416	0	186	0	0	3.500	3.521	AO	8,750	35,000	09/25/2013.	10/01/2023.
842400 GD 9	SOUTHERN CALIFORNIA EDISON		..	1	1.G FE	502,875	101.710	508,550	500,000	500,413	0	(438)	0	0	2.400	2.309	FA	5,000	12,000	01/14/2015.	02/01/2022.
842400 GD 9	SOUTHERN CALIFORNIA EDISON		..	1	1.G FE	1,999,860	101.710	2,034,200	2,000,000	1,999,959	0	19	0	0	2.400	2.401	FA	20,000	48,000	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	1,000,590	109.463	1,094,630	1,000,000	1,000,225	0	(61)	0	0	3.150	3.143	MS	9,275	31,500	09/11/2014.	09/15/2024.
842434 CM 2	SOUTHERN CALIFORNIA GAS		..	1	1.D FE	1,992,680	109.463	2,189,260	2,000,000	1,996,956	0	747	0	0	3.150	3.193	MS	18,550	63,000	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	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	1,998,200	112.374	2,247,480	2,000,000	1,998,961	0	177	0	0	3.875	3.886	MN	9,903	77,500	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.
8426EP AD 0	SOUTHERN CO GAS CAPITAL		..	1	2.A FE	2,990,100	100.788	3,023,640	3,000,000	2,990,384	0	284	0	0	1.750	1.785	JJ	18,958	0	08/17/2020.	01/15/2031.
84265V AF 2	SOUTHERN COPPER CORP		C	1	2.B FE	2,040,000	105.412	2,108,240	2,000,000	2,014,313	0	(7,422)	0	0	3.500	3.098	MN	10,306	70,000	05/19/2017.	11/08/2022.
84265V AH 8	SOUTHERN COPPER CORP		C	1	2.A FE	1,530,313	111.289	1,641,513	1,475,000	1,507,834	0	(6,981)	0	0	3.875	3.316	AO	10,637	57,156	08/22/2017.	04/23/2025.
844895 AV 4	SOUTHWEST GAS CORP		..	1	1.G FE	229,902	103.257	216,840	210,000	212,360	0	(2,297)	0	0	3.875	2.728	AO	2,034	8,138	07/24/2012.	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	2,154,360	114.713	2,294,260	2,000,000	2,134,018	0	(17,211)	0	0	3.700	2.645	AO	18,500	74,000	10/23/2019.	04/01/2028.
845011 AA 3	SOUTHWEST GAS CORP		..	1	1.G FE	1,547,746	114.713	1,766,580	1,540,000	1,545,840	0	(720)	0	0	3.700	3.638	AO	14,245	56,980	04/11/2018.	04/01/2028.
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	1,028,620	102.704	1,027,040	1,000,000	1,005,695	0	(6,347)	0	0	3.550	2.885	FA	13,411	35,500	03/24/2017.	02/15/2022.
845437 BP 6	SOUTHWESTERN ELECTRIC POWER		..	1	2.A FE	998,960	108.547	1,085,470	1,000,000	999,342	0	100	0	0	2.750	2.762	AO	6,875	27,500	09/26/2016.	10/01/2026.
845437 BP 6	SOUTHWESTERN ELECTRIC POWER		..	1	2.A FE	971,090	108.547	1,085,470	1,000,000	980,945	0	2,978	0	0	2.750	3.114	AO	6,875	27,500	07/19/2017.	10/01/2026.
845437 BP 6	SOUTHWESTERN ELECTRIC POWER		..	1	2.A FE	971,260	108.547	1,085,470	1,000,000	980,738	0	3,010	0	0	2.750	3.118	AO	6,875	27,500	09/21/2017.	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	2,005,960	107.987	2,159,740	2,000,000	2,002,327	0	(745)	0	0	3.300	3.258	JD	2,933	66,000	09/09/2015.	06/15/2024.
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.
84756N AD 1	SPECTRA ENERGY PARTNERS		..	1	2.A FE	997,650	111.733	1,117,330	1,000,000	999,080	0	241	0	0	4.750	4.778	MS	13,986	47,500	09/16/2013.	03/15/2024.
84762L AV 7	SPECTRUM BRANDS (144A)		..	1	4.B FE	2,020,000	107.640	2,152,800	2,000,000	2,017,174	0	(2,100)	0	0	5.000	4.848	AO	25,000	101,944	09/10/2019.	10/01/2029.
84762L AV 7	SPECTRUM BRANDS (144A)		..	1	4.B FE	250,000	107.640	269,100	250,000	250,000	0	0	0	0	5.000	5.000	AO	3,125	12,743	09/10/2019.	10/01/2029.

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
852061 AA 8	SPRINT COMMUNICATIONS LS: 14K	LS...	..		1.F IF	2,566,800	109.338	2,414,183	2,208,000	2,394,840	6,962	(140,966)	0	0	9.250	2.530	AO	43,117	204,240	10/09/2019.	04/15/2022.
852061 AA 8	SPRINT COMMUNICATIONS LS: 13K	LS...	..		1.F IF	2,335,000	109.338	2,186,760	2,000,000	2,140,380	0	(104,682)	0	0	9.250	3.619	AO	39,056	185,000	02/07/2019.	04/15/2022.
85207U AE 5	SPRINT CORP		..	1	3.B FE	1,035,000	104.175	1,041,750	1,000,000	1,016,730	0	(18,270)	0	0	7.250	4.795	MS	21,347	36,250	03/13/2020.	09/15/2021.
85208N AD 2	SPRINT SPECTRUM / SPEC I (144A)		..	5	2.A FE	3,000,000	108.621	3,258,630	3,000,000	3,000,000	0	0	0	0	4.738	4.766	MJSD	4,343	142,140	03/14/2018.	03/20/2025.
853496 AH 0	STANDARD INDUSTRIES INC (144A)		..	1	3.B FE	500,000	100.625	503,125	500,000	500,000	0	0	0	0	3.375	3.375	JJ	6,094	0	08/07/2020.	01/15/2031.
853496 AH 0	STANDARD INDUSTRIES INC (144A)		..	1	3.B FE	1,935,000	100.625	2,012,500	2,000,000	1,936,258	0	1,258	0	0	3.375	3.759	JJ	24,375	0	09/24/2020.	01/15/2031.
854502 AH 4	STANLEY BLACK & DECKER		..	1	1.G FE	3,997,040	121.935	4,877,400	4,000,000	3,997,443	0	250	0	0	4.250	4.259	MN	21,722	170,000	10/30/2018.	11/15/2028.
855244 AD 1	STARBUCKS CORP		..	1	2.A FE	229,314	108.686	231,501	213,000	218,867	0	(2,239)	0	0	3.850	2.703	AO	2,050	8,201	01/28/2016.	10/01/2023.
855244 AD 1	STARBUCKS CORP		..	1	2.A FE	1,058,590	108.686	1,086,860	1,000,000	1,018,196	0	(6,897)	0	0	3.850	3.088	AO	9,625	38,500	08/22/2014.	10/01/2023.
855244 AD 1	STARBUCKS CORP		..	1	2.A FE	2,998,920	108.686	3,260,580	3,000,000	2,999,552	0	105	0	0	3.850	3.854	AO	28,875	115,500	09/03/2013.	10/01/2023.
855244 AG 4	STARBUCKS CORP		..	1	2.A FE	999,810	103.210	1,032,100	1,000,000	999,950	0	28	0	0	2.700	2.703	JD	1,200	27,000	06/01/2015.	06/15/2022.
855244 AJ 8	STARBUCKS CORP		..	1	2.A FE	1,787,892	100.122	1,767,153	1,765,000	1,765,209	0	(4,670)	0	0	2.100	1.822	FA	15,135	37,065	02/09/2016.	02/04/2021.
855244 AJ 8	STARBUCKS CORP		..	1	2.A FE	1,998,860	100.122	2,002,440	2,000,000	1,999,945	0	219	0	0	2.100	2.112	FA	17,150	42,000	02/01/2016.	02/04/2021.
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.
855244 AP 4	STARBUCKS CORP		..	1	2.A FE	1,995,140	114.711	2,294,220	2,000,000	1,996,287	0	440	0	0	3.500	3.529	MS	23,333	70,000	02/26/2018.	03/01/2028.
857477 AG 8	STATE STREET CORP		..		1.F FE	1,025,530	100.719	1,007,190	1,000,000	1,000,482	0	(3,140)	0	0	4.375	4.054	MS	13,854	43,750	06/14/2011.	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	2,996,940	111.001	3,330,030	3,000,000	2,998,644	0	308	0	0	3.300	3.312	JD	4,125	99,000	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.
858119 BF 6	STEEL DYNAMICS INC		..	1	2.C FE	2,859,280	106.669	2,961,131	2,776,000	2,822,805	0	(10,591)	0	0	5.000	4.529	JD	6,169	138,800	04/27/2017.	12/15/2026.
858119 BF 6	STEEL DYNAMICS INC		..	1	2.C FE	1,000,000	106.669	1,066,690	1,000,000	1,000,000	0	0	0	0	5.000	5.000	JD	2,222	50,000	11/29/2016.	12/15/2026.
858119 BF 6	STEEL DYNAMICS INC		..	1	2.C FE	961,250	106.669	1,066,690	1,000,000	969,497	0	4,203	0	0	5.000	5.609	JD	2,222	50,000	12/19/2018.	12/15/2026.
858119 BJ 8	STEEL DYNAMICS INC		..	1	2.C FE	1,998,500	107.608	2,152,160	2,000,000	1,998,794	0	288	0	0	2.800	2.816	JD	2,489	56,622	12/09/2019.	12/15/2024.
858119 BK 5	STEEL DYNAMICS INC		..	1	2.C FE	1,994,720	113.361	2,267,220	2,000,000	1,995,043	0	332	0	0	3.450	3.481	AO	14,567	58,267	12/09/2019.	04/15/2030.
86024T AA 5	STEVENS HOLDINGS CO INC (144A)		..	2	4.B FE	1,619,813	108.356	1,722,860	1,590,000	1,611,344	0	(3,833)	0	0	6.125	5.795	AO	24,347	97,388	10/02/2018.	10/01/2026.
86024T AA 5	STEVENS HOLDINGS CO INC (144A)		..	2	4.B FE	3,052,500	108.356	3,250,680	3,000,000	3,037,543	0	(6,741)	0	0	6.125	5.817	AO	45,938	183,750	09/27/2018.	10/01/2026.
86024T AA 5	STEVENS HOLDINGS CO INC (144A)		..	2	4.B FE	923,450	108.356	996,875	920,000	922,407	0	(444)	0	0	6.125	6.058	AO	14,088	56,350	10/11/2018.	10/01/2026.
86024T AA 5	STEVENS HOLDINGS CO INC (144A)		..	2	4.B FE	1,000,000	108.356	1,083,560	1,000,000	1,000,000	0	0	0	0	6.125	6.125	AO	15,313	61,250	09/26/2018.	10/01/2026.
860630 AD 4	STIFEL FINANCIAL CORP		..	1	2.C FE	1,000,160	112.445	1,124,450	1,000,000	1,000,046	0	(17)	0	0	4.250	4.248	JJ	19,243	42,500	07/16/2014.	07/18/2024.
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	1,005,130	109.203	1,092,030	1,000,000	1,002,065	0	(616)	0	0	3.375	3.305	MN	4,313	33,750	08/18/2015.	05/15/2024.
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 AM 3	STRYKER CORP		..	1	2.A FE	999,620	100.185	1,001,850	1,000,000	999,942	0	57	0	0	2.625	2.633	MS	7,729	26,250	03/03/2016.	03/15/2021.
863667 AN 1	STRYKER CORP		..	1	2.A FE	1,001,000	113.263	1,132,630	1,000,000	1,000,537	0	(97)	0	0	3.500	3.488	MS	10,306	35,000	03/04/2016.	03/15/2026.
863667 AN 1	STRYKER CORP		..	1	2.A FE	993,480	113.263	1,132,630	1,000,000	996,288	0	632	0	0	3.500	3.578	MS	10,306	35,000	03/03/2016.	03/15/2026.
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.

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
870000 HJ 8	SWARTHMORE BORO AUTH REV TXBL S2011C			1	1.A FE	3,153,960	101.815	3,054,450	3,000,000	3,017,814	0	(24,860)	0	0	3.100	2.244	MS	27,383	93,000	03/24/2015.	09/15/2021.
871829 AQ 0	SYSCO CORP			1	2.C FE	1,466,552	103.094	1,460,842	1,417,000	1,425,142	0	(5,484)	0	0	2.600	2.194	JD	1,944	36,842	10/31/2012.	06/12/2022.
871829 AQ 0	SYSCO CORP			1	2.C FE	1,004,280	103.094	1,030,940	1,000,000	1,000,727	0	(492)	0	0	2.600	2.548	JD	1,372	26,000	02/07/2013.	06/12/2022.
871829 AZ 0	SYSCO CORP			1	2.C FE	2,016,340	112.364	2,247,280	2,000,000	2,008,218	0	(1,652)	0	0	3.750	3.650	AO	18,750	75,000	09/24/2015.	10/01/2025.
871829 AZ 0	SYSCO CORP			1	2.C FE	2,000,000	112.364	2,247,280	2,000,000	2,000,000	0	0	0	0	3.750	3.750	AO	18,750	75,000	09/23/2015.	10/01/2025.
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 BF 3	SYSCO CORP			1	2.C FE	999,710	111.308	1,113,080	1,000,000	999,815	0	24	0	0	3.250	3.253	JJ	14,986	32,500	11/15/2017.	07/15/2027.
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.
87264A AP 0	T-MOBILE USA INC			1	3.B FE	1,087,500	103.625	1,036,250	1,000,000	1,033,061	0	(15,318)	0	0	6.500	4.758	JJ	29,972	82,038	03/08/2017.	01/15/2026.
87264A AP 0	T-MOBILE USA INC			1	3.B FE	500,000	103.625	518,125	500,000	500,000	0	0	0	0	6.500	6.500	JJ	14,986	41,019	11/02/2015.	01/15/2026.
87264A AR 6	T-MOBILE USA INC			1	3.B FE	500,000	103.436	517,180	500,000	500,000	0	0	0	0	4.000	4.000	AO	4,222	22,049	03/13/2017.	04/15/2022.
87264A AS 4	T-MOBILE USA INC			1	3.B FE	1,010,000	102.702	1,027,020	1,000,000	1,003,259	0	(2,449)	0	0	5.125	4.855	AO	10,819	55,399	02/09/2018.	04/15/2025.
87264A AS 4	T-MOBILE USA INC			1	3.B FE	250,000	102.702	256,755	250,000	250,000	0	0	0	0	5.125	5.125	AO	2,705	13,850	03/13/2017.	04/15/2025.
87264A AU 9	T-MOBILE USA INC			1	3.B FE	250,000	102.421	256,053	250,000	250,000	0	0	0	0	4.500	4.500	FA	4,688	12,279	01/22/2018.	02/01/2026.
87264A AV 7	T-MOBILE USA INC			1	3.B FE	523,750	107.614	538,070	500,000	519,489	0	(3,451)	0	0	4.750	3.888	FA	9,896	25,239	10/02/2019.	02/01/2028.
87264A AV 7	T-MOBILE USA INC			1	3.B FE	503,750	107.614	538,070	500,000	502,514	0	(432)	0	0	4.750	4.637	FA	9,896	25,239	01/23/2018.	02/01/2028.
87264A AV 7	T-MOBILE USA INC			1	3.B FE	250,000	107.614	269,035	250,000	250,000	0	0	0	0	4.750	4.750	FA	4,948	12,619	01/22/2018.	02/01/2028.
87264A AV 7	T-MOBILE USA INC			1	3.B FE	987,500	107.614	1,076,140	1,000,000	990,484	0	1,094	0	0	4.750	4.910	FA	19,792	50,478	02/06/2018.	02/01/2028.
87264A BJ 3	T-MOBILE USA INC (144A)			1	2.C FE	4,172,680	105.132	4,205,280	4,000,000	4,172,064	0	(616)	0	0	2.550	2.066	FA	52,983	0	12/14/2020.	02/15/2031.
87264A BP 9	T-MOBILE USA INC (144A)	LS		1	2.C FE	3,000,870	102.821	3,084,630	3,000,000	3,000,821	0	(49)	0	0	2.250	2.247	MN	11,813	0	10/20/2020.	11/15/2031.
875127 BB 7	TAMPA ELECTRIC LS: 0K	LS		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 LS: 1K	LS		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.
189754 AC 8	TAPESTRY INC			1	2.C FE	2,925,000	107.986	3,239,580	3,000,000	2,928,201	0	3,201	0	0	4.125	4.552	JJ	57,063	0	08/28/2020.	07/15/2027.
87612B AP 7	TARGA RESOURCES PARTNERS			1	3.C FE	2,977,500	100.760	3,022,800	3,000,000	2,984,974	0	4,760	0	0	4.250	4.436	MN	16,292	127,500	05/22/2019.	11/15/2023.
87612B AP 7	TARGA RESOURCES PARTNERS			1	3.C FE	940,000	100.760	1,007,600	1,000,000	979,643	0	6,418	0	0	4.250	5.018	MN	5,431	42,500	10/29/2013.	11/15/2023.
87612B BG 6	TARGA RESOURCES PARTNERS			1	3.C FE	2,000,000	105.556	2,111,120	2,000,000	2,000,000	0	0	0	0	5.000	5.000	JJ	46,111	100,000	10/10/2017.	01/15/2028.
87612B BJ 0	TARGA RESOURCES PARTNERS			1	3.C FE	2,067,500	106.022	2,120,440	2,000,000	2,042,146	0	(11,524)	0	0	5.875	5.167	AO	24,806	117,500	09/24/2018.	04/15/2026.
87612B BL 5	TARGA RESOURCES PARTNERS (144A)			1	3.C FE	100,000	108.500	108,500	100,000	100,000	0	0	0	0	6.500	6.500	JJ	2,997	6,500	01/10/2019.	07/15/2027.
87612E AZ 9	TARGET CORP			1	1.G FE	3,055,350	102.777	3,083,310	3,000,000	3,008,748	0	(8,219)	0	0	2.900	2.613	JJ	40,117	87,000	12/15/2014.	01/15/2022.
87612E AZ 9	TARGET CORP			1	1.G FE	993,630	102.777	1,027,770	1,000,000	999,241	0	702	0	0	2.900	2.974	JJ	13,372	29,000	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 BJ 4	TARGET CORP			1	1.F FE	2,994,390	109.345	3,280,350	3,000,000	2,994,821	0	431	0	0	2.350	2.371	FA	26,633	38,579	01/21/2020.	02/15/2030.
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	990,860	105.827	1,058,270	1,000,000	998,256	0	1,090	0	0	6.250	6.375	JD	3,993	62,500	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.

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
87236Y AF 5	TD AMERITRADE		..	1	1.F FE	2,993,760	112.162	3,364,860	3,000,000	2,995,697	0	595	0	0	3.300	3.325	AO	24,750	99,000	04/24/2017.	04/01/2027.
879369 AE 6	TELEFLEX INC		..	1	3.B FE	100,000	104.485	104,485	100,000	100,000	0	0	0	0	4.875	4.875	JD	406	4,875	05/11/2016.	06/01/2026.
879369 AE 6	TELEFLEX INC		..	1	3.B FE	1,216,425	104.485	1,279,941	1,225,000	1,218,965	0	941	0	0	4.875	4.979	JD	4,977	59,719	03/06/2018.	06/01/2026.
879369 AE 6	TELEFLEX INC		..	1	3.B FE	1,051,380	104.485	1,109,631	1,062,000	1,055,277	0	1,049	0	0	4.875	5.009	JD	4,314	51,773	11/28/2016.	06/01/2026.
879369 AF 3	TELEFLEX INC		..	1	3.B FE	498,125	107.702	538,510	500,000	498,462	0	183	0	0	4.625	4.677	MN	2,955	23,125	03/19/2019.	11/15/2027.
879369 AF 3	TELEFLEX INC		..	1	3.B FE	1,672,215	107.702	1,833,088	1,702,000	1,679,560	0	2,681	0	0	4.625	4.852	MN	10,058	78,718	02/21/2018.	11/15/2027.
879369 AG 1	TELEFLEX INC (144A)		..	1	3.B FE	500,000	106.125	530,625	500,000	500,000	0	0	0	0	4.250	4.250	JD	1,771	10,861	05/21/2020.	06/01/2028.
88023U AD 3	TEMPUR SEALY INTERNATIONAL		..	1	3.B FE	581,991	101.989	566,651	555,600	560,156	0	(5,600)	0	0	5.625	4.545	AO	6,598	31,253	10/24/2016.	10/15/2023.
88023U AD 3	TEMPUR SEALY INTERNATIONAL		..	1	3.B FE	2,255,736	101.989	2,266,604	2,222,400	2,227,506	0	(6,418)	0	0	5.625	5.312	AO	26,391	125,010	02/23/2016.	10/15/2023.
88023U AG 6	TEMPUR SEALY INTERNATIONAL		..	1	3.B FE	1,007,500	104.195	1,041,950	1,000,000	1,003,615	0	(936)	0	0	5.500	5.383	JD	2,444	55,000	05/20/2016.	06/15/2026.
88023U AG 6	TEMPUR SEALY INTERNATIONAL		..	1	3.B FE	1,006,250	104.195	1,041,950	1,000,000	1,002,991	0	(775)	0	0	5.500	5.403	JD	2,444	55,000	05/20/2016.	06/15/2026.
88023U AG 6	TEMPUR SEALY INTERNATIONAL		..	1	3.B FE	1,000,000	104.195	1,041,950	1,000,000	1,000,000	0	0	0	0	5.500	5.500	JD	2,444	55,000	05/20/2016.	06/15/2026.
880345 AB 9	TENNANT CO		..	1	4.B FE	1,270,975	104.375	1,268,156	1,215,000	1,241,416	0	(10,520)	0	0	5.625	4.628	MN	11,391	68,344	01/23/2018.	05/01/2025.
880345 AB 9	TENNANT CO		..	1	4.B FE	1,040,000	104.375	1,043,750	1,000,000	1,018,221	0	(7,243)	0	0	5.625	4.787	MN	9,375	56,250	11/02/2017.	05/01/2025.
880345 AB 9	TENNANT CO		..	1	4.B FE	2,085,000	104.375	2,087,500	2,000,000	2,036,177	0	(14,380)	0	0	5.625	4.793	MN	18,750	112,500	05/18/2017.	05/01/2025.
880345 AB 9	TENNANT CO		..	1	4.B FE	2,179,360	104.375	2,212,750	2,120,000	2,148,633	0	(11,361)	0	0	5.625	5.001	MN	19,875	119,250	02/28/2018.	05/01/2025.
880345 AB 9	TENNANT CO		..	1	4.B FE	1,424,435	104.375	1,448,725	1,388,000	1,403,367	0	(6,095)	0	0	5.625	5.112	MN	13,013	78,075	04/20/2017.	05/01/2025.
880345 AB 9	TENNANT CO		..	1	4.B FE	1,000,000	104.375	1,043,750	1,000,000	1,000,000	0	0	0	0	5.625	5.625	MN	9,375	56,250	04/12/2017.	05/01/2025.
880349 AR 6	TENNECO INC	LS	..	2	5.A FE	1,255,000	92.187	1,843,740	2,000,000	1,249,109	122,010	(12,492)	705,449	0	5.000	9.673	JJ	46,111	100,000	04/19/2017.	07/15/2026.
88037E AJ 0	TENNECO INC		..	1	5.A FE	2,299,360	96.808	3,974,936	4,106,000	2,742,477	241,307	1,794,502	3,185,450	0	5.375	13.539	JD	9,809	220,698	04/27/2017.	12/15/2024.
880451 AS 8	TENNESSEE GAS PIPELINE		..	1	2.B FE	2,143,160	124.974	2,137,055	1,710,000	2,095,977	0	(47,183)	0	0	7.000	2.987	MS	35,245	119,700	02/26/2020.	03/15/2027.
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.
880779 AZ 6	TEREX CORP (144A)		..	1	4.B FE	2,238,500	103.200	2,270,400	2,200,000	2,221,897	0	(10,149)	0	0	5.625	5.095	FA	51,563	123,750	04/26/2019.	02/01/2025.
880779 AZ 6	TEREX CORP (144A)		..	1	4.B FE	1,013,750	103.200	1,032,000	1,000,000	1,007,857	0	(3,636)	0	0	5.625	5.206	FA	23,438	56,250	04/30/2019.	02/01/2025.
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	1,505,220	109.721	1,645,815	1,500,000	1,503,812	0	(485)	0	0	3.500	3.458	JJ	24,208	52,500	01/05/2018.	01/15/2028.
882508 AW 4	TEXAS INSTRUMENTS INC		..	1	1.E FE	1,945,040	104.153	2,083,060	2,000,000	1,981,757	0	7,468	0	0	2.250	2.655	MN	7,500	45,000	10/15/2015.	05/01/2023.
882508 AW 4	TEXAS INSTRUMENTS INC		..	1	1.E FE	1,192,574	104.153	1,336,283	1,283,000	1,256,684	0	10,690	0	0	2.250	3.168	MN	4,811	28,868	06/17/2014.	05/01/2023.
882508 AY 0	TEXAS INSTRUMENTS INC		..	1	1.E FE	307,680	100.237	300,711	300,000	300,167	0	(1,501)	0	0	2.750	2.241	MS	2,498	8,250	09/24/2015.	03/12/2021.
882508 AY 0	TEXAS INSTRUMENTS INC		..	1	1.E FE	506,715	100.237	501,185	500,000	500,115	0	(1,103)	0	0	2.750	2.526	MS	4,163	13,750	07/22/2014.	03/12/2021.
882508 AY 0	TEXAS INSTRUMENTS INC		..	1	1.E FE	992,940	100.237	1,002,370	1,000,000	999,734	0	1,066	0	0	2.750	2.862	MS	8,326	27,500	03/05/2014.	03/12/2021.
882508 BA 1	TEXAS INSTRUMENTS INC		..	1	1.E FE	1,994,780	102.034	2,040,680	2,000,000	1,998,743	0	884	0	0	1.850	1.896	MN	4,728	37,000	04/29/2016.	05/15/2022.
882508 BC 7	TEXAS INSTRUMENTS INC		..	1	1.E FE	998,960	111.903	1,119,030	1,000,000	999,238	0	96	0	0	2.900	2.912	MN	4,672	29,000	12/15/2017.	11/03/2027.
882508 BC 7	TEXAS INSTRUMENTS INC		..	1	1.E FE	983,250	111.903	1,119,030	1,000,000	987,796	0	1,576	0	0	2.900	3.099	MN	4,672	29,000	01/10/2018.	11/03/2027.
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	992,420	112.865	1,128,650	1,000,000	995,630	0	731	0	0	4.000	4.093	MS	11,778	40,000	03/04/2016.	03/15/2026.
883203 BX 8	TEXTRON INC		..	1	2.B FE	1,001,330	110.494	1,104,940	1,000,000	1,000,843	0	(125)	0	0	3.650	3.634	MS	10,747	36,500	02/28/2017.	03/15/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
883203 BY 6	TEXTRON INC			1	2.B FE	1,001,060	110.430	1,104,300	1,000,000	1,000,735	0	(92)	0	0	3.375	3.363	MS	11,250	33,750	09/12/2017.	03/01/2028.
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	2,991,900	110.356	3,310,680	3,000,000	2,997,160	0	819	0	0	4.150	4.182	FA	51,875	124,500	12/04/2013.	02/01/2024.
883556 BM 3	THERMO FISHER SCIENTIFIC			1	2.A FE	1,997,160	113.307	2,266,140	2,000,000	1,998,445	0	276	0	0	3.650	3.667	JD	3,244	73,000	11/30/2015.	12/15/2025.
883556 BM 3	THERMO FISHER SCIENTIFIC			1	2.A FE	4,527,007	113.307	5,218,920	4,606,000	4,549,393	0	10,148	0	0	3.650	3.925	JD	7,472	168,119	09/28/2018.	12/15/2025.
883556 BN 1	THERMO FISHER SCIENTIFIC			1	2.A FE	995,120	105.565	1,055,650	1,000,000	998,261	0	711	0	0	3.000	3.078	AO	6,333	30,000	04/04/2016.	04/15/2023.
883556 BR 2	THERMO FISHER SCIENTIFIC			1	2.A FE	987,870	111.534	1,115,340	1,000,000	992,584	0	1,164	0	0	2.950	3.092	MS	8,358	29,500	09/14/2016.	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	3,040,650	109.560	3,286,800	3,000,000	3,037,097	0	(3,554)	0	0	2.600	2.438	AO	19,500	76,483	01/30/2020.	10/01/2029.
883556 BZ 4	THERMO FISHER SCIENTIFIC			1	2.A FE	3,038,880	109.560	3,286,800	3,000,000	3,035,482	0	(3,398)	0	0	2.600	2.445	AO	19,500	76,483	01/30/2020.	10/01/2029.
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.
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	2,929,976	101.429	2,840,012	2,800,000	2,813,902	0	(32,691)	0	0	4.000	2.794	MS	37,333	112,000	04/20/2017.	09/01/2021.
88732J BA 5	TIME WARNER CABLE			1	3.A FE	134,650	101.429	131,858	130,000	130,490	0	(1,150)	0	0	4.000	3.083	MS	1,733	5,200	03/21/2017.	09/01/2021.
88732J BA 5	TIME WARNER CABLE			1	3.A FE	213,963	101.429	210,972	208,000	208,629	0	(1,474)	0	0	4.000	3.264	MS	2,773	8,320	03/15/2017.	09/01/2021.
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.
88731E AF 7	TIME WARNER ENTERTAINMENT				2.C FE	2,512,060	116.953	2,339,060	2,000,000	2,095,762	0	(39,585)	0	0	8.375	6.017	MS	49,319	167,500	04/22/2005.	03/15/2023.
887389 AJ 3	TIMKEN CO			1	2.C FE	1,009,810	107.550	1,075,500	1,000,000	1,003,910	0	(1,052)	0	0	3.875	3.752	MS	12,917	38,750	10/22/2014.	09/01/2024.
887389 AJ 3	TIMKEN CO			1	2.C FE	989,010	107.550	1,075,500	1,000,000	995,430	0	1,125	0	0	3.875	4.009	MS	12,917	38,750	08/13/2014.	09/01/2024.
887389 AK 0	TIMKEN CO			1	2.C FE	2,996,040	112.089	3,362,670	3,000,000	2,996,562	0	346	0	0	4.500	4.517	JD	6,000	135,000	08/22/2018.	12/15/2028.
872539 AA 9	TJX COS INC			1	1.F FE	1,021,390	100.698	1,006,980	1,000,000	1,001,252	0	(4,302)	0	0	2.750	2.311	JD	1,222	27,500	01/29/2016.	06/15/2021.
872539 AA 9	TJX COS INC			1	1.F FE	1,019,900	100.698	1,006,980	1,000,000	1,001,160	0	(3,989)	0	0	2.750	2.343	JD	1,222	27,500	01/20/2016.	06/15/2021.
872539 AA 9	TJX COS INC			1	1.F FE	999,300	100.698	1,006,980	1,000,000	999,935	0	99	0	0	2.750	2.761	JD	1,222	27,500	06/02/2014.	06/15/2021.
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 AP 4	TJX COS INC			1	1.F FE	692,254	104.629	737,634	705,000	699,879	0	2,054	0	0	2.500	2.818	MN	2,252	17,625	02/15/2017.	05/15/2023.
872540 AP 4	TJX COS INC			1	1.F FE	106,098	104.629	115,092	110,000	108,802	0	479	0	0	2.500	2.978	MN	351	2,750	12/02/2014.	05/15/2023.
872540 AP 4	TJX COS INC			1	1.F FE	199,813	104.629	219,721	210,000	206,994	0	1,201	0	0	2.500	3.130	MN	671	5,250	06/25/2014.	05/15/2023.
872540 AP 4	TJX COS INC			1	1.F FE	358,724	104.629	402,822	385,000	377,426	0	3,014	0	0	2.500	3.369	MN	1,230	9,625	02/28/2014.	05/15/2023.
872540 AP 4	TJX COS INC			1	1.F FE	125,461	104.629	141,249	135,000	132,239	0	1,098	0	0	2.500	3.404	MN	431	3,375	03/12/2014.	05/15/2023.
872540 AP 4	TJX COS INC			1	1.F FE	574,988	104.629	653,931	625,000	610,697	0	5,679	0	0	2.500	3.513	MN	1,997	15,625	01/13/2014.	05/15/2023.
872540 AQ 2	TJX COS INC			1	1.F FE	1,985,080	107.929	2,158,580	2,000,000	1,991,042	0	1,446	0	0	2.250	2.334	MS	13,250	45,000	09/07/2016.	09/15/2026.
88947E AQ 3	TOLL BROS FINANCE CORP			1	3.A FE	999,850	110.864	1,108,640	1,000,000	999,944	0	8	0	0	5.625	5.626	JJ	25,938	56,250	11/12/2013.	01/15/2024.
88947E AS 9	TOLL BROS FINANCE CORP			1	3.A FE	4,000,000	114.606	4,584,240	4,000,000	4,000,000	0	0	0	0	4.875	4.875	MS	57,417	195,000	03/07/2017.	03/15/2027.
88947E AS 9	TOLL BROS FINANCE CORP			1	3.A FE	996,250	114.606	1,146,060	1,000,000	997,177	0	371	0	0	4.875	4.927	MS	14,354	48,750	03/01/2018.	03/15/2027.
88947E AT 7	TOLL BROS FINANCE CORP			1	3.A FE	2,000,000	111.356	2,227,120	2,000,000	2,000,000	0	0	0	0	4.350	4.350	FA	32,867	87,000	01/17/2018.	02/15/2028.
89233P 7F 7	TOYOTA MOTOR CREDIT		C	1	1.E FE	1,987,460	104.808	2,096,160	2,000,000	1,997,172	0	1,337	0	0	2.625	2.697	JJ	24,938	52,500	01/07/2013.	01/10/2023.
89236T CQ 6	TOYOTA MOTOR CREDIT		C	1	1.E FE	997,540	103.846	1,038,460	1,000,000	999,413	0	366	0	0	2.800	2.839	JJ	13,067	28,000	07/08/2015.	07/13/2022.
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.

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
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.
89236T GU 3	TOYOTA MOTOR CREDIT		C	1	1.E FE	4,979,450	107.462	5,373,100	5,000,000	4,981,038	0	1,588	0	0	2.150	2.196	FA	41,208	53,750	02/10/2020.	02/13/2030.
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.
893045 AE 4	TRANS-ALLEGHENY (144A)			1	2.B FE	2,993,943	109.307	3,312,002	3,030,000	3,006,119	0	4,829	0	0	3.850	4.046	JD	9,721	116,655	05/17/2018.	06/01/2025.
893574 AH 6	TRANSCONTINENTAL GAS PIPELINE			1	2.B FE	5,221,514	131.191	5,378,831	4,100,000	4,980,155	0	(166,589)	0	0	7.850	3.041	FA	134,104	321,850	07/12/2019.	02/01/2026.
893574 AH 6	TRANSCONTINENTAL GAS PIPELINE			1	2.B FE	2,608,900	131.191	2,623,820	2,000,000	2,368,113	0	(68,416)	0	0	7.850	3.661	FA	65,417	157,000	04/18/2017.	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.
893647 AX 5	TRANSDIGM INC			1	4.C FE	2,022,500	101.959	2,039,180	2,000,000	2,005,860	0	(10,518)	0	0	6.500	5.933	JJ	59,944	130,000	05/14/2019.	07/15/2024.
893647 AZ 0	TRANSDIGM INC			1	4.C FE	253,750	102.937	257,343	250,000	251,092	0	(756)	0	0	6.500	6.156	MN	2,076	16,250	02/24/2017.	05/15/2025.
893647 BL 0	TRANSDIGM INC			1	4.C FE	3,000,000	105.280	3,158,400	3,000,000	3,000,000	0	0	0	0	5.500	5.500	MN	21,083	165,917	10/29/2019.	11/15/2027.
893647 BE 6	TRANSDIGM INC (144A)			1	4.A FE	2,000,000	106.625	2,132,500	2,000,000	2,000,000	0	0	0	0	6.250	6.250	MS	36,806	125,000	01/30/2019.	03/15/2026.
89469A AD 6	TREEHOUSE FOODS INC			1	4.B FE	500,000	103.625	518,125	500,000	500,000	0	0	0	0	4.000	4.000	MS	6,222	0	08/25/2020.	09/01/2028.
89469A AC 8	TREEHOUSE FOODS INC (144A)			1	4.B FE	1,530,506	102.135	1,479,936	1,449,000	1,468,918	0	(16,970)	0	0	6.000	4.722	FA	32,844	86,940	02/14/2017.	02/15/2024.
89469A AC 8	TREEHOUSE FOODS INC (144A)			1	4.B FE	2,130,000	102.135	2,042,700	2,000,000	2,027,338	0	(23,292)	0	0	6.000	4.729	FA	45,333	120,000	03/03/2016.	02/15/2024.
89469A AC 8	TREEHOUSE FOODS INC (144A)			1	4.B FE	1,793,500	102.135	1,736,295	1,700,000	1,722,848	0	(19,463)	0	0	6.000	4.750	FA	38,533	102,000	02/14/2017.	02/15/2024.
89469A AC 8	TREEHOUSE FOODS INC (144A)			1	4.B FE	1,062,500	102.135	1,021,350	1,000,000	1,013,178	0	(11,224)	0	0	6.000	4.774	FA	22,667	60,000	03/09/2016.	02/15/2024.
89469A AC 8	TREEHOUSE FOODS INC (144A)			1	4.B FE	100,000	102.135	102,135	100,000	100,000	0	0	0	0	6.000	6.000	FA	2,267	6,000	01/21/2016.	02/15/2024.
896239 AB 6	TRIMBLE INC			1	2.C FE	2,000,540	108.389	2,167,780	2,000,000	2,000,288	0	(103)	0	0	4.150	4.144	JD	3,689	83,000	06/08/2018.	06/15/2023.
896239 AB 6	TRIMBLE INC			1	2.C FE	999,640	108.389	1,083,890	1,000,000	999,798	0	70	0	0	4.150	4.158	JD	1,844	41,500	06/07/2018.	06/15/2023.
896522 AH 2	TRINITY INDUSTRIES			1	3.B FE	3,995,520	104.633	4,185,320	4,000,000	3,997,833	0	457	0	0	4.550	4.564	AO	45,500	182,000	09/22/2014.	10/01/2024.
07330M AA 5	TRUIST BANK			2	1.G FE	1,019,930	115.354	1,153,540	1,000,000	1,011,323	0	(1,746)	0	0	3.800	3.580	AO	6,333	38,000	09/03/2015.	10/30/2026.
07330M AA 5	TRUIST BANK			2	1.G FE	498,780	115.354	576,770	500,000	499,332	0	97	0	0	3.800	3.825	AO	3,167	19,000	09/22/2014.	10/30/2026.
07330M AB 3	TRUIST BANK			2	1.G FE	1,997,000	112.792	2,255,840	2,000,000	1,998,376	0	296	0	0	3.625	3.643	MS	21,146	72,500	09/23/2015.	09/16/2025.
07330N AJ 4	TRUIST BANK			2	1.F FE	999,160	100.419	1,004,190	1,000,000	999,917	0	101	0	0	2.850	2.863	AO	7,125	28,500	02/27/2014.	04/01/2021.
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	962,090	105.375	1,053,750	1,000,000	987,300	0	5,141	0	0	2.750	3.319	MN	4,583	27,500	09/24/2015.	05/01/2023.
86787E AT 4	TRUIST BANK			2	1.F FE	998,220	103.376	1,033,760	1,000,000	999,403	0	359	0	0	2.450	2.488	FA	10,208	24,500	07/26/2017.	08/01/2022.
86787E AY 3	TRUIST BANK			1	1.F FE	3,000,000	108.367	3,251,010	3,000,000	3,000,000	0	0	0	0	3.689	3.689	FA	45,805	110,670	07/24/2018.	08/02/2024.
86787E BB 2	TRUIST BANK			1	1.F FE	5,003,900	115.445	5,772,250	5,000,000	5,002,709	0	(516)	0	0	4.050	4.037	MN	32,625	202,500	10/25/2018.	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.
86787G AJ 1	TRUIST BANK			2	1.G FE	977,980	111.954	1,119,540	1,000,000	986,061	0	2,309	0	0	3.300	3.587	MN	4,217	33,000	04/25/2017.	05/15/2026.
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 LS:283K	LS...		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.
867914 BK 8	TRUIST FINANCIAL CORP			2	1.G FE	997,830	100.207	1,002,070	1,000,000	999,871	0	433	0	0	2.900	2.947	MS	9,506	29,000	02/29/2016.	03/03/2021.
867914 BS 1	TRUIST FINANCIAL CORP			1	1.G FE	2,996,160	113.325	3,399,750	3,000,000	2,997,385	0	515	0	0	4.000	4.021	MN	20,000	120,000	04/24/2018.	05/01/2025.
87305Q CC 3	TTX CO (144A)			1	1.F FE	2,026,660	101.252	2,025,040	2,000,000	2,000,900	0	(3,309)	0	0	4.400	4.232	MN	14,667	88,000	06/27/2011.	05/01/2021.
87305Q CC 3	TTX CO (144A)			1	1.F FE	1,000,000	101.252	1,012,520	1,000,000	1,000,000	0	0	0	0	4.400	4.400	MN	7,333	44,000	04/26/2011.	05/01/2021.

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
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 CE 9	TTX CO (144A)			1	1.F FE	999,990	109.424	1,094,240	1,000,000	1,000,000	0	0	0	0	4.125	4.125	AO	10,313	41,250	09/19/2013.	10/01/2023.
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	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.
87305N AV 0	TTX PASS THRU CERT S2004-A1 (144A)			1	1.F	613,118	104.946	643,446	613,118	614,501	0	(1,861)	0	0	5.453	5.453	JJ	16,624	33,433	07/08/2004.	01/02/2022.
87305N AW 8	TTX PASS THRU CERT S2004-A2 (144A)			1	1.F	215,528	105.007	226,321	215,528	216,235	0	(1,243)	0	0	5.503	5.503	JJ	5,897	11,860	09/01/2010.	01/02/2022.
898813 AP 5	TUCSON ELECTRIC POWER			1	1.G FE	996,730	108.972	1,089,720	1,000,000	998,484	0	326	0	0	3.050	3.088	MS	8,981	30,500	02/24/2015.	03/15/2025.
902494 AT 0	TYSON FOODS INC			1	2.B FE	1,060,780	104.891	1,048,910	1,000,000	1,012,267	0	(9,772)	0	0	4.500	3.455	JD	2,000	45,000	08/24/2015.	06/15/2022.
902494 AT 0	TYSON FOODS INC			1	2.B FE	375,899	104.891	372,363	355,000	359,170	0	(3,320)	0	0	4.500	3.499	JD	710	15,975	07/21/2015.	06/15/2022.
902494 AT 0	TYSON FOODS INC			1	2.B FE	1,581,765	104.891	1,573,365	1,500,000	1,516,596	0	(13,201)	0	0	4.500	3.557	JD	3,000	67,500	09/01/2015.	06/15/2022.
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	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.
902494 BG 7	TYSON FOODS INC			1	2.B FE	2,004,220	109.239	2,184,780	2,000,000	2,002,302	0	(824)	0	0	3.900	3.853	MS	20,150	78,000	09/26/2018.	09/28/2023.
904311 AA 5	UNDER ARMOUR INC	LS		1	4.A FE	1,021,780	100.812	1,008,120	1,000,000	1,008,120	37,417	(2,187)	0	0	3.250	2.989	JD	1,444	32,500	07/12/2016.	06/15/2026.
904764 AM 9	UNILEVER CAPITAL		C	1	1.E FE	1,122,820	100.386	1,003,860	1,000,000	1,002,226	0	(20,578)	0	0	4.250	2.155	FA	16,646	42,500	10/16/2014.	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	1,285,197	110.996	1,420,749	1,280,000	1,282,589	0	(523)	0	0	3.100	3.052	JJ	16,533	39,680	08/26/2015.	07/30/2025.
904764 AS 6	UNILEVER CAPITAL		C	1	1.E FE	988,380	110.996	1,109,960	1,000,000	994,190	0	1,154	0	0	3.100	3.237	JJ	12,917	31,000	07/28/2015.	07/30/2025.
904764 AU 1	UNILEVER CAPITAL		C	1	1.E FE	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 AX 5	UNILEVER CAPITAL		C	1	1.E FE	2,059,900	106.599	2,131,980	2,000,000	2,042,850	0	(12,959)	0	0	2.600	1.902	MN	8,089	52,000	09/03/2019.	05/05/2024.
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.
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 CK 6	UNION ELECTRIC CO			1	1.F FE	999,740	108.541	1,085,410	1,000,000	999,871	0	26	0	0	3.500	3.503	AO	7,389	35,000	04/02/2014.	04/15/2024.
906548 CM 2	UNION ELECTRIC CO			1	1.F FE	996,740	110.561	1,105,610	1,000,000	997,775	0	307	0	0	2.950	2.988	JD	1,311	29,500	06/06/2017.	06/15/2027.
906548 CM 2	UNION ELECTRIC CO			1	1.F FE	3,570,059	110.561	4,179,206	3,780,000	3,615,120	0	22,209	0	0	2.950	3.716	JD	4,956	111,510	12/04/2018.	06/15/2027.
906548 CP 5	UNION ELECTRIC CO			1	1.F FE	4,672,913	115.440	5,004,324	4,335,000	4,637,567	0	(33,933)	0	0	3.500	2.526	MS	44,675	151,725	12/12/2019.	03/15/2029.
907818 DK 1	UNION PACIFIC CORP			1	2.A FE	417,487	104.957	398,837	380,000	385,441	0	(4,071)	0	0	4.163	3.023	JJ	7,295	15,819	03/01/2012.	07/15/2022.
907818 DM 7	UNION PACIFIC CORP			1	2.A FE	1,762,747	104.581	1,777,877	1,700,000	1,712,438	0	(6,698)	0	0	2.950	2.530	JJ	23,125	50,150	10/09/2012.	01/15/2023.
907818 DN 5	UNION PACIFIC CORP LS:423K	LS		1	2.A FE	993,960	104.742	1,047,420	1,000,000	998,457	0	634	0	0	2.750	2.819	AO	5,806	27,500	03/12/2013.	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 DY 1	UNION PACIFIC CORP			1	2.A FE	996,690	109.340	1,093,400	1,000,000	998,564	0	325	0	0	3.250	3.288	JJ	14,986	32,500	08/07/2014.	01/15/2025.
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 EY 0	UNION PACIFIC CORP			1	2.A FE	3,033,060	118.823	3,564,690	3,000,000	3,026,579	0	(3,035)	0	0	3.950	3.812	MS	36,538	118,500	08/27/2018.	09/10/2028.
907818 EY 0	UNION PACIFIC CORP			1	2.A FE	3,990,040	118.823	4,752,920	4,000,000	3,992,457	0	803	0	0	3.950	3.978	MS	48,717	158,000	06/05/2018.	09/10/2028.
90783S AA 0	UNION PACIFIC PASS THRU CERT 03				1.D FE	65,563	103.268	61,480	59,535	67,218	0	4,982	0	0	4.698	3.666	JJ	1,391	7,289	09/20/2011.	01/02/2024.
90783S AA 0	UNION PACIFIC PASS THRU CERT 03				1.D FE	60,750	103.268	62,735	60,750	62,623	0	1,523	0	0	4.698	4.698	JJ	1,419	7,437	05/07/2003.	01/02/2024.
907825 AA 1	UNION PACIFIC PASS THRU CERT 2014			1	1.D FE	5,555,218	110.696	6,149,404	5,555,218	5,555,167	0	(10)	0	0	3.227	3.227	MN	23,404	179,267	05/06/2014.	05/14/2026.
05577@ AN 0	UNION PACIFIC RAILROAD CO UPRR 2009-A			1	1.D	781,818	110.000	860,000	781,818	781,788	0	(6)	0	0	4.830	4.830	AO	7,972	37,762	09/16/2009.	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
911312 AM 8	UNITED PARCEL SERVICE			1	1.G FE	1,086,150	100.082	1,000,820	1,000,000	1,000,431	0	(11,208)	0	0	3.125	1.987	JJ	14,410	31,250	10/11/2012.	01/15/2021.
911312 AM 8	UNITED PARCEL SERVICE			1	1.G FE	215,877	100.082	204,167	204,000	204,056	0	(1,487)	0	0	3.125	2.383	JJ	2,940	6,375	04/13/2012.	01/15/2021.
911312 AM 8	UNITED PARCEL SERVICE			1	1.G FE	1,058,610	100.082	1,000,820	1,000,000	1,000,262	0	(6,952)	0	0	3.125	2.417	JJ	14,410	31,250	09/23/2011.	01/15/2021.
911312 AQ 9	UNITED PARCEL SERVICE			1	1.G FE	371,724	103.784	381,925	368,000	368,904	0	(504)	0	0	2.450	2.305	AO	2,254	9,016	01/27/2015.	10/01/2022.
911312 AQ 9	UNITED PARCEL SERVICE			1	1.G FE	503,415	103.784	518,920	500,000	500,843	0	(472)	0	0	2.450	2.350	AO	3,063	12,250	03/24/2015.	10/01/2022.
911312 AQ 9	UNITED PARCEL SERVICE			1	1.G FE	998,670	103.784	1,037,840	1,000,000	999,726	0	141	0	0	2.450	2.465	AO	6,125	24,500	09/24/2012.	10/01/2022.
911312 AQ 9	UNITED PARCEL SERVICE			1	1.G FE	986,220	103.784	1,037,840	1,000,000	996,293	0	2,031	0	0	2.450	2.667	AO	6,125	24,500	09/24/2015.	10/01/2022.
911312 AQ 9	UNITED PARCEL SERVICE			1	1.G FE	1,968,844	103.784	2,075,680	2,000,000	1,992,417	0	4,155	0	0	2.450	2.672	AO	12,250	49,000	12/15/2014.	10/01/2022.
911312 AQ 9	UNITED PARCEL SERVICE			1	1.G FE	976,020	103.784	1,037,840	1,000,000	994,380	0	3,080	0	0	2.450	2.780	AO	6,125	24,500	07/29/2014.	10/01/2022.
911312 BM 7	UNITED PARCEL SERVICE			1	1.G FE	2,986,920	114.598	3,437,940	3,000,000	2,990,529	0	1,210	0	0	3.050	3.101	MN	11,692	91,500	11/09/2017.	11/15/2027.
911312 BT 2	UNITED PARCEL SERVICE			1	1.G FE	1,998,280	106.244	2,124,880	2,000,000	1,998,712	0	333	0	0	2.200	2.218	MS	14,667	45,833	08/13/2019.	09/01/2024.
91324P BP 6	UNITEDHEALTH GROUP INC			1	1.G FE	1,042,790	100.310	1,003,100	1,000,000	1,000,054	0	(4,658)	0	0	4.700	4.159	FA	17,756	47,000	05/25/2011.	02/15/2021.
91324P BT 8	UNITEDHEALTH GROUP INC			1	1.G FE	997,380	101.867	1,018,670	1,000,000	999,709	0	293	0	0	3.375	3.406	MN	4,313	33,750	11/21/2011.	11/15/2021.
91324P BV 3	UNITEDHEALTH GROUP INC			1	1.G FE	1,986,200	102.453	2,049,060	2,000,000	1,998,068	0	1,511	0	0	2.875	2.955	MS	16,931	57,500	03/05/2012.	03/15/2022.
91324P BZ 4	UNITEDHEALTH GROUP INC			1	1.G FE	1,013,510	104.675	1,046,750	1,000,000	1,002,801	0	(1,439)	0	0	2.750	2.596	FA	10,389	27,500	10/18/2012.	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 CC 4	UNITEDHEALTH GROUP INC			1	1.G FE	995,930	105.771	1,057,710	1,000,000	998,978	0	431	0	0	2.875	2.922	MS	8,465	28,750	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.
91324P CP 5	UNITEDHEALTH GROUP INC			1	1.G FE	2,078,420	113.982	2,279,640	2,000,000	2,039,491	0	(7,949)	0	0	3.750	3.278	JJ	34,583	75,000	09/29/2015.	07/15/2025.
91324P CP 5	UNITEDHEALTH GROUP INC			1	1.G FE	997,290	113.982	1,139,820	1,000,000	998,623	0	271	0	0	3.750	3.783	JJ	17,292	37,500	07/20/2015.	07/15/2025.
91324P CV 2	UNITEDHEALTH GROUP INC			1	1.G FE	999,210	112.170	1,121,700	1,000,000	999,542	0	75	0	0	3.100	3.109	MS	9,128	31,000	02/22/2016.	03/15/2026.
91324P CV 2	UNITEDHEALTH GROUP INC			1	1.G FE	1,941,480	112.170	2,243,400	2,000,000	1,960,110	0	6,856	0	0	3.100	3.522	MS	18,256	62,000	03/07/2018.	03/15/2026.
91324P CW 0	UNITEDHEALTH GROUP INC			1	1.G FE	998,960	114.532	1,145,320	1,000,000	999,340	0	95	0	0	3.450	3.462	JJ	15,908	34,500	12/15/2016.	01/15/2027.
91324P CW 0	UNITEDHEALTH GROUP INC			1	1.G FE	2,291,064	114.532	2,629,655	2,296,000	2,292,501	0	509	0	0	3.450	3.478	JJ	36,526	79,212	02/12/2018.	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	1,088,788	114.293	1,268,652	1,110,000	1,094,417	0	2,164	0	0	3.375	3.626	AO	7,909	37,463	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.
91324P DM 1	UNITEDHEALTH GROUP INC			1	1.G FE	1,000,310	109.455	1,094,550	1,000,000	1,000,148	0	(52)	0	0	3.500	3.492	FA	13,222	35,000	12/14/2018.	02/15/2024.
91324P DM 1	UNITEDHEALTH GROUP INC			1	1.G FE	997,510	109.455	1,094,550	1,000,000	998,389	0	471	0	0	3.500	3.552	FA	13,222	35,000	12/13/2018.	02/15/2024.
91324P DN 9	UNITEDHEALTH GROUP INC			1	1.G FE	1,995,980	114.891	2,297,820	2,000,000	1,997,011	0	534	0	0	3.700	3.733	JD	3,289	74,000	12/13/2018.	12/15/2025.
91324P DS 8	UNITEDHEALTH GROUP INC			1	1.G FE	4,998,650	113.697	5,684,850	5,000,000	4,998,767	0	143	0	0	2.875	2.878	FA	54,306	151,736	07/23/2019.	08/15/2029.
914713 N7 3	UNIV OF NC CHAPEL HILL REF (TXBL) S16C			1	1.A FE	3,000,000	109.943	3,298,290	3,000,000	3,000,000	0	0	0	0	2.529	2.529	JD	6,323	75,870	02/23/2016.	12/01/2026.
914713 P7 1	UNIV OF NC CHAPEL HILL REF (TXBL) S2017			1	1.A FE	1,760,000	103.209	1,816,478	1,760,000	1,760,000	0	0	0	0	2.089	2.089	JD	3,064	36,766	09/15/2017.	12/01/2022.
914455 UE 8	UNIVERSITY OF MICHIGAN TXBL REF S2020B			1	1.A FE	5,000,000	100.744	5,037,200	5,000,000	5,000,000	0	0	0	0	1.672	1.672	AO	20,900	24,383	06/10/2020.	04/01/2030.
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	1,045,560	101.162	1,011,620	1,000,000	1,001,674	0	(5,420)	0	0	4.125	3.565	MN	4,240	41,250	08/08/2011.	05/24/2021.
91159H HC 7	US BANCORP			2	1.E FE	1,028,810	103.088	1,030,880	1,000,000	1,003,956	0	(3,437)	0	0	3.000	2.639	MS	8,833	30,000	02/04/2013.	03/15/2022.
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.

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
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.
91159H HU 7	US BANCORP		..	2	1.E FE	4,995,450	115.562	5,778,100	5,000,000	4,996,525	0	601	0	0	3.950	3.965	MN	24,139	197,500	11/13/2018.	11/17/2025.
90331H MS 9	US BANK NA CINCINNATI		..	2	1.D FE	1,009,260	108.955	1,089,550	1,000,000	1,004,021	0	(942)	0	0	2.800	2.693	JJ	11,978	28,000	01/27/2015.	01/27/2025.
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 LS:302K	LS...	..	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 AD 3	VALVOLINE INC (144A)		..	1	3.C FE	250,000	106.150	265,375	250,000	250,000	0	0	0	0	4.250	4.250	AO	2,243	6,788	02/10/2020.	02/15/2030.
92047W AD 3	VALVOLINE INC (144A)		..	1	3.C FE	1,997,500	106.150	2,123,000	2,000,000	1,997,561	0	61	0	0	4.250	4.266	AO	17,944	54,306	02/27/2020.	02/15/2030.
92047W AG 6	VALVOLINE INC (144A)		..	1	3.C FE	500,000	102.975	514,875	500,000	500,000	0	0	0	0	3.625	3.625	JJ	0	0	12/15/2020.	06/15/2031.
92276M AZ 8	VENTAS REALTY LP		..	1	2.A FE	966,710	103.780	1,037,800	1,000,000	991,553	0	4,940	0	0	3.250	3.790	FA	12,278	32,500	07/10/2015.	08/15/2022.
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	992,330	114.172	1,141,720	1,000,000	994,167	0	682	0	0	4.000	4.094	MS	13,333	40,000	02/13/2018.	03/01/2028.
92343E AF 9	VERISIGN INC		..	1	3.A FE	4,075,000	101.062	4,042,480	4,000,000	4,005,574	0	(17,634)	0	0	4.625	4.169	MN	30,833	185,000	10/04/2016.	05/01/2023.
92343E AH 5	VERISIGN INC		..	1	3.A FE	1,050,000	113.812	1,138,120	1,000,000	1,026,871	0	(6,002)	0	0	5.250	4.508	AO	13,125	52,500	11/15/2016.	04/01/2025.
92343E AH 5	VERISIGN INC		..	1	3.A FE	522,500	113.812	569,060	500,000	512,130	0	(2,705)	0	0	5.250	4.579	AO	6,563	26,250	11/16/2016.	04/01/2025.
92343E AH 5	VERISIGN INC		..	1	3.A FE	1,042,500	113.812	1,138,120	1,000,000	1,022,501	0	(5,011)	0	0	5.250	4.627	AO	13,125	52,500	09/14/2016.	04/01/2025.
92343E AH 5	VERISIGN INC		..	1	3.A FE	1,190,925	113.812	1,348,672	1,185,000	1,189,047	0	(889)	0	0	5.250	5.154	AO	15,553	62,213	11/02/2018.	04/01/2025.
92343E AL 6	VERISIGN INC		..	1	2.C FE	250,000	107.470	268,675	250,000	250,000	0	0	0	0	4.750	4.750	JJ	5,476	11,875	06/30/2017.	07/15/2027.
92343V CR 3	VERIZON COMMUNICATIONS		..	1	2.A FE	714,647	110.470	771,081	698,000	705,650	0	(1,985)	0	0	3.500	3.174	MN	4,072	24,430	03/07/2016.	11/01/2024.
92343V CR 3	VERIZON COMMUNICATIONS		..	1	2.A FE	989,920	110.470	1,104,700	1,000,000	995,670	0	1,027	0	0	3.500	3.621	MN	5,833	35,000	10/23/2014.	11/01/2024.
92343V DY 7	VERIZON COMMUNICATIONS		..	1	2.A FE	2,077,300	117.968	2,359,360	2,000,000	2,054,723	0	(7,740)	0	0	4.125	3.628	MS	24,063	82,500	12/20/2017.	03/16/2027.
92343V DY 7	VERIZON COMMUNICATIONS		..	1	2.A FE	992,560	117.968	1,179,680	1,000,000	994,968	0	688	0	0	4.125	4.217	MS	12,031	41,250	03/13/2017.	03/16/2027.
92343V ER 1	VERIZON COMMUNICATIONS		..	1	2.A FE	3,133,000	120.422	3,772,852	3,133,000	3,133,000	0	0	0	0	4.329	4.329	MS	37,674	135,628	06/21/2018.	09/21/2028.
92343V EU 4	VERIZON COMMUNICATIONS		..	1	2.A FE	3,061,000	118.908	3,639,800	3,061,000	3,061,000	0	0	0	0	4.016	4.016	JD	9,561	122,930	02/28/2019.	12/03/2029.
92343V FR 0	VERIZON COMMUNICATIONS		..	1	2.A FE	14,931,750	99.622	14,943,300	15,000,000	14,932,321	0	571	0	0	1.750	1.799	JJ	29,896	0	11/10/2020.	01/20/2031.
92343V FN 9	VERIZON COMMUNICATIONS (144A)		..	1	2.A FE	3,004,860	99.715	2,991,450	3,000,000	3,004,745	0	(115)	0	0	1.680	1.662	AO	11,900	0	10/19/2020.	10/30/2030.
92343V EN 0	VERIZON COMMUNICATIONS INC		..	1	2.A FE	5,979,000	111.086	6,641,832	5,979,000	5,979,000	0	0	0	0	3.376	3.376	FA	76,255	201,851	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.
92553P AX 0	VIACOMCBS INC		..	1	2.B FE	1,229,981	109.361	1,356,076	1,240,000	1,236,270	0	1,038	0	0	3.875	3.973	AO	12,013	48,050	03/04/2014.	04/01/2024.
92564R AA 3	VICI PROPERTIES (144A)		..	1	3.B FE	1,020,000	103.872	1,038,720	1,000,000	1,015,914	0	(3,698)	0	0	4.250	3.808	JD	3,542	43,090	11/21/2019.	12/01/2026.
92564R AA 3	VICI PROPERTIES (144A)		..	1	3.B FE	1,018,750	103.872	1,038,720	1,000,000	1,014,932	0	(3,467)	0	0	4.250	3.835	JD	3,542	43,090	11/22/2019.	12/01/2026.
92564R AA 3	VICI PROPERTIES (144A)		..	1	3.B FE	200,000	103.872	207,744	200,000	200,000	0	0	0	0	4.250	4.250	JD	708	8,618	11/21/2019.	12/01/2026.
92564R AA 3	VICI PROPERTIES (144A)		..	1	3.B FE	3,136,250	103.872	3,375,840	3,250,000	3,143,970	0	7,720	0	0	4.250	4.891	JD	11,510	69,063	06/29/2020.	12/01/2026.
92564R AB 1	VICI PROPERTIES (144A)		..	1	3.B FE	200,000	107.169	214,338	200,000	200,000	0	0	0	0	4.625	4.625	JD	771	9,378	11/21/2019.	12/01/2029.
92564R AD 7	VICI PROPERTIES (144A)		..	1	3.B FE	250,000	102.422	256,055	250,000	250,000	0	0	0	0	3.750	3.750	FA	3,542	4,948	01/22/2020.	02/15/2027.
927804 FJ 8	VIRGINIA ELECTRIC & POWER		..	1	2.A FE	1,099,300	104.200	1,042,000	1,000,000	1,015,969	0	(10,963)	0	0	3.450	2.323	MS	11,500	34,500	09/26/2012.	09/01/2022.
927804 FK 5	VIRGINIA ELECTRIC & POWER LS:992K	LS...	..	1	2.A FE	1,052,590	102.070	1,020,700	1,000,000	1,005,177	0	(6,411)	0	0	2.950	2.285	JJ	13,603	29,500	01/03/2013.	01/15/2022.

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
927804 FQ 2	VIRGINIA ELECTRIC & POWER			1	1.F FE	1,002,810	107.966	1,079,660	1,000,000	1,000,983	0	(317)	0	0	3.450	3.415	FA	13,033	34,500	02/05/2014.	02/15/2024.
927804 FQ 2	VIRGINIA ELECTRIC & POWER			1	1.F FE	1,995,960	107.966	2,159,320	2,000,000	1,998,536	0	420	0	0	3.450	3.474	FA	26,067	69,000	02/04/2014.	02/15/2024.
927804 FU 3	VIRGINIA ELECTRIC & POWER			1	1.F FE	1,999,820	110.997	2,219,940	2,000,000	1,999,890	0	17	0	0	3.150	3.151	JJ	29,050	63,000	01/12/2016.	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.
927804 FZ 2	VIRGINIA ELECTRIC & POWER			1	1.F FE	1,998,980	117.129	2,342,580	2,000,000	1,999,156	0	89	0	0	3.800	3.806	AO	19,000	76,000	03/21/2018.	04/01/2028.
927804 GB 4	VIRGINIA ELECTRIC & POWER			1	1.F FE	1,998,080	112.576	2,251,520	2,000,000	1,998,331	0	169	0	0	2.875	2.886	JJ	26,514	58,299	07/16/2019.	07/15/2029.
92826C AC 6	VISA INC			1	1.D FE	1,997,220	104.648	2,092,960	2,000,000	1,999,153	0	408	0	0	2.800	2.822	JD	2,644	56,000	12/09/2015.	12/14/2022.
92826C AD 4	VISA INC			1	1.D FE	1,035,600	112.234	1,122,340	1,000,000	1,018,832	0	(3,702)	0	0	3.150	2.721	JD	1,488	31,500	03/21/2016.	12/14/2025.
92826C AD 4	VISA INC			1	1.D FE	5,978,040	112.234	6,734,040	6,000,000	5,988,203	0	2,154	0	0	3.150	3.193	JD	8,925	189,000	12/09/2015.	12/14/2025.
92826C AH 5	VISA INC LS:192K	LS		1	1.D FE	992,550	111.512	1,115,120	1,000,000	994,758	0	697	0	0	2.750	2.836	MS	8,097	27,500	09/06/2017.	09/15/2027.
92826C AH 5	VISA INC LS:383K	LS		1	1.D FE	1,893,020	111.512	2,230,240	2,000,000	1,921,299	0	10,274	0	0	2.750	3.411	MS	16,194	55,000	02/26/2018.	09/15/2027.
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.
928668 AR 3	VOLKSWAGEN GROUP AMERICA (144A)		C	1	2.A FE	3,976,360	110.078	4,403,120	4,000,000	3,985,634	0	4,548	0	0	4.250	4.383	MN	22,667	170,000	11/07/2018.	11/13/2023.
929160 AS 8	VULCAN MATERIALS			1	2.B FE	1,072,500	114.472	1,144,720	1,000,000	1,036,225	0	(8,293)	0	0	4.500	3.521	AO	11,250	45,000	05/03/2016.	04/01/2025.
929160 AS 8	VULCAN MATERIALS			1	2.B FE	1,572,244	114.472	1,699,909	1,485,000	1,531,853	0	(10,693)	0	0	4.500	3.645	AO	16,706	66,825	01/04/2017.	04/01/2025.
929160 AS 8	VULCAN MATERIALS			1	2.B FE	985,000	114.472	1,144,720	1,000,000	992,197	0	1,609	0	0	4.500	4.703	AO	11,250	45,000	02/04/2016.	04/01/2025.
929160 AT 6	VULCAN MATERIALS			1	2.B FE	1,439,660	116.666	1,630,991	1,398,000	1,426,194	0	(4,151)	0	0	3.900	3.524	AO	13,631	54,522	08/10/2017.	04/01/2027.
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	1,687,369	105.623	1,695,249	1,605,000	1,629,841	0	(9,835)	0	0	4.375	3.687	FA	26,527	70,219	07/16/2014.	08/15/2023.
960386 AH 3	WABTEC			1	2.C FE	996,850	105.623	1,056,230	1,000,000	999,000	0	337	0	0	4.375	4.414	FA	16,528	43,750	08/20/2013.	08/15/2023.
960386 AL 4	WABTEC			1	2.C FE	999,650	109.862	1,098,620	1,000,000	999,761	0	32	0	0	3.450	3.454	MN	4,408	34,500	10/31/2016.	11/15/2026.
960386 AL 4	WABTEC			1	2.C FE	1,905,700	109.862	2,197,240	2,000,000	1,931,885	0	10,054	0	0	3.450	4.108	MN	8,817	69,000	04/18/2018.	11/15/2026.
960386 AN 0	WABTEC			1	2.C FE	3,004,080	109.534	3,286,020	3,000,000	3,002,341	0	(735)	0	0	4.400	4.122	MS	38,867	132,000	09/13/2018.	03/15/2024.
931422 AH 2	WALGREEN CO			1	2.B FE	771,956	104.417	824,894	790,000	785,200	0	2,672	0	0	3.100	3.468	MS	7,211	24,490	08/25/2015.	09/15/2022.
931427 AF 5	WALGREENS BOOTS ALLIANCE			1	2.B FE	514,277	102.089	510,445	500,000	501,704	0	(2,327)	0	0	3.300	2.815	MN	1,971	16,500	03/24/2015.	11/18/2021.
931427 AF 5	WALGREENS BOOTS ALLIANCE			1	2.B FE	445,036	102.089	448,171	439,000	439,780	0	(1,062)	0	0	3.300	3.047	MN	1,730	14,487	09/18/2015.	11/18/2021.
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	1,014,760	110.653	1,106,530	1,000,000	1,008,456	0	(1,476)	0	0	3.450	3.271	JD	2,875	34,500	06/22/2016.	06/01/2026.
931427 AQ 1	WALGREENS BOOTS ALLIANCE			1	2.B FE	997,480	110.653	1,106,530	1,000,000	998,510	0	243	0	0	3.450	3.480	JD	2,875	34,500	05/26/2016.	06/01/2026.
931427 AQ 1	WALGREENS BOOTS ALLIANCE			1	2.B FE	977,520	110.653	1,106,530	1,000,000	984,913	0	2,464	0	0	3.450	3.760	JD	2,875	34,500	11/14/2017.	06/01/2026.
931142 CH 4	WALMART INC				1.C FE	369,789	128.858	386,574	300,000	337,381	0	(5,231)	0	0	5.875	3.631	AO	4,210	17,625	02/13/2014.	04/05/2027.
931142 CH 4	WALMART INC				1.C FE	1,224,510	128.858	1,288,580	1,000,000	1,121,272	0	(16,936)	0	0	5.875	3.687	AO	14,035	58,750	03/26/2014.	04/05/2027.
931142 DD 2	WALMART INC				1.C FE	1,986,980	101.006	2,020,120	2,000,000	1,999,316	0	1,437	0	0	4.250	4.331	AO	17,944	85,000	04/11/2011.	04/15/2021.
931142 DH 3	WALMART INC			2	1.C FE	251,230	104.785	261,963	250,000	250,344	0	(163)	0	0	2.550	2.480	AO	1,417	6,375	03/24/2015.	04/11/2023.
931142 DH 3	WALMART INC			2	1.C FE	959,564	104.785	1,074,046	1,025,000	1,007,244	0	7,370	0	0	2.550	3.345	AO	5,808	26,138	11/04/2013.	04/11/2023.
931142 DP 5	WALMART INC			1	1.C FE	529,248	109.054	545,270	500,000	510,877	0	(3,377)	0	0	3.300	2.556	AO	3,163	16,500	03/24/2015.	04/22/2024.
931142 DP 5	WALMART INC			1	1.C FE	1,002,680	109.054	1,090,540	1,000,000	1,001,010	0	(308)	0	0	3.300	3.267	AO	6,325	33,000	04/16/2014.	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	2,001,920	108.486	2,169,720	2,000,000	2,001,168	0	(283)	0	0	2.650	2.634	JD	2,356	53,000	12/18/2017.	12/15/2024.
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.

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
931142 EK 5	WALMART INC			1	1.C FE	3,085,740	107.422	3,222,660	3,000,000	3,050,887	0	(20,227)	0	0	3.400	2.667	JD	1,417	102,000	04/01/2019.	06/26/2023.
931142 EM 1	WALMART INC			1	1.C FE	4,001,640	112.610	4,504,400	4,000,000	4,001,051	0	(164)	0	0	3.050	3.043	JJ	58,628	122,000	04/17/2019.	07/08/2026.
931142 EQ 2	WALMART INC			2	1.C FE	5,993,640	109.383	6,562,980	6,000,000	5,994,251	0	575	0	0	2.375	2.387	MS	38,396	142,500	09/19/2019.	09/24/2029.
25468P CL 8	WALT DISNEY COMPANY LS:1.6M	LS		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	987,170	101.536	1,015,360	1,000,000	999,065	0	1,432	0	0	2.750	2.899	FA	10,313	27,500	08/17/2011.	08/16/2021.
25468P CT 1	WALT DISNEY COMPANY			1	2.A FE	508,258	102.466	512,330	500,000	501,431	0	(1,251)	0	0	2.550	2.289	FA	4,817	12,750	03/24/2015.	02/15/2022.
25468P CT 1	WALT DISNEY COMPANY			1	2.A FE	1,986,000	102.466	2,049,320	2,000,000	1,998,211	0	1,524	0	0	2.550	2.630	FA	19,267	51,000	02/09/2012.	02/15/2022.
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	948,980	105.090	1,050,900	1,000,000	969,472	0	5,044	0	0	1.850	2.438	JJ	7,708	18,500	10/05/2016.	07/30/2026.
25468P DV 5	WALT DISNEY COMPANY	LS		1	2.A FE	996,290	111.420	1,114,200	1,000,000	997,484	0	347	0	0	2.950	2.993	JD	1,311	29,500	06/01/2017.	06/15/2027.
254687 CK 0	WALT DISNEY COMPANY			1	1.G FE	2,059,600	100.466	2,009,333	2,000,000	2,003,824	0	(31,622)	0	0	4.500	2.881	FA	34,000	90,000	03/20/2019.	02/15/2021.
254687 CM 6	WALT DISNEY COMPANY			1	1.G FE	3,023,280	104.441	3,133,237	3,000,000	3,011,592	0	(6,590)	0	0	3.000	2.765	MS	26,500	90,000	03/20/2019.	09/15/2022.
254687 CR 5	WALT DISNEY COMPANY			1	1.G FE	4,161,520	109.423	4,376,958	4,000,000	4,100,531	0	(34,590)	0	0	4.000	3.039	AO	40,000	160,000	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	2,042,062	0	(11,360)	0	0	3.700	3.085	MS	21,789	74,000	03/20/2019.	09/15/2024.
254687 DD 5	WALT DISNEY COMPANY			1	1.G FE	1,030,790	113.189	1,131,896	1,000,000	1,022,663	0	(4,574)	0	0	3.700	3.160	AO	7,811	37,000	03/20/2019.	10/15/2025.
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.
941053 AH 3	WASTE CONNECTIONS INC			1	2.A FE	4,018,880	119.130	4,765,200	4,000,000	4,015,377	0	(1,658)	0	0	4.250	4.191	JD	14,167	170,000	11/07/2018.	12/01/2028.
941053 AJ 9	WASTE CONNECTIONS INC			1	2.A FE	1,825,152	114.132	1,949,375	1,708,000	1,814,161	0	(10,991)	0	0	3.500	2.641	MN	9,963	59,780	01/16/2020.	05/01/2029.
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	2,749,954	103.676	2,899,818	2,797,000	2,784,526	0	6,965	0	0	2.900	3.169	MS	23,883	81,113	09/02/2015.	09/15/2022.
94106L AY 5	WASTE MANAGEMENT INC			1	2.A FE	1,388,675	103.676	1,465,979	1,414,000	1,403,033	0	6,122	0	0	2.900	3.370	MS	12,074	41,006	08/02/2018.	09/15/2022.
94106L AY 5	WASTE MANAGEMENT INC			1	2.A FE	1,156,855	103.676	1,221,303	1,178,000	1,168,844	0	5,111	0	0	2.900	3.371	MS	10,059	34,162	08/02/2018.	09/15/2022.
94106L AZ 2	WASTE MANAGEMENT INC			1	2.A FE	1,016,050	109.279	1,092,790	1,000,000	1,006,454	0	(1,930)	0	0	3.500	3.281	MN	4,472	35,000	08/26/2015.	05/15/2024.
94106L AZ 2	WASTE MANAGEMENT INC			1	2.A FE	1,994,960	109.279	2,185,580	2,000,000	1,998,050	0	519	0	0	3.500	3.530	MN	8,944	70,000	05/05/2014.	05/15/2024.
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	993,330	109.583	1,095,830	1,000,000	996,682	0	727	0	0	3.125	3.210	MS	10,417	31,250	01/28/2016.	03/01/2025.
94106L BA 6	WASTE MANAGEMENT INC			1	2.A FE	1,662,890	109.583	1,873,869	1,710,000	1,687,310	0	4,967	0	0	3.125	3.469	MS	17,813	53,438	09/11/2015.	03/01/2025.
94106L BD 0	WASTE MANAGEMENT INC			1	2.A FE	998,980	104.434	1,044,340	1,000,000	999,620	0	148	0	0	2.400	2.416	MN	3,067	24,000	05/09/2016.	05/15/2023.
94106L BE 8	WASTE MANAGEMENT INC			1	2.A FE	2,999,460	112.959	3,388,770	3,000,000	2,999,562	0	47	0	0	3.150	3.152	MN	12,075	94,500	10/30/2017.	11/15/2027.
94106L BP 3	WASTE MANAGEMENT INC			1	2.A FE	2,983,470	99.171	2,975,130	3,000,000	2,983,644	0	174	0	0	1.500	1.558	MS	5,500	0	11/06/2020.	03/15/2031.
94107T AA 9	WASTE MANAGEMENT OF CANADA			1	2.A FE	2,138,500	107.405	2,148,100	2,000,000	2,135,596	0	(2,904)	0	0	2.600	1.332	MS	14,104	0	11/13/2020.	09/23/2026.
948565 AD 8	WEEKLEY HOMES LLC (144A)			1	4.A FE	500,000	104.750	523,750	500,000	500,000	0	0	0	0	4.875	4.875	MS	6,635	0	09/09/2020.	09/15/2028.
948741 AK 9	WEINGARTEN REALTY INVESTORS			2	2.B FE	397,485	107.077	422,954	395,000	396,484	0	(485)	0	0	4.450	4.307	JJ	8,105	17,578	11/06/2018.	01/15/2024.
948741 AK 9	WEINGARTEN REALTY INVESTORS			2	2.B FE	1,176,997	107.077	1,252,801	1,170,000	1,174,181	0	(1,366)	0	0	4.450	4.314	JJ	24,008	52,065	11/06/2018.	01/15/2024.
948741 AK 9	WEINGARTEN REALTY INVESTORS			2	2.B FE	719,247	107.077	765,601	715,000	717,536	0	(828)	0	0	4.450	4.315	JJ	14,671	31,818	11/06/2018.	01/15/2024.
94973V AW 7	WELLPOINT INC			1	2.B FE	2,996,520	101.221	3,036,630	3,000,000	2,999,650	0	399	0	0	3.700	3.714	FA	41,933	111,000	08/10/2011.	08/15/2021.
94973V AX 5	WELLPOINT INC			1	2.B FE	1,026,670	103.777	1,037,770	1,000,000	1,006,569	0	(4,654)	0	0	3.125	2.633	MN	3,993	31,250	06/21/2016.	05/15/2022.
94973V BJ 5	WELLPOINT INC			1	2.B FE	994,980	109.758	1,097,580	1,000,000	997,949	0	514	0	0	3.500	3.560	FA	13,222	35,000	08/07/2014.	08/15/2024.
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.

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
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	999,310	108.757	1,087,570	1,000,000	999,669	0	69	0	0	3.000	3.008	FA	11,000	30,000	02/12/2015.	02/19/2025.
94974B GH 7	WELLS FARGO & CO				2.A FE	996,660	108.757	1,087,570	1,000,000	998,474	0	337	0	0	3.000	3.039	FA	11,000	30,000	02/11/2015.	02/19/2025.
94974B GP 9	WELLS FARGO & CO				2.A FE	1,996,500	112.359	2,247,180	2,000,000	1,998,103	0	346	0	0	3.550	3.571	MS	18,144	71,000	09/21/2015.	09/29/2025.
949746 RS 2	WELLS FARGO & CO				2.A FE	999,770	100.339	1,003,390	1,000,000	999,956	0	31	0	0	2.500	2.505	MS	8,125	25,000	02/26/2016.	03/04/2021.
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.
949746 SA 0	WELLS FARGO & CO				2.A FE	999,060	101.016	1,010,160	1,000,000	999,881	0	195	0	0	2.100	2.120	JJ	9,042	21,000	07/18/2016.	07/26/2021.
949746 SK 8	WELLS FARGO & CO			2	2.A FE	2,000,000	102.867	2,057,340	2,000,000	2,000,000	0	0	0	0	3.069	3.069	JJ	26,769	61,380	01/17/2017.	01/24/2023.
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 2D 4	WELLS FARGO & CO			1	2.A FE	2,994,660	118.727	3,561,810	3,000,000	2,995,448	0	459	0	0	4.150	4.172	JJ	54,296	124,500	01/16/2019.	01/24/2029.
42217K BA 3	WELLTOWER INC			1	2.A FE	1,135,447	106.137	1,146,280	1,080,000	1,101,356	0	(10,494)	0	0	3.750	2.705	MS	11,925	40,500	08/22/2017.	03/15/2023.
95040Q AC 8	WELLTOWER INC			1	2.A FE	992,270	116.568	1,165,680	1,000,000	995,526	0	734	0	0	4.250	4.345	AO	10,625	42,500	02/23/2016.	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.
95040Q AD 6	WELLTOWER INC			1	2.A FE	1,948,520	117.283	2,345,660	2,000,000	1,958,522	0	4,681	0	0	4.250	4.587	AO	17,944	85,000	10/10/2018.	04/15/2028.
95040Q AE 4	WELLTOWER INC			1	2.A FE	4,998,350	108.597	5,429,850	5,000,000	4,998,907	0	306	0	0	3.950	3.957	MS	65,833	197,500	08/09/2018.	09/01/2023.
95040Q AG 9	WELLTOWER INC			1	2.A FE	5,238,700	109.022	5,451,100	5,000,000	5,168,788	0	(51,374)	0	0	3.625	2.494	MS	53,368	181,250	08/08/2019.	03/15/2024.
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.
95709T AN 0	WESTAR ENERGY			1	1.F FE	998,590	108.581	1,085,810	1,000,000	999,184	0	136	0	0	2.550	2.566	JJ	12,750	25,500	06/13/2016.	07/01/2026.
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.
95709T AP 5	WESTAR ENERGY			1	1.F FE	1,475,460	110.390	1,655,850	1,500,000	1,483,803	0	2,292	0	0	3.100	3.292	AO	11,625	46,500	03/02/2017.	04/01/2027.
958254 AB 0	WESTERN GAS PARTNERS LP			1	3.B FE	1,055,560	102.937	1,029,370	1,000,000	1,008,396	0	(6,441)	0	0	4.000	3.311	JJ	20,000	40,000	10/10/2012.	07/01/2022.
958254 AE 4	WESTERN GAS PARTNERS LP			1	3.B FE	987,890	102.375	1,023,750	1,000,000	994,008	0	1,208	0	0	3.950	4.099	JD	3,292	39,500	05/26/2015.	06/01/2025.
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 AC 1	WESTERN MIDSTREAM OPERATING			1	3.B FE	1,998,000	111.383	2,227,660	2,000,000	1,998,182	0	182	0	0	5.050	4.062	FA	42,083	44,550	01/09/2020.	02/01/2030.
960413 AF 9	WESTLAKE CHEMICAL			2	2.B FE	1,275,443	103.623	1,347,099	1,300,000	1,294,808	0	3,203	0	0	3.600	3.869	JJ	21,580	46,800	04/09/2014.	07/15/2022.
960413 AF 9	WESTLAKE CHEMICAL			2	2.B FE	390,512	103.623	427,963	413,000	408,431	0	2,807	0	0	3.600	4.350	JJ	6,856	14,868	09/18/2013.	07/15/2022.
960413 AF 9	WESTLAKE CHEMICAL			2	2.B FE	943,370	103.623	1,036,230	1,000,000	988,514	0	7,055	0	0	3.600	4.379	JJ	16,600	36,000	09/10/2013.	07/15/2022.
960413 AT 9	WESTLAKE CHEMICAL			1	2.B FE	995,000	112.644	1,126,440	1,000,000	996,946	0	476	0	0	3.600	3.660	FA	13,600	36,000	08/03/2016.	08/15/2026.
960413 AT 9	WESTLAKE CHEMICAL			1	2.B FE	1,841,380	112.644	2,252,880	2,000,000	1,878,741	0	18,341	0	0	3.600	4.844	FA	27,200	72,000	11/27/2018.	08/15/2026.
772739 AL 2	WESTROCK RKT CO			1	2.B FE	159,232	105.122	152,427	145,000	147,386	0	(1,976)	0	0	4.900	3.445	MS	2,368	7,105	05/28/2014.	03/01/2022.
772739 AL 2	WESTROCK RKT CO			1	2.B FE	1,091,180	105.122	1,051,220	1,000,000	1,015,523	0	(12,850)	0	0	4.900	3.526	MS	16,333	49,000	07/09/2014.	03/01/2022.
772739 AQ 1	WESTROCK RKT CO			1	2.B FE	258,753	106.278	265,695	250,000	252,349	0	(1,165)	0	0	4.000	3.489	MS	3,333	10,000	01/05/2015.	03/01/2023.
772739 AQ 1	WESTROCK RKT CO			1	2.B FE	1,023,800	106.278	1,062,780	1,000,000	1,006,093	0	(3,012)	0	0	4.000	3.668	MS	13,333	40,000	07/03/2014.	03/01/2023.
772739 AQ 1	WESTROCK RKT CO			1	2.B FE	680,807	106.278	706,749	665,000	669,027	0	(1,991)	0	0	4.000	3.670	MS	8,867	26,600	06/17/2014.	03/01/2023.
962166 AT 1	WEYERHAEUSER CO				2.B FE	1,357,600	129.049	1,290,490	1,000,000	1,162,464	0	(36,289)	0	0	8.500	4.094	JJ	39,194	85,000	01/22/2015.	01/15/2025.
962166 AT 1	WEYERHAEUSER CO				2.B FE	818,700	129.049	774,294	600,000	695,784	0	(21,358)	0	0	8.500	4.164	JJ	23,517	51,000	07/28/2014.	01/15/2025.
962166 AT 1	WEYERHAEUSER CO				2.B FE	657,165	129.049	645,245	500,000	575,647	0	(16,780)	0	0	8.500	4.372	JJ	19,597	42,500	09/01/2015.	01/15/2025.

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
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.
96332H CD 9	WHIRLPOOL CORP			1	2.B FE	138,094	101.962	127,453	125,000	125,952	0	(2,050)	0	0	4.850	3.148	JD	269	6,063	07/17/2014.	06/15/2021.
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	445,431	105.808	444,394	420,000	424,488	0	(3,031)	0	0	4.700	3.915	JD	1,645	19,740	02/13/2013.	06/01/2022.
96332H CE 7	WHIRLPOOL CORP			1	2.B FE	998,500	105.808	1,058,080	1,000,000	999,705	0	172	0	0	4.700	4.719	JD	3,917	47,000	05/29/2012.	06/01/2022.
96332H CF 4	WHIRLPOOL CORP			1	2.B FE	1,005,740	106.432	1,064,320	1,000,000	1,001,388	0	(621)	0	0	3.700	3.631	MS	12,333	37,000	02/25/2013.	03/01/2023.
96332H CF 4	WHIRLPOOL CORP			1	2.B FE	501,825	106.432	532,160	500,000	500,487	0	(220)	0	0	3.700	3.651	MS	6,167	18,500	04/14/2014.	03/01/2023.
96332H CF 4	WHIRLPOOL CORP			1	2.B FE	614,713	106.432	665,200	625,000	622,248	0	1,183	0	0	3.700	3.912	MS	7,708	23,125	11/04/2013.	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.
96926J AC 1	WILLIAM CARTER (144A)			1	3.B FE	1,042,500	105.437	1,054,370	1,000,000	1,030,150	0	(8,563)	0	0	5.625	4.600	MS	16,563	56,250	07/15/2019.	03/15/2027.
96926J AC 1	WILLIAM CARTER (144A)			1	3.B FE	3,082,500	105.437	3,163,110	3,000,000	3,056,964	0	(16,082)	0	0	5.625	4.974	MS	49,688	168,750	05/16/2019.	03/15/2027.
96926J AC 1	WILLIAM CARTER (144A)			1	3.B FE	1,026,250	105.437	1,054,370	1,000,000	1,018,217	0	(5,141)	0	0	5.625	5.000	MS	16,563	56,250	05/28/2019.	03/15/2027.
96926J AC 1	WILLIAM CARTER (144A)			1	3.B FE	1,022,500	105.437	1,054,370	1,000,000	1,014,965	0	(4,219)	0	0	5.625	5.110	MS	16,563	56,250	03/08/2019.	03/15/2027.
96926J AC 1	WILLIAM CARTER (144A)			1	3.B FE	1,741,231	105.437	1,797,701	1,705,000	1,729,108	0	(6,794)	0	0	5.625	5.138	MS	28,239	95,906	03/08/2019.	03/15/2027.
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	999,490	114.125	1,141,250	1,000,000	999,645	0	46	0	0	3.750	3.756	JD	1,667	37,500	05/31/2017.	06/15/2027.
976826 BJ 5	WISCONSIN POWER & LIGHT LS: 2K	LS		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 BJ 5	WISCONSIN POWER & LIGHT LS: 0K	LS		1	1.G FE	492,886	102.899	514,495	500,000	498,129	0	961	0	0	2.250	2.455	MN	1,438	11,250	03/24/2015.	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 BL 0	WISCONSIN POWER & LIGHT			1	1.G FE	232,135	110.924	271,764	245,000	235,309	0	1,233	0	0	3.050	3.714	AO	1,578	7,473	05/02/2018.	10/15/2027.
978097 AD 5	WOLVERINE WORLD (144A)			1	3.C FE	1,007,500	102.312	1,023,120	1,000,000	1,003,718	0	(921)	0	0	5.000	4.886	MS	16,667	50,000	08/16/2016.	09/01/2026.
978097 AD 5	WOLVERINE WORLD (144A)			1	3.C FE	2,000,000	102.312	2,046,240	2,000,000	2,000,000	0	0	0	0	5.000	5.000	MS	33,333	100,000	08/17/2016.	09/01/2026.
978097 AD 5	WOLVERINE WORLD (144A)			1	3.C FE	299,970	102.312	310,005	303,000	300,960	0	300	0	0	5.000	5.137	MS	5,050	15,150	06/19/2017.	09/01/2026.
978097 AD 5	WOLVERINE WORLD (144A)			1	3.C FE	967,500	102.312	1,023,120	1,000,000	978,857	0	3,098	0	0	5.000	5.437	MS	16,667	50,000	01/09/2017.	09/01/2026.
978097 AD 5	WOLVERINE WORLD (144A)			1	3.C FE	966,250	102.312	1,023,120	1,000,000	978,048	0	3,215	0	0	5.000	5.454	MS	16,667	50,000	01/10/2017.	09/01/2026.
978097 AD 5	WOLVERINE WORLD (144A)			1	3.C FE	481,250	102.312	511,560	500,000	487,765	0	1,789	0	0	5.000	5.507	MS	8,333	25,000	01/12/2017.	09/01/2026.
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 AD 7	WRKCO INC			1	2.B FE	999,050	111.792	1,117,926	1,000,000	999,311	0	86	0	0	3.375	3.386	MS	9,938	33,750	08/22/2017.	09/15/2027.
96145D AH 8	WRKCO INC			1	2.B FE	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.
983130 AV 7	WYNN LAS VEGAS (144A)			1	4.A FE	4,000,000	104.667	4,186,680	4,000,000	4,000,000	0	0	0	0	5.500	5.500	MS	73,333	220,000	02/11/2015.	03/01/2025.
983130 AV 7	WYNN LAS VEGAS (144A)			1	4.A FE	980,000	104.667	1,046,670	1,000,000	985,468	0	2,976	0	0	5.500	5.896	MS	18,333	55,000	02/01/2019.	03/01/2025.
983130 AX 3	WYNN LAS VEGAS (144A)			1	4.A FE	2,055,000	103.262	2,065,240	2,000,000	2,038,863	0	(5,322)	0	0	5.250	4.879	MN	13,417	105,000	10/24/2017.	05/15/2027.
983130 AX 3	WYNN LAS VEGAS (144A)			1	4.A FE	1,027,500	103.262	1,032,620	1,000,000	1,019,061	0	(2,610)	0	0	5.250	4.886	MN	6,708	52,500	07/21/2017.	05/15/2027.
983130 AX 3	WYNN LAS VEGAS (144A)			1	4.A FE	505,000	103.262	516,310	500,000	503,509	0	(476)	0	0	5.250	5.115	MN	3,354	26,250	08/29/2017.	05/15/2027.
983130 AX 3	WYNN LAS VEGAS (144A)			1	4.A FE	1,010,000	103.262	1,032,620	1,000,000	1,006,809	0	(923)	0	0	5.250	5.119	MN	6,708	52,500	05/05/2017.	05/15/2027.
983130 AX 3	WYNN LAS VEGAS (144A)			1	4.A FE	1,008,750	103.262	1,032,620	1,000,000	1,005,974	0	(809)	0	0	5.250	5.135	MN	6,708	52,500	05/05/2017.	05/15/2027.
983130 AX 3	WYNN LAS VEGAS (144A)			1	4.A FE	500,000	103.262	516,310	500,000	500,000	0	0	0	0	5.250	5.250	MN	3,354	26,250	05/04/2017.	05/15/2027.
984121 CQ 4	XEROX CORP			1	3.B FE	1,985,000	105.187	2,103,740	2,000,000	1,990,874	0	3,780	0	0	4.375	4.341	MS	25,764	82,500	05/30/2019.	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
98419M AB 6	XYLEM INC		..	1	2.B FE	3,997,400	103.240	4,129,600	4,000,000	3,999,473	0	298	0	0	4.875	4.883	AO	48,750	195,000	09/15/2011.	10/01/2021.
98459L AB 9	YALE UNIVERSITY REV (TAXABLE) S2020		..	1	1.A FE	5,072,250	102.715	5,135,750	5,000,000	5,071,790	0	(460)	0	0	1.482	1.134	AO	15,643	0	12/08/2020.	04/15/2030.
98459L AB 9	YALE UNIVERSITY REV (TAXABLE) S2020		..	1	1.A FE	40,292,890	102.715	40,804,561	39,726,000	40,289,582	0	(3,308)	0	0	1.482	1.138	AO	124,289	0	12/08/2020.	04/15/2030.
98877D AC 9	ZF NA CAPITAL (144A)		C	1	3.A FE	1,071,000	107.886	1,087,491	1,008,000	1,047,343	0	(8,233)	0	0	4.750	3.763	AO	8,246	47,880	01/04/2018.	04/29/2025.
98877D AC 9	ZF NA CAPITAL (144A)		C	1	3.A FE	2,070,000	107.886	2,157,720	2,000,000	2,044,278	0	(9,174)	0	0	4.750	4.184	AO	16,361	95,000	01/31/2018.	04/29/2025.
98877D AC 9	ZF NA CAPITAL (144A)		C	1	3.A FE	1,541,250	107.886	1,618,290	1,500,000	1,526,194	0	(5,414)	0	0	4.750	4.302	AO	12,271	71,250	02/02/2018.	04/29/2025.
98877D AC 9	ZF NA CAPITAL (144A)		C	1	3.A FE	1,023,750	107.886	1,078,860	1,000,000	1,015,095	0	(3,117)	0	0	4.750	4.362	AO	8,181	47,500	02/02/2018.	04/29/2025.
98956P AF 9	ZIMMER BIOMET HOLDINGS INC		..	1	2.B FE	1,995,300	110.543	2,210,860	2,000,000	1,997,732	0	469	0	0	3.550	3.578	AO	17,750	71,000	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	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	954,150	105.249	1,052,490	1,000,000	985,697	0	6,450	0	0	3.250	3.971	FA	13,542	32,500	09/02/2015.	02/01/2023.
98978V AK 9	ZOETIS INC		..	1	2.B FE	2,823,508	116.827	3,212,743	2,750,000	2,802,106	0	(10,065)	0	0	4.500	4.046	MN	16,500	123,750	10/30/2018.	11/13/2025.
98978V AK 9	ZOETIS INC		..	1	2.B FE	1,002,790	116.827	1,168,270	1,000,000	1,001,448	0	(274)	0	0	4.500	4.465	MN	6,000	45,000	11/10/2015.	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	4,990,550	117.913	5,895,650	5,000,000	4,992,287	0	830	0	0	3.900	3.923	FA	70,958	195,000	08/13/2018.	08/20/2028.
88579Y AF 8	3M COMPANY		..		1.E FE	1,970,300	102.558	2,051,160	2,000,000	1,995,167	0	3,164	0	0	2.000	2.166	JD	556	40,000	06/21/2012.	06/26/2022.
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	919,300	107.720	1,077,200	1,000,000	943,778	0	8,784	0	0	2.250	3.338	MS	6,375	22,500	02/14/2018.	09/19/2026.
88579Y AV 3	3M COMPANY		..	1	1.E FE	1,835,380	107.720	2,154,400	2,000,000	1,883,662	0	18,152	0	0	2.250	3.377	MS	12,750	45,000	04/03/2018.	09/19/2026.
88579Y AY 7	3M COMPANY		..	1	1.E FE	2,981,580	111.523	3,345,690	3,000,000	2,986,903	0	1,709	0	0	2.875	2.946	AO	18,208	86,250	09/21/2017.	10/15/2027.
88579Y BB 6	3M COMPANY		..	1	1.E FE	2,992,680	108.824	3,264,720	3,000,000	2,995,515	0	1,322	0	0	3.250	3.300	FA	37,104	97,500	09/11/2018.	02/14/2024.
88579Y BH 3	3M COMPANY		..	1	1.E FE	4,969,950	106.048	5,302,400	5,000,000	4,976,990	0	5,272	0	0	2.000	2.117	FA	38,056	96,667	08/19/2019.	02/14/2025.
013716 AQ 8	ALCAN INC		D	1	1.F FE	90,533	146.708	110,031	75,000	80,469	0	(374)	0	0	7.250	5.706	MS	1,601	5,438	05/23/2005.	03/15/2031.
013716 AQ 8	ALCAN INC		D	1	1.F FE	138,895	146.708	183,385	125,000	133,406	0	(572)	0	0	7.250	6.343	MS	2,668	9,063	02/02/2007.	03/15/2031.
014443 AG 0	ALECTRA INC	SD	..	1	1.F FE	1,886,620	108.465	2,169,300	2,000,000	1,911,579	0	12,285	0	0	2.488	3.261	MN	5,998	49,760	12/04/2018.	05/17/2027.
01626P AH 9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	1,008,830	112.716	1,127,160	1,000,000	1,006,043	0	(840)	0	0	3.550	3.443	JJ	15,285	35,500	07/20/2017.	07/26/2027.
01626P AH 9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	1,004,150	112.716	1,127,160	1,000,000	1,002,938	0	(406)	0	0	3.550	3.498	JJ	15,285	35,500	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.
01626P AH 9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	2,410,553	112.716	2,865,241	2,542,000	2,442,709	0	12,849	0	0	3.550	4.237	JJ	38,854	90,241	05/30/2018.	07/26/2027.
01626P AM 8	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	2,004,080	109.438	2,188,760	2,000,000	2,003,723	0	(357)	0	0	2.950	2.926	JJ	25,567	29,172	01/23/2020.	01/25/2030.
01626P AM 8	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	2,996,400	109.438	3,283,140	3,000,000	2,996,644	0	244	0	0	2.950	2.964	JJ	38,350	43,758	01/22/2020.	01/25/2030.
02091Z AB 4	ALTAGAS CANADA INC	SD	..	1	2.A FE	1,016,710	109.302	1,093,020	1,000,000	1,013,107	0	(2,355)	0	0	3.150	2.872	AO	7,422	31,500	06/11/2019.	04/06/2026.
021374 AC 7	ALTALINK LP		..	1	1.F FE	1,003,860	100.052	1,000,520	1,000,000	1,003,781	0	(79)	0	0	1.509	1.466	MS	4,589	0	10/20/2020.	09/11/2030.
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.
06367X 7W 5	BANK OF MONTREAL	SD	..		1.C FE	2,003,060	102.823	2,056,460	2,000,000	2,000,980	0	(627)	0	0	2.270	2.237	JJ	21,518	45,400	07/06/2017.	07/11/2022.
06367X 7W 5	BANK OF MONTREAL	SD	..		1.C FE	999,950	102.823	1,028,230	1,000,000	999,981	0	10	0	0	2.270	2.271	JJ	10,759	22,700	07/05/2017.	07/11/2022.

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
06368B TX 6	BANK OF MONTREAL	SD..	..		1.C FE	1,128,440	114.003	1,140,030	1,000,000	1,120,177	0	(8,263)	0	0	3.190	1.420	MS	10,575	15,950	06/23/2020.	03/01/2028.
06368B 2H 0	BANK OF MONTREAL		..	1	1.D FE	2,499,425	106.485	2,662,125	2,500,000	2,499,564	0	112	0	0	2.850	2.855	MS	22,644	71,250	03/04/2019.	03/06/2024.
06368D CV 4	BANK OF MONTREAL		..	1	1.F FE	1,999,980	105.673	2,113,460	2,000,000	2,000,000	0	20	0	0	2.370	2.370	FA	19,479	25,908	01/15/2020.	02/03/2025.
064149 4K 0	BANK OF NOVA SCOTIA	SD..	..		1.C FE	1,500,000	101.078	1,516,170	1,500,000	1,500,000	0	0	0	0	2.873	2.873	JD	3,188	43,095	06/02/2014.	06/04/2021.
06415E V9 3	BANK OF NOVA SCOTIA		..		1.F FE	2,999,010	105.042	3,151,260	3,000,000	2,999,156	0	146	0	0	2.160	2.167	FA	26,630	32,940	01/29/2020.	02/03/2025.
06415E XV 2	BANK OF NOVA SCOTIA		..		1.F FE	1,999,900	105.948	2,118,960	2,000,000	1,999,891	0	18	0	0	2.490	2.491	MS	13,507	49,800	09/19/2019.	09/23/2024.
06415E 4E 2	BANK OF NOVA SCOTIA		..		1.F FE	996,600	100.708	1,007,080	1,000,000	996,620	0	20	0	0	1.400	1.452	MN	2,953	0	11/19/2020.	11/01/2027.
064151 F2 4	BANK OF NOVA SCOTIA	SD..	..		1.C FE	2,999,580	103.638	3,109,140	3,000,000	2,999,795	0	85	0	0	2.360	2.363	MN	10,281	70,800	11/06/2017.	11/08/2022.
064151 UU 5	BANK OF NOVA SCOTIA	SD..	..		1.E FE	2,999,490	101.938	3,058,140	3,000,000	2,999,815	0	116	0	0	1.830	1.834	AO	9,777	54,900	05/30/2017.	04/27/2022.
064151 WY 5	BANK OF NOVA SCOTIA	SD..	..		1.C FE	999,850	105.476	1,054,760	1,000,000	999,932	0	18	0	0	2.290	2.292	JD	188	22,900	06/28/2017.	06/28/2024.
064151 WY 5	BANK OF NOVA SCOTIA	SD..	..		1.C FE	4,848,750	105.476	5,273,800	5,000,000	4,917,855	0	22,099	0	0	2.290	2.787	JD	941	114,500	10/10/2017.	06/28/2024.
07813Z BC 7	BELL CANADA	SD..	..	1	2.A FE	998,310	105.192	1,051,920	1,000,000	999,540	0	181	0	0	3.350	3.370	MS	9,178	33,500	03/19/2013.	03/22/2023.
07813Z BW 3	BELL CANADA	SD..	..	1	2.A FE	1,016,050	105.507	1,055,070	1,000,000	1,007,699	0	(2,448)	0	0	2.700	2.432	FA	9,321	27,000	06/26/2017.	02/27/2024.
07813Z BZ 6	BELL CANADA	SD..	..	1	2.A FE	2,995,530	109.387	3,281,610	3,000,000	2,997,105	0	612	0	0	3.350	3.374	MS	30,288	100,500	03/07/2018.	03/12/2025.
07813Z CB 8	BELL CANADA	SD..	..	1	2.A FE	1,000,150	106.812	1,068,120	1,000,000	1,000,149	0	(23)	0	0	2.750	2.746	JJ	11,678	33,301	05/08/2019.	01/29/2025.
07813Z CC 6	BELL CANADA	SD..	..	1	2.A FE	1,797,678	108.289	1,949,202	1,800,000	1,797,896	0	206	0	0	2.900	2.915	MS	16,018	52,200	09/05/2019.	09/10/2029.
13596Z SZ 9	CANADIAN IMPERIAL BANK	SD..	..		1.C FE	1,999,900	102.869	2,057,380	2,000,000	1,999,963	0	19	0	0	2.300	2.301	JJ	21,803	46,000	07/06/2017.	07/11/2022.
13596Z 4B 8	CANADIAN IMPERIAL BANK	SD..	..		1.C FE	2,999,460	106.052	3,181,560	3,000,000	2,999,691	0	109	0	0	2.970	2.974	JJ	42,231	89,100	07/09/2018.	07/11/2023.
136069 V3 2	CANADIAN IMPERIAL BANK	SD..	..		1.E FE	1,999,940	101.793	2,035,860	2,000,000	1,999,936	0	19	0	0	2.900	2.901	MS	17,162	58,000	09/12/2018.	09/14/2021.
136375 BD 3	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	3,734,070	138.302	4,149,060	3,000,000	3,573,189	0	(64,131)	0	0	6.900	3.945	JJ	95,450	207,000	05/24/2018.	07/15/2028.
136375 BV 3	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	1,010,410	101.805	1,018,050	1,000,000	1,001,328	0	(1,818)	0	0	2.850	2.661	JD	1,267	28,500	09/11/2015.	12/15/2021.
136375 BV 3	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	941,948	101.805	962,057	945,000	944,665	0	333	0	0	2.850	2.887	JD	1,197	26,933	11/22/2011.	12/15/2021.
136375 BV 3	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	985,270	101.805	1,018,050	1,000,000	998,047	0	1,975	0	0	2.850	3.058	JD	1,267	28,500	11/26/2013.	12/15/2021.
136375 BX 9	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	998,670	103.040	1,030,400	1,000,000	999,715	0	141	0	0	2.250	2.265	MN	2,875	22,500	11/08/2012.	11/15/2022.
136375 BX 9	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	926,460	103.040	1,030,400	1,000,000	982,531	0	8,903	0	0	2.250	3.218	MN	2,875	22,500	01/31/2014.	11/15/2022.
136375 CA 8	CANADIAN NATIONAL RAILWAY	SD..	..	2	1.F FE	2,043,040	100.179	2,003,580	2,000,000	1,999,733	0	(7,984)	0	0	2.750	2.377	FA	20,342	55,000	10/16/2014.	02/18/2021.
136375 CD 2	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	514,399	108.155	540,775	500,000	505,989	0	(1,549)	0	0	2.950	2.603	MN	1,639	14,750	03/24/2015.	11/21/2024.
136375 CD 2	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	1,978,400	108.155	2,163,100	2,000,000	1,990,791	0	2,187	0	0	2.950	3.076	MN	6,556	59,000	11/04/2014.	11/21/2024.
136375 CF 7	CANADIAN NATIONAL RAILWAY	SD..	..	1	1.F FE	989,060	108.914	1,089,140	1,000,000	992,751	0	1,407	0	0	2.800	2.965	MS	7,671	28,000	04/17/2018.	09/22/2025.
136375 CJ 9	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	1,992,340	109.864	2,197,280	2,000,000	1,995,751	0	747	0	0	2.750	2.794	MS	18,333	55,000	02/18/2016.	03/01/2026.
136375 CS 9	CANADIAN NATIONAL RAILWAY		..	1	1.F FE	2,236,520	112.547	2,250,940	2,000,000	2,233,176	0	(3,344)	0	0	3.000	1.427	FA	23,836	0	11/13/2020.	02/08/2029.
136385 AT 8	CANADIAN NATURAL RESOURCES		A	1	2.B FE	1,020,180	108.941	1,089,410	1,000,000	1,007,110	0	(2,178)	0	0	3.800	3.558	AO	8,022	38,000	04/14/2014.	04/15/2024.
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.
136385 AW 1	CANADIAN NATURAL RESOURCES		A	1	2.B FE	998,530	104.612	1,046,120	1,000,000	999,442	0	258	0	0	2.950	2.979	JJ	13,603	29,500	05/23/2017.	01/15/2023.
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.
13645R AK 0	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	952,010	107.620	1,076,200	1,000,000	988,930	0	4,609	0	0	4.450	4.983	MS	13,103	44,500	02/09/2011.	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	1,999,140	108.358	2,167,160	2,000,000	1,999,588	0	87	0	0	2.900	2.905	FA	24,167	58,000	01/28/2015.	02/01/2025.
13645R AT 1	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	1,748,303	112.524	1,969,170	1,750,000	1,749,074	0	155	0	0	3.700	3.711	FA	26,979	64,750	09/10/2015.	02/01/2026.

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
13645R AT 1	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	996,470	112.524	1,125,240	1,000,000	998,094	0	330	0	0	3.700	3.741	FA	15,417	37,000	07/29/2015.	02/01/2026.
13645R AY 0	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	2,997,240	117.447	3,523,410	3,000,000	2,997,818	0	239	0	0	4.000	4.011	JD	10,000	120,000	05/14/2018.	06/01/2028.
124900 AC 5	CCL INDUSTRIES INC	SD		1	2.B FE	2,157,793	112.780	2,319,885	2,057,000	2,146,282	0	(11,169)	0	0	3.864	3.171	AO	17,203	79,482	12/16/2019.	04/13/2028.
29290Z AF 7	ENBRIDGE GAS INC	SD		1	1.G FE	497,955	104.042	438,017	421,000	432,455	0	(11,700)	0	0	4.770	1.900	JD	770	20,084	02/17/2015.	12/17/2021.
29290Z AF 7	ENBRIDGE GAS INC	SD		1	1.G FE	1,135,320	104.042	1,040,420	1,000,000	1,019,899	0	(20,182)	0	0	4.770	2.659	JD	1,830	47,705	11/14/2014.	12/17/2021.
29290Z AN 0	ENBRIDGE GAS INC	SD		1	1.G FE	400,356	108.189	432,756	400,000	400,142	0	(38)	0	0	3.150	3.140	FA	4,522	12,612	08/19/2014.	08/22/2024.
29290Z AN 0	ENBRIDGE GAS INC	SD		1	1.G FE	598,314	108.189	649,134	600,000	599,309	0	172	0	0	3.150	3.183	FA	6,783	18,919	08/19/2014.	08/22/2024.
90664Z AC 4	ENBRIDGE GAS INC	SD		1	1.G FE	525,540	100.758	503,790	500,000	500,736	0	(5,100)	0	0	2.760	1.874	JD	1,096	13,800	03/11/2015.	06/02/2021.
90664Z AC 4	ENBRIDGE GAS INC	SD		1	1.G FE	1,030,550	100.758	1,007,580	1,000,000	1,000,397	0	(7,870)	0	0	2.760	2.131	JD	2,193	27,600	03/03/2016.	06/02/2021.
90664Z AC 4	ENBRIDGE GAS INC	SD		1	1.G FE	1,099,648	100.758	1,108,338	1,100,000	1,099,949	0	39	0	0	2.760	2.765	JD	2,412	30,360	05/28/2014.	06/02/2021.
90664Z AC 4	ENBRIDGE GAS INC	SD		1	1.G FE	497,695	100.758	503,790	500,000	499,835	0	347	0	0	2.760	2.833	JD	1,096	13,800	06/09/2014.	06/02/2021.
29250N AH 8	ENBRIDGE INC		A	1	2.B FE	1,034,203	108.542	1,088,676	1,003,000	1,024,803	0	(6,439)	0	0	3.500	2.784	JD	2,048	35,105	07/10/2019.	06/10/2024.
29250N AZ 8	ENBRIDGE INC LS:4.8M	LS	A	1	2.A FE	4,996,150	110.107	5,505,350	5,000,000	4,996,423	0	334	0	0	3.125	3.134	MN	19,965	156,250	11/13/2019.	11/15/2029.
31430W CG 7	FED CAISSES DESJARDINS	SD			1.F FE	1,039,560	105.484	1,054,840	1,000,000	1,034,974	0	(4,586)	0	0	2.417	1.457	AO	5,827	12,085	06/25/2020.	10/04/2024.
34957Z AS 3	FORTISALBERTA	SD		1	1.G FE	250,408	108.974	272,435	250,000	250,163	0	(43)	0	0	3.300	3.280	MS	2,079	8,250	09/10/2014.	09/30/2024.
34957Z AS 3	FORTISALBERTA	SD		1	1.G FE	499,955	108.974	544,870	500,000	499,966	0	4	0	0	3.300	3.301	MS	4,159	16,500	09/09/2014.	09/30/2024.
36168Q AE 4	GFL ENVIRONMENTAL INC (144A)			1	4.C FE	1,312,500	111.187	1,389,838	1,250,000	1,290,047	0	(22,453)	0	0	8.500	5.954	MN	17,708	106,250	03/12/2020.	05/01/2027.
36168Q AE 4	GFL ENVIRONMENTAL INC (144A)			1	4.C FE	300,000	111.187	333,561	300,000	300,000	0	0	0	0	8.500	8.500	MN	4,250	25,500	04/17/2019.	05/01/2027.
36168Q AF 1	GFL ENVIRONMENTAL INC (144A)			1	3.C FE	100,000	106.510	106,510	100,000	100,000	0	0	0	0	5.125	5.125	JD	228	5,111	12/09/2019.	12/15/2026.
36168Q AJ 3	GFL ENVIRONMENTAL INC (144A)			1	3.C FE	100,000	103.937	103,937	100,000	100,000	0	0	0	0	4.250	4.250	JD	354	2,503	04/22/2020.	06/01/2025.
36168Q AK 0	GFL ENVIRONMENTAL INC (144A)			1	3.C FE	1,000,000	102.187	1,021,870	1,000,000	1,000,000	0	0	0	0	3.750	3.750	FA	13,229	0	08/17/2020.	08/01/2025.
36168Q AL 8	GFL ENVIRONMENTAL INC (144A)			1	4.C FE	1,000,000	100.937	1,009,370	1,000,000	1,000,000	0	0	0	0	4.000	4.000	FA	4,222	0	11/16/2020.	08/01/2028.
36168Q AL 8	GFL ENVIRONMENTAL INC (144A)			1	4.C FE	998,750	100.937	1,009,370	1,000,000	998,699	0	(51)	0	0	4.000	4.018	FA	4,222	0	11/16/2020.	08/01/2028.
36168Q AL 8	GFL ENVIRONMENTAL INC (144A)			1	4.C FE	198,342	100.937	201,874	200,000	198,359	0	17	0	0	4.000	4.125	FA	844	0	11/16/2020.	08/01/2028.
36168Q AM 6	GFL ENVIRONMENTAL INC (144A)			1	3.C FE	2,500,000	102.146	2,553,650	2,500,000	2,500,000	0	0	0	0	3.500	3.500	MS	2,431	0	12/14/2020.	09/01/2028.
39191Z AZ 2	GREATER TORONTO AIRPORT	SD		1	1.E FE	2,037,080	103.686	2,073,720	2,000,000	2,014,228	0	(9,352)	0	0	3.040	2.546	MS	16,824	62,800	07/03/2018.	09/21/2022.
47787Z AW 2	JOHN DEERE CANADA FUNDING INC	SD			1.F FE	999,200	102.227	1,022,270	1,000,000	999,829	0	115	0	0	2.050	2.062	MN	2,696	20,500	04/08/2015.	05/13/2022.
47788Z AD 3	JOHN DEERE FINANCIALS INC				1.F FE	1,654,439	105.780	1,745,370	1,650,000	1,653,120	0	(804)	0	0	2.400	2.346	MS	11,392	39,600	06/13/2019.	09/17/2024.
47788Z AH 4	JOHN DEERE FINANCIALS INC				1.F FE	1,003,900	100.712	1,007,120	1,000,000	1,003,828	0	(72)	0	0	1.340	1.280	MS	4,185	0	12/01/2020.	09/08/2027.
539481 AJ 0	LOBLAW CO LTD	SD		1	2.B FE	1,081,770	109.908	1,099,080	1,000,000	1,041,964	0	(16,262)	0	0	4.860	3.070	MS	14,647	48,600	06/27/2018.	09/12/2023.
559222 AQ 7	MAGNA INTERNATIONAL INC		A	1	1.G FE	1,005,830	109.640	1,096,400	1,000,000	1,002,156	0	(616)	0	0	3.625	3.553	JD	1,611	36,250	06/13/2014.	06/15/2024.
559222 AQ 7	MAGNA INTERNATIONAL INC		A	1	1.G FE	3,995,000	109.640	4,385,600	4,000,000	3,998,015	0	516	0	0	3.625	3.640	JD	6,444	145,000	06/11/2014.	06/15/2024.
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.
59162N AA 7	METRO INC	SD		2	2.B FE	1,052,990	102.259	1,022,590	1,000,000	1,007,275	0	(8,457)	0	0	3.200	2.323	JD	2,630	32,000	04/13/2015.	12/01/2021.
59162N AE 9	METRO INC	SD		1	2.B FE	1,970,620	103.859	2,077,180	2,000,000	1,986,698	0	6,589	0	0	2.680	3.037	JD	3,818	53,600	07/03/2018.	12/05/2022.
63306A FX 9	NATIONAL BANK OF CANADA	SD			1.G FE	1,000,000	106.889	1,068,890	1,000,000	1,000,000	0	0	0	0	2.983	2.983	MS	9,644	29,830	02/27/2019.	03/04/2024.
63306A GE 0	NATIONAL BANK OF CANADA				1.G FE	1,399,958	106.515	1,491,210	1,400,000	1,400,000	0	0	0	0	2.580	2.580	FA	14,844	22,612	12/16/2019.	02/03/2025.
63306A GE 0	NATIONAL BANK OF CANADA	SD			1.G FE	1,599,952	106.515	1,704,240	1,600,000	1,600,000	0	0	0	0	2.580	2.580	FA	16,964	25,842	12/16/2019.	02/03/2025.
633067 C2 7	NATIONAL BANK OF CANADA	SD			1.D FE	976,700	102.120	1,021,200	1,000,000	992,105	0	6,310	0	0	2.105	2.770	MS	5,998	21,050	06/29/2018.	03/18/2022.
633067 4V 2	NATIONAL BANK OF CANADA	SD			1.D FE	582,522	102.376	614,256	600,000	593,646	0	4,097	0	0	1.957	2.682	JD	0	11,742	03/19/2018.	06/30/2022.

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
628957 AE 2	NAV CANADA			1	1.C FE	826,189	119.585	837,095	700,000	809,403	0	(16,786)	0	0	7.560	4.571	MS	17,543	53,620	01/08/2020.	03/01/2027.
68245X AP 4	NEW RED FINANCE (144A)		A	1	3.B FE	500,000	100.062	500,310	500,000	500,000	0	0	0	0	3.500	3.500	FA	2,528	0	10/20/2020.	02/15/2029.
68245X AP 4	NEW RED FINANCE (144A)		A	1	3.B FE	497,500	100.062	500,310	500,000	497,519	0	19	0	0	3.500	3.571	FA	2,528	0	10/28/2020.	02/15/2029.
66977W AN 9	NOVA CHEMICALS (144A)		A	1	3.C FE	1,000,000	100.811	1,008,110	1,000,000	1,000,000	0	0	0	0	5.250	5.250	FA	21,875	52,500	08/16/2013.	08/01/2023.
66977W AP 4	NOVA CHEMICALS (144A)		A	1	3.C FE	500,000	104.937	524,685	500,000	500,000	0	0	0	0	5.000	5.000	MN	4,167	25,000	10/17/2014.	05/01/2025.
66977W AQ 2	NOVA CHEMICALS (144A)		A	1	3.C FE	250,000	104.312	260,780	250,000	250,000	0	0	0	0	4.875	4.875	JD	1,016	12,188	05/25/2017.	06/01/2024.
66977W AQ 2	NOVA CHEMICALS (144A)		A	1	3.C FE	1,885,000	104.312	2,086,240	2,000,000	1,917,580	0	21,004	0	0	4.875	6.231	JD	8,125	97,500	05/29/2019.	06/01/2024.
66977W AR 0	NOVA CHEMICALS (144A)		A	1	3.C FE	2,017,500	106.677	2,133,540	2,000,000	2,012,065	0	(1,613)	0	0	5.250	5.135	JD	8,750	105,000	06/06/2017.	06/01/2027.
66977W AR 0	NOVA CHEMICALS (144A)		A	1	3.C FE	1,003,750	106.677	1,066,770	1,000,000	1,002,574	0	(340)	0	0	5.250	5.201	JD	4,375	52,500	06/09/2017.	06/01/2027.
66977W AR 0	NOVA CHEMICALS (144A)		A	1	3.C FE	2,005,000	106.677	2,133,540	2,000,000	2,003,370	0	(442)	0	0	5.250	5.218	JD	8,750	105,000	05/30/2017.	06/01/2027.
66977W AR 0	NOVA CHEMICALS (144A)		A	1	3.C FE	1,000,000	106.677	1,066,770	1,000,000	1,000,000	0	0	0	0	5.250	5.250	JD	4,375	52,500	05/25/2017.	06/01/2027.
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	2,972,040	104.053	3,121,590	3,000,000	2,988,473	0	6,236	0	0	3.150	3.376	AO	23,625	94,500	04/10/2018.	10/01/2022.
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	4,100,920	119.599	4,783,960	4,000,000	4,085,325	0	(8,934)	0	0	4.200	3.887	AO	42,000	168,000	03/25/2019.	04/01/2029.
70632Z AE 1	PEMBINA PIPELINE CORP	SD		2	2.B FE	1,078,191	108.414	1,130,758	1,043,000	1,071,133	0	(6,829)	0	0	3.540	2.796	FA	15,174	36,922	12/17/2019.	02/03/2025.
70632Z AH 4	PEMBINA PIPELINE CORP			1	2.B FE	1,019,650	105.592	1,055,920	1,000,000	1,014,036	0	(4,615)	0	0	2.990	2.485	JJ	13,271	29,900	10/07/2019.	01/22/2024.
70632Z AK 7	PEMBINA PIPELINE CORP	SD		1	2.B FE	2,124,720	113.484	2,269,680	2,000,000	2,111,095	0	(13,625)	0	0	4.020	3.129	MS	20,926	80,400	01/08/2020.	03/27/2028.
70632Z AP 6	PEMBINA PIPELINE CORP			1	2.B FE	1,003,590	104.028	1,040,280	1,000,000	1,002,580	0	(1,010)	0	0	2.560	2.449	JD	2,104	25,600	01/06/2020.	06/01/2023.
70632Z AP 6	PEMBINA PIPELINE CORP	SD		1	2.B FE	1,003,590	104.028	1,040,280	1,000,000	1,002,580	0	(1,010)	0	0	2.560	2.449	JD	2,104	25,600	01/06/2020.	06/01/2023.
71644E AB 8	PETRO CANADA		A		2.A FE	1,854,346	106.698	1,429,753	1,340,000	1,402,174	0	(76,734)	0	0	9.250	3.234	AO	26,167	123,950	07/28/2014.	10/15/2021.
71644E AB 8	PETRO CANADA		A		2.A FE	2,725,480	106.698	2,133,960	2,000,000	2,085,589	0	(105,264)	0	0	9.250	3.683	AO	39,056	185,000	04/03/2014.	10/15/2021.
767744 AA 3	RITCHIE BROS AUCTIONEERS (144A)		A	1	3.C FE	1,037,500	103.112	1,031,120	1,000,000	1,015,968	0	(7,323)	0	0	5.375	4.545	JJ	24,785	53,750	11/28/2017.	01/15/2025.
767744 AA 3	RITCHIE BROS AUCTIONEERS (144A)		A	1	3.C FE	297,975	103.112	299,025	290,000	293,387	0	(1,549)	0	0	5.375	4.766	JJ	7,188	15,588	11/14/2017.	01/15/2025.
767744 AA 3	RITCHIE BROS AUCTIONEERS (144A)		A	1	3.C FE	1,026,250	103.112	1,031,120	1,000,000	1,009,802	0	(4,478)	0	0	5.375	4.863	JJ	24,785	53,750	01/17/2017.	01/15/2025.
767744 AA 3	RITCHIE BROS AUCTIONEERS (144A)		A	1	3.C FE	1,025,000	103.112	1,031,120	1,000,000	1,009,358	0	(4,274)	0	0	5.375	4.886	JJ	24,785	53,750	01/17/2017.	01/15/2025.
767744 AA 3	RITCHIE BROS AUCTIONEERS (144A)		A	1	3.C FE	1,284,806	103.112	1,294,056	1,255,000	1,266,332	0	(5,175)	0	0	5.375	4.903	JJ	31,105	67,456	02/23/2017.	01/15/2025.
767744 AA 3	RITCHIE BROS AUCTIONEERS (144A)		A	1	3.C FE	2,035,000	103.112	2,062,240	2,000,000	2,013,512	0	(6,166)	0	0	5.375	5.021	JJ	49,569	107,500	03/22/2017.	01/15/2025.
767744 AA 3	RITCHIE BROS AUCTIONEERS (144A)		A	1	3.C FE	2,027,500	103.112	2,062,240	2,000,000	2,010,168	0	(4,640)	0	0	5.375	5.108	JJ	49,569	107,500	12/08/2016.	01/15/2025.
767744 AA 3	RITCHIE BROS AUCTIONEERS (144A)		A	1	3.C FE	315,788	103.112	324,803	315,000	315,365	0	(169)	0	0	5.375	5.313	JJ	7,807	16,931	04/09/2018.	01/15/2025.
767744 AA 3	RITCHIE BROS AUCTIONEERS (144A)		A	1	3.C FE	1,000,000	103.112	1,031,120	1,000,000	1,000,000	0	0	0	0	5.375	5.375	JJ	24,785	53,750	12/07/2016.	01/15/2025.
775109 AV 3	ROGER COMMUNICATIONS INC	SD		1	2.A FE	2,073,000	104.631	2,092,620	2,000,000	2,027,136	0	(18,310)	0	0	4.000	3.023	JD	5,479	80,000	06/06/2018.	06/06/2022.
775109 BA 8	ROGER COMMUNICATIONS INC	SD		1	2.A FE	2,126,600	109.143	2,182,860	2,000,000	2,064,783	0	(20,782)	0	0	4.000	2.848	MS	23,890	80,000	12/04/2017.	03/13/2024.
775109 AS 0	ROGERS COMMUNICATIONS	SD		1	2.A FE	1,130,110	101.019	1,010,190	1,000,000	1,007,914	0	(35,227)	0	0	5.340	1.763	MS	14,630	53,400	06/07/2017.	03/22/2021.
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	1,996,260	109.404	2,188,080	2,000,000	1,998,711	0	399	0	0	4.100	4.122	AO	20,500	82,000	09/25/2013.	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 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.

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
775109 BF 7	ROGERS COMMUNICATIONS		A	1	2.A FE	1,573,520	110.662	1,881,254	1,700,000	1,604,993	0	14,095	0	0	2.900	3.976	MN	6,299	49,300	09/13/2018.	11/15/2026.
775109 BF 7	ROGERS COMMUNICATIONS		A	1	2.A FE	416,372	110.662	497,979	450,000	424,738	0	3,747	0	0	2.900	3.981	MN	1,668	13,050	09/13/2018.	11/15/2026.
780085 N9 3	ROYAL BANK OF CANADA	SD			1.C FE	2,324,400	118.191	2,363,820	2,000,000	2,199,091	0	(40,782)	0	0	4.930	2.593	JJ	45,383	98,600	10/31/2017.	07/16/2025.
780086 GV 0	ROYAL BANK OF CANADA	SD			1.C FE	1,015,000	100.460	1,004,600	1,000,000	1,000,410	0	(2,572)	0	0	2.860	2.599	MS	9,246	28,600	11/25/2014.	03/04/2021.
780086 KD 5	ROYAL BANK OF CANADA	SD			1.C FE	2,000,000	101.876	2,037,520	2,000,000	2,000,000	0	0	0	0	1.968	1.968	MS	12,940	39,360	02/25/2015.	03/02/2022.
780086 MH 4	ROYAL BANK OF CANADA	SD			1.C FE	5,048,000	100.366	5,018,300	5,000,000	5,002,038	0	(10,436)	0	0	2.030	1.819	MS	29,755	101,500	05/27/2016.	03/15/2021.
780086 MV 3	ROYAL BANK OF CANADA	SD			1.C FE	1,999,420	100.730	2,014,600	2,000,000	1,999,931	0	117	0	0	1.650	1.656	JJ	15,279	33,000	07/12/2016.	07/15/2021.
780086 RF 3	ROYAL BANK OF CANADA				1.F FE	4,000,000	106.692	4,267,680	4,000,000	4,000,000	0	0	0	0	2.609	2.609	MN	17,155	104,932	10/28/2019.	11/01/2024.
780086 RQ 9	ROYAL BANK OF CANADA				1.F FE	1,004,920	106.550	1,065,500	1,000,000	1,004,342	0	(578)	0	0	2.328	2.251	JJ	9,950	11,640	02/04/2020.	01/28/2027.
780082 AF 0	ROYAL BANK OF CANADA (144A)		A		1.A FE	4,996,450	102.457	5,122,850	5,000,000	4,998,846	0	1,187	0	0	3.350	3.375	AO	32,104	167,500	10/15/2018.	10/22/2021.
80685X AB 7	SCHLUMBERGER FINANCE CANADA (144A)			1	1.F FE	1,998,600	103.789	2,075,780	2,000,000	1,999,421	0	280	0	0	2.650	2.665	MN	6,036	53,000	11/14/2017.	11/20/2022.
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.
871828 AA 7	SYSCO CANADA INC	SD		1	2.B FE	2,068,460	109.061	2,181,220	2,000,000	2,049,740	0	(11,082)	0	0	3.650	3.009	AO	13,400	73,000	04/12/2019.	04/25/2025.
87971M AX 1	TELUS CORP	SD		1	2.A FE	598,650	110.279	661,674	600,000	599,411	0	130	0	0	3.750	3.776	JJ	10,295	22,500	09/10/2014.	01/17/2025.
87971M BA 0	TELUS CORP	SD		1	2.A FE	1,955,800	102.032	2,040,640	2,000,000	1,984,941	0	11,729	0	0	2.350	2.971	MS	12,104	47,000	06/13/2018.	03/28/2022.
87971M BD 4	TELUS CORP		A	1	2.A FE	3,107,063	109.978	3,744,751	3,405,000	3,186,645	0	30,883	0	0	2.800	3.990	FA	35,753	95,340	05/01/2018.	02/16/2027.
87971M BF 9	TELUS CORP		A	1	2.A FE	1,979,180	114.780	2,295,600	2,000,000	1,984,433	0	1,989	0	0	3.700	3.832	MS	21,789	74,000	03/27/2018.	09/15/2027.
87971M BJ 1	TELUS CORP	SD		1	2.A FE	1,983,500	111.257	2,225,140	2,000,000	1,985,956	0	1,430	0	0	3.300	3.397	MN	10,668	66,000	03/29/2019.	05/02/2029.
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.
891102 AD 7	TOROMONT INDUSTRIES LTD	SD		1	2.A FE	1,032,410	109.717	1,097,170	1,000,000	1,020,039	0	(4,079)	0	0	3.710	3.228	MS	9,351	37,100	11/07/2017.	09/30/2025.
89117F VY 2	TORONTO DOMINION BANK	SD		1	1.D FE	1,551,975	104.254	1,563,810	1,500,000	1,547,988	0	(3,987)	0	0	1.943	1.160	MS	8,704	14,573	08/20/2020.	03/13/2025.
89117F VY 2	TORONTO DOMINION BANK	SD		1	1.D FE	1,022,400	104.254	1,042,540	1,000,000	1,020,004	0	(2,396)	0	0	1.943	1.450	MS	5,802	9,715	06/23/2020.	03/13/2025.
89119Z AN 3	TORONTO HYDRO			1	1.F FE	997,560	100.347	1,003,470	1,000,000	997,547	0	(13)	0	0	1.500	1.527	AO	3,164	0	12/07/2020.	10/15/2030.
891145 T7 9	TORONTO-DOMINION BANK	SD		1	1.D FE	2,048,000	108.877	2,177,540	2,000,000	2,027,945	0	(7,358)	0	0	3.226	2.811	JJ	28,283	64,520	03/14/2018.	07/24/2024.
891145 2R 4	TORONTO-DOMINION BANK	SD		1	1.D FE	3,000,000	102.214	3,066,420	3,000,000	3,000,000	0	0	0	0	2.621	2.621	JD	1,939	78,630	12/17/2014.	12/22/2021.
891145 2R 4	TORONTO-DOMINION BANK	SD		1	1.D FE	998,560	102.214	1,022,140	1,000,000	999,776	0	220	0	0	2.621	2.644	JD	646	26,210	12/18/2014.	12/22/2021.
891160 K5 1	TORONTO-DOMINION BANK	SD		1	1.D FE	2,000,000	102.010	2,040,200	2,000,000	2,000,000	0	0	0	0	1.994	1.994	MS	10,817	39,880	03/20/2017.	03/23/2022.
891160 K5 1	TORONTO-DOMINION BANK	SD		1	1.D FE	1,955,160	102.010	2,040,200	2,000,000	1,985,764	0	11,271	0	0	1.994	2.586	MS	10,817	39,880	03/15/2018.	03/23/2022.
89117F NR 6	TORONTO-DOMINION BANK			1	1.D FE	1,059,900	106.379	1,063,790	1,000,000	1,058,003	0	(1,897)	0	0	2.496	0.984	JD	1,983	12,480	11/10/2020.	12/02/2024.
89117F NR 6	TORONTO-DOMINION BANK			1	1.D FE	3,000,570	106.379	3,191,370	3,000,000	3,000,415	0	(107)	0	0	2.496	2.492	JD	5,949	74,880	05/29/2019.	12/02/2024.
89117F YZ 6	TORONTO-DOMINION BANK			1	1.D FE	1,000,000	100.587	1,005,870	1,000,000	1,000,000	0	0	0	0	1.128	1.128	JD	680	0	12/04/2020.	12/09/2025.
89117F JB 6	TORONTO-DOMINION BANK (144A) LS:2.0M	LS	A		1.A FE	4,996,900	102.456	5,122,800	5,000,000	4,998,965	0	1,044	0	0	3.350	3.372	AO	32,104	167,500	10/16/2018.	10/22/2021.
89153U AF 8	TOTAL CAPITAL CANADA INC		D	1	1.D FE	998,190	106.195	1,061,950	1,000,000	999,506	0	183	0	0	2.750	2.770	JJ	12,681	27,500	01/10/2013.	07/15/2023.
89153U AF 8	TOTAL CAPITAL CANADA INC		D	1	1.D FE	1,935,780	106.195	2,123,900	2,000,000	1,964,607	0	13,104	0	0	2.750	3.484	JJ	25,361	55,000	10/01/2018.	07/15/2023.
892329 BK 8	TOYOTA CREDIT CANADA INC		B		1.E FE	1,499,505	104.710	1,570,650	1,500,000	1,499,567	0	62	0	0	2.110	2.117	FA	11,012	15,825	02/19/2020.	02/26/2025.
89346D AF 4	TRANSALTA CORP		A	1	3.A FE	1,914,250	104.000	1,976,000	1,900,000	1,907,597	0	(4,416)	0	0	4.500	4.243	MN	10,925	85,500	06/21/2019.	11/15/2022.
89346D AF 4	TRANSALTA CORP		A	1	3.A FE	131,655	104.000	136,240	131,000	131,349	0	(202)	0	0	4.500	4.329	MN	753	5,895	06/17/2019.	11/15/2022.
89352H AK 5	TRANSCANADA PIPELINES		A	1	2.A FE	993,710	108.124	1,081,240	1,000,000	997,963	0	665	0	0	3.750	3.826	AO	7,813	37,500	10/02/2013.	10/16/2023.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89352H AW 9	TRANSCANADA PIPELINES		A	1	2.A FE	2,210,860	118.139	2,362,780	2,000,000	2,183,653	0	(22,976)	0	0	4.250	2.818	MN	10,861	85,000	10/22/2019.	05/15/2028.
89352H AW 9	TRANSCANADA PIPELINES		A	1	2.A FE	2,988,330	118.139	3,544,170	3,000,000	2,990,855	0	1,019	0	0	4.250	4.298	MN	16,292	127,500	05/03/2018.	05/15/2028.
893526 DM 2	TRANSCANADA PIPELINES		A	1	2.A FE	999,210	103.398	1,033,980	1,000,000	999,850	0	85	0	0	2.500	2.509	FA	10,417	25,000	07/30/2012.	08/01/2022.
89353Z BW 7	TRANSCANADA PIPELINES				2.A FE	299,601	102.758	308,274	300,000	299,950	0	45	0	0	3.650	3.666	MN	1,380	10,950	11/09/2011.	11/15/2021.
89353Z CE 6	TRANSCANADA PIPELINES	SD		1	2.A FE	997,090	108.268	1,082,680	1,000,000	997,386	0	256	0	0	3.000	3.034	MS	8,548	30,000	09/16/2019.	09/18/2029.
92660F AG 9	VIDEOTRON LTD (144A)		A	1	3.A FE	533,588	110.561	563,861	510,000	521,814	0	(3,340)	0	0	5.375	4.591	JD	1,218	27,413	03/23/2017.	06/15/2024.
92660F AG 9	VIDEOTRON LTD (144A)		A	1	3.A FE	1,042,500	110.561	1,105,610	1,000,000	1,021,374	0	(6,033)	0	0	5.375	4.651	JD	2,389	53,750	04/03/2017.	06/15/2024.
92660F AG 9	VIDEOTRON LTD (144A)		A	1	3.A FE	1,015,000	110.561	1,105,610	1,000,000	1,005,884	0	(1,631)	0	0	5.375	5.174	JD	2,389	53,750	07/28/2014.	06/15/2024.
92660F AG 9	VIDEOTRON LTD (144A)		A	1	3.A FE	1,437,469	110.561	1,575,494	1,425,000	1,429,759	0	(1,306)	0	0	5.375	5.260	JD	3,404	76,594	04/04/2014.	06/15/2024.
92660F AG 9	VIDEOTRON LTD (144A)		A	1	3.A FE	1,007,500	110.561	1,105,610	1,000,000	1,002,872	0	(786)	0	0	5.375	5.276	JD	2,389	53,750	04/22/2014.	06/15/2024.
92660F AG 9	VIDEOTRON LTD (144A)		A	1	3.A FE	502,500	110.561	552,805	500,000	500,984	0	(266)	0	0	5.375	5.309	JD	1,194	26,875	03/27/2014.	06/15/2024.
92660F AG 9	VIDEOTRON LTD (144A)		A	1	3.A FE	1,000,000	110.561	1,105,610	1,000,000	1,000,000	0	0	0	0	5.375	5.375	JD	2,389	53,750	03/26/2014.	06/15/2024.
92660F AK 0	VIDEOTRON LTD (144A)		A	1	3.A FE	3,127,500	106.375	3,191,250	3,000,000	3,077,600	0	(16,124)	0	0	5.125	4.454	AO	32,458	153,750	09/29/2017.	04/15/2027.
92660F AK 0	VIDEOTRON LTD (144A)		A	1	3.A FE	500,000	106.375	531,875	500,000	500,000	0	0	0	0	5.125	5.125	AO	5,410	25,625	03/31/2017.	04/15/2027.
92660F AK 0	VIDEOTRON LTD (144A)		A	1	3.A FE	1,940,000	106.375	2,127,500	2,000,000	1,954,081	0	5,928	0	0	5.125	5.561	AO	21,639	102,500	07/05/2018.	04/15/2027.
918423 AS 3	VW CREDIT CANADA	SD	B		1.G FE	1,998,420	105.673	2,113,460	2,000,000	1,999,183	0	381	0	0	3.700	3.721	MN	9,529	74,000	11/21/2018.	11/14/2022.
918423 AU 8	VW CREDIT CANADA		B		2.A FE	999,460	103.007	1,030,070	1,000,000	999,752	0	257	0	0	2.650	2.668	JD	290	33,180	09/20/2019.	06/27/2022.
94975Z BN 5	WELLS FARGO CANADA	SD			1.F FE	300,783	105.736	317,208	300,000	300,179	0	(85)	0	0	3.460	3.429	JJ	4,550	10,380	01/17/2013.	01/24/2023.
94975Z BN 5	WELLS FARGO CANADA	SD			1.F FE	200,000	105.736	211,472	200,000	200,000	0	0	0	0	3.460	3.460	JJ	3,033	6,920	01/16/2013.	01/24/2023.
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	9,900,800	107.584	10,758,400	10,000,000	9,912,278	0	8,972	0	0	2.250	2.362	MS	68,750	225,000	09/05/2019.	09/10/2029.
26824K AA 2	AIRBUS GROUP FINANCE (144A)		D	1	1.F FE	1,013,190	105.038	1,050,380	1,000,000	1,003,324	0	(1,398)	0	0	2.700	2.549	AO	5,550	27,000	05/01/2013.	04/17/2023.
26824K AA 2	AIRBUS GROUP FINANCE (144A)		D	1	1.F FE	1,001,660	105.038	1,050,380	1,000,000	1,000,398	0	(175)	0	0	2.700	2.681	AO	5,550	27,000	04/10/2013.	04/17/2023.
26824K AA 2	AIRBUS GROUP FINANCE (144A)		D	1	1.F FE	990,460	105.038	1,050,380	1,000,000	996,734	0	1,349	0	0	2.700	2.847	AO	5,550	27,000	02/01/2016.	04/17/2023.
26824K AA 2	AIRBUS GROUP FINANCE (144A)		D	1	1.F FE	551,519	105.038	592,414	564,000	559,891	0	1,698	0	0	2.700	3.030	AO	3,130	15,228	09/28/2015.	04/17/2023.
26824K AA 2	AIRBUS GROUP FINANCE (144A)		D	1	1.F FE	977,080	105.038	1,050,380	1,000,000	992,539	0	3,084	0	0	2.700	3.038	AO	5,550	27,000	08/21/2015.	04/17/2023.
009279 AA 8	AIRBUS SE (144A)		D	1	1.F FE	904,970	108.400	964,760	890,000	900,252	0	(1,533)	0	0	3.150	2.940	AO	6,230	28,035	10/30/2017.	04/10/2027.
009279 AA 8	AIRBUS SE (144A)		D	1	1.F FE	2,008,500	108.400	2,168,000	2,000,000	2,005,888	0	(875)	0	0	3.150	3.096	AO	14,000	63,000	11/30/2017.	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	1,827,408	108.400	2,084,532	1,923,000	1,852,135	0	9,806	0	0	3.150	3.815	AO	13,461	60,575	05/22/2018.	04/10/2027.
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.
02364W BD 6	AMERICA MOVIL SA		D	1	2.A FE	1,954,200	103.870	2,077,400	2,000,000	1,988,649	0	7,018	0	0	3.125	3.505	JJ	28,472	62,500	09/16/2015.	07/16/2022.
034863 AG 5	ANGLO AMERICAN CAPITAL (144A)		D	1	2.B FE	1,043,390	105.364	1,053,640	1,000,000	1,015,823	0	(8,737)	0	0	4.125	3.180	MS	10,771	41,250	09/22/2017.	09/27/2022.
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 AT 7	ANGLO AMERICAN CAPITAL (144A)		D	1	2.B FE	999,590	114.852	1,148,520	1,000,000	999,662	0	37	0	0	4.000	4.005	MS	12,222	40,000	09/06/2017.	09/11/2027.
00182E AZ 2	ANZ NEW ZEALAND INTL/LDN (144A)		D		1.E FE	1,997,860	100.193	2,003,860	2,000,000	1,999,904	0	421	0	0	2.750	2.773	FA	22,611	55,000	01/27/2016.	02/03/2021.
00182E BF 5	ANZ NEW ZEALAND INTL/LDN (144A)		D		1.E FE	997,900	113.330	1,133,300	1,000,000	998,535	0	194	0	0	3.450	3.475	JJ	15,621	34,500	07/11/2017.	07/17/2027.

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
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.
03969A AL 4	ARDAGH PACKAGING (144A)		D	1	4.B FE	1,052,500	103.725	1,037,250	1,000,000	1,021,978	0	(9,616)	0	0	6.000	4.895	FA	22,500	62,500	08/21/2017.	02/15/2025.
03969A AL 4	ARDAGH PACKAGING (144A)		D	1	4.B FE	2,105,000	103.725	2,074,500	2,000,000	2,043,187	0	(18,892)	0	0	6.000	4.914	FA	45,000	125,000	07/06/2017.	02/15/2025.
03969A AL 4	ARDAGH PACKAGING (144A)		D	1	4.B FE	2,025	103.725	2,075	2,000	2,011	0	(5)	0	0	6.000	5.709	FA	45	2,620	02/09/2018.	02/15/2025.
03969A AN 0	ARDAGH PACKAGING (144A)		D	1	3.B FE	502,500	104.625	523,125	500,000	502,176	0	(324)	0	0	4.125	3.995	MN	2,578	10,313	05/28/2020.	08/15/2026.
03969A AP 5	ARDAGH PACKAGING (144A)		D	1	4.B FE	1,038,750	105.081	1,050,810	1,000,000	1,032,023	0	(6,727)	0	0	5.250	4.287	MN	6,563	52,500	02/26/2020.	08/15/2027.
03969A AP 5	ARDAGH PACKAGING (144A)		D	1	4.B FE	2,052,500	105.081	2,101,620	2,000,000	2,040,694	0	(10,077)	0	0	5.250	4.634	MN	13,125	105,000	10/29/2019.	08/15/2027.
03969A AP 5	ARDAGH PACKAGING (144A)		D	1	4.B FE	1,002,500	105.081	1,050,810	1,000,000	1,001,770	0	(428)	0	0	5.250	5.196	MN	6,563	52,500	07/30/2019.	08/15/2027.
03969A AP 5	ARDAGH PACKAGING (144A)		D	1	4.B FE	500,625	105.081	525,405	500,000	500,411	0	(98)	0	0	5.250	5.225	MN	3,281	26,250	07/30/2019.	08/15/2027.
03969A AP 5	ARDAGH PACKAGING (144A)		D	1	4.B FE	200,000	105.081	210,162	200,000	200,000	0	0	0	0	5.250	5.250	MN	1,313	10,500	07/30/2019.	08/15/2027.
03969A AQ 3	ARDAGH PACKAGING (144A)		D	1	3.B FE	700,000	105.634	739,438	700,000	700,000	0	0	0	0	5.250	5.250	AO	6,125	20,621	04/07/2020.	04/30/2025.
03969A AR 1	ARDAGH PACKAGING (144A)		D	1	4.B FE	481,250	105.081	525,405	500,000	482,439	0	1,189	0	0	5.250	5.898	MN	3,281	11,885	05/26/2020.	08/15/2027.
00216L AA 1	ASB BANK LIMITED (144A)		D		1.E FE	2,983,920	107.889	3,236,670	3,000,000	2,991,670	0	3,157	0	0	3.750	3.869	JD	5,000	112,500	06/07/2018.	06/14/2023.
046353 AL 2	ASTRAZENECA PLC		D	1	2.A FE	2,159,554	112.512	2,428,009	2,158,000	2,158,810	0	(161)	0	0	3.375	3.366	MN	9,104	72,833	01/07/2016.	11/16/2025.
046353 AL 2	ASTRAZENECA PLC		D	1	2.A FE	2,972,100	112.512	3,375,360	3,000,000	2,985,107	0	2,742	0	0	3.375	3.486	MN	12,656	101,250	11/10/2015.	11/16/2025.
046353 AR 9	ASTRAZENECA PLC		D	1	2.A FE	2,998,350	107.817	3,234,510	3,000,000	2,999,015	0	320	0	0	3.500	3.512	FA	38,792	105,000	08/15/2018.	08/17/2023.
046353 AW 8	ASTRAZENECA PLC LS: 55K	LS	D	1	2.A FE	6,863,290	99.066	6,934,620	7,000,000	6,864,009	0	719	0	0	1.375	1.594	FA	38,500	0	12/09/2020.	08/06/2030.
05253J AL 5	AUST & NZ BANKING GROUP NY		D		1.D FE	996,280	114.915	1,149,150	1,000,000	997,980	0	365	0	0	3.700	3.745	MN	4,625	37,000	11/09/2015.	11/16/2025.
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	2,883,210	104.374	3,131,220	3,000,000	2,942,866	0	29,181	0	0	2.625	3.695	MN	11,375	78,750	11/28/2018.	11/09/2022.
05253J AV 3	AUST & NZ BANKING GROUP NY	LS	D		1.D FE	2,998,050	101.157	3,034,710	3,000,000	2,999,593	0	590	0	0	3.300	3.323	MN	12,100	99,000	05/10/2018.	05/17/2021.
067316 AD 1	BACARDI LTD (144A)		D	1	2.C FE	996,270	106.074	1,060,740	1,000,000	997,799	0	361	0	0	2.750	2.793	JJ	12,604	27,500	07/07/2016.	07/15/2026.
067316 AF 6	BACARDI LTD (144A)		D	1	2.C FE	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	1,011,760	103.237	1,032,370	1,000,000	1,001,074	0	(1,409)	0	0	4.750	4.599	AO	10,556	47,500	12/13/2011.	10/11/2021.
05523R AB 3	BAE SYSTEMS PLC (144A)		D	1	2.B FE	1,997,960	103.237	2,064,740	2,000,000	1,999,666	0	242	0	0	4.750	4.763	AO	21,111	95,000	10/05/2011.	10/11/2021.
05523R AF 4	BAE SYSTEMS PLC (144A)		D	1	2.B FE	4,961,600	101.261	5,063,050	5,000,000	4,962,530	0	930	0	0	1.900	1.982	FA	27,708	0	09/08/2020.	02/15/2031.
06739F HV 6	BARCLAYS BANK PLC		D		1.F FE	1,999,340	110.409	2,208,180	2,000,000	1,999,683	0	69	0	0	3.750	3.754	MN	9,583	75,000	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	1,990,240	115.365	2,307,300	2,000,000	1,994,525	0	947	0	0	4.375	4.436	JJ	41,076	87,500	01/05/2016.	01/12/2026.
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	986,550	103.798	1,037,980	1,000,000	997,349	0	1,764	0	0	3.250	3.440	JD	2,167	32,500	04/07/2014.	06/07/2022.
05530Q AF 7	BAT INTL FINANCE (144A)		D	1	2.B FE	982,730	103.798	1,037,980	1,000,000	996,767	0	2,152	0	0	3.250	3.482	JD	2,167	32,500	10/01/2013.	06/07/2022.
05530Q AF 7	BAT INTL FINANCE (144A)		D	1	2.B FE	777,589	103.798	826,232	796,000	792,414	0	2,387	0	0	3.250	3.574	JD	1,725	25,870	02/12/2014.	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.
05545F AA 5	BHP BILLITON FINANCE	SD	B		1.F FE	753,188	105.690	792,675	750,000	750,833	0	(340)	0	0	3.230	3.180	MN	3,053	24,225	05/08/2013.	05/15/2023.
05545F AA 5	BHP BILLITON FINANCE	SD	B		1.F FE	1,499,115	105.690	1,585,350	1,500,000	1,499,725	0	95	0	0	3.230	3.237	MN	6,106	48,450	05/07/2013.	05/15/2023.
055450 AH 3	BHP BILLITON FINANCE USA		D		1.F FE	213,099	127.014	222,275	175,000	193,608	0	(3,173)	0	0	6.420	4.113	MS	3,745	11,235	02/03/2014.	03/01/2026.
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 AQ 1	BHP BILLITON FINANCE USA		D		1.F FE	2,971,920	102.884	3,086,520	3,000,000	2,996,272	0	3,091	0	0	2.875	2.984	FA	30,427	86,250	02/21/2012.	02/24/2022.

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
055451	AU	2	BHP BILLITON FINANCE USA		D	1	1.F FE	1,273,438	109.342	1,366,775	1,250,000	1,257,505	0	(2,569)	0	0	3.850	3.617	MS	12,031	48,125	02/12/2014.	09/30/2023.
055451	AU	2	BHP BILLITON FINANCE USA		D	1	1.F FE	998,770	109.342	1,093,420	1,000,000	999,566	0	131	0	0	3.850	3.865	MS	9,625	38,500	09/25/2013.	09/30/2023.
05579H	AB	8	BNZ INTL FUNDING (144A)		D		1.E FE	999,300	100.398	1,003,980	1,000,000	999,932	0	125	0	0	2.750	2.765	MS	9,090	27,500	02/23/2016.	03/02/2021.
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	AJ	1	BNZ INTL FUNDING (144A)		D		1.E FE	994,310	106.260	1,062,600	1,000,000	997,378	0	1,130	0	0	3.375	3.500	MS	11,156	33,750	02/22/2018.	03/01/2023.
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	CJ	5	BP CAPITAL MARKETS PLC		D	1	1.F FE	1,000,000	109.565	1,095,650	1,000,000	1,000,000	0	0	0	0	3.994	3.994	MS	10,540	39,940	09/23/2013.	09/26/2023.
05565Q	CP	1	BP CAPITAL MARKETS PLC		D	1	1.G FE	3,000,000	109.834	3,295,020	3,000,000	3,000,000	0	0	0	0	3.814	3.814	FA	44,815	114,420	02/05/2014.	02/10/2024.
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	1,664,167	105.184	1,762,884	1,676,000	1,672,407	0	1,785	0	0	3.125	3.241	MN	5,092	52,375	02/04/2016.	11/26/2022.
111013	AK	4	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	977,450	105.184	1,051,840	1,000,000	994,152	0	2,914	0	0	3.125	3.444	MN	3,038	31,250	09/24/2014.	11/26/2022.
111013	AK	4	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	339,010	105.184	368,144	350,000	346,828	0	1,578	0	0	3.125	3.621	MN	1,063	10,938	08/24/2015.	11/26/2022.
111013	AL	2	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	529,877	111.426	584,987	525,000	527,037	0	(510)	0	0	3.750	3.636	MS	5,742	19,688	11/24/2014.	09/16/2024.
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.
111013	AL	2	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	1,087,779	111.426	1,225,686	1,100,000	1,094,381	0	1,371	0	0	3.750	3.898	MS	12,031	41,250	09/29/2015.	09/16/2024.
13805A	AA	5	CANPACK SA EASTERN LAND (144A)		D	1	3.B FE	500,000	100.625	503,125	500,000	500,000	0	0	0	0	3.125	3.125	MN	2,778	0	10/15/2020.	11/01/2025.
G1981*	AA	2	CAYMAN UNIVERSE HOLDINGS LLC	@	D	1	1.D IF	22,997,493	115.128	26,476,554	22,997,493	23,382,184	0	384,691	0	0	0.000	3.727	MJSD	0	0	08/27/2020.	09/30/2045.
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.
151191	BE	2	CELULOSA ARAUCO Y CONSTITUCION SA (144A)		D	1	2.C FE	8,937,720	112.688	10,141,920	9,000,000	8,945,894	0	5,243	0	0	4.250	4.336	AO	63,750	382,500	04/25/2019.	04/30/2029.
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.
21987B	AW	8	CODELCO (144A)		D	1	1.G FE	996,100	111.791	1,117,910	1,000,000	997,249	0	360	0	0	3.625	3.672	FA	15,003	36,250	08/01/2017.	08/01/2027.
21987B	AW	8	CODELCO (144A)		D	1	1.G FE	2,947,110	111.791	3,353,730	3,000,000	2,962,877	0	4,857	0	0	3.625	3.839	FA	45,010	108,750	07/25/2017.	08/01/2027.
2027A0	HT	9	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	2,822,520	110.833	3,324,990	3,000,000	2,878,390	0	20,072	0	0	2.850	3.687	MN	10,213	85,500	02/13/2018.	05/18/2026.
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 LS:100K	LS	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	JZ	3	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	3,997,040	118.236	4,729,440	4,000,000	3,997,572	0	265	0	0	3.900	3.909	MS	45,067	156,000	03/12/2018.	03/16/2028.
2027A0	KB	4	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	1,998,820	109.561	2,191,220	2,000,000	1,999,130	0	226	0	0	3.350	3.363	JD	4,839	67,000	02/25/2019.	06/04/2024.
20271A	AG	2	COMMONWEALTH BANK OF AUSTRALIA LS:876K	LS	D		1.A FE	5,224,232	107.304	5,579,808	5,200,000	5,214,131	0	(5,255)	0	0	3.250	3.138	JJ	75,111	169,000	01/18/2019.	07/20/2023.
20271A	AG	2	COMMONWEALTH BANK OF AUSTRALIA LS:674K	LS	D		1.A FE	3,991,200	107.304	4,292,160	4,000,000	3,995,279	0	1,723	0	0	3.250	3.298	JJ	57,778	130,000	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.
21688A	AL	6	COOPERATIEVE RABOBANK UA		D		1.E FE	2,891,070	104.923	3,147,690	3,000,000	2,949,575	0	23,575	0	0	2.750	3.618	JJ	39,188	82,500	06/11/2018.	01/10/2023.
74977R	DE	1	COOPERATIEVE RABOBANK UA (144A)		D		1.G FE	4,986,500	109.143	5,457,150	5,000,000	4,992,054	0	2,619	0	0	3.875	3.935	MS	51,128	193,750	09/19/2018.	09/26/2023.
74977R	DF	8	COOPERATIEVE RABOBANK UA (144A LS: 43K	LS	D		1.G FE	2,992,890	107.030	3,210,900	3,000,000	2,994,808	0	1,364	0	0	2.625	2.676	JJ	34,563	78,750	07/15/2019.	07/22/2024.
74977R	DF	8	COOPERATIEVE RABOBANK UA (144A LS: 29K	LS	D		1.G FE	1,992,840	107.030	2,140,600	2,000,000	1,994,786	0	1,372	0	0	2.625	2.702	JJ	23,042	52,500	07/16/2019.	07/22/2024.
225401	AF	5	CREDIT SUISSE GROUP AG (144A)		D	1	2.A FE	1,004,450	113.354	1,133,540	1,000,000	1,003,292	0	(402)	0	0	3.869	3.815	JJ	18,055	38,690	01/08/2018.	01/12/2029.
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.
23636T	AA	8	DANONE SA (144A)		D	1	2.A FE	61,007	103.839	62,303	60,000	60,245	0	(163)	0	0	3.000	2.711	JD	80	1,800	01/27/2016.	06/15/2022.

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
23636T AA 8	DANONE SA (144A)		D	1	2.A FE	508,305	103.839	519,195	500,000	501,789	0	(1,191)	0	0	3.000	2.747	JD	667	15,000	02/24/2015.	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 AA 8	DANONE SA (144A)		D	1	2.A FE	976,740	103.839	1,038,390	1,000,000	995,592	0	2,902	0	0	3.000	3.312	JD	1,333	30,000	10/29/2013.	06/15/2022.
23636T AA 8	DANONE SA (144A)		D	1	2.A FE	386,952	103.839	415,356	400,000	397,439	0	1,684	0	0	3.000	3.454	JD	533	12,000	02/14/2014.	06/15/2022.
23636T AC 4	DANONE SA (144A)		D	1	2.A FE	964,340	101.247	1,012,470	1,000,000	993,482	0	7,551	0	0	2.077	2.867	MN	3,346	20,770	12/15/2016.	11/02/2021.
23636T AE 0	DANONE SA (144A)		D	1	2.A FE	2,000,000	109.974	2,199,480	2,000,000	2,000,000	0	0	0	0	2.947	2.947	MN	9,660	58,940	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 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.
23636A AR 2	DANSKE BANK A/S (144A)		D		2.A FE	994,720	113.985	1,139,850	1,000,000	995,831	0	460	0	0	4.375	4.441	JD	2,188	43,750	06/06/2018.	06/12/2028.
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 BA 0	DEUTSCHE TELEKOM INT FIN (144A)		D	1	2.B FE	2,035,020	112.540	2,250,800	2,000,000	2,023,885	0	(3,661)	0	0	3.600	3.372	JJ	32,200	72,000	10/30/2017.	01/19/2027.
25156P BA 0	DEUTSCHE TELEKOM INT FIN (144A)		D	1	2.B FE	998,750	112.540	1,125,400	1,000,000	999,176	0	118	0	0	3.600	3.615	JJ	16,100	36,000	01/09/2017.	01/19/2027.
25156P BB 8	DEUTSCHE TELEKOM INT FIN (144A)		D	1	2.B FE	2,986,560	118.153	3,544,590	3,000,000	2,989,374	0	1,172	0	0	4.375	4.431	JD	3,281	131,250	06/14/2018.	06/21/2028.
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	2,987,910	104.776	3,143,280	3,000,000	2,992,882	0	2,898	0	0	2.625	2.730	AO	13,563	78,750	04/01/2019.	04/29/2023.
25243Y AU 3	DIAGEO CAPITAL PLC		D	1	1.G FE	960,490	104.776	1,047,760	1,000,000	988,481	0	4,688	0	0	2.625	3.141	AO	4,521	26,250	06/30/2014.	04/29/2023.
25243Y AZ 2	DIAGEO CAPITAL PLC		D	1	1.G FE	3,340,830	116.739	3,502,170	3,000,000	3,296,382	0	(37,719)	0	0	3.875	2.362	MN	13,563	116,250	10/23/2019.	05/18/2028.
25243Y AZ 2	DIAGEO CAPITAL PLC		D	1	1.G FE	3,985,240	116.739	4,669,560	4,000,000	3,988,422	0	1,313	0	0	3.875	3.920	MN	18,083	155,000	05/15/2018.	05/18/2028.
25243Y BE 8	DIAGEO CAPITAL PLC		D	1	1.G FE	3,166,110	105.723	3,171,690	3,000,000	3,165,244	0	(866)	0	0	2.125	1.581	AO	10,979	0	12/04/2020.	04/29/2032.
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.
25243Y AY 5	DIAGEO PLC		D	1	1.G FE	3,988,680	107.869	4,314,760	4,000,000	3,993,378	0	2,230	0	0	3.500	3.563	MS	39,667	140,000	10/25/2018.	09/18/2023.
25600W AG 5	DNB BOLIGKREDITT AS (144A)		D		1.A FE	4,390,760	107.084	4,711,696	4,400,000	4,395,185	0	1,820	0	0	3.250	3.296	JD	794	143,000	06/21/2018.	06/28/2023.
29081P AE 5	EMBOT ANDINA (144A)		D	1	2.B FE	1,028,990	110.891	1,143,286	1,031,000	1,030,266	0	217	0	0	5.000	5.025	AO	12,888	51,550	09/26/2013.	10/01/2023.
85771P AF 9	EQUINOR ASA		D	1	1.D FE	1,075,160	103.127	1,031,270	1,000,000	1,009,407	0	(8,672)	0	0	3.150	2.247	JJ	13,825	31,500	10/11/2012.	01/23/2022.
85771P AF 9	EQUINOR ASA		D	1	1.D FE	201,235	103.127	193,879	188,000	189,747	0	(1,610)	0	0	3.150	2.258	JJ	2,599	5,922	04/22/2013.	01/23/2022.
85771P AF 9	EQUINOR ASA		D	1	1.D FE	1,996,600	103.127	2,062,540	2,000,000	1,999,580	0	359	0	0	3.150	3.169	JJ	27,650	63,000	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 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	3,082,920	110.290	3,308,700	3,000,000	3,058,351	0	(14,175)	0	0	3.250	2.715	MN	13,813	97,500	03/28/2019.	11/10/2024.
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.
294829 AA 4	ERICSSON LM		D	1	2.C FE	330,994	104.187	350,068	336,000	335,047	0	650	0	0	4.125	4.337	MN	1,771	13,860	11/25/2013.	05/15/2022.
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	947,730	104.689	1,046,890	1,000,000	984,388	0	6,226	0	0	2.875	3.570	MN	4,073	28,750	07/08/2014.	05/10/2023.
344419 AA 4	FEMSA		D	1	1.G FE	935,650	104.689	1,046,890	1,000,000	980,288	0	7,839	0	0	2.875	3.755	MN	4,073	28,750	09/22/2014.	05/10/2023.
35177P AW 7	FRANCE TELECOM		D	1	2.A FE	1,040,800	102.536	1,025,360	1,000,000	1,003,456	0	(4,832)	0	0	4.125	3.616	MS	12,260	41,250	02/21/2012.	09/14/2021.
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	1,018,290	111.349	1,113,490	1,000,000	1,009,569	0	(1,794)	0	0	3.373	3.159	MN	4,310	33,730	10/22/2015.	11/15/2025.
36164Q 6M 5	GE CAPITAL INTL FUNDING		D	1	2.B FE	1,004,440	111.349	1,113,490	1,000,000	1,002,340	0	(440)	0	0	3.373	3.320	MN	4,310	33,730	11/17/2015.	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
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.
40052V AB 0	GRUPO BIMBO SAB (144A)		D	1	2.B FE	1,073,580	104.036	1,040,360	1,000,000	1,010,111	0	(9,140)	0	0	4.500	3.526	JJ	19,375	45,000	03/08/2013.	01/25/2022.
40052V AB 0	GRUPO BIMBO SAB (144A)		D	1	2.B FE	201,266	104.036	208,072	200,000	200,191	0	(176)	0	0	4.500	4.405	JJ	3,875	9,000	01/27/2014.	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	1,189,080	121.840	1,218,400	1,000,000	1,083,977	0	(17,765)	0	0	6.625	4.418	MS	18,771	66,250	04/23/2014.	03/18/2025.
40049J AV 9	GRUPO TELEVISA SAB		D	1	2.A FE	986,460	121.840	1,218,400	1,000,000	995,235	0	920	0	0	6.625	6.753	MS	18,771	66,250	08/03/2006.	03/18/2025.
40049J BB 2	GRUPO TELEVISA SAB		D	1	2.A FE	993,850	114.619	1,146,190	1,000,000	996,606	0	572	0	0	4.625	4.700	JJ	19,271	46,250	11/19/2015.	01/30/2026.
423012 AA 1	HEINEKEN NV (144A)		D	1	2.A FE	1,003,120	103.551	1,035,510	1,000,000	1,000,414	0	(346)	0	0	3.400	3.363	AO	8,500	34,000	03/30/2012.	04/01/2022.
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	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	4,967,600	113.896	5,694,800	5,000,000	4,977,238	0	2,766	0	0	3.500	3.573	JJ	73,403	175,000	03/20/2017.	01/29/2028.
404280 AN 9	HSBC HOLDINGS PLC		D		1.F FE	2,091,620	104.526	2,090,520	2,000,000	2,018,957	0	(14,692)	0	0	4.000	3.217	MS	20,000	80,000	09/14/2015.	03/30/2022.
404280 AW 9	HSBC HOLDINGS PLC		D		1.F FE	1,997,100	115.252	2,305,040	2,000,000	1,998,236	0	279	0	0	4.300	4.318	MS	26,994	86,000	03/01/2016.	03/08/2026.
404280 BA 6	HSBC HOLDINGS PLC		D		1.F FE	999,630	107.591	1,075,910	1,000,000	999,838	0	54	0	0	3.600	3.606	MN	3,600	36,000	05/18/2016.	05/25/2023.
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 BS 7	HSBC HOLDINGS PLC		D	2	1.F FE	3,000,000	107.897	3,236,910	3,000,000	3,000,000	0	0	0	0	3.950	3.950	MN	14,154	118,500	05/10/2018.	05/18/2024.
44962L AF 4	IHS MARKIT LTD		D	1	3.A FE	2,988,840	123.340	3,700,200	3,000,000	2,991,001	0	950	0	0	4.750	4.797	FA	58,979	142,500	07/19/2018.	08/01/2028.
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	1,055,000	114.885	1,148,850	1,000,000	1,031,247	0	(7,334)	0	0	4.750	3.874	FA	17,813	47,500	08/08/2017.	02/15/2025.
44962L AB 3	IHS MARKIT LTD (144A)		D	1	3.A FE	2,015,000	114.885	2,297,700	2,000,000	2,008,296	0	(1,905)	0	0	4.750	4.632	FA	35,625	95,000	03/14/2017.	02/15/2025.
44962L AB 3	IHS MARKIT LTD (144A)		D	1	3.A FE	600,000	114.885	689,310	600,000	600,000	0	0	0	0	4.750	4.750	FA	10,688	28,500	02/06/2017.	02/15/2025.
44962L AC 1	IHS MARKIT LTD (144A)		D	1	3.A FE	1,010,000	114.791	1,147,910	1,000,000	1,006,438	0	(1,166)	0	0	4.000	3.855	MS	13,222	40,000	11/29/2017.	03/01/2026.
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	197,174	104.749	209,498	200,000	199,213	0	349	0	0	3.500	3.694	FA	2,722	7,000	07/17/2014.	02/11/2023.
453140 AB 1	IMPERIAL BRANDS FINANCE PLC (144A)		D	1	2.B FE	1,266,863	104.749	1,361,737	1,300,000	1,291,003	0	3,999	0	0	3.500	3.843	FA	17,694	45,500	04/11/2014.	02/11/2023.
453140 AF 2	IMPERIAL BRANDS FINANCE PLC (144A)		D	1	2.B FE	1,957,720	112.712	2,254,240	2,000,000	1,978,349	0	4,182	0	0	4.250	4.515	JJ	37,778	85,000	07/15/2015.	07/21/2025.
449786 BJ 0	ING BANK NV (144A)		D		1.D FE	998,770	101.057	1,010,570	1,000,000	999,829	0	253	0	0	2.050	2.076	FA	7,688	20,500	08/08/2016.	08/15/2021.
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.
456837 AK 9	ING GROEP NV		D		1.G FE	2,999,340	109.912	3,297,360	3,000,000	2,999,457	0	130	0	0	4.100	4.105	AO	30,408	123,000	09/25/2018.	10/02/2023.
456873 AB 4	INGERSOLL-RAND		D	1	2.B FE	1,988,500	110.568	2,211,360	2,000,000	1,995,031	0	1,171	0	0	3.550	3.619	MN	11,833	71,000	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.
47032F AA 7	JAMES HARDIE INTERNATIONAL FIN (144A)		D	1	3.A FE	200,000	102.364	204,728	200,000	200,000	0	0	0	0	4.750	4.750	JJ	4,354	9,500	11/29/2017.	01/15/2025.
47032F AB 5	JAMES HARDIE INTERNATIONAL FIN (144A)		D	1	3.A FE	2,027,500	106.356	2,127,120	2,000,000	2,018,392	0	(3,162)	0	0	5.000	4.792	JJ	45,833	100,000	12/13/2017.	01/15/2028.
47032F AB 5	JAMES HARDIE INTERNATIONAL FIN (144A)		D	1	3.A FE	1,011,250	106.356	1,063,560	1,000,000	1,007,593	0	(1,305)	0	0	5.000	4.828	JJ	22,917	50,000	01/03/2018.	01/15/2028.
47032F AB 5	JAMES HARDIE INTERNATIONAL FIN (144A)		D	1	3.A FE	1,011,250	106.356	1,063,560	1,000,000	1,007,549	0	(1,297)	0	0	5.000	4.829	JJ	22,917	50,000	12/20/2017.	01/15/2028.
47032F AB 5	JAMES HARDIE INTERNATIONAL FIN (144A)		D	1	3.A FE	200,000	106.356	212,712	200,000	200,000	0	0	0	0	5.000	5.000	JJ	4,583	10,000	11/29/2017.	01/15/2028.
47032F AB 5	JAMES HARDIE INTERNATIONAL FIN (144A)		D	1	3.A FE	975,000	106.356	1,063,560	1,000,000	978,917	0	2,404	0	0	5.000	5.363	JJ	22,917	50,000	05/07/2019.	01/15/2028.

SCHEDULE D - PART 1

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

1			2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47215T	AA	6	JB Y CO SA DE CV (144A)		D	1	2.B FE	1,001,960	109.242	1,092,420	1,000,000	1,000,926	0	(199)	0	0	3.750	3.726	MN	4,896	37,500	05/29/2015.	05/13/2025.
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	AG	3	JOHNSON CONTROLS INTERNATIONAL PLC		D	1	2.B FE	692,867	108.550	727,285	670,000	681,428	0	(3,285)	0	0	3.625	3.071	JJ	12,076	24,288	05/10/2017.	07/02/2024.
478375	AG	3	JOHNSON CONTROLS INTERNATIONAL PLC		D	1	2.B FE	2,053,700	108.550	2,171,000	2,000,000	2,029,587	0	(8,489)	0	0	3.625	3.144	JJ	36,049	72,500	01/24/2018.	07/02/2024.
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.
47837R	AA	8	JOHNSON CONTROLS/TYCO FI		D	1	2.B FE	2,001,620	102.102	2,042,040	2,000,000	2,001,559	0	(61)	0	0	1.750	1.741	MS	10,694	0	09/09/2020.	09/15/2030.
47837R	AA	8	JOHNSON CONTROLS/TYCO FI		D	1	2.B FE	1,993,780	102.102	2,042,040	2,000,000	1,993,944	0	164	0	0	1.750	1.784	MS	10,694	0	09/08/2020.	09/15/2030.
494386	AB	1	KIMBERLY-CLARK DE MEXICO		D	1	2.A FE	1,025,260	108.122	1,081,220	1,000,000	1,009,436	0	(2,689)	0	0	3.800	3.491	AO	8,656	38,000	07/11/2014.	04/08/2024.
494386	AB	1	KIMBERLY-CLARK DE MEXICO		D	1	2.A FE	1,025,010	108.122	1,081,220	1,000,000	1,009,251	0	(2,636)	0	0	3.800	3.497	AO	8,656	38,000	06/02/2014.	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.
539439	AQ	2	LLOYDS BANKING GROUP PLC		D	2	1.G FE	4,000,000	112.947	4,517,880	4,000,000	4,000,000	0	0	0	0	3.574	3.574	MN	21,444	142,960	10/31/2017.	11/07/2028.
539439	AR	0	LLOYDS BANKING GROUP PLC		D		1.G FE	996,470	119.041	1,190,410	1,000,000	997,245	0	311	0	0	4.375	4.419	MS	12,031	43,750	03/15/2018.	03/22/2028.
53944Y	AD	5	LLOYDS BANKING GROUP PLC		D		1.G FE	1,018,420	113.515	1,135,150	1,000,000	1,012,548	0	(1,840)	0	0	3.750	3.517	JJ	17,708	37,500	08/28/2017.	01/11/2027.
53944Y	AD	5	LLOYDS BANKING GROUP PLC		D		1.G FE	993,080	113.515	1,135,150	1,000,000	995,508	0	649	0	0	3.750	3.834	JJ	17,708	37,500	01/04/2017.	01/11/2027.
50247V	AA	7	LYB INTERNATIONAL FINANCE		D	1	2.C FE	1,045,050	108.550	1,085,500	1,000,000	1,014,197	0	(5,270)	0	0	4.000	3.411	JJ	18,444	40,000	08/01/2014.	07/15/2023.
50247V	AA	7	LYB INTERNATIONAL FINANCE		D	1	2.C FE	506,630	108.550	542,750	500,000	502,031	0	(750)	0	0	4.000	3.830	JJ	9,222	20,000	02/25/2014.	07/15/2023.
50247V	AA	7	LYB INTERNATIONAL FINANCE		D	1	2.C FE	990,700	108.550	1,085,500	1,000,000	997,192	0	1,023	0	0	4.000	4.117	JJ	18,444	40,000	11/08/2013.	07/15/2023.
50247W	AB	3	LYB INTERNATIONAL FINANCE		D	1	2.C FE	1,924,460	111.618	2,232,360	2,000,000	1,944,660	0	7,750	0	0	3.500	4.010	MS	23,139	70,000	04/18/2018.	03/02/2027.
552081	AK	7	LYONDELLBASELL		D	2	2.C FE	351,921	115.121	345,363	300,000	318,586	0	(5,719)	0	0	5.750	3.571	AO	3,642	17,250	08/01/2014.	04/15/2024.
552081	AK	7	LYONDELLBASELL		D	2	2.C FE	1,814,778	115.121	1,813,156	1,575,000	1,658,801	0	(25,633)	0	0	5.750	3.869	AO	19,119	90,563	03/14/2014.	04/15/2024.
60920L	AC	8	MONDELEZ INTERNATIONAL (144A)		D	1	2.B FE	2,988,930	101.243	3,037,290	3,000,000	2,998,054	0	2,265	0	0	2.000	2.078	AO	10,333	60,000	10/19/2016.	10/28/2021.
6325C0	DJ	7	NATIONAL AUSTRALIA BANK (144A)		D		1.D FE	999,000	113.993	1,139,930	1,000,000	999,346	0	95	0	0	3.500	3.512	JJ	16,625	35,000	01/04/2017.	01/10/2027.
63253W	AJ	0	NATIONAL AUSTRALIA BANK (144A)		D		1.A FE	968,870	101.990	1,019,900	1,000,000	990,407	0	9,903	0	0	2.400	3.449	JD	1,533	24,000	10/09/2018.	12/07/2021.
63253W	AK	7	NATIONAL AUSTRALIA BANK (144A)		D		1.A FE	4,991,600	108.810	5,440,500	5,000,000	4,994,801	0	1,629	0	0	3.450	3.463	JD	12,458	172,500	11/26/2018.	12/04/2023.
63254A	AE	8	NATIONAL AUSTRALIA BANK BANK NY		D		1.D FE	998,120	105.501	1,055,010	1,000,000	999,555	0	202	0	0	3.000	3.022	JJ	13,417	30,000	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	996,230	112.753	1,127,530	1,000,000	998,080	0	374	0	0	3.900	3.946	JJ	17,333	39,000	07/14/2015.	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.
65557C	AY	9	NORDEA BANK ABP (144A)		D		1.F FE	4,993,250	108.147	5,407,350	5,000,000	4,996,051	0	1,320	0	0	3.750	3.780	FA	63,202	187,500	08/22/2018.	08/30/2023.
709629	AR	0	PENTAIR FINANCE SARL		D	1	2.C FE	4,969,650	118.582	5,929,100	5,000,000	4,973,474	0	2,501	0	0	4.500	4.576	JJ	111,875	231,250	06/12/2019.	07/01/2029.
714264	AH	1	PERNOD-RICARD SA (144A)		D	1	2.A FE	1,991,600	105.607	2,112,140	2,000,000	1,998,494	0	907	0	0	4.250	4.300	JJ	39,194	85,000	01/05/2012.	07/15/2022.
714264	AM	0	PERNOD-RICARD SA (144A)		D	1	2.A FE	994,420	112.135	1,121,350	1,000,000	996,727	0	539	0	0	3.250	3.316	JD	2,076	32,500	06/01/2016.	06/08/2026.
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.
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.
21685W	BT	3	RABOBANK NEDERLAND		D		1.D FE	1,105,490	100.070	1,000,700	1,000,000	1,000,500	0	(18,210)	0	0	4.500	2.642	JJ	21,250	45,000	10/28/2014.	01/11/2021.
21688A	AE	2	RABOBANK NEDERLAND NY		D		1.D FE	1,349,935	112.314	1,467,944	1,307,000	1,333,089	0	(5,505)	0	0	3.375	2.887	MN	4,901	44,111	11/02/2017.	05/21/2025.

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
75625Q AB 5	RECKITT BENCKISER TSY (144A)		D	1	1.G FE	1,051,330	107.758	1,077,580	1,000,000	1,018,468	0	(7,111)	0	0	3.625	2.846	MS	10,069	36,250	02/10/2016.	09/21/2023.
75625Q AB 5	RECKITT BENCKISER TSY (144A)		D	1	1.G FE	261,038	107.758	269,395	250,000	253,965	0	(1,524)	0	0	3.625	2.955	MS	2,517	9,063	01/29/2016.	09/21/2023.
75625Q AB 5	RECKITT BENCKISER TSY (144A)		D	1	1.G FE	1,180,661	107.758	1,229,519	1,141,000	1,153,222	0	(4,680)	0	0	3.625	3.171	MS	11,489	41,361	08/14/2014.	09/21/2023.
75625Q AB 5	RECKITT BENCKISER TSY (144A)		D	1	1.G FE	2,962,350	107.758	3,232,740	3,000,000	2,988,182	0	4,005	0	0	3.625	3.777	MS	30,208	108,750	09/16/2013.	09/21/2023.
75625Q AE 9	RECKITT BENCKISER TSY (144A)		D	2	1.G FE	998,460	111.868	1,118,680	1,000,000	998,944	0	145	0	0	3.000	3.018	JD	333	30,000	06/22/2017.	06/26/2027.
75625Q AE 9	RECKITT BENCKISER TSY (144A)		D	2	1.G FE	2,773,920	111.868	3,356,040	3,000,000	2,831,500	0	22,335	0	0	3.000	3.991	JD	1,000	90,000	05/01/2018.	06/26/2027.
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.
77578J AB 4	ROLLS-ROYCE PLC (144A)		D	1	3.C FE	2,997,000	100.875	3,026,250	3,000,000	2,998,312	0	295	0	0	3.625	3.637	AO	23,260	108,750	10/06/2015.	10/14/2025.
780153 AU 6	ROYAL CARIBBEAN CRUISES		D	1	4.B FE	226,530	100.584	217,261	216,000	217,261	(2,097)	(1,691)	0	0	5.250	4.373	MN	1,449	11,340	06/01/2016.	11/15/2022.
780153 AU 6	ROYAL CARIBBEAN CRUISES		D	1	4.B FE	3,259,215	100.584	3,099,999	3,082,000	3,099,999	(27,539)	(22,924)	0	0	5.250	4.416	MN	20,675	161,805	07/15/2014.	11/15/2022.
780153 AW 2	ROYAL CARIBBEAN CRUISES		D	1	4.B FE	998,430	88.826	888,260	1,000,000	888,260	(110,507)	142	0	0	3.700	3.719	MS	10,894	37,000	11/21/2017.	03/15/2028.
780153 AW 2	ROYAL CARIBBEAN CRUISES		D	1	4.B FE	297,237	88.826	275,361	310,000	275,361	(24,980)	1,124	0	0	3.700	4.205	MS	3,377	11,470	02/12/2018.	03/15/2028.
80105N AG 0	SANOFI		D	1	1.E FE	1,154,400	100.880	1,008,800	1,000,000	1,004,885	0	(19,901)	0	0	4.000	1.972	MS	10,222	40,000	12/11/2012.	03/29/2021.
80105N AG 0	SANOFI		D	1	1.E FE	1,076,500	100.880	1,008,800	1,000,000	1,003,449	0	(14,120)	0	0	4.000	2.554	MS	10,222	40,000	07/06/2015.	03/29/2021.
80105N AG 0	SANOFI		D	1	1.E FE	1,076,600	100.880	1,008,800	1,000,000	1,002,891	0	(11,884)	0	0	4.000	2.781	MS	10,222	40,000	04/10/2014.	03/29/2021.
80105N AG 0	SANOFI		D	1	1.E FE	284,639	100.880	267,332	265,000	265,725	0	(2,985)	0	0	4.000	2.844	MS	2,709	10,600	02/07/2014.	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	978,240	100.880	1,008,800	1,000,000	999,241	0	2,533	0	0	4.000	4.270	MS	10,222	40,000	04/01/2011.	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	1,005,600	103.053	1,030,530	1,000,000	1,001,221	0	(1,158)	0	0	3.571	3.448	JJ	16,962	35,710	01/05/2017.	01/10/2023.
80281L AG 0	SANTANDER UK GROUP HLDGS		D	2	2.A FE	2,000,000	112.814	2,256,280	2,000,000	2,000,000	0	0	0	0	3.823	3.823	MN	12,106	76,460	10/27/2017.	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	1,993,200	108.607	2,172,140	2,000,000	1,997,706	0	717	0	0	3.650	3.691	JD	6,083	73,000	11/25/2013.	12/01/2023.
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.
806854 AD 7	SCHLUMBERGER INVESTMENT (144A)		D	1	1.F FE	1,926,280	102.554	2,051,080	2,000,000	1,980,212	0	12,004	0	0	2.400	3.044	FA	20,000	48,000	03/28/2016.	08/01/2022.
80687P AA 4	SCHNEIDER ELECTRIC SA (144A)		D	1	1.G FE	3,989,360	104.363	4,174,520	4,000,000	3,997,805	0	1,152	0	0	2.950	2.981	MS	30,811	118,000	09/20/2012.	09/27/2022.
822582 AS 1	SHELL INTERNATIONAL FIN		D	1	1.D FE	1,020,290	103.512	1,035,120	1,000,000	1,003,672	0	(2,186)	0	0	2.375	2.145	FA	8,576	23,750	10/16/2012.	08/21/2022.
822582 AS 1	SHELL INTERNATIONAL FIN		D	1	1.D FE	2,987,010	103.512	3,105,360	3,000,000	2,997,609	0	1,388	0	0	2.375	2.424	FA	25,729	71,250	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	5,000,550	108.037	5,401,850	5,000,000	5,000,246	0	(134)	0	0	3.400	3.397	FA	65,639	170,000	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	1,003,210	110.889	1,108,890	1,000,000	1,001,509	0	(323)	0	0	3.250	3.212	MN	4,514	32,500	05/20/2015.	05/11/2025.
822582 BD 3	SHELL INTERNATIONAL FIN		D	1	1.D FE	992,020	110.889	1,108,890	1,000,000	994,863	0	1,070	0	0	3.250	3.377	MN	4,514	32,500	04/04/2018.	05/11/2025.
822582 BD 3	SHELL INTERNATIONAL FIN		D	1	1.D FE	2,952,330	110.889	3,326,670	3,000,000	2,968,268	0	6,604	0	0	3.250	3.513	MN	13,542	97,500	07/09/2018.	05/11/2025.
822582 BT 8	SHELL INTERNATIONAL FIN		D	1	1.D FE	2,862,360	110.735	3,322,050	3,000,000	2,901,330	0	16,427	0	0	2.875	3.554	MN	12,219	86,250	07/24/2018.	05/10/2026.
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.

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
82620K AE 3	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	2,934,750	111.096	3,332,880	3,000,000	2,957,388	0	8,761	0	0	3.250	3.601	MN	9,208	97,500	04/30/2018.	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 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 AS 2	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	998,940	108.113	1,081,130	1,000,000	999,455	0	150	0	0	3.125	3.142	MS	9,028	31,250	03/07/2017.	03/16/2024.
82620K AU 7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	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	988,880	112.955	1,129,550	1,000,000	991,888	0	1,143	0	0	3.400	3.546	MS	9,822	34,000	04/04/2018.	03/16/2027.
830505 AR 4	SKANDINAVISKA ENSKILDA		D		1.E FE	999,300	100.490	1,004,900	1,000,000	999,928	0	125	0	0	2.625	2.640	MS	7,729	26,250	03/08/2016.	03/15/2021.
83051G AJ 7	SKANDINAVISKA ENSKILDA BANKEN (144A)		D		1.C FE	2,996,430	101.125	3,033,750	3,000,000	2,999,382	0	1,142	0	0	3.250	3.292	MN	11,646	97,500	05/08/2018.	05/17/2021.
83238P AD 6	SMITHS GROUP PLC (144A)		D	1	2.B FE	1,995,680	104.843	2,096,860	2,000,000	1,999,031	0	475	0	0	3.625	3.651	AO	15,910	72,500	10/04/2012.	10/12/2022.
833636 AG 8	SOCIEDAD QUIMICA (144A)		D	1	2.A FE	1,988,200	110.864	2,217,280	2,000,000	1,994,620	0	1,165	0	0	4.375	4.447	JJ	36,944	87,500	10/23/2014.	01/28/2025.
85235X AF 2	STADSHYPOTEK AB (144A) LS: 50K	LS...	D		1.A FE	2,915,100	102.725	3,081,750	3,000,000	2,967,635	0	24,595	0	0	2.500	3.377	AO	17,708	75,000	10/23/2018.	04/05/2022.
85572N AA 6	STARS GROUP HOLDINGS (144A)		D	1	3.B FE	1,533,750	105.437	1,581,555	1,500,000	1,520,848	0	(7,353)	0	0	7.000	6.397	JJ	48,125	108,750	03/06/2019.	07/15/2026.
85572N AA 6	STARS GROUP HOLDINGS (144A)		D	1	3.B FE	2,035,000	105.437	2,108,740	2,000,000	2,020,396	0	(7,182)	0	0	7.000	6.556	JJ	64,167	145,000	11/07/2018.	07/15/2026.
85572N AA 6	STARS GROUP HOLDINGS (144A)		D	1	3.B FE	596,493	105.437	633,676	601,000	597,527	0	491	0	0	7.000	7.127	JJ	19,282	43,573	11/27/2018.	07/15/2026.
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 AL 6	SVENSKA HANDELSBANKEN		D		1.C FE	1,000,000	100.533	1,005,330	1,000,000	1,000,000	0	0	0	0	2.450	2.450	MS	6,125	24,500	03/23/2016.	03/30/2021.
86960B AX 0	SVENSKA HANDELSBANKEN		D		1.C FE	3,994,800	110.182	4,407,280	4,000,000	3,996,731	0	1,007	0	0	3.900	3.929	MN	17,767	156,000	11/13/2018.	11/20/2023.
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.
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 AR 4	TELEFONICA EMISIONES SA		D	1	2.C FE	3,139,980	109.394	3,281,820	3,000,000	3,046,997	0	(19,049)	0	0	4.570	3.856	AO	24,373	137,100	09/15/2015.	04/27/2023.
87938W AT 0	TELEFONICA EMISIONES SA		D	1	2.C FE	1,000,000	115.785	1,157,850	1,000,000	1,000,000	0	0	0	0	4.103	4.103	MS	12,879	41,030	03/01/2017.	03/08/2027.
87969N 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	1,996,600	109.927	2,198,540	2,000,000	1,998,354	0	342	0	0	3.125	3.145	AO	14,583	62,500	03/30/2015.	04/07/2025.
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	1,807,500	99.184	1,983,680	2,000,000	1,877,337	0	43,569	0	0	2.800	5.398	JJ	24,733	56,000	05/10/2019.	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.
89153V AB 5	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	999,480	102.882	1,028,820	1,000,000	999,914	0	57	0	0	2.875	2.881	FA	10,701	28,750	02/14/2012.	02/17/2022.
89153V AE 9	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	950,400	104.911	1,049,110	1,000,000	987,171	0	5,893	0	0	2.700	3.347	JJ	11,700	27,000	02/14/2014.	01/25/2023.
89153V AG 4	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	3,026,280	109.621	3,288,630	3,000,000	3,015,056	0	(4,626)	0	0	3.700	3.524	JJ	51,183	111,000	07/02/2018.	01/15/2024.
89153V AL 3	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	2,049,333	111.042	2,149,773	1,936,000	1,996,913	0	(17,561)	0	0	3.750	2.738	AO	16,335	72,600	12/04/2017.	04/10/2024.
89153V AL 3	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	992,490	111.042	1,110,420	1,000,000	997,241	0	764	0	0	3.750	3.839	AO	8,438	37,500	01/08/2014.	04/10/2024.
89153V AP 4	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	998,110	101.174	1,011,740	1,000,000	999,850	0	284	0	0	2.750	2.780	JD	917	27,500	06/16/2014.	06/19/2021.
89153V AS 8	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	3,002,670	106.885	3,206,550	3,000,000	3,001,977	0	(483)	0	0	2.434	2.416	JJ	34,685	73,020	07/12/2019.	01/10/2025.
89153V AT 6	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	1,000,000	112.086	1,120,860	1,000,000	1,000,000	0	0	0	0	2.829	2.829	JJ	13,438	28,290	07/08/2019.	01/10/2030.
89153V AT 6	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	1,994,960	112.086	2,241,720	2,000,000	1,995,563	0	424	0	0	2.829	2.857	JJ	26,876	56,580	07/16/2019.	01/10/2030.
89152U AH 5	TOTAL CAPITAL SA		D	1	1.D FE	5,002,450	119.231	5,961,550	5,000,000	5,001,768	0	(216)	0	0	3.883	3.877	AO	43,144	194,150	10/04/2018.	10/11/2028.
89365D AB 9	TRANSDIGM UK HOLDINGS		D	1	4.C FE	4,105,000	105.655	4,226,200	4,000,000	4,066,377	0	(17,240)	0	0	6.875	6.318	MN	34,375	275,000	08/22/2018.	05/15/2026.

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
89365D AB 9	TRANSDIGM UK HOLDINGS		D	1	4.C FE	2,025,000	105.655	2,113,100	2,000,000	2,015,052	0	(3,914)	0	0	6.875	6.671	MN	17,188	137,500	05/08/2018.	05/15/2026.
902133 AR 8	TYCO ELECTRONICS		D	1	1.G FE	1,005,300	108.316	1,083,160	1,000,000	1,002,045	0	(566)	0	0	3.450	3.385	FA	14,375	34,500	07/29/2014.	08/01/2024.
902133 AR 8	TYCO ELECTRONICS		D	1	1.G FE	996,140	108.316	1,083,160	1,000,000	998,443	0	396	0	0	3.450	3.496	FA	14,375	34,500	07/28/2014.	08/01/2024.
902133 AT 4	TYCO ELECTRONICS		D	1	1.G FE	1,995,140	111.968	2,239,360	2,000,000	1,997,255	0	467	0	0	3.700	3.729	FA	27,956	74,000	01/25/2016.	02/15/2026.
90351D AB 3	UBS GROUP FUNDING (144A)		D		1.G FE	2,009,780	114.606	2,292,120	2,000,000	2,005,014	0	(963)	0	0	4.125	4.065	MS	22,229	82,500	09/22/2015.	09/24/2025.
90351D AF 4	UBS GROUP FUNDING (144A)		D		1.G FE	1,995,580	115.741	2,314,820	2,000,000	1,997,356	0	421	0	0	4.125	4.152	AO	17,417	82,500	03/29/2016.	04/15/2026.
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.
90352J AE 3	UBS GROUP FUNDING (144A)		D	2	1.G FE	999,580	103.704	1,037,040	1,000,000	999,780	0	73	0	0	2.859	2.867	FA	10,721	28,590	08/09/2017.	08/15/2023.
92676X AD 9	VIKING CRUISES LTD (144A)		D	1	5.B FE	1,008,750	97.985	979,850	1,000,000	979,850	(25,752)	(1,029)	0	0	5.875	5.735	MS	17,299	58,750	10/18/2017.	09/15/2027.
92676X AD 9	VIKING CRUISES LTD (144A)		D	1	5.B FE	504,375	97.985	489,925	500,000	489,925	(12,835)	(507)	0	0	5.875	5.737	MS	8,649	29,375	09/14/2017.	09/15/2027.
92676X AD 9	VIKING CRUISES LTD (144A)		D	1	5.B FE	382,850	97.985	372,343	380,000	372,343	(9,475)	(335)	0	0	5.875	5.755	MS	6,573	22,325	10/20/2017.	09/15/2027.
92676X AD 9	VIKING CRUISES LTD (144A)		D	1	5.B FE	1,007,500	97.985	979,850	1,000,000	979,850	(24,853)	(866)	0	0	5.875	5.757	MS	17,299	58,750	09/14/2017.	09/15/2027.
92676X AD 9	VIKING CRUISES LTD (144A)		D	1	5.B FE	1,006,250	97.985	979,850	1,000,000	979,850	(24,077)	(726)	0	0	5.875	5.776	MS	17,299	58,750	09/14/2017.	09/15/2027.
92676X AD 9	VIKING CRUISES LTD (144A)		D	1	5.B FE	2,010,000	97.985	1,959,700	2,000,000	1,959,700	(46,849)	(1,216)	0	0	5.875	5.792	MS	34,597	117,500	01/31/2018.	09/15/2027.
92676X AD 9	VIKING CRUISES LTD (144A)		D	1	5.B FE	1,005,000	97.985	979,850	1,000,000	979,850	(23,302)	(586)	0	0	5.875	5.795	MS	17,299	58,750	10/02/2017.	09/15/2027.
92676X AD 9	VIKING CRUISES LTD (144A)		D	1	5.B FE	1,005,000	97.985	979,850	1,000,000	979,850	(23,262)	(578)	0	0	5.875	5.796	MS	17,299	58,750	09/14/2017.	09/15/2027.
92676X AD 9	VIKING CRUISES LTD (144A)		D	1	5.B FE	2,000,000	97.985	1,959,700	2,000,000	1,959,700	(40,300)	0	0	0	5.875	5.875	MS	34,597	117,500	09/13/2017.	09/15/2027.
92676X AD 9	VIKING CRUISES LTD (144A)		D	1	5.B FE	2,947,500	97.985	2,939,550	3,000,000	2,939,550	(15,993)	5,178	0	0	5.875	6.146	MS	51,896	176,250	05/30/2019.	09/15/2027.
92676X AD 9	VIKING CRUISES LTD (144A)		D	1	5.B FE	1,735,000	97.985	1,959,700	2,000,000	1,756,521	0	21,521	0	0	5.875	8.274	MS	34,597	117,500	03/03/2020.	09/15/2027.
92857W BJ 8	VODAFONE GROUP PLC		D	1	2.B FE	2,970,870	114.396	3,431,880	3,000,000	2,980,542	0	3,904	0	0	4.125	4.287	MN	10,313	123,750	05/23/2018.	05/30/2025.
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 LS: 9K	LS	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	998,990	105.143	1,051,430	1,000,000	999,584	0	195	0	0	2.750	2.771	JJ	12,986	27,500	12/04/2017.	01/11/2023.
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	1,994,760	101.132	2,022,640	2,000,000	1,999,564	0	502	0	0	4.550	4.583	AO	19,969	91,000	04/05/2011.	04/12/2021.
984851 AF 2	YARA INTERNATIONAL ASA (144A)		D	1	2.B FE	4,987,400	118.679	5,933,950	5,000,000	4,989,915	0	1,088	0	0	4.750	4.782	JD	19,132	237,500	05/24/2018.	06/01/2028.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						5,752,350,634	XXX	6,223,815,493	5,718,759,348	5,732,764,415	(367,416)	(2,822,123)	7,716,161	0	XXX	XXX	XXX	50,061,441	191,803,076	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
00841U AN 6	ABMT 2014-2 A13 CMO		..	4	1.A FM	625,721	102.231	632,372	618,568	618,262	0	(8,886)	0	0	3.500	3.178	MON	1,804	21,650	01/21/2016.	09/25/2044.
00842B AC 1	ABMT 2015-5 A3 CMO		..	4	1.A FM	903,420	101.925	912,120	894,891	895,786	0	(6,744)	0	0	3.500	3.240	MON	2,610	31,321	08/11/2015.	07/25/2045.
00842B AE 7	ABMT 2015-5 A5 CMO		..	4	1.A FM	458,660	100.210	451,722	450,771	449,939	3,133	(5,428)	0	0	3.500	2.748	MON	1,315	15,777	08/11/2015.	07/25/2045.
00842B AE 7	ABMT 2015-5 A5 CMO		..	4	1.A FM	642,651	100.210	645,317	643,959	642,770	(3,134)	(145)	0	0	3.500	3.519	MON	1,878	22,539	03/01/2019.	07/25/2045.
00842D AC 7	ABMT 2015-6 A3 CMO		..	4	1.A FM	5,626,076	101.726	5,692,940	5,596,345	5,595,633	0	(20,511)	0	0	3.500	3.341	MON	16,323	195,872	09/10/2015.	09/25/2045.
00842D AE 3	ABMT 2015-6 A5 CMO		..	4	1.A FM	202,018	99.910	198,610	198,788	198,577	0	(1,622)	0	0	3.500	2.798	MON	580	6,958	09/10/2015.	09/25/2045.
00842C AC 9	ABMT 2015-7 A3 CMO		..	4	1.A FM	1,106,237	101.738	1,113,294	1,094,268	1,083,790	8,478	(4,624)	0	0	3.500	3.208	MON	3,192	38,299	10/08/2015.	10/25/2045.
00842C AC 9	ABMT 2015-7 A3 CMO		..	4	1.A FM	5,359,350	101.738	5,566,471	5,471,341	5,418,950	(8,478)	27,745	0	0	3.500	3.784	MON	15,958	191,497	06/22/2018.	10/25/2045.
00842E AC 5	ABMT 2016-2 A3 CMO (144A)		..	4	1.A FM	2,911,131	101.740	2,927,045	2,876,967	2,881,562	0	(19,969)	0	0	3.500	3.188	MON	8,391	100,694	03/10/2016.	03/25/2046.
05949C HU 3	BOAMS 2005-I 2A5 CMO		..	4	1.D FM	432,947	100.213	642,773	641,403	287,424	0	851	0	0	2.931	4.133	MON	1,567	23,513	10/21/2011.	10/25/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12498N AB 9	CBASS 2006-CB2 AF2			4	1.A FM	963,849	98.591	1,702,271	1,726,585	452,906	0	(32,437)	0	0	6.001	8.627	MON	8,634	59,002	05/25/2010.	12/25/2036.
17323E AD 5	CMLTI 2014-J2 A1 CMO			4	1.A FM	611,319	101.815	617,066	606,064	606,683	0	(4,489)	0	0	3.500	3.291	MON	1,768	21,212	10/24/2014.	11/25/2044.
172973 W5 4	CMSI 2005-4 1A6 CMO			4	1.A FM	316,580	103.755	442,382	426,370	372,459	0	18,809	0	0	5.500	10.011	MON	1,954	23,449	04/23/2009.	07/25/2035.
172973 5F 2	CMSI 2006-1 2A1 CMO			4	1.A FM	7,079	100.902	7,500	7,432	2,852	0	(2,056)	0	0	5.000	5.712	MON	31	371	08/27/2009.	02/25/2021.
22541S CC 0	CSFB 2004-2R A1 CMO			4	1.A FM	92,233	90.946	87,950	96,706	91,529	0	(587)	0	0	3.764	4.363	MON	303	3,504	02/06/2004.	12/28/2033.
12647P AJ 7	CSMC 2013-7 A10 CMO			4	1.A FM	1,314,374	102.365	1,390,667	1,358,527	1,342,537	1,397	21,486	0	0	3.500	4.161	MON	3,962	47,534	08/15/2013.	08/25/2043.
12647P AJ 7	CSMC 2013-7 A10 CMO			4	1.A FM	522,014	102.365	556,267	543,411	537,015	(1,397)	10,550	0	0	3.500	4.311	MON	1,585	19,014	08/16/2013.	08/25/2043.
12652C AA 7	CSMC 2017-HL2 A1 CMO			4	1.A FM	6,693,188	102.948	6,816,514	6,621,285	6,631,478	0	(47,538)	0	0	3.500	3.214	MON	19,312	231,745	10/26/2017.	10/25/2047.
12652C AC 3	CSMC 2017-HL2 A3 CMO			4	1.A FM	1,097,069	99.997	1,080,824	1,080,857	1,079,814	0	(11,223)	0	0	3.500	2.850	MON	3,153	37,830	10/26/2017.	10/25/2047.
126694 AA 6	CWHL 2005-19 1A1 CMO			4	1.D FM	41,264	92.380	43,942	47,566	3,351	1	(463)	0	0	5.500	6.794	MON	218	2,607	09/02/2009.	08/25/2035.
126694 AA 6	CWHL 2005-19 1A1 CMO			4	1.D FM	9,439	92.380	10,109	10,943	771	(1)	(106)	0	0	5.500	6.935	MON	50	600	09/03/2009.	08/25/2035.
126694 JR 0	CWHL 2005-24 A1 CMO			4	1.D FM	383,735	82.200	352,438	428,755	150,484	0	(37,079)	0	0	5.500	4.278	MON	1,965	23,570	11/10/2011.	11/25/2035.
29977J AB 2	EVER 2013-1 A2 CMO			4	1.A FM	1,662,047	102.288	1,873,371	1,831,457	1,760,975	1,595	86,539	0	0	2.500	3.875	MON	3,816	45,786	12/18/2013.	03/25/2043.
29977J AB 2	EVER 2013-1 A2 CMO			4	1.A FM	1,033,772	102.288	1,170,857	1,144,661	1,100,609	(1,595)	56,679	0	0	2.500	3.947	MON	2,385	28,617	12/19/2013.	03/25/2043.
29978C AA 8	EVER 2018-1 A1 CMO (144A)			4	1.A FM	3,896,566	101.894	4,015,564	3,940,901	3,918,103	0	19,141	0	0	3.500	3.737	MON	11,494	137,932	02/08/2018.	02/25/2048.
29978C AD 2	EVER 2018-1 A4 CMO (144A)			4	1.A FM	1,425,797	100.730	1,434,650	1,424,240	1,421,674	0	(3,243)	0	0	3.500	3.392	MON	4,154	49,848	02/08/2018.	02/25/2048.
33766W AH 7	FKMT 2014-1 A8 CMO			4	1.A FM	704,225	102.071	712,580	698,117	698,395	0	(5,479)	0	0	3.500	3.326	MON	2,036	24,434	11/20/2014.	11/25/2044.
337925 ET 4	FPLUS 1998-5 M1			4	6. FE	0	5.054	3,421	67,680	0	0	0	0	0	7.420	0.000	MON	418	4,822	08/18/1998.	12/10/2024.
33850B AC 1	FSMT 2017-1 1A3 CMO			4	1.A FM	3,600,709	102.085	3,622,589	3,548,589	3,562,090	0	(27,136)	0	0	3.500	3.119	MON	10,350	124,051	07/27/2017.	03/25/2047.
33850T AC 2	FSMT 2018-1 A3 CMO (144A)			4	1.A FM	4,913,011	101.065	5,009,991	4,957,160	4,937,883	0	15,414	0	0	3.500	3.700	MON	14,458	173,501	02/09/2018.	03/25/2048.
33850T AE 8	FSMT 2018-1 A5 CMO (144A)			4	1.A FM	600,013	99.913	597,717	598,237	597,040	0	(1,489)	0	0	3.500	3.312	MON	1,745	20,938	02/09/2018.	03/25/2048.
36185N M8 0	GMACM 2003-J10 A2 CMO			4	1.D FM	19,842	99.752	21,091	21,144	17,257	0	0	0	0	4.750	4.423	MON	0	469	12/02/2003.	01/25/2019.
3622EB AC 2	GSAA 2007-4 A3A CMO			4	1.D FM	328,428	56.033	447,486	798,610	81,253	0	(8,740)	0	0	0.448	11.177	MON	33	13,397	11/19/2009.	03/25/2037.
36242D UQ 4	GSR 2005-AR1 4A1 CMO			4	1.A FM	386,659	96.185	411,364	427,677	384,503	0	2,048	0	0	2.670	4.521	MON	952	13,703	01/21/2005.	01/25/2035.
362290 AP 3	GSR 2007-AR1 6A1 CMO			4	1.A FM	23,403	97.735	25,089	25,670	10,853	0	(13,688)	0	0	2.183	4.787	MON	47	779	08/16/2007.	03/25/2037.
466247 UP 6	JPMMT 2005-S2 1A3 CMO			4	1.A FM	7,477	100.972	7,784	7,709	0	0	(501)	0	0	5.000	5.043	MON	0	193	06/11/2010.	08/25/2020.
46630G AD 7	JPMMT 2007-A1 2A2 CMO			4	1.A FM	395,540	101.803	456,288	448,204	370,376	0	2,847	0	0	2.889	3.675	MON	1,079	16,768	02/17/2012.	07/25/2035.
46641C AU 5	JPMMT 2014-1 2A1 CMO			4	1.A FM	2,364,898	101.754	2,432,614	2,390,672	2,374,047	3,954	8,945	0	0	3.500	3.641	MON	6,973	83,591	02/10/2014.	01/25/2044.
46641C AU 5	JPMMT 2014-1 2A1 CMO			4	1.A FM	2,208,563	101.754	2,289,523	2,250,048	2,234,401	(3,954)	16,093	0	0	3.500	3.748	MON	6,563	78,674	02/12/2014.	01/25/2044.
46643K AC 5	JPMMT 2014-5 A2 CMO			4	1.A FM	1,263,296	102.040	1,281,868	1,256,229	1,257,958	0	(2,718)	0	0	2.500	2.325	MON	2,617	31,397	10/28/2014.	10/25/2029.
576434 EM 2	MALT 2003-4 4A1 CMO			4	1.A FM	67,496	99.762	67,210	67,370	67,132	0	(0)	0	0	5.500	5.386	MON	309	3,705	08/07/2009.	04/25/2033.
576434 EM 2	MALT 2003-4 4A1 CMO			4	1.A FM	29,099	99.762	28,994	29,063	28,960	0	(0)	0	0	5.500	5.406	MON	133	1,598	08/10/2009.	04/25/2033.
57643M LE 2	MASTR 2005-2 1A5 CMO			4	1.A FM	486,724	103.203	517,853	501,778	233,959	0	(2,265)	0	0	5.250	4.230	MON	2,195	26,343	02/22/2012.	11/25/2035.
74160M DK 5	PRIME 2004-CL1 1A1 CMO			4	1.A FM	133,596	101.928	133,054	130,537	130,535	0	(1,032)	0	0	6.000	3.203	MON	653	7,829	01/26/2004.	02/25/2034.
69371V AA 5	PSMC 2018-1A A1 CMO			4	1.A FM	2,678,673	101.964	2,766,299	2,713,009	2,698,653	0	18,380	0	0	3.500	3.800	MON	7,913	94,955	03/08/2018.	02/25/2048.
69371V AC 1	PSMC 2018-1A A3 CMO			4	1.A FM	1,153,142	100.425	1,159,499	1,154,585	1,152,009	0	(892)	0	0	3.500	3.478	MON	3,368	40,410	03/08/2018.	02/25/2048.
69375B AC 1	PSMC 2019-3 A3 CMO (144A)			4	1.A FM	4,207,104	100.852	4,180,265	4,144,930	4,174,181	0	(29,302)	0	0	3.500	2.765	MON	12,089	145,073	10/28/2019.	11/25/2049.
76111X DE 0	RFMSI 2003-S18 A2 CMO			4	1.D FM	5,526	41.254	6,026	14,607	0	0	(9,679)	32	0	4.500	4.330	MON	0	186	10/09/2003.	10/25/2018.
81745R AB 6	SEMT 2013-3 A2 CMO			4	1.A FM	2,323,691	102.475	2,680,811	2,616,056	2,491,043	0	142,361	0	0	2.500	4.063	MON	5,450	65,401	12/24/2013.	03/25/2043.
81744Y AA 4	SEMT 2013-4 A1 CMO			4	1.A FM	2,050,891	101.759	2,341,618	2,301,140	2,209,862	5,190	157,507	0	0	2.325	4.212	MON	4,458	53,502	11/21/2013.	04/25/2043.

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
81744Y AA 4	SEMT 2013-4 A1 CMO			4	1.A FM	808,851	101.759	936,647	920,456	883,945	(5,190)	70,268	0	0	2.325	4.446	MON	1,783	21,401	12/04/2013.	04/25/2043.
81744Y AB 2	SEMT 2013-4 A2 CMO			4	1.A FM	1,399,860	102.479	1,572,133	1,534,094	1,482,272	8,102	83,933	0	0	2.500	4.084	MON	3,196	38,352	11/06/2013.	04/25/2043.
81744Y AB 2	SEMT 2013-4 A2 CMO			4	1.A FM	1,384,519	102.479	1,572,133	1,534,094	1,482,272	(1,658)	93,692	0	0	2.500	4.287	MON	3,196	38,352	11/08/2013.	04/25/2043.
81744Y AB 2	SEMT 2013-4 A2 CMO			4	1.A FM	1,465,987	102.479	1,672,749	1,632,276	1,577,137	(6,444)	104,368	0	0	2.500	4.371	MON	3,401	40,807	12/02/2013.	04/25/2043.
81746G AA 1	SEMT 2017-7 A1 CMO (144A)			4	1.A FM	2,253,405	102.350	2,261,491	2,209,559	2,222,959	0	(25,956)	0	0	3.500	3.015	MON	6,445	77,315	10/02/2017.	10/25/2047.
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.
95002F AC 8	WFMBS 2019-4 A3 CMO			4	1.A FM	5,967,480	101.501	5,959,318	5,871,157	5,921,795	0	(42,930)	0	0	3.500	2.808	MON	17,124	205,493	11/19/2019.	09/25/2049.
97652Q AD 1	WIN 2014-2 A4 CMO			4	1.A FM	321,377	102.184	322,847	315,947	316,235	0	(4,100)	0	0	3.500	3.141	MON	922	11,055	10/08/2014.	09/20/2044.
97655J AE 2	WIN 2016-1 1A5 CMO			4	1.A FM	1,108,291	101.984	1,114,267	1,092,585	1,096,804	0	(6,833)	0	0	3.500	3.201	MON	3,187	38,240	02/02/2016.	01/20/2046.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						85,960,922	XXX	89,958,506	88,977,108	85,186,011	(0)	553,223	32	0	XXX	XXX	XXX	249,997	2,979,501	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06540W BC 6	BANK 2019-BN19 A2			4	1.A FM	12,119,232	109.110	13,093,235	12,000,000	12,102,335	0	(12,147)	0	0	2.926	2.812	MON	29,260	351,120	07/23/2019.	08/15/2061.
05529S AC 3	BBCMS 2013-TYSN A2 (144A)			4	1.A FM	1,022,477	99.773	985,479	987,714	992,139	1,425	(2,302)	0	0	3.756	2.438	MON	3,092	37,101	11/22/2017.	09/05/2032.
05529S AC 3	BBCMS 2013-TYSN A2 (144A)			4	1.A FM	2,070,959	99.773	1,970,957	1,975,429	1,984,278	984	(2,737)	0	0	3.756	2.617	MON	6,183	74,201	03/07/2016.	09/05/2032.
05529S AC 3	BBCMS 2013-TYSN A2 (144A)			4	1.A FM	10,329,332	99.773	9,854,787	9,877,144	9,921,389	(2,410)	(6,356)	0	0	3.756	3.017	MON	30,917	371,005	12/04/2013.	09/05/2032.
05552E AA 8	BBCMS 2017-DELC A (144A)			4	1.A FM	10,000,000	98.875	9,887,563	10,000,000	9,990,335	0	1,524	0	0	1.008	2.117	MON	8,405	151,820	08/17/2017.	08/15/2036.
07335C AE 4	BBCMS 2019-C4 A4			4	1.A FM	5,053,516	108.799	5,439,986	5,000,000	5,044,556	288	(5,833)	0	0	2.661	2.529	MON	11,088	133,050	11/22/2019.	08/15/2052.
07335C AE 4	BBCMS 2019-C4 A4			4	1.A FM	7,069,797	108.799	7,615,980	7,000,000	7,062,378	(288)	(7,475)	0	0	2.661	2.541	MON	15,523	186,270	08/09/2019.	08/15/2052.
08163L AE 9	BMARK 2020-B21 A4			4	1.A FE	10,099,970	101.959	10,195,900	10,000,000	10,099,046	0	(924)	0	0	1.704	1.585	MON	14,203	14,203	11/20/2020.	12/15/2053.
05604F AA 3	BWAY 2013-1515 A1 (144A)			4	1.A FM	3,182,029	103.897	3,225,426	3,104,422	3,098,769	6,367	(5,587)	0	0	2.809	2.457	MON	7,268	87,213	02/26/2013.	03/10/2033.
05604F AA 3	BWAY 2013-1515 A1 (144A)			4	1.A FM	4,250,779	103.897	4,515,596	4,346,191	4,338,277	(6,367)	7,458	0	0	2.809	3.186	MON	10,175	122,098	04/03/2014.	03/10/2033.
05604F AC 9	BWAY 2013-1515 A2 (144A)			4	1.A FM	5,124,965	108.311	5,415,574	5,000,000	5,046,515	0	(11,156)	0	0	3.454	3.216	MON	14,393	172,715	02/26/2013.	03/10/2033.
05604L AA 0	BWAY 2015-1740 A (144A)			4	1.A FM	4,987,474	102.001	5,100,050	5,000,000	4,921,492	16,043	904	0	0	2.917	2.955	MON	12,154	145,850	02/04/2015.	01/10/2035.
05604L AA 0	BWAY 2015-1740 A (144A)			4	1.A FM	4,851,026	102.001	5,169,411	5,068,000	4,988,424	(16,043)	33,220	0	0	2.917	3.721	MON	12,319	147,834	12/13/2018.	01/10/2035.
17328R AY 5	CGCMT 2020-GC46 A4			4	1.A FM	10,099,248	107.859	10,785,986	10,000,000	10,090,764	0	(8,484)	0	0	2.477	2.363	MON	20,642	206,417	02/13/2020.	02/15/2053.
12625K AD 7	COMM 2013-CR8 A4			4	1.A FM	62,250	105.416	65,838	62,455	61,284	358	101	0	0	3.334	3.390	MON	174	2,082	09/12/2014.	06/10/2046.
12625K AD 7	COMM 2013-CR8 A4			4	1.A FM	2,118,257	105.416	2,345,886	2,225,352	2,183,639	(358)	16,742	0	0	3.334	3.957	MON	6,183	74,193	08/21/2013.	06/10/2046.
12591U AE 3	COMM 2014-UBS2 A4			4	1.A FM	10,066,016	107.768	10,776,806	10,000,000	10,034,276	0	(13,449)	0	0	3.691	3.564	MON	30,758	369,100	07/26/2018.	03/10/2047.
12592F AA 3	COMM 2014-277P A			4	1.A FM	15,246,692	107.841	16,176,269	15,000,000	15,089,705	0	(27,925)	0	0	3.731	3.482	MON	46,638	550,723	08/08/2014.	08/10/2049.
12654Y AA 7	CPTS 2019-CPT A			4	1.A FM	10,299,806	109.781	10,978,145	10,000,000	10,268,585	0	(27,656)	0	0	2.865	2.527	MON	23,875	286,500	10/31/2019.	11/13/2039.
23305Y AD 1	DBUBS 2011-LC3A A4			4	1.A FM	1,032,833	100.437	1,027,149	1,022,676	1,021,716	0	(589)	0	0	4.551	4.450	MON	3,879	47,983	08/11/2011.	08/10/2044.
38406J AA 6	GRACE 2020-GRCE A			4	1.A FE	3,089,803	106.071	3,182,130	3,000,000	3,088,821	0	(982)	0	0	2.347	2.020	MON	5,868	5,868	11/10/2020.	12/10/2040.
36192H AA 2	GSMS 2012-ALOH A			4	1.A FM	5,271,484	100.963	5,048,166	5,000,000	5,016,785	44,260	(60,543)	0	0	3.551	2.288	MON	14,796	177,550	08/25/2017.	04/10/2034.
36192H AA 2	GSMS 2012-ALOH A			4	1.A FM	9,901,953	100.963	10,096,331	10,000,000	10,033,570	(44,260)	11,693	0	0	3.551	3.704	MON	29,592	355,100	12/23/2013.	04/10/2034.
36192Q AA 2	GSMS 2012-TMSQ A			4	1.A FM	10,249,643	100.460	10,046,063	10,000,000	10,002,657	22,164	(27,539)	0	0	3.007	2.728	MON	25,058	300,700	12/06/2012.	12/10/2030.
36192Q AA 2	GSMS 2012-TMSQ A			4	1.A FM	2,066,924	100.460	2,260,364	2,250,000	2,250,598	(22,164)	20,954	0	0	3.007	4.070	MON	5,638	67,658	07/01/2013.	12/10/2030.
36260J AE 7	GSMS 2019-GC39 AAB			4	1.A FM	6,179,970	113.758	6,825,513	6,000,000	6,142,469	0	(23,567)	0	0	3.448	2.994	MON	17,240	206,880	05/09/2019.	05/10/2052.
46642E AX 4	JPMBB 2014-C21 A4			4	1.A FM	9,795,111	105.548	10,236,266	9,698,158	9,719,769	0	(12,162)	0	0	3.492	3.378	MON	28,227	338,728	07/01/2014.	08/15/2047.
48128K AT 8	JPMCC 2017-JP6 A4			4	1.A FM	2,079,531	111.444	2,228,890	2,000,000	2,068,378	0	(10,712)	0	0	3.223	2.602	MON	5,373	64,476	12/12/2019.	07/15/2050.

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
61763Q AA 9	MSC 2014-CPT A		..	4	1.A FM	6,179,637	100.714	6,042,875	6,000,000	6,008,369	1,042	(28,690)	0	0	3.350	2.874	MON	16,750	201,000	07/18/2014.	07/13/2029.
61763Q AA 9	MSC 2014-CPT A		..	4	1.A FM	4,108,125	100.714	4,028,584	4,000,000	4,005,579	(1,042)	(17,390)	0	0	3.350	2.919	MON	11,167	134,000	08/01/2014.	07/13/2029.
61766C AF 6	MSC 2016-UBS9 ASB		..	4	1.A FM	5,149,890	106.994	5,349,701	5,000,000	5,052,233	0	(21,409)	0	0	3.340	2.888	MON	13,917	167,000	02/19/2016.	03/15/2049.
61766C AD 1	MSC 2016-UBS9 A3		..	4	1.A FM	10,223,438	109.469	10,946,962	10,000,000	10,138,556	0	(28,294)	0	0	3.329	3.014	MON	27,742	332,900	11/22/2017.	03/15/2049.
61771M AV 2	MSC 2019-H7 A3		..	4	1.A FM	6,059,838	108.662	6,519,730	6,000,000	6,051,197	0	(6,066)	0	0	3.005	2.891	MON	15,025	180,300	07/15/2019.	07/15/2052.
61691B AA 9	MSCBB 2016-MART A (144A)		..	4	1.A FM	4,971,875	99.870	4,993,533	5,000,000	4,991,719	0	6,459	0	0	2.200	2.344	MON	9,168	110,020	11/03/2017.	09/13/2031.
74932B AA 1	RBSCF 2013-SMV A		..	4	1.A FM	8,117,813	99.621	7,969,735	8,000,000	8,042,816	4,751	(27,405)	0	0	3.260	2.829	MON	21,733	260,800	05/31/2019.	03/11/2031.
74932B AA 1	RBSCF 2013-SMV A		..	4	1.A FM	8,159,568	99.621	7,969,735	8,000,000	8,042,816	(4,751)	(17,903)	0	0	3.260	3.037	MON	21,733	260,800	02/01/2013.	03/11/2031.
90349D AD 4	UBSBB 2012-C3 A4		..	4	1.A FM	4,744,100	103.397	4,775,644	4,618,709	4,654,039	1,882	(27,907)	0	0	3.091	2.475	MON	11,897	149,975	10/31/2017.	08/10/2049.
90349D AD 4	UBSBB 2012-C3 A4		..	4	1.A FM	4,723,893	103.397	4,775,644	4,618,709	4,654,039	(1,882)	(24,144)	0	0	3.091	2.567	MON	11,897	149,975	11/17/2017.	08/10/2049.
90268T AC 8	UBSC 2011-C1 A3		..	4	1.A FM	4,141,970	101.323	4,134,870	4,080,869	4,079,173	0	(2,902)	0	0	3.595	3.427	MON	12,226	146,707	12/09/2011.	01/10/2045.
90276U AW 1	UBSCM 2017-C6 A4		..	4	1.A FM	5,592,838	110.246	5,848,591	5,305,000	5,497,634	7,507	(34,266)	0	0	3.319	2.556	MON	14,676	176,115	10/22/2019.	12/15/2050.
94989A AS 4	WFCM 2014-LC18 A3		..	4	1.A FM	4,012,608	101.536	3,955,675	3,895,827	3,903,392	0	(24,094)	0	0	3.271	2.792	MON	10,619	207,711	12/12/2014.	12/15/2047.
92890P AD 6	WFRBS 2013-C14 A4		..	4	1.A FM	1,206,734	105.098	1,240,162	1,180,000	1,187,591	0	(3,630)	0	0	3.073	2.755	MON	3,022	36,261	05/18/2015.	06/15/2046.
92938E AM 5	WFRBS 2013-C16 A4		..	4	1.A FM	3,458,879	107.549	3,683,394	3,424,830	3,427,558	0	(4,156)	0	0	4.136	4.027	MON	11,804	155,815	09/16/2013.	09/15/2046.
96221Q AE 3	WFRBS 2013-C18 A5		..	4	1.A FM	3,089,952	109.568	3,287,059	3,000,000	3,027,033	0	(10,010)	0	0	4.162	3.811	MON	10,405	124,860	12/17/2013.	12/15/2046.
92938V AP 0	WFRBS 2014-C19 A4		..	4	1.A FM	7,574,835	107.484	8,061,316	7,500,000	7,517,684	0	(9,475)	0	0	3.829	3.718	MON	23,931	287,175	03/10/2014.	03/15/2047.
92890F AT 3	WFRBS 2014-C20 A4		..	4	1.A FM	3,501,212	105.461	3,655,905	3,466,574	3,451,218	0	(27,491)	0	0	3.723	3.611	MON	10,755	219,316	04/29/2014.	05/15/2047.
92939L AD 8	WFRBS 2014-C25 A4		..	4	1.A FM	9,774,219	109.028	10,902,834	10,000,000	9,846,581	0	34,578	0	0	3.365	3.796	MON	28,042	336,500	11/02/2018.	11/15/2047.
45779B BT 5	IMSCI 2013-4 A1 (144A)		..	4	1.A FE	178,817	101.405	181,331	178,818	178,599	0	31	0	0	2.837	2.835	MON	423	5,073	11/26/2013.	04/12/2023.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						282,691,317	XXX	292,873,022	278,886,878	280,420,777	7,507	(449,694)	0	0	XXX	XXX	XXX	725,851	8,690,739	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00442Q AD 0	ACE 2003-MH1 A4 (144A)		..	4	1.E FE	445,995	101.900	456,179	447,673	446,385	0	75	0	0	6.500	6.610	MON	2,425	29,099	08/21/2007.	08/15/2030.
00442Q AD 0	ACE 2003-MH1 A4 (144A)		..	4	1.E FE	329,644	101.900	377,423	370,386	356,837	0	5,839	0	0	6.500	8.357	MON	2,006	24,075	06/27/2008.	08/15/2030.
20846Q HN 1	CNF 2001-3 A4		..	4	5.B FE	1,246,607	106.820	1,331,702	1,246,678	1,247,198	0	(11,089)	0	0	6.910	7.010	MON	7,179	92,379	08/17/2001.	05/01/2033.
393505 BC 5	GT 1993-2 B		..	4	6. *	69	0.000	0	74	0	0	0	0	0	8.000	4.411	MON	0	529	09/25/2003.	03/15/2021.
393505 RJ 3	GT 1996-10 M1		..	4	2.B FE	939,370	103.432	944,601	913,258	913,368	0	(3,164)	0	0	7.240	7.100	MON	2,939	66,120	09/25/2003.	11/15/2028.
674135 DQ 8	OAK 1998-B M2		..	4	6. *	6,515	87.126	91,106	104,568	0	0	0	0	0	7.025	7.082	MON	612	6,664	05/29/1998.	05/15/2023.
67087T DW 8	OAK 2002-C A1		..	4	5.A FE	241,153	102.358	271,252	265,003	228,216	0	2,155	0	0	5.410	6.147	MON	1,195	14,337	10/30/2003.	11/15/2032.
67087T DW 8	OAK 2002-C A1		..	4	5.A FE	61,527	102.358	68,084	66,516	57,282	0	541	0	0	5.410	6.270	MON	300	3,598	03/17/2004.	11/15/2032.
67087T DW 8	OAK 2002-C A1		..	4	5.A FE	94,352	102.358	104,974	102,556	88,320	0	834	0	0	5.410	6.400	MON	462	5,548	03/30/2004.	11/15/2032.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						3,365,231	XXX	3,645,321	3,516,713	3,337,607	0	(4,809)	0	0	XXX	XXX	XXX	17,118	242,349	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						6,124,368,104	XXX	6,610,292,342	6,090,140,046	6,101,708,810	(359,909)	(2,723,403)	7,716,193	0	XXX	XXX	XXX	51,054,408	203,715,665	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						13,538,330,457	XXX	14,336,001,657	13,085,658,492	13,330,383,401	249,497	(42,465,469)	7,716,161	240,735	XXX	XXX	XXX	114,847,308	405,697,677	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						566,869,630	XXX	602,775,500	570,857,933	566,264,283	(0)	484,805	32	0	XXX	XXX	XXX	1,431,608	17,406,318	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						370,881,903	XXX	384,699,806	366,793,964	368,395,424	7,507	(439,284)	0	0	XXX	XXX	XXX	923,867	11,066,926	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						142,763,309	XXX	153,659,248	142,909,239	142,487,086	0	(78,717)	0	0	XXX	XXX	XXX	1,525,922	4,522,662	XXX	XXX
8399999. Grand Total - Bonds						14,618,845,299	XXX	15,477,136,210	14,166,219,629	14,407,530,193	257,004	(42,498,665)	7,716,193	240,735	XXX	XXX	XXX	118,728,705	438,693,583	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	5,201,479,999	1B	1,873,631,329	1C	1,238,173,946	1D	792,895,538	1E	482,289,581
2A	873,214,745	2B	952,723,081	2C	473,855,202				
3A	118,205,649	3B	167,912,195	3C	171,340,446				
4A	94,515,295	4B	72,452,398	4C	70,818,196				
5A	40,152,626	5B	35,409,858	5C	0				
6	0								

1F	949,847,020	1G	..798,613,089

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																				
38144G 80 4	GOLDMAN SACHS GROUP INC SER D 4.0%			60,000.000	25.00	12.500	750,000	25.240	1,514,400	750,000	0	60,667	0	0	0	0	0	0	3.A FE	05/16/2006.
38145G 30 8	GOLDMAN SACHS GROUP INC SER J 5.5%			20,000.000	25.00	22.250	445,000	27.330	546,600	445,000	0	27,500	0	0	0	0	0	0	3.A FE	08/20/2013.
8499999. Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							1,195,000	XXX	2,061,000	1,195,000	0	88,167	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							1,195,000	XXX	2,061,000	1,195,000	0	88,167	0	0	0	0	0	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 0	2C 0				
3A 1,195,000	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																			
004239	10	9	ACADIA REALTY TRUST			54,700.000	776,193	14.190	776,193	608,053	0	0	0	168,140	30,780	137,360	0	11/10/2020.	
015271	10	9	ALEXANDRIA REAL ESTATE EQUITY			26,524.000	4,727,107	178.220	4,727,107	3,665,957	28,911	75,682	0	567,758	104,849	462,909	0	10/16/2020.	
024835	10	0	AMERICAN CAMPUS COMMUNITIES			15,419.000	659,471	42.770	659,471	564,837	0	8,225	0	94,633	2,787	91,846	0	12/01/2020.	
03027X	10	0	AMERICAN TOWER CORP			9,359.000	2,100,721	224.460	2,100,721	2,071,325	10,621	16,832	0	29,396	115,785	(86,389)	0	12/29/2020.	
03750L	10	9	APARTMENT INCOME REIT CORP			64,987.000	2,496,151	38.410	2,496,151	2,360,267	0	0	0	135,883	206,711	(70,828)	0	12/29/2020.	
03784Y	20	0	APPLE HOSPITALITY REIT INC			133,200.000	1,719,612	12.910	1,719,612	1,502,629	0	0	0	216,983	0	216,983	0	12/22/2020.	
08975P	10	8	BIGCOMMERCE HOLDINGS INC			50,197.000	3,220,138	64.150	3,220,138	3,220,138	0	0	0	0	734,884	(734,884)	0	12/09/2020.	
105368	20	3	BRANDYWINE REALTY TRUST			114,652.000	1,365,505	11.910	1,365,505	1,171,433	0	49,223	0	155,195	242,266	(87,071)	0	10/28/2020.	
133131	10	2	CAMDEN PROPERTY TRUST			18,284.000	1,826,937	99.920	1,826,937	1,460,171	15,176	54,702	0	334,422	440,790	(106,368)	0	06/30/2020.	
198287	20	3	COLUMBIA PROPERTY TRUST INC			27,064.000	388,098	14.340	388,098	309,775	18,178	496	0	78,322	18,439	59,883	0	11/19/2020.	
222795	50	2	COUSINS PROPERTIES INC			36,059.000	1,207,977	33.500	1,207,977	1,027,695	10,818	27,316	0	97,127	195,108	(97,981)	0	08/06/2020.	
22822V	10	1	CROWN CASTLE INTL			7,283.000	1,159,381	159.190	1,159,381	1,121,819	0	15,478	0	37,562	9,959	27,603	0	12/29/2020.	
229663	10	9	CUBESMART			132,751.000	4,461,761	33.610	4,461,761	3,809,554	45,135	109,501	0	504,953	227,888	277,065	0	12/08/2020.	
23283R	10	0	CYRUSONE INC			39,660.000	2,901,129	73.150	2,901,129	2,637,659	20,227	45,016	0	249,094	142,765	106,329	0	11/13/2020.	
264411	50	5	DUKE REALTY CORPORATION			135,824.000	5,428,885	39.970	5,428,885	4,290,001	0	94,213	0	598,154	50,189	547,965	0	12/22/2020.	
29444U	70	0	EQUINIX INC			5,666.000	4,046,544	714.180	4,046,544	3,184,897	0	47,082	0	586,632	53,827	532,805	0	10/21/2020.	
29476L	10	7	EQUITY RESIDENTIAL PROPERTIES TRUST			39,773.000	2,357,743	59.280	2,357,743	2,119,001	23,963	0	0	238,743	421	238,322	0	11/13/2020.	
30225T	10	2	EXTRA SPACE STORAGE INC			23,193.000	2,687,141	115.860	2,687,141	2,633,737	0	8,856	0	53,404	0	53,404	0	12/22/2020.	
42225P	50	1	HEALTHCARE TRUST OF AMERICA INC REIT			109,242.000	3,008,525	27.540	3,008,525	2,694,083	0	114,926	0	(6,977)	189,957	(196,934)	0	12/29/2020.	
431284	10	8	HIGHWOODS PROPERTIES INC			38,098.000	1,509,824	39.630	1,509,824	1,281,101	0	46,709	0	228,723	107,318	121,405	0	11/19/2020.	
444097	10	9	HUDSON PACIFIC PROPERTIES INC			62,176.000	1,493,468	24.020	1,493,468	1,407,219	0	22,615	0	77,375	202,558	(125,183)	0	12/30/2020.	
46187W	10	7	INVITATION HOMES INC			86,276.000	2,562,397	29.700	2,562,397	1,986,104	0	24,352	0	511,790	249,355	262,435	0	11/13/2020.	
46284V	10	1	IRON MOUNTAIN INC			23,620.000	696,318	29.480	696,318	645,708	19,812	0	0	50,609	0	50,609	0	11/11/2020.	
53223X	10	7	LIFE STORAGE INC			34,736.000	4,147,131	119.390	4,147,131	3,442,502	0	90,122	0	680,296	269,774	410,522	0	12/29/2020.	
55303A	10	5	MGM GROWTH PROPERTIES LLC CLASS A			68,808.000	2,153,690	31.300	2,153,690	1,729,111	33,544	80,734	0	420,657	203,791	216,866	0	10/20/2020.	
59522J	10	3	MID-AMERICA APT COMMUNITIES INC			18,046.000	2,286,248	126.690	2,286,248	1,903,595	0	61,026	0	346,430	380,436	(34,006)	0	11/06/2020.	
64119V	30	3	NETSTREIT CORP			35,512.000	692,129	19.490	692,129	638,126	0	9,785	0	54,003	0	54,003	0	12/22/2020.	
69924R	10	8	PARAMOUNT GROUP INC			54,000.000	488,160	9.040	488,160	488,160	3,780	0	0	0	30,313	(30,313)	0	12/08/2020.	
720190	20	6	PIEDMONT OFFICE REALTY TRUST CLASS A			93,561.000	1,518,495	16.230	1,518,495	1,269,623	20,698	48,181	0	114,457	441,143	(326,686)	0	09/30/2020.	
74340W	10	3	PROLOGIS INC			95,509.000	9,518,427	99.660	9,518,427	7,066,832	0	189,663	0	1,118,812	127,547	991,265	0	12/22/2020.	
74736A	10	3	QTS REALTY TRUST INC CL A			34,380.000	2,127,434	61.880	2,127,434	1,836,669	16,159	40,484	0	145,144	24,215	120,929	0	11/13/2020.	
758849	10	3	REGENCY CENTERS CORP			32,224.000	1,469,092	45.590	1,469,092	1,240,064	17,949	14,108	0	229,028	184,561	44,468	0	12/15/2020.	
76131V	20	2	RETAIL PROPERTIES OF AMERICA INC CLASS A			156,020.000	1,335,531	8.560	1,335,531	832,968	9,361	25,744	0	450,815	463,198	(12,383)	0	09/30/2020.	
828806	10	9	SIMON PROPERTY GROUP INC			74,049.000	6,314,899	85.280	6,314,899	4,856,994	94,900	80,622	0	1,457,904	156,182	1,301,722	0	12/29/2020.	
82981J	10	9	SITE CENTERS CORP			92,700.000	938,124	10.120	938,124	937,746	4,345	0	0	378	77,108	(76,730)	0	12/29/2020.	
84860W	30	0	SPIRIT REALTY CAPITAL INC			37,427.000	1,503,443	40.170	1,503,443	1,239,954	23,392	26,370	0	263,489	71,307	192,182	0	10/28/2020.	
85254J	10	2	STAG INDUSTRIAL INC			66,672.000	2,088,167	31.320	2,088,167	1,711,805	8,001	61,405	0	240,975	216,384	24,591	0	12/29/2020.	
866674	10	4	SUN COMMUNITIES INC			6,306.000	958,197	151.950	958,197	894,638	4,982	0	0	63,559	0	63,559	0	12/22/2020.	

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
902653 10 4	UDR INC			66,100.000	2,540,223	38.430	2,540,223	2,537,497	0	0	0	2,726	71,263	(68,536)	0	12/08/2020.	
91734M 10 3	US ECOLOGY INC			76,268.000	2,770,816	36.330	2,770,816	2,384,118	0	0	0	386,699	960,388	(573,689)	0	05/04/2020.	
92276F 10 0	VENTAS INC			66,438.000	3,258,120	49.040	3,258,120	2,143,358	29,897	67,310	0	1,114,761	66,526	1,048,236	0	12/01/2020.	
92339V 30 8	VEREIT INC			110,583.000	4,178,932	37.790	4,178,932	2,940,486	42,574	152,782	0	1,238,446	1,183,454	54,993	0	12/01/2020.	
925652 10 9	VICI PROPERTIES INC			108,499.000	2,766,725	25.500	2,766,725	1,993,717	37,715	71,803	0	734,922	194,159	540,764	0	12/01/2020.	
95040Q 10 4	WELLTOWER INC			39,015.000	2,521,149	64.620	2,521,149	2,171,351	0	20,283	0	349,799	54,946	294,854	0	12/29/2020.	
962166 10 4	WEYERHAEUSER CO			25,500.000	855,015	33.530	855,015	737,163	0	4,335	0	117,853	0	117,853	0	11/11/2020.	
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					109,231,171	XXX	109,231,171	90,769,640	540,138	1,805,979	0	14,539,075	8,503,328	6,035,748	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																	
04621* 10 1	ASSUREX DEVELOPMENT CORP CL A			488.250	2,304,130	4,719.160	2,304,130	1,220,625	0	0	0	202,629	0	202,629	0	11/25/1985.	
99C001 33 8	ION MEDIA NETWORKS INC			97.000	0	0.000	0	0	0	0	0	0	0	0	0	12/06/2016.	
9199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					2,304,130	XXX	2,304,130	1,220,625	0	0	0	202,629	0	202,629	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																	
046990 10 7	THE TRAVELERS CASUALTY COMPANY			1,000,000.000	60,612,750	60.613	60,612,750	23,312,365	0	6,100,000	0	1,023,685	0	1,023,685	0	10/02/2006.	
29327* 10 5	ENGLISH TURN FIDELITY REALTY INC			100.000	0	0.000	0	0	0	0	0	0	0	0	0	10/01/2009.	
29327@ 10 3	ENGLISH TURN REALTY MGMT INC			100.000	39,694	396.945	39,694	187,881	0	0	0	0	0	0	0	10/01/2009.	
31574* 10 1	FIDELITY & GUARANTY INSURANCE COMPANY			50,000.000	18,962,415	379.248	18,962,415	18,144,728	0	0	0	400,459	0	400,459	0	01/02/2019.	
31574@ 10 9	FIDELITY & GUARANTY INS UNDERWRITERS			134,349.000	90,072,017	670.433	90,072,017	88,920,970	0	3,400,000	0	486,925	0	486,925	0	01/02/2019.	
553086 2# 5	MMI CAPITAL SECURITIES			3,866.000	3,852,121	996.410	3,852,121	3,852,121	12,239	293,724	0	0	0	0	0	01/31/2001.	
66381* 10 0	NORTHBROOK HOLDINGS INC			10,000.000	285,748,941	28,574.800	285,748,941	409,824,528	0	19,500,000	0	1,761,371	0	1,761,371	0	07/31/1996.	
750998 10 6	TRAVELERS CONSTITUTION STATE INS CO			1,000,000.000	60,504,585	60.505	60,504,585	20,312,294	0	6,100,000	0	836,654	0	836,654	0	10/02/2006.	
790991 10 3	ST PAUL SURPLUS LINES INSURANCE COMPANY			41,000.000	188,786,893	4,604.550	188,786,893	60,130,937	0	18,800,000	0	3,912,309	0	3,912,309	0	10/02/2006.	
79287* 10 8	ST PAUL GUARDIAN INSURANCE COMPANY			2,000,000.000	22,974,162	11.487	22,974,162	15,200,000	0	2,200,000	0	254,065	0	254,065	0	04/15/1970.	
79289* 10 6	ST PAUL MERCURY INSURANCE COMPANY			2,350,000.000	114,724,363	48.819	114,724,363	103,766,966	0	11,200,000	0	(196,067)	0	(196,067)	0	12/31/1970.	
902965 2# 8	USF&G CAPITAL I			3,093.000	3,093,000	1,000.000	3,093,000	3,093,000	10,954	262,905	0	0	0	0	0	01/01/1999.	
90330S 2# 6	USF&G CAPITAL III			3,093.000	3,093,000	1,000.000	3,093,000	3,093,000	127,217	257,090	0	0	0	0	0	01/01/1999.	
90342# 10 4	DISCOVER SPECIALTY INSURANCE COMPANY			50,000.000	37,179,775	743.595	37,179,775	25,385,136	0	3,600,000	0	353,491	0	353,491	0	09/30/2003.	
98607@ 10 9	YONKERS FINANCING CORP			100.000	1,000	10.000	1,000	1,000	0	0	0	0	0	0	0	06/30/2005.	
99C000 18 1	USF&G COMPANY			1,408,563.000	891,004,366	632.563	891,004,366	35,214,075	0	105,300,000	0	8,414,962	0	8,414,962	0	01/01/1999.	
C3300* 10 8	8527512 CANADA INC		A.	24,276.000	185,780,998	7,652.860	185,780,998	232,646,492	0	0	0	23,417,086	0	23,417,086	0	10/31/2013.	
G9015@ 10 5	TRAVELERS SPECIAL SERVICES LTD		D	700,000.000	0	0.000	0	14,286,082	0	0	0	0	0	0	0	09/25/2008.	
				0.000	0	0.000	0	0	0	0	0	0	0	0	0		
				0.000	0	0.000	0	0	0	0	0	0	0	0	0		
				0.000	0	0.000	0	0	0	0	0	0	0	0	0		
9399999. Total - Common Stocks - Parent, Subsidiaries and Affiliates Other					1,966,430,081	XXX	1,966,430,081	1,057,371,577	150,410	177,013,719	0	40,664,941	0	40,664,941	0	XXX	XXX
9799999. Total - Common Stock					2,077,965,381	XXX	2,077,965,381	1,149,361,842	690,548	178,819,698	0	55,406,645	8,503,328	46,903,317	0	XXX	XXX
9899999. Total Common and Preferred Stock					2,079,160,381	XXX	2,080,026,381	1,150,556,842	690,548	178,907,865	0	55,406,645	8,503,328	46,903,317	0	XXX	XXX

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 Administrative Symbol

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0	1D	0	1E	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								

1F	0	1G			

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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								
912828 F9 6	U S TREASURY NOTES 2.000 2021 10		09/02/2020	J P MORGAN CHASE SECURITIES INC		20,432,098	20,000,000	136,957
912828 W5 5	U S TREASURY NOTES 1.875 2022 02		09/24/2020	WELLS FARGO SECURITIES		30,745,413	30,000,000	38,847
912828 YT 1	U S TREASURY NOTES 1.500 2021 11		09/04/2020	BARCLAYS CAPITAL INC		25,418,053	25,000,000	102,459
38375B ZA 3	GNR 2012-H27 HA CMO 2.000 2062 11		12/20/2020	PAR WRITE-UP		65,982	65,982	0
38375B C9 1	GNR 2012-H31 HA CMO 1.650 2062 10		12/20/2020	PAR WRITE-UP		4,901	4,901	0
38375B G2 2	GNR 2013-H03 HA CMO 1.750 2062 12		12/20/2020	PAR WRITE-UP		13,154	13,154	0
38375B R5 3	GNR 2013-H07 LA CMO 1.650 2063 03		12/20/2020	PAR WRITE-UP		24,277	24,277	0
38375U JP 6	GNR 2014-H12 KA CMO 2.750 2064 05		12/20/2020	PAR WRITE-UP		128,035	128,035	0
38376R GY 6	GNR 2015-H22 GA CMO 2.000 2065 09		12/20/2020	PAR WRITE-UP		360,633	360,633	0
38376R ML 7	GNR 2015-H32 KA CMO 2.700 2065 12		12/20/2020	PAR WRITE-UP		517,737	517,737	0
36230S DW 1	G2 757317 4.317 2061 02		12/20/2020	PAR WRITE-UP		53	53	0
831641 FQ 3	SBIC 2020-10B 1 1.034 2030 09		09/15/2020	J P MORGAN CHASE SECURITIES INC		5,000,000	5,000,000	0
0599999.	Total - Bonds - U.S. Government					82,710,336	81,114,772	278,262
Bonds - All Other Government								
013051 DW 4	ALBERTA (PROVINCE OF) 2.550 2027 06		07/13/2020	TD SECURITIES		1,087,330	1,000,000	3,144
06850K VQ 3	BARRIE (CITY OF) 1.850 2021 06		06/02/2020	RBC CAPITAL MARKETS		2,825,070	2,790,000	23,616
11070T AL 2	BRITISH COLUMBIA (PROVIN 2.550 2027 06		12/10/2020	SCOTIA CAPITAL		2,194,860	2,000,000	25,151
62620D AK 7	BRITISH COLUMBIA MUNICIP 1.100 2025 06		05/20/2020	CIBC WORLD MARKETS		4,992,250	5,000,000	0
626209 AD 2	BRITISH COLUMBIA MUNICIP 2.650 2025 10		12/08/2020	TD SECURITIES		1,086,240	1,000,000	5,010
13509P DV 2	CANADA HOUSING TRUST 2.350 2023 09		05/29/2020	RBC CAPITAL MARKETS		10,585,000	10,000,000	50,863
13509P FD 0	CANADA HOUSING TRUST 2.250 2025 12		05/29/2020	TD SECURITIES		5,406,900	5,000,000	52,397
13509P FR 9	CANADA HOUSING TRUST 1.150 2021 12		05/29/2020	SCOTIA CAPITAL		5,061,100	5,000,000	26,781
40649C ST 4	HALTON REGIONAL MUNICIPA 5.400 2023 07		10/06/2020	NATIONAL BANK OF CANADA FINANCIAL		621,770	550,000	6,510
541908 GK 9	LONDON ONTARIO 3.200 2022 09		05/29/2020	CIBC WORLD MARKETS		1,054,290	1,000,000	6,137
541908 KB 4	LONDON ONTARIO 2.200 2023 04		07/14/2020	TD SECURITIES		1,127,706	1,085,000	6,867
541908 KE 8	LONDON ONTARIO 2.550 2026 04		10/13/2020	CIBC WORLD MARKETS		2,171,669	2,000,000	1,816
65355D K3 8	NIAGARA REGIONAL MUNICIP 2.800 2023 07		01/14/2020	NATIONAL BANK OF CANADA FINANCIAL		3,455,235	3,376,000	3,367
65355D P3 3	NIAGARA REGIONAL MUNICIP .650 2022 07		07/07/2020	RBC CAPITAL MARKETS		3,298,458	3,301,000	0
65355D P4 1	NIAGARA REGIONAL MUNICIP .800 2023 07		07/07/2020	RBC CAPITAL MARKETS		3,320,638	3,322,000	0
669827 GC 5	NOVA SCOTIA (PROVINCE OF 2.000 2030 09		01/30/2020	NATIONAL BANK OF CANADA FINANCIAL		998,860	1,000,000	8,658
68333Z AK 3	ONTARIO (PROVINCE OF) 1.750 2025 09		02/20/2020	NATIONAL BANK OF CANADA FINANCIAL		2,999,670	3,000,000	24,308
74814Z EX 7	QUEBEC (PROVINCE OF) 2.500 2026 09		12/02/2020	TD SECURITIES		2,177,980	2,000,000	12,877
803854 KM 9	SASKATCHEWAN (PROVINCE O .800 2025 09		11/30/2020	VARIOUS		9,983,000	10,000,000	29,808
83740T AE 7	SOUTH COAST BRITISH COLU 3.050 2025 06		01/21/2020	BMO CAPITAL MARKETS		1,049,900	1,000,000	4,178
891288 DK 5	TORONTO (CITY OF) 2.450 2025 02		06/02/2020	CIBC WORLD MARKETS		1,064,660	1,000,000	7,988
G92450 4T 2	UK GILT TREASURY P-1.4M 4.000 2022 03	B	03/05/2020	BARCLAYS GLOBAL		2,019,318	1,876,010	408
62959Z RN 5	CANADA NHA PASS THRU POO 1.740 2025 01		01/15/2020	SCOTIA CAPITAL		4,594,199	4,640,652	4,542
62959Z X6 5	CANADA NHA PASS THRU POO 1.920 2030 01		02/19/2020	CIBC WORLD MARKETS		1,354,697	1,364,178	1,949
1099999.	Total - Bonds - All Other Government					74,530,799	72,304,840	306,373
Bonds - U.S. States, Territories and Possessions								
658256 5H 1	NORTH CAROLINA GENERAL O 1.625 2033 06		10/08/2020	CITIGROUP GLOBAL MARKETS		19,965,800	20,000,000	0
658256 5J 7	NORTH CAROLINA GENERAL O 1.625 2034 06		10/08/2020	CITIGROUP GLOBAL MARKETS		19,746,200	20,000,000	0
882721 RM 7	TEXAS MULTI-MODE-MOBILIT .080 2036 04		09/30/2020	GOLDMAN SACHS & CO		1,300,000	1,300,000	103
928109 3S 4	VIRGINIA GENERAL OBLIGAT 1.625 2033 06		10/15/2020	MORGAN STANLEY		6,332,602	6,365,000	0
928109 3T 2	VIRGINIA GENERAL OBLIGAT 1.625 2034 06		10/15/2020	MORGAN STANLEY		6,395,854	6,470,000	0
928109 3U 9	VIRGINIA GENERAL OBLIGAT 1.750 2035 06		10/15/2020	MORGAN STANLEY		6,558,102	6,575,000	0

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
1799999.	Total - Bonds - U.S. States, Territories & Possessions					60,298,558	60,710,000	103
Bonds - U.S. Political Subdivisions of States								
054231 RL 1	AVON LOCAL SCH DIST GO T --- 2027 12		09/30/2020	STIFEL NICOLAUS & CO INC		192,898	215,000	0
054231 RM 9	AVON LOCAL SCH DIST GO T --- 2028 12		09/30/2020	STIFEL NICOLAUS & CO INC		219,833	255,000	0
054231 RN 7	AVON LOCAL SCH DIST GO T --- 2029 12		09/30/2020	STIFEL NICOLAUS & CO INC		461,357	550,000	0
054231 RA 5	AVON LOCAL SCHOOL DIST G 1.286 2027 12		09/30/2020	STIFEL NICOLAUS & CO INC		80,000	80,000	0
054231 RB 3	AVON LOCAL SCHOOL DIST G 1.473 2028 12		09/30/2020	STIFEL NICOLAUS & CO INC		85,000	85,000	0
054231 RC 1	AVON LOCAL SCHOOL DIST G 1.573 2029 12		09/30/2020	STIFEL NICOLAUS & CO INC		145,000	145,000	0
054231 RD 9	AVON LOCAL SCHOOL DIST G 1.663 2030 12		09/30/2020	STIFEL NICOLAUS & CO INC		425,000	425,000	0
054231 RE 7	AVON LOCAL SCHOOL DIST G 1.753 2031 12		09/30/2020	STIFEL NICOLAUS & CO INC		805,000	805,000	0
054231 RF 4	AVON LOCAL SCHOOL DIST G 1.853 2032 12		09/30/2020	STIFEL NICOLAUS & CO INC		850,000	850,000	0
054231 RG 2	AVON LOCAL SCHOOL DIST G 1.953 2033 12		09/30/2020	STIFEL NICOLAUS & CO INC		1,050,000	1,050,000	0
054231 RH 0	AVON LOCAL SCHOOL DIST G 2.053 2034 12		09/30/2020	STIFEL NICOLAUS & CO INC		1,285,000	1,285,000	0
054231 RJ 6	AVON LOCAL SCHOOL DIST G 2.153 2035 12		09/30/2020	STIFEL NICOLAUS & CO INC		1,215,000	1,215,000	0
05914F 6C 9	BALTIMORE CO GENERAL OBL 4.000 2040 03		02/26/2020	MORGAN STANLEY		23,509,546	19,385,000	0
121638 JC 5	BURLINGTON CNTY TXBL GO 1.108 2025 09		10/30/2020	PNC CAPITAL MARKETS		1,000,000	1,000,000	0
121638 JD 3	BURLINGTON CNTY TXBL GO 1.378 2026 09		10/30/2020	PNC CAPITAL MARKETS		1,680,000	1,680,000	0
121638 JF 8	BURLINGTON CNTY TXBL GO 1.806 2028 09		10/30/2020	PNC CAPITAL MARKETS		1,450,000	1,450,000	0
139078 FK 0	CANYONS SCHOOL DISTRICT 2.125 2034 06		02/06/2020	J P MORGAN CHASE SECURITIES INC		11,860,680	12,000,000	0
139078 FL 8	CANYONS SCHOOL DISTRICT 2.250 2035 06		02/06/2020	J P MORGAN CHASE SECURITIES INC		7,710,010	7,750,000	0
139078 FM 6	CANYONS SCHOOL DISTRICT 2.250 2036 06		02/06/2020	J P MORGAN CHASE SECURITIES INC		3,185,784	3,225,000	0
199820 4Q 1	COMAL ISD GO REF S2020 (5.000 2029 02		10/22/2020	RAYMOND JAMES & ASSOC		3,285,350	2,500,000	6,250
208418 R9 6	CONROE ISD GO S2020 (PSF 2.625 2040 02		01/10/2020	CITIGROUP GLOBAL MARKETS		6,853,374	6,880,000	0
212204 LE 9	CONTRA COSTA CCD GO S202 2.000 2038 08		11/12/2020	MORGAN STANLEY		9,590,305	9,835,000	0
232769 HG 7	CYPRESS-FAIRBANKS ISD GO 4.000 2037 02		10/28/2020	SIEBERT WILLIAMS SHANK & CO LLC		3,722,939	3,045,000	0
232769 HH 5	CYPRESS-FAIRBANKS ISD GO 4.000 2038 02		10/28/2020	SIEBERT WILLIAMS SHANK & CO LLC		3,655,260	3,000,000	0
249164 QK 3	DENVER CITY AND CNTY GO 2.000 2037 08		11/17/2020	MORGAN STANLEY		17,529,241	17,165,000	0
30382A KJ 0	FAIRFAX CNTY TAXABLE REF 1.483 2031 10		08/26/2020	BAS-MERRILL LYNCH		15,530,000	15,530,000	0
346843 RP 2	FORT BEND ISD GO REF S20 3.000 2036 08		04/28/2020	CITIGROUP GLOBAL MARKETS		1,818,653	1,750,000	0
346843 RQ 0	FORT BEND ISD GO REF S20 3.000 2037 08		04/28/2020	CITIGROUP GLOBAL MARKETS		2,071,967	2,005,000	0
346843 RR 8	FORT BEND ISD GO REF S20 3.000 2038 08		04/28/2020	CITIGROUP GLOBAL MARKETS		1,394,634	1,355,000	0
346843 RS 6	FORT BEND ISD GO REF S20 3.000 2039 08		04/28/2020	CITIGROUP GLOBAL MARKETS		1,840,108	1,795,000	0
346843 RT 4	FORT BEND ISD GO REF S20 3.000 2040 08		04/28/2020	CITIGROUP GLOBAL MARKETS		1,530,300	1,500,000	0
346843 RU 1	FORT BEND ISD GO REF S20 3.000 2041 08		04/28/2020	CITIGROUP GLOBAL MARKETS		2,939,294	2,895,000	0
346843 RV 9	FORT BEND ISD GO REF S20 3.000 2042 08		04/28/2020	CITIGROUP GLOBAL MARKETS		3,182,897	3,145,000	0
347550 PP 4	FORT LAUDERDALE GENERAL 2.625 2040 07		01/29/2020	J P MORGAN CHASE SECURITIES INC		3,647,511	3,625,000	0
413324 CH 5	HARNETT CNTY GENERAL OBL 2.000 2034 10		06/30/2020	MORGAN STANLEY		1,391,486	1,375,000	0
413324 CJ 1	HARNETT CNTY GENERAL OBL 2.000 2035 10		06/30/2020	MORGAN STANLEY		1,383,841	1,375,000	0
413324 CK 8	HARNETT CNTY GENERAL OBL 2.000 2036 10		06/30/2020	MORGAN STANLEY		1,377,503	1,375,000	0
413324 CL 6	HARNETT CNTY GENERAL OBL 2.000 2037 10		06/30/2020	MORGAN STANLEY		1,369,019	1,375,000	0
413324 CM 4	HARNETT CNTY GENERAL OBL 2.000 2038 10		06/30/2020	MORGAN STANLEY		1,358,390	1,375,000	0
413324 CN 2	HARNETT CNTY GENERAL OBL 2.000 2039 10		06/30/2020	MORGAN STANLEY		1,349,068	1,375,000	0
413324 CP 7	HARNETT CNTY GENERAL OBL 2.125 2040 10		06/30/2020	MORGAN STANLEY		1,367,135	1,375,000	0
425507 GX 2	HENNEPIN CO GENERAL OBLI .080 2038 12		12/10/2020	RBC CAPITAL MARKETS		66,445,000	66,445,000	2,033
445047 HK 2	HUMBLE ISD GO S2020 (PSF 2.500 2038 02		01/23/2020	PIPER JAFFRAY		5,479,119	5,495,000	0
514224 PW 8	LANCASTER CENTRAL SCH DI 2.000 2033 06		05/21/2020	CITIGROUP GLOBAL MARKETS		2,976,396	2,990,000	0

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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 PY 4	LANCASTER CENTRAL SCH DI 2.125 2035 06		05/21/2020	CITIGROUP GLOBAL MARKETS		3,096,129	3,110,000	0
52882P ES 3	LEWISVILLE ISD GO REF S2 2.250 2040 08		06/24/2020	CITIGROUP GLOBAL MARKETS		15,922,880	16,000,000	6,000
52882P FC 7	LEWISVILLE ISD TXBL GO R 3.000 2030 08		10/21/2020	PIPER JAFFRAY		24,675,420	22,000,000	0
529063 WP 0	LEXINGTON CO SCH DIST #1 2.000 2039 02		09/01/2020	CITIGROUP GLOBAL MARKETS		7,896,377	7,945,000	0
529063 WQ 8	LEXINGTON CO SCH DIST #1 2.000 2040 02		09/01/2020	CITIGROUP GLOBAL MARKETS		8,001,904	8,105,000	0
529063 WR 6	LEXINGTON CO SCH DIST #1 2.000 2041 02		09/01/2020	CITIGROUP GLOBAL MARKETS		8,114,908	8,265,000	0
529063 WS 4	LEXINGTON CO SCH DIST #1 2.125 2042 02		09/01/2020	CITIGROUP GLOBAL MARKETS		7,660,547	7,690,000	0
535205 MC 9	LINDBERGH SCHOOL DIST GO 2.375 2040 03		02/20/2020	MORGAN STANLEY		13,138,156	13,105,000	0
546585 UP 3	LOUISVILLE & JEFFERSON M 1.625 2030 10		10/15/2020	J P MORGAN CHASE SECURITIES INC		2,693,733	2,695,000	0
546585 UQ 1	LOUISVILLE & JEFFERSON M 1.750 2031 10		10/15/2020	J P MORGAN CHASE SECURITIES INC		798,408	800,000	0
546585 UR 9	LOUISVILLE & JEFFERSON M 1.875 2032 10		10/15/2020	J P MORGAN CHASE SECURITIES INC		814,560	815,000	0
546585 US 7	LOUISVILLE & JEFFERSON M 1.875 2033 10		10/15/2020	J P MORGAN CHASE SECURITIES INC		819,169	830,000	0
546585 UT 5	LOUISVILLE & JEFFERSON M 2.000 2034 10		10/15/2020	J P MORGAN CHASE SECURITIES INC		837,877	845,000	0
546585 UU 2	LOUISVILLE & JEFFERSON M 2.125 2035 10		10/15/2020	J P MORGAN CHASE SECURITIES INC		863,339	865,000	0
546585 UV 0	LOUISVILLE & JEFFERSON M 2.125 2036 10		10/15/2020	J P MORGAN CHASE SECURITIES INC		870,003	880,000	0
546585 UW 8	LOUISVILLE & JEFFERSON M 2.250 2037 10		10/15/2020	J P MORGAN CHASE SECURITIES INC		898,731	900,000	0
546585 UX 6	LOUISVILLE & JEFFERSON M 2.250 2038 10		10/15/2020	J P MORGAN CHASE SECURITIES INC		911,932	920,000	0
546585 UY 4	LOUISVILLE & JEFFERSON M 2.250 2039 10		10/15/2020	J P MORGAN CHASE SECURITIES INC		929,209	945,000	0
546585 UZ 1	LOUISVILLE & JEFFERSON M 2.375 2040 10		10/15/2020	J P MORGAN CHASE SECURITIES INC		961,188	965,000	0
56516P WJ 8	MAPLE GROVE TXBL GO REF .410 2023 02		10/20/2020	J P MORGAN CHASE SECURITIES INC		3,085,000	3,085,000	0
56516P WK 5	MAPLE GROVE TXBL GO REF .520 2024 02		10/20/2020	J P MORGAN CHASE SECURITIES INC		3,085,000	3,085,000	0
56516P WL 3	MAPLE GROVE TXBL GO REF .620 2025 02		10/20/2020	J P MORGAN CHASE SECURITIES INC		3,090,000	3,090,000	0
56516P WM 1	MAPLE GROVE TXBL GO REF .820 2026 02		10/20/2020	J P MORGAN CHASE SECURITIES INC		3,100,000	3,100,000	0
56516P WN 9	MAPLE GROVE TXBL GO REF 1.000 2027 02		10/20/2020	J P MORGAN CHASE SECURITIES INC		3,115,000	3,115,000	0
56516P WP 4	MAPLE GROVE TXBL GO REF 1.160 2028 02		10/20/2020	J P MORGAN CHASE SECURITIES INC		300,000	300,000	0
56516P WQ 2	MAPLE GROVE TXBL GO REF 1.300 2029 02		10/20/2020	J P MORGAN CHASE SECURITIES INC		305,000	305,000	0
590760 SK 1	MESQUITE ISD TXBL GO REF 4.000 2025 08		10/23/2020	PIPER JAFFRAY		1,247,218	1,085,000	0
590760 SL 9	MESQUITE ISD TXBL GO REF 4.000 2026 08		10/23/2020	PIPER JAFFRAY		1,364,559	1,170,000	0
590760 SM 7	MESQUITE ISD TXBL GO REF 4.000 2027 08		10/23/2020	PIPER JAFFRAY		1,485,368	1,255,000	0
590760 SN 5	MESQUITE ISD TXBL GO REF 1.390 2028 08		10/23/2020	PIPER JAFFRAY		2,345,000	2,345,000	0
59163P LS 0	METRO COUNCIL GENERAL OB 2.600 2039 06		04/22/2020	CITIGROUP GLOBAL MARKETS		13,545,531	13,510,000	0
624454 MJ 0	MOUNTAIN VIEW LOS ALTOS 1.500 2032 08		07/08/2020	RBC CAPITAL MARKETS		3,468,263	3,495,000	0
62451F JH 4	MOUNTAIN VIEW-WHISMAN SD 2.145 2029 09		02/13/2020	RBC CAPITAL MARKETS		845,000	845,000	0
62451F JJ 0	MOUNTAIN VIEW-WHISMAN SD 2.195 2030 09		02/13/2020	RBC CAPITAL MARKETS		650,000	650,000	0
62451F JK 7	MOUNTAIN VIEW-WHISMAN SD 2.295 2031 09		02/13/2020	RBC CAPITAL MARKETS		660,000	660,000	0
62451F JL 5	MOUNTAIN VIEW-WHISMAN SD 2.395 2032 09		02/13/2020	RBC CAPITAL MARKETS		550,000	550,000	0
62451F JM 3	MOUNTAIN VIEW-WHISMAN SD 2.495 2033 09		02/13/2020	RBC CAPITAL MARKETS		875,000	875,000	0
62451F JN 1	MOUNTAIN VIEW-WHISMAN SD 2.575 2034 09		02/13/2020	RBC CAPITAL MARKETS		500,000	500,000	0
62451F JP 6	MOUNTAIN VIEW-WHISMAN SD 2.645 2035 09		02/13/2020	RBC CAPITAL MARKETS		1,000,000	1,000,000	0
62451F JQ 4	MOUNTAIN VIEW-WHISMAN SD 2.695 2036 09		02/13/2020	RBC CAPITAL MARKETS		1,000,000	1,000,000	0
660266 JQ 1	NORTH KANSAS CITY SD #74 1.625 2032 03		07/29/2020	RAYMOND JAMES & ASSOC		5,633,285	5,660,000	0
660266 JR 9	NORTH KANSAS CITY SD #74 1.750 2033 03		07/29/2020	RAYMOND JAMES & ASSOC		5,828,406	5,835,000	0
660266 JS 7	NORTH KANSAS CITY SD #74 1.750 2034 03		07/29/2020	RAYMOND JAMES & ASSOC		5,966,788	6,010,000	0
680616 R4 3	OLENTANGY LOCAL SCH DIST 4.000 2024 12		10/30/2020	RBC CAPITAL MARKETS		762,507	675,000	0
680616 R7 6	OLENTANGY LOCAL SCH DIST 4.000 2027 12		10/30/2020	RBC CAPITAL MARKETS		592,370	500,000	0
680616 R8 4	OLENTANGY LOCAL SCH DIST 4.000 2028 12		10/30/2020	RBC CAPITAL MARKETS		891,443	750,000	0

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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
680616 R9 2	OLENTANGY LOCAL SCH DIST 4.000 2029 12		10/30/2020	RBC CAPITAL MARKETS		1,032,998	860,000	0
680616 S2 6	OLENTANGY LOCAL SCH DIST 4.000 2030 12		10/30/2020	RBC CAPITAL MARKETS		1,573,455	1,300,000	0
680616 S3 4	OLENTANGY LOCAL SCH DIST 1.830 2031 12		10/30/2020	RBC CAPITAL MARKETS		670,000	670,000	0
680616 S4 2	OLENTANGY LOCAL SCH DIST 1.930 2032 12		10/30/2020	RBC CAPITAL MARKETS		720,000	720,000	0
680616 S5 9	OLENTANGY LOCAL SCH DIST 2.030 2033 12		10/30/2020	RBC CAPITAL MARKETS		650,000	650,000	0
680616 S6 7	OLENTANGY LOCAL SCH DIST 2.150 2034 12		10/30/2020	RBC CAPITAL MARKETS		850,000	850,000	0
720424 D4 9	PIERCE CO SD#10 TACOMA G .379 2022 12		10/22/2020	RBC CAPITAL MARKETS		4,500,000	4,500,000	0
720424 D5 6	PIERCE CO SD#10 TACOMA G .476 2023 12		10/22/2020	RBC CAPITAL MARKETS		7,000,000	7,000,000	0
720424 D6 4	PIERCE CO SD#10 TACOMA G .681 2024 12		10/22/2020	RBC CAPITAL MARKETS		5,650,000	5,650,000	0
720424 D7 2	PIERCE CO SD#10 TACOMA G .781 2025 12		10/22/2020	RBC CAPITAL MARKETS		1,200,000	1,200,000	0
733794 JU 6	PORT CHESTER-RYE UNION F 2.375 2039 06		06/02/2020	J P MORGAN CHASE SECURITIES INC		5,255,950	5,260,000	0
771614 TX 2	ROCHESTER ISD #535 GO RE 1.750 2034 02		10/07/2020	PIPER JAFFRAY		1,659,106	1,665,000	0
771614 TY 0	ROCHESTER ISD #535 GO RE 1.750 2035 02		10/07/2020	PIPER JAFFRAY		2,473,738	2,505,000	0
771614 TZ 7	ROCHESTER ISD #535 GO RE 1.875 2036 02		10/07/2020	PIPER JAFFRAY		2,857,923	2,875,000	0
771614 UB 8	ROCHESTER ISD #535 GO RE 2.000 2038 02		10/07/2020	PIPER JAFFRAY		3,424,970	3,435,000	0
783244 KN 5	RUTHERFORD CO GEN OBLIG .720 2025 04		10/27/2020	MORGAN STANLEY		11,975,000	11,975,000	0
797661 ZR 9	SAN FRANCISCO BAY AREA G 2.000 2039 08		08/19/2020	J P MORGAN CHASE SECURITIES INC		12,938,770	13,000,000	0
797661 ZS 7	SAN FRANCISCO BAY AREA G 2.000 2040 08		08/19/2020	J P MORGAN CHASE SECURITIES INC		13,425,324	13,580,000	0
799055 RT 7	SAN MATEO FOSTER CSD GO .669 2024 08		10/22/2020	STIFEL NICOLAUS & CO INC		210,000	210,000	0
799055 RU 4	SAN MATEO FOSTER CSD GO .769 2025 08		10/22/2020	STIFEL NICOLAUS & CO INC		300,000	300,000	0
799055 RV 2	SAN MATEO FOSTER CSD GO 1.095 2026 08		10/22/2020	STIFEL NICOLAUS & CO INC		300,000	300,000	0
799055 RW 0	SAN MATEO FOSTER CSD GO 1.325 2027 08		10/22/2020	STIFEL NICOLAUS & CO INC		580,000	580,000	0
799055 RY 6	SAN MATEO FOSTER CSD GO 1.776 2029 08		10/22/2020	STIFEL NICOLAUS & CO INC		500,000	500,000	0
799055 SA 7	SAN MATEO FOSTER CSD GO 2.076 2032 08		10/22/2020	STIFEL NICOLAUS & CO INC		400,000	400,000	0
799055 SB 5	SAN MATEO FOSTER CSD GO 2.266 2034 08		10/22/2020	STIFEL NICOLAUS & CO INC		530,000	530,000	0
799408 Z6 9	SAN RAMON VALLEY USD GO .367 2023 08		10/02/2020	STIFEL NICOLAUS & CO INC		5,050,000	5,050,000	0
799408 Z7 7	SAN RAMON VALLEY USD GO .580 2024 08		10/02/2020	STIFEL NICOLAUS & CO INC		5,080,000	5,080,000	0
799408 Z8 5	SAN RAMON VALLEY USD GO .740 2025 08		10/02/2020	STIFEL NICOLAUS & CO INC		6,500,000	6,500,000	0
799408 Z9 3	SAN RAMON VALLEY USD GO 1.034 2026 08		10/02/2020	STIFEL NICOLAUS & CO INC		9,400,000	9,400,000	0
799408 2A 6	SAN RAMON VALLEY USD GO 1.184 2027 08		10/02/2020	STIFEL NICOLAUS & CO INC		6,440,000	6,440,000	0
817409 N7 6	SEQUOIA UHSD GO (TXBL) S 2.103 2029 07		01/31/2020	CITIGROUP GLOBAL MARKETS		540,000	540,000	0
817409 P3 3	SEQUOIA UHSD GO (TXBL) S 2.463 2033 07		01/31/2020	CITIGROUP GLOBAL MARKETS		2,750,000	2,750,000	0
819649 M3 5	SHARON GENERAL OBLIGATIO 2.375 2037 02		02/04/2020	RAYMOND JAMES & ASSOC		5,025,457	5,050,000	0
87638K CD 2	TARRANT CNTY CLG DIST GO 2.000 2034 08		07/07/2020	WELLS FARGO SECURITIES		14,609,043	14,530,000	0
906353 AH 0	UNION CNTY NJ POLL FING .030 2024 10		12/23/2020	CITIGROUP GLOBAL MARKETS		9,230,000	9,230,000	177
969887 6R 4	WILLIAMSON CO GENERAL OB 2.500 2038 02		01/23/2020	UBS AG		17,309,830	17,360,000	0
2499999.	Total - Bonds - U.S. Political Subdivisions of States					548,105,668	538,605,000	14,459
Bonds - U.S. Special Revenue and Special Assessment								
052414 TV 1	AUSTIN ELEC UTILITY SYS 5.000 2032 11		10/28/2020	RBC CAPITAL MARKETS		1,590,732	1,185,000	0
052414 TW 9	AUSTIN ELEC UTILITY SYS 5.000 2033 11		10/28/2020	RBC CAPITAL MARKETS		1,665,588	1,250,000	0
052414 TX 7	AUSTIN ELEC UTILITY SYS 5.000 2034 11		10/28/2020	RBC CAPITAL MARKETS		1,657,375	1,250,000	0
052414 TY 5	AUSTIN ELEC UTILITY SYS 5.000 2035 11		10/28/2020	RBC CAPITAL MARKETS		1,736,392	1,315,000	0
13048T GV 9	CALIFORNIA MUNI FIN AUTH .040 2035 11		12/29/2020	WELLS FARGO SECURITIES		1,900,000	1,900,000	59
147056 HW 8	CARY COMBINED ENTERPRISE .621 2024 12		10/23/2020	J P MORGAN CHASE SECURITIES INC		500,000	500,000	0
147056 HX 6	CARY COMBINED ENTERPRISE .771 2025 12		10/23/2020	J P MORGAN CHASE SECURITIES INC		700,000	700,000	0
147056 HY 4	CARY COMBINED ENTERPRISE 1.003 2026 12		10/23/2020	J P MORGAN CHASE SECURITIES INC		800,000	800,000	0

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147056 HZ 1	CARY COMBINED ENTERPRISE 1.183 2027 12		10/23/2020	J P MORGAN CHASE SECURITIES INC		1,245,000	1,245,000	0
147056 JA 4	CARY COMBINED ENTERPRISE 1.393 2028 12		10/23/2020	J P MORGAN CHASE SECURITIES INC		1,520,000	1,520,000	0
147056 JB 2	CARY COMBINED ENTERPRISE 1.493 2029 12		10/23/2020	J P MORGAN CHASE SECURITIES INC		3,730,000	3,730,000	0
147056 JC 0	CARY COMBINED ENTERPRISE 1.623 2030 12		10/23/2020	J P MORGAN CHASE SECURITIES INC		4,465,000	4,465,000	0
147056 JD 8	CARY COMBINED ENTERPRISE 1.743 2031 12		10/23/2020	J P MORGAN CHASE SECURITIES INC		2,540,000	2,540,000	0
147056 JZ 9	CARY COMBINED ENTERPRISE 1.625 2032 12		10/23/2020	J P MORGAN CHASE SECURITIES INC		1,640,117	1,650,000	0
147056 KA 2	CARY COMBINED ENTERPRISE 1.875 2033 12		10/23/2020	J P MORGAN CHASE SECURITIES INC		1,523,819	1,530,000	0
161045 FL 8	CHARLOTTE WATER & SEWER .070 2036 07		12/17/2020	WELLS FARGO SECURITIES		25,415,000	25,415,000	10,883
196632 LH 4	COLORADO SPRINGS UTILITI .080 2040 11		11/20/2020	BARCLAYS CAPITAL INC		3,675,000	3,675,000	267
196632 BK 8	COLORADO SPRINGS UTILITI .080 2037 11		11/16/2020	BARCLAYS CAPITAL INC		4,800,000	4,800,000	260
196630 7T 8	COLORADO SPRINGS UTILITI .080 2035 11		09/25/2020	BAS-MERRILL LYNCH		7,050,000	7,050,000	408
196632 NP 4	COLORADO SPRINGS UTILITI .080 2041 11		11/20/2020	BARCLAYS CAPITAL INC		1,000,000	1,000,000	75
235035 BJ 0	DALLAS-FORT WORTH INTL A .060 2032 05		12/18/2020	CITIGROUP GLOBAL MARKETS		1,900,000	1,900,000	69
238753 AA 5	DAVIESS CO SOL WST DISP .120 2023 12		06/26/2020	U S BANCORP		5,000,000	5,000,000	551
245903 AB 5	DELAWARE CO INDL DEV AUT .160 2045 09		12/22/2020	MORGAN STANLEY		50,845,000	50,845,000	2,196
24916P HZ 3	DENVER CITY & CO WTR COM 2.500 2038 09		05/06/2020	J P MORGAN CHASE SECURITIES INC		7,036,668	7,130,000	0
25477G TC 9	DISTRICT OF COLUMBIA INC 4.000 2038 05		07/10/2020	CITIGROUP GLOBAL MARKETS		6,066,350	5,000,000	0
25477G TD 7	DISTRICT OF COLUMBIA INC 4.000 2039 05		07/10/2020	CITIGROUP GLOBAL MARKETS		6,046,300	5,000,000	0
25477G TE 5	DISTRICT OF COLUMBIA INC 4.000 2040 05		07/10/2020	CITIGROUP GLOBAL MARKETS		5,423,625	4,500,000	0
270777 AE 5	E BATON ROUGE INDL DEV A .050 2051 12		12/23/2020	BAS-MERRILL LYNCH		3,428,000	3,428,000	79
296163 BB 3	ESCAMBIA CO SOL WST DISP .130 2039 04		12/23/2020	GOLDMAN SACHS & CO		4,000,000	4,000,000	158
296163 BG 2	ESCAMBIA CO SOL WST DISP .060 2039 04		12/30/2020	U S BANCORP		13,100,000	13,100,000	981
402207 AD 6	GULF COAST INDL DEV AUTH .030 2041 11		12/23/2020	J P MORGAN CHASE SECURITIES INC		65,400,000	65,400,000	739
40222P AD 4	GULF COAST WASTE DISP AU .130 2030 06		12/23/2020	WELLS FARGO SECURITIES		6,280,000	6,280,000	232
40222P AF 9	GULF COAST WASTE DISP AU .130 2030 06		12/23/2020	WELLS FARGO SECURITIES		1,500,000	1,500,000	55
40222P AG 7	GULF COAST WASTE DISP AU .130 2025 06		12/23/2020	WELLS FARGO SECURITIES		10,225,000	10,225,000	377
402230 ER 3	GULF COAST WASTE DISP AU .050 2024 10		12/23/2020	BAS-MERRILL LYNCH		2,950,000	2,950,000	68
414191 AC 0	HARRIS CO INDL DEV AUTH .040 2032 04		12/29/2020	CITIGROUP GLOBAL MARKETS		13,500,000	13,500,000	631
426170 RU 2	HENRICO CO WTR & SWR TAX .515 2024 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		885,000	885,000	0
426170 RV 0	HENRICO CO WTR & SWR TAX .635 2025 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		1,255,000	1,255,000	0
426170 RW 8	HENRICO CO WTR & SWR TAX .823 2026 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		1,350,000	1,350,000	0
426170 RX 6	HENRICO CO WTR & SWR TAX .953 2027 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		3,000,000	3,000,000	0
426170 RY 4	HENRICO CO WTR & SWR TAX 1.130 2028 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		2,155,000	2,155,000	0
426170 RZ 1	HENRICO CO WTR & SWR TAX 1.230 2029 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		2,000,000	2,000,000	0
426170 SA 5	HENRICO CO WTR & SWR TAX 1.330 2030 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		1,895,000	1,895,000	0
426170 SB 3	HENRICO CO WTR & SWR TAX 1.450 2031 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		1,890,000	1,890,000	0
426170 SC 1	HENRICO CO WTR & SWR TAX 1.550 2032 05		09/30/2020	J P MORGAN CHASE SECURITIES INC		2,195,000	2,195,000	0
45203H YZ 9	ILLINOIS FIN AUTH (NORTH .070 2034 12		12/17/2020	BAS-MERRILL LYNCH		30,720,000	30,720,000	859
45200F EG 0	ILLINOIS FIN AUTH (UNIV .080 2038 07		11/13/2020	GOLDMAN SACHS & CO		2,380,000	2,380,000	79
47875P EK 9	JOHNSON CO WATER DISTRIC .550 2024 01		10/14/2020	MORGAN STANLEY		5,191,378	5,185,000	0
47875P EL 7	JOHNSON CO WATER DISTRIC .550 2024 07		10/14/2020	MORGAN STANLEY		2,635,922	2,635,000	0
47875P EM 5	JOHNSON CO WATER DISTRIC .650 2025 01		10/14/2020	MORGAN STANLEY		6,635,000	6,635,000	0
47875P EN 3	JOHNSON CO WATER DISTRIC .700 2025 07		10/14/2020	MORGAN STANLEY		2,482,232	2,480,000	0
47875P EP 8	JOHNSON CO WATER DISTRIC .850 2026 01		10/14/2020	MORGAN STANLEY		6,775,000	6,775,000	0
47875P EQ 6	JOHNSON CO WATER DISTRIC .950 2026 07		10/14/2020	MORGAN STANLEY		3,356,812	3,355,000	0
47875P ER 4	JOHNSON CO WATER DISTRIC 1.050 2027 01		10/14/2020	MORGAN STANLEY		7,363,679	7,355,000	0
47875P ES 2	JOHNSON CO WATER DISTRIC 1.100 2027 07		10/14/2020	MORGAN STANLEY		3,222,936	3,225,000	0

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47875P ET 0	JOHNSON CO WATER DISTRIC 1.250 2028 01		10/14/2020	MORGAN STANLEY		7,530,255	7,515,000	0
47875P EU 7	JOHNSON CO WATER DISTRIC 1.300 2028 07		10/14/2020	MORGAN STANLEY		3,106,696	3,100,000	0
47875P EV 5	JOHNSON CO WATER DISTRIC 1.400 2029 01		10/14/2020	MORGAN STANLEY		7,691,674	7,680,000	0
47875P EW 3	JOHNSON CO WATER DISTRIC 1.450 2029 07		10/14/2020	MORGAN STANLEY		3,007,260	3,000,000	0
495290 BV 9	KING CO SEWER REV REF S2 1.875 2037 01		07/22/2020	J P MORGAN CHASE SECURITIES INC		3,244,365	3,265,000	0
495290 BW 7	KING CO SEWER REV REF S2 1.875 2038 01		07/22/2020	J P MORGAN CHASE SECURITIES INC		3,273,686	3,320,000	0
495290 BX 5	KING CO SEWER REV REF S2 2.000 2039 01		07/22/2020	J P MORGAN CHASE SECURITIES INC		3,374,608	3,385,000	0
495290 BY 3	KING CO SEWER REV REF S2 2.000 2040 01		07/22/2020	J P MORGAN CHASE SECURITIES INC		3,411,533	3,450,000	0
495290 BZ 0	KING CO SEWER REV REF S2 4.000 2041 01		07/22/2020	J P MORGAN CHASE SECURITIES INC		4,214,320	3,520,000	0
495290 CA 4	KING CO SEWER REV REF S2 4.000 2042 01		07/22/2020	J P MORGAN CHASE SECURITIES INC		4,371,431	3,660,000	0
495290 CB 2	KING CO SEWER REV REF S2 4.000 2043 01		07/22/2020	J P MORGAN CHASE SECURITIES INC		10,056,344	8,440,000	0
546398 KB 3	LOUISIANA PUB FAC (AIR P .080 2039 12		09/23/2020	GOLDMAN SACHS & CO		15,250,000	15,250,000	983
546398 QS 0	LOUISIANA PUB FAC (AIR P .030 2040 12		12/29/2020	J P MORGAN CHASE SECURITIES INC		9,500,000	9,500,000	286
546398 SQ 2	LOUISIANA PUB FAC (AIR P .030 2042 05		12/23/2020	J P MORGAN CHASE SECURITIES INC		25,000,000	25,000,000	318
546398 ZP 6	LOUISIANA PUB FAC (AIR P .030 2043 12		12/22/2020	J P MORGAN CHASE SECURITIES INC		24,800,000	24,800,000	298
546398 C4 8	LOUISIANA PUB FAC (AIR P .080 2049 08		12/10/2020	GOLDMAN SACHS & CO		3,040,000	3,040,000	131
546598 AA 1	LOUISVILLE & JEFFERSON R .060 2029 01		12/18/2020	GOLDMAN SACHS & CO		34,600,000	34,600,000	3,956
546598 AB 9	LOUISVILLE & JEFFERSON R .040 2029 01		12/23/2020	J P MORGAN CHASE SECURITIES INC		1,900,000	1,900,000	58
546598 AC 7	LOUISVILLE & JEFFERSON R .060 2029 01		12/18/2020	CITIGROUP GLOBAL MARKETS		6,200,000	6,200,000	224
54834R AC 3	LOWER NECHES VALLEY (EXX .130 2029 11		09/15/2020	WELLS FARGO SECURITIES		17,400,000	17,400,000	249
574217 VC 6	MARYLAND H/E JOHNS HOPKI .070 2036 07		12/17/2020	GOLDMAN SACHS & CO		36,515,000	36,515,000	1,156
575829 GC 4	MASSACHUSETTS CLEAN WATE 2.375 2037 08		05/15/2020	BAS-MERRILL LYNCH		1,053,945	1,055,000	0
57585K SV 1	MASSACHUSETTS H/E MASS .070 2031 07		12/29/2020	MORGAN STANLEY		1,125,000	1,125,000	55
57585K KV 9	MASSACHUSETTS H/E (HARVA .070 2035 07		12/17/2020	MORGAN STANLEY		20,905,000	20,905,000	671
57585K SW 9	MASSACHUSETTS H/E MIT S2 .050 2031 07		12/29/2020	J P MORGAN CHASE SECURITIES INC		1,025,000	1,025,000	40
594695 2E 7	MICHIGAN TRUNK LINE S202 4.000 2041 11		08/27/2020	J P MORGAN CHASE SECURITIES INC		30,231,846	25,265,000	0
60528A BL 7	MISSISSIPPI BUS FIN COM .060 2030 12		12/23/2020	BAS-MERRILL LYNCH		1,200,000	1,200,000	28
60528A AT 1	MISSISSIPPI BUS FIN COM .050 2030 12		12/23/2020	WELLS FARGO SECURITIES		20,135,000	20,135,000	451
60528A AU 8	MISSISSIPPI BUS FIN COM .050 2030 12		12/23/2020	WELLS FARGO SECURITIES		10,005,000	10,005,000	224
60528A BX 1	MISSISSIPPI BUS FIN COM .050 2035 11		12/23/2020	WELLS FARGO SECURITIES		2,810,000	2,810,000	63
60528A BZ 6	MISSISSIPPI BUS FIN COM .050 2035 11		12/23/2020	WELLS FARGO SECURITIES		19,130,000	19,130,000	429
60528A CD 4	MISSISSIPPI BUS FIN COM .050 2035 11		12/23/2020	WELLS FARGO SECURITIES		6,000,000	6,000,000	134
60528A CE 2	MISSISSIPPI BUS FIN COM .050 2035 11		12/23/2020	WELLS FARGO SECURITIES		19,465,000	19,465,000	436
60528A CG 7	MISSISSIPPI BUS FIN COM .050 2035 11		12/30/2020	WELLS FARGO SECURITIES		7,785,000	7,785,000	270
60528A CK 8	MISSISSIPPI BUS FIN COM .050 2035 11		12/23/2020	WELLS FARGO SECURITIES		5,520,000	5,520,000	124
610532 BZ 5	MONROE CO DEV AUTH GULF .170 2049 10		12/23/2020	MORGAN STANLEY		8,870,000	8,870,000	519
645778 AQ 4	NEW JERSEY ECON DEV AUTH .030 2022 04		12/23/2020	CITIGROUP GLOBAL MARKETS		2,100,000	2,100,000	40
64972F 4V 5	NEW YORK CITY FIN AUTH .030 2044 06		12/23/2020	BARCLAYS CAPITAL INC		6,500,000	6,500,000	57
64972F 6R 2	NEW YORK CITY FIN AUTH .030 2045 06		12/29/2020	U S BANCORP		1,750,000	1,750,000	60
64972F 6V 3	NEW YORK CITY FIN AUTH .030 2045 06		12/29/2020	U S BANCORP		1,600,000	1,600,000	55
64972F 4W 3	NEW YORK CITY WTR & SWR .040 2044 06		12/29/2020	WELLS FARGO SECURITIES		6,600,000	6,600,000	157
67756D BD 7	OHIO HGR ED FAC COMM (CL .050 2039 01		12/30/2020	BNY MELLON CAPITAL MARKETS INC		18,400,000	18,400,000	789
67756A H9 6	OHIO HGR ED FAC COMM (CL .020 2043 01		12/23/2020	BARCLAYS CAPITAL INC		23,645,000	23,645,000	304
682001 AW 2	OMAHA PUBLIC POWER DIST 4.000 2032 02		03/17/2020	J P MORGAN CHASE SECURITIES INC		3,833,025	3,675,000	19,600
74526L FB 4	PUERTO RICO HOUSING FIN 5.000 2024 12		09/30/2020	GOLDMAN SACHS & CO		1,171,750	1,000,000	0
771902 FB 4	ROCHESTER HLTH CARE FAC .080 2038 11		12/17/2020	WELLS FARGO SECURITIES		26,425,000	26,425,000	695

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771902 HH 9	ROCHESTER HLTH CARE FAC .080 2038 11		11/12/2020	WELLS FARGO SECURITIES		27,000,000	27,000,000	664
79208E BY 8	SAINT LUCIE SOL WST DISP .160 2024 05		12/29/2020	WELLS FARGO SECURITIES		20,250,000	20,250,000	1,610
84552K AS 0	SOUTHWESTERN DEV AUTH WA .110 2027 10		12/30/2020	J P MORGAN CHASE SECURITIES INC		2,400,000	2,400,000	212
592481 PG 4	ST LOUIS METRO SWR DIST 5.000 2040 05		12/03/2020	J P MORGAN CHASE SECURITIES INC		6,072,552	4,560,000	0
592481 PH 2	ST LOUIS METRO SWR DIST 5.000 2041 05		12/03/2020	J P MORGAN CHASE SECURITIES INC		6,352,279	4,785,000	0
592481 PJ 8	ST LOUIS METRO SWR DIST 5.000 2042 05		12/03/2020	J P MORGAN CHASE SECURITIES INC		6,650,035	5,025,000	0
592481 PK 5	ST LOUIS METRO SWR DIST 5.000 2043 05		12/03/2020	J P MORGAN CHASE SECURITIES INC		6,964,583	5,275,000	0
592481 PL 3	ST LOUIS METRO SWR DIST 5.000 2044 05		12/03/2020	J P MORGAN CHASE SECURITIES INC		7,297,288	5,540,000	0
592481 PM 1	ST LOUIS METRO SWR DIST 5.000 2045 05		12/03/2020	J P MORGAN CHASE SECURITIES INC		7,648,178	5,820,000	0
876443 ST 0	TARRANT REGIONAL WATER D 1.750 2030 03		10/23/2020	CITIGROUP GLOBAL MARKETS		24,594,288	24,555,000	0
88283L KU 9	TEXAS TRANS COMM HIGHWAY 4.000 2030 10		06/11/2020	PIPER JAFFRAY		6,063,300	5,000,000	0
882854 3L 4	TEXAS WATER DEV BOARD RE 3.000 2039 08		05/19/2020	SIEBERT WILLIAMS SHANK & CO LLC		5,999,852	5,560,000	0
882854 3M 2	TEXAS WATER DEV BOARD RE 3.000 2040 08		05/19/2020	SIEBERT WILLIAMS SHANK & CO LLC		5,376,600	5,000,000	0
890680 SH 5	TOPEKA UTILITY REVENUE R 1.625 2033 08		08/12/2020	J P MORGAN CHASE SECURITIES INC		5,031,051	5,075,000	0
890680 SJ 1	TOPEKA UTILITY REVENUE R 1.750 2034 08		08/12/2020	J P MORGAN CHASE SECURITIES INC		2,925,000	2,925,000	0
890680 SK 8	TOPEKA UTILITY REVENUE R 1.750 2035 08		08/12/2020	J P MORGAN CHASE SECURITIES INC		2,959,471	2,975,000	0
890680 SL 6	TOPEKA UTILITY REVENUE R 1.750 2036 08		08/12/2020	J P MORGAN CHASE SECURITIES INC		2,996,670	3,030,000	0
890680 SM 4	TOPEKA UTILITY REVENUE R 1.750 2037 08		08/12/2020	J P MORGAN CHASE SECURITIES INC		3,026,624	3,080,000	0
890680 SN 2	TOPEKA UTILITY REVENUE R 1.875 2038 08		08/12/2020	J P MORGAN CHASE SECURITIES INC		3,118,385	3,135,000	0
890680 SP 7	TOPEKA UTILITY REVENUE R 1.875 2039 08		08/12/2020	J P MORGAN CHASE SECURITIES INC		3,147,353	3,185,000	0
890680 SQ 5	TOPEKA UTILITY REVENUE R 1.875 2040 08		08/12/2020	J P MORGAN CHASE SECURITIES INC		3,183,897	3,245,000	0
890680 SR 3	TOPEKA UTILITY REVENUE R 2.000 2041 08		08/12/2020	J P MORGAN CHASE SECURITIES INC		2,461,577	2,470,000	0
890680 SS 1	TOPEKA UTILITY REVENUE R 2.000 2042 08		08/12/2020	J P MORGAN CHASE SECURITIES INC		2,497,824	2,520,000	0
89658H XJ 4	TRINITY RIVER AUTH REG W 3.000 2031 08		09/30/2020	RAYMOND JAMES & ASSOC		28,661,243	24,750,000	0
91514A JX 4	UNIV OF TEXAS REV REF S2 5.000 2040 08		03/06/2020	J P MORGAN CHASE SECURITIES INC		22,682,250	15,000,000	0
914455 TZ 3	UNIVERSITY OF MICHIGAN R 4.000 2040 04		06/10/2020	BAS-MERRILL LYNCH		1,195,670	1,000,000	0
914455 UA 6	UNIVERSITY OF MICHIGAN R 4.000 2045 04		06/10/2020	BAS-MERRILL LYNCH		1,772,850	1,500,000	0
924214 X5 3	VERMONT MUNI BOND BANK S 2.000 2035 12		02/28/2020	MORGAN STANLEY		695,303	700,000	0
924214 X6 1	VERMONT MUNI BOND BANK S 3.000 2036 12		02/28/2020	MORGAN STANLEY		379,943	350,000	0
924214 X7 9	VERMONT MUNI BOND BANK S 3.000 2037 12		02/28/2020	MORGAN STANLEY		362,148	335,000	0
924214 X8 7	VERMONT MUNI BOND BANK S 3.000 2038 12		02/28/2020	MORGAN STANLEY		387,558	360,000	0
924214 X9 5	VERMONT MUNI BOND BANK S 2.125 2039 12		02/28/2020	MORGAN STANLEY		873,731	890,000	0
924214 Y2 9	VERMONT MUNI BOND BANK S 2.250 2040 12		02/28/2020	MORGAN STANLEY		897,021	900,000	0
92818H SF 9	VIRGINIA PUB SCH AUTH FI 1.700 2031 08		10/21/2020	WELLS FARGO SECURITIES		9,777,180	9,970,000	0
3128MJ ZA 1	FHLMC GOLD POOL 2.500 2046 12		01/09/2020	BAS-MERRILL LYNCH		6,641,664	6,654,140	6,007
3136AM UK 3	FNR 2015-8 AP CMO 2.000 2045 03		02/11/2020	BAS-MERRILL LYNCH		10,583,748	10,619,006	7,669
35563P BX 6	SCRT 2017-3 HT CMO 3.250 2056 07		01/25/2020	PAR WRITE-UP		9,028	9,028	0
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,082,951,802	1,046,625,174	68,045
Bonds - Industrial and Miscellaneous								
00287Y CU 1	ABBVIE INC 2.800 2023 03		05/14/2020	EXCHANGED		1,021,620	1,000,000	4,589
00724P AD 1	ADOBE INC 2.300 2030 02		01/22/2020	BAS-MERRILL LYNCH		4,984,950	5,000,000	0
01400E AB 9	ALCON FINANCE CORP (144A 3.000 2029 09		01/06/2020	CREDIT SUISSE FIRST BOSTON		3,078,210	3,000,000	26,250
02361D AV 2	AMEREN ILLINOIS 1.550 2030 11		12/16/2020	VARIOUS		6,054,660	6,000,000	3,488
031162 CU 2	AMGEN INC 2.450 2030 02		02/18/2020	BARCLAYS CAPITAL INC		9,996,500	10,000,000	0
00229* AA 3	AP TUNDRA HOLDINGS LLC 4.750 2042 02	C	12/23/2020	APOLLO		79,200,000	79,200,000	0
049560 AT 2	ATMOS ENERGY CORP 1.500 2031 01		10/27/2020	VARIOUS		3,023,590	3,000,000	2,667

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052769 AG 1	AUTODESK INC 2.850 2030 01		01/08/2020	VARIOUS		2,998,450	3,000,000	0
053015 AF 0	AUTOMATIC DATA PROCESSIN 1.250 2030 09		08/11/2020	BAS-MERRILL LYNCH		2,992,380	3,000,000	0
053611 AK 5	AVERY DENNISON 2.650 2030 04		03/04/2020	J P MORGAN CHASE SECURITIES INC		4,978,500	5,000,000	0
05453G AC 9	AXALTA COATING SYSTEMS 3.375 2029 02		11/09/2020	VARIOUS		1,250,000	1,250,000	0
058498 AW 6	BALL CORP 2.875 2030 08		08/10/2020	GOLDMAN SACHS & CO		1,000,000	1,000,000	0
071813 BZ 1	BAXTER INTERNATIONAL (14 1.730 2031 04		10/30/2020	VARIOUS		12,001,700	12,000,000	433
09247X AQ 4	BLACKROCK INC 2.400 2030 04		12/03/2020	VARIOUS		5,294,850	5,000,000	7,933
09247X AR 2	BLACKROCK INC 1.900 2031 01		12/14/2020	KEYBANC CAPITAL MARK		3,107,430	3,000,000	21,850
093645 AJ 8	BLOCK COMMUNICATIONS INC 4.875 2028 03		02/10/2020	BAS-MERRILL LYNCH		100,000	100,000	0
09951L AA 1	BOOZ ALLEN HAMILTON INC 3.875 2028 09		08/12/2020	BAS-MERRILL LYNCH		100,000	100,000	0
118230 AQ 4	BUCKEYE PARTNERS LP 3.950 2026 12		10/05/2020	SUMRIDGE PARTNERS LLC		937,500	1,000,000	13,825
12685J AC 9	CABLE ONE (144A) 4.000 2030 11		10/26/2020	BAS-MERRILL LYNCH		500,000	500,000	0
142339 AJ 9	CARLISLE COS INC 2.750 2030 03		02/13/2020	J P MORGAN CHASE SECURITIES INC		4,937,800	5,000,000	0
14448C AQ 7	CARRIER GLOBAL CORP 2.722 2030 02		02/27/2020	VARIOUS		5,052,760	5,000,000	983
1248EP CE 1	CCO HLDGS LLC/CAP CORP (4.500 2030 08		03/04/2020	VARIOUS		3,043,750	3,000,000	1,125
1248EP CJ 0	CCO HLDGS LLC/CAP CORP (4.500 2032 05		10/07/2020	DEUTSCHE BANC		2,075,000	2,000,000	51,250
808513 BG 9	CHARLES SCHWAB 1.650 2031 03		12/14/2020	DIAWA		3,021,300	3,000,000	688
172967 ML 2	CITIGROUP INC 2.666 2031 01		01/22/2020	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	0
174610 AS 4	CITIZENS FINANCIAL GROUP 2.500 2030 02		02/07/2020	VARIOUS		4,980,770	5,000,000	1,042
191216 DE 7	COCA-COLA CO 1.375 2031 03		09/14/2020	CITIGROUP GLOBAL MARKETS		9,998,100	10,000,000	0
28470R AH 5	COLT MERGER SUB INC (144 6.250 2025 07		06/26/2020	VARIOUS		1,000,000	1,000,000	0
20030N DN 8	COMCAST CORP 1.500 2031 02		08/11/2020	BAS-MERRILL LYNCH		1,993,260	2,000,000	0
228189 AB 2	CROWN AMERICAS/CAP CORP 4.500 2023 01		05/12/2020	MORGAN STANLEY		2,035,000	2,000,000	29,750
126307 BF 3	CSC HOLDINGS INC (144A) 3.375 2031 02		08/03/2020	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	0
23918K AS 7	DAVITA INC (144A) 4.625 2030 06		05/26/2020	SUNTRUST		1,500,000	1,500,000	0
23918K AT 5	DAVITA INC (144A) 3.750 2031 02		08/14/2020	VARIOUS		2,464,375	2,500,000	1,094
23331A BP 3	DR HORTON INC 1.400 2027 10		09/29/2020	MIZUHO INTERNATIONAL PLC		11,965,560	12,000,000	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
28414H AG 8	ELANCO ANIMAL HEALTH INC 5.900 2028 08		02/07/2020	CREDIT SUISSE FIRST BOSTON		1,717,500	1,500,000	33,279
29261A AE 0	ENCOMPASS HEALTH CORP 4.625 2031 04		09/30/2020	TRUIST SECURITIES		1,000,000	1,000,000	0
29364W BE 7	ENTERGY LOUISIANA 1.600 2030 12		11/09/2020	SMBC NIKKO SEC		4,980,500	5,000,000	0
26885B AC 4	EQM MIDSTREAM PARTNERS L 5.500 2028 07		02/18/2020	MORGAN STANLEY		1,805,000	2,000,000	10,694
26884L AF 6	EQT CORP 3.900 2027 10		02/26/2020	VARIOUS		1,943,750	2,750,000	42,710
29736R AQ 3	ESTEE LAUDER CO 2.600 2030 04		12/04/2020	JEFFERIES & CO INC		13,211,640	12,000,000	45,933
33767D AB 1	FIRSTCASH INC (144A) 4.625 2028 09		08/12/2020	JEFFERIES & CO INC		500,000	500,000	0
36166T AB 6	GCI LLC (144A) 4.750 2028 10		09/24/2020	VARIOUS		1,997,500	2,000,000	0
370334 CL 6	GENERAL MILLS INC 2.875 2030 04		12/14/2020	BNP PARIBAS		11,057,600	10,000,000	48,715
37331N AK 7	GEORGIA-PACIFIC CORP (14 2.300 2030 04		12/03/2020	GOLDMAN SACHS & CO		5,332,350	5,000,000	11,819
38869A AA 5	GRAPHIC PACKAGING INTERN 4.750 2027 07		05/18/2020	MORGAN STANLEY		1,478,675	1,415,000	23,338
38869A AB 3	GRAPHIC PACKAGING INTERN 3.500 2028 03		02/21/2020	BAS-MERRILL LYNCH		500,000	500,000	0
38869A AC 1	GRAPHIC PACKAGING INTERN 3.500 2029 03		08/14/2020	BAS-MERRILL LYNCH		1,000,000	1,000,000	0
40139L BA 0	GUARDIAN LIFE GLOBAL FUN 1.250 2027 11		12/03/2020	CITIGROUP GLOBAL MARKETS		4,993,050	5,000,000	3,125
40410K AA 3	H.B. FULLER CO 4.250 2028 10		11/19/2020	VARIOUS		4,370,000	4,250,000	14,403
404030 AJ 7	H&E EQUIPMENT SERVICES (3.875 2028 12		11/30/2020	BAS-MERRILL LYNCH		1,500,000	1,500,000	0
410345 AJ 1	HANESBRANDS INC (144A) 4.625 2024 05		03/23/2020	BAS-MERRILL LYNCH		1,738,100	1,910,000	31,900
436440 AP 6	HOLOGIC INC (144A) 3.250 2029 02		09/14/2020	GOLDMAN SACHS & CO		2,000,000	2,000,000	0

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45688C AB 3	INGEVITY CORP (144A) 3.875 2028 11		10/20/2020	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	0
487836 BX 5	KELLOGG CO 2.100 2030 06		11/06/2020	RBC CAPITAL MARKETS		3,320,166	3,216,000	29,828
49338L AF 0	KEYSIGHT TECHNOLOGIES 3.000 2029 10		10/21/2020	CREDIT SUISSE FIRST BOSTON		3,258,870	3,000,000	43,250
494368 CC 5	KIMBERLY-CLARK 1.050 2027 09		09/08/2020	MORGAN STANLEY		3,000,000	3,000,000	0
49456B AP 6	KINDER MORGAN INC 4.300 2028 03		01/24/2020	VARIOUS		4,372,880	4,000,000	67,606
513075 BL 4	LAMAR MEDIA CORP 5.750 2026 02		03/17/2020	JEFFERIES & CO INC		462,675	465,000	3,565
513075 BR 1	LAMAR MEDIA CORP 3.750 2028 02		01/23/2020	DEUTSCHE BANC		250,000	250,000	0
513075 BT 7	LAMAR MEDIA CORP 4.000 2030 02		08/17/2020	VARIOUS		2,253,750	2,250,000	7,111
513075 BW 0	LAMAR MEDIA CORP 4.875 2029 01		05/14/2020	VARIOUS		996,250	1,000,000	339
74005P BT 0	LINDE INC/CT 1.100 2030 08		12/16/2020	FIFTH THIRD SECURITIES		983,270	1,000,000	3,911
539830 BP 3	LOCKHEED MARTIN CORP 1.850 2030 06		12/07/2020	VARIOUS		15,630,000	14,935,000	149,816
55305B AS 0	M/I HOMES INC 4.950 2028 02		01/08/2020	CITIGROUP GLOBAL MARKETS		5,545,000	5,500,000	0
574599 BP 0	MASCO CORP 2.000 2030 10		10/22/2020	J P MORGAN CHASE SECURITIES INC		5,186,022	5,167,000	8,797
57629W CW 8	MASSMUTUAL GLOBAL FUNDIN 1.550 2030 10		10/21/2020	MORGAN STANLEY		9,938,550	10,000,000	3,014
579780 AQ 0	MCCORMICK & COMPANY INC 2.500 2030 04		10/29/2020	VARIOUS		10,993,353	10,300,000	12,160
592179 JZ 9	MET LIFE GLOBAL FUNDING 3.394 2030 04		04/03/2020	BAS-MERRILL LYNCH		1,000,000	1,000,000	0
59565X AC 4	MIDCONTINENT COMM & FIN 5.375 2027 08		10/29/2020	VARIOUS		961,400	920,000	10,577
609207 AY 1	MONDELEZ INTERNATIONAL 1.875 2032 10		09/30/2020	BARCLAYS CAPITAL INC		4,988,250	5,000,000	0
615394 AM 5	MOOG INC (144A) 4.250 2027 12		02/04/2020	CITIZENS CAPITAL MARKETS		1,033,750	1,000,000	6,257
55354G AL 4	MSCI INC (144A) 3.875 2031 02		05/18/2020	MORGAN STANLEY		1,500,000	1,500,000	0
553777 AA 1	MTS SYSTEMS CORP (144A) 5.750 2027 08		02/26/2020	WELLS FARGO SECURITIES		2,050,000	2,000,000	4,153
641062 AT 1	NESTLE HOLDINGS INC (144 1.250 2030 09	C	12/08/2020	RBC CAPITAL MARKETS		4,982,600	5,000,000	14,757
641423 CD 8	NEVADA POWER CO 2.400 2030 05		01/28/2020	MIZUHO INTERNATIONAL PLC		2,992,200	3,000,000	0
62927# AA 4	NFL VENTURES LP 3.860 2028 10		01/07/2020	STONECASTLE SECURITIES LLC		15,947,830	15,077,981	147,119
666807 BS 0	NORTHROP GRUMMAN CORP 4.400 2030 05		11/12/2020	J P MORGAN CHASE SECURITIES INC		8,285,216	6,729,000	12,337
66989H AR 9	NOVARTIS CAPITAL 2.200 2030 08	C	02/11/2020	CITIGROUP GLOBAL MARKETS		4,993,450	5,000,000	0
688225 AH 4	OSHKOSH CORP 3.100 2030 03		02/11/2020	WELLS FARGO SECURITIES		2,988,720	3,000,000	0
68902V AK 3	OTIS WORLDWIDE CORP 2.565 2030 02		02/19/2020	BAS-MERRILL LYNCH		6,999,440	7,000,000	0
694308 JK 4	PACIFIC GAS & ELECTRIC 3.750 2028 07		07/01/2020	EXCHANGED		1,568,305	1,500,000	0
694308 JL 2	PACIFIC GAS & ELECTRIC 3.450 2025 07		07/01/2020	EXCHANGED		1,568,305	1,500,000	0
69867D AC 2	PANTHER BF AGGREGATOR 2 8.500 2027 05		02/27/2020	MORGAN STANLEY		1,025,000	1,000,000	25,264
713448 FA 1	PEPSICO INC 1.400 2031 02		10/07/2020	VARIOUS		8,969,870	9,000,000	156
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		12/07/2020	CITIGROUP GLOBAL MARKETS		7,219,100	7,000,000	3,636
737446 AQ 7	POST HOLDINGS INC (144A) 4.625 2030 04		02/11/2020	MORGAN STANLEY		500,000	500,000	0
89837L AG 0	PRINCETON UNIVERSITY (TA 2.516 2050 07		06/08/2020	J P MORGAN CHASE SECURITIES INC		10,000,000	10,000,000	0
742718 FM 6	PROCTER & GAMBLE CO 1.200 2030 10		10/27/2020	HSBC		29,865,000	30,000,000	0
69370C AB 6	PTC INC (144A) 3.625 2025 02		09/29/2020	VARIOUS		1,771,875	1,750,000	5,790
69370C AC 4	PTC INC (144A) 4.000 2028 02		03/11/2020	VARIOUS		2,230,000	2,250,000	6,667
744448 CT 6	PUBLIC SERVICE CO OF COL 1.900 2031 01		12/08/2020	VARIOUS		18,945,402	18,112,000	177,728
74456Q CB 0	PUBLIC SERVICE ELECTRIC 2.450 2030 01		01/07/2020	MIZUHO INTERNATIONAL PLC		1,995,400	2,000,000	0
74834L BB 5	QUEST DIAGNOSTICS 2.950 2030 06		12/07/2020	JEFFERIES & CO INC		3,570,190	3,250,000	42,345
75513E BW 0	RAYTHEON TECHNOLOGIES CO 2.500 2022 12		06/10/2020	EXCHANGED		8,262,720	8,000,000	97,222
75513E BX 8	RAYTHEON TECHNOLOGIES CO 3.150 2024 12		06/10/2020	EXCHANGED		4,301,520	4,000,000	61,250
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		2,170,400	2,000,000	16,528

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760759 AX 8	REPUBLIC SERVICES INC 1.450 2031 02		08/11/2020	BAS-MERRILL LYNCH		2,985,510	3,000,000	0
771367 CE 7	ROCHESTER GAS AND ELECTR 1.850 2030 12		11/16/2020	WELLS FARGO SECURITIES		3,000,000	3,000,000	0
78410G AC 8	SBA COMMUNICATIONS CORP 3.875 2027 02		05/19/2020	CITIGROUP GLOBAL MARKETS		1,245,000	1,250,000	12,056
80874Y BA 7	SCIENTIFIC GAMES INTERNA 8.250 2026 03		05/27/2020	SUNTRUST		492,250	550,000	9,327
80874Y BC 3	SCIENTIFIC GAMES INTERNA 7.000 2028 05		12/01/2020	WELLS FARGO SECURITIES		2,100,000	2,000,000	7,000
827048 AW 9	SILGAN HOLDINGS 4.125 2028 02		02/20/2020	VARIOUS		1,110,750	1,100,000	13,108
835898 AH 0	SOTHEBY'S (144A) 7.375 2027 10		03/17/2020	UBS AG		1,665,000	2,000,000	68,424
8426EP AD 0	SOUTHERN CO GAS CAPITAL 1.750 2031 01		08/17/2020	J P MORGAN CHASE SECURITIES INC		2,990,100	3,000,000	0
85207U AE 5	SPRINT CORP 7.250 2021 09		03/13/2020	CREDIT SUISSE FIRST BOSTON		1,035,000	1,000,000	403
853496 AH 0	STANDARD INDUSTRIES INC 3.375 2031 01		09/24/2020	VARIOUS		2,435,000	2,500,000	6,938
87264A BJ 3	T-MOBILE USA INC (144A) 2.550 2031 02		12/14/2020	DEUTSCHE BANC		4,172,680	4,000,000	48,733
87264A BP 9	T-MOBILE USA INC (144A) 2.250 2031 11		10/20/2020	GOLDMAN SACHS & CO		3,000,870	3,000,000	0
189754 AC 8	TAPESTRY INC 4.125 2027 07		08/28/2020	MIZUHO INTERNATIONAL PLC		2,925,000	3,000,000	15,813
87612E BJ 4	TARGET CORP 2.350 2030 02		01/21/2020	GOLDMAN SACHS & CO		2,994,390	3,000,000	0
879369 AG 1	TELEFLEX INC (144A) 4.250 2028 06		05/21/2020	BAS-MERRILL LYNCH		500,000	500,000	0
880451 AS 8	TENNESSEE GAS PIPELINE 7.000 2027 03		02/26/2020	KEYBANC CAPITAL MARK		2,143,160	1,710,000	54,198
880451 AZ 2	TENNESSEE GAS PIPELINE (2.900 2030 03		02/19/2020	CITIGROUP GLOBAL MARKETS		4,990,050	5,000,000	0
883556 BZ 4	THERMO FISHER SCIENTIFIC 2.600 2029 10		01/30/2020	U S BANCORP		6,079,530	6,000,000	49,833
89236T GU 3	TOYOTA MOTOR CREDIT 2.150 2030 02	C	02/10/2020	J P MORGAN CHASE SECURITIES INC		4,979,450	5,000,000	0
89469A AD 6	TREEHOUSE FOODS INC 4.000 2028 09		08/25/2020	J P MORGAN CHASE SECURITIES INC		500,000	500,000	0
914455 UE 8	UNIVERSITY OF MICHIGAN T 1.672 2030 04		06/10/2020	BAS-MERRILL LYNCH		5,000,000	5,000,000	0
92047W AD 3	VALVOLINE INC (144A) 4.250 2030 02		02/27/2020	VARIOUS		2,247,500	2,250,000	1,653
92047W AG 6	VALVOLINE INC (144A) 3.625 2031 06		12/15/2020	MORGAN STANLEY		500,000	500,000	0
92343V FR 0	VERIZON COMMUNICATIONS 1.750 2031 01		11/10/2020	BAS-MERRILL LYNCH		14,931,750	15,000,000	0
92343V FN 9	VERIZON COMMUNICATIONS (1.680 2030 10		10/19/2020	CREDIT SUISSE FIRST BOSTON		3,004,860	3,000,000	2,100
92564R AA 3	VICI PROPERTIES (144A) 4.250 2026 12		06/29/2020	MORGAN STANLEY		3,136,250	3,250,000	11,510
92564R AD 7	VICI PROPERTIES (144A) 3.750 2027 02		01/22/2020	MORGAN STANLEY		250,000	250,000	0
941053 AJ 9	WASTE CONNECTIONS INC 3.500 2029 05		01/16/2020	U S BANCORP		1,825,152	1,708,000	13,284
94106L BP 3	WASTE MANAGEMENT INC 1.500 2031 03		11/06/2020	J P MORGAN CHASE SECURITIES INC		2,983,470	3,000,000	0
94107T AA 9	WASTE MANAGEMENT OF CANA 2.600 2026 09		11/13/2020	TD SECURITIES		2,138,500	2,000,000	7,836
948565 AD 8	WEEKLEY HOMES LLC (144A) 4.875 2028 09		09/09/2020	CREDIT SUISSE FIRST BOSTON		500,000	500,000	0
958667 AC 1	WESTERN MIDSTREAM OPERAT 5.050 2030 02		01/09/2020	BARCLAYS CAPITAL INC		1,998,000	2,000,000	0
98459L AB 9	YALE UNIVERSITY REV (TAX 1.482 2030 04		12/08/2020	VARIOUS		45,365,140	44,726,000	101,267
01626P AM 8	ALIMENTATION COUCHE - TA 2.950 2030 01	A	01/23/2020	WELLS FARGO SECURITIES		5,000,480	5,000,000	0
021374 AC 7	ALTALINK LP 1.509 2030 09		10/20/2020	RBC CAPITAL MARKETS		1,003,860	1,000,000	1,695
06368B TX 6	BANK OF MONTREAL 3.190 2028 03		06/23/2020	TD SECURITIES		1,128,440	1,000,000	10,138
06368D CV 4	BANK OF MONTREAL 2.370 2025 02		01/15/2020	BMO CAPITAL MARKETS		1,999,980	2,000,000	0
06415E V9 3	BANK OF NOVA SCOTIA 2.160 2025 02		01/29/2020	SCOTIA CAPITAL		2,999,010	3,000,000	0
06415E 4E 2	BANK OF NOVA SCOTIA 1.400 2027 11		11/19/2020	TD SECURITIES		996,600	1,000,000	1,496
136375 CS 9	CANADIAN NATIONAL RAILWA 3.000 2029 02		11/13/2020	TD SECURITIES		2,236,520	2,000,000	16,603
31430W CG 7	FED CAISSES DESJARDINS 2.417 2024 10		06/25/2020	DESJARDINS SECURITIES		1,039,560	1,000,000	5,695
36168Q AE 4	GFL ENVIRONMENTAL INC (1 8.500 2027 05		03/12/2020	JEFFERIES & CO INC		1,312,500	1,250,000	39,844
36168Q AJ 3	GFL ENVIRONMENTAL INC (1 4.250 2025 06		04/22/2020	BARCLAYS CAPITAL INC		100,000	100,000	0
36168Q AK 0	GFL ENVIRONMENTAL INC (1 3.750 2025 08		08/17/2020	BARCLAYS CAPITAL INC		1,000,000	1,000,000	0
36168Q AL 8	GFL ENVIRONMENTAL INC (1 4.000 2028 08		11/16/2020	VARIOUS		2,197,092	2,200,000	0
36168Q AM 6	GFL ENVIRONMENTAL INC (1 3.500 2028 09		12/14/2020	BARCLAYS CAPITAL INC		2,500,000	2,500,000	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
47788Z AH 4	JOHN DEERE FINANCIALS IN 1.340 2027 09		12/01/2020	TD SECURITIES		1,003,900	1,000,000	3,157
628957 AE 2	NAV CANADA 7.560 2027 03		01/08/2020	RBC CAPITAL MARKETS		826,189	700,000	18,993
68245X AP 4	NEW RED FINANCE (144A) 3.500 2029 02	A	10/28/2020	VARIOUS		997,500	1,000,000	0
70632Z AK 7	PEMBINA PIPELINE CORP 4.020 2028 03		01/08/2020	CIBC WORLD MARKETS		2,124,720	2,000,000	23,129
70632Z AP 6	PEMBINA PIPELINE CORP 2.560 2023 06		01/06/2020	SCOTIA CAPITAL		2,007,180	2,000,000	5,330
780086 RQ 9	ROYAL BANK OF CANADA 2.328 2027 01		02/04/2020	RBC CAPITAL MARKETS		1,004,920	1,000,000	574
89117F VY 2	TORONTO DOMINION BANK 1.943 2025 03		08/20/2020	VARIOUS		2,574,375	2,500,000	18,632
89119Z AN 3	TORONTO HYDRO 1.500 2030 10		12/07/2020	RBC CAPITAL MARKETS		997,560	1,000,000	2,260
89117F NR 6	TORONTO-DOMINION BANK 2.496 2024 12		11/10/2020	TD SECURITIES		1,059,900	1,000,000	11,215
89117F YZ 6	TORONTO-DOMINION BANK 1.128 2025 12		12/04/2020	TD SECURITIES		1,000,000	1,000,000	0
892329 BK 8	TOYOTA CREDIT CANADA INC 2.110 2025 02	B	02/19/2020	BMO CAPITAL MARKETS		1,499,505	1,500,000	0
03969A AN 0	ARDAGH PACKAGING (144A) 4.125 2026 08	D	05/28/2020	CITIGROUP GLOBAL MARKETS		502,500	500,000	1,089
03969A AP 5	ARDAGH PACKAGING (144A) 5.250 2027 08	D	02/26/2020	JANNEY MONTGOMERY SCOTT INC		1,038,750	1,000,000	15,021
03969A AQ 3	ARDAGH PACKAGING (144A) 5.250 2025 04	D	04/07/2020	CITIGROUP GLOBAL MARKETS		700,000	700,000	29
03969A AR 1	ARDAGH PACKAGING (144A) 5.250 2027 08	D	05/26/2020	CITIGROUP GLOBAL MARKETS		481,250	500,000	0
046353 AW 8	ASTRAZENECA PLC 1.375 2030 08	D	12/09/2020	FIFTH THIRD SECURITIES		6,863,290	7,000,000	33,420
05523R AF 4	BAE SYSTEMS PLC (144A) 1.900 2031 02	D	09/08/2020	RBC CAPITAL MARKETS		4,961,600	5,000,000	0
13805A AA 5	CANPACK SA EASTERN LAND 3.125 2025 11	D	10/15/2020	WELLS FARGO SECURITIES		500,000	500,000	0
G1981* AA 2	CAYMAN UNIVERSE HOLDINGS --- 2045 09	D	08/27/2020	APOLLO		22,997,493	22,997,493	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
25243Y BE 8	DIAGEO CAPITAL PLC 2.125 2032 04	D	12/04/2020	BAS-MERRILL LYNCH		3,166,110	3,000,000	6,906
47837R AA 8	JOHNSON CONTROLS/TYCO FI 1.750 2030 09	D	09/09/2020	VARIOUS		3,995,400	4,000,000	0
92676X AD 9	VIKING CRUISES LTD (144A 5.875 2027 09	D	03/03/2020	WELLS FARGO SECURITIES		1,735,000	2,000,000	55,486
08163L AE 9	BMARK 2020-B21 A4 1.704 2053 12		11/20/2020	GOLDMAN SACHS & CO		10,099,970	10,000,000	13,730
17328R AY 5	CGCMT 2020-GC46 A4 2.477 2053 02		02/13/2020	CITIGROUP GLOBAL MARKETS		10,099,248	10,000,000	17,201
38406J AA 6	GRACE 2020-GRCE A 2.347 2040 12		11/10/2020	BAS-MERRILL LYNCH		3,089,803	3,000,000	3,325
3899999.	Total - Bonds - Industrial and Miscellaneous					762,739,936	751,888,475	2,160,637
8399997.	Total - Bonds - Part 3					2,611,337,099	2,551,248,261	2,827,878
8399998.	Total - Bonds - Summary Item from Part 5					682,653,909	682,151,772	286,940
8399999.	Total - Bonds					3,293,991,008	3,233,400,033	3,114,818
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
004239 10 9	ACADIA REALTY TRUST		11/10/2020	VARIOUS	58,400.000	677,683	XXX	0
015271 10 9	ALEXANDRIA REAL ESTATE EQUITY		10/16/2020	VARIOUS	11,409.000	1,821,916	XXX	0
024835 10 0	AMERICAN CAMPUS COMMUNITIES		12/01/2020	VARIOUS	17,954.000	656,146	XXX	0
03027X 10 0	AMERICAN TOWER CORP		12/29/2020	VARIOUS	9,876.000	2,299,687	XXX	0
03750L 10 9	APARTMENT INCOME REIT CORP		12/29/2020	VARIOUS	64,987.000	2,566,979	XXX	0
03784Y 20 0	APPLE HOSPITALITY REIT INC		12/22/2020	VARIOUS	133,200.000	1,502,629	XXX	0
08975P 10 8	BIGCOMMERCE HOLDINGS INC		12/09/2020	DIST FROM PARTNERSHIP	50,197.000	3,955,022	XXX	0
105368 20 3	BRANDYWINE REALTY TRUST		10/28/2020	VARIOUS	74,666.000	820,247	XXX	0
133131 10 2	CAMDEN PROPERTY TRUST		06/30/2020	VARIOUS	1,346.000	131,136	XXX	0
198287 20 3	COLUMBIA PROPERTY TRUST INC		11/19/2020	VARIOUS	32,800.000	390,795	XXX	0
222795 50 2	COUSINS PROPERTIES INC		08/06/2020	VARIOUS	20,256.000	634,214	XXX	0
22822V 10 1	CROWN CASTLE INTL		12/29/2020	VARIOUS	7,583.000	1,174,301	XXX	0
229663 10 9	CUBESMART		12/08/2020	VARIOUS	56,758.000	1,783,202	XXX	0
23283R 10 0	CYRUSONE INC		11/13/2020	VARIOUS	24,037.000	1,772,587	XXX	0
264411 50 5	DUKE REALTY CORPORATION		12/22/2020	VARIOUS	59,526.000	2,235,669	XXX	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
29444U 70 0	EQUINIX INC		10/21/2020	VARIOUS	3,808.000	2,429,223	XXX	0
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST		11/13/2020	VARIOUS	42,274.000	2,258,060	XXX	0
30225T 10 2	EXTRA SPACE STORAGE INC		12/22/2020	VARIOUS	23,193.000	2,633,737	XXX	0
42225P 50 1	HEALTHCARE TRUST OF AMERICA INC REIT		12/29/2020	VARIOUS	27,901.000	729,085	XXX	0
431284 10 8	HIGHWOODS PROPERTIES INC		11/19/2020	VARIOUS	38,785.000	1,411,481	XXX	0
444097 10 9	HUDSON PACIFIC PROPERTIES INC		12/30/2020	VARIOUS	57,653.000	1,447,586	XXX	0
46187W 10 7	INVITATION HOMES INC		11/13/2020	VARIOUS	54,072.000	1,303,029	XXX	0
46284V 10 1	IRON MOUNTAIN INC		11/11/2020	VARIOUS	32,032.000	876,580	XXX	0
53223X 10 7	LIFE STORAGE INC		12/29/2020	VARIOUS	21,918.000	2,326,708	XXX	0
55303A 10 5	MGM GROWTH PROPERTIES LLC CLASS A		10/20/2020	VARIOUS	47,270.000	1,267,840	XXX	0
59522J 10 3	MID-AMERICA APT COMMUNITIES INC		11/06/2020	VARIOUS	6,421.000	765,939	XXX	0
64119V 30 3	NETSTREIT CORP		12/22/2020	VARIOUS	35,512.000	638,126	XXX	0
69924R 10 8	PARAMOUNT GROUP INC		12/08/2020	VARIOUS	54,000.000	518,473	XXX	0
720190 20 6	PIEDMONT OFFICE REALTY TRUST CLASS A		09/30/2020	VARIOUS	44,911.000	750,501	XXX	0
74340W 10 3	PROLOGIS INC		12/22/2020	VARIOUS	33,262.000	2,978,465	XXX	0
74736A 10 3	QTS REALTY TRUST INC CL A		11/13/2020	VARIOUS	16,439.000	1,032,847	XXX	0
758849 10 3	REGENCY CENTERS CORP		12/15/2020	VARIOUS	37,978.000	1,643,392	XXX	0
76131V 20 2	RETAIL PROPERTIES OF AMERICA INC CLASS A		09/30/2020	VARIOUS	121,084.000	849,794	XXX	0
828806 10 9	SIMON PROPERTY GROUP INC		12/29/2020	VARIOUS	79,926.000	5,335,589	XXX	0
82981J 10 9	SITE CENTERS CORP		12/29/2020	VARIOUS	92,700.000	1,014,854	XXX	0
84860W 30 0	SPIRIT REALTY CAPITAL INC		10/28/2020	VARIOUS	58,531.000	1,863,130	XXX	0
85254J 10 2	STAG INDUSTRIAL INC		12/29/2020	VARIOUS	29,834.000	896,952	XXX	0
866674 10 4	SUN COMMUNITIES INC		12/22/2020	VARIOUS	6,306.000	894,638	XXX	0
902653 10 4	UDR INC		12/08/2020	VARIOUS	66,100.000	2,608,759	XXX	0
91734M 10 3	US ECOLOGY INC		05/04/2020	DIST FROM PARTNERSHIP	123,796.000	4,843,420	XXX	0
92276F 10 0	VENTAS INC		12/01/2020	VARIOUS	75,921.000	2,464,028	XXX	0
92339V 30 8	VEREIT INC		12/01/2020	VARIOUS	307,571.000	1,824,184	XXX	0
925652 10 9	VICI PROPERTIES INC		12/01/2020	VARIOUS	95,641.000	1,885,306	XXX	0
95040Q 10 4	WELLTOWER INC		12/29/2020	VARIOUS	42,015.000	2,391,567	XXX	0
962166 10 4	WEYERHAEUSER CO		11/11/2020	VARIOUS	26,900.000	779,338	XXX	0
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					75,084,845	XXX	0
9799997.	Total - Common Stocks - Part 3					75,084,845	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5					41,699,871	XXX	0
9799999.	Total - Common Stocks					116,784,716	XXX	0
9899999.	Total - Preferred and Common Stocks					116,784,716	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					3,410,775,724	XXX	3,114,818

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																				
911759 EY 0	HOUSING URBAN DEVELOPM 6.620	..	08/01/2020.	MATURED		45,000	45,000	52,076	45,000	0	0	0	0	0	45,000	0	0	0	2,979	08/01/2020.
576863 BB 9	MATSON NAVIGATION CO 5.337	..	09/04/2020.	REDEEMED		83,000	83,000	83,000	82,988	0	12	0	12	0	83,000	0	0	0	3,309	09/04/2028.
576863 BC 7	MATSON NAVIGATION CO 5.273	..	07/29/2020.	REDEEMED		76,000	76,000	76,000	75,994	0	6	0	6	0	76,000	0	0	0	3,006	07/29/2029.
912810 EE 4	U S TREASURY BONDS 8.500	..	02/15/2020.	MATURED		2,750,000	2,750,000	3,701,544	2,773,803	0	(23,803)	0	(23,803)	0	2,750,000	0	0	0	116,875	02/15/2020.
912828 MP 2	U S TREASURY NOTES 3.625	..	02/15/2020.	MATURED		27,000,000	27,000,000	29,465,950	27,071,617	0	(71,617)	0	(71,617)	0	27,000,000	0	0	0	489,375	02/15/2020.
912828 Y4 6	U S TREASURY NOTES 2.625	..	07/31/2020.	MATURED		25,000,000	25,000,000	24,970,787	24,989,039	0	10,961	0	10,961	0	25,000,000	0	0	0	656,250	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.
925387 AC 6	VESSEL MANAGEMENT SERV 5.850	..	11/01/2020.	REDEEMED		158,000	158,000	158,000	157,976	0	24	0	24	0	158,000	0	0	0	6,932	05/01/2027.
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 NT 0	GNMA II PASS #MA4002 2.500	..	12/20/2020.	PAID ON PRINCIPAL		11,091,766	11,091,766	10,919,233	10,922,360	0	169,406	0	169,406	0	11,091,766	0	0	0	185,664	10/20/2046.
36179S SN 8	GNMA II PASS #MA4125 2.500	..	12/20/2020.	PAID ON PRINCIPAL		9,970,702	9,970,702	9,780,583	9,783,429	0	187,274	0	187,274	0	9,970,702	0	0	0	162,701	12/20/2046.
36179T G3 3	GNMA II PASS #MA4718 3.000	..	12/20/2020.	PAID ON PRINCIPAL		2,910,546	2,910,546	2,957,615	2,950,082	0	(39,537)	0	(39,537)	0	2,910,546	0	0	0	53,804	09/20/2047.
36202F 2L 9	GNMA II PASS #00005279 3.500	..	12/20/2020.	PAID ON PRINCIPAL		1,716,738	1,716,738	1,787,822	1,778,900	0	(62,162)	0	(62,162)	0	1,716,738	0	0	0	36,363	01/20/2042.
36202C HM 8	GNMA II PASS #2036 8.000	..	12/20/2020.	PAID ON PRINCIPAL		1,595	1,595	1,622	1,609	0	(14)	0	(14)	0	1,595	0	0	0	65	07/20/2025.
36202C K7 7	GNMA II PASS #2118 7.500	..	12/20/2020.	PAID ON PRINCIPAL		15,497	15,497	15,759	15,596	0	(99)	0	(99)	0	15,497	0	0	0	659	11/20/2025.
36202C PS 6	GNMA II PASS #2233 7.500	..	12/20/2020.	PAID ON PRINCIPAL		10,459	10,459	10,295	10,345	0	114	0	114	0	10,459	0	0	0	527	06/20/2026.
36202C QY 2	GNMA II PASS #2271 8.500	..	12/20/2020.	PAID ON PRINCIPAL		3,492	3,492	3,576	3,566	0	(74)	0	(74)	0	3,492	0	0	0	170	08/20/2026.
36202C RF 2	GNMA II PASS #2286 8.500	..	12/20/2020.	PAID ON PRINCIPAL		10,675	10,675	10,857	10,837	0	(162)	0	(162)	0	10,675	0	0	0	553	09/20/2026.
36202D HK 0	GNMA II PASS #2934 7.500	..	12/20/2020.	PAID ON PRINCIPAL		5,800	5,800	5,700	5,671	0	129	0	129	0	5,800	0	0	0	253	06/20/2030.
36202D SP 7	GNMA II PASS #3226 5.500	..	12/20/2020.	PAID ON PRINCIPAL		10,414	10,414	9,978	9,987	0	427	0	427	0	10,414	0	0	0	233	04/20/2032.
36202D TD 3	GNMA II PASS #3248 5.500	..	12/20/2020.	PAID ON PRINCIPAL		33,753	33,753	32,197	32,469	0	1,284	0	1,284	0	33,753	0	0	0	1,435	06/20/2032.
36202D UU 3	GNMA II PASS #3295 5.500	..	12/20/2020.	PAID ON PRINCIPAL		9,732	9,732	9,713	9,713	0	18	0	18	0	9,732	0	0	0	284	10/20/2032.
36202D U7 4	GNMA II PASS #3306 5.500	..	12/20/2020.	PAID ON PRINCIPAL		122,481	122,481	122,251	122,251	0	230	0	230	0	122,481	0	0	0	3,835	11/20/2032.
36202D VM 0	GNMA II PASS #3320 5.500	..	12/20/2020.	PAID ON PRINCIPAL		157,961	157,961	158,973	159,020	0	(1,059)	0	(1,059)	0	157,961	0	0	0	5,010	12/20/2032.
36202D YY 1	GNMA II PASS #3427 4.500	..	12/20/2020.	PAID ON PRINCIPAL		679,763	679,763	635,441	650,465	0	29,298	0	29,298	0	679,763	0	0	0	17,765	08/20/2033.
36202D 2B 6	GNMA II PASS #3470 4.500	..	12/20/2020.	PAID ON PRINCIPAL		55,968	55,968	51,823	52,959	0	3,009	0	3,009	0	55,968	0	0	0	1,306	11/20/2033.
36202D 4N 8	GNMA II PASS #3529 5.000	..	12/20/2020.	PAID ON PRINCIPAL		383,575	383,575	366,614	370,164	0	13,412	0	13,412	0	383,575	0	0	0	10,632	03/20/2034.
36202D 5P 2	GNMA II PASS #3554 4.500	..	12/20/2020.	PAID ON PRINCIPAL		211,886	211,886	196,193	201,827	0	10,059	0	10,059	0	211,886	0	0	0	5,213	05/20/2034.
36202E F2 0	GNMA II PASS #3785 5.000	..	12/20/2020.	PAID ON PRINCIPAL		846,587	846,587	824,893	829,974	0	16,613	0	16,613	0	846,587	0	0	0	22,242	11/20/2035.
36202E XT 1	GNMA II PASS #4290 5.500	..	12/20/2020.	PAID ON PRINCIPAL		171,517	171,517	170,802	170,728	0	788	0	788	0	171,517	0	0	0	5,296	11/20/2038.
36176S SV 3	GNMA PASS TH #0074832 3.500	..	12/15/2020.	PAID ON PRINCIPAL		328,821	328,821	343,669	344,628	0	(15,807)	0	(15,807)	0	328,821	0	0	0	4,266	04/15/2042.
36176J GJ 3	GNMA PASS TH #00767301 3.500	..	12/15/2020.	PAID ON PRINCIPAL		201,849	201,849	210,964	213,525	0	(11,676)	0	(11,676)	0	201,849	0	0	0	4,261	04/15/2042.
36176X FR 5	GNMA PASS TH #00778976 3.500	..	12/15/2020.	PAID ON PRINCIPAL		949,561	949,561	996,891	1,021,521	0	(71,960)	0	(71,960)	0	949,561	0	0	0	21,100	03/15/2042.
36208F JZ 4	GNMA PASS TH #449480 7.500	..	12/15/2020.	PAID ON PRINCIPAL		29,467	29,467	30,218	30,054	0	(587)	0	(587)	0	29,467	0	0	0	1,258	10/15/2027.
36209G RV 1	GNMA PASS TH #471300 6.000	..	12/15/2020.	PAID ON PRINCIPAL		35,964	35,964	35,132	35,260	0	704	0	704	0	35,964	0	0	0	865	01/15/2032.
36209Y TV 0	GNMA PASS TH #485764 6.000	..	12/15/2020.	PAID ON PRINCIPAL		36,161	36,161	36,048	36,049	0	111	0	111	0	36,161	0	0	0	1,143	09/15/2031.
36210N RP 6	GNMA PASS TH #497394 6.000	..	12/15/2020.	PAID ON PRINCIPAL		7,042	7,042	6,896	6,892	0	151	0	151	0	7,042	0	0	0	208	01/15/2029.
36212N AM 9	GNMA PASS TH #538312 6.000	..	12/15/2020.	PAID ON PRINCIPAL		71,216	71,216	70,329	70,273	0	943	0	943	0	71,216	0	0	0	2,940	02/15/2032.
36213A CE 2	GNMA PASS TH #548269 6.000	..	12/15/2020.	PAID ON PRINCIPAL		88,738	88,738	87,850	87,852	0	886	0	886	0	88,738	0	0	0	4,263	02/15/2032.
36213C U4 0	GNMA PASS TH #550603 5.000	..	12/15/2020.	PAID ON PRINCIPAL		73,202	73,202	72,355	72,441	0	760	0	760	0	73,202	0	0	0	2,052	08/15/2035.
36213C YY 0	GNMA PASS TH #550727 5.000	..	12/15/2020.	PAID ON PRINCIPAL		529,954	529,954	521,566	523,343	0	6,612	0	6,612	0	529,954	0	0	0	15,856	11/15/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
36213D Z4 3	GNMA PASS TH #551663 6.000	..	12/15/2020.	PAID ON PRINCIPAL		51,214	51,214	51,054	51,055	0	159	0	159	0	51,214	0	0	0	641	09/15/2031.
36213E B9 6	GNMA PASS TH #551864 6.000	..	12/15/2020.	PAID ON PRINCIPAL		4,571	4,571	4,488	4,485	0	86	0	86	0	4,571	0	0	0	150	11/15/2031.
36213E PU 4	GNMA PASS TH #552235 6.000	..	12/15/2020.	PAID ON PRINCIPAL		12,270	12,270	11,981	11,977	0	294	0	294	0	12,270	0	0	0	224	12/15/2031.
36213E PY 6	GNMA PASS TH #552239 6.000	..	12/15/2020.	PAID ON PRINCIPAL		18,678	18,678	18,299	18,276	0	402	0	402	0	18,678	0	0	0	603	12/15/2031.
36213E UH 7	GNMA PASS TH #552384 6.000	..	12/15/2020.	PAID ON PRINCIPAL		1,568	1,568	1,521	1,505	0	63	0	63	0	1,568	0	0	0	51	02/15/2032.
36213E UL 8	GNMA PASS TH #552387 6.500	..	12/15/2020.	PAID ON PRINCIPAL		67,490	67,490	71,339	71,605	0	(4,115)	0	(4,115)	0	67,490	0	0	0	2,676	02/15/2032.
36213E YG 5	GNMA PASS TH #552511 6.500	..	12/15/2020.	PAID ON PRINCIPAL		13,807	13,807	14,594	14,732	0	(925)	0	(925)	0	13,807	0	0	0	458	04/15/2032.
36213F QS 5	GNMA PASS TH #553165 6.000	..	12/15/2020.	PAID ON PRINCIPAL		169,556	169,556	178,087	176,211	0	(6,655)	0	(6,655)	0	169,556	0	0	0	4,918	04/15/2033.
36213F WW 9	GNMA PASS TH #553361 5.500	..	12/15/2020.	PAID ON PRINCIPAL		190,329	190,329	188,871	189,221	0	1,108	0	1,108	0	190,329	0	0	0	5,930	07/15/2033.
36213G U5 8	GNMA PASS TH #554204 6.000	..	12/15/2020.	PAID ON PRINCIPAL		1,846	1,846	1,813	1,809	0	37	0	37	0	1,846	0	0	0	61	12/15/2031.
36213R 5P 8	GNMA PASS TH #562554 6.000	..	12/15/2020.	PAID ON PRINCIPAL		69,955	69,955	69,260	69,198	0	757	0	757	0	69,955	0	0	0	3,965	01/15/2032.
36213U YC 8	GNMA PASS TH #565107 6.000	..	12/15/2020.	PAID ON PRINCIPAL		49,461	49,461	50,419	50,169	0	(708)	0	(708)	0	49,461	0	0	0	1,853	10/15/2032.
36213X 2H 6	GNMA PASS TH #567876 6.000	..	12/15/2020.	PAID ON PRINCIPAL		6,778	6,778	6,873	6,883	0	(104)	0	(104)	0	6,778	0	0	0	224	10/15/2032.
36200Q LQ 5	GNMA PASS TH #569235 6.000	..	12/15/2020.	PAID ON PRINCIPAL		32,389	32,389	33,017	33,263	0	(874)	0	(874)	0	32,389	0	0	0	929	03/15/2032.
36200Q WM 2	GNMA PASS TH #569552 6.000	..	12/15/2020.	PAID ON PRINCIPAL		62,714	62,714	62,645	62,655	0	59	0	59	0	62,714	0	0	0	2,362	01/15/2032.
36200Q W6 7	GNMA PASS TH #569569 6.000	..	12/15/2020.	PAID ON PRINCIPAL		50,177	50,177	48,797	48,776	0	1,402	0	1,402	0	50,177	0	0	0	1,895	01/15/2032.
36200R WR 9	GNMA PASS TH #570456 6.000	..	12/15/2020.	PAID ON PRINCIPAL		14,614	14,614	14,668	14,661	0	(47)	0	(47)	0	14,614	0	0	0	486	11/15/2031.
36200S AG 5	GNMA PASS TH #570707 6.000	..	12/15/2020.	PAID ON PRINCIPAL		5,660	5,660	5,577	5,588	0	71	0	71	0	5,660	0	0	0	205	12/15/2031.
36200S BH 2	GNMA PASS TH #570740 6.000	..	12/15/2020.	PAID ON PRINCIPAL		12,999	12,999	12,760	12,794	0	205	0	205	0	12,999	0	0	0	420	01/15/2032.
36200S WM 8	GNMA PASS TH #571352 6.000	..	12/15/2020.	PAID ON PRINCIPAL		23,618	23,618	23,061	23,030	0	587	0	587	0	23,618	0	0	0	186	12/15/2031.
36200W BU 4	GNMA PASS TH #574351 6.000	..	12/15/2020.	PAID ON PRINCIPAL		24,491	24,491	24,174	24,184	0	307	0	307	0	24,491	0	0	0	801	01/15/2032.
36200W T6 8	GNMA PASS TH #574873 6.000	..	12/15/2020.	PAID ON PRINCIPAL		22,559	22,559	22,245	22,247	0	312	0	312	0	22,559	0	0	0	627	12/15/2031.
36200X E6 2	GNMA PASS TH #575357 6.000	..	12/15/2020.	PAID ON PRINCIPAL		56,545	56,545	56,262	56,242	0	303	0	303	0	56,545	0	0	0	758	12/15/2031.
36200X JQ 3	GNMA PASS TH #575471 6.000	..	12/15/2020.	PAID ON PRINCIPAL		6,303	6,303	6,113	6,054	0	249	0	249	0	6,303	0	0	0	205	01/15/2032.
36200X XP 9	GNMA PASS TH #575886 6.000	..	12/15/2020.	PAID ON PRINCIPAL		26,766	26,766	26,373	26,389	0	378	0	378	0	26,766	0	0	0	874	12/15/2031.
36200X YB 9	GNMA PASS TH #575906 6.000	..	12/15/2020.	PAID ON PRINCIPAL		87,700	87,700	86,542	86,350	0	1,350	0	1,350	0	87,700	0	0	0	3,249	01/15/2032.
36201A NV 6	GNMA PASS TH #577404 6.000	..	12/15/2020.	PAID ON PRINCIPAL		84,851	84,851	83,720	83,745	0	1,106	0	1,106	0	84,851	0	0	0	2,160	12/15/2031.
36201A PS 1	GNMA PASS TH #577433 6.000	..	12/15/2020.	PAID ON PRINCIPAL		29,500	29,500	29,387	29,385	0	115	0	115	0	29,500	0	0	0	965	02/15/2032.
36201A SW 9	GNMA PASS TH #577533 6.000	..	12/15/2020.	PAID ON PRINCIPAL		19,437	19,437	19,180	19,118	0	319	0	319	0	19,437	0	0	0	935	01/15/2032.
36201A XN 3	GNMA PASS TH #577685 6.000	..	12/15/2020.	PAID ON PRINCIPAL		6,576	6,576	6,703	6,752	0	(176)	0	(176)	0	6,576	0	0	0	215	10/15/2032.
36201A 3T 3	GNMA PASS TH #577810 6.000	..	12/15/2020.	PAID ON PRINCIPAL		43,736	43,736	42,930	42,935	0	802	0	802	0	43,736	0	0	0	1,674	01/15/2032.
36201B RQ 1	GNMA PASS TH #578395 6.000	..	12/15/2020.	PAID ON PRINCIPAL		10,821	10,821	10,972	11,049	0	(228)	0	(228)	0	10,821	0	0	0	356	10/15/2032.
36201B RT 5	GNMA PASS TH #578398 6.000	..	12/15/2020.	PAID ON PRINCIPAL		87,513	87,513	89,209	89,939	0	(2,425)	0	(2,425)	0	87,513	0	0	0	3,008	10/15/2032.
36201C JW 5	GNMA PASS TH #579077 6.000	..	12/15/2020.	PAID ON PRINCIPAL		33,176	33,176	32,688	32,674	0	501	0	501	0	33,176	0	0	0	1,212	12/15/2031.
36201C KF 0	GNMA PASS TH #579094 6.000	..	12/15/2020.	PAID ON PRINCIPAL		15,868	15,868	15,635	15,619	0	248	0	248	0	15,868	0	0	0	482	12/15/2031.
36201C LA 0	GNMA PASS TH #579121 6.000	..	12/15/2020.	PAID ON PRINCIPAL		99,834	99,834	98,441	98,481	0	1,354	0	1,354	0	99,834	0	0	0	2,767	01/15/2032.
36201C LZ 5	GNMA PASS TH #579144 6.000	..	12/15/2020.	PAID ON PRINCIPAL		21,928	21,928	21,311	21,171	0	757	0	757	0	21,928	0	0	0	1,266	01/15/2032.
36201C YP 3	GNMA PASS TH #579518 6.000	..	12/15/2020.	PAID ON PRINCIPAL		12,614	12,614	12,234	12,206	0	408	0	408	0	12,614	0	0	0	416	02/15/2032.
36201E M7 2	GNMA PASS TH #580982 6.000	..	12/15/2020.	PAID ON PRINCIPAL		15,332	15,332	15,104	15,120	0	212	0	212	0	15,332	0	0	0	502	02/15/2032.
36201F XP 7	GNMA PASS TH #582186 6.000	..	12/15/2020.	PAID ON PRINCIPAL		59,481	59,481	58,835	58,818	0	663	0	663	0	59,481	0	0	0	2,309	01/15/2032.
36201F 5T 0	GNMA PASS TH #582358 6.000	..	12/15/2020.	PAID ON PRINCIPAL		93,401	93,401	94,710	95,125	0	(1,723)	0	(1,723)	0	93,401	0	0	0	1,895	10/15/2032.
36201F 5U 7	GNMA PASS TH #582359 6.000	..	12/15/2020.	PAID ON PRINCIPAL		44,327	44,327	44,948	45,033	0	(707)	0	(707)	0	44,327	0	0	0	1,456	10/15/2032.

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
36201G TK 1	GNMA PASS TH #582954 6.000		12/15/2020.	PAID ON PRINCIPAL		54,052	54,052	53,778	53,769	0	283	0	283	0	54,052	0	0	0	1,826	02/15/2032.
36201H 2U 6	GNMA PASS TH #584087 6.000		12/15/2020.	PAID ON PRINCIPAL		52,004	52,004	53,012	53,423	0	(1,418)	0	(1,418)	0	52,004	0	0	0	2,694	10/15/2032.
36201H 2W 2	GNMA PASS TH #584089 6.000		12/15/2020.	PAID ON PRINCIPAL		4,703	4,703	4,794	4,801	0	(98)	0	(98)	0	4,703	0	0	0	154	10/15/2032.
36201M FN 7	GNMA PASS TH #587073 6.000		12/15/2020.	PAID ON PRINCIPAL		59,871	59,871	59,457	59,446	0	426	0	426	0	59,871	0	0	0	2,178	05/15/2032.
36201N M4 9	GNMA PASS TH #588179 6.000		12/15/2020.	PAID ON PRINCIPAL		48,508	48,508	50,471	50,261	0	(1,753)	0	(1,753)	0	48,508	0	0	0	1,630	01/15/2033.
36201S XE 4	GNMA PASS TH #592077 5.000		12/15/2020.	PAID ON PRINCIPAL		7,841	7,841	7,835	7,833	0	8	0	8	0	7,841	0	0	0	218	08/15/2033.
36201V AE 2	GNMA PASS TH #594105 4.500		12/15/2020.	PAID ON PRINCIPAL		266,976	266,976	252,809	257,877	0	9,099	0	9,099	0	266,976	0	0	0	9,339	09/15/2033.
36201V AF 9	GNMA PASS TH #594106 4.500		12/15/2020.	PAID ON PRINCIPAL		38,407	38,407	36,403	36,959	0	1,448	0	1,448	0	38,407	0	0	0	1,071	09/15/2033.
36201V VN 9	GNMA PASS TH #594721 4.500		12/15/2020.	PAID ON PRINCIPAL		110,946	110,946	111,812	111,399	0	(454)	0	(454)	0	110,946	0	0	0	3,132	07/15/2033.
36200A BA 6	GNMA PASS TH #595033 6.000		12/15/2020.	PAID ON PRINCIPAL		9,570	9,570	9,756	9,859	0	(289)	0	(289)	0	9,570	0	0	0	314	10/15/2032.
36200E BQ 3	GNMA PASS TH #598647 5.500		12/15/2020.	PAID ON PRINCIPAL		63,561	63,561	64,996	65,078	0	(1,518)	0	(1,518)	0	63,561	0	0	0	2,184	04/15/2033.
36200E B6 7	GNMA PASS TH #598661 5.000		12/15/2020.	PAID ON PRINCIPAL		195,634	195,634	199,007	197,542	0	(1,908)	0	(1,908)	0	195,634	0	0	0	3,371	05/15/2033.
36200E CQ 2	GNMA PASS TH #598679 5.500		12/15/2020.	PAID ON PRINCIPAL		11,483	11,483	11,762	11,724	0	(241)	0	(241)	0	11,483	0	0	0	339	05/15/2033.
36200E DL 2	GNMA PASS TH #598707 5.000		12/15/2020.	PAID ON PRINCIPAL		77,034	77,034	77,097	77,030	0	4	0	4	0	77,034	0	0	0	2,527	07/15/2033.
36200E D5 7	GNMA PASS TH #598724 4.500		12/15/2020.	PAID ON PRINCIPAL		136,681	136,681	137,727	137,264	0	(583)	0	(583)	0	136,681	0	0	0	4,404	07/15/2033.
36200M QW 6	GNMA PASS TH #604469 4.500		12/15/2020.	PAID ON PRINCIPAL		171,296	171,296	158,076	162,098	0	9,198	0	9,198	0	171,296	0	0	0	3,998	07/15/2033.
36200M RT 2	GNMA PASS TH #604498 4.500		12/15/2020.	PAID ON PRINCIPAL		99,408	99,408	99,828	99,650	0	(242)	0	(242)	0	99,408	0	0	0	2,374	07/15/2033.
36200M T7 8	GNMA PASS TH #604574 4.500		12/15/2020.	PAID ON PRINCIPAL		199,431	199,431	198,309	198,546	0	885	0	885	0	199,431	0	0	0	4,256	08/15/2033.
36200M VM 2	GNMA PASS TH #604620 4.500		12/15/2020.	PAID ON PRINCIPAL		201,336	201,336	190,412	193,566	0	7,770	0	7,770	0	201,336	0	0	0	5,162	09/15/2033.
36200M WA 7	GNMA PASS TH #604641 4.500		12/15/2020.	PAID ON PRINCIPAL		32,921	32,921	30,999	31,522	0	1,400	0	1,400	0	32,921	0	0	0	921	09/15/2033.
36200M 3K 7	GNMA PASS TH #604802 4.500		12/15/2020.	PAID ON PRINCIPAL		163,079	163,079	154,440	157,057	0	6,021	0	6,021	0	163,079	0	0	0	5,423	11/15/2033.
36200N RJ 2	GNMA PASS TH #605389 5.000		12/15/2020.	PAID ON PRINCIPAL		176,350	176,350	174,228	174,537	0	1,813	0	1,813	0	176,350	0	0	0	5,183	04/15/2034.
36290R QZ 9	GNMA PASS TH #615272 4.500		12/15/2020.	PAID ON PRINCIPAL		84,762	84,762	85,398	85,086	0	(323)	0	(323)	0	84,762	0	0	0	2,091	07/15/2033.
36290R Q2 2	GNMA PASS TH #615273 4.500		12/15/2020.	PAID ON PRINCIPAL		85,963	85,963	86,608	86,372	0	(409)	0	(409)	0	85,963	0	0	0	2,806	07/15/2033.
36290R T4 5	GNMA PASS TH #615371 4.500		12/15/2020.	PAID ON PRINCIPAL		75,951	75,951	76,390	76,191	0	(240)	0	(240)	0	75,951	0	0	0	1,672	07/15/2033.
36290R YE 7	GNMA PASS TH #615509 4.500		12/15/2020.	PAID ON PRINCIPAL		370,198	370,198	342,144	350,745	0	19,453	0	19,453	0	370,198	0	0	0	8,123	08/15/2033.
36290R YM 9	GNMA PASS TH #615516 4.500		12/15/2020.	PAID ON PRINCIPAL		80,002	80,002	75,752	77,105	0	2,897	0	2,897	0	80,002	0	0	0	2,142	09/15/2033.
36290R ZJ 5	GNMA PASS TH #615545 4.500		12/15/2020.	PAID ON PRINCIPAL		158,699	158,699	148,405	150,907	0	7,792	0	7,792	0	158,699	0	0	0	3,623	09/15/2033.
36290R 4Y 6	GNMA PASS TH #615639 4.500		12/15/2020.	PAID ON PRINCIPAL		20,619	20,619	19,493	19,810	0	808	0	808	0	20,619	0	0	0	430	09/15/2033.
36290R 5E 9	GNMA PASS TH #615645 4.500		12/15/2020.	PAID ON PRINCIPAL		104,804	104,804	96,931	99,391	0	5,412	0	5,412	0	104,804	0	0	0	1,301	09/15/2033.
36290X JW 1	GNMA PASS TH #620477 4.500		12/15/2020.	PAID ON PRINCIPAL		19,762	19,762	18,761	19,095	0	667	0	667	0	19,762	0	0	0	335	08/15/2033.
36290X PJ 3	GNMA PASS TH #620625 4.500		12/15/2020.	PAID ON PRINCIPAL		143,363	143,363	136,106	138,739	0	4,625	0	4,625	0	143,363	0	0	0	2,046	09/15/2033.
36290X QX 1	GNMA PASS TH #620670 4.500		12/15/2020.	PAID ON PRINCIPAL		111,672	111,672	105,739	107,563	0	4,109	0	4,109	0	111,672	0	0	0	591	09/15/2033.
36291Q BW 3	GNMA PASS TH #634653 5.000		12/15/2020.	PAID ON PRINCIPAL		68,148	68,148	69,261	68,916	0	(768)	0	(768)	0	68,148	0	0	0	1,756	12/15/2034.
36291R RF 1	GNMA PASS TH #635986 5.000		12/15/2020.	PAID ON PRINCIPAL		11,668	11,668	11,859	11,789	0	(121)	0	(121)	0	11,668	0	0	0	321	12/15/2034.
36291R 2G 6	GNMA PASS TH #636275 5.000		12/15/2020.	PAID ON PRINCIPAL		99,254	99,254	98,060	98,462	0	792	0	792	0	99,254	0	0	0	2,970	03/15/2035.
36291S VW 7	GNMA PASS TH #637029 5.000		12/15/2020.	PAID ON PRINCIPAL		56,384	56,384	57,305	57,053	0	(669)	0	(669)	0	56,384	0	0	0	1,510	12/15/2034.
36292F S2 4	GNMA PASS TH #647737 5.000		12/15/2020.	PAID ON PRINCIPAL		8,025	8,025	7,933	7,942	0	83	0	83	0	8,025	0	0	0	219	08/15/2035.
36292H S6 1	GNMA PASS TH #649541 5.000		12/15/2020.	PAID ON PRINCIPAL		62,616	62,616	61,892	62,066	0	550	0	550	0	62,616	0	0	0	1,305	11/15/2035.
36176E 5W 7	GNMA PASS TH #764361 3.500		12/15/2020.	PAID ON PRINCIPAL		16,353	16,353	17,071	17,532	0	(1,179)	0	(1,179)	0	16,353	0	0	0	312	01/15/2042.
36176E 6E 6	GNMA PASS TH #764369 3.500		12/15/2020.	PAID ON PRINCIPAL		197,574	197,574	206,249	212,106	0	(14,532)	0	(14,532)	0	197,574	0	0	0	3,560	01/15/2042.
36176Q NH 3	GNMA PASS TH #772892 3.500		12/15/2020.	PAID ON PRINCIPAL		137,655	137,655	143,699	147,625	0	(9,969)	0	(9,969)	0	137,655	0	0	0	4,509	01/15/2042.

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
36176Q NT 7	GNMA PASS TH #772902 3.500		12/15/2020.	PAID ON PRINCIPAL		4,092	4,092	4,272	4,456	0	(364)	0	(364)	0	4,092	0	0	0	78	01/15/2042.
36176Q NX 8	GNMA PASS TH #772906 3.500		12/15/2020.	PAID ON PRINCIPAL		164,941	164,941	172,183	174,967	0	(10,027)	0	(10,027)	0	164,941	0	0	0	2,447	01/15/2042.
36225A TG 5	GNMA PASS TH #780551 7.500		12/15/2020.	PAID ON PRINCIPAL		3,738	3,738	3,831	3,836	0	(98)	0	(98)	0	3,738	0	0	0	144	04/15/2027.
36225A YM 6	GNMA PASS TH #780716 7.500		12/15/2020.	PAID ON PRINCIPAL		6,860	6,860	7,031	7,043	0	(183)	0	(183)	0	6,860	0	0	0	303	02/15/2028.
36241K BF 4	GNMA PASS TH #781838 8.000		12/15/2020.	PAID ON PRINCIPAL		120,721	120,721	131,715	127,405	0	(6,684)	0	(6,684)	0	120,721	0	0	0	5,491	12/15/2029.
36241K BG 2	GNMA PASS TH #781839 8.000		12/15/2020.	PAID ON PRINCIPAL		100,933	100,933	109,257	103,854	0	(2,921)	0	(2,921)	0	100,933	0	0	0	4,108	06/15/2025.
36241K BL 1	GNMA PASS TH #781843 6.500		12/15/2020.	PAID ON PRINCIPAL		101,349	101,349	106,895	104,511	0	(3,163)	0	(3,163)	0	101,349	0	0	0	3,746	11/15/2028.
36241K BM 9	GNMA PASS TH #781844 6.500		12/15/2020.	PAID ON PRINCIPAL		771,754	771,754	812,573	806,082	0	(34,328)	0	(34,328)	0	771,754	0	0	0	26,573	03/15/2032.
36241K CT 3	GNMA PASS TH #781882 7.500		12/15/2020.	PAID ON PRINCIPAL		127,414	127,414	136,490	133,156	0	(5,742)	0	(5,742)	0	127,414	0	0	0	4,690	03/15/2030.
36241K CU 0	GNMA PASS TH #781883 7.500		12/15/2020.	PAID ON PRINCIPAL		106,365	106,365	113,923	111,341	0	(4,976)	0	(4,976)	0	106,365	0	0	0	4,258	03/15/2030.
36241K CV 8	GNMA PASS TH #781884 7.500		12/15/2020.	PAID ON PRINCIPAL		98,012	98,012	105,003	102,807	0	(4,795)	0	(4,795)	0	98,012	0	0	0	4,302	04/15/2030.
36241K DH 8	GNMA PASS TH #781904 5.000		12/15/2020.	PAID ON PRINCIPAL		395,980	395,980	389,712	390,956	0	5,024	0	5,024	0	395,980	0	0	0	11,030	04/15/2035.
38375B ZA 3	GNR 2012-H27 HA CMO 2.000		12/20/2020.	PAID ON PRINCIPAL		4,540,608	4,540,608	4,654,478	4,547,564	0	(6,955)	0	(6,955)	0	4,540,608	0	0	0	34,622	11/20/2062.
38375B C9 1	GNR 2012-H31 HA CMO 1.650		12/20/2020.	PAID ON PRINCIPAL		1,336,276	1,336,276	1,351,466	1,335,658	0	618	0	618	0	1,336,276	0	0	0	4,226	10/20/2062.
38375B G2 2	GNR 2013-H03 HA CMO 1.750		12/20/2020.	PAID ON PRINCIPAL		1,144,582	1,144,582	1,144,224	1,143,599	0	983	0	983	0	1,144,582	0	0	0	8,251	12/20/2062.
38375B R5 3	GNR 2013-H07 LA CMO 1.650		12/20/2020.	PAID ON PRINCIPAL		2,693,667	2,693,667	2,672,623	2,689,491	0	4,176	0	4,176	0	2,693,667	0	0	0	18,757	03/20/2063.
38375U JP 6	GNR 2014-H12 KA CMO 2.750		12/20/2020.	PAID ON PRINCIPAL		574,600	574,600	577,248	575,421	0	(821)	0	(821)	0	574,600	0	0	0	10,011	05/20/2064.
38376R GY 6	GNR 2015-H22 GA CMO 2.000		12/20/2020.	PAID ON PRINCIPAL		1,951,331	1,951,331	1,881,662	1,895,157	0	56,173	0	56,173	0	1,951,331	0	0	0	21,269	09/20/2065.
38376R ML 7	GNR 2015-H32 KA CMO 2.700		12/20/2020.	PAID ON PRINCIPAL		1,430,821	1,430,821	1,421,599	1,426,471	0	4,350	0	4,350	0	1,430,821	0	0	0	18,580	12/20/2065.
36225C PC 4	G2 (ARM) #80418 2.875		12/20/2020.	PAID ON PRINCIPAL		5,663	5,663	5,676	5,616	0	46	0	46	0	5,663	0	0	0	117	06/20/2030.
36202K 6Z 3	G2 (ARM) #8988 3.125		12/20/2020.	PAID ON PRINCIPAL		15,151	15,151	15,185	15,102	0	49	0	49	0	15,151	0	0	0	269	10/20/2026.
36230S DW 1	G2 757317 4.317		12/20/2020.	PAID ON PRINCIPAL		1,631	1,631	1,678	1,643	0	(12)	0	(12)	0	1,631	0	0	0	28	02/20/2061.
38378N EW 9	GNR 2013-162 A (PROJEC 2.750		12/16/2020.	PAID ON PRINCIPAL		587,012	587,012	579,857	583,107	0	3,904	0	3,904	0	587,012	0	0	0	8,186	09/16/2046.
38378X P6 2	GNR 2014-166 PL (PROJE 2.500		12/16/2020.	PAID ON PRINCIPAL		1,770,217	1,770,217	1,770,770	1,769,721	0	495	0	495	0	1,770,217	0	0	0	29,778	05/16/2055.
38378Y S8 3	GNR 2014-34 PA (PROJEC 2.471		12/16/2020.	PAID ON PRINCIPAL		1,154,707	1,154,707	1,159,353	1,157,690	0	(2,983)	0	(2,983)	0	1,154,707	0	0	0	12,371	09/16/2053.
38378N 5Q 2	GNR 2014-77 AD (PROJEC 2.750		12/16/2020.	PAID ON PRINCIPAL		2,559,957	2,559,957	2,580,757	2,580,638	0	(20,681)	0	(20,681)	0	2,559,957	0	0	0	43,723	12/16/2047.
38379K H5 0	GNR 2015-130 AH (PROJE 2.900		12/16/2020.	PAID ON PRINCIPAL		2,782,968	2,782,968	2,849,063	2,806,525	0	(23,557)	0	(23,557)	0	2,782,968	0	0	0	42,668	08/16/2047.
38379K PV 4	GNR 2015-70 AB (PROJEC 2.300		12/16/2020.	PAID ON PRINCIPAL		4,661,944	4,661,944	4,618,238	4,638,782	0	23,163	0	23,163	0	4,661,944	0	0	0	57,236	11/16/2048.
38379K RM 2	GNR 2015-86 AC (PROJEC 2.650		12/16/2020.	PAID ON PRINCIPAL		14,387,885	14,387,885	14,476,685	14,425,657	0	(37,772)	0	(37,772)	0	14,387,885	0	0	0	217,841	03/16/2050.
38379R 5R 0	GNR 2017-145A (PROJECT 2.700		12/16/2020.	PAID ON PRINCIPAL		1,816,915	1,816,915	1,816,347	1,815,903	0	1,012	0	1,012	0	1,816,915	0	0	0	37,761	10/16/2051.
38379R ZM 8	GNR 2017-90 AB (PROJEC 2.600		12/16/2020.	PAID ON PRINCIPAL		3,963,940	3,963,940	3,935,449	3,944,164	0	19,776	0	19,776	0	3,963,940	0	0	0	60,305	07/16/2057.
38380M BX 8	GNR 2018-98 A (PROJECT 3.000		12/16/2020.	PAID ON PRINCIPAL		580,274	580,274	580,251	580,129	0	145	0	145	0	580,274	0	0	0	13,128	10/16/2050.
38380M ZX 2	GNR 2019-2 AE (PROJECT 3.250		12/16/2020.	PAID ON PRINCIPAL		4,676,771	4,676,771	4,599,677	4,604,073	0	72,698	0	72,698	0	4,676,771	0	0	0	95,765	03/16/2059.
38380M A9 2	GNR 2019-7 A (PROJECT 3.250		12/16/2020.	PAID ON PRINCIPAL		3,858,453	3,858,453	3,821,074	3,820,296	0	38,156	0	38,156	0	3,858,453	0	0	0	68,551	01/16/2052.
83162C TV 5	SBAP 2011-20B 1 4.220		08/01/2020.	PAID ON PRINCIPAL		855,206	855,206	855,206	852,598	0	2,608	0	2,608	0	855,206	0	0	0	25,971	02/01/2031.
83162C UR 2	SBAP 2012-20C 1 2.510		09/01/2020.	PAID ON PRINCIPAL		1,511,104	1,511,104	1,511,613	1,507,442	0	3,662	0	3,662	0	1,511,104	0	0	0	26,226	03/01/2032.
83162C VY 6	SBAP 2013-20L 1 3.380		12/01/2020.	PAID ON PRINCIPAL		221,852	221,852	221,852	220,505	0	1,347	0	1,347	0	221,852	0	0	0	5,915	12/01/2033.
83162C WK 5	SBAP 2014-20G 1 2.870		07/01/2020.	PAID ON PRINCIPAL		599,703	599,703	605,586	602,718	0	(3,015)	0	(3,015)	0	599,703	0	0	0	13,027	07/01/2034.
83162C XE 8	SBAP 2015-20H 1 2.820		08/01/2020.	PAID ON PRINCIPAL		1,801,518	1,801,518	1,802,710	1,799,037	0	2,481	0	2,481	0	1,801,518	0	0	0	35,284	08/01/2035.
83162C XG 3	SBAP 2015-20I 1 2.820		09/01/2020.	PAID ON PRINCIPAL		2,154,072	2,154,072	2,154,072	2,148,605	0	5,468	0	5,468	0	2,154,072	0	0	0	45,476	09/01/2035.
83162C XN 8	SBAP 2016-20A 1 2.780		07/01/2020.	PAID ON PRINCIPAL		978,475	978,475	978,475	976,923	0	1,552	0	1,552	0	978,475	0	0	0	19,925	01/01/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 YH 0	SBAP 2017-20B 1 2.820	..	08/01/2020.	PAID ON PRINCIPAL		1,866,484	1,866,484	1,874,750	1,870,750	0	(4,265)	0	(4,265)	0	1,866,484	0	0	0	37,736	02/01/2037.
83162C YU 1	SBAP 2017-20H 1 2.750	..	08/01/2020.	PAID ON PRINCIPAL		1,185,044	1,185,044	1,185,044	1,184,034	0	1,010	0	1,010	0	1,185,044	0	0	0	22,727	08/01/2037.
83162C YX 5	SBAP 2017-20J 1 2.850	..	10/01/2020.	PAID ON PRINCIPAL		574,144	574,144	574,144	573,269	0	876	0	876	0	574,144	0	0	0	13,469	10/01/2037.
83162C ZT 3	SBAP 2018-10E 1 3.140	..	09/01/2020.	PAID ON PRINCIPAL		350,993	350,993	350,993	350,522	0	470	0	470	0	350,993	0	0	0	7,812	09/01/2028.
83162C ZY 2	SBAP 2018-10F 1 3.470	..	11/01/2020.	PAID ON PRINCIPAL		192,445	192,445	192,445	192,437	0	8	0	8	0	192,445	0	0	0	5,023	11/01/2028.
83162C ZP 1	SBAP 2018-20G 1 3.540	..	07/01/2020.	PAID ON PRINCIPAL		480,962	480,962	480,286	480,355	0	607	0	607	0	480,962	0	0	0	12,909	07/01/2038.
83162C ZR 7	SBAP 2018-20H 1 3.580	..	08/01/2020.	PAID ON PRINCIPAL		1,172,419	1,172,419	1,167,634	1,167,048	0	5,371	0	5,371	0	1,172,419	0	0	0	30,454	08/01/2038.
83162C ZU 0	SBAP 2018-20I 1 3.530	..	09/01/2020.	PAID ON PRINCIPAL		1,056,575	1,056,575	1,054,439	1,054,132	0	2,443	0	2,443	0	1,056,575	0	0	0	31,801	09/01/2038.
83162C ZZ 9	SBAP 2018-20K 1 3.870	..	11/01/2020.	PAID ON PRINCIPAL		470,998	470,998	470,998	470,922	0	77	0	77	0	470,998	0	0	0	14,454	11/01/2038.
83162C B9 3	SBAP 2019-25E 1 3.070	..	11/01/2020.	PAID ON PRINCIPAL		238,416	238,416	238,416	238,408	0	8	0	8	0	238,416	0	0	0	5,467	05/01/2044.
831641 FB 6	SBIC 2014-10B 1 3.015	..	09/10/2020.	PAID ON PRINCIPAL		3,863,278	3,863,278	3,863,278	3,862,140	0	1,138	0	1,138	0	3,863,278	0	0	0	72,016	09/10/2024.
831641 FE 0	SBIC 2015-10B 1 2.829	..	09/10/2020.	PAID ON PRINCIPAL		3,554,249	3,554,249	3,554,249	3,553,376	0	873	0	873	0	3,554,249	0	0	0	75,179	09/10/2025.
0599999. Total - Bonds - U.S. Government						179,548,436	179,548,436	182,655,599	179,235,324	0	313,113	0	313,113	0	179,548,436	0	0	0	3,490,452	XXX
Bonds - All Other Government																				
110709 8X 3	BRITISH COLUMBIA (PROV 3.700	..	12/18/2020.	MATURED		9,000,000	9,000,000	8,969,530	8,996,547	0	3,453	0	3,453	0	9,000,000	0	0	0	333,000	12/18/2020.
62620D AA 9	BRITISH COLUMBIA MUNIC 4.450	..	06/01/2020.	MATURED		3,000,000	3,000,000	3,165,720	3,008,884	0	(8,884)	0	(8,884)	0	3,000,000	0	0	0	66,750	06/01/2020.
135087 YZ 1	CANADA TREASURY BONDS 3.500	..	06/01/2020.	MATURED		29,000,000	29,000,000	31,059,910	29,107,541	0	(107,541)	0	(107,541)	0	29,000,000	0	0	0	507,500	06/01/2020.
683234 8J 0	ONTARIO (PROVINCE OF) 4.200	..	06/02/2020.	MATURED		2,000,000	2,000,000	2,218,000	2,012,012	0	(12,012)	0	(12,012)	0	2,000,000	0	0	0	42,000	06/02/2020.
705464 EK 7	PEEL (REGIONAL MUNICIP 2.800	..	06/20/2020.	MATURED		1,000,000	1,000,000	999,240	999,933	0	67	0	67	0	1,000,000	0	0	0	14,000	06/20/2020.
803854 JS 8	SASKATCHEWAN (PROVINCE 3.900	..	07/28/2020.	MATURED		8,000,000	8,000,000	8,373,010	8,028,472	0	(28,472)	0	(28,472)	0	8,000,000	0	0	0	312,000	07/28/2020.
45950K CG 3	INTERNATIONAL FINANCE 1.625	D	07/16/2020.	MATURED		6,000,000	6,000,000	5,965,650	5,995,797	0	4,203	0	4,203	0	6,000,000	0	0	0	97,560	07/16/2020.
G4527H CZ 2	UK GILT TREASURY 2.000	B	07/22/2020.	MATURED		1,846,575	1,846,575	1,954,658	1,935,794	0	(12,722)	0	(12,722)	(14,555)	1,908,517	(61,942)	0	(61,942)	37,494	07/22/2020.
G92450 UG 1	UK GILT TREASURY 4.750	B	03/07/2020.	MATURED		916,571	916,571	951,012	941,552	0	(6,733)	0	(6,733)	(22,929)	911,890	4,681	0	4,681	21,769	03/07/2020.
91086Q BC 1	UNITED MEXICAN STATES 4.000	D	01/07/2020.	GOLDMAN SACHS & CO		1,058,080	1,000,000	995,430	998,018	0	17	0	17	0	998,035	0	60,045	60,045	11,222	10/02/2023.
1099999. Total - Bonds - All Other Government						61,821,226	61,763,146	64,652,160	62,024,551	0	(168,625)	0	(168,625)	(37,484)	61,818,442	(57,261)	60,045	2,783	1,443,295	XXX
Bonds - U.S. States, Territories and Possessions																				
612103 PG 0	MONTANA GENERAL OBLIGA 3.000	..	08/01/2020.	MATURED		250,000	250,000	248,250	249,881	0	119	0	119	0	250,000	0	0	0	7,500	08/01/2020.
644682 2H 8	NEW HAMPSHIRE GENERAL 5.000	..	01/15/2020.	MUNI CENTER		769,028	650,000	777,043	717,128	0	(573)	0	(573)	0	716,555	0	52,473	52,473	4,153	12/01/2034.
68608K A8 1	OREGON GO BRD HIGHER E 5.000	..	08/03/2020.	REDEEMED		2,220,000	2,220,000	2,442,400	2,235,138	0	(15,138)	0	(15,138)	0	2,220,000	0	0	0	111,617	08/01/2027.
68608K A9 9	OREGON GO BRD HIGHER E 5.000	..	08/03/2020.	REDEEMED		2,250,000	2,250,000	2,459,408	2,264,297	0	(14,297)	0	(14,297)	0	2,250,000	0	0	0	113,125	08/01/2028.
68608K B2 3	OREGON GO BRD HIGHER E 5.000	..	08/03/2020.	REDEEMED		1,540,000	1,540,000	1,672,471	1,549,070	0	(9,070)	0	(9,070)	0	1,540,000	0	0	0	77,428	08/01/2029.
1799999. Total - Bonds - U.S. States, Territories & Possessions						7,029,028	6,910,000	7,599,570	7,015,515	0	(38,960)	0	(38,960)	0	6,976,555	0	52,473	52,473	313,822	XXX
Bonds - U.S. Political Subdivisions of States																				
052430 KK 0	AUSTIN ISD GENERAL OBL 5.000	..	01/02/2020.	MUNI CENTER		240,416	200,000	238,780	223,249	0	(53)	0	(53)	0	223,196	0	17,220	17,220	4,306	08/01/2029.
073900 F2 3	BEAUFORT CO SCHOOL DIS 3.500	..	01/14/2020.	RBC CAPITAL MARKETS		930,173	835,000	878,629	859,260	0	(178)	0	(178)	0	859,082	0	71,091	71,091	10,959	03/01/2028.
145628 B6 9	CARROLLTON-FARMERS BRA 5.000	..	12/30/2019.	MUNI CENTER		0	0	0	0	0	(10)	0	(10)	0	(10)	0	10	10	3,806	02/15/2031.
165573 WT 9	CHESTER CO GENERAL OBL 3.800	..	07/15/2020.	REDEEMED		1,930,000	1,930,000	1,930,000	1,930,000	0	0	0	0	0	1,930,000	0	0	0	73,340	07/15/2024.
165573 WU 6	CHESTER CO GENERAL OBL 3.850	..	07/15/2020.	REDEEMED		7,075,000	7,075,000	7,075,000	7,075,000	0	0	0	0	0	7,075,000	0	0	0	272,388	07/15/2025.
194738 8V 5	COLLIN CO GENERAL OBLI 5.000	..	02/21/2020.	MUNI CENTER		108,640	100,000	114,497	104,748	0	(325)	0	(325)	0	104,423	0	4,217	4,217	2,639	02/15/2032.
199492 LP 2	COLUMBUS GENERAL OBLIG 3.250	..	01/23/2020.	RBC CAPITAL MARKETS		109,801	100,000	102,568	101,285	0	(18)	0	(18)	0	101,268	0	8,533	8,533	1,463	08/15/2028.
208418 MN 0	CONROE ISD GENERAL OBL 5.000	..	02/15/2020.	REDEEMED		1,400,000	1,400,000	1,490,328	1,401,348	0	(1,348)	0	(1,348)	0	1,400,000	0	0	0	35,000	02/15/2024.
208418 MP 5	CONROE ISD GENERAL OBL 5.000	..	02/15/2020.	REDEEMED		1,000,000	1,000,000	1,053,800	1,000,790	0	(790)	0	(790)	0	1,000,000	0	0	0	25,000	02/15/2025.

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
208418 MR 1	CONROE ISD GENERAL OBL 5.000		02/15/2020.	REDEEMED		2,000,000	2,000,000	2,069,960	2,000,959	0	(959)	0	(959)	0	2,000,000	0	0	0	50,000	02/15/2027.
208418 MS 9	CONROE ISD GENERAL OBL 5.000		02/15/2020.	REDEEMED		2,500,000	2,500,000	2,568,925	2,500,889	0	(889)	0	(889)	0	2,500,000	0	0	0	62,500	02/15/2028.
231237 YY 8	CUPERTINO USD GO REF S 5.000		08/01/2020.	MATURED		550,000	550,000	618,811	554,993	0	(4,993)	0	(4,993)	0	550,000	0	0	0	27,500	08/01/2020.
23410N BB 0	DAKOTA CO CMNTY DEV AG 5.000		01/01/2020.	MATURED		500,000	500,000	572,085	500,000	0	0	0	0	0	500,000	0	0	0	12,500	01/01/2020.
235308 SL 8	DALLAS ISD GENERAL OBL 3.000		01/08/2020.	MUNI CENTER		313,977	300,000	309,159	302,713	0	(24)	0	(24)	0	302,689	0	11,288	11,288	3,625	08/15/2030.
238388 LC 4	DAVENPORT GENERAL OBLI 4.000		06/01/2020.	REDEEMED		1,950,000	1,950,000	2,134,451	1,960,292	0	(10,292)	0	(10,292)	0	1,950,000	0	0	0	39,000	06/01/2026.
248775 2X 5	DENTON CO GO LTD REF S 4.000		01/08/2020.	MUNI CENTER		528,112	460,000	518,613	496,716	0	(152)	0	(152)	0	496,564	0	31,548	31,548	8,944	07/15/2028.
270083 J2 5	EANES ISD GEN OBLIGATI 5.000		08/01/2020.	REDEEMED		910,000	910,000	993,402	916,264	0	(6,264)	0	(6,264)	0	910,000	0	0	0	45,500	08/01/2028.
270083 J3 3	EANES ISD GEN OBLIGATI 5.000		08/01/2020.	REDEEMED		475,000	475,000	515,513	478,051	0	(3,051)	0	(3,051)	0	475,000	0	0	0	23,750	08/01/2029.
270083 J4 1	EANES ISD GEN OBLIGATI 5.000		08/01/2020.	REDEEMED		535,000	535,000	586,565	538,885	0	(3,885)	0	(3,885)	0	535,000	0	0	0	26,750	08/01/2030.
270083 K3 1	EANES ISD GEN OBLIGATI 5.000		08/01/2020.	REDEEMED		865,000	865,000	949,822	871,353	0	(6,353)	0	(6,353)	0	865,000	0	0	0	43,250	08/01/2027.
270083 M8 8	EANES ISD GEN OBLIGATI 5.000		08/01/2020.	REDEEMED		1,400,000	1,400,000	1,528,310	1,409,637	0	(9,637)	0	(9,637)	0	1,400,000	0	0	0	70,000	08/01/2028.
270083 M9 6	EANES ISD GEN OBLIGATI 5.000		08/01/2020.	REDEEMED		880,000	880,000	955,055	885,652	0	(5,652)	0	(5,652)	0	880,000	0	0	0	44,000	08/01/2029.
270083 N2 0	EANES ISD GEN OBLIGATI 5.000		08/01/2020.	REDEEMED		895,000	895,000	964,971	900,285	0	(5,285)	0	(5,285)	0	895,000	0	0	0	44,750	08/01/2030.
270083 N8 7	EANES ISD GEN OBLIGATI 5.000		08/01/2020.	REDEEMED		730,000	730,000	801,584	735,362	0	(5,362)	0	(5,362)	0	730,000	0	0	0	36,500	08/01/2027.
270083 N9 5	EANES ISD GEN OBLIGATI 5.000		09/16/2020.	REDEEMED		1,295,000	1,295,000	1,413,687	1,303,914	0	(8,914)	0	(8,914)	0	1,295,000	0	0	0	72,844	08/01/2028.
270083 P2 8	EANES ISD GEN OBLIGATI 5.000		09/16/2020.	REDEEMED		540,000	540,000	586,057	543,468	0	(3,468)	0	(3,468)	0	540,000	0	0	0	30,375	08/01/2029.
270083 P3 6	EANES ISD GEN OBLIGATI 5.000		09/16/2020.	REDEEMED		545,000	545,000	587,608	548,218	0	(3,218)	0	(3,218)	0	545,000	0	0	0	30,656	08/01/2030.
270083 P9 3	EANES ISD GEN OBLIGATI 5.000		09/16/2020.	REDEEMED		1,835,000	1,835,000	2,014,940	1,848,478	0	(13,478)	0	(13,478)	0	1,835,000	0	0	0	103,219	08/01/2027.
303820 6V 1	FAIRFAX CO GEN OBLIG S 3.000		04/01/2020.	REDEEMED		2,510,000	2,510,000	2,525,010	2,512,423	0	(2,423)	0	(2,423)	0	2,510,000	0	0	0	37,650	04/01/2028.
346623 CQ 2	FORSYTH CO GENERAL OBL 3.000		01/02/2020.	MUNI CENTER		107,180	100,000	104,115	101,998	0	(6)	0	(6)	0	101,992	0	5,188	5,188	542	05/01/2029.
346623 CT 6	FORSYTH CO GENERAL OBL 3.000		02/11/2020.	RBC CAPITAL MARKETS		270,073	250,000	256,240	253,042	0	(78)	0	(78)	0	252,964	0	17,108	17,108	2,125	05/01/2032.
410774 QQ 9	HANOVER CO GEN OBLIGAT 4.000		01/15/2020.	MATURED		570,000	570,000	614,198	570,189	0	(189)	0	(189)	0	570,000	0	0	0	11,400	01/15/2020.
414005 TA 6	HARRIS CO GO REF S2014 5.000		01/15/2020.	MUNI CENTER		117,855	100,000	117,823	109,066	0	(79)	0	(79)	0	108,987	0	8,868	8,868	1,472	10/01/2032.
425507 CE 8	HENNEPIN CO GENERAL OB 5.000		01/15/2020.	MUNI CENTER		223,228	200,000	231,128	212,063	0	(178)	0	(178)	0	211,885	0	11,343	11,343	1,278	12/01/2037.
426056 YF 8	HENRICO CO PUB IMPT GO 5.000		07/15/2020.	REDEEMED		3,000,000	3,000,000	3,458,460	3,028,260	0	(28,260)	0	(28,260)	0	3,000,000	0	0	0	150,000	07/15/2022.
447819 DF 7	HURST EULESS BEDFORD I 5.000		08/15/2020.	REDEEMED		3,540,000	3,540,000	3,804,757	3,561,381	0	(21,381)	0	(21,381)	0	3,540,000	0	0	0	177,000	08/15/2030.
447819 DG 5	HURST EULESS BEDFORD I 5.000		08/15/2020.	REDEEMED		4,295,000	4,295,000	4,582,851	4,318,309	0	(23,309)	0	(23,309)	0	4,295,000	0	0	0	214,750	08/15/2031.
447819 DL 4	HURST EULESS BEDFORD I 5.000		08/15/2020.	REDEEMED		5,835,000	5,835,000	6,136,494	5,859,528	0	(24,528)	0	(24,528)	0	5,835,000	0	0	0	291,750	08/15/2033.
454272 JP 1	INDIAN HILL EXEMPT SD 2.500		01/03/2020.	MUNI CENTER		106,857	100,000	106,423	103,950	0	(13)	0	(13)	0	103,937	0	2,920	2,920	250	12/01/2025.
462668 GR 9	IREDELL CO GENERAL OBL 3.000		02/07/2020.	RBC CAPITAL MARKETS		219,686	200,000	206,550	203,897	0	(76)	0	(76)	0	203,821	0	15,865	15,865	2,167	04/01/2028.
499512 7S 4	KNOX CO GENERAL OBLIGA 3.000		01/15/2020.	MUNI CENTER		161,622	150,000	153,261	151,860	0	(18)	0	(18)	0	151,841	0	9,781	9,781	575	06/01/2030.
581646 R6 5	MCKINNEY GENERAL OBLIG 4.000		09/08/2020.	REDEEMED		1,260,000	1,260,000	1,341,598	1,262,117	0	(2,117)	0	(2,117)	0	1,260,000	0	0	0	53,620	08/15/2028.
584002 SQ 3	MECKLENBURG CO GENERAL 3.000		02/07/2020.	RBC CAPITAL MARKETS		349,511	330,000	333,138	331,083	0	(15)	0	(15)	0	331,068	0	18,443	18,443	3,813	03/01/2030.
602245 D2 5	MILWAUKEE CO GENERAL O 3.000		01/16/2020.	MUNI CENTER		108,594	100,000	100,933	100,527	0	(6)	0	(6)	0	100,521	0	8,073	8,073	917	10/01/2028.
642543 UB 6	NEW BRAUNFELS ISD GO R 5.000		02/20/2020.	REDEEMED		1,050,000	1,050,000	1,186,931	1,051,584	0	(1,584)	0	(1,584)	0	1,050,000	0	0	0	29,021	02/01/2033.
66702R BT 8	NORTHSIDE ISD GO REF S 5.000		02/15/2020.	REDEEMED		125,000	125,000	136,749	125,193	0	(193)	0	(193)	0	125,000	0	0	0	3,125	02/15/2031.
668844 MG 5	NORWALK GENERAL OBLIGA 2.625		02/07/2020.	VARIOUS		311,021	300,000	307,812	303,427	0	(87)	0	(87)	0	303,340	0	7,681	7,681	4,156	07/15/2030.
720611 VB 5	PIERCE CO SD#403 BETHE 4.000		06/16/2020.	REDEEMED		1,000,000	1,000,000	1,102,330	1,008,584	0	(8,584)	0	(8,584)	0	1,000,000	0	0	0	21,667	12/01/2022.
731197 N3 9	POLK CO GO REF S2015B 3.500		06/08/2020.	REDEEMED		3,825,000	3,825,000	3,845,923	3,826,731	0	(1,731)	0	(1,731)	0	3,825,000	0	0	0	69,541	06/01/2031.
734260 Y7 1	PORT HOUSTON (HARRIS C 5.000		09/14/2020.	REDEEMED		2,035,000	2,035,000	2,196,620	2,035,034	0	(34)	0	(34)	0	2,035,000	0	0	0	96,945	10/01/2027.
734260 Y8 9	PORT HOUSTON (HARRIS C 5.000		09/14/2020.	REDEEMED		2,310,000	2,310,000	2,480,062	2,310,031	0	(31)	0	(31)	0	2,310,000	0	0	0	110,046	10/01/2028.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
783243 8D 3	RUTHERFORD CO GENERAL 5.000	..	04/01/2020.	MATURED		975,000	975,000	1,149,915	983,958	0	(8,958)	0	(8,958)	0	975,000	0	0	0	24,375	04/01/2020.
94766P EL 1	WEBER SCHOOL DISTRICT 3.500	..	02/04/2020.	MUNI CENTER		213,100	200,000	208,270	203,003	0	(118)	0	(118)	0	202,885	0	10,215	10,215	992	06/15/2031.
95988L 2V 0	WESTERN TECH COLLEGE D 4.000	..	04/01/2020.	REDEEMED		150,000	150,000	151,712	150,060	0	(60)	0	(60)	0	150,000	0	0	0	3,000	04/01/2027.
969887 ZU 5	WILLIAMSON CO GENERAL 5.000	..	02/15/2020.	REDEEMED		4,795,000	4,795,000	4,869,994	4,795,756	0	(756)	0	(756)	0	4,795,000	0	0	0	119,875	02/15/2033.
2499999. Total - Bonds - U.S. Political Subdivisions of States						71,504,846	71,110,000	75,282,413	71,464,865	0	(219,413)	0	(219,413)	0	71,245,452	0	259,393	259,393	2,636,614	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
071268 DE 3	BATON ROUGE PUB IMP SA 5.000	..	12/03/2020.	TRAVELERS P/C OF AMERICA		1,239,740	1,000,000	1,247,510	1,165,384	0	(21,722)	0	(21,722)	0	1,143,662	0	96,078	96,078	66,944	08/01/2030.
071268 DG 8	BATON ROUGE PUB IMP SA 5.000	..	12/03/2020.	TRAVELERS P/C OF AMERICA		1,228,690	1,000,000	1,237,190	1,158,758	0	(20,793)	0	(20,793)	0	1,137,965	0	90,725	90,725	66,944	08/01/2032.
071268 DH 6	BATON ROUGE PUB IMP SA 3.750	..	12/03/2020.	TRAVELERS P/C OF AMERICA		1,123,540	1,000,000	1,070,330	1,047,532	0	(6,133)	0	(6,133)	0	1,041,399	0	82,141	82,141	50,208	08/01/2033.
071268 DJ 2	BATON ROUGE PUB IMP SA 3.750	..	12/03/2020.	TRAVELERS P/C OF AMERICA		3,017,292	2,690,000	2,859,578	2,804,757	0	(14,777)	0	(14,777)	0	2,789,980	0	227,312	227,312	135,060	08/01/2034.
071268 DK 9	BATON ROUGE PUB IMP SA 3.750	..	12/03/2020.	TRAVELERS P/C OF AMERICA		2,860,297	2,555,000	2,702,194	2,654,707	0	(12,821)	0	(12,821)	0	2,641,887	0	218,410	218,410	128,282	08/01/2035.
071268 DL 7	BATON ROUGE PUB IMP SA 3.750	..	12/03/2020.	TRAVELERS P/C OF AMERICA		3,350,400	3,000,000	3,159,300	3,108,016	0	(13,873)	0	(13,873)	0	3,094,143	0	256,257	256,257	150,625	08/01/2036.
67109P AA 1	COOK & DUPAGE COS (OAK 8.000	..	07/22/2020.	VARIOUS		152,500	152,500	1	1	0	152,499	0	152,499	0	152,500	0	0	0	9,232	02/01/2023.
311450 FL 9	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.
414158 NU 5	HARRIS CO HSG FIN CORP 6.700	..	06/01/2020.	REDEEMED		18,000	18,000	17,770	17,999	0	1	0	1	0	18,000	0	0	0	603	06/01/2025.
474750 WB 8	JEFFERSON PARISH SCH B 4.000	..	12/03/2020.	TRAVELERS P/C OF AMERICA		5,093,317	4,520,000	5,091,328	4,895,032	0	(53,302)	0	(53,302)	0	4,841,730	0	251,587	251,587	242,071	02/01/2033.
474750 WC 6	JEFFERSON PARISH SCH B 4.000	..	12/03/2020.	TRAVELERS P/C OF AMERICA		5,340,235	4,750,000	5,324,370	5,127,413	0	(53,560)	0	(53,560)	0	5,073,853	0	266,382	266,382	254,389	02/01/2034.
485512 LT 2	KANSAS TURNPIKE AUTH R 4.000	..	09/01/2020.	REDEEMED		1,965,000	1,965,000	2,156,941	1,982,098	0	(17,098)	0	(17,098)	0	1,965,000	0	0	0	78,600	09/01/2024.
485512 LV 7	KANSAS TURNPIKE AUTH R 4.000	..	09/01/2020.	REDEEMED		1,765,000	1,765,000	1,907,559	1,777,788	0	(12,788)	0	(12,788)	0	1,765,000	0	0	0	70,600	09/01/2026.
542424 SZ 0	LONG BEACH HARBOR REV 5.000	..	05/15/2020.	REDEEMED		6,400,000	6,400,000	6,858,048	6,420,029	0	(20,029)	0	(20,029)	0	6,400,000	0	0	0	160,000	05/15/2026.
542424 TB 2	LONG BEACH HARBOR REV 5.000	..	05/15/2020.	REDEEMED		2,890,000	2,890,000	3,077,301	2,898,189	0	(8,189)	0	(8,189)	0	2,890,000	0	0	0	72,250	05/15/2027.
576051 GW 0	MASSACHUSETTS WATER RE 4.000	..	01/08/2020.	MUNI CENTER		310,293	280,000	302,464	290,299	0	(67)	0	(67)	0	290,232	0	20,061	20,061	4,947	08/01/2029.
59455T U3 4	MICHIGAN MUN BD AUTH C 5.000	..	10/01/2020.	MATURED		690,000	690,000	742,309	690,000	0	0	0	0	0	690,000	0	0	0	34,500	10/01/2020.
59455T 2P 6	MICHIGAN MUN BD AUTH D 5.000	..	10/01/2020.	REDEEMED		570,000	570,000	589,745	570,000	0	0	0	0	0	570,000	0	0	0	28,500	10/01/2021.
59455T 2S 0	MICHIGAN MUN BD AUTH D 5.000	..	10/01/2020.	REDEEMED		365,000	365,000	386,415	365,000	0	0	0	0	0	365,000	0	0	0	18,250	10/01/2024.
64465P KW 7	NEW HAMPSHIRE MUN BOND 5.000	..	08/15/2020.	MATURED		500,000	500,000	572,885	502,189	0	(2,189)	0	(2,189)	0	500,000	0	0	0	25,000	08/15/2020.
649906 BE 3	NEW YORK DORM AUTH (CO 5.000	..	10/01/2020.	MATURED		5,000,000	5,000,000	5,744,750	5,066,299	0	(66,299)	0	(66,299)	0	5,000,000	0	0	0	250,000	10/01/2020.
64985H CC 9	NEW YORK ENVIRONMENTAL 5.000	..	12/17/2020.	REDEEMED		2,705,000	2,705,000	2,984,886	2,714,514	0	(9,514)	0	(9,514)	0	2,705,000	0	0	0	158,543	10/15/2029.
659079 BQ 9	NORTH DAVIS CO SWR DIS 3.500	..	01/27/2020.	RBC CAPITAL MARKETS		105,555	100,000	105,131	101,312	0	(45)	0	(45)	0	101,267	0	4,288	4,288	1,439	03/01/2031.
679200 S9 7	OKLAHOMA WTR RES BRD S 5.000	..	10/01/2020.	REDEEMED		1,765,000	1,765,000	1,951,843	1,781,065	0	(16,065)	0	(16,065)	0	1,765,000	0	0	0	88,250	10/01/2026.
679200 T3 9	OKLAHOMA WTR RES BRD S 5.000	..	10/01/2020.	REDEEMED		1,940,000	1,940,000	2,117,646	1,955,363	0	(15,363)	0	(15,363)	0	1,940,000	0	0	0	97,000	10/01/2028.
679200 T4 7	OKLAHOMA WTR RES BRD S 5.000	..	10/01/2020.	REDEEMED		2,040,000	2,040,000	2,212,380	2,054,950	0	(14,950)	0	(14,950)	0	2,040,000	0	0	0	102,000	10/01/2029.
679200 T9 6	OKLAHOMA WTR RES BRD S 5.000	..	10/01/2020.	REDEEMED		1,495,000	1,495,000	1,664,070	1,509,493	0	(14,493)	0	(14,493)	0	1,495,000	0	0	0	74,750	10/01/2025.
679200 U2 9	OKLAHOMA WTR RES BRD S 5.000	..	10/01/2020.	REDEEMED		1,465,000	1,465,000	1,609,566	1,477,468	0	(12,468)	0	(12,468)	0	1,465,000	0	0	0	73,250	10/01/2027.
679200 U3 7	OKLAHOMA WTR RES BRD S 5.000	..	10/01/2020.	REDEEMED		740,000	740,000	798,638	745,096	0	(5,096)	0	(5,096)	0	740,000	0	0	0	37,000	10/01/2030.
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.
812643 EB 6	SEATTLE LIGHT & POWER 5.000	..	02/01/2020.	REDEEMED		2,500,000	2,500,000	2,715,625	2,502,073	0	(2,073)	0	(2,073)	0	2,500,000	0	0	0	62,500	02/01/2025.
812643 PC 2	SEATTLE LIGHT & POWER 5.000	..	02/01/2020.	REDEEMED		445,000	445,000	512,645	445,790	0	(790)	0	(790)	0	445,000	0	0	0	11,125	02/01/2024.
812643 PG 3	SEATTLE LIGHT & POWER 5.000	..	02/01/2020.	REDEEMED		1,902,000	1,902,000	2,189,563	1,905,144	0	(3,144)	0	(3,144)	0	1,902,000	0	0	0	47,550	02/01/2024.
882135 2P 0	TEXAS A & M UNIV FIN S 5.000	..	05/15/2020.	REDEEMED		3,120,000	3,120,000	3,344,827	3,129,880	0	(9,880)	0	(9,880)	0	3,120,000	0	0	0	78,000	05/15/2031.
89658H WY 2	TRINITY RIVER AUTH REG 2.375	..	01/14/2020.	RBC CAPITAL MARKETS		253,378	250,000	247,243	247,271	0	8	0	8	0	247,279	0	6,098	6,098	1,171	08/01/2033.
915137 3F 8	UNIV OF TEXAS FING SYS 5.000	..	02/15/2020.	REDEEMED		10,000,000	10,000,000	11,057,700	10,041,530	0	(41,530)	0	(41,530)	0	10,000,000	0	0	0	250,000	08/15/2024.

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
92817L MF 7	VIRGINIA RES AUTH CLEA 5.000	..	10/01/2020.	REDEEMED		6,740,000	6,740,000	7,433,007	6,804,840	0	(64,840)	0	(64,840)	0	6,740,000	0	0	0	337,000	10/01/2029.
977228 AD 7	WISE CO INDUSTRIAL DEV 1.875	..	06/01/2020.	REDEEMED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	54,688	11/01/2040.
31349G 5Z 8	FH (ARM) #755364 3.684	..	12/15/2020.	PAID ON PRINCIPAL		7,225	7,225	7,284	7,205	0	20	0	20	0	7,225	0	0	0	168	01/15/2029.
31349S KR 3	FH (3/1 ARM) #781204 3.783	..	12/15/2020.	PAID ON PRINCIPAL		63,405	63,405	63,326	63,204	0	202	0	202	0	63,405	0	0	0	2,064	02/15/2034.
31295N AQ 1	FH (5/1 ARM) #789015 3.855	..	12/15/2020.	PAID ON PRINCIPAL		2,838	2,838	2,847	2,829	0	9	0	9	0	2,838	0	0	0	72	02/15/2032.
3128MJ ZQ 6	FHLMC GOLD PASS THRU 3.000	..	12/15/2020.	PAID ON PRINCIPAL		1,655,942	1,655,942	1,676,382	1,676,048	0	(20,107)	0	(20,107)	0	1,655,942	0	0	0	32,808	03/15/2047.
31335G NC 5	FHLMC GOLD PASSTHRU 6.500	..	12/15/2020.	PAID ON PRINCIPAL		3,470	3,470	3,240	3,354	0	116	0	116	0	3,470	0	0	0	123	04/15/2026.
31294M GB 1	FHLMC GOLD PASSTHRU 3.500	..	12/15/2020.	PAID ON PRINCIPAL		247,865	247,865	249,066	248,773	0	(908)	0	(908)	0	247,865	0	0	0	5,019	05/15/2026.
3128MM QB 2	FHLMC GOLD PASSTHRU 2.500	..	12/15/2020.	PAID ON PRINCIPAL		388,434	388,434	405,064	397,775	0	(9,341)	0	(9,341)	0	388,434	0	0	0	5,584	11/15/2027.
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500	..	12/15/2020.	PAID ON PRINCIPAL		53,655	53,655	55,739	54,421	0	(766)	0	(766)	0	53,655	0	0	0	1,687	04/15/2022.
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.
31335B T8 9	FHLMC GOLD PASSTHRU 3.500	..	12/15/2020.	PAID ON PRINCIPAL		2,523,912	2,523,912	2,502,222	2,503,013	0	20,899	0	20,899	0	2,523,912	0	0	0	54,363	12/15/2044.
3132GR LV 1	FHLMC GOLD PASSTHRU 3.500	..	12/15/2020.	PAID ON PRINCIPAL		549,886	549,886	563,719	562,333	0	(12,447)	0	(12,447)	0	549,886	0	0	0	11,953	02/15/2042.
3132GS LQ 0	FHLMC GOLD PASSTHRU 3.500	..	12/15/2020.	PAID ON PRINCIPAL		951,478	951,478	975,711	969,291	0	(17,813)	0	(17,813)	0	951,478	0	0	0	20,173	03/15/2042.
3128MJ TB 6	FHLMC GOLD PASSTHRU 3.500	..	12/15/2020.	PAID ON PRINCIPAL		700,765	700,765	691,458	692,894	0	7,871	0	7,871	0	700,765	0	0	0	15,173	09/15/2043.
3133G6 7K 5	FHLMC PASS T #QN0898 2.500	..	12/25/2020.	PAID ON PRINCIPAL		3,129,700	3,129,700	3,152,684	3,152,174	0	(22,474)	0	(22,474)	0	3,129,700	0	0	0	50,806	11/25/2034.
3132D5 3W 0	FHLMC PASS T #SB8013 2.500	..	12/25/2020.	PAID ON PRINCIPAL		8,973,058	8,973,058	9,091,913	9,087,350	0	(114,292)	0	(114,292)	0	8,973,058	0	0	0	139,978	09/25/2034.
3132DM BB 0	FHLMC PASS T #SD0034 3.000	..	12/25/2020.	PAID ON PRINCIPAL		1,365,910	1,365,910	1,384,371	1,384,281	0	(18,371)	0	(18,371)	0	1,365,910	0	0	0	27,301	09/25/2047.
3132DM EV 3	FHLMC PASS T #SD0148 2.500	..	12/25/2020.	PAID ON PRINCIPAL		2,592,471	2,592,471	2,588,420	2,588,418	0	4,052	0	4,052	0	2,592,471	0	0	0	44,266	04/25/2048.
3132A5 F9 1	FHLMC PASS T #ZS4692 2.500	..	12/25/2020.	PAID ON PRINCIPAL		1,128,623	1,128,623	1,133,296	1,133,839	0	(5,216)	0	(5,216)	0	1,128,623	0	0	0	18,925	12/25/2046.
3133T5 LL 5	FHR 1727 I CMO 6.500	..	12/15/2020.	PAID ON PRINCIPAL		176,089	176,089	175,677	175,643	0	446	0	446	0	176,089	0	0	0	5,923	05/15/2024.
3133TB JR 2	FHR 1998 PE CMO 7.500	..	12/17/2020.	PAID ON PRINCIPAL		17,135	17,135	17,777	17,331	0	(196)	0	(196)	0	17,135	0	0	0	739	10/17/2027.
3137BA HX 3	FHR 4345 AB CMO 3.000	..	12/15/2020.	PAID ON PRINCIPAL		1,492,185	1,492,185	1,520,396	1,507,181	0	(14,996)	0	(14,996)	0	1,492,185	0	0	0	27,304	02/15/2040.
3137BD GH 3	FHR 4388 TP CMO 3.000	..	12/15/2020.	PAID ON PRINCIPAL		3,078,263	3,078,263	3,157,624	3,158,234	0	(79,971)	0	(79,971)	0	3,078,263	0	0	0	50,936	09/15/2044.
3137BL EJ 3	FHR 4510 HB CMO 2.000	..	12/15/2020.	PAID ON PRINCIPAL		3,590,171	3,590,171	3,545,574	3,545,796	0	44,375	0	44,375	0	3,590,171	0	0	0	45,413	03/15/2040.
3137BS NF 6	FHR 4624 G CMO 2.500	..	12/15/2020.	PAID ON PRINCIPAL		17,205,653	17,205,653	17,319,237	17,278,521	0	(72,869)	0	(72,869)	0	17,205,653	0	0	0	297,296	05/15/2034.
3137FA 3G 1	FHR 4710 CA CMO 3.000	..	12/15/2020.	PAID ON PRINCIPAL		7,863,927	7,863,927	8,054,381	8,007,120	0	(143,193)	0	(143,193)	0	7,863,927	0	0	0	147,676	12/15/2043.
3137FC H9 8	FHR 4736 AB CMO 2.500	..	12/15/2020.	PAID ON PRINCIPAL		2,878,200	2,878,200	2,878,762	2,878,592	0	(392)	0	(392)	0	2,878,200	0	0	0	41,268	12/15/2047.
3137FC HH 0	FHR 4736 CT CMO 3.000	..	12/15/2020.	PAID ON PRINCIPAL		2,833,606	2,833,606	2,874,781	2,871,074	0	(37,468)	0	(37,468)	0	2,833,606	0	0	0	48,443	12/15/2047.
3137FP K2 0	FHR 4929 CP CMO 2.500	..	12/25/2020.	PAID ON PRINCIPAL		2,973,456	2,973,456	2,981,819	2,981,645	0	(8,189)	0	(8,189)	0	2,973,456	0	0	0	54,284	10/25/2048.
31385S B4 9	FN (ARM) #550959 3.467	..	12/25/2020.	PAID ON PRINCIPAL		66,504	66,504	67,555	66,490	0	14	0	14	0	66,504	0	0	0	734	08/25/2029.
31379X VF 9	FN (10/1 ARM #432714 3.398	..	12/25/2020.	PAID ON PRINCIPAL		17,801	17,801	18,074	17,687	0	113	0	113	0	17,801	0	0	0	416	12/25/2027.
31405T ZC 9	FN (10/1 ARM #799139 1.788	..	12/25/2020.	PAID ON PRINCIPAL		8,335	8,335	8,373	8,321	0	15	0	15	0	8,335	0	0	0	142	04/25/2035.
31402D GG 9	FN (3/1 ARM) #725699 2.575	..	12/25/2020.	PAID ON PRINCIPAL		9,794	9,794	9,837	9,757	0	37	0	37	0	9,794	0	0	0	217	08/25/2034.
31404M BN 7	FN (3/1 ARM) #772345 3.379	..	12/25/2020.	PAID ON PRINCIPAL		494,164	494,164	494,473	493,215	0	949	0	949	0	494,164	0	0	0	8,447	03/25/2034.
31405N 4F 9	FN (3/1 ARM) #794722 2.079	..	12/25/2020.	PAID ON PRINCIPAL		9,395	9,395	9,319	9,371	0	24	0	24	0	9,395	0	0	0	182	10/25/2034.
31385H 6B 3	FN (5/1 ARM) #545466 2.280	..	12/25/2020.	PAID ON PRINCIPAL		388	388	390	388	0	0	0	0	0	388	0	0	0	7	01/25/2032.
31389D W4 5	FN (5/1 ARM) #622667 2.125	..	12/25/2020.	PAID ON PRINCIPAL		71,351	71,351	71,696	71,264	0	87	0	87	0	71,351	0	0	0	1,564	12/25/2031.
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000	..	12/25/2020.	PAID ON PRINCIPAL		25,426	25,426	26,253	25,330	0	97	0	97	0	25,426	0	0	0	937	12/25/2041.
31359V YH 0	FNGT 99-T2 A1 CMO 7.500	..	12/19/2020.	PAID ON PRINCIPAL		15,546	15,546	16,182	15,729	0	(183)	0	(183)	0	15,546	0	0	0	584	01/19/2039.
31417G F2 7	FNMA PASS TH #AB9184 3.000	..	12/25/2020.	PAID ON PRINCIPAL		2,730,847	2,730,847	2,772,450	2,770,899	0	(40,051)	0	(40,051)	0	2,730,847	0	0	0	54,538	04/25/2043.

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
3138EP KU 7	FNMA PASS TH #AL6606 3.000		12/25/2020.	PAID ON PRINCIPAL		1,203,315	1,203,315	1,206,512	1,206,203	0	(2,888)	0	(2,888)	0	1,203,315	0	0	0	23,166	08/25/2043.
3138WF KG 0	FNMA PASS TH #AS5694 3.000		12/25/2020.	PAID ON PRINCIPAL		3,656,931	3,656,931	3,631,219	3,631,392	0	25,539	0	25,539	0	3,656,931	0	0	0	73,332	08/25/2045.
3138WG X7 4	FNMA PASS TH #AS7001 3.000		12/25/2020.	PAID ON PRINCIPAL		1,151,577	1,151,577	1,155,625	1,155,388	0	(3,811)	0	(3,811)	0	1,151,577	0	0	0	22,046	04/25/2041.
3138X0 Y3 6	FNMA PASS TH #AU1629 3.000		12/25/2020.	PAID ON PRINCIPAL		2,643,558	2,643,558	2,620,634	2,620,865	0	22,693	0	22,693	0	2,643,558	0	0	0	52,561	07/25/2043.
3140F0 HX 5	FNMA PASS TH #BC4745 3.000		12/25/2020.	PAID ON PRINCIPAL		2,983,242	2,983,242	2,912,856	2,914,114	0	69,128	0	69,128	0	2,983,242	0	0	0	55,025	10/25/2046.
3140FQ T3 1	FNMA PASS TH #BE5069 3.000		12/25/2020.	PAID ON PRINCIPAL		1,137,381	1,137,381	1,138,803	1,138,393	0	(1,012)	0	(1,012)	0	1,137,381	0	0	0	23,099	11/25/2046.
3140FX LZ 3	FNMA PASS TH #BF0343 2.500		12/25/2020.	PAID ON PRINCIPAL		1,760,777	1,760,777	1,767,655	1,767,533	0	(6,755)	0	(6,755)	0	1,760,777	0	0	0	26,404	06/25/2043.
3140J6 DF 1	FNMA PASS TH #BM1901 3.000		12/25/2020.	PAID ON PRINCIPAL		3,701,285	3,701,285	3,715,165	3,714,090	0	(12,805)	0	(12,805)	0	3,701,285	0	0	0	71,877	06/25/2045.
3140J8 LG 6	FNMA PASS TH #BM3926 3.500		12/25/2020.	PAID ON PRINCIPAL		3,983,217	3,983,217	3,934,672	3,935,860	0	47,357	0	47,357	0	3,983,217	0	0	0	82,010	08/25/2037.
3140JA CC 0	FNMA PASS TH #BM5466 2.500		12/25/2020.	PAID ON PRINCIPAL		1,067,046	1,067,046	1,061,711	1,061,691	0	5,356	0	5,356	0	1,067,046	0	0	0	19,032	10/25/2043.
3140Q7 WS 2	FNMA PASS TH #CA0656 3.500		12/25/2020.	PAID ON PRINCIPAL		3,587,872	3,587,872	3,557,039	3,559,823	0	28,049	0	28,049	0	3,587,872	0	0	0	81,468	11/25/2047.
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.
3140X4 DE 3	FNMA PASS TH #FM1000 3.000		12/25/2020.	PAID ON PRINCIPAL		2,940,186	2,940,186	2,979,235	2,979,289	0	(39,103)	0	(39,103)	0	2,940,186	0	0	0	57,535	04/25/2047.
3140X4 S6 4	FNMA PASS TH #FM1440 2.500		12/25/2020.	PAID ON PRINCIPAL		2,471,761	2,471,761	2,458,340	2,458,372	0	13,389	0	13,389	0	2,471,761	0	0	0	42,218	04/25/2048.
31418A VF 2	FNMA PASS TH #MA1513 2.500		12/25/2020.	PAID ON PRINCIPAL		123,548	123,548	122,930	123,089	0	459	0	459	0	123,548	0	0	0	1,827	07/25/2028.
31418C 3D 4	FNMA PASS TH #MA3495 4.000		12/25/2020.	PAID ON PRINCIPAL		1,930,234	1,930,234	1,927,896	1,927,905	0	2,328	0	2,328	0	1,930,234	0	0	0	42,045	10/25/2048.
31418D CX 8	FNMA PASS TH #MA3685 3.000		12/25/2020.	PAID ON PRINCIPAL		7,612,132	7,612,132	7,535,615	7,537,009	0	75,123	0	75,123	0	7,612,132	0	0	0	130,673	06/25/2049.
31418D GF 3	FNMA PASS TH #MA3797 2.500		12/25/2020.	PAID ON PRINCIPAL		5,780,702	5,780,702	5,818,864	5,817,660	0	(36,958)	0	(36,958)	0	5,780,702	0	0	0	94,316	10/25/2034.
31418D GU 0	FNMA PASS TH #MA3810 2.500		12/25/2020.	PAID ON PRINCIPAL		3,842,660	3,842,660	3,863,674	3,863,038	0	(20,378)	0	(20,378)	0	3,842,660	0	0	0	64,848	10/25/2039.
31371F E9 9	FNMA PASS TH #250460 7.000		12/25/2020.	PAID ON PRINCIPAL		6,853	6,853	6,574	6,688	0	164	0	164	0	6,853	0	0	0	276	02/25/2026.
31371M DT 1	FNMA PASS TH #255814 5.500		12/25/2020.	PAID ON PRINCIPAL		12,188	12,188	12,185	12,179	0	9	0	9	0	12,188	0	0	0	379	08/25/2035.
31373D EF 8	FNMA PASS TH #290034 7.500		12/25/2020.	PAID ON PRINCIPAL		5,584	5,584	5,493	5,531	0	53	0	53	0	5,584	0	0	0	230	08/25/2024.
31382M ZX 5	FNMA PASS TH #486858 7.000		12/25/2020.	PAID ON PRINCIPAL		11,196	11,196	11,329	11,275	0	(79)	0	(79)	0	11,196	0	0	0	518	03/25/2029.
31391T UL 0	FNMA PASS TH #676587 5.500		12/25/2020.	PAID ON PRINCIPAL		21,352	21,352	21,439	21,428	0	(75)	0	(75)	0	21,352	0	0	0	717	12/25/2032.
31402R F9 5	FNMA PASS TH #735592 5.000		12/25/2020.	PAID ON PRINCIPAL		312,190	312,190	298,385	301,316	0	10,874	0	10,874	0	312,190	0	0	0	7,740	05/25/2034.
31403D SP 5	FNMA PASS TH #745826 6.000		12/25/2020.	PAID ON PRINCIPAL		8,780	8,780	8,746	8,746	0	33	0	33	0	8,780	0	0	0	236	07/25/2036.
31405N TV 7	FNMA PASS TH #794464 6.000		12/25/2020.	PAID ON PRINCIPAL		14,305	14,305	14,674	14,861	0	(556)	0	(556)	0	14,305	0	0	0	471	09/25/2034.
31406Y TU 4	FNMA PASS TH #824163 5.500		12/25/2020.	PAID ON PRINCIPAL		93,289	93,289	94,236	94,011	0	(722)	0	(722)	0	93,289	0	0	0	3,920	04/25/2035.
31407B XH 7	FNMA PASS TH #826080 5.000		12/25/2020.	PAID ON PRINCIPAL		382,391	382,391	398,172	401,572	0	(19,181)	0	(19,181)	0	382,391	0	0	0	12,276	07/25/2035.
31408G ZW 0	FNMA PASS TH #851357 6.000		12/25/2020.	PAID ON PRINCIPAL		2,234	2,234	2,262	2,263	0	(29)	0	(29)	0	2,234	0	0	0	73	02/25/2036.
31408J D4 0	FNMA PASS TH #852523 5.500		12/25/2020.	PAID ON PRINCIPAL		777	777	772	772	0	4	0	4	0	777	0	0	0	24	02/25/2036.
31409T QM 3	FNMA PASS TH #878060 5.500		12/25/2020.	PAID ON PRINCIPAL		3,588	3,588	3,528	3,533	0	55	0	55	0	3,588	0	0	0	108	03/25/2036.
31410U 3G 5	FNMA PASS TH #898199 6.000		12/25/2020.	PAID ON PRINCIPAL		3,330	3,330	3,346	3,350	0	(20)	0	(20)	0	3,330	0	0	0	155	11/25/2036.
31411A RJ 6	FNMA PASS TH #902389 5.500		12/25/2020.	PAID ON PRINCIPAL		10,843	10,843	10,702	10,695	0	148	0	148	0	10,843	0	0	0	276	11/25/2036.
31411Y VZ 3	FNMA PASS TH #918732 5.500		12/25/2020.	PAID ON PRINCIPAL		3,357	3,357	3,285	3,273	0	85	0	85	0	3,357	0	0	0	126	06/25/2037.
313921 DF 2	FNR 2001-55 PC CMO 6.500		12/25/2020.	PAID ON PRINCIPAL		23,424	23,424	23,644	23,610	0	(186)	0	(186)	0	23,424	0	0	0	745	10/25/2031.
3136A8 SU 5	FNR 2012-102 BC CMO 1.750		12/25/2020.	PAID ON PRINCIPAL		1,099,447	1,099,447	1,077,115	1,080,397	0	19,050	0	19,050	0	1,099,447	0	0	0	8,921	09/25/2027.
3136AG XN 7	FNR 2013-102 DG CMO 3.000		12/25/2020.	PAID ON PRINCIPAL		937,091	937,091	935,627	935,442	0	1,650	0	1,650	0	937,091	0	0	0	16,660	05/25/2032.
3136AG QV 7	FNR 2013-109 BA CMO 3.000		12/25/2020.	PAID ON PRINCIPAL		1,059,079	1,059,079	1,051,053	1,053,503	0	5,576	0	5,576	0	1,059,079	0	0	0	18,530	10/25/2032.
3136AD R2 7	FNR 2013-41 DA CMO 1.750		12/25/2020.	PAID ON PRINCIPAL		857,751	857,751	823,441	831,790	0	25,961	0	25,961	0	857,751	0	0	0	8,158	02/25/2043.
3136AR C2 2	FNR 2016-19 CD CMO 2.500		12/25/2020.	PAID ON PRINCIPAL		2,209,391	2,209,391	2,211,117	2,210,602	0	(1,211)	0	(1,211)	0	2,209,391	0	0	0	32,804	04/25/2046.
3136B7 DH 1	FNR 2019-64 A CMO 2.500		12/25/2020.	PAID ON PRINCIPAL		1,784,370	1,784,370	1,798,171	1,798,155	0	(13,784)	0	(13,784)	0	1,784,370	0	0	0	25,730	08/25/2051.

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
3136B7 VD 0	FNR 2019-74 C CMO 2.500		12/25/2020.	PAID ON PRINCIPAL		1,667,563	1,667,563	1,647,761	1,647,971	0	19,592	0	19,592	0	1,667,563	0	0	0	29,140	12/25/2049.
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000		12/25/2020.	PAID ON PRINCIPAL		254,791	254,791	245,606	247,915	0	6,876	0	6,876	0	254,791	0	0	0	5,918	02/25/2042.
3133TL 4S 4	FSPC T-17 A5 7.160		12/25/2020.	PAID ON PRINCIPAL		178,791	178,791	178,766	177,944	0	847	0	847	0	178,791	0	0	0	6,659	07/25/2029.
31392M EJ 7	FSPC T-41 1A4 CMO 6.500		12/25/2020.	PAID ON PRINCIPAL		246,035	246,035	244,544	244,710	0	1,324	0	1,324	0	246,035	0	0	0	9,055	06/25/2032.
31392M GY 2	FSPC T-42 A4 CMO 6.500		12/25/2020.	PAID ON PRINCIPAL		95,509	95,509	95,374	95,097	0	411	0	411	0	95,509	0	0	0	3,299	02/25/2042.
31393N TB 5	FSPC T-55 1A1 CMO 6.500		12/25/2020.	PAID ON PRINCIPAL		37,520	37,520	39,713	37,840	0	(320)	0	(320)	0	37,520	0	0	0	1,409	03/25/2043.
3137G1 BC 0	FWLS 2016-SC02 1A CMO 3.000		12/25/2020.	PAID ON PRINCIPAL		3,164,907	3,164,907	3,148,341	3,150,445	0	14,462	0	14,462	0	3,164,907	0	0	0	60,069	10/25/2046.
3137G1 BD 8	FWLS 2016-SC02 2A CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		1,301,525	1,301,525	1,324,811	1,325,639	0	(24,113)	0	(24,113)	0	1,301,525	0	0	0	24,858	10/25/2046.
3137G1 BS 5	FWLS 2017-SC02 1A CMO 3.000		12/25/2020.	PAID ON PRINCIPAL		3,623,292	3,623,292	3,584,794	3,594,920	0	28,372	0	28,372	0	3,623,292	0	0	0	70,047	05/25/2047.
3137G1 BT 3	FWLS 2017-SC02 1A1 CMO 3.000		12/25/2020.	PAID ON PRINCIPAL		2,898,633	2,898,633	2,918,788	2,905,478	0	(6,845)	0	(6,845)	0	2,898,633	0	0	0	56,038	05/25/2047.
3137G1 BV 8	FWLS 2017-SC02 2A CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		935,796	935,796	949,796	947,896	0	(12,100)	0	(12,100)	0	935,796	0	0	0	18,422	05/25/2047.
3137G1 BW 6	FWLS 2017-SC02 2A1 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		394,600	394,600	403,062	398,961	0	(4,361)	0	(4,361)	0	394,600	0	0	0	7,768	05/25/2047.
35563P BX 6	SCRT 2017-3 HT CMO 3.250		12/25/2020.	PAID ON PRINCIPAL		407,713	407,713	406,407	410,622	0	(2,910)	0	(2,910)	0	407,713	0	0	0	7,490	07/25/2056.
35563P GB 9	SCRT 2018-3 HA CMO 3.000		12/25/2020.	PAID ON PRINCIPAL		576,938	576,938	561,030	560,719	0	16,219	0	16,219	0	576,938	0	0	0	10,273	08/25/2057.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					238,217,498	235,439,762	243,626,636	237,411,879	0	(713,721)	0	(713,721)	0	236,698,158	0	1,519,340	1,519,340	6,012,811	XXX
Bonds - Industrial and Miscellaneous																				
00287Y AT 6	ABBVIE INC 2.500		05/14/2020.	MATURED		1,000,000	1,000,000	995,900	999,647	0	353	0	353	0	1,000,000	0	0	0	12,500	05/14/2020.
00507V AH 2	ACTIVISION BLIZZARD 2.300		09/04/2020.	MAKE WHOLE CALL		1,018,618	1,000,000	1,001,020	1,000,341	0	(131)	0	(131)	0	1,000,210	0	(210)	(210)	40,915	09/15/2021.
00507V AL 3	ACTIVISION BLIZZARD 2.600		09/04/2020.	MAKE WHOLE CALL		1,423,546	1,370,000	1,361,538	1,365,289	0	1,241	0	1,241	0	1,366,530	0	3,470	3,470	79,173	06/15/2022.
00724F AB 7	ADOBE SYSTEMS INC 4.750		02/01/2020.	MATURED		1,000,000	1,000,000	1,110,200	1,001,641	0	(1,641)	0	(1,641)	0	1,000,000	0	0	0	23,750	02/01/2020.
00790X AA 9	ADVANCED DISPOSAL SERV 5.625		11/30/2020.	REDEEMED		7,094,097	6,900,000	7,132,000	7,030,316	0	63,781	0	63,781	0	7,094,097	0	0	0	404,297	11/15/2024.
00104U AC 2	AEPTC 2012-1 A3 2.844		12/01/2020.	REDEEMED		114,512	114,512	114,512	114,510	0	2	0	2	0	114,512	0	0	0	3,251	03/01/2026.
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		2,782,800	2,500,000	2,494,205	2,497,131	0	554	0	554	0	2,497,685	0	2,315	2,315	413,845	07/15/2024.
01741R AF 9	ALLEGHENY TECH 7.875		12/01/2020.	BAS-MERRILL LYNCH		2,160,000	2,000,000	2,072,500	2,044,348	0	(11,161)	0	(11,161)	0	2,033,187	0	126,813	126,813	204,750	08/15/2023.
01741R AH 5	ALLEGHENY TECH 5.875		09/10/2020.	JEFFERIES & CO INC		96,250	100,000	100,000	100,000	0	0	0	0	0	100,000	0	(3,750)	(3,750)	4,765	12/01/2027.
018490 AQ 5	ALLERGAN INC 2.800		05/14/2020.	EXCHANGED		1,021,620	1,000,000	997,140	998,972	0	113	0	113	0	999,085	0	22,535	22,535	19,589	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.
02666Q G7 2	AMERICAN HONDA FINANCE 3.875	C	09/21/2020.	MATURED		700,000	700,000	747,670	707,203	0	(7,203)	0	(7,203)	0	700,000	0	0	0	27,125	09/21/2020.
03027X AE 0	AMERICAN TOWER CORP 3.450		07/06/2020.	MAKE WHOLE CALL		1,035,980	1,000,000	994,160	998,437	0	451	0	451	0	998,888	0	1,112	1,112	63,868	09/15/2021.
03073E AJ 4	AMERISOURCEBERGEN CORP 3.500		06/18/2020.	MAKE WHOLE CALL		3,128,689	3,000,000	3,121,800	3,025,355	0	(7,113)	0	(7,113)	0	3,018,242	0	(18,242)	(18,242)	190,814	11/15/2021.
031162 BM 1	AMGEN INC 3.875		12/16/2020.	MAKE WHOLE CALL		1,456,067	1,411,000	1,472,063	1,428,807	0	(9,028)	0	(9,028)	0	1,419,779	0	(8,779)	(8,779)	97,578	11/15/2021.
031162 BW 9	AMGEN INC 2.125		05/01/2020.	MATURED		1,000,000	1,000,000	999,250	999,922	0	78	0	78	0	1,000,000	0	0	0	10,625	05/01/2020.
03674P AL 7	ANTERO RESOURCES CORP 5.375		11/30/2020.	REDEEMED		2,200,000	2,200,000	2,229,075	2,098,800	101,303	(103)	0	101,200	0	2,200,000	0	0	0	127,776	11/01/2021.
03674X AC 0	ANTERO RESOURCES CORP 5.125		05/13/2020.	CANTOR FITZGERALD		740,000	1,000,000	520,000	892,500	0	22,703	380,563	(357,860)	0	534,640	0	205,360	205,360	23,347	12/01/2022.
03674X AC 0	ANTERO RESOURCES CORP 5.125		08/25/2020.	TENDERED		2,584,300	3,005,000	1,562,600	2,681,963	0	171,605	1,143,593	(971,989)	0	1,709,974	0	1,295,026	1,295,026	(307,762)	12/01/2022.
037411 AX 3	APACHE CORP 3.625		11/03/2020.	REDEEMED		225,000	225,000	236,444	226,649	0	(1,649)	0	(1,649)	0	225,000	0	0	0	10,241	02/01/2021.
037411 BD 6	APACHE CORP 2.625		08/18/2020.	TENDERED		755,000	755,000	724,007	742,876	0	2,414	0	2,414	0	745,289	0	9,711	9,711	21,635	01/15/2023.
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		2,594,620	2,500,000	2,711,255	2,548,298	0	(15,998)	0	(15,998)	0	2,532,300	0	(32,300)	(32,300)	151,953	06/15/2021.
038222 AH 8	APPLIED MATERIALS 2.625		06/27/2020.	MAKE WHOLE CALL		3,018,059	3,000,000	3,001,740	3,000,173	0	(245)	0	(245)	0	2,999,928	0	72	72	76,246	10/01/2020.
038522 AK 4	ARAMARK SERVICES INC 5.125		01/15/2020.	REDEEMED		1,025,630	1,000,000	1,037,500	1,014,810	0	10,820	0	10,820	0	1,025,630	0	0	0	25,625	01/15/2024.

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
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	999,250	999,835	0	43	0	43	0	999,878	0	122	122	63,406	05/15/2021.
00206R AZ 5	AT&T INC 3.875	..	06/29/2020.	MAKE WHOLE CALL		2,077,487	2,000,000	1,994,100	1,998,809	0	332	0	332	0	1,999,142	0	858	858	145,084	08/15/2021.
00206R BD 3	AT&T INC 3.000	..	07/23/2020.	MAKE WHOLE CALL		3,123,618	3,000,000	3,000,380	3,000,062	0	(6)	0	(6)	0	3,000,055	0	(55)	(55)	208,118	02/15/2022.
00206R BX 9	AT&T INC 3.825	..	11/25/2020.	MATURED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	76,500	11/25/2020.
00206R DB 5	AT&T INC 3.800	..	07/23/2020.	MAKE WHOLE CALL		1,054,744	1,000,000	1,051,580	1,020,007	0	(4,975)	0	(4,975)	0	1,015,032	0	(15,032)	(15,032)	87,255	03/15/2022.
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.
053015 AD 5	AUTOMATIC DATA PROCESS 2.250	..	08/15/2020.	REDEEMED		2,000,000	2,000,000	2,002,410	2,000,282	0	(316)	0	(316)	0	1,999,967	0	34	34	41,250	09/15/2020.
05329W AK 8	AUTONATION INC 5.500	..	02/01/2020.	MATURED		500,000	500,000	521,875	500,288	0	(288)	0	(288)	0	500,000	0	0	0	13,750	02/01/2020.
06406H DF 3	BANK OF NEW YORK MELLO 2.450	..	10/27/2020.	REDEEMED		2,000,000	2,000,000	1,998,700	1,999,728	0	207	0	207	0	1,999,935	0	65	65	44,917	11/27/2020.
090572 AP 3	BIO-RAD LABORATORIES I 4.875	..	12/15/2020.	MATURED		3,495,000	3,495,000	3,795,823	3,549,741	0	(54,741)	0	(54,741)	0	3,495,000	0	0	0	170,381	12/15/2020.
093662 AF 1	BLOCK FINANCIAL LLC 4.125	..	10/01/2020.	MATURED		4,000,000	4,000,000	3,989,680	3,998,098	0	1,902	0	1,902	0	4,000,000	0	0	0	165,000	10/01/2020.
12189P AM 4	BNSF 2002-2 TRUST 5.140	..	01/15/2020.	REDEEMED		125,617	125,617	126,870	125,641	0	(24)	0	(24)	0	125,617	0	0	0	3,228	01/15/2021.
12200B AA 6	BNSF 2004-1 TRUST 4.575	..	07/15/2020.	VARIOUS		131,509	131,509	131,684	131,115	0	394	0	394	0	131,509	0	0	0	3,009	01/15/2021.
05577@ AG 5	BNSF 2009-A SER A 6.550	..	08/26/2020.	REDEEMED		92,908	92,908	92,908	92,900	0	8	0	8	0	92,908	0	0	0	4,564	02/26/2021.
05577@ AH 3	BNSF 2009-A SER B 6.550	..	08/26/2020.	REDEEMED		89,419	89,419	89,419	89,411	0	7	0	7	0	89,419	0	0	0	4,393	02/26/2021.
05577@ AJ 9	BNSF 2009-A SER C 6.550	..	08/26/2020.	REDEEMED		28,325	28,325	28,325	28,323	0	2	0	2	0	28,325	0	0	0	1,372	02/26/2021.
05577@ AK 6	BNSF 2009-A SER D 6.550	..	08/26/2020.	REDEEMED		27,928	27,928	27,928	27,925	0	2	0	2	0	27,928	0	0	0	1,372	02/26/2021.
05577@ AM 2	BNSF 2009-A SER E 6.550	..	08/26/2020.	REDEEMED		11,072	11,072	11,072	11,071	0	1	0	1	0	11,072	0	0	0	544	02/26/2021.
097023 AZ 8	BOEING CO 4.875	..	02/15/2020.	MATURED		1,000,000	1,000,000	1,093,030	1,001,463	0	(1,463)	0	(1,463)	0	1,000,000	0	0	0	24,375	02/15/2020.
099500 AA 8	BOOZ ALLEN HAMILTON IN 5.125	..	08/24/2020.	REDEEMED		5,972,243	5,823,000	5,897,553	5,860,545	0	(10,132)	0	(10,132)	0	5,850,413	0	121,831	121,831	242,888	05/01/2025.
099724 AG 1	BORG-WARNER AUTO 4.625	..	09/15/2020.	MATURED		1,000,000	1,000,000	1,084,240	1,007,997	0	(7,997)	0	(7,997)	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.
118230 AR 2	BUCKEYE PARTNERS LP 4.125	..	10/05/2020.	SUMRIDGE PARTNERS LLC		947,500	1,000,000	905,000	906,850	0	7,324	0	7,324	0	914,174	0	33,326	33,326	37,563	12/01/2027.
134429 AW 9	CAMPBELL SOUP CO 4.250	..	01/22/2020.	MAKE WHOLE CALL		1,030,216	1,000,000	994,900	999,163	0	33	0	33	0	999,196	0	804	804	41,667	04/15/2021.
14149Y AT 5	CARDINAL HEALTH 4.625	..	06/22/2020.	MAKE WHOLE CALL		1,020,160	1,000,000	1,086,970	1,010,278	0	(5,071)	0	(5,071)	0	1,005,207	0	(5,207)	(5,207)	44,184	12/15/2020.
12505B AC 4	CBRE SERVICES INC 5.250	..	12/28/2020.	MAKE WHOLE CALL		7,039,605	6,000,000	6,010,000	6,005,436	0	(1,030)	0	(1,030)	0	6,004,406	0	(4,406)	(4,406)	1,444,730	03/15/2025.
1248EP CD 3	CCO HLDGS LLC/CAP CORP 4.750	..	02/14/2020.	RBC CAPITAL MARKETS		2,090,000	2,000,000	2,011,250	2,011,180	0	(144)	0	(144)	0	2,011,035	0	78,965	78,965	36,417	03/01/2030.
15189W AG 5	CENTERPOINT ENERGY RES 4.500	..	10/15/2020.	REDEEMED		3,931,000	3,931,000	4,237,087	3,976,826	0	(45,826)	0	(45,826)	0	3,931,000	0	0	0	221,119	01/15/2021.
156700 AW 6	CENTURYLINK INC 5.625	..	04/01/2020.	MATURED		2,015,000	2,015,000	2,070,413	2,017,275	0	(2,275)	0	(2,275)	0	2,015,000	0	0	0	56,672	04/01/2020.
166764 AR 1	CHEVRON CORP 1.961	..	03/03/2020.	MATURED		2,000,000	2,000,000	1,988,293	1,999,466	0	534	0	534	0	2,000,000	0	0	0	19,610	03/03/2020.
125523 AN 0	CIGNA CORP (144A) 4.000	..	03/19/2020.	TENDERED		1,161,676	1,106,000	1,143,184	1,139,324	0	(3,777)	0	(3,777)	0	1,135,547	0	(29,547)	(29,547)	81,974	02/15/2022.
125523 BN 9	CIGNA CORP (144A) 4.750	..	03/31/2020.	MAKE WHOLE CALL		2,127,009	2,000,000	2,099,800	2,089,426	0	(11,727)	0	(11,727)	0	2,077,700	0	(77,700)	(77,700)	162,898	11/15/2021.
17275R AH 5	CISCO SYSTEMS 4.450	..	01/15/2020.	MATURED		1,000,000	1,000,000	998,520	999,957	0	43	0	43	0	1,000,000	0	0	0	22,250	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		3,000,000	3,000,000	2,996,640	2,999,359	0	641	0	641	0	3,000,000	0	0	0	79,500	10/26/2020.
191216 AR 1	COCA-COLA CO 3.150	..	11/15/2020.	MATURED		1,000,000	1,000,000	1,100,470	1,011,626	0	(11,626)	0	(11,626)	0	1,000,000	0	0	0	31,500	11/15/2020.
191216 AV 2	COCA-COLA CO 3.300	..	10/20/2020.	MAKE WHOLE CALL		4,106,267	4,000,000	4,151,095	4,042,297	0	(20,196)	0	(20,196)	0	4,022,101	0	(22,101)	(22,101)	256,234	09/01/2021.
19416Q DZ 0	COLGATE-PALMOLIVE 2.300	..	12/18/2020.	MAKE WHOLE CALL		2,057,542	2,000,000	1,918,570	1,974,801	0	10,173	0	10,173	0	1,984,974	0	15,026	15,026	109,292	05/03/2022.
195869 AM 4	COLONIAL PIPELINE CO (3.500	..	08/12/2020.	REDEEMED		4,975,000	4,975,000	5,288,695	5,002,291	0	(27,291)	0	(27,291)	0	4,975,000	0	0	0	143,653	10/15/2020.
20030N BF 7	COMCAST CORP 2.850	..	09/10/2020.	MAKE WHOLE CALL		2,118,768	2,000,000	1,996,720	1,998,887	0	213	0	213	0	1,999,100	0	900	900	184,476	01/15/2023.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
20337Y AA 5	COMMSCOPE TECHNOLOGIES 6.000		10/23/2020.	REDEEMED		521,180	506,000	502,205	494,725	4,985	3,391	0	8,375	0	503,100	0	18,080	18,080	23,371	06/15/2025.
205887 BR 2	CONAGRA FOODS 3.200		12/23/2020.	MAKE WHOLE CALL		1,041,849	984,000	950,029	969,906	0	4,304	0	4,304	0	974,211	0	9,789	9,789	102,282	01/25/2023.
20605P AG 6	CONCHO RESOURCES INC 4.375		09/09/2020.	REDEEMED		1,032,810	1,000,000	993,750	995,828	0	482	0	482	0	996,309	0	36,501	36,501	50,313	01/15/2025.
209111 EZ 2	CONSOLIDATED EDISON CO 4.450		06/15/2020.	MATURED		1,300,000	1,300,000	1,482,485	1,312,387	0	(12,387)	0	(12,387)	0	1,300,000	0	0	0	28,925	06/15/2020.
210518 CT 1	CONSUMERS ENERGY COMPA 2.850		09/24/2020.	MAKE WHOLE CALL		1,041,950	1,000,000	1,024,460	1,011,581	0	(3,923)	0	(3,923)	0	1,007,658	0	(7,658)	(7,658)	66,413	05/15/2022.
212015 AL 5	CONTINENTAL RESOURCES 4.500		11/25/2020.	TENDERED		5,353,940	5,198,000	5,188,480	5,183,719	0	3,235	0	3,235	0	5,186,954	0	11,046	11,046	415,840	04/15/2023.
216871 AE 3	COOPER US INC 3.875		12/15/2020.	MATURED		1,000,000	1,000,000	1,054,410	1,008,179	0	(8,179)	0	(8,179)	0	1,000,000	0	0	0	38,750	12/15/2020.
22025Y AP 5	CORECIVIC INC 4.625		01/10/2020.	CITIGROUP GLOBAL MARKETS		1,003,750	1,000,000	987,500	992,500	2,138	48	0	2,186	0	994,686	0	9,064	9,064	9,378	05/01/2023.
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.
22819K AB 6	CROWN AMERICAS/CAP COR 4.250		05/12/2020.	MORGAN STANLEY		2,045,000	2,000,000	1,920,000	1,940,453	0	2,840	0	2,840	0	1,943,294	0	101,706	101,706	52,889	09/30/2026.
22822V AA 9	CROWN CASTLE INTL CORP 3.400		07/06/2020.	MAKE WHOLE CALL		1,396,409	1,375,000	1,380,016	1,376,359	0	(680)	0	(680)	0	1,375,679	0	(679)	(679)	63,094	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.
228227 BE 3	CROWN CASTLE INTL CORP 4.875		07/06/2020.	MAKE WHOLE CALL		1,073,990	1,000,000	995,000	998,302	0	348	0	348	0	998,650	0	1,350	1,350	109,334	04/15/2022.
126408 GZ 0	CSX CORP 3.700		12/30/2020.	MAKE WHOLE CALL		4,100,888	3,750,000	3,746,560	3,748,435	0	337	0	337	0	3,748,771	0	1,229	1,229	512,377	11/01/2023.
126650 CC 2	CVS CAREMARK 4.000		08/27/2020.	TENDERED		2,216,720	2,000,000	1,991,200	1,996,065	0	557	0	557	0	1,996,622	0	3,378	3,378	274,942	12/05/2023.
12665V AA 0	CVS LEASE PASS THRU CE 4.163		12/10/2020.	REDEEMED		70,854	70,854	70,854	70,854	0	(0)	0	(0)	0	70,854	0	0	0	1,608	08/11/2036.
126650 AW 0	CVS LEASE PASS THRU CE 5.298		12/10/2020.	REDEEMED		181,868	181,868	183,858	183,117	0	(1,249)	0	(1,249)	0	181,868	0	0	0	5,261	01/11/2027.
126659 AA 9	CVS LEASE PASS THRU CE 8.353		12/10/2020.	REDEEMED		177,383	177,383	183,266	182,139	0	(4,756)	0	(4,756)	0	177,383	0	0	0	8,128	07/10/2031.
233851 BR 4	DAIMLER FINANCE NA LLC 2.250	C	03/02/2020.	MATURED		1,000,000	1,000,000	997,700	999,888	0	112	0	112	0	1,000,000	0	0	0	11,250	03/02/2020.
23918K AQ 1	DAVITA HEALTHCARE 5.125		07/15/2020.	REDEEMED		4,068,320	4,000,000	4,017,500	4,006,780	0	9,251	0	9,251	0	4,016,032	0	52,288	52,288	205,000	07/15/2024.
23918K AR 9	DAVITA HEALTHCARE 5.000		03/17/2020.	BAS-MERRILL LYNCH		960,000	1,000,000	967,500	977,849	0	793	0	793	0	978,642	0	(18,642)	(18,642)	19,167	05/01/2025.
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		77,500	1,000,000	95,210	850,000	0	27,415	776,320	(748,905)	0	101,095	0	(23,595)	(23,595)	0	11/01/2023.
25470D AH 2	DISCOVERY COMMUNICATIO 3.250		05/22/2020.	TENDERED		1,051,300	1,000,000	998,120	999,294	0	84	0	84	0	999,378	0	622	622	72,154	04/01/2023.
25470D BA 6	DISCOVERY COMMUNICATIO 3.500		05/18/2020.	TENDERED		1,708,962	1,640,000	1,621,189	1,628,661	0	1,674	0	1,674	0	1,630,334	0	9,666	9,666	93,357	06/15/2022.
260543 CH 4	DOW CHEMICAL CO 3.000		03/26/2020.	MAKE WHOLE CALL		3,155,655	2,970,000	2,885,656	2,940,762	0	2,286	0	2,286	0	2,943,048	0	26,952	26,952	218,077	11/15/2022.
23331A BK 4	DR HORTON 4.000		02/15/2020.	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	20,000	02/15/2020.
26442C AJ 3	DUKE ENERGY CAROLINAS 4.300		06/15/2020.	MATURED		1,000,000	1,000,000	997,650	999,833	0	167	0	167	0	1,000,000	0	0	0	21,500	06/15/2020.
341099 CM 9	DUKE ENERGY FLORIDA 4.550		04/01/2020.	MATURED		1,225,000	1,225,000	1,340,700	1,232,291	0	(7,291)	0	(7,291)	0	1,225,000	0	0	0	27,869	04/01/2020.
263901 AC 4	DUKE ENERGY INDIANA 3.750		07/15/2020.	MATURED		1,000,000	1,000,000	1,073,420	1,007,172	0	(7,172)	0	(7,172)	0	1,000,000	0	0	0	37,500	07/15/2020.
278642 AC 7	EBAY INC 3.250		07/23/2020.	REDEEMED		2,500,000	2,500,000	2,548,595	2,504,398	0	(4,398)	0	(4,398)	0	2,500,000	0	0	0	62,743	10/15/2020.
278642 AK 9	EBAY INC 2.875		08/10/2020.	MAKE WHOLE CALL		5,127,962	5,000,000	4,988,950	4,997,239	0	1,066	0	1,066	0	4,998,305	0	1,695	1,695	275,306	08/01/2021.
278865 AL 4	ECOLAB INC 4.350		09/12/2020.	MAKE WHOLE CALL		2,564,386	2,448,000	2,655,003	2,495,991	0	(17,066)	0	(17,066)	0	2,478,925	0	(30,925)	(30,925)	197,436	12/08/2021.
278865 AR 1	ECOLAB INC 2.250		01/12/2020.	MATURED		1,000,000	1,000,000	1,002,210	1,000,007	0	(7)	0	(7)	0	1,000,000	0	0	0	11,250	01/12/2020.
29266R AB 4	EDGEWELL PERSONAL CARE 4.700		06/21/2020.	MAKE WHOLE CALL		1,298,375	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	82,972	05/19/2021.
28470R AC 6	ELDORADO RESORTS INC 7.000		07/25/2020.	REDEEMED		2,384,640	2,304,000	2,451,660	2,356,361	0	(18,163)	0	(18,163)	0	2,338,197	0	46,443	46,443	158,592	08/01/2023.
28470R AF 9	ELDORADO RESORTS INC 6.000		07/25/2020.	REDEEMED		6,307,620	6,036,000	6,319,990	6,213,991	0	48,629	0	48,629	0	6,262,620	0	45,000	45,000	295,764	04/01/2025.
28932M AA 3	ELM RD GENERATING STAT 5.209		08/11/2020.	REDEEMED		246,745	246,745	246,745	246,741	0	4	0	4	0	246,745	0	0	0	9,681	02/11/2030.
291011 BC 7	EMERSON ELECTRIC 4.250		11/15/2020.	MATURED		1,000,000	1,000,000	1,115,000	1,012,233	0	(12,233)	0	(12,233)	0	1,000,000	0	0	0	42,500	11/15/2020.
421924 BK 6	ENCOMPASS HEALTH CORP 5.750		11/01/2020.	REDEEMED		2,981,000	2,981,000	3,077,132	2,999,692	0	(18,692)	0	(18,692)	0	2,981,000	0	0	0	171,408	11/01/2024.
29265N AS 7	ENERGEN CORP 4.625		05/26/2020.	TENDERED		12,521,980	12,398,000	12,468,383	12,437,729	0	(11,360)	0	(11,360)	0	12,426,369	0	(28,369)	(28,369)	546,072	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
26875P AE 1	EOG RESOURCES INC 4.400		06/01/2020.	MATURED		1,000,000	1,000,000	1,102,150	1,007,468	0	(7,468)	0	(7,468)	0	1,000,000	0	0	0	22,000	06/01/2020.
26884L AB 5	EQT CORP 4.875		08/12/2020.	TENDERED		1,022,875	1,000,000	1,055,850	1,015,209	0	(2,195)	0	(2,195)	0	1,013,013	0	(13,013)	(13,013)	42,556	11/15/2021.
31428X AS 5	FEDEX CORP 2.625		02/25/2020.	BNP PARIBAS		1,333,175	1,305,000	1,302,530	1,304,288	0	42	0	42	0	1,304,330	0	28,845	28,845	19,602	08/01/2022.
33767D AA 3	FIRSTCASH INC (144A) 5.375		09/11/2020.	REDEEMED		6,212,624	6,050,000	6,102,500	6,077,911	0	313	0	313	0	6,078,224	0	134,400	134,400	252,924	06/01/2024.
34959J AF 5	FORTIVE CORPORATION 2.350		11/13/2020.	MAKE WHOLE CALL		1,010,346	1,000,000	999,770	999,923	0	38	0	38	0	999,961	0	39	39	31,757	06/15/2021.
34964C AB 2	FORTUNE BRANDS HOME & 3.000		06/15/2020.	MATURED		1,810,000	1,810,000	1,843,286	1,815,018	0	(5,018)	0	(5,018)	0	1,810,000	0	0	0	27,150	06/15/2020.
35671D AU 9	FREEPORT-MCMORAN 3.550		07/28/2020.	TENDERED		3,041,911	2,968,000	2,905,551	2,931,621	0	4,185	0	4,185	0	2,935,806	0	32,194	32,194	133,278	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.
35671D BL 8	FREEPORT-MCMORAN 4.550		07/28/2020.	TENDERED		2,100,000	2,000,000	1,998,100	1,998,864	0	86	0	86	0	1,998,949	0	1,051	1,051	164,206	11/14/2024.
35802X AH 6	FRESENIUS MED (144A) 4.125	C	07/17/2020.	REDEEMED		1,500,000	1,500,000	1,511,875	1,502,068	0	(2,068)	0	(2,068)	0	1,500,000	0	0	0	46,750	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		2,055,000	2,000,000	2,013,300	2,003,977	0	(407)	0	(407)	0	2,003,571	0	(3,571)	(3,571)	84,100	10/09/2022.
369604 BG 7	GENERAL ELECTRIC COMPA 3.375		04/23/2020.	TENDERED		1,556,828	1,506,000	1,490,260	1,498,677	0	517	0	517	0	1,499,193	0	6,807	6,807	82,171	03/11/2024.
36962G 4Y 7	GENERAL ELECTRIC COMPA 4.625		05/19/2020.	TENDERED		294,175	287,000	320,232	292,903	0	(2,215)	0	(2,215)	0	290,688	0	(3,688)	(3,688)	18,679	01/07/2021.
37045V AE 0	GENERAL MOTORS 4.875		05/28/2020.	VARIOUS		8,262,760	8,000,000	8,181,530	8,083,060	0	(8,596)	0	(8,596)	0	8,074,464	0	188,296	188,296	258,917	10/02/2023.
372917 AS 3	GENZYME CORP 5.000	C	06/15/2020.	MATURED		2,000,000	2,000,000	2,233,060	2,017,308	0	(17,308)	0	(17,308)	0	2,000,000	0	0	0	50,000	06/15/2020.
37331N AB 7	GEORGIA-PACIFIC CORP (5.400		11/01/2020.	MATURED		3,000,000	3,000,000	3,210,440	3,030,330	0	(30,330)	0	(30,330)	0	3,000,000	0	0	0	162,000	11/01/2020.
38141G VP 6	GOLDMAN SACHS GROUP 2.750		08/15/2020.	REDEEMED		3,000,000	3,000,000	3,006,870	3,000,911	0	(911)	0	(911)	0	3,000,000	0	0	0	75,625	09/15/2020.
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.
38869P AM 6	GRAPHIC PACKAGING INTE 4.125		05/18/2020.	MORGAN STANLEY		1,466,294	1,415,000	1,425,613	1,421,474	0	(545)	0	(545)	0	1,420,929	0	45,364	45,364	44,587	08/15/2024.
404030 AH 1	H&E EQUIPMENT SERVICES 5.625		12/30/2020.	MAKE WHOLE CALL		6,003,003	5,760,000	5,833,000	5,807,498	0	(12,129)	0	(12,129)	0	5,795,369	0	(35,369)	(35,369)	674,103	09/01/2025.
406216 BG 5	HALLIBURTON COMPANY 3.800		06/01/2020.	SUSQUEHANNA INTL GROUP		325,012	306,000	312,319	310,399	0	(296)	0	(296)	0	310,103	0	14,909	14,909	6,395	11/15/2025.
406216 BG 5	HALLIBURTON COMPANY 3.800		03/05/2020.	TENDERED		5,319,992	4,694,000	4,819,011	4,782,246	0	(2,576)	0	(2,576)	0	4,779,670	0	(85,670)	(85,670)	680,494	11/15/2025.
410345 AL 6	HANESBRANDS INC (144A) 4.875		03/23/2020.	BAS-MERRILL LYNCH		1,738,100	1,910,000	1,938,300	1,930,736	0	(696)	0	(696)	0	1,930,040	0	(191,940)	(191,940)	33,624	05/15/2026.
41283L AF 2	HARLEY-DAVIDSON FINANC 2.150		02/26/2020.	MATURED		2,000,000	2,000,000	1,982,860	1,999,310	0	690	0	690	0	2,000,000	0	0	0	21,500	02/26/2020.
428236 BF 9	HEWLETT-PACKARD CO 3.750		06/17/2020.	TENDERED		4,062,000	4,000,000	4,038,640	4,016,253	0	(8,165)	0	(8,165)	0	4,008,088	0	(8,088)	(8,088)	143,667	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.
432833 AB 7	HILTON DOMESTIC OPERAT 4.250		12/02/2020.	REDEEMED		2,273,918	2,250,000	2,145,000	2,168,315	0	14,556	0	14,556	0	2,182,871	0	91,046	91,046	119,797	09/01/2024.
436440 AK 7	HOLOGIC INC (144A) 4.375		10/15/2020.	REDEEMED		2,043,760	2,000,000	1,987,500	1,990,169	0	1,246	0	1,246	0	1,991,415	0	52,345	52,345	87,500	10/15/2025.
42824C AG 4	HP ENTERPRISE CO 3.600		08/17/2020.	MAKE WHOLE CALL		3,007,408	3,000,000	3,000,300	2,999,943	0	(139)	0	(139)	0	2,999,804	0	196	196	98,008	10/15/2020.
446413 AH 9	HUNTINGTON INGALLS IND 5.000		11/15/2020.	REDEEMED		7,121,700	6,948,000	7,228,293	7,102,827	0	(7,683)	0	(7,683)	0	7,095,145	0	26,555	26,555	347,400	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.
446438 RQ 8	HUNTINGTON NATIONAL BA 2.875		07/20/2020.	REDEEMED		700,000	700,000	697,060	699,587	0	340	0	340	0	699,926	0	74	74	18,448	08/20/2020.
459200 HA 2	IBM CORP 2.900		03/06/2020.	MAKE WHOLE CALL		2,053,006	2,000,000	2,059,440	2,020,699	0	(2,008)	0	(2,008)	0	2,018,691	0	(18,691)	(18,691)	73,145	11/01/2021.
460146 CE 1	INTERNATIONAL PAPER CO 7.500		08/03/2020.	MAKE WHOLE CALL		728,929	678,000	894,180	722,473	0	(13,957)	0	(13,957)	0	708,515	0	(30,515)	(30,515)	96,493	08/15/2021.
460146 CJ 0	INTERNATIONAL PAPER CO 3.650		12/14/2020.	MAKE WHOLE CALL		3,343,260	3,000,000	2,988,780	2,994,460	0	1,139	0	1,139	0	2,995,600	0	4,400	4,400	452,456	06/15/2024.
461070 AJ 3	INTERSTATE POWER & LIG 3.650		06/27/2020.	REDEEMED		1,000,000	1,000,000	1,034,000	1,002,354	0	(2,354)	0	(2,354)	0	1,000,000	0	0	0	30,011	09/01/2020.
46284P AP 9	IRON MOUNTAIN 5.750		07/02/2020.	REDEEMED		504,790	500,000	506,563	500,800	0	3,990	0	3,990	0	504,790	0	0	0	25,316	08/15/2024.
46289R AA 3	IRON MOUNTAIN US HLDNG 5.375		08/21/2020.	MAKE WHOLE CALL		2,126,818	2,000,000	1,990,000	1,992,948	0	553	0	553	0	1,993,501	0	6,499	6,499	204,457	06/01/2026.
47215B AD 9	JCPL 2006-A A4 5.610		12/05/2020.	REDEEMED		318,881	318,881	318,596	318,823	0	58	0	58	0	318,881	0	0	0	11,370	06/05/2023.
478160 AW 4	JOHNSON & JOHNSON 2.950		09/01/2020.	MATURED		500,000	500,000	486,175	498,839	0	1,161	0	1,161	0	500,000	0	0	0	14,750	09/01/2020.
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.

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
46625H NX 4	JP MORGAN CHASE 2.550		09/29/2020.	REDEEMED		2,000,000	2,000,000	1,997,940	1,999,605	0	313	0	313	0	1,999,918	0	82	82	46,750	10/29/2020.
491674 BE 6	KENTUCKY UTILITIES 3.250		08/01/2020.	REDEEMED		1,000,000	1,000,000	951,630	995,123	0	3,323	0	3,323	0	998,447	0	1,553	1,553	24,375	11/01/2020.
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.
48250N AA 3	KFC HOLDINGS PIZZA HUT 5.000		10/09/2020.	REDEEMED		7,806,400	7,616,000	7,892,903	7,747,566	0	45,054	0	45,054	0	7,792,620	0	13,780	13,780	325,796	06/01/2024.
49446R AL 3	KIMCO REALTY CORP 3.200		08/25/2020.	MAKE WHOLE CALL		1,015,529	1,000,000	1,006,940	1,001,580	0	(837)	0	(837)	0	1,000,744	0	(744)	(744)	40,742	05/01/2021.
500255 AU 8	KOHLS CORP 4.250		01/15/2020.	MARKET AXESS		2,121,360	2,000,000	2,001,530	2,000,895	0	30	0	30	0	2,000,925	0	120,435	120,435	42,500	07/17/2025.
50076Q AU 0	KRAFT HEINZ FOODS CO 5.375		02/10/2020.	MATURED		523,000	523,000	619,697	524,503	0	(1,503)	0	(1,503)	0	523,000	0	0	0	14,056	02/10/2020.
50077L AK 2	KRAFT HEINZ FOODS CO 3.950		05/19/2020.	TENDERED		2,369,169	2,243,000	2,306,993	2,281,204	0	(2,585)	0	(2,585)	0	2,278,619	0	(35,619)	(35,619)	200,985	07/15/2025.
501044 CH 2	KROGER CO 6.150		01/15/2020.	MATURED		1,000,000	1,000,000	1,123,710	1,000,607	0	(607)	0	(607)	0	1,000,000	0	0	0	30,750	01/15/2020.
513075 BH 3	LAMAR MEDIA CORP 5.375		02/20/2020.	REDEEMED		2,488,814	2,445,000	2,529,050	2,473,261	0	15,554	0	15,554	0	2,488,814	0	0	0	78,486	01/15/2024.
501797 AJ 3	LIMITED BRANDS 5.625		01/31/2020.	VARIOUS		3,273,750	3,000,000	3,285,000	3,158,277	0	(3,363)	0	(3,363)	0	3,154,914	0	118,836	118,836	50,391	10/15/2023.
538034 AN 9	LIVE NATION ENTERTAINM 5.625		11/17/2020.	GOLDMAN SACHS & CO		1,020,000	1,000,000	1,007,500	1,005,475	0	(1,062)	0	(1,062)	0	1,004,414	0	15,586	15,586	66,250	03/15/2026.
538034 AR 0	LIVE NATION ENTERTAINM 4.750		11/09/2020.	RBC CAPITAL MARKETS		997,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(2,500)	(2,500)	50,799	10/15/2027.
501889 AB 5	LKQ CORP 4.750		01/10/2020.	REDEEMED		4,063,320	4,000,000	3,865,000	3,895,982	0	671	0	671	0	3,896,654	0	166,666	166,666	29,028	05/15/2023.
539830 AY 5	LOCKHEED MARTIN CORP 3.350		06/16/2020.	MAKE WHOLE CALL		919,986	888,000	884,595	887,306	0	174	0	174	0	887,479	0	521	521	54,379	09/15/2021.
539830 BF 5	LOCKHEED MARTIN CORP 2.500		10/23/2020.	REDEEMED		400,000	400,000	398,564	399,724	0	241	0	241	0	399,965	0	35	35	9,167	11/23/2020.
539830 BF 5	LOCKHEED MARTIN CORP 2.500		06/16/2020.	MAKE WHOLE CALL		604,602	600,000	597,846	599,586	0	204	0	204	0	599,790	0	210	210	13,060	11/23/2020.
502431 AH 2	L3HARRIS TECH INC 4.950		12/14/2020.	REDEEMED		1,150,000	1,150,000	1,187,824	1,174,241	0	(24,241)	0	(24,241)	0	1,150,000	0	0	0	75,742	02/15/2021.
55305B AQ 4	M/I HOMES INC 5.625		01/08/2020.	CITIGROUP GLOBAL MARKETS		3,157,500	3,000,000	3,071,250	3,050,769	0	(208)	0	(208)	0	3,050,562	0	106,939	106,939	74,531	08/01/2025.
564759 PS 1	MANUFACTURERS & TRADER 1.361		12/28/2020.	MATURED		5,614,000	5,614,000	5,358,242	5,581,691	0	32,309	0	32,309	0	5,614,000	0	0	0	104,586	12/28/2020.
565849 AK 2	MARATHON OIL 2.800		10/01/2020.	TENDERED		2,083,518	1,982,000	1,977,184	1,980,456	0	402	0	402	0	1,980,858	0	1,142	1,142	152,389	11/01/2022.
56585A AL 6	MARATHON PETROLEUM 3.400		11/15/2020.	REDEEMED		2,000,000	2,000,000	1,997,440	1,999,455	0	418	0	418	0	1,999,873	0	127	127	62,333	12/15/2020.
571903 AK 9	MARRIOTT INTERNATIONAL 3.250		06/22/2020.	TENDERED		1,018,750	1,000,000	997,110	999,095	0	147	0	147	0	999,242	0	758	758	43,757	09/15/2022.
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		3,000,000	3,000,000	2,996,640	2,999,329	0	671	0	671	0	3,000,000	0	0	0	73,500	11/23/2020.
576485 AE 6	MATADOR RESOURCES CO 5.875		12/08/2020.	VARIOUS		1,161,500	1,300,000	380,900	1,303,250	4,111	(5,841)	914,263	(915,994)	0	387,257	0	774,244	774,244	85,057	09/15/2026.
58155Q AD 5	MCKESSON CORP 4.750		12/01/2020.	REDEEMED		1,000,000	1,000,000	996,930	999,499	0	265	0	265	0	999,763	0	237	237	59,375	03/01/2021.
585055 BS 4	MEDTRONIC INC 3.500		10/29/2020.	MAKE WHOLE CALL		753,117	668,000	661,601	664,422	0	528	0	528	0	664,949	0	3,051	3,051	111,354	03/15/2025.
592179 JP 1	MET LIFE GLOBAL FUNDIN 3.027		06/11/2020.	MATURED		2,505,000	2,505,000	2,544,789	2,508,227	0	(3,227)	0	(3,227)	0	2,505,000	0	0	0	37,913	06/11/2020.
592179 JS 5	MET LIFE GLOBAL FUNDIN 1.875		04/16/2020.	MATURED		1,000,000	1,000,000	999,340	999,938	0	62	0	62	0	1,000,000	0	0	0	9,375	04/16/2020.
59217G BR 9	MET LIFE GLOBAL FUNDIN 2.500		12/03/2020.	MATURED		2,000,000	2,000,000	1,998,600	1,999,708	0	292	0	292	0	2,000,000	0	0	0	50,000	12/03/2020.
594918 AY 0	MICROSOFT CORP 1.850		01/12/2020.	REDEEMED		1,000,000	1,000,000	1,001,705	1,000,017	0	(17)	0	(17)	0	1,000,000	0	0	0	7,708	02/12/2020.
615394 AK 9	MOOG INC (144A) 5.250		01/13/2020.	REDEEMED		2,532,825	2,500,000	2,545,000	2,507,654	0	25,171	0	25,171	0	2,532,825	0	0	0	15,313	12/01/2022.
617446 7P 8	MORGAN STANLEY 5.500		07/24/2020.	MATURED		1,000,000	1,000,000	1,123,570	1,011,802	0	(11,802)	0	(11,802)	0	1,000,000	0	0	0	55,000	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		1,778,396	1,686,000	1,679,880	1,684,276	0	469	0	469	0	1,684,744	0	1,256	1,256	144,908	05/15/2022.
55354G AB 6	MSCI INC (144A) 5.750		06/17/2020.	REDEEMED		2,229,300	2,150,000	2,224,500	2,201,099	0	(6,049)	0	(6,049)	0	2,195,050	0	34,250	34,250	103,708	08/15/2025.
62854A AL 8	MYLAN NV 3.750		12/15/2020.	MATURED		100,000	100,000	99,968	99,992	0	8	0	8	0	100,000	0	0	0	3,750	12/15/2020.
63946B AE 0	NBC UNIVERSAL 4.375		03/06/2020.	MAKE WHOLE CALL		2,260,448	2,185,000	2,431,013	2,224,946	0	(5,652)	0	(5,652)	0	2,219,294	0	(34,294)	(34,294)	116,606	04/01/2021.
63946B AH 3	NBC UNIVERSAL 2.875		09/10/2020.	MAKE WHOLE CALL		2,117,500	2,000,000	2,003,610	2,001,201	0	(296)	0	(296)	0	2,000,905	0	(905)	(905)	183,785	01/15/2023.
64110D AE 4	NETAPP INC 3.375		07/27/2020.	MAKE WHOLE CALL		1,026,740	1,000,000	997,510	999,425	0	204	0	204	0	999,629	0	371	371	47,553	06/15/2021.
64952W BY 8	NEW YORK LIFE GLOBAL F 1.950		02/11/2020.	MATURED		1,000,000	1,000,000	999,210	999,962	0	38	0	38	0	1,000,000	0	0	0	9,750	02/11/2020.

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
651229 AK 2	NEWELL BRANDS INC 4.700		08/15/2020.	MATURED		2,000,000	2,000,000	2,064,310	2,005,225	0	(5,225)	0	(5,225)	0	2,000,000	0	0	0	94,000	08/15/2020.
651639 AN 6	NEWMONT GOLDCORP CORP 3.500		03/19/2020.	TENDERED		3,164,340	3,000,000	2,977,170	2,994,147	0	647	0	647	0	2,994,794	0	5,206	5,206	218,007	03/15/2022.
65473P AF 2	NISOURCE FINANCE CORP 3.650		08/28/2020.	MAKE WHOLE CALL		5,448,772	5,000,000	4,992,700	4,994,785	0	798	0	798	0	4,995,583	0	4,417	4,417	577,029	06/15/2023.
65473Q BA 0	NISOURCE FINANCE CORP 3.850		09/17/2020.	MAKE WHOLE CALL		1,143,849	1,059,000	1,090,537	1,070,901	0	(2,830)	0	(2,830)	0	1,068,072	0	(9,072)	(9,072)	129,244	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.
665772 CM 9	NORTHERN STATES POWER 2.200		07/31/2020.	REDEEMED		1,000,000	1,000,000	998,160	999,749	0	227	0	227	0	999,976	0	24	24	21,144	08/15/2020.
66989H AD 0	NOVARTIS CAPITAL 4.400	C	04/24/2020.	MATURED		1,500,000	1,500,000	1,739,344	1,511,836	0	(11,836)	0	(11,836)	0	1,500,000	0	0	0	33,000	04/24/2020.
62947Q AU 2	NXP BV/NXP FUNDING LLC 4.125	C	09/28/2020.	MAKE WHOLE CALL		1,228,196	1,200,000	1,203,750	1,201,166	0	(609)	0	(609)	0	1,200,557	0	(557)	(557)	69,034	06/01/2021.
67103H AA 5	O'REILLY AUTOMOTIVE IN 4.875		10/14/2020.	REDEEMED		1,130,000	1,130,000	1,237,090	1,148,320	0	(18,320)	0	(18,320)	0	1,130,000	0	0	0	68,859	01/14/2021.
674215 AG 3	OASIS PETROLEUM 6.875		11/20/2020.	TRANSFERRED TO STOCK		464,000	1,600,000	264,000	1,544,000	55,952	92,995	1,395,339	(1,246,391)	0	297,609	0	166,391	166,391	55,000	03/15/2022.
674599 BY 0	OCCIDENTAL PETROLEUM 4.100		07/13/2020.	TENDERED		1,005,000	1,000,000	1,066,840	1,006,893	0	(4,370)	0	(4,370)	0	1,002,523	0	(2,523)	(2,523)	43,950	02/01/2021.
680665 AK 2	OLIN CORP 5.000		11/13/2020.	BARCLAYS CAPITAL INC		1,050,000	1,000,000	988,750	988,969	0	716	0	716	0	989,685	0	60,315	60,315	64,722	02/01/2030.
680665 AL 0	OLIN CORP 5.625		11/19/2020.	BARCLAYS CAPITAL INC		3,211,250	3,000,000	3,042,500	3,041,742	0	(4,134)	0	(4,134)	0	3,037,608	0	173,642	173,642	227,656	08/01/2029.
688239 AE 2	OSHKOSH CORP 5.375		03/12/2020.	REDEEMED		10,503,956	10,229,000	10,586,858	10,430,784	0	73,171	0	73,171	0	10,503,956	0	0	0	291,704	03/01/2025.
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 GV 3	PACIFIC GAS & ELECTRIC 4.250		07/01/2020.	EXCHANGED		2,093,400	2,000,000	1,998,380	1,999,651	0	94	0	94	0	1,999,745	0	93,655	93,655	91,600	05/15/2021.
694308 GW 1	PACIFIC GAS & ELECTRIC 3.250		07/01/2020.	EXCHANGED		1,043,210	1,000,000	1,000,510	1,000,141	0	(47)	0	(47)	0	1,000,093	0	43,117	43,117	49,285	09/15/2021.
701885 AF 2	PARSLEY ENERGY LLC / F 5.250		06/02/2020.	SUNTRUST		987,500	1,000,000	985,000	986,182	0	879	0	879	0	987,061	0	439	439	42,146	08/15/2025.
70959W AE 3	PENSKE AUTO GROUP 5.750		10/01/2020.	REDEEMED		980,000	980,000	1,020,425	985,186	0	(5,186)	0	(5,186)	0	980,000	0	0	0	56,350	10/01/2022.
713448 DC 9	PEPSICO INC 2.150		09/14/2020.	REDEEMED		1,000,000	1,000,000	998,920	999,807	0	157	0	157	0	999,965	0	35	35	19,708	10/14/2020.
717081 DS 9	PFIZER INC 5.800		11/28/2020.	MAKE WHOLE CALL		1,136,400	1,000,000	1,178,660	1,088,313	0	(21,280)	0	(21,280)	0	1,067,033	0	(67,033)	(67,033)	211,478	08/12/2023.
723787 AJ 6	PIONEER NATURAL RESOUR 7.500		01/15/2020.	MATURED		1,000,000	1,000,000	1,237,990	1,001,665	0	(1,665)	0	(1,665)	0	1,000,000	0	0	0	37,500	01/15/2020.
723787 AK 3	PIONEER NATURAL RESOUR 3.950		05/27/2020.	TENDERED		5,042,125	4,825,000	4,967,118	4,871,039	0	(7,978)	0	(7,978)	0	4,863,061	0	(38,061)	(38,061)	382,301	07/15/2022.
737446 AL 8	POST HOLDINGS INC (144 5.500		03/02/2020.	REDEEMED		520,625	500,000	500,000	500,000	0	0	0	0	0	500,000	0	20,625	20,625	13,826	03/01/2025.
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.
74153W CG 2	PRICOA GLOBAL FUNDING 2.550		11/24/2020.	MATURED		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	38,250	11/24/2020.
74166M AA 4	PRIME SECURITY SERVICE 9.250		02/15/2020.	REDEEMED		2,557,035	2,444,000	2,622,383	2,504,903	0	52,132	0	52,132	0	2,557,035	0	0	0	56,518	05/15/2023.
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		2,000,000	2,000,000	1,997,580	1,999,518	0	482	0	482	0	2,000,000	0	0	0	52,500	11/19/2020.
74340X AW 1	PROLOGIS LP 4.250		09/08/2020.	MAKE WHOLE CALL		1,111,340	1,000,000	1,079,000	1,047,113	0	(9,221)	0	(9,221)	0	1,037,892	0	(37,892)	(37,892)	156,555	08/15/2023.
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.
74368C AJ 3	PROTECTIVE LIFE GLOBAL 2.161	C	09/25/2020.	MATURED		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	10,805	09/25/2020.
74432Q BP 9	PRUDENTIAL FINANCIAL I 4.500		11/15/2020.	MATURED		1,000,000	1,000,000	1,060,730	1,008,206	0	(8,206)	0	(8,206)	0	1,000,000	0	0	0	45,000	11/15/2020.
74456Q AX 4	PUBLIC SERVICE ELECTRI 3.500		08/15/2020.	MATURED		1,237,000	1,237,000	1,389,497	1,249,905	0	(12,905)	0	(12,905)	0	1,237,000	0	0	0	43,295	08/15/2020.
74834L AS 9	QUEST DIAGNOSTICS 4.700		11/18/2020.	MAKE WHOLE CALL		2,032,100	2,000,000	1,996,660	1,999,359	0	278	0	278	0	1,999,637	0	363	363	138,372	04/01/2021.
751212 AB 7	RALPH LAUREN 2.625		08/18/2020.	MATURED		1,700,000	1,700,000	1,696,515	1,699,507	0	493	0	493	0	1,700,000	0	0	0	44,625	08/18/2020.
755111 BT 7	RAYTHEON CO 3.125		10/15/2020.	MATURED		1,400,000	1,400,000	1,493,394	1,409,847	0	(9,847)	0	(9,847)	0	1,400,000	0	0	0	43,750	10/15/2020.
755111 BX 8	RAYTHEON CO 2.500		06/10/2020.	EXCHANGED		8,262,720	8,000,000	7,878,680	7,918,942	0	11,671	0	11,671	0	7,930,613	0	332,107	332,107	105,222	12/15/2022.
755111 BY 6	RAYTHEON CO 3.150		06/10/2020.	EXCHANGED		4,301,520	4,000,000	3,968,260	3,978,354	0	1,814	0	1,814	0	3,980,169	0	321,351	321,351	65,250	12/15/2024.
913017 DB 2	RAYTHEON TECHNOLOGIES 3.650		02/28/2020.	TENDERED		2,862,967	2,652,000	2,651,761	2,651,739	0	62	0	62	0	2,651,802	0	198	198	262,592	08/16/2023.
913017 DB 2	RAYTHEON TECHNOLOGIES 3.650		05/19/2020.	MAKE WHOLE CALL		271,388	246,000	245,978	245,976	0	(1)	0	(1)	0	245,975	0	25	25	32,197	08/16/2023.
760759 AH 3	REPUBLIC SERVICES 5.000		03/01/2020.	MATURED		1,000,000	1,000,000	1,013,800	1,000,165	0	(165)	0	(165)	0	1,000,000	0	0	0	25,000	03/01/2020.

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
760759 AM 2	REPUBLIC SERVICES 4.750		12/09/2020.	MAKE WHOLE CALL		501,389	454,000	507,186	485,375	0	(9,181)	0	(9,181)	0	476,195	0	(22,195)	(22,195)	70,391	05/15/2023.
760759 AP 5	REPUBLIC SERVICES 3.550		12/09/2020.	MAKE WHOLE CALL		2,091,669	2,000,000	1,997,810	1,999,442	0	230	0	230	0	1,999,672	0	328	328	164,247	06/01/2022.
760761 AD 8	REPUBLIC SERVICES 5.250		09/10/2020.	MAKE WHOLE CALL		1,056,700	1,000,000	1,049,950	1,010,655	0	(3,863)	0	(3,863)	0	1,006,792	0	(6,792)	(6,792)	99,721	11/15/2021.
761713 AX 4	REYNOLDS AMERICAN 3.250	C	11/05/2020.	MAKE WHOLE CALL		1,056,200	1,000,000	998,640	999,541	0	150	0	150	0	999,691	0	309	309	89,061	11/01/2022.
761713 BE 5	REYNOLDS AMERICAN 3.250	C	06/12/2020.	MATURED		1,000,000	1,000,000	999,820	999,958	0	42	0	42	0	1,000,000	0	0	0	16,250	06/12/2020.
774341 AC 5	ROCKWELL COLLINS 3.100		06/10/2020.	EXCHANGED		1,024,360	1,000,000	1,005,800	1,001,106	0	(286)	0	(286)	0	1,000,820	0	23,540	23,540	18,653	11/15/2021.
774341 AE 1	ROCKWELL COLLINS 3.700		06/10/2020.	EXCHANGED		2,153,400	2,000,000	1,994,530	1,997,566	0	270	0	270	0	1,997,836	0	155,564	155,564	37,972	12/15/2023.
774341 AK 7	ROCKWELL COLLINS 3.500		06/10/2020.	EXCHANGED		2,170,400	2,000,000	2,000,190	2,000,042	0	(9)	0	(9)	0	2,000,032	0	170,368	170,368	53,528	03/15/2027.
776743 AA 4	ROPER TECHNOLOGIES INC 3.000		11/15/2020.	REDEEMED		1,000,000	1,000,000	999,620	999,916	0	46	0	46	0	999,962	0	38	38	27,500	12/15/2020.
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.
78390X AA 9	SAIC INC 4.450		09/02/2020.	REDEEMED		50,000	50,000	50,495	50,043	0	(43)	0	(43)	0	50,000	0	0	0	1,675	12/01/2020.
80282K AD 8	SANTANDER HOLDINGS USA 2.650	C	03/18/2020.	REDEEMED		1,000,000	1,000,000	996,010	999,705	0	201	0	201	0	999,906	0	94	94	11,115	04/17/2020.
80874Y AQ 3	SCIENTIFIC GAMES INTER 6.625		07/17/2020.	REDEEMED		2,400,000	2,400,000	2,383,704	2,395,942	0	1,422	0	1,422	0	2,397,364	0	2,636	2,636	106,883	05/15/2021.
80874Y BC 3	SCIENTIFIC GAMES INTER 7.000		05/27/2020.	SUNTRUST		481,938	550,000	557,563	557,410	0	(472)	0	(472)	0	556,938	0	(75,000)	(75,000)	19,571	05/15/2028.
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.
83001A AC 6	SIX FLAGS ENTERTAINMEN 5.500		12/01/2020.	WELLS FARGO SECURITIES		2,035,000	2,000,000	2,102,500	2,099,474	0	(17,422)	0	(17,422)	0	2,082,052	0	(47,052)	(47,052)	124,667	04/15/2027.
843830 AF 7	SOUTHERN STAR CENTRAL 5.125		12/18/2020.	REDEEMED		4,153,000	4,153,000	4,152,211	4,138,740	0	2,799	0	2,799	0	4,141,540	0	11,460	11,460	269,968	07/15/2022.
854502 AC 5	STANLEY BLACK & DECKER 3.400		12/02/2020.	MAKE WHOLE CALL		2,060,428	2,000,000	1,997,960	1,999,518	0	247	0	247	0	1,999,765	0	235	235	128,616	12/01/2021.
854502 AD 3	STANLEY BLACK & DECKER 2.900		12/02/2020.	MAKE WHOLE CALL		4,802,276	4,580,000	4,588,043	4,588,468	0	(2,699)	0	(2,699)	0	4,585,769	0	(5,769)	(5,769)	366,533	11/01/2022.
858119 BH 2	STEEL DYNAMICS INC 4.125		11/08/2020.	REDEEMED		1,020,630	1,000,000	930,000	939,114	0	7,972	0	7,972	0	947,086	0	73,544	73,544	47,323	09/15/2025.
863667 AB 7	STRYKER CORP 4.375		01/15/2020.	MATURED		1,000,000	1,000,000	992,730	999,930	0	70	0	70	0	1,000,000	0	0	0	21,875	01/15/2020.
871829 AX 5	SYSCO CORP 2.600		09/01/2020.	REDEEMED		1,000,000	1,000,000	998,090	999,676	0	266	0	266	0	999,942	0	58	58	23,833	10/01/2020.
871829 BG 1	SYSCO CORP 3.550		05/15/2020.	WELLS FARGO SECURITIES		1,039,930	1,000,000	993,580	995,025	0	335	0	335	0	995,359	0	44,571	44,571	24,061	03/15/2025.
87264A AJ 4	T-MOBILE USA INC 6.500		07/04/2020.	MAKE WHOLE CALL		2,043,340	2,000,000	2,015,000	2,005,807	0	(1,382)	0	(1,382)	0	2,004,425	0	(4,425)	(4,425)	190,093	01/15/2024.
87264A AN 5	T-MOBILE USA INC 6.375		09/01/2020.	REDEEMED		612,750	600,000	628,500	617,056	0	(4,306)	0	(4,306)	0	612,750	0	0	0	45,720	03/01/2025.
189754 AA 2	TAPESTRY INC 4.250		08/27/2020.	SUMRIDGE PARTNERS LLC		2,035,600	2,000,000	1,996,700	1,997,372	0	339	0	339	0	1,997,711	0	37,889	37,889	77,917	04/01/2025.
88023U AD 3	TEMPUR SEALY INTERNATI 5.625		11/09/2020.	REDEEMED		2,253,241	2,222,000	2,269,773	2,239,340	0	13,901	0	13,901	0	2,253,241	0	0	0	133,320	10/15/2023.
88732J AX 6	TIME WARNER CABLE 4.125		12/20/2020.	REDEEMED		1,000,000	1,000,000	1,030,800	1,005,402	0	(5,402)	0	(5,402)	0	1,000,000	0	0	0	55,573	02/15/2021.
87261Q AB 9	TMS INTERNATIONAL CORP 7.250		12/10/2020.	IMPERIAL CAPITAL		8,435,625	8,250,000	8,492,500	7,483,410	898,150	(55,139)	0	843,012	0	8,326,422	0	109,203	109,203	795,839	08/15/2025.
89469A AB 0	TREEHOUSE FOODS 4.875		09/25/2020.	REDEEMED		1,300,000	1,300,000	1,297,500	1,299,102	0	321	0	321	0	1,299,423	0	577	577	65,135	03/15/2022.
87305N AV 0	TTX PASS THRU CERT S20 5.453		07/02/2020.	VARIOUS		456,807	456,807	456,807	459,225	0	(2,417)	0	(2,417)	0	456,807	0	0	0	12,466	01/02/2022.
87305N AW 8	TTX PASS THRU CERT S20 5.503		07/02/2020.	REDEEMED		190,175	190,175	190,175	191,895	0	(1,720)	0	(1,720)	0	190,175	0	0	0	5,242	01/02/2022.
899896 AC 8	TUPPERWARE CORP 4.750		07/14/2020.	IMPERIAL CAPITAL		2,090,000	3,000,000	1,830,000	3,001,650	0	40,136	1,222,350	(1,182,214)	0	1,819,435	0	270,565	270,565	88,667	06/01/2021.
899896 AC 8	TUPPERWARE CORP 4.750		12/03/2020.	MAKE WHOLE CALL		817,198	800,000	488,000	798,572	0	(30,636)	311,052	(341,688)	0	456,884	0	343,116	343,116	55,410	06/01/2021.
904764 AR 8	UNILEVER CAPITAL 2.100	C	07/30/2020.	MATURED		1,804,000	1,804,000	1,832,478	1,807,878	0	(3,878)	0	(3,878)	0	1,804,000	0	0	0	37,884	07/30/2020.
907818 DG 0	UNION PACIFIC CORP 4.000		11/01/2020.	REDEEMED		1,000,000	1,000,000	1,053,030	1,005,512	0	(5,512)	0	(5,512)	0	1,000,000	0	0	0	50,000	02/01/2021.
907818 EA 2	UNION PACIFIC CORP 1.800		02/01/2020.	MATURED		1,000,000	1,000,000	997,860	999,951	0	49	0	49	0	1,000,000	0	0	0	9,000	02/01/2020.
90783S AA 0	UNION PACIFIC PASS THR 4.698		07/02/2020.	REDEEMED		353,875	353,875	371,609	362,855	0	(8,980)	0	(8,980)	0	353,875	0	0	0	30,493	01/02/2024.
907825 AA 1	UNION PACIFIC PASS THR 3.227		05/14/2020.	REDEEMED		240,799	240,799	240,799	240,798	0	2	0	2	0	240,799	0	0	0	3,885	05/14/2026.
05577@ AN 0	UNION PACIFIC RAILROAD 4.830		10/15/2020.	REDEEMED		195,455	195,455	195,455	195,448	0	6	0	6	0	195,455	0	0	0	7,080	10/15/2024.
911365 BH 6	UNITED RENTALS NORTH A 4.625		10/15/2020.	REDEEMED		1,023,130	1,000,000	887,500	901,280	0	11,422	0	11,422	0	912,702	0	110,428	110,428	46,250	10/15/2025.

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
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		3,219,330	3,000,000	2,995,370	2,996,651	0	68	0	68	0	2,996,719	0	3,281	3,281	245,168	11/01/2026.
91324P BM 3	UNITEDHEALTH GROUP INC 3.875		10/15/2020.	MATURED		2,000,000	2,000,000	2,099,220	2,006,838	0	(6,838)	0	(6,838)	0	2,000,000	0	0	0	77,500	10/15/2020.
91159H HL 7	US BANCORP 2.350		12/29/2020.	REDEEMED		2,000,000	2,000,000	1,999,720	1,999,918	0	38	0	38	0	1,999,957	0	43	43	66,583	01/29/2021.
918204 AV 0	VF CORP 3.500		03/04/2020.	MAKE WHOLE CALL		6,748,265	6,527,000	6,698,731	6,566,987	0	(4,686)	0	(4,686)	0	6,562,301	0	(35,301)	(35,301)	337,392	09/01/2021.
925524 BG 4	VIACOMCBS INC 4.500		05/18/2020.	MAKE WHOLE CALL		2,064,940	2,000,000	1,966,400	1,995,125	0	1,512	0	1,512	0	1,996,637	0	3,363	3,363	129,190	03/01/2021.
92553P AR 3	VIACOMCBS INC 3.250		05/28/2020.	TENDERED		1,030,740	1,000,000	995,940	998,519	0	176	0	176	0	998,695	0	1,305	1,305	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.
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		1,000,000	1,000,000	1,037,250	1,016,656	0	(16,656)	0	(16,656)	0	1,000,000	0	0	0	56,500	08/15/2020.
254687 FK 7	WALT DISNEY COMPANY 1.750		03/04/2020.	CITIGROUP GLOBAL MARKETS		5,110,600	5,000,000	4,979,600	4,980,828	0	740	0	740	0	4,981,568	0	129,032	129,032	44,236	08/30/2024.
939648 AE 1	WASHINGTON PG LP 6.450		06/10/2020.	BAS-MERRILL LYNCH		1,353,000	2,200,000	1,292,500	2,032,935	1,376	33,173	749,242	(714,693)	0	1,318,243	0	34,757	34,757	117,068	08/15/2024.
94106L AW 9	WASTE MANAGEMENT INC 4.750		06/30/2020.	MATURED		1,320,000	1,320,000	1,463,339	1,331,407	0	(11,407)	0	(11,407)	0	1,320,000	0	0	0	31,350	06/30/2020.
94856U AA 9	WEEKLEY HOMES LLC 6.625		09/23/2020.	TENDERED		9,465,750	9,000,000	8,866,930	8,897,481	0	11,145	0	11,145	0	8,908,626	0	91,374	91,374	1,124,938	08/15/2025.
948565 AC 0	WEEKLEY HOMES LLC 6.000		09/23/2020.	TENDERED		1,001,850	1,000,000	987,500	989,284	0	2,300	0	2,300	0	991,584	0	8,416	8,416	70,517	02/01/2023.
94974B GM 6	WELLS FARGO & CO 2.600		07/22/2020.	MATURED		1,000,000	1,000,000	1,026,470	1,003,752	0	(3,752)	0	(3,752)	0	1,000,000	0	0	0	26,000	07/22/2020.
94974B GR 5	WELLS FARGO & CO 2.550		12/07/2020.	MATURED		1,000,000	1,000,000	998,930	999,780	0	220	0	220	0	1,000,000	0	0	0	25,500	12/07/2020.
72925P AC 9	WEYERHAEUSER CO 4.700		05/18/2020.	MAKE WHOLE CALL		1,868,059	1,807,000	1,896,864	1,829,568	0	(8,896)	0	(8,896)	0	1,820,672	0	(13,672)	(13,672)	118,386	03/15/2021.
962166 BW 3	WEYERHAEUSER CO 4.625		12/16/2020.	MAKE WHOLE CALL		3,341,010	3,000,000	3,081,080	3,035,825	0	(8,874)	0	(8,874)	0	3,026,951	0	(26,951)	(26,951)	514,833	09/15/2023.
966387 AH 5	WHITING PETROLEUM CORP 5.750		09/01/2020.	TRANSFERRED TO STOCK		176,250	750,000	50,400	664,685	0	329,738	864,309	(534,570)	0	130,115	0	46,135	46,135	21,563	03/15/2021.
966387 AP 7	WHITING PETROLEUM CORP 6.250		09/01/2020.	TRANSFERRED TO STOCK		470,000	2,000,000	150,000	1,680,000	294,562	66,561	1,826,447	(1,465,324)	0	214,676	0	255,324	255,324	0	04/01/2023.
966387 BG 6	WHITING PETROLEUM CORP 6.625		09/01/2020.	TRANSFERRED TO STOCK		470,000	2,000,000	135,000	1,362,960	0	165,923	1,244,465	(1,078,542)	0	284,418	0	185,582	185,582	66,250	01/15/2026.
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 CH 4	XEROX CORP 2.800		05/15/2020.	MATURED		2,000,000	2,000,000	1,944,930	1,994,517	0	5,483	0	5,483	0	2,000,000	0	0	0	28,000	05/15/2020.
06367V CT 0	BANK OF MONTREAL 2.840		06/04/2020.	MATURED		1,000,000	1,000,000	999,750	999,958	0	42	0	42	0	1,000,000	0	0	0	14,200	06/04/2020.
06367X KF 7	BANK OF MONTREAL 2.100		10/06/2020.	MATURED		3,000,000	3,000,000	3,024,000	3,004,112	0	(4,112)	0	(4,112)	0	3,000,000	0	0	0	63,000	10/06/2020.
064149 7L 5	BANK OF NOVA SCOTIA 2.270		01/13/2020.	MATURED		1,000,000	1,000,000	999,620	999,989	0	11	0	11	0	1,000,000	0	0	0	11,350	01/13/2020.
064151 EF 6	BANK OF NOVA SCOTIA 2.090		09/09/2020.	MATURED		2,000,000	2,000,000	2,029,800	2,004,948	0	(4,948)	0	(4,948)	0	2,000,000	0	0	0	41,800	09/09/2020.
07813Z BG 8	BELL CANADA 3.150		09/14/2020.	MAKE WHOLE CALL		513,332	500,000	498,010	499,446	0	225	0	225	0	499,670	0	330	330	28,499	09/29/2021.
07813Z BU 7	BELL CANADA 2.000		11/06/2020.	MAKE WHOLE CALL		1,013,159	1,000,000	998,040	999,303	0	334	0	334	0	999,637	0	363	363	35,132	10/01/2021.
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.
29290Z AJ 9	ENBRIDGE GAS INC 4.040		11/23/2020.	MATURED		1,500,000	1,500,000	1,591,370	1,512,790	0	(12,790)	0	(12,790)	0	1,500,000	0	0	0	60,618	11/23/2020.
12801Z CL 0	FEDERATION DES CAISSES 1.748		03/02/2020.	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	8,740	03/02/2020.
36168Q AC 8	GFL ENVIRONMENTAL INC 5.625		05/01/2020.	REDEEMED		365,062	360,000	340,200	345,937	0	1,900	0	1,900	0	347,837	0	17,224	17,224	10,125	05/01/2022.
36168Q AD 6	GFL ENVIRONMENTAL INC 5.375		03/11/2020.	REDEEMED		3,080,640	3,000,000	2,848,750	2,883,548	0	6,624	0	6,624	0	2,890,172	0	190,468	190,468	85,104	03/01/2023.
36168Q AE 4	GFL ENVIRONMENTAL INC 8.500		03/06/2020.	MAKE WHOLE CALL		217,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	22,903	05/01/2027.
44485H AA 2	GFL ENVIRONMENTAL INC 7.000		11/27/2020.	MAKE WHOLE CALL		1,068,470	1,000,000	982,500	983,708	0	1,276	0	1,276	0	984,984	0	15,016	15,016	117,392	06/01/2026.
40427H SW 4	HSBC BANK CANADA 1.816	B	07/07/2020.	MATURED		1,000,000	1,000,000	999,960	999,993	0	7	0	7	0	1,000,000	0	0	0	18,160	07/07/2020.
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.
87971M AT 0	TELUS CORP 3.600		06/23/2020.	MAKE WHOLE CALL		2,035,820	2,000,000	2,040,650	2,007,340	0	(3,287)	0	(3,287)	0	2,004,053	0	(4,053)	(4,053)	101,212	01/26/2021.
891145 4A 9	TORONTO-DOMINION BANK 1.693		04/02/2020.	MATURED		3,700,000	3,700,000	3,678,490	3,698,552	0	1,448	0	1,448	0	3,700,000	0	0	0	31,321	04/02/2020.
892329 AR 4	TOYOTA CREDIT CANADA I 1.800	B	02/19/2020.	MATURED		500,000	500,000	501,700	500,040	0	(40)	0	(40)	0	500,000	0	0	0	4,500	02/19/2020.

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
35085Z BC 9	407 INTERNATIONAL INC 4.300	..	06/22/2020.	MAKE WHOLE CALL		4,139,680	4,000,000	4,226,300	4,085,383	0	(34,833)	0	(34,833)	0	4,050,550	0	(50,550)	(50,550)	238,403	05/26/2021.
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.
03969A AL 4	ARDAGH PACKAGING (144A 6.000	D	06/11/2020.	TENDERED		8,234,708	7,899,000	8,232,274	8,114,682	0	(29,071)	0	(29,071)	0	8,085,611	0	(186,611)	(186,611)	725,392	02/15/2025.
046353 AK 4	ASTRAZENECA PLC 2.375	D	11/16/2020.	MATURED		1,000,000	1,000,000	1,002,270	1,000,409	0	(409)	0	(409)	0	1,000,000	0	0	0	23,750	11/16/2020.
06738E AG 0	BARCLAYS PLC 2.875	D	06/08/2020.	MATURED		1,000,000	1,000,000	995,750	999,580	0	420	0	420	0	1,000,000	0	0	0	14,375	06/08/2020.
05565Q CK 2	BP CAPITAL MARKETS PLC 3.497	B	11/09/2020.	MATURED		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	104,910	11/09/2020.
191241 AD 0	COCA-COLA FEMSA SAB CV 4.625	D	02/15/2020.	MATURED		2,000,000	2,000,000	2,141,580	2,002,946	0	(2,946)	0	(2,946)	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.
225433 AK 7	CREDIT SUISSE FUNDING 3.125	D	12/10/2020.	MATURED		1,000,000	1,000,000	998,120	999,610	0	390	0	390	0	1,000,000	0	0	0	31,250	12/10/2020.
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.
25156P AU 7	DEUTSCHE TELEKOM INT F 1.950	D	05/26/2020.	TENDERED		2,031,460	2,000,000	1,996,780	1,998,832	0	268	0	268	0	1,999,100	0	900	900	58,218	09/19/2021.
25243Y AP 4	DIAGEO CAPITAL PLC 4.828	D	07/15/2020.	MATURED		1,000,000	1,000,000	1,115,120	1,009,966	0	(9,966)	0	(9,966)	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.
25600W AE 0	DNB BOLIGKREDITT AS (1 2.000	D	05/28/2020.	MATURED		1,000,000	1,000,000	986,900	998,729	0	1,271	0	1,271	0	1,000,000	0	0	0	10,000	05/28/2020.
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.
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		1,088,200	1,000,000	992,820	995,707	0	306	0	306	0	996,013	0	3,987	3,987	106,381	05/14/2025.
53944V AK 5	LLOYDS BANK PLC 2.700	D	08/17/2020.	MATURED		1,000,000	1,000,000	999,440	999,908	0	92	0	92	0	1,000,000	0	0	0	27,000	08/17/2020.
552081 AD 3	LYONDELLBASELL 6.000	D	11/05/2020.	REDEEMED		1,054,930	1,000,000	1,186,200	1,046,058	0	(23,569)	0	(23,569)	0	1,022,489	0	32,441	32,441	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 AD 0	PERNOD-RICARD SA (144A 4.450	D	11/06/2020.	MAKE WHOLE CALL		7,328,860	7,000,000	7,268,090	7,139,519	0	(57,091)	0	(57,091)	0	7,082,428	0	(82,428)	(82,428)	736,406	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.
80281L AC 9	SANTANDER UK GROUP HLD 2.875	D	10/16/2020.	MATURED		3,000,000	3,000,000	2,999,120	2,999,778	0	222	0	222	0	3,000,000	0	0	0	86,250	10/16/2020.
80685Q AA 4	SCHLUMBERGER OILFIELD 4.200	D	06/29/2020.	MAKE WHOLE CALL		1,021,068	1,000,000	1,021,310	1,002,151	0	(1,319)	0	(1,319)	0	1,000,831	0	(831)	(831)	61,202	01/15/2021.
822582 AM 4	SHELL INTERNATIONAL FI 4.375	D	03/25/2020.	MATURED		1,000,000	1,000,000	1,166,870	1,005,341	0	(5,341)	0	(5,341)	0	1,000,000	0	0	0	21,875	03/25/2020.
822582 BG 6	SHELL INTERNATIONAL FI 2.125	D	05/11/2020.	MATURED		3,000,000	3,000,000	2,975,193	2,997,799	0	2,201	0	2,201	0	3,000,000	0	0	0	31,875	05/11/2020.
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	994,940	999,045	0	956	0	956	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.
86960B AJ 1	SVENSKA HANDELSBANKEN 2.400	D	10/01/2020.	MATURED		1,000,000	1,000,000	999,020	999,827	0	173	0	173	0	1,000,000	0	0	0	24,000	10/01/2020.
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.
87938W AM 5	TELEFONICA EMISIONES S 5.134	D	04/27/2020.	MATURED		2,000,000	2,000,000	2,213,500	2,015,555	0	(15,555)	0	(15,555)	0	2,000,000	0	0	0	51,340	04/27/2020.
89152U AD 4	TOTAL CAPITAL 4.450	D	06/24/2020.	MATURED		743,000	743,000	783,620	745,521	0	(2,521)	0	(2,521)	0	743,000	0	0	0	16,532	06/24/2020.
902674 XF 2	UBS AG LONDON (144A) 2.200	D	05/11/2020.	REDEEMED		1,000,000	1,000,000	999,340	999,887	0	80	0	80	0	999,967	0	33	33	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.
92676X AC 1	VIKING CRUISES LTD (14 6.250	D	03/03/2020.	WELLS FARGO SECURITIES		1,880,000	2,000,000	2,070,000	2,063,170	0	(3,110)	0	(3,110)	0	2,060,060	0	(180,060)	(180,060)	38,194	05/15/2025.
928670 AB 4	VOLKSWAGEN INTL FIN NV 4.000	D	08/12/2020.	MATURED		1,000,000	1,000,000	1,007,390	1,000,507	0	(507)	0	(507)	0	1,000,000	0	0	0	40,000	08/12/2020.
961214 CS 0	WESTPAC BANKING CORP 2.600	D	11/23/2020.	MATURED		2,000,000	2,000,000	1,998,500	1,999,691	0	309	0	309	0	2,000,000	0	0	0	52,000	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
00841U AN 6	ABMT 2014-2 A13 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		1,065,584	1,065,584	1,077,905	1,080,363	0	(14,779)	0	(14,779)	0	1,065,584	0	0	0	23,615	09/25/2044.
00842B AC 1	ABMT 2015-5 A3 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		783,241	783,241	790,707	789,927	0	(6,686)	0	(6,686)	0	783,241	0	0	0	16,943	07/25/2045.
00842B AE 7	ABMT 2015-5 A5 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		5,917,823	5,917,823	5,953,395	5,937,024	(0)	(19,201)	0	(19,201)	0	5,917,823	0	0	0	128,011	07/25/2045.
00842D AC 7	ABMT 2015-6 A3 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		5,815,538	5,815,538	5,846,433	5,836,113	0	(20,575)	0	(20,575)	0	5,815,538	0	0	0	139,903	09/25/2045.
00842D AE 3	ABMT 2015-6 A5 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		1,938,510	1,938,510	1,970,011	1,952,275	0	(13,765)	0	(13,765)	0	1,938,510	0	0	0	46,634	09/25/2045.
00842C AC 9	ABMT 2015-7 A3 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		7,206,496	7,206,496	7,096,709	7,112,112	0	94,383	0	94,383	0	7,206,496	0	0	0	160,395	10/25/2045.
00842T AE 8	ABMT 2016-1 A5 CMO 3.500		10/25/2020.	PAID ON PRINCIPAL		1,218,574	1,218,574	1,234,567	1,223,297	0	(4,723)	0	(4,723)	0	1,218,574	0	0	0	21,343	12/25/2045.
00842E AC 5	ABMT 2016-2 A3 CMO (14 3.500		12/25/2020.	PAID ON PRINCIPAL		2,977,152	2,977,152	3,012,505	3,002,571	0	(25,420)	0	(25,420)	0	2,977,152	0	0	0	63,622	03/25/2046.
05949C HU 3	BOAMS 2005-I 2A5 CMO 2.931		12/25/2020.	PAID ON PRINCIPAL		194,673	194,673	131,404	86,978	0	107,695	0	107,695	0	194,673	0	0	0	4,757	10/25/2035.
05949C HU 3	BOAMS 2005-I 2A5 CMO 2.931		12/25/2020.	WRITTEN OFF		0	9,389	6,337	4,195	0	(2)	0	(2)	0	4,193	0	(4,193)	(4,193)	263	10/25/2035.
12498N AB 9	CBASS 2006-CB2 AF2 6.001		12/25/2020.	PAID ON PRINCIPAL		140,029	140,029	78,170	39,362	0	100,667	0	100,667	0	140,029	0	0	0	2,676	12/25/2036.
17323E AD 5	CMLTI 2014-J2 A1 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		632,077	632,077	637,558	637,404	0	(5,327)	0	(5,327)	0	632,077	0	0	0	13,384	11/25/2044.
172973 W5 4	CMSI 2005-4 1A6 CMO 5.500		12/25/2020.	PAID ON PRINCIPAL		117,187	117,187	87,011	97,200	0	19,987	0	19,987	0	117,187	0	0	0	3,663	07/25/2035.
172973 5F 2	CMSI 2006-1 2A1 CMO 5.000		12/25/2020.	PAID ON PRINCIPAL		3,194	3,194	3,043	2,109	0	1,085	0	1,085	0	3,194	0	0	0	80	02/25/2021.
22541S CC 0	CSFB 2004-2R A1 CMO 3.764		12/28/2020.	PAID ON PRINCIPAL		27,884	27,884	26,595	26,561	0	1,323	0	1,323	0	27,884	0	0	0	498	12/28/2033.
22541S CC 0	CSFB 2004-2R A1 CMO 3.739		09/28/2020.	RECOVERY OF PAR WRITE-OFF		0	(598)	(570)	(569)	0	3	0	3	0	(566)	0	566	566	0	12/28/2033.
12647P AJ 7	CSMC 2013-7 A10 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		1,195,739	1,195,739	1,154,529	1,161,525	(0)	34,214	0	34,214	0	1,195,739	0	0	0	26,190	08/25/2043.
12649K AC 1	CSMC 2015-WIN1 A2 CMO 3.000		06/25/2020.	PAID ON PRINCIPAL		9,046,049	9,046,049	9,151,517	9,061,283	0	(15,234)	0	(15,234)	0	9,046,049	0	0	0	85,636	12/25/2044.
12652C AA 7	CSMC 2017-HL2 A1 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		8,664,008	8,664,008	8,758,094	8,739,550	0	(75,542)	0	(75,542)	0	8,664,008	0	0	0	181,453	10/25/2047.
12652C AC 3	CSMC 2017-HL2 A3 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		5,776,005	5,776,005	5,862,645	5,830,408	0	(54,402)	0	(54,402)	0	5,776,005	0	0	0	120,969	10/25/2047.
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500		12/25/2020.	PAID ON PRINCIPAL		19,751	19,751	17,115	1,584	0	18,167	0	18,167	0	19,751	0	0	0	659	08/25/2035.
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500		12/25/2020.	WRITTEN OFF		0	48	42	4	0	(0)	0	(0)	0	3	0	(3)	(3)	2	08/25/2035.
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500		10/25/2020.	RECOVERY OF PAR WRITE-OFF		0	(262)	(227)	(21)	0	2	0	2	0	(19)	0	19	19	0	08/25/2035.
126694 JR 0	CWHL 2005-24 A1 CMO 5.500		12/25/2020.	PAID ON PRINCIPAL		139,116	139,116	124,509	60,858	0	78,259	0	78,259	0	139,116	0	0	0	4,389	11/25/2035.
126694 JR 0	CWHL 2005-24 A1 CMO 5.500		12/25/2020.	WRITTEN OFF		0	8,731	7,814	3,820	0	(165)	0	(165)	0	3,654	0	(3,654)	(3,654)	189	11/25/2035.
126694 JR 0	CWHL 2005-24 A1 CMO 5.500		07/25/2020.	RECOVERY OF PAR WRITE-OFF		0	(469)	(420)	(205)	0	19	0	19	0	(187)	0	187	187	0	11/25/2035.
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000		08/25/2020.	VARIOUS		2,513,440	3,918,179	3,037,323	1,794,339	0	35,945	0	35,945	0	1,830,284	0	683,157	683,157	162,870	07/25/2037.
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000		05/25/2020.	WRITTEN OFF		0	108,041	83,752	49,478	0	(278)	0	(278)	0	49,200	0	(49,200)	(49,200)	1,122	07/25/2037.
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000		08/25/2020.	RECOVERY OF PAR WRITE-OFF		0	(7,817)	(6,060)	(3,580)	0	250	0	250	0	(3,330)	0	3,330	3,330	0	07/25/2037.
29977J AB 2	EVER 2013-1 A2 CMO 2.500		12/25/2020.	PAID ON PRINCIPAL		1,607,015	1,607,015	1,455,662	1,467,836	0	139,179	0	139,179	0	1,607,015	0	0	0	25,505	03/25/2043.
29978C AA 8	EVER 2018-1 A1 CMO (14 3.500		12/25/2020.	PAID ON PRINCIPAL		3,083,766	3,083,766	3,049,074	3,050,949	0	32,817	0	32,817	0	3,083,766	0	0	0	64,562	02/25/2048.
29978C AD 2	EVER 2018-1 A4 CMO (14 3.500		12/25/2020.	PAID ON PRINCIPAL		2,418,638	2,418,638	2,421,283	2,419,788	0	(1,150)	0	(1,150)	0	2,418,638	0	0	0	50,637	02/25/2048.
33766W AH 7	FKMT 2014-1 A8 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		677,042	677,042	682,967	682,626	0	(5,584)	0	(5,584)	0	677,042	0	0	0	13,895	11/25/2044.
33850B AC 1	FSMT 2017-1 1A3 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		3,237,998	3,237,998	3,285,556	3,275,079	0	(37,081)	0	(37,081)	0	3,237,998	0	0	0	71,434	03/25/2047.
33850T AC 2	FSMT 2018-1 A3 CMO (14 3.500		12/25/2020.	PAID ON PRINCIPAL		8,957,626	8,957,626	8,877,847	8,894,938	0	62,688	0	62,688	0	8,957,626	0	0	0	175,928	03/25/2048.
33850T AE 8	FSMT 2018-1 A5 CMO (14 3.500		12/25/2020.	PAID ON PRINCIPAL		5,598,509	5,598,509	5,615,130	5,601,243	0	(2,733)	0	(2,733)	0	5,598,509	0	0	0	109,955	03/25/2048.
3622EB AC 2	GSAA 2007-4 A3A CMO .448		12/28/2020.	PAID ON PRINCIPAL		71,027	71,027	29,210	8,004	0	63,023	0	63,023	0	71,027	0	0	0	655	03/25/2037.
36242D UQ 4	GSR 2005-AR1 4A1 CMO 2.670		12/25/2020.	PAID ON PRINCIPAL		70,656	70,656	63,879	63,185	0	7,471	0	7,471	0	70,656	0	0	0	1,893	01/25/2035.
362290 AP 3	GSR 2007-AR1 6A1 CMO 2.183		12/25/2020.	PAID ON PRINCIPAL		327,915	327,915	298,956	313,491	0	14,424	0	14,424	0	327,915	0	0	0	9,166	03/25/2037.
362290 AP 3	GSR 2007-AR1 6A1 CMO 2.183		12/25/2020.	RECOVERY OF PAR WRITE-OFF		0	(2,804)	(2,556)	(2,681)	0	79	0	79	0	(2,602)	0	2,602	2,602	0	03/25/2037.
466247 UP 6	JPMMT 2005-S2 1A3 CMO 5.000		06/25/2020.	PAID ON PRINCIPAL		2,370	2,370	2,299	154	0	2,216	0	2,216	0	2,370	0	0	0	37	08/25/2020.

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
466247 UP 6	JPMMT 2005-S2 1A3 CMO 5.000		03/25/2020.	WRITTEN OFF		0	90	87	6	0	(6)	0	(6)	0	0	0	0	0	1	08/25/2020.
46630G AD 7	JPMMT 2007-A1 2A2 CMO 2.889		12/25/2020.	PAID ON PRINCIPAL		97,908	97,908	86,403	80,285	0	17,623	0	17,623	0	97,908	0	0	0	2,323	07/25/2035.
46641C AU 5	JPMMT 2014-1 2A1 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		2,887,038	2,887,038	2,845,195	2,851,385	0	35,653	0	35,653	0	2,887,038	0	0	0	58,849	01/25/2044.
46643K AC 5	JPMMT 2014-5 A2 CMO 2.500		12/25/2020.	PAID ON PRINCIPAL		510,302	510,302	513,173	512,109	0	(1,806)	0	(1,806)	0	510,302	0	0	0	6,895	10/25/2029.
576434 EM 2	MALT 2003-4 4A1 CMO 5.500		12/25/2020.	PAID ON PRINCIPAL		4,769	4,769	4,777	4,753	0	17	0	17	0	4,769	0	0	0	227	04/25/2033.
57643M LE 2	MASTR 2005-2 1A5 CMO 5.250		12/25/2020.	PAID ON PRINCIPAL		297,605	297,605	288,677	140,105	0	157,500	0	157,500	0	297,605	0	0	0	9,056	11/25/2035.
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000		12/25/2020.	PAID ON PRINCIPAL		46,908	46,908	48,007	47,278	0	(370)	0	(370)	0	46,908	0	0	0	1,528	02/25/2034.
69371V AA 5	PSMC 2018-1A A1 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		3,327,539	3,327,539	3,285,425	3,287,387	0	40,152	0	40,152	0	3,327,539	0	0	0	69,696	02/25/2048.
69371V AC 1	PSMC 2018-1A A3 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		4,584,614	4,584,614	4,578,883	4,577,928	0	6,686	0	6,686	0	4,584,614	0	0	0	96,026	02/25/2048.
69375B AC 1	PSMC 2019-3 A3 CMO (14 3.500		12/25/2020.	PAID ON PRINCIPAL		5,205,558	5,205,558	5,283,641	5,279,093	0	(73,535)	0	(73,535)	0	5,205,558	0	0	0	118,215	11/25/2049.
81745R AB 6	SEMT 2013-3 A2 CMO 2.500		12/25/2020.	PAID ON PRINCIPAL		1,596,975	1,596,975	1,418,501	1,433,757	0	163,218	0	163,218	0	1,596,975	0	0	0	24,846	03/25/2043.
81744Y AA 4	SEMT 2013-4 A1 CMO 2.325		12/25/2020.	PAID ON PRINCIPAL		1,863,877	1,863,877	1,654,524	1,658,163	0	205,715	0	205,715	0	1,863,877	0	0	0	27,703	04/25/2043.
81744Y AB 2	SEMT 2013-4 A2 CMO 2.500		12/25/2020.	PAID ON PRINCIPAL		2,719,486	2,719,486	2,459,080	2,464,473	0	255,013	0	255,013	0	2,719,486	0	0	0	43,462	04/25/2043.
81745Q AE 2	SEMT 2015-1 A5 CMO 3.000		09/25/2020.	PAID ON PRINCIPAL		1,223,641	1,223,641	1,244,673	1,235,044	0	(11,402)	0	(11,402)	0	1,223,641	0	0	0	17,268	01/25/2045.
81746G AA 1	SEMT 2017-7 A1 CMO (14 3.500		12/25/2020.	PAID ON PRINCIPAL		1,892,266	1,892,266	1,929,816	1,925,971	0	(33,705)	0	(33,705)	0	1,892,266	0	0	0	41,144	10/25/2047.
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.
95002F AC 8	WFMBS 2019-4 A3 CMO 3.500		12/25/2020.	PAID ON PRINCIPAL		7,455,780	7,455,780	7,578,102	7,574,604	0	(118,823)	0	(118,823)	0	7,455,780	0	0	0	158,659	09/25/2049.
97652Q AD 1	WIN 2014-2 A4 CMO 3.500		12/20/2020.	PAID ON PRINCIPAL		505,047	505,047	513,728	512,064	0	(7,017)	0	(7,017)	0	505,047	0	0	0	10,110	09/20/2044.
97652T AH 6	WIN 2015-1 A8 CMO (144 3.000		05/20/2020.	PAID ON PRINCIPAL		222,591	222,591	226,695	223,167	0	(576)	0	(576)	0	222,591	0	0	0	1,509	01/20/2045.
97655J AE 2	WIN 2016-1 1A5 CMO 3.500		12/20/2020.	PAID ON PRINCIPAL		792,762	792,762	804,158	800,781	0	(8,019)	0	(8,019)	0	792,762	0	0	0	17,380	01/20/2046.
05529S AC 3	BBCMS 2013-TYSN A2 (14 3.756		12/05/2020.	PAID ON PRINCIPAL		159,713	159,713	166,958	160,570	0	(857)	0	(857)	0	159,713	0	0	0	5,402	09/05/2032.
05604F AA 3	BWAY 2013-1515 A1 (144 2.809		12/10/2020.	PAID ON PRINCIPAL		1,570,242	1,570,242	1,566,489	1,566,988	0	3,254	0	3,254	0	1,570,242	0	0	0	24,059	03/10/2033.
23305Y AD 1	DBUBS 2011-LC3A A4 4.551		12/10/2020.	PAID ON PRINCIPAL		294,894	294,894	297,823	294,787	0	107	0	107	0	294,894	0	0	0	9,532	08/10/2044.
36191Y BA 5	GSMS 2011-GC5 A3 3.817		12/10/2020.	PAID ON PRINCIPAL		1,943,157	1,943,157	1,962,515	1,943,505	0	(348)	0	(348)	0	1,943,157	0	0	0	52,266	08/10/2044.
90349D AD 4	UBSBB 2012-C3 A4 3.091		12/10/2020.	PAID ON PRINCIPAL		762,582	762,582	781,617	772,712	0	(10,130)	0	(10,130)	0	762,582	0	0	0	19,999	08/10/2049.
94989A AS 4	WFCM 2014-LC18 A3 3.271		12/15/2020.	PAID ON PRINCIPAL		3,104,173	3,104,173	3,197,224	3,129,399	0	(25,226)	0	(25,226)	0	3,104,173	0	0	0	46,128	12/15/2047.
92938E AM 5	WFRBS 2013-C16 A4 4.136		09/15/2020.	PAID ON PRINCIPAL		1,432,788	1,432,788	1,447,033	1,435,668	0	(2,880)	0	(2,880)	0	1,432,788	0	0	0	30,514	09/15/2046.
92890F AT 3	WFRBS 2014-C20 A4 3.723		12/15/2020.	PAID ON PRINCIPAL		1,533,426	1,533,426	1,548,748	1,538,794	0	(5,368)	0	(5,368)	0	1,533,426	0	0	0	93,920	05/15/2047.
45779B BT 5	IMSCI 2013-4 A1 (144A) 2.837		12/12/2020.	PAID ON PRINCIPAL		54,582	54,582	54,582	54,506	0	76	0	76	0	54,582	0	0	0	578	04/12/2023.
00442Q AD 0	ACE 2003-MH1 A4 (144A) 6.500		12/15/2020.	PAID ON PRINCIPAL		1,261,238	1,261,238	1,195,836	1,229,247	0	31,992	0	31,992	0	1,261,238	0	0	0	46,021	08/15/2030.
02007P AD 5	ALLYA 2017-1 A4 1.990		10/15/2020.	PAID ON PRINCIPAL		9,209,000	9,209,000	9,206,842	9,207,372	0	1,628	0	1,628	0	9,209,000	0	0	0	128,413	11/15/2021.
20846Q HN 1	CNF 2001-3 A4 6.910		12/01/2020.	PAID ON PRINCIPAL		352,002	352,002	351,982	355,280	0	(3,278)	0	(3,278)	0	352,002	0	0	0	13,954	05/01/2033.
393505 BC 5	GT 1993-2 B 8.000		12/15/2020.	WRITTEN OFF		0	215	200	0	0	0	0	0	0	0	0	0	0	710	03/15/2021.
393505 RJ 3	GT 1996-10 M1 7.240		12/15/2020.	PAID ON PRINCIPAL		847,424	847,424	871,654	850,462	0	(3,039)	0	(3,039)	0	847,424	0	0	0	32,218	11/15/2028.
50117N AC 8	KCOT 2017-1A A3 (144A) 1.880		10/15/2020.	PAID ON PRINCIPAL		14,884,136	14,884,136	14,811,968	14,843,388	0	40,748	0	40,748	0	14,884,136	0	0	0	125,149	08/16/2021.
674135 DQ 8	OAK 1998-B M2 7.025		04/15/2020.	WRITTEN OFF		0	1,141	71	0	0	0	0	0	0	0	0	0	0	23	05/15/2023.
674135 DQ 8	OAK 1998-B M2 7.025		12/15/2020.	RECOVERY OF PAR WRITE-OFF		0	(18,269)	(1,138)	0	0	0	0	0	0	0	0	0	0	0	05/15/2023.
67087T DW 8	OAK 2002-C A1 5.410		12/15/2020.	PAID ON PRINCIPAL		249,301	249,301	228,026	212,667	0	36,634	0	36,634	0	249,301	0	0	0	7,747	11/15/2032.
3899999. Total - Bonds - Industrial and Miscellaneous						829,160,169	821,449,463	818,603,153	817,941,886	1,362,577	1,551,351	10,827,943	(7,914,016)	0	810,027,870	0	7,072,911	7,072,911	37,274,383	XXX
8399997. Total - Bonds - Part 4						1,387,281,203	1,376,220,806	1,392,419,532	1,375,094,019	1,362,577	723,745	10,827,943	(8,741,622)	(37,484)	1,366,314,914	(57,261)	8,964,163	8,906,902	51,171,377	XXX
8399998. Total - Bonds - Summary Item from Part 5						681,952,902	682,151,772	682,653,909	682,653,909	0	(132,360)	0	(132,360)	0	682,521,549	0	(704,567)	(704,567)	792,026	XXX
8399999. Total - Bonds						2,069,234,105	2,058,372,578	2,075,073,441	2,057,747,929	1,362,577	591,384	10,827,943	(8,873,982)	(37,484)	2,048,836,462	(57,261)	8,259,596	8,202,335	51,963,403	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
004239 10 9	ACADIA REALTY TRUST	..	12/15/2020.	BMO CAPITAL MARKETS CORP NA	3,700.000	54,823	XXX	38,850	0	0	0	0	0	0	38,850	0	15,973	15,973	0	XXX
015271 10 9	ALEXANDRIA REAL ESTATE EQUITY	..	12/08/2020.	VARIOUS	6,625.000	996,303	XXX	763,465	1,070,468	(307,003)	0	0	(307,003)	0	763,465	0	232,838	232,838	14,192	XXX
024835 10 0	AMERICAN CAMPUS COMMUNITIES	..	11/17/2020.	VARIOUS	48,302.000	1,528,733	XXX	2,073,208	2,152,422	(167,737)	0	259,666	(427,403)	0	1,813,542	0	(284,809)	(284,809)	37,442	XXX
03027X 10 0	AMERICAN TOWER CORP	..	08/13/2020.	WELLS FARGO NA ALGO 250	517.000	130,801	XXX	112,577	0	0	0	0	0	0	112,577	0	18,225	18,225	1,127	XXX
03064D 10 8	AMERICOLD REALTY TRUST	..	02/24/2020.	RAYMOND JAMES NA CASH 725	21,391.000	724,963	XXX	749,968	749,968	0	0	0	0	0	749,968	0	(25,005)	(25,005)	4,278	XXX
105368 20 3	BRANDYWINE REALTY TRUST	..	06/26/2020.	VARIOUS	54,074.000	559,995	XXX	772,286	849,117	(76,831)	0	54,186	(131,017)	0	718,100	0	(158,105)	(158,105)	13,086	XXX
11120U 10 5	BRIXMOR PROPERTY GROUP INC	..	11/13/2020.	VARIOUS	135,312.000	1,528,920	XXX	2,309,699	2,924,092	(614,393)	0	808,082	(1,422,475)	0	1,501,617	0	27,302	27,302	65,258	XXX
133131 10 2	CAMDEN PROPERTY TRUST	..	05/27/2020.	VARIOUS	12,387.000	1,229,163	XXX	1,211,563	1,309,214	(97,651)	0	52,060	(149,711)	0	1,159,503	0	69,660	69,660	12,183	XXX
198287 20 3	COLUMBIA PROPERTY TRUST INC	..	12/30/2020.	VARIOUS	73,621.000	1,234,532	XXX	1,420,995	1,419,475	(83,261)	0	341,540	(424,801)	0	1,079,455	0	155,077	155,077	42,994	XXX
222795 50 2	COUSINS PROPERTIES INC	..	10/21/2020.	VARIOUS	45,006.000	1,493,446	XXX	1,502,556	1,833,588	(361,886)	0	143,778	(505,664)	0	1,327,924	0	165,522	165,522	27,454	XXX
22822V 10 1	CROWN CASTLE INTL	..	12/01/2020.	VARIOUS	14,287.000	2,343,571	XXX	1,976,867	1,988,252	(53,909)	0	0	(53,909)	0	1,976,867	0	366,704	366,704	29,316	XXX
229663 10 9	CUBESMART	..	10/28/2020.	VARIOUS	27,133.000	860,304	XXX	760,395	844,913	(84,518)	0	6,546	(91,064)	0	753,849	0	106,455	106,455	15,703	XXX
23283R 10 0	CYRUSONE INC	..	12/04/2020.	VARIOUS	18,239.000	1,207,127	XXX	1,017,860	1,193,378	(175,517)	0	0	(175,517)	0	1,017,860	0	189,267	189,267	17,887	XXX
264411 50 5	DUKE REALTY CORPORATION	..	04/29/2020.	VARIOUS	12,408.000	421,877	XXX	321,367	430,185	(108,818)	0	0	(108,818)	0	321,367	0	100,510	100,510	2,916	XXX
29444U 70 0	EQUINIX INC	..	12/08/2020.	VARIOUS	9,134.000	6,542,115	XXX	3,234,472	5,331,516	(2,097,044)	0	0	(2,097,044)	0	3,234,472	0	3,307,643	3,307,643	59,510	XXX
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST	..	12/29/2020.	VARIOUS	74,282.000	4,495,560	XXX	4,818,044	5,808,519	(1,129,113)	0	606,500	(1,735,613)	0	4,211,544	0	284,016	284,016	126,922	XXX
297178 10 5	ESSEX PROPERTY TRUST INC	..	03/03/2020.	VARIOUS	1,428.000	427,452	XXX	429,628	429,628	0	0	0	0	0	429,628	0	(2,176)	(2,176)	2,785	XXX
30225T 10 2	EXTRA SPACE STORAGE INC	..	05/20/2020.	VARIOUS	8,213.000	808,559	XXX	867,106	867,457	(351)	0	56,172	(56,523)	0	810,933	0	(2,375)	(2,375)	5,127	XXX
35904G 10 7	FRONT YARD RESIDENTIAL CORP CLASS B	..	02/18/2020.	VARIOUS	59,400.000	744,731	XXX	681,625	732,996	(51,371)	0	0	(51,371)	0	681,625	0	63,107	63,107	9,249	XXX
42225P 50 1	HEALTHCARE TRUST OF AMERICA INC REIT	..	11/11/2020.	VARIOUS	37,653.000	1,020,927	XXX	912,026	1,126,766	(214,739)	0	9,477	(224,216)	0	902,549	0	118,378	118,378	35,042	XXX
42250P 10 3	HEALTHPEAK PROPERTIES INC	..	09/30/2020.	VARIOUS	133,973.000	3,688,123	XXX	3,993,930	4,618,049	(624,119)	0	720,677	(1,344,796)	0	3,273,253	0	414,870	414,870	105,703	XXX
431284 10 8	HIGHWOODS PROPERTIES INC	..	12/02/2020.	EVERCORE ISI NA ALGO 226	687.000	26,978	XXX	23,063	0	0	0	0	0	0	23,063	0	3,915	3,915	989	XXX
44107P 10 4	HOST HOTELS & RESORTS INC	..	03/05/2020.	VARIOUS	147,285.000	2,219,944	XXX	2,545,133	2,732,137	(187,004)	0	0	(187,004)	0	2,545,133	0	(325,189)	(325,189)	36,821	XXX
444097 10 9	HUDSON PACIFIC PROPERTIES INC	..	08/05/2020.	VARIOUS	83,204.000	2,051,056	XXX	2,477,924	3,131,857	(653,933)	0	345,997	(999,930)	0	2,131,927	0	(80,871)	(80,871)	31,719	XXX
46187W 10 7	INVITATION HOMES INC	..	12/29/2020.	VARIOUS	106,125.000	3,029,540	XXX	2,302,162	3,148,787	(846,624)	0	121,654	(968,278)	0	2,180,508	0	849,031	849,031	64,201	XXX
46284V 10 1	IRON MOUNTAIN INC	..	12/22/2020.	CITIGROUP NA CASH 505	8,412.000	248,223	XXX	230,872	0	0	0	0	0	0	230,872	0	17,351	17,351	0	XXX
53223X 10 7	LIFE STORAGE INC	..	10/28/2020.	VARIOUS	2,582.000	295,079	XXX	257,611	257,611	0	0	0	0	0	257,611	0	37,468	37,468	7,578	XXX
55303A 10 5	MGM GROWTH PROPERTIES LLC CLASS A	..	12/08/2020.	VARIOUS	34,246.000	714,915	XXX	968,327	1,058,647	(90,320)	0	15,357	(105,677)	0	952,971	0	(238,056)	(238,056)	18,994	XXX
58463J 30 4	MEDICAL PROPERTIES TRUST INC	..	04/28/2020.	VARIOUS	80,650.000	1,373,590	XXX	1,530,656	1,702,522	(171,866)	0	84,475	(256,341)	0	1,446,181	0	(72,591)	(72,591)	42,340	XXX
59522J 10 3	MID-AMERICA APT COMMUNITIES INC	..	08/26/2020.	VARIOUS	5,537.000	642,089	XXX	687,490	708,666	(21,177)	0	102,946	(124,123)	0	584,544	0	57,545	57,545	12,609	XXX
70509V 10 0	PEBBLEBROOK HOTEL TRUST	..	01/15/2020.	PRIOR YEAR INCOME	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	5,722	XXX
720190 20 6	PIEDMONT OFFICE REALTY TRUST CLASS A	..	12/29/2020.	VARIOUS	34,905.000	615,752	XXX	582,078	763,584	(181,506)	0	4,646	(186,152)	0	577,431	0	38,321	38,321	16,025	XXX
74340W 10 3	PROLOGIS INC	..	12/02/2020.	VARIOUS	29,859.000	2,652,160	XXX	1,753,320	2,661,631	(908,311)	0	0	(908,311)	0	1,753,320	0	898,840	898,840	25,791	XXX
74736A 10 3	QTS REALTY TRUST INC CL A	..	07/07/2020.	VARIOUS	14,241.000	888,530	XXX	591,002	772,859	(181,858)	0	0	(181,858)	0	591,002	0	297,528	297,528	10,872	XXX
758849 10 3	REGENCY CENTERS CORP	..	11/13/2020.	VARIOUS	19,851.000	947,355	XXX	1,047,504	889,380	(60,643)	0	103,258	(163,901)	0	944,246	0	3,109	3,109	15,461	XXX
76131V 20 2	RETAIL PROPS OF AMERICA INC CL A	..	12/08/2020.	VARIOUS	79,124.000	519,401	XXX	895,899	1,030,284	(134,385)	0	404,092	(538,477)	0	491,807	0	27,593	27,593	25,229	XXX
78377T 10 7	RYMAN HOSPITALITY PROPERTIES	..	03/10/2020.	VARIOUS	8,168.000	402,797	XXX	646,054	707,839	(61,785)	0	0	(61,785)	0	646,054	0	(243,257)	(243,257)	7,351	XXX
828806 10 9	SIMON PROPERTY GROUP INC	..	12/15/2020.	VARIOUS	33,574.000	2,618,129	XXX	4,447,982	4,125,745	(176)	0	651,655	(651,831)	0	3,796,327	0	(1,178,197)	(1,178,197)	71,029	XXX
84860W 30 0	SPIRIT REALTY CAPITAL INC	..	12/29/2020.	VARIOUS	41,983.000	1,619,377	XXX	1,363,542	1,026,829	(215,157)	0	265,686	(480,843)	0	1,097,855	0	521,522	521,522	81,298	XXX
85254J 10 2	STAG INDUSTRIAL INC	..	12/02/2020.	VARIOUS	13,483.000	426,756	XXX	331,760	422,010	(90,250)	0	28,123	(118,373)	0	303,637	0	123,119	123,119	17,483	XXX
862121 10 0	STORE CAPITAL CORPORATION	..	08/13/2020.	VARIOUS	66,481.000	1,694,427	XXX	1,844,810	2,475,752	(630,943)	0	454,121	(1,085,064)	0	1,390,689	0	303,738	303,738	48,474	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
866674 10 4	SUN COMMUNITIES INC	..	06/05/2020.	VARIOUS	11,800.000	1,685,499	XXX	1,172,007	1,771,180	(599,173)	0	0	(599,173)	0	1,172,007	0	513,492	513,492	16,803	XXX
867892 10 1	SUNSTONE HOTEL INVESTORS INC	..	10/09/2020.	VARIOUS	85,626.000	643,643	XXX	1,180,582	1,191,914	(11,332)	0	292,024	(303,356)	0	888,558	0	(244,915)	(244,915)	53,016	XXX
876664 10 3	TAUBMAN CENTERS INC	..	02/10/2020.	VARIOUS	38,606.000	1,313,194	XXX	1,199,585	1,200,261	(675)	0	0	(675)	0	1,199,585	0	113,609	113,609	0	XXX
91704F 10 4	URBAN EDGE PROPERTIES	..	08/06/2020.	VARIOUS	70,500.000	731,243	XXX	1,349,158	1,352,190	(3,032)	0	728,053	(731,085)	0	621,105	0	110,138	110,138	15,510	XXX
91734M 10 3	US ECOLOGY INC	..	12/31/2020.	CITIGROUP GLOBAL MKTS	47,528.000	1,730,177	XXX	1,498,915	0	0	0	0	0	0	1,498,915	0	231,262	231,262	0	XXX
92276F 10 0	VENTAS INC	..	12/08/2020.	VARIOUS	9,483.000	365,586	XXX	254,144	0	0	0	0	0	0	254,144	0	111,441	111,441	13,464	XXX
92339V 30 8	VEREIT INC	..	12/18/2020.	VARIOUS	183,190.600	857,024	XXX	1,446,183	1,659,926	(213,743)	0	11,267	(225,010)	0	1,434,917	0	(577,892)	(577,892)	27,802	XXX
925652 10 9	VICI PROPERTIES INC	..	12/29/2020.	VARIOUS	125,225.000	2,142,382	XXX	2,393,534	3,187,365	(793,831)	0	92,034	(885,865)	0	2,301,500	0	(159,117)	(159,117)	51,875	XXX
929042 10 9	VORNADO REALTY TRUST	..	04/22/2020.	VARIOUS	32,533.000	1,313,755	XXX	2,073,856	2,163,445	(89,588)	0	307,579	(397,167)	0	1,766,278	0	(452,522)	(452,522)	84,911	XXX
95040Q 10 4	WELLTOWER INC	..	11/24/2020.	VARIOUS	25,199.000	1,423,720	XXX	1,749,694	1,815,434	(231,010)	0	0	(231,010)	0	1,749,694	0	(325,974)	(325,974)	35,528	XXX
962166 10 4	WEYERHAEUSER CO	..	12/08/2020.	UBS SECURITIES NA ALGO 642	1,400.000	42,552	XXX	42,175	0	0	0	0	0	0	42,175	0	377	377	238	XXX
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						67,276,900	XXX	68,855,509	77,637,855	(12,626,581)	0	7,071,651	(19,698,232)	0	61,753,004	0	5,523,896	5,523,896	1,467,306	XXX
9799997. Total - Common Stocks - Part 4						67,276,900	XXX	68,855,509	77,637,855	(12,626,581)	0	7,071,651	(19,698,232)	0	61,753,004	0	5,523,896	5,523,896	1,467,306	XXX
9799998 Total - Common Stocks - Summary Item from Part 5						38,230,307	XXX	41,699,871	0	0	0	5,364,918	(5,364,918)	0	36,312,752	0	1,917,555	1,917,555	419,607	XXX
9799999. Total - Common Stocks						105,507,207	XXX	110,555,380	77,637,855	(12,626,581)	0	12,436,569	(25,063,149)	0	98,065,755	0	7,441,451	7,441,451	1,886,914	XXX
9899999. Total - Preferred and Common Stocks						105,507,207	XXX	110,555,380	77,637,855	(12,626,581)	0	12,436,569	(25,063,149)	0	98,065,755	0	7,441,451	7,441,451	1,886,914	XXX
9999999. Total - Bonds, Preferred and Common Stocks						2,174,741,312	XXX	2,185,628,820	2,135,385,784	(11,264,004)	591,384	23,264,512	(33,937,131)	(37,484)	2,146,902,217	(57,261)	15,701,047	15,643,786	53,850,317	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 - All Other Government																				
13509P FR 9	CANADA HOUSING TRUST	..	05/29/2020	SCOTIA CAPITAL	08/12/2020	CIBC WORLD MARKETS	5,000,000	5,061,100	5,056,550	5,053,199	0	(7,901)	0	(7,901)	0	0	3,351	3,351	38,202	26,781
62959Z RN 5	CANADA NHA PASS THRU POOL 9751 #97516	..	01/15/2020	SCOTIA CAPITAL	12/15/2020	PAID ON PRINCIPAL	359,348	355,751	359,348	359,348	0	3,597	0	3,597	0	0	0	0	3,823	352
62959Z X6 5	CANADA NHA PASS THRU POOL 9900 #99000	..	02/19/2020	CIBC WORLD MARKETS	12/15/2020	PAID ON PRINCIPAL	19,054	18,921	19,054	19,054	0	132	0	132	0	0	0	0	168	27
1099999. Total - Bonds - All Other Government							5,378,402	5,435,772	5,434,952	5,431,600	0	(4,172)	0	(4,172)	0	0	3,351	3,351	42,193	27,160
Bonds - U.S. Special Revenue and Special Assessment																				
083536 BE 1	BEREA EDUCNTL FACS (BEREA COLLEGE)S20	..	11/30/2020	MORGAN STANLEY	12/08/2020	MORGAN STANLEY	1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	0	0	0	99	82
083536 AB 8	BEREA EDUCTNL FACS (BEREA COLLEGE) S2	..	09/30/2020	MORGAN STANLEY	12/08/2020	MORGAN STANLEY	2,825,000	2,825,000	2,825,000	2,825,000	0	0	0	0	0	0	0	0	709	185
196630 7T 8	COLORADO SPRINGS UTILITIES REV RMKT S	..	09/25/2020	BAS-MERRILL LYNCH	11/02/2020	REDEEMED	295,000	295,000	295,000	295,000	0	0	0	0	0	0	0	0	55	17
20774L RT 4	CONNECTICUT HEALTH & EDL YALE UNIV S0	..	09/30/2020	BARCLAYS CAPITAL INC	10/01/2020	BARCLAYS CAPITAL INC	5,575,000	5,575,000	5,575,000	5,575,000	0	0	0	0	0	0	0	0	193	103
20774L RU 1	CONNECTICUT HEALTH & EDL YALE UNIV S0	..	09/14/2020	J P MORGAN CHASE SECU	10/01/2020	J P MORGAN CHASE SEC	9,345,000	9,345,000	9,345,000	9,345,000	0	0	0	0	0	0	0	0	347	97
270777 AC 9	E BATON ROUGE INDL DEV AUTH (EXXON) S	..	09/16/2020	BAS-MERRILL LYNCH	10/05/2020	BAS-MERRILL LYNCH	52,800,000	52,800,000	52,800,000	52,800,000	0	0	0	0	0	0	0	0	4,223	1,500
402207 AD 6	GULF COAST INDL DEV AUTH (EXXONMOBIL)	..	09/15/2020	J P MORGAN CHASE SECU	10/01/2020	J P MORGAN CHASE SEC	132,020,000	132,020,000	132,020,000	132,020,000	0	0	0	0	0	0	0	0	7,142	569
546398 YU 6	LOUISIANA PUB FAC (AIR PRODS CHEMS)S0	..	09/11/2020	BAS-MERRILL LYNCH	10/05/2020	BAS-MERRILL LYNCH	21,000,000	21,000,000	21,000,000	21,000,000	0	0	0	0	0	0	0	0	1,484	115
546398 ZP 6	LOUISIANA PUB FAC (AIR PRODS CHEMS)S0	..	10/19/2020	J P MORGAN CHASE SECU	11/10/2020	J P MORGAN CHASE SEC	15,210,000	15,210,000	15,210,000	15,210,000	0	0	0	0	0	0	0	0	1,319	619
546598 AB 9	LOUISVILLE & JEFFERSON REGL ARPT S199	..	11/10/2020	J P MORGAN CHASE SECU	12/08/2020	J P MORGAN CHASE SEC	30,500,000	30,500,000	30,500,000	30,500,000	0	0	0	0	0	0	0	0	5,303	955
574217 VC 6	MARYLAND H/E JOHNS HOPKINS UNIV S2005	..	09/30/2020	GOLDMAN SACHS & CO	10/01/2020	GOLDMAN SACHS & CO	2,750,000	2,750,000	2,750,000	2,750,000	0	0	0	0	0	0	0	0	149	144
57585K SV 1	MASSACHUSETTS H/E MASS INT TECH S01-	..	09/23/2020	MORGAN STANLEY	10/01/2020	MORGAN STANLEY	1,320,000	1,320,000	1,320,000	1,320,000	0	0	0	0	0	0	0	0	78	55
57585K GP 7	MASSACHUSETTS H/E (HARVARD UNIV) S199	..	09/30/2020	J P MORGAN CHASE SECU	10/01/2020	J P MORGAN CHASE SEC	5,600,000	5,600,000	5,600,000	5,600,024	0	24	0	24	0	0	(24)	(24)	190	182
57585K SW 9	MASSACHUSETTS H/E MIT S2001-J-1	..	09/23/2020	J P MORGAN CHASE SECU	10/01/2020	J P MORGAN CHASE SEC	4,800,000	4,800,000	4,800,000	4,800,000	0	0	0	0	0	0	0	0	285	161
594698 DF 6	MICHIGAN STRAT FD (AIR PRODS CHEMS) S	..	09/30/2020	BAS-MERRILL LYNCH	10/05/2020	BAS-MERRILL LYNCH	3,510,000	3,510,000	3,510,000	3,510,000	0	0	0	0	0	0	0	0	248	216
60528A AW 4	MISSISSIPPI BUS FIN COM CHEVRON S2007	..	10/16/2020	WELLS FARGO SECURITIE	12/08/2020	WELLS FARGO SECURITI	48,310,000	48,310,000	48,310,000	48,310,000	0	0	0	0	0	0	0	0	3,787	1,682
60528A BS 2	MISSISSIPPI BUS FIN COM CHEVRON S2010	..	09/23/2020	WELLS FARGO SECURITIE	10/01/2020	WELLS FARGO SECURITI	25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	0	0	0	2,322	1,346
60528A BX 1	MISSISSIPPI BUS FIN COM CHEVRON S2010	..	10/16/2020	WELLS FARGO SECURITIE	12/08/2020	WELLS FARGO SECURITI	44,730,000	44,730,000	44,730,000	44,730,000	0	0	0	0	0	0	0	0	3,373	1,365
60528A BY 9	MISSISSIPPI BUS FIN COM CHEVRON S2010	..	09/11/2020	WELLS FARGO SECURITIE	10/05/2020	WELLS FARGO SECURITI	2,900,000	2,900,000	2,900,000	2,900,000	0	0	0	0	0	0	0	0	195	26
60528A CA 0	MISSISSIPPI BUS FIN COM CHEVRON S2010	..	10/16/2020	BAS-MERRILL LYNCH	12/08/2020	BAS-MERRILL LYNCH	2,800,000	2,800,000	2,800,000	2,800,000	0	0	0	0	0	0	0	0	503	102
60528A CB 8	MISSISSIPPI BUS FIN COM CHEVRON S2010	..	11/30/2020	WELLS FARGO SECURITIE	12/08/2020	WELLS FARGO SECURITI	82,560,000	82,560,000	82,560,000	82,560,000	0	0	0	0	0	0	0	0	6,732	1,836
60528A CD 4	MISSISSIPPI BUS FIN COM CHEVRON S2011	..	10/16/2020	WELLS FARGO SECURITIE	12/08/2020	WELLS FARGO SECURITI	8,400,000	8,400,000	8,400,000	8,400,000	0	0	0	0	0	0	0	0	1,080	193
64972F 4V 5	NEW YORK CITY FIN AUTH WTR & SWR S11	..	09/25/2020	BARCLAYS CAPITAL INC	10/07/2020	BARCLAYS CAPITAL INC	6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	0	0	0	512	192
64972F 6R 2	NEW YORK CITY FIN AUTH WTR & SWR S12	..	09/25/2020	U S BANCORP	10/02/2020	U S BANCORP	2,425,000	2,425,000	2,425,000	2,425,000	0	0	0	0	0	0	0	0	126	76
64972F 6V 3	NEW YORK CITY FIN AUTH WTR & SWR S12	..	09/10/2020	U S BANCORP	10/02/2020	U S BANCORP	23,510,000	23,510,000	23,510,000	23,510,000	0	0	0	0	0	0	0	0	2,152	559
64972F 4W 3	NEW YORK CITY WTR & SWR S2011 A-2	..	09/15/2020	WELLS FARGO SECURITIE	10/07/2020	WELLS FARGO SECURITI	7,200,000	7,200,000	7,200,000	7,200,000	0	0	0	0	0	0	0	0	425	0
67756D BD 7	OHIO HGR ED FAC COMM (CLEV CLINIC) S1	..	10/15/2020	BNY MELLON CAPITAL MA	12/08/2020	BNY MELLON CAPITAL M	25,600,000	25,600,000	25,600,000	25,600,000	0	0	0	0	0	0	0	0	3,836	713
67756A H9 6	OHIO HGR ED FAC COMM (CLEV CLINIC)S14	..	09/11/2020	BARCLAYS CAPITAL INC	10/07/2020	BARCLAYS CAPITAL INC	60,405,000	60,405,000	60,405,000	60,405,000	0	0	0	0	0	0	0	0	4,638	429
771902 FB 4	ROCHESTER HLTH CARE FAC REV (MAYO) S0	..	06/26/2020	WELLS FARGO SECURITIE	07/01/2020	WELLS FARGO SECURITI	1,175,000	1,175,000	1,175,000	1,175,000	0	0	0	0	0	0	0	0	99	78
771902 FC 2	ROCHESTER HLTH CARE FAC REV (MAYO) S0	..	06/26/2020	WELLS FARGO SECURITIE	07/01/2020	WELLS FARGO SECURITI	1,420,000	1,420,000	1,420,000	1,420,000	0	0	0	0	0	0	0	0	120	94
771902 HH 9	ROCHESTER HLTH CARE FAC REV (MAYO) 20	..	06/26/2020	WELLS FARGO SECURITIE	07/01/2020	WELLS FARGO SECURITI	4,275,000	4,275,000	4,275,000	4,275,000	0	0	0	0	0	0	0	0	444	284
870481 AB 4	SWEETWATER CNTY WY REV (PACIFICORP) S	..	06/26/2020	J P MORGAN CHASE SECU	07/01/2020	J P MORGAN CHASE SEC	15,600,000	15,600,000	15,600,000	15,600,000	0	0	0	0	0	0	0	0	1,918	1,483
3128MJ ZA 1	FHLMC GOLD POOL #G0873	..	01/09/2020	BAS-MERRILL LYNCH	12/15/2020	PAID ON PRINCIPAL	1,913,710	1,910,122	1,913,710	1,913,710	0	3,588	0	3,588	0	0	0	0	29,208	1,728
3136AM UK 3	FNR 2015-8 AP CMO	..	02/11/2020	BAS-MERRILL LYNCH	12/25/2020	PAID ON PRINCIPAL	3,316,220	3,305,209	3,316,220	3,316,220	0	11,011	0	11,011	0	0	0	0	32,259	2,395
		..					0	0	0	0	0	0	0	0	0	0	0	0	0	0
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments							656,839,930	656,825,331	656,839,930	656,839,953	0	14,623	0	14,623	0	0	(24)	(24)	115,553	19,579

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																				
23918K AQ 1	DAVITA HEALTHCARE	..	03/17/2020	BAS-MERRILL LYNCH	07/15/2020	REDEEMED	1,000,000	960,000	1,017,080	962,701	0	2,701	0	2,701	0	0	54,379	54,379	25,625	9,111
36155W AK 2	GCI LLC	..	09/28/2020	TRUIST SECURITIES	10/14/2020	REDEEMED	5,000,000	5,179,500	5,171,900	5,171,900	0	(7,600)	0	(7,600)	0	0	0	0	170,920	156,597
406216 BL 4	HALLIBURTON COMPANY	..	02/19/2020	MIZUHO INTERNATIONAL	02/19/2020	HSBC	3,000,000	2,999,220	3,001,050	2,999,228	0	8	0	8	0	0	1,822	1,822	0	0
832696 AS 7	JM SMUCKER CO	..	03/04/2020	BAS-MERRILL LYNCH	03/05/2020	BAS-MERRILL LYNCH	2,000,000	1,997,520	2,004,880	1,997,514	0	(6)	0	(6)	0	0	7,366	7,366	0	0
62927# AA 4	NFL VENTURES LP	..	01/07/2020	STONECASTLE SECURITIE	10/15/2020	REDEEMED	1,583,441	1,674,789	1,583,441	1,583,441	0	(91,349)	0	(91,349)	0	0	0	0	61,121	15,450
85205T AK 6	SPIRIT AEROSYSTEMS INC	..	02/26/2020	VARIOUS	08/25/2020	CITIGROUP GLOBAL MAR	2,000,000	2,027,500	1,560,000	2,026,012	0	(1,488)	0	(1,488)	0	0	(466,012)	(466,012)	64,400	14,183
92564R AE 5	VICI PROPERTIES (144A)	..	02/24/2020	VARIOUS	06/29/2020	MORGAN STANLEY	3,250,000	3,310,000	3,103,750	3,307,669	0	(2,331)	0	(2,331)	0	0	(203,919)	(203,919)	54,370	4,813
44485H AA 2	GFL ENVIRONMENTAL INC (144A)	..	03/05/2020	VARIOUS	11/27/2020	MAKE WHOLE CALL	2,000,000	2,126,250	2,135,920	2,101,530	0	(24,720)	0	(24,720)	0	0	(101,530)	(101,530)	254,064	37,333
628957 AE 2	NAV CANADA	..	01/08/2020	RBC CAPITAL MARKETS	03/01/2020	REDEEMED	100,000	118,027	100,000	100,000	0	(18,027)	0	(18,027)	0	0	0	0	3,780	2,713
3899999. Total - Bonds - Industrial and Miscellaneous							19,933,441	20,392,806	19,678,021	20,249,995	0	(142,811)	0	(142,811)	0	0	(707,895)	(707,895)	634,280	240,201
8399998. Total - Bonds							682,151,772	682,653,909	681,952,902	682,521,549	0	(132,360)	0	(132,360)	0	0	(704,567)	(704,567)	792,026	286,940
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
004239 10 9	ACADIA REALTY TRUST	..	09/08/2020	VARIOUS	12/15/2020	VARIOUS	29,100.000	346,027	413,001	305,550	0	0	40,477	(40,477)	0	0	107,451	107,451	0	0
024835 10 0	AMERICAN CAMPUS COMMUNITIES	..	06/05/2020	VARIOUS	11/17/2020	THE ROYAL BANK OF CANADA NA.	2,068.000	93,773	86,196	59,251	0	0	34,522	(34,522)	0	0	26,945	26,945	3,448	0
02665T 30 6	AMERICAN HOMES 4 RENT CLASS A	..	10/28/2020	VARIOUS	11/10/2020	JPM SOFT CREDIT NA ALGO	30,400.000	889,266	864,083	889,266	0	0	0	0	0	0	(25,183)	(25,183)	0	0
03027X 10 0	AMERICAN TOWER CORP	..	03/05/2020	BMO CAP MARKETS CORP NAC	08/10/2020	VARIOUS	2,191.000	537,658	550,726	477,090	0	0	60,568	(60,568)	0	0	73,636	73,636	3,631	0
03748R 74 7	APARTMENT INVT & MGMT CO-A	..	12/08/2020	VARIOUS	12/29/2020	VARIOUS	66,749.370	3,063,401	2,938,644	2,304,166	0	0	759,235	(759,235)	0	0	634,478	634,478	107,898	0
053484 10 1	AVALONBAY COMMUNITIES INC	..	09/30/2020	VARIOUS	10/28/2020	VARIOUS	21,365.000	3,702,840	3,093,492	3,140,719	0	0	562,121	(562,121)	0	0	(47,227)	(47,227)	90,447	0
101121 10 1	BOSTON PROPERTIES INC	..	06/30/2020	VARIOUS	09/30/2020	VARIOUS	23,903.000	2,237,203	2,004,945	2,139,672	0	0	97,531	(97,531)	0	0	(134,726)	(134,726)	34,206	0
11120U 10 5	BRIXMOR PROPERTY GROUP INC	..	10/20/2020	VARIOUS	11/24/2020	VARIOUS	59,088.000	764,365	991,870	671,368	0	0	92,997	(92,997)	0	0	320,502	320,502	2,209	0
198287 20 3	COLUMBIA PROPERTY TRUST INC	..	04/21/2020	VARIOUS	12/30/2020	VARIOUS	18,610.000	225,236	261,428	203,035	0	0	0	0	0	0	58,393	58,393	7,816	0
253868 10 3	DIGITAL REALTY TRUST INC	..	08/05/2020	VARIOUS	09/30/2020	VARIOUS	20,536.000	2,901,888	2,971,578	2,901,888	0	0	0	0	0	0	69,690	69,690	5,600	0
29476L 10 7	EQUITY RESIDENTIAL PROPS TRUST	..	03/10/2020	VARIOUS	12/22/2020	VARIOUS	6,254.000	484,138	360,050	321,018	0	0	163,120	(163,120)	0	0	39,032	39,032	11,304	0
30225T 10 2	EXTRA SPACE STORAGE INC	..	07/10/2020	VARIOUS	11/11/2020	VARIOUS	16,414.000	1,645,827	1,788,217	1,492,714	0	0	153,114	(153,114)	0	0	295,503	295,503	31,251	0
35086T 10 9	FOUR CORNERS PROP TRUST INC	..	02/19/2020	VARIOUS	03/17/2020	JMP SECURITIES NA CASH 226	26,034.000	826,003	419,720	826,003	0	0	0	0	0	0	(406,283)	(406,283)	0	0
35904G 10 7	FRONT YARD RES CORP CL B	..	09/30/2020	VARIOUS	10/20/2020	VARIOUS	70,690.000	694,289	937,813	641,611	0	0	52,678	(52,678)	0	0	296,202	296,202	0	0
39874R 10 1	GROCERY OUTLET HOLDING CORP	..	05/28/2020	DIST FROM PARTNERSHIP	06/23/2020	CITIGROUP GLOBAL MKTS	8,850.000	333,270	340,553	333,270	0	0	0	0	0	0	7,283	7,283	0	0
421946 10 4	HEALTHCARE REALTY TRUST INC	..	03/09/2020	VARIOUS	03/26/2020	VARIOUS	28,333.000	1,043,847	772,673	1,043,847	0	0	0	0	0	0	(271,174)	(271,174)	0	0
42250P 10 3	HEALTHPEAK PROPERTIES INC	..	05/27/2020	VARIOUS	10/16/2020	VARIOUS	42,487.000	1,159,629	1,152,340	1,029,229	0	0	130,399	(130,399)	0	0	123,110	123,110	30,811	0
44107P 10 4	HOST HOTELS & RESORTS INC	..	10/09/2020	VARIOUS	11/12/2020	VARIOUS	188,899.000	2,309,724	2,153,011	2,069,063	0	0	240,661	(240,661)	0	0	83,948	83,948	0	0
46284V 10 1	IRON MOUNTAIN INC	..	02/24/2020	VARIOUS	03/09/2020	VARIOUS	32,233.000	1,092,453	962,053	1,092,453	0	0	0	0	0	0	(130,401)	(130,401)	0	0
58463J 30 4	MEDICAL PROPERTIES TRUST INC	..	03/03/2020	VARIOUS	04/28/2020	JPM SOFT CREDIT NA ALGO	5,762.000	128,208	95,598	99,625	0	0	28,583	(28,583)	0	0	(4,027)	(4,027)	1,556	0
674215 20 7	OASIS PETROLEUM INC	..	11/20/2020	CONVERSION FROM BOND	12/03/2020	RBC CAPITAL MARKETS	17,691.000	464,000	633,262	464,000	0	0	0	0	0	0	169,262	169,262	0	0
74460D 10 9	PUBLIC STORAGE INC	..	03/19/2020	MERRILL LYNCH NA ALGO 161	03/26/2020	WELLS FARGO NA ALGO 250	1,905.000	360,053	341,046	360,053	0	0	0	0	0	0	(19,007)	(19,007)	0	0
756109 10 4	REALTY INCOME CORP	..	06/05/2020	VARIOUS	06/29/2020	VARIOUS	56,524.000	3,500,436	3,145,177	3,495,645	0	0	4,790	(4,790)	0	0	(350,469)	(350,469)	15,135	0
758849 10 3	REGENCY CENTERS CORP	..	05/20/2020	CITIGROUP SOFT CREDIT NA	11/11/2020	VARIOUS	9,925.000	408,650	411,367	377,349	0	0	31,301	(31,301)	0	0	34,019	34,019	5,905	0
78377T 10 7	RYMAN HOSPITALITY PROPERTIES	..	02/24/2020	VARIOUS	03/10/2020	KEYBANC CAP MARKETS INC NA	5,550.000	478,202	275,633	478,202	0	0	0	0	0	0	(202,569)	(202,569)	0	0
78440X 10 1	SL GREEN REALTY CORP	..	02/24/2020	VARIOUS	03/10/2020	VARIOUS	14,874.000	1,394,416	1,096,580	1,394,416	0	0	0	0	0	0	(297,836)	(297,836)	0	0
828806 10 9	SIMON PROPERTY GROUP INC	..	03/04/2020	VARIOUS	09/30/2020	VARIOUS	10,431.000	1,504,490	676,949	572,245	0	0	932,245	(932,245)	0	0	104,704	104,704	28,280	0
84860W 30 0	SPIRIT REALTY CAPITAL INC	..	03/09/2020	VARIOUS	12/22/2020	EVERCORE ISI NA CASH (226)	2,493.000	113,099	99,437	65,192	0	0	47,907	(47,907)	0	0	34,245	34,245	4,674	0
862121 10 0	STORE CAPITAL CORPORATION	..	04/08/2020	VARIOUS	08/13/2020	JPM SOFT CREDIT NA ALGO	23,273.000	516,605	592,769	398,535	0	0	118,070	(118,070)	0	0	194,234	194,234	13,129	0

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
866674 10 4	SUN COMMUNITIES INC	..	08/06/2020	VARIOUS	09/30/2020	VARIOUS	9,399.000	1,226,847	1,325,309	1,223,586	0	0	3,261	(3,261)	0	0	101,723	101,723	2,615	0
867892 10 1	SUNSTONE HOTEL INVESTORS INC	..	09/08/2020	VARIOUS	10/13/2020	VARIOUS	72,995.000	661,153	586,152	579,580	0	0	81,573	(81,573)	0	0	6,572	6,572	740	0
876664 10 3	TAUBMAN CENTERS INC	..	02/07/2020	VARIOUS	02/10/2020	MERRILL LYNCH SOFT CREDIT NA	12,042.000	420,291	638,691	420,291	0	0	0	0	0	0	218,400	218,400	0	0
91704F 10 4	URBAN EDGE PROPERTIES	..	03/19/2020	VARIOUS	08/06/2020	MORGAN STANLEY NA CASH 050...	19,345.000	239,771	199,578	170,429	0	0	69,341	(69,341)	0	0	29,148	29,148	1,398	0
91734M 10 3	US ECOLOGY INC	..	02/06/2020	DIST FROM PARTNERSHIP	12/15/2020	CITIGROUP GLOBAL MKTS	62,957.000	3,405,226	2,305,527	1,913,893	0	0	1,491,334	(1,491,334)	0	0	391,634	391,634	3,751	0
929042 10 9	VORNADO REALTY TRUST	..	01/27/2020	VARIOUS	04/22/2020	JPM SOFT CREDIT NA ALGO	695.000	46,457	25,633	25,166	0	0	21,291	(21,291)	0	0	467	467	198	0
95040Q 10 4	WELLTOWER INC	..	06/15/2020	VARIOUS	11/19/2020	VARIOUS	20,611.000	1,364,880	1,153,801	1,217,081	0	0	147,799	(147,799)	0	0	(63,280)	(63,280)	13,602	0
966387 50 8	WHITING PETROLEUM CORPORATION	..	09/01/2020	CONVERSION FROM BOND	09/17/2020	RBC CAPITAL MARKETS	74,334.000	1,116,250	1,565,406	1,116,250	0	0	0	0	0	0	449,156	449,156	0	0
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							41,699,871	38,230,307	36,312,752	0	0	5,364,918	(5,364,918)	0	0	1,917,555	1,917,555	419,607	0
9799998.	Total - Common Stocks							41,699,871	38,230,307	36,312,752	0	0	5,364,918	(5,364,918)	0	0	1,917,555	1,917,555	419,607	0
9899999.	Total - Preferred and Common Stocks							41,699,871	38,230,307	36,312,752	0	0	5,364,918	(5,364,918)	0	0	1,917,555	1,917,555	419,607	0
9999999.	Total - Bonds, Preferred and Common Stocks							724,353,780	720,183,209	718,834,300	0	(132,360)	5,364,918	(5,497,278)	0	0	1,212,988	1,212,988	1,211,634	286,940

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											
31574* 10 1	FIDELITY AND GUARANTY INSURANCE COMPANY		35386	42-1091525	8bi	NO	0	18,962,415	0	50,000.000	100.0
31574@ 10 9	FIDELITY AND GUARANTY INS. UNDERWRITERS, INC		25879	52-0616768	8bi	NO	0	90,072,017	0	134,349.000	100.0
90342# 10 4	DISCOVER SPECIALTY INSURANCE CO		10213	52-1925132	8bi	NO	0	37,179,775	0	50,000.000	100.0
79287* 10 8	ST. PAUL GUARDIAN INSURANCE COMPANY		24775	41-0963301	8bi	NO	0	22,974,162	0	2,000,000.000	100.0
79289* 10 6	ST. PAUL MERCURY INSURANCE COMPANY		24791	41-0881659	8bi	NO	0	114,724,363	0	2,350,000.000	100.0
790991 10 3	ST. PAUL SURPLUS LINES INSURANCE COMPANY		30481	41-1230819	8bi	NO	0	188,786,893	0	41,000.000	100.0
046990 10 7	THE TRAVELERS CASUALTY COMPANY		41769	41-1435765	8bi	NO	0	60,612,750	0	1,000,000.000	100.0
750998 10 6	TRAVELERS CONSTITUTION STATE INSURANCE CO		41750	41-1435766	8bi	NO	0	60,504,585	0	1,000,000.000	100.0
99C000 18 1	UNITED STATES FIDELITY AND GUARANTY COMPANY		25887	52-0515280	8bi	NO	0	891,004,366	0	1,408,563.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer							0	1,484,821,326	0	XXX	XXX
Common Stocks - Non-Insurer Which Controls Insurer											
C3300* 10 8	8527512 CANADA INC	A	0		8biii	NO	0	185,780,998	0	24,276.000	22.5
66381* 10 0	NORTHBROOK HOLDINGS, INC		0	51-0375653	8biii	NO	0	285,748,941	2	10,000.000	100.0
1599999. Total - Common Stocks - Non-Insurer Which Controls Insurer							0	471,529,939	2	XXX	XXX
Common Stocks - Other Affiliates											
29327* 10 5	ENGLISH TURN FIDELITY REALTY, INC		0	52-1466734	8biii	NO	0	0	0	100.000	100.0
29327@ 10 3	ENGLISH TURN REALTY MANAGEMENT INC		0	52-1715225	8biii	NO	0	39,694	39,694	100.000	100.0
553086 2# 5	MMI CAPITAL TRUST I		0	52-2073764	8biii	NO	0	3,852,121	3,852,121	3,866.000	100.0
G9015@ 10 5	TRAVELERS SPECIAL SERVICES LTD	D	0		8biii	NO	0	0	0	700,000.000	100.0
902965 2# 8	USF&G CAPITAL I		0	52-1953822	8biii	NO	0	3,093,000	3,093,000	3,093.000	100.0
90330S 2# 6	USF&G CAPITAL III		0	52-2044075	8biii	NO	0	3,093,000	3,093,000	3,093.000	100.0
98607@ 10 9	YONKERS FINANCING CORP		0	20-3033027	8biii	NO	0	1,000	1,000	100.000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	10,078,816	10,078,816	XXX	XXX
1899999. Total - Common Stocks							0	1,966,430,081	10,078,817	XXX	XXX
1999999. Total - Preferred and Common Stock							0	1,966,430,081	10,078,817	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: $.....5,514,068,422.

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	22.5

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
66384# 10 3	DISCOVER PROPERTY & CASUALTY INSURANCE COMPANY	NORTHBROOK HOLDINGS, INC	0	42,000.000	100.0
66384@ 10 5	ST. PAUL PROTECTIVE INSURANCE COMPANY	NORTHBROOK HOLDINGS, INC	0	42,000.000	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 - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																			
TRAVELERS M MKT LIQUIDITY POOL		..	12/31/2020.	TRAVELERS M MKT LIQUIDITY POOL	04/01/2021.	145,481,158	0	0	0	0	145,481,158	145,481,158	0	0	0.18	0.18	MON..	10,017	0
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						145,481,158	0	0	0	0	145,481,158	145,481,158	0	0	XXX	XXX	XXX	10,017	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						145,481,158	0	0	0	0	145,481,158	145,481,158	0	0	XXX	XXX	XXX	10,017	0
Total Bonds																			
7699999. Subtotals - Issuer Obligations						145,481,158	0	0	0	0	145,481,158	145,481,158	0	0	XXX	XXX	XXX	10,017	0
8399999. Subtotals - Bonds						145,481,158	0	0	0	0	145,481,158	145,481,158	0	0	XXX	XXX	XXX	10,017	0
9199999. Total - Short-Term Investments						145,481,158	0	0	0	0	XXX	145,481,158	0	0	XXX	XXX	XXX	10,017	0

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0	1D	0	1E	145,481,158
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

Sch. DB - Pt. B - Sn. 2
NONE

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 - BNP Q TREASURY		1.A	21,347,027	21,347,027	01/04/2021
000000 00 0	REPO- CITIBANK A TREASURY		1.A	1,507,383	1,507,383	01/04/2021
000000 00 0	REPO - CREDIT Q TREASURY		1.A	20,000,000	20,000,000	01/04/2021
000000 00 0	REPO - JP A TREASURY		1.A	18,347,027	18,347,027	01/04/2021
000000 00 0	REPO - JP Q TREASURY		1.A	3,000,000	3,000,000	01/04/2021
0199999.	U.S. Government - Issuer Obligations			64,201,437	64,201,437	XXX
0599999.	Total - U.S. Government			64,201,437	64,201,437	XXX
Totals						
6399999.	Total - Issuer Obligations			64,201,437	64,201,437	XXX
7099999.	Subtotal - Bonds			64,201,437	64,201,437	XXX
9999999.	Totals			64,201,437	64,201,437	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(95,126,465) Book/Adjusted Carrying Value $.....(95,126,465)
2. Average balance for the year: Fair Value $.....82,664,331 Book/Adjusted Carrying Value $.....82,664,331

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 64,201,437	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							
American Business Bank	Los Angeles,CA		0.00	0	0	1,340,983	XXX
Bankers Trust	Phoenix, AZ		0.00	0	0	377,008	XXX
JP Morgan Chase Bank, N.A.	Houston, TX		0.00	0	0	1,021,856	XXX
Hinsdale Bank & Trust	Hinsdale, IL		0.00	0	0	262,248	XXX
Midfirst Bank	Denver,CO		0.00	0	0	1,372,714	XXX
Suntrust Bank	Nashville, TN		0.00	0	0	2,452,519	XXX
US Bank	St. Paul,MN		0.00	0	0	3,986,790	XXX
Wells Fargo	San Francisco,CA		0.00	0	0	4,439,427	XXX
Wells Fargo	Portland, OR		0.00	0	0	336,438	XXX
Commerce Bank	Kansas City, MO		0.00	0	0	696,501	XXX
CIBC Mellon	Toronto,ON		0.00	0	0	1,474,580	XXX
Citibank, N.A.	New Castle,DE		0.00	0	0	455,310	XXX
JP Morgan Chase Bank, N.A.	New York,NY		0.00	0	0	2,765,106	XXX
Royal Bank of Canada	Toronto,ON		0.00	0	0	(555,356)	XXX
TD Bank	Toronto,ON		0.00	0	0	24,710,844	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	45,136,969	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	45,136,969	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	(19,728)	XXX
0599999. Total Cash		XXX	XXX	0	0	45,117,241	XXX

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

1. January	37,392,103	4. April	29,973,659	7. July	31,637,001	10. October	43,139,085
2. February	31,883,686	5. May	34,526,658	8. August	29,270,893	11. November	40,023,280
3. March	32,129,927	6. June	38,175,304	9. September	34,115,839	12. December	45,117,241

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year

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	167,850	177,845
5. California CA	B	WORKERS COMP	0	0	768,493,401	836,075,509
6. Colorado CO			0	0	0	0
7. Connecticut CT	B	GENERAL PURPOSE-HOME STATE DEPOSIT	3,642,211	3,914,463	0	0
8. Delaware DE	B	WORKERS COMP	0	0	114,428	123,557
9. District of Columbia DC			0	0	0	0
10. Florida FL	B	GENERAL PURPOSE	0	0	747,296	911,910
11. Georgia GA	B	GENERAL PURPOSE	0	0	156,854	169,262
12. Hawaii HI			0	0	0	0
13. Idaho ID	B	WORKERS COMP	0	0	129,354	139,673
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	209,139	225,682
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	172,426	181,248
28. Nebraska NE			0	0	0	0
29. Nevada NV	B	WORKERS COMP/GENERAL PURPOSE	0	0	356,220	385,340
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	863,388	939,254
33. New York NY			0	0	0	0
34. North Carolina NC	B	GENERAL PURPOSE	0	0	597,944	634,058
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	37,917,746	42,033,715
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	1,162,886	1,163,730
55. US Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN	B	GENERAL PURPOSE	0	0	434,971,491	455,680,911
58. Aggregate Alien and Other OT	XXX	XXX	0	0	30,114,198	32,854,116
59. Total	XXX	XXX	3,642,211	3,914,463	1,276,174,622	1,371,695,809
DETAILS OF WRITE-INS						
5801. OTHER	B	DEPARTMENT OF LABOR	0	0	2,167,640	2,278,540
5802. OTHER	B	LETTER OF CREDIT-LONDON	0	0	1,280,878	1,346,410
5803. OTHER	B	USAIG WORKERS COMPENSATION	0	0	6,114,590	7,423,254
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	20,551,090	21,805,911
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	30,114,198	32,854,116