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

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

For the Year Ended December 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY

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

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

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

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

OFFICERS

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

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

DIRECTORS

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

STATE OF CONNECTICUT
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this

20th day of January, 2022

_____ *Notary Public*

My Commission Expires September 30, 2022

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)	11,599,074,841	0	11,599,074,841	10,212,276,072
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	1,920,000	0	1,920,000	1,931,980
	2.2 Common stocks	4,382,354,072	0	4,382,354,072	4,201,942,675
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (481,122), Schedule E - Part 1), cash equivalents ($ 311,410,051, Schedule E - Part 2) and short-term investments ($ 0, Schedule DA)	310,928,929	0	310,928,929	773,793,200
6.	Contract loans (including $ 0 premium notes)	0	0	0	0
7.	Derivatives (Schedule DB)	0	0	0	0
8.	Other invested assets (Schedule BA)	1,717,549,482	4,986,697	1,712,562,785	1,500,392,397
9.	Receivable for securities	0	0	0	246,307
10.	Securities lending reinvested collateral assets (Schedule DL)	16,406,901	0	16,406,901	6,270,334
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	18,028,234,225	4,986,697	18,023,247,528	16,696,852,966
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	91,759,463	0	91,759,463	89,554,136
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	734,256,322	35,833,294	698,423,028	656,714,722
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ 4,179 earned but unbilled premiums)	1,080,783,329	3,480,268	1,077,303,061	1,032,112,747
	15.3 Accrued retrospective premiums ($ 13,462,979) and contracts subject to redetermination ($ 0)	13,462,979	1,289,113	12,173,865	14,151,147
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	17,244,340	0	17,244,340	42,245,982
	16.2 Funds held by or deposited with reinsured companies	834,507	0	834,507	851,020
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	85,399,074	0	85,399,074	136,500,065
19.	Guaranty funds receivable or on deposit	288,819	0	288,819	461,290
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	117,376,898	0	117,376,898	97,909,962
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	75,564,687	1,396,083	74,168,605	93,165,568
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	20,245,204,642	46,985,456	20,198,219,187	18,860,519,605
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	20,245,204,642	46,985,456	20,198,219,187	18,860,519,605
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Suspense, undistributed payments	27,190,233	0	27,190,233	44,011,978
2502.	Equities and deposits in pools and associations	25,697,377	0	25,697,377	28,127,189
2503.	Amounts receivable under high deductible policies	13,810,714	1,396,083	12,414,631	11,045,356
2598.	Summary of remaining write-ins for Line 25 from overflow page	8,866,364	0	8,866,364	9,981,044
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	75,564,687	1,396,083	74,168,605	93,165,568

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	7,316,629,039	6,977,015,050
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	325,672,068	300,734,687
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	1,579,274,263	1,516,535,064
4.	Commissions payable, contingent commissions and other similar charges	173,649,129	167,286,488
5.	Other expenses (excluding taxes, licenses and fees)	117,376,259	111,648,913
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	65,896,910	62,146,489
7.1	Current federal and foreign income taxes (including $ (86,090,737) on realized capital gains (losses))	23,101,267	12,847,590
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 $ 206,426,128 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	2,668,067,637	2,476,159,440
10.	Advance premium	50	155
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	11,234,019	11,514,894
12.	Ceded reinsurance premiums payable (net of ceding commissions)	57,001,693	51,430,770
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20)	0	0
14.	Amounts withheld or retained by company for account of others	6,853,217	7,743,231
15.	Remittances and items not allocated	(805)	939,046
16.	Provision for reinsurance (including $ 0 certified) (Schedule F, Part 3, Column 78)	0	0
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	0	0
20.	Derivatives	0	0
21.	Payable for securities	14,757,156	7,845,897
22.	Payable for securities lending	16,406,901	6,270,334
23.	Liability for amounts held under uninsured plans	0	0
24.	Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	(7,670,338)	(7,812,666)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	12,368,248,466	11,702,305,382
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	12,368,248,466	11,702,305,382
29.	Aggregate write-ins for special surplus funds	8,599,298	9,208,098
30.	Common capital stock	25,000,000	25,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	2,629,824,585	2,629,824,585
35.	Unassigned funds (surplus)	5,166,546,838	4,494,181,540
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39)	7,829,970,720	7,158,214,223
38.	TOTALS (Page 2, Line 28, Col. 3)	20,198,219,187	18,860,519,605
	DETAILS OF WRITE-INS		
2501.	Retroactive reinsurance reserve assumed	240,107	240,149
2502.	Escheat liability	234,823	151,033
2503.	Retroactive reinsurance reserve ceded	(8,145,267)	(8,203,847)
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	(7,670,338)	(7,812,666)
2901.	Special surplus from retroactive reinsurance	8,599,298	9,208,098
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998)(Line 29 above)	8,599,298	9,208,098
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year	2 Prior Year
	UNDERWRITING INCOME		
1.	Premiums earned (Part 1, Line 35, Column 4)	5,462,210,009	5,146,359,927
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	3,154,324,487	2,946,544,182
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	561,617,384	494,339,615
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	1,584,351,603	1,501,855,554
5.	Aggregate write-ins for underwriting deductions	0	0
6.	Total underwriting deductions (Lines 2 through 5)	5,300,293,474	4,942,739,351
7.	Net income of protected cells	0	0
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 plus Line 7)	161,916,536	203,620,576
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	1,208,795,117	825,414,429
10.	Net realized capital gains or (losses) less capital gains tax of $ 4,417,040 (Exhibit of Capital Gains (Losses))	(6,008,585)	(18,555,731)
11.	Net investment gain (loss) (Lines 9 + 10)	1,202,786,532	806,858,698
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $ 1,847,527 amount charged off $ 13,939,359)	(12,091,832)	(9,287,504)
13.	Finance and service charges not included in premiums	18,444,550	16,339,529
14.	Aggregate write-ins for miscellaneous income	(777,751)	1,127,186
15.	Total other income (Lines 12 through 14)	5,574,967	8,179,212
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,370,278,035	1,018,658,485
17.	Dividends to policyholders	7,096,810	7,042,914
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	1,363,181,225	1,011,615,571
19.	Federal and foreign income taxes incurred	134,585,179	114,038,707
20.	Net income (Line 18 minus Line 19)(to Line 22)	1,228,596,046	897,576,864
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	7,158,214,223	6,890,366,651
22.	Net income (from Line 20)	1,228,596,046	897,576,864
23.	Net transfers (to) from Protected Cell accounts	0	0
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $ 43,726,495	346,163,178	146,972,327
25.	Change in net unrealized foreign exchange capital gain (loss)	(2,130,459)	3,709,332
26.	Change in net deferred income tax	(15,970,495)	10,796,683
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	12,098,227	792,365
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	0	0
29.	Change in surplus notes	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0
31.	Cumulative effect of changes in accounting principles	0	0
32.	Capital changes:		
	32.1 Paid in	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0
	32.3 Transferred to surplus	0	0
33.	Surplus adjustments:		
	33.1 Paid in	0	0
	33.2 Transferred to capital (Stock Dividend)	0	0
	33.3 Transferred from capital	0	0
34.	Net remittances from or (to) Home Office	0	0
35.	Dividends to stockholders	(897,000,000)	(792,000,000)
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)	671,756,498	267,847,571
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	7,829,970,720	7,158,214,223
	DETAILS OF WRITE-INS		
0501.			
0502.			
0503.			
0598.	Summary of remaining write-ins for Line 5 from overflow page	0	0
0599.	Totals (Lines 0501 thru 0503 plus 0598)(Line 5 above)	0	0
1401.	Profit and loss, miscellaneous	185,012	1,744,458
1402.	Other assets tri-party/tax credit bond income	4,669	7,129
1403.	Fines and penalties of regulatory authorities	(63,618)	(72,968)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(903,814)	(551,433)
1499.	Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	(777,751)	1,127,186
3701.			
3702.			
3703.			
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0
3799.	Totals (Lines 3701 thru 3703 plus 3798)(Line 37 above)	0	0

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	5,578,142,911	5,231,870,710
2.	Net investment income	1,247,254,718	859,144,493
3.	Miscellaneous income	5,574,967	8,179,212
4.	Total (Lines 1 through 3)	6,830,972,596	6,099,194,415
5.	Benefit and loss related payments	2,764,754,961	2,550,246,080
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,067,668,537	1,985,273,168
8.	Dividends paid to policyholders	7,377,686	7,633,829
9.	Federal and foreign income taxes paid (recovered) net of $ 3,424,723 tax on capital gains (losses)	128,748,541	115,168,091
10.	Total (Lines 5 through 9)	4,968,549,725	4,658,321,168
11.	Net cash from operations (Line 4 minus Line 10)	1,862,422,871	1,440,873,247
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	2,136,032,237	1,985,232,308
	12.2 Stocks	3,237,257	28,561,416
	12.3 Mortgage loans	0	0
	12.4 Real estate	0	0
	12.5 Other invested assets	179,005,842	69,885,668
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
	12.7 Miscellaneous proceeds	7,157,566	41,843,615
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,325,432,903	2,125,523,008
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	3,567,959,107	2,389,841,514
	13.2 Stocks	0	0
	13.3 Mortgage loans	0	0
	13.4 Real estate	0	0
	13.5 Other invested assets	183,406,676	218,579,072
	13.6 Miscellaneous applications	10,136,567	69,952,910
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,761,502,351	2,678,373,497
14.	Net increase (decrease) in contract loans and premium notes	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(1,436,069,448)	(552,850,489)
	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	897,000,000	792,000,000
	16.6 Other cash provided (applied)	7,782,305	(80,959,465)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(889,217,695)	(872,959,465)
	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)	(462,864,271)	15,063,293
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	773,793,200	758,729,907
	19.2 End of period (Line 18 plus Line 19.1)	310,928,929	773,793,200

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

20.0001. Exchange of bonds	8,776,070	29,534,755
20.0002. Stock distribution from limited partnership	3,749,778	3,726,582
20.0003. Income payment received in securities	284,890	336,525
20.0004. Other assets tri-party/tax credit bonds	35,107	32,708

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

	Line of Business	1 Net Premiums Written per Column 6, Part 1B	2 Unearned Premiums Dec. 31 Prior Year - per Col. 3, Last Year's Part 1	3 Unearned Premiums Dec. 31 Current Year - per Col. 5 Part 1A	4 Premiums Earned During Year (Cols. 1 + 2 - 3)
1.	Fire	137,069,661	60,780,162	67,585,642	130,264,181
2.	Allied lines	149,083,693	67,018,055	74,716,419	141,385,329
3.	Farmowners multiple peril	42,509,537	21,177,111	20,904,733	42,781,915
4.	Homeowners multiple peril	1,099,495,439	523,692,418	600,944,317	1,022,243,540
5.	Commercial multiple peril	738,496,376	327,481,114	348,652,335	717,325,155
6.	Mortgage guaranty	0	0	0	0
8.	Ocean marine	57,249,464	22,856,083	24,913,481	55,192,065
9.	Inland marine	144,925,446	66,465,754	69,313,361	142,077,840
10.	Financial guaranty	0	0	0	0
11.1	Medical professional liability - occurrence	(611)	(55)	(89)	(577)
11.2	Medical professional liability - claims-made	0	0	0	0
12.	Earthquake	24,833,451	13,400,430	14,574,660	23,659,222
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	656,465,372	275,661,027	265,054,770	667,071,629
17.1	Other liability - occurrence	533,570,062	208,048,557	233,733,451	507,885,169
17.2	Other liability - claims-made	164,350,187	82,342,395	94,956,496	151,736,086
17.3	Excess workers' compensation	2,804,318	986,170	1,010,221	2,780,267
18.1	Products liability - occurrence	27,145,936	10,737,719	11,346,319	26,537,336
18.2	Products liability - claims-made	6,141,451	2,759,344	2,926,086	5,974,709
19.1, 19.2	Private passenger auto liability	703,847,170	295,638,984	308,508,362	690,977,792
19.3, 19.4	Commercial auto liability	463,287,610	199,553,469	208,069,209	454,771,870
21.	Auto physical damage	608,263,005	251,215,741	267,298,612	592,180,134
22.	Aircraft (all perils)	0	0	0	0
23.	Fidelity	10,935,352	7,626,686	7,335,705	11,226,333
24.	Surety	549,530	209,523	192,888	566,164
26.	Burglary and theft	1,322,143	981,962	775,169	1,528,936
27.	Boiler and machinery	58,100,593	22,283,891	25,078,813	55,305,671
28.	Credit	1	705	0	706
29.	International	3	469	0	472
30.	Warranty	0	0	0	0
31.	Reinsurance - nonproportional assumed property	16,918,621	4,384,769	5,583,168	15,720,221
32.	Reinsurance - nonproportional assumed liability	3,489,988	1,621,079	2,386,256	2,724,812
33.	Reinsurance - nonproportional assumed financial lines	267,390	185,580	159,938	293,032
34.	Aggregate write-ins for other lines of business	0	0	0	0
35.	TOTALS	5,651,121,189	2,467,109,141	2,656,020,321	5,462,210,009
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	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	66,635,062	950,783	(204)	0	67,585,642
2.	Allied lines	73,324,682	1,391,737	0	0	74,716,419
3.	Farmowners multiple peril	21,411,895	(507,162)	0	0	20,904,733
4.	Homeowners multiple peril	600,944,317	0	0	0	600,944,317
5.	Commercial multiple peril	348,929,607	(186,753)	(90,519)	0	348,652,335
6.	Mortgage guaranty	0	0	0	0	0
8.	Ocean marine	25,575,055	216,757	(878,330)	0	24,913,481
9.	Inland marine	62,208,436	7,320,631	(215,706)	0	69,313,361
10.	Financial guaranty	0	0	0	0	0
11.1	Medical professional liability - occurrence	(89)	0	0	0	(89)
11.2	Medical professional liability - claims-made	0	0	0	0	0
12.	Earthquake	14,353,007	221,653	0	0	14,574,660
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	274,809,214	66,612	2,018,478	(11,839,534)	265,054,770
17.1	Other liability - occurrence	243,046,905	(8,305,808)	(885,853)	(121,793)	233,733,451
17.2	Other liability - claims-made	42,242,946	52,710,590	2,960	0	94,956,496
17.3	Excess workers' compensation	1,010,221	0	0	0	1,010,221
18.1	Products liability - occurrence	11,279,011	59,061	44,996	(36,749)	11,346,319
18.2	Products liability - claims-made	2,829,722	96,364	0	0	2,926,086
19.1, 19.2	Private passenger auto liability	308,508,362	0	0	0	308,508,362
19.3, 19.4	Commercial auto liability	207,677,732	436,539	0	(45,062)	208,069,209
21.	Auto physical damage	267,298,001	611	0	0	267,298,612
22.	Aircraft (all perils)	0	0	0	0	0
23.	Fidelity	4,521,107	2,814,598	0	0	7,335,705
24.	Surety	75,046	117,841	0	0	192,888
26.	Burglary and theft	557,269	217,900	0	0	775,169
27.	Boiler and machinery	24,207,005	871,809	0	0	25,078,813
28.	Credit	0	0	0	0	0
29.	International	0	0	0	0	0
30.	Warranty	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	5,583,168	0	0	0	5,583,168
32.	Reinsurance - nonproportional assumed liability	1,859,445	526,811	0	0	2,386,256
33.	Reinsurance - nonproportional assumed financial lines	157,242	2,696	0	0	159,938
34.	Aggregate write-ins for other lines of business	0	0	0	0	0
35.	TOTALS	2,609,044,367	59,023,270	(4,179)	(12,043,138)	2,656,020,321
36.	Accrued retrospective premiums based on experience					12,043,138
37.	Earned but unbilled premiums					4,179
38.	Balance (Sum of Line 35 through 37)					2,668,067,637
	DETAILS OF WRITE-INS					
3401.						
3402.						
3403.						
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	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	 3 From Non-Affiliates	Reinsurance Ceded 4 To Affiliates	 5 To Non-Affiliates	6 Net Premiums Written Cols. 1+2+3-4-5
1.	Fire	9,354,219	137,069,661	1,394,500	10,748,718	0	137,069,661
2.	Allied lines	1,429,442	149,083,693	7,695,139	9,124,581	0	149,083,693
3.	Farmowners multiple peril	0	42,509,537	0	0	0	42,509,537
4.	Homeowners multiple peril	16,943,166	1,099,495,439	1,175,757	18,118,923	0	1,099,495,439
5.	Commercial multiple peril	12,000	738,496,376	0	12,000	0	738,496,376
6.	Mortgage guaranty	0	0	0	0	0	0
8.	Ocean marine	730	57,249,464	0	730	0	57,249,464
9.	Inland marine	109,557	144,925,446	0	109,557	0	144,925,446
10.	Financial guaranty	0	0	0	0	0	0
11.1	Medical professional liability - occurrence	0	(611)	0	0	0	(611)
11.2	Medical professional liability - claims-made	0	0	0	0	0	0
12.	Earthquake	25,335	24,833,451	0	25,335	0	24,833,451
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	253,658,165	656,465,372	1,401	253,659,566	0	656,465,372
17.1	Other liability - occurrence	821,414	533,570,062	4,773	826,186	0	533,570,062
17.2	Other liability - claims-made	1,438	164,350,187	0	1,438	0	164,350,187
17.3	Excess workers' compensation	0	2,804,318	0	0	0	2,804,318
18.1	Products liability - occurrence	1,042,335	27,145,936	0	1,042,335	0	27,145,936
18.2	Products liability - claims-made	0	6,141,451	0	0	0	6,141,451
19.1, 19.2	Private passenger auto liability	0	703,847,170	0	0	0	703,847,170
19.3, 19.4	Commercial auto liability	0	463,287,610	0	0	0	463,287,610
21.	Auto physical damage	0	608,263,005	0	0	0	608,263,005
22.	Aircraft (all perils)	0	0	0	0	0	0
23.	Fidelity	2,866	10,935,352	0	2,866	0	10,935,352
24.	Surety	73,704,747	549,530	(1,155)	73,703,592	0	549,530
26.	Burglary and theft	7,179	1,322,143	35,718	42,897	0	1,322,143
27.	Boiler and machinery	0	58,100,593	0	0	0	58,100,593
28.	Credit	0	1	0	0	0	1
29.	International	0	3	0	0	0	3
30.	Warranty	0	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	16,918,621	0	0	0	16,918,621
32.	Reinsurance - nonproportional assumed liability	XXX	3,489,988	0	0	0	3,489,988
33.	Reinsurance - nonproportional assumed financial lines	XXX	267,390	0	0	0	267,390
34.	Aggregate write-ins for other lines of business	0	0	0	0	0	0
35.	TOTALS	357,112,592	5,651,121,189	10,306,132	367,418,724	0	5,651,121,189
	DETAILS OF WRITE-INS						
3401.							
3402.							
3403.							
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0
3499.	Totals (Lines 3401 thru 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 reported 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	6,738,543	58,965,046	7,513,509	58,190,080	48,718,035	46,922,907	59,985,208	46.0
2.	Allied lines	448,828	79,770,315	3,897,210	76,321,933	45,265,214	32,768,945	88,818,202	62.8
3.	Farmowners multiple peril	0	22,685,853	0	22,685,853	18,165,723	18,930,107	21,921,469	51.2
4.	Homeowners multiple peril	8,028,327	612,544,661	8,364,914	612,208,074	311,305,662	260,829,382	662,684,353	64.8
5.	Commercial multiple peril	3,110,522	317,568,851	3,110,522	317,568,851	687,599,494	631,285,733	373,882,612	52.1
6.	Mortgage guaranty	0	0	0	0	0	0	0	0.0
8.	Ocean marine	4,307	22,615,846	4,307	22,615,846	43,847,083	38,702,749	27,760,180	50.3
9.	Inland marine	28,936	66,842,280	28,936	66,842,280	40,709,234	42,243,208	65,308,306	46.0
10.	Financial guaranty	0	0	0	0	0	0	0	0.0
11.1	Medical professional liability - occurrence	0	78,391	0	78,391	252,046	330,473	(36)	6.3
11.2	Medical professional liability - claims-made	0	316,103	0	316,103	5,561,325	5,672,025	205,403	0.0
12.	Earthquake	0	386	0	386	(474,709)	237,634	(711,957)	(3.0)
13.	Group accident and health	0	0	0	0	0	0	0	0.0
14.	Credit accident and health (group and individual)	0	0	0	0	0	0	0	0.0
15.	Other accident and health	0	0	0	0	0	0	0	0.0
16.	Workers' compensation	123,213,763	346,301,853	123,386,323	346,129,292	2,979,529,285	2,968,998,862	356,659,714	53.5
17.1	Other liability - occurrence	58,792,798	225,087,219	58,821,974	225,058,043	1,131,671,707	1,067,531,826	289,197,924	56.9
17.2	Other liability - claims-made	79,169	93,308,089	79,169	93,308,089	323,785,764	315,054,564	102,039,289	67.2
17.3	Excess workers' compensation	4,142,280	3,351,130	4,142,280	3,351,130	124,863,649	129,029,026	(814,247)	(29.3)
18.1	Products liability - occurrence	9,749,159	12,011,989	9,750,913	12,010,236	150,077,382	123,885,475	38,202,143	144.0
18.2	Products liability - claims-made	0	283,903	0	283,903	5,294,924	5,191,038	387,789	6.5
19.1, 19.2	Private passenger auto liability	8,373,914	343,107,136	8,373,914	343,107,136	548,275,950	485,655,693	405,727,394	58.7
19.3, 19.4	Commercial auto liability	584,496	231,649,332	584,496	231,649,332	689,752,221	658,207,579	263,193,974	57.9
21.	Auto physical damage	(2,467)	347,650,340	(2,467)	347,650,340	43,388,005	33,635,930	357,402,415	60.4
22.	Aircraft (all perils)	2,582	48,045	33,303	17,323	1,296,889	1,249,262	64,950	0.0
23.	Fidelity	(69,181)	4,048,457	(75,703)	4,054,979	16,465,118	11,295,117	9,224,980	82.2
24.	Surety	87,846	(102,883)	156,937	(171,975)	5,417,610	5,333,368	(87,732)	(15.5)
26.	Burglary and theft	464	3,468,795	3,533	3,465,725	2,771,950	1,779,163	4,458,512	291.6
27.	Boiler and machinery	0	14,052,658	0	14,052,658	18,363,768	14,037,586	18,378,839	33.2
28.	Credit	0	(2,207)	0	(2,207)	55,710	393,990	(340,487)	(48,252.2)
29.	International	0	8,623	0	8,623	87,534	144,305	(48,148)	(10,209.5)
30.	Warranty	0	0	0	0	0	0	0	0.0
31.	Reinsurance - nonproportional assumed property	XXX	5,494,077	0	5,494,077	7,564,052	8,545,111	4,513,018	28.7
32.	Reinsurance - nonproportional assumed liability	XXX	12,064,410	3,649,591	8,414,820	65,276,682	66,830,430	6,861,071	251.8
33.	Reinsurance - nonproportional assumed financial lines	XXX	0	0	0	933,390	1,498,952	(565,563)	(193.0)
34.	Aggregate write-ins for other lines of business	0	1,176	0	1,176	808,342	794,607	14,911	0.0
35.	TOTALS	223,314,286	2,823,219,874	231,823,662	2,814,710,498	7,316,629,039	6,977,015,050	3,154,324,487	57.7
	DETAILS OF WRITE-INS								
3401.	Tribal workers' compensation	0	1,176	0	1,176	808,342	794,607	14,911	0.0
3402.									
3403.									
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0.0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	1,176	0	1,176	808,342	794,607	14,911	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 Excl. Incurred But Not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1.	Fire	1,589,263	45,684,713	1,741,129	45,532,847	3,601,658	3,325,135	3,741,604	48,718,035	4,978,986
2.	Allied lines	349,104	45,448,204	1,215,844	44,581,463	167,201	1,896,461	1,379,911	45,265,214	8,887,770
3.	Farmowners multiple peril	0	10,756,760	0	10,756,760	0	7,408,963	0	18,165,723	3,685,710
4.	Homeowners multiple peril	2,740,630	124,065,074	2,861,375	123,944,329	3,736,546	187,432,038	3,807,251	311,305,662	57,348,241
5.	Commercial multiple peril	4,230,437	345,544,964	4,322,003	345,453,398	4,904,955	342,146,096	4,904,955	687,599,494	258,054,482
6.	Mortgage guaranty	0	0	0	0	0	0	0	0	0
8.	Ocean marine	59,391	27,022,166	59,391	27,022,166	55	16,824,917	55	43,847,083	10,002,170
9.	Inland marine	0	26,526,923	0	26,526,923	6,474	14,182,311	6,474	40,709,234	3,532,589
10.	Financial guaranty	0	0	0	0	0	0	0	0	0
11.1	Medical professional liability - occurrence	0	12,230	0	12,230	793	239,816	793	252,046	571,454
11.2	Medical professional liability - claims-made	0	2,508,268	0	2,508,268	1,158	3,053,057	1,158	5,561,325	333,472
12.	Earthquake	0	100,028	0	100,028	9	(574,737)	9	(474,709)	42,268
13.	Group accident and health	0	0	0	0	0	0	0	(a) 0	0
14.	Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0
15.	Other accident and health	0	0	0	0	0	0	0	(a) 0	0
16.	Workers' compensation	635,465,879	1,372,438,758	638,959,830	1,368,944,808	471,898,950	1,610,584,477	471,898,950	2,979,529,285	457,625,707
17.1	Other liability - occurrence	95,975,179	305,320,408	96,565,063	304,730,524	287,497,265	826,952,672	287,508,753	1,131,671,707	332,256,926
17.2	Other liability - claims-made	12,515,089	104,162,811	12,515,089	104,162,811	(4,728)	219,622,953	(4,728)	323,785,764	52,431,055
17.3	Excess workers' compensation	47,704,425	39,381,698	47,704,425	39,381,698	21,921,280	85,481,951	21,921,280	124,863,649	12,606,551
18.1	Products liability - occurrence	22,729,952	27,872,431	23,501,093	27,101,290	78,125,261	122,976,092	78,125,261	150,077,382	153,678,935
18.2	Products liability - claims-made	0	830,028	0	830,028	36,916	4,464,895	36,916	5,294,924	5,439,323
19.1, 19.2	Private passenger auto liability	254,176,262	260,209,741	254,176,262	260,209,741	16,406,504	288,066,210	16,406,504	548,275,950	107,488,579
19.3, 19.4	Commercial auto liability	28,092,895	294,786,362	28,092,895	294,786,362	1,118,452	394,965,859	1,118,452	689,752,221	86,294,411
21.	Auto physical damage	5,270	24,911,020	5,270	24,911,020	0	18,476,985	0	43,388,005	16,267,820
22.	Aircraft (all perils)	141,929	1,429,108	832,348	738,689	4	558,200	4	1,296,889	682,317
23.	Fidelity	40,499	4,716,740	40,499	4,716,740	(15,243)	11,748,379	(15,243)	16,465,118	1,129,159
24.	Surety	4,015,556	4,285,559	4,456,848	3,844,267	20,299,540	1,573,343	20,299,540	5,417,610	595,225
26.	Burglary and theft	93	386,798	687	386,203	(1,875)	2,386,417	(1,204)	2,771,950	364,555
27.	Boiler and machinery	0	11,090,794	0	11,090,794	0	7,272,974	0	18,363,768	1,382,885
28.	Credit	0	9,778	0	9,778	0	45,932	0	55,710	4,503
29.	International	0	13,157	0	13,157	0	74,377	0	87,534	101,306
30.	Warranty	0	0	0	0	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	5,937,183	4,956	5,932,228	XXX	1,631,824	0	7,564,052	561,350
32.	Reinsurance - nonproportional assumed liability	XXX	58,380,118	25,753,872	32,626,246	XXX	32,650,436	0	65,276,682	2,619,000
33.	Reinsurance - nonproportional assumed financial lines	XXX	166,501	56	166,445	XXX	766,944	0	933,390	120,694
34.	Aggregate write-ins for other lines of business	0	5,126	0	5,126	0	803,217	0	808,342	186,818
35.	TOTALS	1,109,831,853	3,144,003,447	1,142,808,935	3,111,026,364	909,701,175	4,207,038,196	911,136,695	7,316,629,039	1,579,274,263
	DETAILS OF WRITE-INS									
3401.	Tribal workers' compensation	0	5,126	0	5,126	0	803,217	0	808,342	186,818
3402.										
3403.										
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	5,126	0	5,126	0	803,217	0	808,342	186,818

(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	82,049,086	0	0	82,049,086
	1.2 Reinsurance assumed	255,741,374	0	0	255,741,374
	1.3 Reinsurance ceded	84,076,753	0	0	84,076,753
	1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	253,713,707	0	0	253,713,707
2.	Commission and brokerage:				
	2.1 Direct excluding contingent	0	42,578,126	0	42,578,126
	2.2 Reinsurance assumed, excluding contingent	0	765,765,806	0	765,765,806
	2.3 Reinsurance ceded, excluding contingent	0	45,418,416	0	45,418,416
	2.4 Contingent - direct	0	2,228,758	0	2,228,758
	2.5 Contingent - reinsurance assumed	0	49,436,327	0	49,436,327
	2.6 Contingent - reinsurance ceded	0	2,228,758	0	2,228,758
	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	812,361,843	0	812,361,843
3.	Allowances to managers and agents	0	491,023	0	491,023
4.	Advertising	332,890	21,140,595	43	21,473,528
5.	Boards, bureaus and associations	1,365,937	16,506,925	5,602	17,878,464
6.	Surveys and underwriting reports	623	19,370,759	0	19,371,382
7.	Audit of assureds' records	0	0	0	0
8.	Salary and related items:				
	8.1 Salaries	200,587,109	323,956,188	7,221,356	531,764,653
	8.2 Payroll taxes	14,342,678	21,028,998	258,380	35,630,056
9.	Employee relations and welfare	34,198,262	38,441,200	534,925	73,174,387
10.	Insurance	19,815,209	3,358,026	6,682	23,179,917
11.	Directors' fees	0	0	0	0
12.	Travel and travel items	4,152,021	2,810,580	13,442	6,976,043
13.	Rent and rent items	8,637,514	16,475,896	216,543	25,329,953
14.	Equipment	1,057,053	6,694,820	15,032	7,766,905
15.	Cost or depreciation of EDP equipment and software	1,983,289	86,220,387	92,474	88,296,150
16.	Printing and stationery	170,735	960,266	7,084	1,138,085
17.	Postage, telephone and telegraph, exchange and express	1,219,099	23,401,845	47,360	24,668,304
18.	Legal and auditing	8,162,804	4,551,478	300,207	13,014,490
19.	Totals (Lines 3 to 18)	296,025,223	585,408,986	8,719,130	890,153,340
20.	Taxes, licenses and fees:				
	20.1 State and local insurance taxes deducting guaranty association credits of $ 643,394	0	135,689,742	0	135,689,742
	20.2 Insurance department licenses and fees	0	8,979,184	0	8,979,184
	20.3 Gross guaranty association assessments	0	(364,054)	0	(364,054)
	20.4 All other (excluding federal and foreign income and real estate)	0	2,706,087	0	2,706,087
	20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	0	147,010,958	0	147,010,958
21.	Real estate expenses	0	0	0	0
22.	Real estate taxes	0	0	0	0
23.	Reimbursements by uninsured plans	0	0	0	0
24.	Aggregate write-ins for miscellaneous expenses	11,878,453	39,569,815	864,979	52,313,247
25.	Total expenses incurred	561,617,384	1,584,351,603	9,584,109	(a) 2,155,553,096
26.	Less unpaid expenses - current year	1,579,274,263	353,855,294	3,067,004	1,936,196,561
27.	Add unpaid expenses - prior year	1,516,535,064	338,501,621	2,580,269	1,857,616,954
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)	498,878,185	1,568,997,929	9,097,374	2,076,973,489
	DETAILS OF WRITE-INS				
2401.	Miscellaneous expenses	16,292,764	72,663,430	864,979	89,821,173
2402.	Service reimbursements	(1,810,745)	(13,383,688)	0	(15,194,434)
2403.	Cost of computer software developed for internal use	(2,603,566)	(19,709,926)	0	(22,313,492)
2498.	Summary of remaining write-ins for Line 24 from overflow page	0	0	0	0
2499.	Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above)	11,878,453	39,569,815	864,979	52,313,247

(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) 13,303,555	13,360,244
1.1	Bonds exempt from U.S. tax	(a) 128,029,872	125,914,833
1.2	Other bonds (unaffiliated)	(a) 185,373,924	189,813,119
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 70,972	70,972
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	70,654	70,654
2.21	Common stocks of affiliates	539,500,000	539,500,000
3.	Mortgage loans	(c) 0	0
4.	Real estate	(d) 0	0
5	Contract loans	0	0
6	Cash, cash equivalents and short-term investments	(e) 829,485	653,967
7	Derivative instruments	(f) 0	0
8.	Other invested assets	348,795,526	348,795,526
9.	Aggregate write-ins for investment income	86,398	86,398
10.	Total gross investment income	1,216,060,385	1,218,265,712
11.	Investment expenses		(g) 9,584,109
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 73,484
14.	Depreciation on real estate and other invested assets		(i) 0
15.	Aggregate write-ins for deductions from investment income		(186,998)
16.	Total deductions (Lines 11 through 15)		9,470,595
17.	Net investment income (Line 10 minus Line 16)		1,208,795,117
	DETAILS OF WRITE-INS		
0901.	Property and wind plans	701,706	701,706
0902.	Securities lending income	51,980	51,980
0903.	Miscellaneous income	(667,287)	(667,287)
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	86,398	86,398
1501.	Management fees		(186,998)
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		(186,998)

(a) Includes $ 8,585,255 accrual of discount less $ 49,054,072 amortization of premium and less $ 6,302,611 paid for accrued interest on purchases.

(b) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued dividends on purchases.

(c) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.

(d) Includes $ 0 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.

(e) Includes $ 0 accrual of discount less $ 234,656 amortization of premium and less $ 0 paid for accrued interest on purchases.

(f) Includes $ 0 accrual of discount less $ 0 amortization of premium.

(g) Includes $ 0 investment expenses and $ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ 0 interest on surplus notes and $ 0 interest on capital notes.

(i) Includes $ 0 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	0	0	0	1,240,610	0
1.1	Bonds exempt from U.S. tax	(1,644,346)	0	(1,644,346)	0	0
1.2	Other bonds (unaffiliated)	(4,983,880)	0	(4,983,880)	443,441	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	(11,980)	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	189,672	(243,087)	(53,415)	41,439	0
2.21	Common stocks of affiliates	0	0	0	179,910,853	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	0	0	0	0	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	8,074,918	(3,055,843)	5,019,076	208,265,311	(2,039,891)
9.	Aggregate write-ins for capital gains (losses)	0	71,021	71,021	0	(76,638)
10.	Total capital gains (losses)	1,636,364	(3,227,909)	(1,591,545)	389,889,673	(2,116,529)
	DETAILS OF WRITE-INS					
0901.	Real gain LTBD impair recovery	0	117	117	0	0
0902.	Foreign exchange	0	70,904	70,904	0	(76,638)
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	0	71,021	71,021	0	(76,638)

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks	0	0	0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens	0	0	0
	3.2 Other than first liens	0	0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income	0	0	0
	4.3 Properties held for sale	0	0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6.	Contract loans	0	0	0
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	4,986,697	5,261,533	274,836
9.	Receivables for securities	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	4,986,697	5,261,533	274,836
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	35,833,294	38,332,133	2,498,838
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	3,480,268	4,578,068	1,097,800
	15.3 Accrued retrospective premiums and contracts subject to redetermination	1,289,113	1,081,630	(207,483)
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	0	8,595,999	8,595,999
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	0	0	0
21.	Furniture and equipment, including health care delivery assets	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0
24.	Health care and other amounts receivable	0	0	0
25.	Aggregate write-ins for other than invested assets	1,396,083	1,234,320	(161,762)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	46,985,456	59,083,683	12,098,227
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	46,985,456	59,083,683	12,098,227
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Amounts receivable under high deductible policies	1,396,083	1,234,320	(161,762)
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,396,083	1,234,320	(161,762)

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	2021	2020
1. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 1,228,596,046	$ 897,576,864
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	$ 1,228,596,046	$ 897,576,864
Surplus					
5. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 7,829,970,720	$ 7,158,214,223
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 7,829,970,720	$ 7,158,214,223

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

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

C. Accounting Policy:

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

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

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

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

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, excluding those investments classified as cash equivalents.

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.

Perpetual preferred stocks are generally stated at fair value.

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

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

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

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

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

Property-casualty reserves are established for loss and LAE and represent management's estimate of the ultimate cost of all unpaid reported and unreported claims incurred and related expenses. In establishing loss and LAE reserves, the Company also takes into account estimated recoveries, reinsurance, salvage and subrogation. The loss and LAE reserves are reviewed regularly by qualified

NOTES TO FINANCIAL STATEMENTS

actuaries employed by the Company. The Company continually refines its loss and LAE reserve estimates in a regular ongoing process as historical loss experience develops and additional claims are reported and settled. Because establishment of loss and LAE reserves is an inherently uncertain process involving estimates, currently established reserves may change. The Company reflects adjustments to loss and LAE reserves in the period in which the estimates change. Such changes in estimates could occur in a future period and may be material to the Company's net income in such period. For a discussion of loss and LAE reserving methodology related to asbestos and environmental reserves, see Note 33.

D. Going Concern:

Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

In May 2020, the NAIC issued updated guidance to SSAP No. 2R, *Cash, Cash Equivalents, Drafts, and Short-Term Investments*, that requires cash liquidity pools to be reported on Schedule E - Part 2 as cash equivalents. For reporting entities that have to reclassify cash liquidity pools to a cash equivalent from a different investment schedule, the updated guidance requires the reporting entity to complete the reclassification effective January 1, 2021. The updated guidance is intended to provide more consistency in reporting of cash liquidity pools that were previously reported on various investment schedules based on the nature of the majority of the investments held in the pool.

The Company reclassified its share of the TRVMMLP from short-term investments to cash equivalents in the quarter ending March 31, 2021. The reclassification of the TRVMMLP had no impact on total assets, surplus or net income.

The Company had no material corrections of errors during 2021.

3. BUSINESS COMBINATIONS AND GOODWILL

Not applicable.

4. DISCONTINUED OPERATIONS

Not applicable.

5. INVESTMENTS

A. Mortgage Loans, including Mezzanine Real Estate Loans:

Not applicable.

B. Debt Restructuring:

Not applicable.

C. Reverse Mortgages:

Not applicable.

D. Loan-Backed Securities:

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

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

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

2. The Company had no loan-backed or structured securities with other-than-temporary-impairments recognized in 2021.

3. Not applicable.

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

   a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	830,030
2. 12 Months or Longer	$	4,896

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

1. Less than 12 Months	$	153,751,311
2. 12 Months or Longer	$	239,372

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.

NOTES TO FINANCIAL STATEMENTS

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	$ 16,406,901	$ 16,406,901

6. Not applicable.

7. Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

Not applicable.

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

Not applicable.

L. Restricted Assets:

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1 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	16,406,901	—	—	—	16,406,901	6,270,334	10,136,567
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	—	—	—	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)
j. On deposit with states	674,219,107	—	—	—	674,219,107	681,109,282	(6,890,175)
k. On deposit with other regulatory bodies	34,922,581	—	—	—	34,922,581	35,539,244	(616,663)
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—
m. Pledged as collateral not captured in other categories	20,489,760	—	—	—	20,489,760	22,802,052	(2,312,292)
n. Other restricted assets	—	—	—	—	—	—	—
o. Total Restricted Assets	$ 746,038,349	$ —	$ —	$ —	$ 746,038,349	$ 745,720,912	$ 317,437

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)	 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	—	16,406,901	0.081 %	0.081 %
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	—	674,219,107	3.330 %	3.338 %
k. On deposit with other regulatory bodies	—	34,922,581	0.172 %	0.173 %
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	— %	— %
m. Pledged as collateral not captured in other categories	—	20,489,760	0.101 %	0.101 %
n. Other restricted assets	—	—	— %	— %
o. Total Restricted Assets	$ —	$ 746,038,349	3.685 %	3.694 %

(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 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)
Bonds - Reinsurance	$ 12,454,306	$ —	$ —	$ —	$ 12,454,306	$ 14,745,342	$ (2,291,036)
Bonds - Futures	8,035,454	—	—	—	8,035,454	8,056,710	(21,256)
Total (c)	$ 20,489,760	$ —	$ —	$ —	$ 20,489,760	$ 22,802,052	$ (2,312,292)

NOTES TO FINANCIAL STATEMENTS

Description of Assets	8 Total Current Year Admitted Restricted	Percentage 9 Gross (Admitted & Nonadmitted) Restricted to Total Assets	Percentage 10 Admitted Restricted to Total Admitted Assets
Bonds - Reinsurance	$ 12,454,306	0.062 %	0.062 %
Bonds - Futures	8,035,454	0.040 %	0.040 %
Total (c)	$ 20,489,760	0.101 %	0.101 %

(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 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted) *	4 % of BACV to Total Admitted Assets **
General Account:				
a. Cash, Cash Equivalents, and Short-Term Investments	$ —	$ —	— %	— %
b. Schedule D, Part 1	—	—	— %	— %
c. Schedule D, Part 2, Section 1	—	—	— %	— %
d. Schedule D, Part 2, Section 2	—	—	— %	— %
e. Schedule B	—	—	— %	— %
f. Schedule A	—	—	— %	— %
g. Schedule BA, Part 1	—	—	— %	— %
h. Schedule DL, Part 1	16,406,901	16,406,901	0.081 %	0.081 %
i. Other	—	—	— %	— %
j. Total Collateral Assets	$ 16,406,901	$ 16,406,901	0.081 %	0.081 %
Protected Cell:				
k. Cash, Cash Equivalents, and Short-Term Investments	$ —	$ —	— %	— %
l. Schedule D, Part 1	—	—	— %	— %
m. Schedule D, Part 2, Section 1	—	—	— %	— %
n. Schedule D, Part 2, Section 2	—	—	— %	— %
o. Schedule B	—	—	— %	— %
p. Schedule A	—	—	— %	— %
q. Schedule BA, Part 1	—	—	— %	— %
r. Schedule DL, Part 1	—	—	— %	— %
s. Other	—	—	— %	— %
t. Total Collateral Assets	$ —	$ —	— %	— %

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

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

	1 Amount	2 % of Liability to Total Liabilities *
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 16,406,901	0.133 %
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.

NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities:

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

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	108	—
2. Aggregate Amount of Investment Income	$ 18,225,671	$ —

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

Asset Type	Percent Share
(1) Cash	2.3 %
(2) Cash equivalents	55.7 %
(3) Short-term investments	42.0 %
(4) Total	100.0 %

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 $3,055,843 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, 2021, the Company had no accrued investment income over 90 days past due.

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

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

	December 31, 2021		
	Ordinary	Capital	Total
1. a. Gross deferred tax assets	$ 289,521,525	$ 36,930,507	$ 326,452,032
b. Statutory valuation allowance adjustment	—	—	—
c. Adjusted gross deferred tax assets	289,521,525	36,930,507	326,452,032
d. Deferred tax assets nonadmitted	—	—	—
e. Subtotal net admitted deferred tax assets	289,521,525	36,930,507	326,452,032
f. Deferred tax liabilities	165,208,104	75,844,854	241,052,958
g. Net admitted deferred tax asset/(liability)	$ 124,313,421	$ (38,914,347)	$ 85,399,074

NOTES TO FINANCIAL STATEMENTS

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

	Change		
	Ordinary	Capital	Total
a. Gross deferred tax assets	$ 49,218,669	$ (7,932,808)	$ 41,285,861
b. Statutory valuation allowance adjustment	—	—	—
c. Adjusted gross deferred tax assets	49,218,669	(7,932,808)	41,285,861
d. Deferred tax assets nonadmitted	—	(8,595,999)	(8,595,999)
e. Subtotal net admitted deferred tax assets	49,218,669	663,191	49,881,860
f. Deferred tax liabilities	56,352,526	44,630,325	100,982,851
g. Net admitted deferred tax asset/(liability)	$ (7,133,857)	$ (43,967,134)	$ (51,100,991)

2. Admission Calculation Components SSAP No. 101:

	December 31, 2021		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 174,643,191	$ —	$ 174,643,191
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)	16,881,710	—	16,881,710
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	16,881,710	—	16,881,710
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	1,161,685,747
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.	97,996,624	36,930,507	134,927,131
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	289,521,525	36,930,507	326,452,032
Deferred tax liabilities netted against deferred tax assets	165,208,104	75,844,854	241,052,958
Total	$ 124,313,421	$ (38,914,347)	$ 85,399,074

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

NOTES TO FINANCIAL STATEMENTS

	Change		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 11,155,909	$ (3,432,082)	$ 7,723,827
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (the lesser of 2(b)1 and 2(b)2 below)	1,553,292	(1,620,705)	(67,413)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	1,553,292	(1,620,705)	(67,413)
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	108,428,623
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.	36,509,468	5,715,978	42,225,446
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	49,218,669	663,191	49,881,860
Deferred tax liabilities netted against deferred tax assets	56,352,526	44,630,325	100,982,851
Total	$ (7,133,857)	$ (43,967,134)	$ (51,100,991)

	2021	2020
3. a. Ratio percentage used to determine recovery period and threshold limitation amount.	488 %	480 %
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 7,744,571,646	$ 7,021,714,158

4. Impact of Tax-Planning Strategies:

	December 31, 2021	
	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character, as a percentage.		
1. Adjusted gross deferred tax assets amounts from Note 9A1(c).	$ 289,521,525	$ 36,930,507
2. Percentage of adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	0 %	0 %
3. Net admitted adjusted gross deferred tax assets amounts from Note 9A1(e).	$ 289,521,525	$ 36,930,507
4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	0 %	0 %

	December 31, 2020	
	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character, as a percentage.		
1. Adjusted gross deferred tax assets amounts from Note 9A1(c).	$ 240,302,856	$ 44,863,315
2. Percentage of adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	0 %	0 %
3. Net admitted adjusted gross deferred tax assets amounts from Note 9A1(e).	$ 240,302,856	$ 36,267,316
4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	0 %	0 %

NOTES TO FINANCIAL STATEMENTS

	Change	
	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character, as a percentage.		
1. Adjusted gross deferred tax assets amounts from Note 9A1(c).	$ 49,218,669	$ (7,932,808)
2. Percentage of adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	0 %	0 %
3. Net admitted adjusted gross deferred tax assets amounts from Note 9A1(e).	$ 49,218,669	$ 663,191
4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	0 %	0 %

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, 2021	December 31, 2020	Change
1. Current Income Tax:			
Federal	$ 134,566,985	$ 114,049,182	$ 20,517,803
Foreign	18,194	(10,475)	28,669
Subtotal	134,585,179	114,038,707	20,546,472
Federal income taxes on net capital gains	4,417,040	1,199,514	3,217,526
Federal and foreign income taxes incurred	$ 139,002,219	$ 115,238,221	$ 23,763,998

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

	December 31, 2021	December 31, 2020	Change
Ordinary:			
Discounting of unpaid losses	$ 118,491,215	$ 115,863,363	$ 2,627,852
Unearned premium reserve	112,058,842	103,998,702	8,060,140
Investments	43,475,180	4,488,007	38,987,173
Other	15,496,288	15,952,784	(456,496)
Total ordinary deferred tax assets	$ 289,521,525	$ 240,302,856	$ 49,218,669
Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	—	—	—
Admitted ordinary deferred tax assets	$ 289,521,525	$ 240,302,856	$ 49,218,669
Capital:			
Investments	$ 36,930,507	$ 44,863,315	$ (7,932,808)
Total capital deferred tax assets	$ 36,930,507	$ 44,863,315	$ (7,932,808)
Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	—	8,595,999	(8,595,999)
Admitted capital deferred tax assets	$ 36,930,507	$ 36,267,316	$ 663,191
Total admitted deferred tax assets	$ 326,452,032	$ 276,570,172	$ 49,881,860

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

	December 31, 2021	December 31, 2020	Change
Ordinary:			
Investments	$ 150,194,699	$ 90,077,366	$ 60,117,333
Loss and LAE reserve discounting (transition rule)	14,922,877	18,653,596	(3,730,719)
Other	90,528	124,616	(34,088)
Total ordinary deferred tax liabilities	$ 165,208,104	$ 108,855,578	$ 56,352,526

NOTES TO FINANCIAL STATEMENTS

Capital:			
Investments	$ 75,844,854	$ 31,214,529	$ 44,630,325
Total capital deferred tax liabilities	$ 75,844,854	$ 31,214,529	$ 44,630,325
Total deferred tax liabilities	$ 241,052,958	$ 140,070,107	$ 100,982,851
4. Net admitted deferred tax asset/(liability)	$ 85,399,074	$ 136,500,065	$ (51,100,991)

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, 2021	December 31, 2020	Change
Total deferred tax assets	$ 326,452,032	$ 285,166,171	$ 41,285,861
Total deferred tax liabilities	241,052,958	140,070,107	100,982,851
Net deferred tax asset/(liability)	$ 85,399,074	$ 145,096,064	(59,696,990)
Tax effect of unrealized gains (losses)			43,726,495
Change in net deferred income tax			$ (15,970,495)

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, 2021
Pretax net income (loss)	$ 1,367,598,265
Taxes at statutory rate	287,195,636
Increase (decrease) attributable to:	
Nontaxable investment income	(134,031,659)
Other	1,808,737
	$ 154,972,714
Federal and foreign taxes incurred	$ 139,002,219
Change in net deferred income tax	15,970,495
Total statutory income tax	$ 154,972,714
Effective tax rate	11.3 %

E. 1. The Company has no net operating loss carryforward available for tax purposes.

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

2021 Total	$ 141,584,201
2020 Total	111,334,243
2019 Capital Gains	24,567,832

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

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

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

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

H. Repatriation Transition Tax (RTT):

Not applicable.

I. The Company does not have an AMT credit.

NOTES TO FINANCIAL STATEMENTS

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

A-B. In 2021 and 2020, the Company sold $585.5 million and $552.8 million of securities to the Travelers Money Market Liquidity Pool (TRVMMLP), respectively, as follows (in millions):

	Proceeds		Proceeds
January 25, 2021	$ 33.0	January 27, 2020	$ 47.5
February 25, 2021	162.0	February 21, 2020	53.2
March 29, 2021	35.5	May 21, 2020	17.0
April 28, 2021	94.5	July 27, 2020	158.5
May 27, 2021	21.8	August 24, 2020	42.7
June 28, 2021	37.0	October 23, 2020	210.4
July 28, 2021	28.0	December 22, 2020	23.5
August 27, 2021	96.8		
September 29, 2021	50.5		
November 29, 2021	26.4		

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

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

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

2. TRV maintains a private liquidity pool, known as the TRVMMLP, in which affiliated companies may participate. The TRVMMLP is managed by Indemnity. Each company may convert its position in the TRVMMLP into cash at any time and may also use its position in the TRVMMLP to settle transactions with other affiliated participants in the TRVMMLP. The position of each company in the TRVMMLP is calculated and adjusted daily. Each participating insurance company carries its share of the TRVMMLP as a cash equivalent investment in Schedule E - Part 2. At December 31, 2021 and 2020, the TRVMMLP totaled $3.80 billion and $5.52 billion, respectively.

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

1. Detail of Material Related Party Transactions

Ref #	Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Written Agreement (Yes/No)	Due Date	Reporting Period Date Amount Due From (To)
01	1/25/2021	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	1/25/2021	$ —
02	2/25/2021	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	2/25/2021	—
03	3/29/2021	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	3/29/2021	—
04	4/28/2021	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	4/28/2021	—
05	5/27/2021	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	5/27/2021	—
06	6/28/2021	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	6/28/2021	—
07	7/28/2021	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	7/28/2021	—
08	8/27/2021	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	8/27/2021	—
09	9/29/2021	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	9/29/2021	—
10	11/29/2021	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	11/29/2021	—

2. Detail of Material Related Party Transactions Involving Services

Not applicable.

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

a. Description of Transaction

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

NOTES TO FINANCIAL STATEMENTS

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

b. Assets Received

Ref #	Name of Related Party	Description of Assets Received	Statement Value of Assets Received
01	Travelers Money Market Liquidity Pool	Short-term investments	$ 33,000,703
02	Travelers Money Market Liquidity Pool	Short-term investments	162,019,263
03	Travelers Money Market Liquidity Pool	Short-term investments	35,499,087
04	Travelers Money Market Liquidity Pool	Short-term investments	94,458,552
05	Travelers Money Market Liquidity Pool	Short-term investments	21,750,916
06	Travelers Money Market Liquidity Pool	Short-term investments	36,998,274
07	Travelers Money Market Liquidity Pool	Short-term investments	27,998,285
08	Travelers Money Market Liquidity Pool	Short-term investments	96,781,993
09	Travelers Money Market Liquidity Pool	Short-term investments	50,493,320
10	Travelers Money Market Liquidity Pool	Short-term investments	26,427,545

c. Assets Transferred

Ref #	Name of Related Party	Description of Assets Transferred	Statement Value of Assets Transferred
01	Travelers Money Market Liquidity Pool	Bonds and accrued interest	$ 33,000,703
02	Travelers Money Market Liquidity Pool	Bonds and accrued interest	162,019,185
03	Travelers Money Market Liquidity Pool	Bonds and accrued interest	35,501,856
04	Travelers Money Market Liquidity Pool	Bonds and accrued interest	94,459,812
05	Travelers Money Market Liquidity Pool	Bonds and accrued interest	21,750,066
06	Travelers Money Market Liquidity Pool	Bonds and accrued interest	37,001,160
07	Travelers Money Market Liquidity Pool	Bonds and accrued interest	28,000,469
08	Travelers Money Market Liquidity Pool	Bonds and accrued interest	96,789,774
09	Travelers Money Market Liquidity Pool	Bonds and accrued interest	50,501,642
10	Travelers Money Market Liquidity Pool	Bonds and accrued interest	26,432,720

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

Ref #	Name of Related Party	Aggregate Reporting Period Amount Due From	Aggregate Reporting Period (Amount Due To)	Amount Offset in Financial Statement (if qualifying)	Net Amount Recoverable / (Payable) by Related Party	Admitted Recoverable
01-10	Travelers Money Market Liquidity Pool	$ —	$ —	$ —	$ —	$ —

D. 1. At December 31, 2021 and 2020, the Company had $117,376,898 and $97,909,962 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, 2021	December 31, 2020
Uncollected premiums and agents' balances in course of collection	$ 357,172,891	$ 321,744,823
Amounts recoverable from reinsurers	17,244,340	42,245,982
Reinsurance payable on paid losses and LAE	325,472,836	300,506,815

These balances were settled net through the intercompany settlement process during January 2022 and January 2021, respectively.

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

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

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

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

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

H. Not applicable.

NOTES TO FINANCIAL STATEMENTS

I. The Company owns 100% of Travelers Casualty and Surety Company of America (TCSA), whose carrying value exceeds 10% of the admitted assets of the Company. The Company carries its investment in TCSA at TCSA's statutory equity. The statement value of TCSA's assets and liabilities as of December 31, 2021 was $5.0 billion and $2.9 billion, respectively. TCSA's net income was $441.6 million for the year ended December 31, 2021.

J. Not applicable.

K. Not applicable.

L. Not applicable.

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

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

SCA Entity	Percentage of SCA Ownership	12/31/2021 Gross Amount	12/31/2021 Admitted Amount	12/31/2021 Nonadmitted Amount
a. SSAP No. 97 8a Entities				
Total SSAP No. 97 8a Entities	XXX	$ —	$ —	$ —
b. SSAP No. 97 8b(ii) Entities				
Total SSAP No. 97 8b(ii) Entities	XXX	$ —	$ —	$ —
c. SSAP No. 97 8b(iii) Entities				
8527512 Canada Inc.	77.52%	$ 750,643,390	$ 750,643,390	$ —
Total SSAP No. 97 8b(iii) Entities	XXX	$ 750,643,390	$ 750,643,390	$ —
d. SSAP No. 97 8b(iv) Entities				
Travelers Insurance Company of Canada	100.00%	$ 394,413,987	$ 394,413,987	$ —
Total SSAP No. 97 8b(iv) Entities	XXX	$ 394,413,987	$ 394,413,987	$ —
e. Total SSAP No. 97 8b Entities (except 8b(i) entities)	XXX	$ 1,145,057,377	$ 1,145,057,377	$ —
f. Aggregate Total	XXX	$ 1,145,057,377	$ 1,145,057,377	$ —

2. NAIC filing response information:

SCA Entity	Type of NAIC Filing	Date of Filing to the NAIC	12/31/2020 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	6/3/2021	$ 640,636,799	Y	N	
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ 640,636,799	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
Travelers Insurance Company of Canada	S2	5/21/2021	$ 363,885,622	Y	N	
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$ 363,885,622	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8b(i) entities)	XXX	XXX	$ 1,004,522,421	XXX	XXX	XXX
f. Aggregate Total	XXX	XXX	$ 1,004,522,421	XXX	XXX	XXX

N. Not applicable.

O. Not applicable.

11. DEBT

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

A-D. Defined Benefit Plans:

Not applicable.

E. Defined Contribution Plans:

Not applicable.

F. Multiemployer Plans:

Not applicable.

G. Consolidated/Holding Company Plans:

1. Employee Retirement Plans:

The Company participates in a qualified noncontributory defined benefit pension plan sponsored by TRV that provides benefits, primarily under a cash balance formula, for substantially all employees of the Company and its property-casualty affiliates. In addition the Company participates in nonqualified defined benefit pension plans sponsored by TRV which cover certain highly-compensated employees of the Company and its property-casualty affiliates. The Company has no legal obligation for benefits under these plans. The Company is charged for its allocable share of pension expense for these plans based on its allocated and/or direct salary costs in accordance with an expense allocation agreement. The Company's allocated net share of the pension expense was $10,608,729 and $11,874,982 for 2021 and 2020, respectively.

2. Postretirement Benefit Plan:

The Company participates in a postretirement health and life insurance benefit plan sponsored by TRV for employees of the Company and its property-casualty affiliates that satisfy certain age and service requirements and for certain retirees. The Company has no legal obligation for benefits under this plan. The Company is charged for its allocable share of postretirement benefit expense for this plan based on its allocated and/or direct salary costs in accordance with an expense allocation agreement. The Company's allocated net share of the postretirement benefit expense (benefit) was $(668,536) and $(462,773) for 2021 and 2020, 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 $22,797,390 and $23,191,366 for 2021 and 2020, respectively.

H. Postemployment Benefits and Compensated Absences:

Not applicable.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

Not applicable.

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

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

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

For the year ended December 31, 2021 (in millions):

	Ordinary	Extraordinary	Total
March 22, 2021	$ 239.0	$ —	$ 239.0
June 23, 2021	239.0	—	239.0
September 20, 2021	202.0	—	202.0
December 29, 2021	217.0	—	217.0
Total	$ 897.0	$ —	$ 897.0

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

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

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 2022 without prior approval is $1,228,596,046.

NOTES TO FINANCIAL STATEMENTS

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 2021. See Note 23F for additional detail.

Unassigned funds have been increased by cumulative net unrealized gains of $2,858,889,915.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments:

At December 31, 2021, the Company had unfunded commitments to certain investments of $472.4 million.

B. Assessments:

1. The Company has accrued liabilities of $35.3 million for guaranty fund and other insurance-related assessments and related recoverables of $777 thousand at December 31, 2021. 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, 2020	$	461,290
b. Decreases current year:		
Premium tax offset applied		277,455
Premium tax offset refund		10,020
c. Increases current year:		
Premium tax offset accrued		115,004
d. Assets recognized from paid and accrued premium tax offsets December 31, 2021	$	288,819

3. Not applicable.

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:

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

In the ordinary course of business, the Company is a defendant or codefendant in various litigation matters. Although there can be no assurances, as of December 31, 2021, the Company believes, based on information currently available, that the ultimate resolution of these legal proceedings would not be likely to have a material adverse effect on its net income, financial condition or liquidity.

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

15. LEASES

Not applicable.

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

The Company has unfunded commitments to certain investments. The off-balance-sheet risk of these financial instruments was $472.4 million at December 31, 2021.

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

NOTES TO FINANCIAL STATEMENTS

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, 2021:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ —	$ 3,817,460	$ —	$ —	$ 3,817,460
Preferred stock					
Perpetual	1,920,000	—	—	—	1,920,000
Common stock					
Industrial and miscellaneous	2,087,842	—	1,899,928	—	3,987,770
Total securities at fair value	$ 4,007,842	$ 3,817,460	$ 1,899,928	$ —	$ 9,725,230

Reconciliation of Level 3 securities during the year:

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

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 also 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, 2021)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 311,410,051	$ 311,410,051	$ 92,197,060	$ 219,212,991	$ —	$ —	$ —
Long-term bonds	12,099,427,694	11,599,074,841	543,786,513	11,488,676,415	66,964,766	—	—
Preferred stock	1,920,000	1,920,000	1,920,000	—	—	—	—
Common stock	3,987,770	3,987,770	2,087,842	—	1,899,928	—	—

In the quarter ending March 31, 2021, the Company reclassified its investment in the TRVMMLP from short-term bonds to cash equivalents. See Note 2 for a discussion of the accounting change.

NOTES TO FINANCIAL STATEMENTS

(At December 31, 2020)

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

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

A. Unusual or Infrequent Items:

The Company has provided $21,571 of voluntary premium refunds to policyholders related to COVID-19 through December 31, 2021. 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.

2021 Schedule P:

For short-tailed lines, the 2019 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	2019	2018	2017	2016	2015	2014	2013	2012
Part 1I	$ 1,816	$ 8,757	$ 2,041	$ 954	$ 2,336	$ 1,293	$ 537	$ 593
Part 1J	1,449	974	371	82	18	222	38	23
Part 1K	2,021	187	139	2,000	110	6	(110)	9
Part 1L	—	—	—	—	—	—	—	—
Part 1S	—	—	—	—	—	—	—	—
Part 1T	—	—	—	—	—	—	—	—

	Accident Years									
Schedule P	2011	2010	2009	2008	2007	2006	2005	2004	2003	2002 & Prior
Part 1I	$ 54	$ 264	$ 64	$ 32	$ 871	$ (560)	$ 415	$ (138)	$ 32	$ 1,481
Part 1J	10	—	2	13	25	—	1	14	4	142
Part 1K	(30)	1	46	192	5	55	45	459	2,525	7,802
Part 1L	—	—	—	—	—	—	—	—	—	58
Part 1S	—	—	—	—	—	—	—	—	—	—
Part 1T	—	—	—	—	—	—	—	—	—	—

For long-tailed lines, the 2011 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	2011	2010	2009	2008	2007	2006	2005	2004	2003	2002 & Prior
Part 1A	$ 294	$ 258	$ 53	$ 59	$ 25	$ 5	$ 6	$ 84	$ 3	$ 543
Part 1B	116	139	66	5	54	4	46	62	12	37,613
Part 1C	1,653	846	717	795	222	48	451	251	299	5,798
Part 1D	98,850	84,035	66,533	65,187	55,153	51,828	46,975	53,175	46,799	654,191
Part 1E	4,344	3,049	2,177	1,434	1,727	1,137	1,197	1,307	710	53,220
Part 1F - Section 1	(1)	(1)	—	18	—	1	—	22	2	675
Part 1F - Section 2	—	—	—	—	—	(5)	1	12	20	3,242
Part 1G	170	321	28	48	43	66	10	(12)	(8)	8,065
Part 1H - Section 1	14,313	10,150	9,016	13,656	6,112	9,998	5,006	4,663	6,310	399,058
Part 1H - Section 2	(316)	2,441	898	511	554	1,495	103	635	11,352	13,546
Part 1M	—	—	—	—	—	—	—	—	—	95
Part 1N	578	59	—	1	1	—	2	15	6	1,209
Part 1O	—	—	—	6	29	85	7	45	447	54,633
Part 1P	—	39	—	—	—	122	11	61	25	124
Part 1R - Section 1	2,202	2,272	1,037	1,308	765	2,821	2,020	1,378	3,469	155,547
Part 1R - Section 2	157	32	2	47	(2)	837	40	13	49	587

NOTES TO FINANCIAL STATEMENTS

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):

	2021	2003	2002 - 1997
Commercial auto	$ (74)	$ —	$ (4)
Workers' compensation	(446)	—	(5,553)
Commercial multiple peril	—	—	—
Special liability	—	—	—
Other liability - occurrence	—	(13)	(1,028)
Other liability - claims-made	—	—	(816)
Special property	—	—	—
Auto physical damage	(15)	—	—
Other	—	—	—
Reinsurance A	—	—	—
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

	State	Carrying Value	Unused Amount
Petros Pacesetter Oregon Fund I S2016-1	OR	$ 37,750	$ 37,681

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	$ 37,750	$ —
Non-transferable	—	—

F. Subprime-Mortgage-Related Risk Exposure:

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

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

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

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

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

Direct exposure through other investments:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
Residential mortgage-backed securities	$ 4,101,946	$ 3,377,893	$ 5,541,651	$ 1,290,137

G. Insurance-Linked Securities (ILS) Contracts:

Not applicable.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through February 21, 2022, the date the Company's statutory statement was available to be issued.

23. REINSURANCE

A. Unsecured Reinsurance Recoverables:

1. Affiliated Company Recoverables:

The unsecured aggregate recoverables for ceded losses, LAE and unearned premiums from any affiliated reinsurer at December 31, 2021, were as follows:

Group Code	F.E.I.N.	Reinsurer Name	Unsecured Amount	
3548	06-0566050	The Travelers Indemnity Company	$ 2,857,916,029	*
3548	06-0907370	Travelers Casualty and Surety Company of America	107,087,695	
Total Recoverable from Group Code 3548			$ 2,965,003,724	

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

2. Unaffiliated Company Recoverables:

Not applicable.

B. Reinsurance Recoverable in Dispute:

Not applicable.

C. Reinsurance Assumed and Ceded:

1.

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
Affiliates	$ 2,668,067,637	$ 269,103,237	$ 206,426,128	$ 20,820,289	$ 2,461,641,509	$ 248,282,948
All Other	6,475,194	653,093	—	—	6,475,194	653,093
Total	$ 2,674,542,831	$ 269,756,330	$ 206,426,128	$ 20,820,289	$ 2,468,116,703	$ 248,936,041

Direct Unearned Premium Reserve $ 199,950,934

2. Accruals for contingent, sliding scale adjustment and other profit sharing commissions, net of reinsurance assumed and ceded, amounted to $49,989,931 at December 31, 2021. This balance represents the Company's 20.36% pro rata share of the net amount of the TRV Reinsurance Pool (see Note 26):

	Direct	Assumed	Ceded	Net
a. Contingent Commission	$ 2,282,281	$ 49,989,931	$ 2,282,281	$ 49,989,931
b. Sliding Scale Adjustments	—	—	—	—
c. Other Profit Commission Arrangements	—	—	—	—
d. Total	$ 2,282,281	$ 49,989,931	$ 2,282,281	$ 49,989,931

D. Uncollectible Reinsurance:

Not applicable.

E. Commutation of Ceded Reinsurance:

Not applicable.

F. Retroactive Reinsurance:

	Assumed	Ceded
a. Reserves Transferred:		
(1) Initial Reserves	$ 1,913,840	$ 13,275,046
(2) Adjustments - Prior Year(s)	(814,400)	34,018,750
(3) Adjustments - Current Year	—	366,164
(4) Current Total	$ 1,099,440	$ 47,659,960
b. Consideration Paid or Received:		
(1) Initial Consideration	$ 2,128,656	$ 14,034,000
(2) Adjustments - Prior Year(s)	—	2,842,874
(3) Adjustments - Current Year	—	1,061,244
(4) Current Total	$ 2,128,656	$ 17,938,118

NOTES TO FINANCIAL STATEMENTS

	Assumed	Ceded
c. Paid Losses Reimbursed or Recovered:		
(1) Prior Year(s)	$ 859,291	$ 39,089,949
(2) Current Year	42	424,743
(3) Current Total	$ 859,333	$ 39,514,692

d. Special Surplus From Retroactive Reinsurance:		
(1) Initial Surplus Gain or Loss	$ 214,816	$ (758,954)
(2) Adjustments - Prior Year(s)	814,400	31,175,876
(3) Adjustments - Current Year	—	(695,080)
(4) Current Year Restricted Surplus	1,029,216	7,570,082
(5) Cumulative Total Transferred to Unassigned Funds	$ —	$ 22,151,760

e. Other insurers included in the above transactions:

Company	Assumed	Ceded
Munich Reinsurance America, Inc. (10227)	$ 1,099,440	$ —
TIG Insurance Company (25534)	—	14,552,582
XL Reinsurance America Inc. (20583)	—	14,388,858
Swiss Reinsurance America Corporation (25364)	—	3,640,882
Westport Insurance Corporation (39845)	—	3,153,454
Commercial Risk Reinsurance Co. Ltd. (AA-3190433)	—	2,728,240
Various	—	9,195,944
Total	$ 1,099,440	$ 47,659,960

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)	$ 113,644	$ —
Swiss Reinsurance America Corporation (25364)	25,541	—
Westport Insurance Corporation (39845)	7,575	—
Various	22,653	—
Total	$ 169,413	$ —

2. Unauthorized Reinsurers

Company	Total Paid Loss/LAE Recoverable	Amount Over 90 Days Past Due	Collateral Held
Various	$ 27,189	—	$ 1,018,000
Total	$ 27,189	$ —	$ 1,018,000

3. Certified Reinsurers

Not applicable.

4. Reciprocal Jurisdiction Reinsurers

Not applicable.

G. Reinsurance Accounted for as a Deposit:

Not applicable.

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

Not applicable.

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

Not applicable.

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation:

Not applicable.

K. Reinsurance Credit:

Not applicable.

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*

NOTES TO FINANCIAL STATEMENTS

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	$ 13,462,979
2.	Unsecured amount	4,873,461
3.	Less: Nonadmitted amount (10%)	487,346
4.	Less: Nonadmitted for any person for whom agents' balances or uncollected premiums are nonadmitted	801,768
5.	Admitted amount (1) - (3) - (4)	$ 12,173,865

F. Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2021, the prior year-end total loss and LAE reserves developed favorably by $63,582,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, auto physical damage, homeowners, special property and private passenger auto liability lines of business. This favorable development was partially offset by worse than expected loss experience in other liability – occurrence, products liability – occurrence 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 all accident years as presented in Schedule P. Lower estimates for adjusting and other expenses also contributed to the workers' compensation improvement. The improvement in auto physical damage was driven primarily by better than expected loss experience in recent accident years. The improvement in homeowners was driven primarily by better than expected loss experience in recent accident years including Woolsey wildfire subrogation recoveries in accident year 2018. The improvement in special property was driven primarily by better than expected loss experience in recent accident years including Woolsey wildfire subrogation recoveries in accident year 2018. The improvement in private passenger auto liability was driven primarily by better than expected loss experience in accident year 2020.

The deterioration in other liability – occurrence was driven by higher than expected loss experience across multiple accident years as well as higher than expected adjusting and other expenses. This was partially offset by better than expected other liability - occurrence loss experience in recent accident years. Higher than expected loss experience in products liability - occurrence was across multiple accident years as well as higher than expected adjusting and other expenses. The deterioration in other liability – claims-made was driven by higher than expected loss experience across multiple 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.

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

NOTES TO FINANCIAL STATEMENTS

TRV Reinsurance Pool Participant	NAIC Company Code	Pool Participation %
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

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, 2021, the Company had a net receivable of $48,944,396 from affiliates as a result of its intercompany reinsurance transactions which settled in January 2022.

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
$503,857,265	$503,857,265

B.

Life Insurance Company and Location	Licensed in Company's State of Domicile	Statement Value of Annuities
Fidelity & Guaranty Life Insurance Company, Des Moines, IA	Yes	$ 140,064,059
All other companies		363,793,206

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, 2021
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	$ 1,839,728,375	$ 787,269,688	$ 10,466,312	$ 797,736,000
19.3, 19.4	Commercial auto liability	299,942,470	151,409,429	1,556,979	152,966,408
21	Auto physical damage	1,794,401	749,539	9,315	758,854
17.1, 17.2	Other liability	299,350,803	66,301,834	1,553,908	67,855,742
18.1, 18.2	Products liability	153,646,498	43,331,689	797,567	44,129,256
5	Commercial multiple peril	1,638,106	43,622	8,503	52,125
	Total	$ 2,596,100,653	$ 1,049,105,801	$ 14,392,584	$ 1,063,498,385

NOTES TO FINANCIAL STATEMENTS

2. Unsecured amounts of high deductibles:

a.	Total high deductibles and billed recoverables on paid claims	$ 1,063,498,385
b.	Collateral on balance sheet *	$ 136,858,146
c.	Collateral off balance sheet	$ 878,120,285
d.	Total unsecured deductibles and billed recoverables on paid claims	$ 48,519,954
e.	Percentage unsecured	4.6%

* 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)	$ 1,396,083
b.	Amount over 90 days overdue admitted	$ 877,975
c.	Total overdue (a+b)	$ 2,274,058

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

Counterparty Ranking	Top Ten Unsecured High Deductibles Amounts
Counterparty 1	$ 13,590,218
Counterparty 2	10,464,214
Counterparty 3	9,272,036
Counterparty 4	9,015,589
Counterparty 5	7,514,787
Counterparty 6	6,860,470
Counterparty 7	6,613,976
Counterparty 8	4,186,958
Counterparty 9	3,867,578
Counterparty 10	3,564,818

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

Not applicable.

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

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

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

Non-Fatal Cases:	United States Life Tables Total Population 2007 – FL
	United States Life Tables Total Male or Total Female 2014 – MN
	United States Life Tables Total Male or Total Female 2017 – 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 2017 – 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.

NOTES TO FINANCIAL STATEMENTS

The December 31, 2021 liabilities of the Company included $498,399,300 and $28,088,913 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, 2021 is as follows:

Tabular Discount

Schedule P Lines of Business		Tabular Discount Included in Schedule P, Part 1 * Case	IBNR
1.	Workers' compensation	$ 52,622,863	$ 141,311,016
2.	Other liability - occurrence	2,082,014	26,202,506
3.	Total	$ 54,704,877	$ 167,513,522

* Excludes medical loss reserves and all loss adjustment expense reserves

In 2021, the accretion of discount reported as part of losses incurred in the Statement of Income totaled $9,696,341.

B. Non-tabular reserves have not been discounted.

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

33. ASBESTOS/ENVIRONMENTAL RESERVES

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

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

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

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

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

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

1. Direct - Asbestos	2017	2018	2019	2020	2021
a. Beginning reserves:	$ 265,710,706	$ 275,244,739	$ 289,383,711	$ 288,631,340	$ 302,583,062
b. Incurred losses and LAE:	63,401,040	65,355,600	51,510,800	70,038,400	56,397,200
c. Cal. year payments for losses and LAE:	53,867,007	51,216,628	52,263,171	56,086,678	51,818,357
d. Ending reserves:	$ 275,244,739	$ 289,383,711	$ 288,631,340	$ 302,583,062	$ 307,161,905

2. Assumed Reinsurance - Asbestos	2017	2018	2019	2020	2021
a. Beginning reserves:	$ 39,964,993	$ 35,605,913	$ 35,608,582	$ 31,494,227	$ 31,221,446
b. Incurred losses and LAE:	5,700,800	4,153,440	—	3,664,800	2,137,800
c. Cal. year payments for losses and LAE:	10,059,880	4,150,771	4,114,355	3,937,581	2,453,575
d. Ending reserves:	$ 35,605,913	$ 35,608,582	$ 31,494,227	$ 31,221,446	$ 30,905,671

3. Net of Ceded Reinsurance - Asbestos	2017	2018	2019	2020	2021
a. Beginning reserves:	$ 267,757,462	$ 258,532,100	$ 258,475,260	$ 254,632,077	$ 266,593,304
b. Incurred losses and LAE:	45,687,840	45,484,240	41,738,000	60,062,000	45,810,000
c. Cal. year payments for losses and LAE:	54,913,202	45,541,080	45,581,183	48,100,773	44,866,170
d. Ending reserves:	$ 258,532,100	$ 258,475,260	$ 254,632,077	$ 266,593,304	$ 267,537,134

B. Bulk and IBNR loss and LAE reserves at December 31, 2021 included in Part A above:

1.	Direct Basis	$ 217,657,730
2.	Assumed Reinsurance Basis	$ 11,087,628
3.	Net of Ceded Reinsurance Basis:	$ 178,440,273

NOTES TO FINANCIAL STATEMENTS

C. Case, bulk and IBNR LAE reserves at December 31, 2021 included in Part A above:

1. Direct Basis	$ 160,952,732
2. Assumed Reinsurance Basis	$ 1,816,515
3. Net of Ceded Reinsurance Basis:	$ 132,034,202

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	2017	2018	2019	2020	2021
a. Beginning reserves:	$ 67,206,451	$ 65,705,499	$ 62,756,360	$ 61,926,979	$ 60,115,711
b. Incurred losses and LAE:	14,251,074	13,528,586	16,808,835	12,739,086	18,234,868
c. Cal. year payments for losses and LAE:	15,752,026	16,477,725	17,638,216	14,550,354	14,392,538
d. Ending reserves:	$ 65,705,499	$ 62,756,360	$ 61,926,979	$ 60,115,711	$ 63,958,041

2. Assumed Reinsurance - Environmental	2017	2018	2019	2020	2021
a. Beginning reserves:	$ 10,717,979	$ 8,447,131	$ 8,382,078	$ 7,692,673	$ 7,232,973
b. Incurred losses and LAE:	814,400	926,380	203,600	206,300	283,455
c. Cal. year payments for losses and LAE:	3,085,248	991,433	893,005	666,000	1,638,713
d. Ending reserves:	$ 8,447,131	$ 8,382,078	$ 7,692,673	$ 7,232,973	$ 5,877,715

3. Net of Ceded Reinsurance - Environmental	2017	2018	2019	2020	2021
a. Beginning reserves:	$ 75,581,608	$ 71,810,538	$ 66,720,578	$ 64,042,346	$ 62,036,866
b. Incurred losses and LAE:	13,233,074	11,197,366	15,473,600	12,623,550	18,118,224
c. Cal. year payments for losses and LAE:	17,004,144	16,287,326	18,151,832	14,629,030	15,376,773
d. Ending reserves:	$ 71,810,538	$ 66,720,578	$ 64,042,346	$ 62,036,866	$ 64,778,317

E. Bulk and IBNR loss and LAE reserves at December 31, 2021 included in Part D above:

1. Direct Basis	$ 63,560,703
2. Assumed Reinsurance Basis	$ 2,280,716
3. Net of Ceded Reinsurance Basis:	$ 61,281,658

F. Case, bulk and IBNR LAE reserves at December 31, 2021 included in Part D above:

1. Direct Basis	$ 21,611,479
2. Assumed Reinsurance Basis	$ 281,172
3. Net of Ceded Reinsurance Basis:	$ 20,696,039

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.

NOTES TO FINANCIAL STATEMENTS

35. MULTIPLE PERIL CROP INSURANCE

Not applicable.

36. FINANCIAL GUARANTY INSURANCE

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Attachment to the 2021 Annual Statement – Notes to Financial Statements, Note 9 – Part F:

Names of the companies included with TRV in the December 31, 2021, consolidated federal income tax return filing

The Travelers Companies, Inc. & Subsidiaries

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... Connecticut

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 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. 12/31/2019

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

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

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

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

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

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

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

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

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

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

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

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

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

1 Nationality	2 Type of Entity
.....	.....

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If the response to 8.1 is yes, please identify the name of the DIHC.

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

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the reporting entity? ..... Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ..... Yes [ ] No [X] N/A [ ]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

KPMG LLP, One Financial Plaza, 755 Main St., Hartford, CT 06103 .....

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

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

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

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

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

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

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

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

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

12.11 Name of real estate holding company ..... IHP Capital Partners VIII

12.12 Number of parcels involved 4

12.13 Total book/adjusted carrying value ..... $ 10,201,196

12.2 If, yes provide explanation:

Holds 97% of IHP Capital Partners VIII which holds investments in joint ventures which hold real estate .....

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

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

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

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

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

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

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

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

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

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

e. Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

20.11 To directors or other officers ..... $ 0
20.12 To stockholders not officers ..... $ 0
20.13 Trustees, supreme or grand (Fraternal Only) ..... $ 0

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

20.21 To directors or other officers ..... $ 0
20.22 To stockholders not officers ..... $ 0
20.23 Trustees, supreme or grand (Fraternal Only) ..... $ 0

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

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

21.21 Rented from others ..... $ 0
21.22 Borrowed from others ..... $ 0
21.23 Leased from others ..... $ 0
21.24 Other ..... $ 0

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [ ] No [X]

22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment $ 0
22.22 Amount paid as expenses ..... $ 0
22.23 Other amounts paid ..... $ 0

23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [X] No [ ]

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

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? ..... Yes [ ] No [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

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

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03) ..... Yes [X] No [ ]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto

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

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 16,406,901

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

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

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

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

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

25.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$ 16,406,901
25.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 16,406,901
25.093	Total payable for securities lending reported on the liability page.	$ 16,406,901

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

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

26.21	Subject to repurchase agreements	$ 0
26.22	Subject to reverse repurchase agreements	$ 0
26.23	Subject to dollar repurchase agreements	$ 0
26.24	Subject to reverse dollar repurchase agreements	$ 0
26.25	Placed under option agreements	$ 0
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 0
26.27	FHLB Capital Stock	$ 0
26.28	On deposit with states	$ 674,219,107
26.29	On deposit with other regulatory bodies	$ 34,922,581
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 20,489,760
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 0
26.32	Other	$ 0

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		0
		0

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citibank Futures	1 South Wacker, 10th Floor, Chicago, IL 60606	Futures account
Citigroup Inc.	Special Equity Transactions Group, 390 Greenwich Street, 1st Floor, New York, NY 10013	Brokerage account

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

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

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

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

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

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

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

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

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

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

30.2 If yes, complete the following schedule:

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

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	11,599,074,839	12,099,427,693	500,352,854
31.2 Preferred stocks	1,920,000	1,920,000	0
31.3 Totals	11,600,994,839	12,101,347,693	500,352,854

31.4 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.

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

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

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

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

33.2 If no, list exceptions:

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 8,673,449

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

1 Name	2 Amount Paid
INSURANCE SERVICES OFFICE INC	3,999,541

39.1 Amount of payments for legal expenses, if any? ..... $ 16,572,511

39.2 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	5,541,999

40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 295,987

40.2 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

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? ..... Yes [ ] No [X]

1.2 If yes, indicate premium earned on U. S. business only. ..... $ 0

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? ..... $ 0

1.31 Reason for excluding

.....

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. ..... $ 0

1.5 Indicate total incurred claims on all Medicare Supplement Insurance. ..... $ 0

1.6 Individual policies:

Most current three years:

1.61 Total premium earned ..... $ 0

1.62 Total incurred claims ..... $ 0

1.63 Number of covered lives 0

All years prior to most current three years

1.64 Total premium earned ..... $ 0

1.65 Total incurred claims ..... $ 0

1.66 Number of covered lives 0

1.7 Group policies:

Most current three years:

1.71 Total premium earned ..... $ 0

1.72 Total incurred claims ..... $ 0

1.73 Number of covered lives 0

All years prior to most current three years

1.74 Total premium earned ..... $ 0

1.75 Total incurred claims ..... $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	0	0
2.2	Premium Denominator	5,462,210,009	5,146,359,927
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	0	0
2.5	Reserve Denominator	11,889,643,007	11,270,444,242
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

3.1 Did the reporting entity issue participating policies during the calendar year? ..... Yes [X] No [ ]

3.2 If yes, provide the amount of premium written for participating and/or non-participating policies during the calendar year:

3.21 Participating policies ..... $ 56,648,322

3.22 Non-participating policies ..... $ 5,594,472,868

4. For mutual reporting Entities and Reciprocal Exchanges Only:

4.1 Does the reporting entity issue assessable policies? ..... Yes [ ] No [ ]

4.2 Does the reporting entity issue non-assessable policies? ..... Yes [ ] No [ ]

4.3 If assessable policies are issued, what is the extent of the contingent liability of the policyholders? ..... % 0.0

4.4 Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums. ..... $ 0

5. For Reciprocal Exchanges Only:

5.1 Does the Exchange appoint local agents? ..... Yes [ ] No [ ]

5.2 If yes, is the commission paid:

5.21 Out of Attorney's-in-fact compensation ..... Yes [ ] No [ ] N/A [ ]

5.22 As a direct expense of the exchange ..... Yes [ ] No [ ] N/A [ ]

5.3 What expenses of the Exchange are not paid out of the compensation of the Attorney-in-fact?

.....

5.4 Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions, been deferred? ..... Yes [ ] No [ ]

5.5 If yes, give full information

.....

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

6.1 What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss?
The Company's risk management practices include active monitoring of insured employee local-based concentrations. Although the Company currently has no significant workers' compensation treaty reinsurance, the Company reviews available treaty reinsurance coverages periodically and makes purchase decisions as it deems appropriate. Facultative reinsurance purchases are also made as deemed appropriate.

6.2 Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process.
The Company uses various analyses and methods, including proprietary and third-party computer modeling processes, to make underwriting and reinsurance decisions designed to manage its exposure to catastrophic events. The Company's hurricane loss estimates for U.S. and Canadian exposures include property exposures, property residual market exposures and an adjustment for certain non-property exposures. The Company's loss estimates are based on the Company's catastrophe risk model estimates and include losses from the hurricane hazards of wind and storm surge. The Company's loss estimates for earthquakes reflect U.S. and Canadian property and U.S. workers' compensation exposures. Property exposures are analyzed to determine locations of concentration. Spanning the U.S. and Canada, this includes California, Florida, New Madrid, the Northeast, the Gulf States, the Mid-Atlantic States, and Western Canada. Moreover, the Company is exposed to the risk of material losses from other than property and workers' compensation coverages arising out of hurricanes and earthquakes, and it is exposed to catastrophe losses from perils other than hurricanes and earthquakes, such as tornadoes and other windstorms, hail, wildfires, severe winter weather, floods, tsunamis, volcanic eruptions and other naturally-occurring events, such as solar flares, as well as acts of terrorism and cyber events. The Company's loss estimates for terrorism reflect U.S. property and workers' compensation exposures. The Company also develops conventional attack loss 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 a catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?
The Company 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 this reporting entity reinsured any risk with any other entity under a quota share reinsurance contract that includes a provision that would limit the reinsurer's losses below the stated quota share percentage (e.g., a deductible, a loss ratio corridor, a loss ratio cap, an aggregate limit or any similar provisions)? Yes [X] No [ ]

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

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

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

8.2 If yes, give full information

9.1 Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results:
(a) A contract term longer than two years and the contract is noncancellable by the reporting entity during the contract term;
(b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer;
(c) Aggregate stop loss reinsurance coverage;
(d) A unilateral right by either party (or both parties) to commute the reinsurance contract, whether conditional or not, except for such provisions which are only triggered by a decline in the credit status of the other party;
(e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or
(f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity. Yes [ ] No [X]

9.2 Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where:
(a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or
(b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract. Yes [ ] No [X]

9.3 If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9:
(a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income;
(b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and
(c) A brief discussion of management's principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.

9.4 Except for transactions meeting the requirements of paragraph 36 of SSAP No. 62R, Property and Casualty Reinsurance, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:
(a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP"); or
(b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP? Yes [ ] No [X]

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

11.1 Has the reporting entity guaranteed policies issued by any other entity and now in force? ..... Yes [ ] No [X]

11.2 If yes, give full information

.....

12.1 If the reporting entity recorded accrued retrospective premiums on insurance contracts on Line 15.3 of the asset schedule, Page 2, state the amount of corresponding liabilities recorded for:

12.11 Unpaid losses ..... $ 11,443,532

12.12 Unpaid underwriting expenses (including loss adjustment expenses) ..... $ 2,019,447

12.2 Of the amount on Line 15.3, Page 2, state the amount which is secured by letters of credit, collateral, and other funds ..... $ 8,589,518

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 the current year:

12.61 Letters of credit ..... $ 1,046,808,392

12.62 Collateral and other funds ..... $ (104,764,038)

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): ..... $ 8,449,400

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. 4

14.1 Is the company a cedant in a multiple cedant reinsurance contract? ..... Yes [X] No [ ]

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

.....

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

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

17.11	Gross amount of unauthorized reinsurance in Schedule F - Part 3 exempt from the statutory provision for unauthorized reinsurance	$ 0
17.12	Unfunded portion of Interrogatory 17.11	$ 0
17.13	Paid losses and loss adjustment expenses portion of Interrogatory 17.11	$ 0
17.14	Case reserves portion of Interrogatory 17.11	$ 0
17.15	Incurred but not reported portion of Interrogatory 17.11	$ 0
17.16	Unearned premium portion of Interrogatory 17.11	$ 0
17.17	Contingent commission portion of Interrogatory 17.11	$ 0

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

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

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

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

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

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

FIVE-YEAR HISTORICAL DATA

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

		1 2021	2 2020	3 2019	4 2018	5 2017
	Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)					
1.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	2,813,141,020	2,701,766,295	2,790,466,417	2,668,211,742	2,534,004,108
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	1,085,548,488	998,698,316	974,802,916	921,941,202	864,753,538
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	2,013,983,062	1,836,551,353	1,683,453,152	1,562,443,730	1,486,061,651
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	85,191,344	82,001,589	92,848,687	79,294,071	55,336,503
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	20,675,999	17,555,166	11,683,826	9,463,717	8,777,307
6.	Total (Line 35)	6,018,539,914	5,636,572,719	5,553,254,998	5,241,354,462	4,948,933,106
	Net Premiums Written (Page 8, Part 1B, Col. 6)					
7.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	2,557,611,495	2,448,801,510	2,517,844,947	2,425,315,732	2,313,046,119
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	1,065,497,400	984,021,940	961,774,877	911,858,323	854,262,350
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	1,995,851,409	1,817,292,317	1,662,836,524	1,540,135,815	1,461,527,467
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	11,484,886	11,003,171	12,016,063	12,068,629	11,017,459
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	20,675,999	17,555,166	11,683,824	9,462,973	8,777,682
12.	Total (Line 35)	5,651,121,189	5,278,674,103	5,166,156,234	4,898,841,473	4,648,631,077
	Statement of Income (Page 4)					
13	Net underwriting gain (loss) (Line 8)	161,916,536	203,620,576	109,899,260	61,659,800	28,111,498
14.	Net investment gain or (loss) (Line 11)	1,202,786,532	806,858,698	1,018,046,505	940,659,356	941,592,521
15.	Total other income (Line 15)	5,574,967	8,179,212	8,675,621	5,646,484	6,148,455
16.	Dividends to policyholders (Line 17)	7,096,810	7,042,914	8,432,657	9,449,139	9,239,223
17.	Federal and foreign income taxes incurred (Line 19)	134,585,179	114,038,707	99,899,716	69,170,792	86,905,821
18.	Net income (Line 20)	1,228,596,046	897,576,864	1,028,289,013	929,345,709	879,707,430
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	20,198,219,187	18,860,519,605	18,204,607,336	17,473,912,387	16,983,797,048
20.	Premiums and considerations (Page 2, Col. 3)					
	20.1 In course of collection (Line 15.1)	698,423,028	656,714,722	605,865,671	551,862,234	533,945,439
	20.2 Deferred and not yet due (Line 15.2)	1,077,303,061	1,032,112,747	1,069,962,704	1,025,126,311	984,786,228
	20.3 Accrued retrospective premiums (Line 15.3)	12,173,865	14,151,147	16,725,429	16,967,906	17,564,894
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	12,368,248,466	11,702,305,382	11,314,240,684	10,826,065,321	10,457,712,431
22.	Losses (Page 3, Line 1)	7,316,629,039	6,977,015,050	6,584,022,434	6,389,581,643	6,181,132,309
23.	Loss adjustment expenses (Page 3, Line 3)	1,579,274,263	1,516,535,064	1,498,792,977	1,466,296,061	1,437,043,799
24.	Unearned premiums (Page 3, Line 9)	2,668,067,637	2,476,159,440	2,378,477,435	2,224,273,459	2,113,359,034
25.	Capital paid up (Page 3, Lines 30 & 31)	25,000,000	25,000,000	25,000,000	25,000,000	25,000,000
26.	Surplus as regards policyholders (Page 3, Line 37)	7,829,970,720	7,158,214,223	6,890,366,651	6,647,847,066	6,526,084,617
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	1,862,422,871	1,440,873,247	1,396,287,049	1,243,129,386	1,234,072,688
	Risk-Based Capital Analysis					
28.	Total adjusted capital	7,829,970,720	7,158,214,223	6,890,366,651	6,647,847,066	6,526,084,617
29.	Authorized control level risk-based capital	1,587,930,928	1,462,219,960	1,354,259,677	1,248,584,773	1,202,348,944
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line divided by Page 2, Line 12, Col. 3) x100.0					
30.	Bonds (Line 1)	64.4	61.2	61.1	62.8	64.1
31.	Stocks (Lines 2.1 & 2.2)	24.3	25.2	25.6	25.9	25.9
32.	Mortgage loans on real estate (Lines 3.1 and 3.2)	0.0	0.0	0.0	0.0	0.0
33.	Real estate (Lines 4.1, 4.2 & 4.3)	0.0	0.0	0.0	0.0	0.0
34.	Cash, cash equivalents and short-term investments (Line 5)	1.7	4.6	4.7	3.3	3.3
35.	Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
36.	Derivatives (Line 7)	0.0	0.0	0.0	0.0	0.0
37.	Other invested assets (Line 8)	9.5	9.0	8.2	7.7	6.5
38.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
39.	Securities lending reinvested collateral assets (Line 10)	0.1	0.0	0.3	0.4	0.2
40.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
41.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
42.	Affiliated bonds (Schedule D, Summary, Line 12, Col. 1)	0	0	0	0	0
43.	Affiliated preferred stocks (Schedule D, Summary, Line 18, Col. 1)	0	0	0	0	0
44.	Affiliated common stocks (Schedule D, Summary, Line 24, Col. 1)	4,378,366,303	4,198,455,450	4,081,818,457	3,958,427,147	3,824,722,496
45.	Affiliated short-term investments (subtotals included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
46.	Affiliated mortgage loans on real estate	0	0	0	0	0
47.	All other affiliated	24,154,255	30,593,709	42,618,203	38,514,812	33,450,744
48.	Total of above Lines 42 to 47	4,402,520,558	4,229,049,159	4,124,436,660	3,996,941,959	3,858,173,240
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)	56.2	59.1	59.9	60.1	59.1

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2021	2 2020	3 2019	4 2018	5 2017
	Capital and Surplus Accounts (Page 4)					
51.	Net unrealized capital gains (losses) (Line 24)	346,163,178	146,972,327	130,403,102	125,296,812	12,451,369
52.	Dividends to stockholders (Line 35)	(897,000,000)	(792,000,000)	(929,000,000)	(940,000,000)	(755,000,000)
53.	Change in surplus as regards policyholders for the year (Line 38)	671,756,498	267,847,571	242,519,586	121,762,448	40,241,177
	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)	1,460,430,726	1,423,123,828	1,561,563,403	1,457,088,105	1,401,418,014
55.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	563,911,465	489,215,599	540,509,519	524,755,392	509,306,528
56.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	1,000,661,651	873,132,298	873,197,293	881,299,430	736,325,987
57.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	3,971,830	4,918,164	2,894,528	2,661,536	4,273,736
58.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	17,558,487	19,212,518	14,781,915	15,108,463	32,307,605
59.	Total (Line 35)	3,046,534,160	2,809,602,406	2,992,946,658	2,880,912,927	2,683,631,870
	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)	1,255,291,656	1,196,295,020	1,312,364,705	1,220,690,510	1,173,978,554
61.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	552,470,744	477,145,843	539,358,825	517,571,862	502,197,687
62.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	989,148,605	859,249,210	858,301,068	857,495,013	721,643,049
63.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	3,890,596	5,002,109	2,109,584	2,974,661	5,066,337
64.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	13,908,897	15,859,386	11,437,154	11,053,751	19,886,126
65.	Total (Line 35)	2,814,710,498	2,553,551,567	2,723,571,337	2,609,785,797	2,422,771,753
	Operating Percentages (Page 4) (Line divided by Page 4, Line 1) x 100.0					
66.	Premiums earned (Line 1)	100.0	100.0	100.0	100.0	100.0
67.	Losses incurred (Line 2)	57.7	57.3	58.2	58.8	58.1
68.	Loss expenses incurred (Line 3)	10.3	9.6	10.5	10.6	11.4
69.	Other underwriting expenses incurred (Line 4)	29.0	29.2	29.2	29.4	29.9
70.	Net underwriting gain (loss) (Line 8)	3.0	4.0	2.2	1.3	0.6
	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)	27.9	28.3	28.1	28.6	29.1
72.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	68.0	66.9	68.7	69.4	69.5
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)	72.2	73.7	75.0	73.7	71.2
	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)	(84,086)	(68,842)	15,495	(57,980)	(101,262)
75.	Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year end (Line 74 above divided by Page 4, Line 21, Col. 1 x 100.0)	(1.2)	(1.0)	0.2	(0.9)	(1.6)
	Two Year Loss Development ($000 omitted)					
76.	Development in estimated losses and loss expenses incurred two years before the current year and prior year (Schedule P, Part 2 - Summary, Line 12, Col. 12)	(91,720)	(120,876)	(84,598)	(165,480)	(169,043)
77.	Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year end (Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0)	(1.3)	(1.8)	(1.3)	(2.6)	(2.7)

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

If no, please explain:

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 3548 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2021 NAIC Company Code 19038

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	9,354,219	7,783,033	0	5,427,646	6,738,543	11,097,880	5,190,921	519,057	613,659	247,506	812,956	199,718
2.1 Allied lines	1,429,442	1,346,463	0	966,123	448,828	523,909	516,305	206,116	215,009	126,407	129,799	36,344
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	16,943,166	17,520,038	0	12,252,817	8,028,327	7,092,559	6,477,177	251,830	194,444	606,468	2,769,610	550,745
5.1 Commercial multiple peril (non-liability portion)	12,000	12,650	0	8,466	18,408	16,835	4,203	21,352	6,117	2,671	1,390	292
5.2 Commercial multiple peril (liability portion)	0	0	0	0	3,092,114	3,371,770	9,131,189	6,482,853	10,409,778	18,227,198	0	0
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean marine	730	767	0	417	4,307	(69)	59,446	0	(19)	7	128	14
9. Inland marine	109,557	116,996	0	53,877	28,936	28,745	6,474	684	483	307	20,274	3,226
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	1,951	0	0	37	0	0
12. Earthquake	25,335	26,474	0	12,812	0	(27)	9	0	15	0	3,974	822
13. Group accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Collectively renewable accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Non-cancelable accident and health(b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Guaranteed renewable accident and health(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 accident and health (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal employees health benefits plan premium (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' compensation	253,658,165	256,897,303	1,621,863	104,505,324	123,213,763	142,409,933	1,107,364,829	13,316,025	20,087,332	110,978,775	27,988,139	10,543,918
17.1 Other Liability - occurrence	821,414	837,536	2,249	170,287	58,792,798	51,390,773	383,472,444	30,631,663	27,229,559	256,841,758	49,300	49,144
17.2 Other Liability - claims made	1,438	113,573	0	24,041	79,169	35,672	12,510,361	675	(69,049)	122,647	(32)	0
17.3 Excess workers' compensation	0	0	0	0	4,142,280	(16,310,743)	69,625,705	379,654	(585,171)	3,412,859	0	0
18. Products liability	1,042,335	1,042,335	0	0	9,749,159	16,614,838	100,892,129	20,483,000	21,776,049	106,348,665	0	27,504
19.1 Private passenger auto no-fault (personal injury protection)	0	0	0	0	8,378,715	(19,304,268)	270,543,568	1,782,281	1,766,779	1,761,928	0	0
19.2 Other private passenger auto liability	0	0	0	0	(4,801)	(3,473)	39,198	0	0	2	0	0
19.3 Commercial auto no-fault (personal injury protection)	0	0	0	0	582,111	(1,385)	28,708,449	4,118	(23)	148,472	0	0
19.4 Other commercial auto liability	0	0	0	0	2,385	1,504,302	502,897	17,548	8,114	120,437	0	51
21.1 Private passenger auto physical damage	0	0	0	0	(2,242)	(8,279)	5,267	0	0	544	0	0
21.2 Commercial auto physical damage	0	0	0	0	(225)	(452)	3	0	0	0	0	0
22. Aircraft (all perils)	0	0	0	0	2,582	(361,170)	141,933	2,637	(144,003)	55,560	0	0
23. Fidelity	2,866	3,276	0	3,248	(69,181)	(85,308)	25,256	0	(1,360)	19,383	827	373
24. Surety	73,704,747	70,555,234	0	78,064,973	87,846	8,123,352	24,315,096	16,482	540,907	1,717,218	13,029,808	2,039,713
26. Burglary and theft	7,179	7,548	0	2,903	464	516	(1,782)	467	467	56	710	949
27. Boiler and machinery	0	0	0	0	0	0	0	0	0	0	0	(1)
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)	357,112,592	356,263,225	1,624,112	201,492,934	223,314,286	206,135,907	2,019,533,027	74,116,443	82,049,086	500,738,903	44,806,884	13,452,810
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 331,523

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

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
Affiliates - U.S. Intercompany Pooling														
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT	5,651,114	325,473	3,465,938	3,791,411	49,990	1,792,493	2,668,068	0	0	0	0
0199999. Affiliates - U.S. Intercompany Pooling				5,651,114	325,473	3,465,938	3,791,411	49,990	1,792,493	2,668,068	0	0	0	0
Affiliates - U.S. Non-Pool - Other														
06-0907370	31194	TRAVELERS CASUALTY AND SURETY OF AMERICA	CT	7	0	0	0	0	(4,593)	0	0	0	0	0
0399999. Affiliates - U.S. Non-Pool - Other				7	0	0	0	0	(4,593)	0	0	0	0	0
0499999. Total - U.S. Non-Pool				7	0	0	0	0	(4,593)	0	0	0	0	0
0799999. Total - Other (Non-U.S.)				0	0	0	0	0	0	0	0	0	0	0
0899999. Total - Affiliates				5,651,121	325,473	3,465,938	3,791,411	49,990	1,787,900	2,668,068	0	0	0	0
Total Other U.S. Unaffiliated Insurers														
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE CO	PA	0	0	1,068	1,068	0	0	0	0	0	0	0
00-0000000	00000	AEGEN INTERNATIONAL INCORPORATED	NY	0	0	30	30	0	0	0	0	0	0	0
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	NY	0	0	90	90	0	0	0	0	0	0	0
23-2088429	90859	CIGNA WORLDWIDE INSURANCE COMPANY	DE	0	0	75	75	0	0	0	0	0	0	0
94-1610280	21873	FIREMANS FUND INSURANCE COMPANY	CA	0	1	222	223	0	0	0	0	0	0	0
00-0000000	00000	FULTON PROTECTION & INDEMNITY SYNDICATE	NY	0	0	1,051	1,051	0	0	0	0	0	0	0
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE	0	0	995	996	0	0	0	0	0	0	0
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX	0	0	5	5	0	0	0	0	0	0	0
25-1149494	19437	LEXINGTON INSURANCE COMPANY	DE	0	0	1	1	0	0	0	0	0	0	0
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE	0	0	720	720	0	0	0	0	0	0	0
23-0580680	24457	RELIANCE INSURANCE COMPANY	PA	(1)	0	378	378	0	0	0	0	0	0	0
56-1285899	39926	SELECTIVE INSURANCE CO OF THE SOUTHEAST	IN	0	0	0	0	0	0	0	0	0	0	0
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY	0	0	213	213	0	0	0	0	0	0	0
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	NY	0	0	8	8	0	0	0	0	0	0	0
0999999. Total Other U.S. Unaffiliated Insurers				(1)	1	4,856	4,858	0	0	0	0	0	0	0
Total Pools, Associations or Other Similar Facilities - Mandatory Pools														
AA-9991300	00000	ALABAMA INS UNDERWRITING ASSOC (AIUA)	AL	407	0	108	108	0	0	395	0	0	0	0
AA-9991202	00000	CONNECTICUT FAIR PLAN	CT	34	0	11	11	0	0	30	0	0	0	0
AA-9991203	00000	DELAWARE FAIR PLAN	DE	11	0	4	4	0	0	5	0	0	0	0
AA-9991204	00000	DISTRICT OF COLUMBIA FAIR PLAN	DC	12	0	3	3	0	0	6	0	0	0	0
42-0941910	15775	IOWA FAIR PLAN	IA	9	0	1	1	0	0	5	0	0	0	0
AA-9991209	00000	KANSAS FAIR PLAN	KS	233	0	18	18	0	0	120	0	0	0	0
AA-9991212	00000	MARYLAND FAIR PLAN	MD	31	0	7	7	0	0	16	0	0	0	0
AA-9991217	00000	MISSOURI FAIR PLAN	MO	26	0	4	4	0	0	14	0	0	0	0
AA-9992055	00000	MS RESIDENTIAL PROPERTY INS UND ASSOC	MS	43	0	6	6	0	0	22	0	0	0	0
AA-9991218	00000	NEW JERSEY FAIR PLAN	NJ	159	0	12	12	0	0	81	0	0	0	0
AA-9991304	00000	NORTH CAROLINA BEACH PLAN	NC	2,159	0	263	263	0	0	1,310	0	0	0	0
AA-9991304	00000	NORTH CAROLINA COASTAL PLAN	NC	3,832	0	739	739	0	0	2,242	0	0	0	0
AA-9991221	00000	NORTH CAROLINA FAIR PLAN	NC	2,508	0	212	212	0	0	1,378	0	0	0	0
AA-9991222	00000	OHIO FAIR PLAN	OH	170	0	33	33	0	0	87	0	0	0	0
AA-9991223	00000	OREGON FAIR PLAN	OR	0	0	3	3	0	0	9	0	0	0	0
AA-9991224	00000	PENNSYLVANIA FAIR PLAN	PA	138	0	14	14	0	0	68	0	0	0	0
AA-9991225	00000	RHODE ISLAND FAIR PLAN	RI	285	0	107	107	0	0	173	0	0	0	0
57-0629683	34134	SOUTH CAROLINA WIND & HAIL UNDERWR ASSOC	SC	244	0	8	8	0	0	457	0	0	0	0
AA-9991227	00000	WASHINGTON FAIR PLAN	WA	2	0	0	0	0	0	1	0	0	0	0
AA-9991228	00000	WEST VIRGINIA FAIR PLAN	WV	3	0	0	0	0	0	2	0	0	0	0
1099999. Total Pools, Associations or Other Similar Facilities - Mandatory Pools				10,306	0	1,556	1,556	0	0	6,421	0	0	0	0
Total Pools, Associations or Other Similar Facilities - Voluntary Pools														
AA-9995048	00000	AMERICAN OFFSHORE INSURANCE SYNDICATE	NY	0	0	0	0	0	0	0	110	0	0	0
AA-9995010	00000	ANI-NUCLEAR ENERGY LIABILITY INS ASSOC	CT	0	0	0	0	0	0	0	0	0	0	0
AA-9995026	00000	CARPENTER MGMT CORP (TREATY)	NY	0	0	1,804	1,804	0	0	0	0	0	0	0
AA-9995022	00000	EXCESS & CASUALTY REINSURANCE ASSOC	NY	0	194	18,166	18,360	0	0	0	0	0	0	0
AA-9995087	00000	RAILROAD INSURANCE UNDERWRITERS	NY	0	0	288	288	0	0	0	52	0	0	0

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7								
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-9995043	00000	UNITED STATES AIRCRAFT INSURANCE GROUP	NY	1	0	6,685	6,685	0	0	0	0	0	0	12,454
1199999. Total Pools, Associations or Other Similar Facilities - Voluntary Pools				1	194	26,942	27,136	0	0	0	162	0	0	12,454
1299999. Total - Pools and Associations				10,307	194	28,498	28,692	0	0	6,421	162	0	0	12,454
Total Other Non-U.S. Insurers														
AA-3190234	00000	AMERICAN INTL UNDERWRITERS OVERSEAS LTD	BMU	0	0	247	247	0	0	0	0	0	0	0
AA-2830001	00000	ASSA COMPANIA DE SEGUROS SA	PAN	0	0	0	0	0	0	55	0	0	0	0
AA-1320029	00000	ASSURANCES GENERALES DE FRANCE	FRA	0	0	7	7	0	0	0	7	0	0	0
AA-1340055	00000	AXA VERSICHERUNG AG	DEU	0	0	725	725	0	0	0	663	0	0	0
AA-1361004	00000	BAVARIA ASSICURAZIONI	ITA	0	0	86	86	0	0	0	0	0	0	0
AA-1360237	00000	EURO-AMERICAN REINSURANCE MANAGEMENT	ITA	0	0	1	1	0	0	0	0	0	0	0
AA-1720115	00000	KANSA GENERAL INTERNATIONAL INS CO LTD	FIN	0	8	0	8	0	0	0	0	0	0	0
AA-1360110	00000	LEVANTE ASSICURAZIONI S.P.A.	ITA	0	0	0	0	0	0	0	0	0	0	0
AA-1840615	00000	MAPFRE SA	ESP	0	0	0	0	0	0	0	0	0	0	0
AA-1780078	00000	PARTNER REINSURANCE EUROPE SE	IRL	0	0	4	4	0	0	0	0	0	0	0
AA-1120145	00000	QBE RE (EUROPE) LIMITED	GBR	0	(1)	0	(1)	0	0	0	0	0	0	0
AA-1320158	00000	SCOR S.E.	FRA	0	0	2	2	0	0	0	2	0	0	0
AA-1360210	00000	SOCIETA ITALO AMERICANA ASSIC E RIASS	ITA	0	0	0	0	0	0	0	0	0	0	0
AA-1360240	00000	SWISS RE ITALIA SPA	ITA	0	0	0	0	0	0	0	0	0	0	0
AA-1930003	00000	TERRITORY INSURANCE OFFICE	AUS	0	0	22	22	0	0	0	0	0	0	0
AA-1241002	00000	UNION ATLANTIQUE DE REASSURANCE	BEL	0	0	0	0	0	0	0	0	0	0	0
AA-1360195	00000	UNIPOLSAI ASSICURAZIONI SPA	ITA	0	(2)	108	106	0	25	0	0	0	0	0
1399999. Total Other Non-U.S. Insurers				0	4	1,203	1,207	0	24	55	672	0	0	0
9999999 Totals				5,661,427	325,672	3,500,496	3,826,168	49,990	1,787,924	2,674,543	835	0	0	12,454

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

1 ID Number	2 NAIC Com-pany Code	3 Name of Company	4 Date of Contract	5 Original Premium	6 Reinsurance Premium

NONE

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
Total Authorized - Affiliates - U.S. Intercompany Pooling																			
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT		293,712	17,052	0	1,138,423	149,711	890,845	533,580	128,303	1,824	2,859,740	0	57,002	0	2,802,738	0
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling					293,712	17,052	0	1,138,423	149,711	890,845	533,580	128,303	1,824	2,859,740	0	57,002	0	2,802,738	0
Total Authorized - Affiliates - U.S. Non-Pool - Other																			
06-0907370	31194	TRAVELERS CASUALTY AND SURETY OF AMERICA	CT		73,706	192	0	4,386	319	20,291	3,777	78,123	458	107,546	0	0	0	107,546	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other					73,706	192	0	4,386	319	20,291	3,777	78,123	458	107,546	0	0	0	107,546	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool					73,706	192	0	4,386	319	20,291	3,777	78,123	458	107,546	0	0	0	107,546	0
0799999. Total Authorized - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0899999. Total Authorized - Affiliates					367,419	17,244	0	1,142,809	150,031	911,137	537,357	206,426	2,282	2,967,286	0	57,002	0	2,910,284	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)					367,419	17,244	0	1,142,809	150,031	911,137	537,357	206,426	2,282	2,967,286	0	57,002	0	2,910,284	0
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)					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
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3299999. Total Certified - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3599999. Total Certified - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3699999. Total Certified - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5099999. Total Reciprocal Jurisdiction - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)					367,419	17,244	0	1,142,809	150,031	911,137	537,357	206,426	2,282	2,967,286	0	57,002	0	2,910,284	0
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 Totals					367,419	17,244	0	1,142,809	150,031	911,137	537,357	206,426	2,282	2,967,286	0	57,002	0	2,910,284	0

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
Total Authorized - Affiliates - U.S. Intercompany Pooling																	
06-0566050	TRAVELERS INDEMNITY COMPANY	0	0		0	57,002	2,802,738	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling		0	0	XXX	0	57,002	2,802,738	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Total Authorized - Affiliates - U.S. Non-Pool - Other																	
06-0907370	TRAVELERS CASUALTY AND SURETY OF AMERICA	0	0		0	0	107,546	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		0	0	XXX	0	0	107,546	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999. Total Authorized - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	107,546	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999. Total Authorized - Affiliates - Other (Non-U.S.)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
0899999. Total Authorized - Affiliates		0	0	XXX	0	57,002	2,910,284	0	0	0	0	0	0	0	XXX	0	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		0	0	XXX	0	57,002	2,910,284	0	0	0	0	0	0	0	XXX	0	0
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		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
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
3299999. Total Certified - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3599999. Total Certified - Affiliates - Other (Non-U.S.)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
3699999. Total Certified - Affiliates		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
5099999. Total Reciprocal Jurisdiction - Affiliates		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		0	0	XXX	0	57,002	2,910,284	0	0	0	0	0	0	0	XXX	0	0
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9999999 Totals		0	0	XXX	0	57,002	2,910,284	0	0	0	0	0	0	0	XXX	0	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
		Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
Total Authorized - Affiliates - U.S. Intercompany Pooling																		
06-0566050	TRAVELERS INDEMNITY COMPANY	17,052	0	0	0	0	0	17,052	0	0	17,052	0	0	0.0	0.0	0.0	YES	0
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling		17,052	0	0	0	0	0	17,052	0	0	17,052	0	0	0.0	0.0	0.0	XXX	0
Total Authorized - Affiliates - U.S. Non-Pool - Other																		
06-0907370	TRAVELERS CASUALTY AND SURETY OF AMERICA	192	0	0	0	0	0	192	0	0	192	0	0	0.0	0.0	0.0	YES	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		192	0	0	0	0	0	192	0	0	192	0	0	0.0	0.0	0.0	XXX	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool		192	0	0	0	0	0	192	0	0	192	0	0	0.0	0.0	0.0	XXX	0
0799999. Total Authorized - Affiliates - Other (Non-U.S.)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
0899999. Total Authorized - Affiliates		17,244	0	0	0	0	0	17,244	0	0	17,244	0	0	0.0	0.0	0.0	XXX	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		17,244	0	0	0	0	0	17,244	0	0	17,244	0	0	0.0	0.0	0.0	XXX	0
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
2299999. Total Unauthorized - Affiliates		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
3299999. Total Certified - Affiliates - U.S. Non-Pool		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
3599999. Total Certified - Affiliates - Other (Non-U.S.)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
3699999. Total Certified - Affiliates		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
5099999. Total Reciprocal Jurisdiction - Affiliates		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		17,244	0	0	0	0	0	17,244	0	0	17,244	0	0	0.0	0.0	0.0	XXX	0
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
9999999 Totals		17,244	0	0	0	0	0	17,244	0	0	17,244	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)
(Provision for Reinsurance for Certified Reinsurers)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Provision for Certified Reinsurance														
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
		Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
Total 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	XXX
Total Authorized - Affiliates - U.S. Non-Pool - Other																	
06-0907370	TRAVELERS CASUALTY AND SURETY OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999. Total Authorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999. Total Authorized - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0899999. Total Authorized - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2299999. Total Unauthorized - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3299999. Total Certified - Affiliates - U.S. Non-Pool				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
3599999. Total Certified - Affiliates - Other (Non-U.S.)				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
3699999. Total Certified - Affiliates				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5099999. Total Reciprocal Jurisdiction - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
9999999 Totals				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
Total 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
Total Authorized - Affiliates - U.S. Non-Pool - Other										
06-0907370	TRAVELERS CASUALTY AND SURETY OF AMERICA	0	XXX	XXX	0	0	0	XXX	XXX	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		0	XXX	XXX	0	0	0	XXX	XXX	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool		0	XXX	XXX	0	0	0	XXX	XXX	0
0799999. Total Authorized - Affiliates - Other (Non-U.S.)		0	XXX	XXX	0	0	0	XXX	XXX	0
0899999. Total Authorized - Affiliates		0	XXX	XXX	0	0	0	XXX	XXX	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		0	XXX	XXX	0	0	0	XXX	XXX	0
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool		0	0	0	XXX	XXX	XXX	0	XXX	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		0	0	0	XXX	XXX	XXX	0	XXX	0
2299999. Total Unauthorized - Affiliates		0	0	0	XXX	XXX	XXX	0	XXX	0
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		0	0	0	XXX	XXX	XXX	0	XXX	0
3299999. Total Certified - Affiliates - U.S. Non-Pool		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3599999. Total Certified - Affiliates - Other (Non-U.S.)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3699999. Total Certified - Affiliates		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool		0	XXX	XXX	0	0	0	XXX	XXX	0
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)		0	XXX	XXX	0	0	0	XXX	XXX	0
5099999. Total Reciprocal Jurisdiction - Affiliates		0	XXX	XXX	0	0	0	XXX	XXX	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)		0	XXX	XXX	0	0	0	XXX	XXX	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		0	0	0	0	0	0	0	0	0
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)		0	0	0	0	0	0	0	0	0
9999999 Totals		0	0	0	0	0	0	0	0	0

SCHEDULE F - PART 4

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

1 Issuing or Confirming Bank Reference Number Used in Col. 23 of Sch F Part 3	2 Letters of Credit Code	3 American Bankers Association (ABA) Routing Number	4 Issuing or Confirming Bank Name	5 Letters of Credit Amount
			NONE	
Total				

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.		0.000	0
2.		0.000	0
3.		0.000	0
4.		0.000	0
5.		0.000	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
6.	TRAVELERS INDEMNITY COMPANY	2,859,740	293,712	Yes [X] No [ ]
7.	TRAVELERS CASUALTY AND SURETY OF AMERICA	107,546	73,706	Yes [X] No [ ]
8.		0	0	Yes [ ] No [ ]
9.		0	0	Yes [ ] No [ ]
10.		0	0	Yes [ ] 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)	18,023,247,528	0	18,023,247,528
2.	Premiums and considerations (Line 15)	1,787,899,954	0	1,787,899,954
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	17,244,340	(17,244,340)	0
4.	Funds held by or deposited with reinsured companies (Line 16.2)	834,507	0	834,507
5.	Other assets	368,992,858	0	368,992,858
6.	Net amount recoverable from reinsurers	0	2,910,284,312	2,910,284,312
7.	Protected cell assets (Line 27)	0	0	0
8.	Totals (Line 28)	20,198,219,187	2,893,039,972	23,091,259,159
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	9,221,575,370	2,741,333,256	11,962,908,626
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	380,023,566	2,282,281	382,305,847
11.	Unearned premiums (Line 9)	2,668,067,637	206,426,128	2,874,493,765
12.	Advance premiums (Line 10)	50	0	50
13.	Dividends declared and unpaid (Line 11.1 and 11.2)	11,234,019	0	11,234,019
14.	Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	57,001,693	(57,001,693)	0
15.	Funds held by company under reinsurance treaties (Line 13)	0	0	0
16.	Amounts withheld or retained by company for account of others (Line 14)	6,853,217	0	6,853,217
17.	Provision for reinsurance (Line 16)	0	0	0
18.	Other liabilities	23,492,915	0	23,492,915
19.	Total liabilities excluding protected cell business (Line 26)	12,368,248,466	2,893,039,972	15,261,288,438
20.	Protected cell liabilities (Line 27)	0	0	0
21.	Surplus as regards policyholders (Line 37)	7,829,970,720	XXX	7,829,970,720
22.	Totals (Line 38)	20,198,219,187	2,893,039,972	23,091,259,159

NOTE: Is the restatement of this exhibit the result of grossing up balances ceded to affiliates under 100 percent reinsurance or pooling arrangements? Yes [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 - Part 1 - Analysis of Underwriting Operations

N O N E

Schedule H - Part 2 - Reserves and Liabilities

N O N E

Schedule H - Part 3 - Test of Prior Year's Claim Reserves and Liabilities

N O N E

Schedule H - Part 4 - Reinsurance

N O N E

Schedule H - Part 5 - Health Claims

N O N E

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	121,733	26,629	46,878	4,738	25,851	477	1,095	162,618	XXX
2. 2012	4,434,631	377,188	4,057,443	2,627,894	402,527	212,092	20,683	232,610	4,335	120,125	2,645,051	XXX
3. 2013	4,477,040	398,721	4,078,319	2,020,567	131,673	192,328	8,249	217,343	5,969	105,314	2,284,347	XXX
4. 2014	4,474,371	381,181	4,093,189	2,009,219	135,446	199,691	11,854	210,214	6,977	104,521	2,264,848	XXX
5. 2015	4,534,338	349,256	4,185,082	2,019,267	120,911	176,379	8,072	211,949	4,774	105,164	2,273,839	XXX
6. 2016	4,685,709	335,112	4,350,597	2,148,553	120,867	158,739	7,071	226,403	2,200	119,664	2,403,557	XXX
7. 2017	4,857,299	301,256	4,556,043	2,460,249	146,642	151,842	5,427	238,119	685	205,141	2,697,456	XXX
8. 2018	5,105,472	312,158	4,793,314	2,414,800	110,083	137,584	4,639	244,015	1,075	210,725	2,680,603	XXX
9. 2019	5,383,199	367,914	5,015,285	2,254,265	86,067	107,130	3,300	250,291	412	133,783	2,521,908	XXX
10. 2020	5,549,191	402,832	5,146,360	1,879,375	115,569	61,029	2,455	217,489	574	103,581	2,039,296	XXX
11. 2021	5,897,672	435,462	5,462,210	1,417,744	32,155	28,952	913	190,502	902	78,260	1,603,227	XXX
12. Totals	XXX	XXX	XXX	21,373,667	1,428,568	1,472,645	77,402	2,264,786	28,380	1,287,374	23,576,749	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	1,146,775	332,659	974,741	139,116	125,115	13,568	252,359	32,761	131,878	924	3,024	2,111,841	XXX
2. 2012	85,897	11,979	77,138	2,913	6,066	182	11,123	306	3,438	29	1,012	168,254	XXX
3. 2013	86,235	12,851	81,106	5,553	6,269	212	11,829	245	4,410	(7)	1,101	170,996	XXX
4. 2014	85,900	14,644	96,127	4,170	8,180	695	14,947	282	5,768	97	1,417	191,035	XXX
5. 2015	97,271	17,101	117,616	7,007	9,539	503	17,284	323	7,960	(11)	2,149	224,748	XXX
6. 2016	159,072	17,346	142,506	9,394	17,031	516	20,684	455	12,305	(18)	3,679	323,903	XXX
7. 2017	224,137	29,736	213,033	13,532	24,202	1,096	33,231	984	23,431	17	10,921	472,668	XXX
8. 2018	315,039	28,421	277,336	9,855	37,528	801	59,269	516	36,456	(16)	17,304	686,052	XXX
9. 2019	423,765	33,073	437,888	23,591	50,666	908	92,336	1,598	53,737	7	26,736	999,216	XXX
10. 2020	444,258	53,880	808,847	51,204	44,873	1,339	133,862	2,931	48,388	(20)	33,934	1,370,894	XXX
11. 2021	656,752	62,385	1,413,929	168,329	47,109	1,850	192,028	5,048	105,406	1,315	96,232	2,176,297	XXX
12. Totals	3,725,101	614,075	4,640,268	434,665	376,580	21,668	838,952	45,450	433,178	2,318	197,508	8,895,903	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,649,741	462,100
2. 2012	3,256,259	442,954	2,813,305	73.4	117.4	69.3	0	0	20.4	148,143	20,111
3. 2013	2,620,088	164,746	2,455,342	58.5	41.3	60.2	0	0	20.4	148,937	22,058
4. 2014	2,630,047	174,164	2,455,883	58.8	45.7	60.0	0	0	20.4	163,213	27,822
5. 2015	2,657,266	158,680	2,498,587	58.6	45.4	59.7	0	0	20.4	190,779	33,968
6. 2016	2,885,291	157,832	2,727,460	61.6	47.1	62.7	0	0	20.4	274,837	49,065
7. 2017	3,368,245	198,120	3,170,124	69.3	65.8	69.6	0	0	20.4	393,902	78,766
8. 2018	3,522,028	155,374	3,366,655	69.0	49.8	70.2	0	0	20.4	554,099	131,952
9. 2019	3,670,079	148,956	3,521,124	68.2	40.5	70.2	0	0	20.4	804,989	194,226
10. 2020	3,638,120	227,931	3,410,189	65.6	56.6	66.3	0	0	20.4	1,148,020	222,873
11. 2021	4,052,421	272,897	3,779,524	68.7	62.7	69.2	0	0	20.4	1,839,966	336,331
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	7,316,629	1,579,274

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior	5,775,298	5,679,420	5,498,270	5,451,625	5,384,891	5,371,563	5,368,140	5,382,629	5,434,049	5,498,896	64,847	116,267
2. 2012	2,675,166	2,672,909	2,642,449	2,618,035	2,612,935	2,607,743	2,602,315	2,591,727	2,591,010	2,590,089	(921)	(1,637)
3. 2013	XXX	2,352,982	2,338,803	2,311,284	2,301,108	2,293,664	2,280,709	2,270,100	2,258,604	2,247,975	(10,628)	(22,125)
4. 2014	XXX	XXX	2,366,383	2,328,875	2,318,938	2,293,978	2,284,541	2,280,660	2,266,266	2,255,933	(10,333)	(24,727)
5. 2015	XXX	XXX	XXX	2,360,206	2,362,050	2,333,850	2,328,418	2,324,182	2,310,510	2,293,011	(17,499)	(31,171)
6. 2016	XXX	XXX	XXX	XXX	2,596,766	2,574,709	2,547,083	2,544,588	2,528,359	2,501,992	(26,367)	(42,596)
7. 2017	XXX	XXX	XXX	XXX	XXX	3,003,109	3,009,428	3,000,132	2,926,990	2,919,998	(6,991)	(80,134)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	3,132,291	3,174,403	3,116,262	3,099,098	(17,164)	(75,305)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,159,196	3,226,726	3,228,904	2,178	69,708
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,215,539	3,154,332	(61,208)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,495,066	XXX	XXX
										12. Totals	(84,086)	(91,720)

SCHEDULE P - PART 3 - SUMMARY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021		
1. Prior	000	886,655	1,516,392	1,981,646	2,404,346	2,675,090	2,902,818	3,113,917	3,257,691	3,394,935	XXX	XXX
2. 2012	1,102,186	1,668,882	1,922,567	2,118,743	2,237,957	2,314,163	2,353,795	2,386,121	2,401,238	2,416,776	XXX	XXX
3. 2013	XXX	893,125	1,353,103	1,609,425	1,788,341	1,912,082	1,987,468	2,034,917	2,055,967	2,072,972	XXX	XXX
4. 2014	XXX	XXX	896,218	1,346,617	1,605,433	1,802,234	1,927,486	2,004,790	2,039,350	2,061,610	XXX	XXX
5. 2015	XXX	XXX	XXX	884,054	1,366,021	1,637,893	1,836,280	1,965,603	2,024,498	2,066,664	XXX	XXX
6. 2016	XXX	XXX	XXX	XXX	961,489	1,488,902	1,767,317	1,978,681	2,095,662	2,179,354	XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX	1,186,778	1,830,030	2,145,308	2,313,714	2,460,021	XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,241,653	1,926,462	2,213,994	2,437,662	XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,242,873	1,934,203	2,272,029	XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,228,482	1,822,380	XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,413,628	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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	3,144,001	2,585,342	2,073,031	1,796,387	1,486,461	1,333,562	1,233,970	1,149,288	1,133,848	1,130,959
2. 2012	980,899	586,876	383,281	263,396	206,671	166,143	139,984	116,533	98,829	92,922
3. 2013	XXX	929,795	576,146	380,417	278,001	218,319	161,572	130,970	107,427	94,528
4. 2014	XXX	XXX	983,482	579,744	396,919	263,092	196,250	157,676	135,244	115,202
5. 2015	XXX	XXX	XXX	966,805	589,057	388,420	272,205	205,995	163,116	135,625
6. 2016	XXX	XXX	XXX	XXX	1,067,608	635,228	421,757	296,867	225,352	162,994
7. 2017	XXX	XXX	XXX	XXX	XXX	1,185,293	696,432	475,794	319,258	241,219
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,236,308	742,591	487,234	337,716
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,271,713	757,457	515,722
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,448,049	897,920
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,441,811

SCHEDULE P - PART 1A - HOMEOWNERS/FARMOWNERS

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	50	8	(10)	0	27	0	9	59	XXX
2. 2012	732,337	20,319	712,019	420,736	6,271	11,364	64	59,952	0	6,792	485,718	53,978
3. 2013	722,550	19,245	703,305	282,647	138	10,057	5	51,793	0	6,396	344,354	31,354
4. 2014	710,045	18,598	691,448	299,044	122	9,793	2	52,614	0	6,042	361,327	31,786
5. 2015	701,989	17,016	684,973	295,355	434	11,026	4	50,074	0	6,536	356,017	30,360
6. 2016	712,180	14,236	697,944	310,344	273	9,881	2	47,859	0	7,779	367,809	30,349
7. 2017	739,378	12,908	726,470	445,365	1,371	9,930	8	50,326	0	52,192	504,241	35,626
8. 2018	778,891	12,333	766,557	469,501	751	10,496	11	52,581	0	55,821	531,816	39,226
9. 2019	846,918	27,843	819,074	476,303	1,347	8,578	14	54,401	0	6,749	537,921	37,817
10. 2020	962,333	23,044	939,289	577,821	23,174	8,000	4	53,833	0	4,726	616,477	45,423
11. 2021	1,094,746	29,720	1,065,025	481,696	105	5,785	0	50,044	0	1,744	537,420	42,120
12. Totals	XXX	XXX	XXX	4,058,862	33,994	94,898	113	523,506	0	154,787	4,643,159	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	544	0	154	(2)	160	0	38	0	432	0	19	1,330	25
2. 2012	45	0	105	0	31	0	32	0	82	0	12	294	5
3. 2013	188	0	75	0	25	0	23	0	94	0	10	406	4
4. 2014	474	0	221	0	65	0	31	0	144	0	12	936	8
5. 2015	899	0	130	0	124	0	24	0	234	0	20	1,412	14
6. 2016	1,682	0	333	0	195	0	47	0	345	0	75	2,601	19
7. 2017	8,907	65	2,906	2	924	1	90	1	3,440	0	3,163	16,199	259
8. 2018	12,661	116	4,492	7	1,786	5	350	2	3,396	0	4,569	22,554	213
9. 2019	13,799	2,521	(811)	(2,061)	1,698	11	1,701	(2)	4,514	0	3,262	20,431	295
10. 2020	35,275	9,165	30,664	(68)	2,324	23	6,263	(3)	5,459	0	4,597	70,869	676
11. 2021	72,101	8	189,267	34,887	3,195	2	9,341	10	14,476	0	9,806	253,474	3,139
12. Totals	146,576	11,875	227,536	32,765	10,527	42	17,940	8	32,616	0	25,546	390,505	4,657

	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	700	631
2. 2012	492,347	6,335	486,013	67.2	31.2	68.3	0	0	20.4	149	145
3. 2013	344,902	143	344,759	47.7	0.7	49.0	0	0	20.4	263	142
4. 2014	362,387	124	362,263	51.0	0.7	52.4	0	0	20.4	696	240
5. 2015	357,867	438	357,429	51.0	2.6	52.2	0	0	20.4	1,029	383
6. 2016	370,685	276	370,410	52.0	1.9	53.1	0	0	20.4	2,014	587
7. 2017	521,888	1,447	520,440	70.6	11.2	71.6	0	0	20.4	11,746	4,453
8. 2018	555,262	893	554,370	71.3	7.2	72.3	0	0	20.4	17,030	5,524
9. 2019	560,183	1,830	558,353	66.1	6.6	68.2	0	0	20.4	12,528	7,903
10. 2020	719,640	32,294	687,346	74.8	140.1	73.2	0	0	20.4	56,842	14,026
11. 2021	825,905	35,012	790,894	75.4	117.8	74.3	0	0	20.4	226,474	27,000
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	329,471	61,034

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	3,211	1,685	434	0	76	0	49	2,036	XXX
2. 2012	470,433	3,395	467,038	292,854	1,801	17,505	20	45,733	106	7,504	354,165	51,152
3. 2013	435,736	3,686	432,050	251,106	1,793	16,507	22	42,611	119	6,093	308,290	43,709
4. 2014	415,609	3,731	411,878	236,554	1,729	15,287	26	37,889	103	5,143	287,872	39,307
5. 2015	437,048	3,423	433,625	270,154	1,771	16,751	54	39,292	110	5,161	324,261	41,141
6. 2016	497,723	3,829	493,894	328,026	1,941	19,354	14	45,181	172	6,243	390,433	48,704
7. 2017	576,501	4,641	571,861	366,447	2,774	20,358	27	49,888	245	7,386	433,646	54,114
8. 2018	635,865	5,464	630,401	359,845	2,637	18,128	10	52,677	270	8,277	427,733	52,557
9. 2019	661,886	4,572	657,315	337,051	1,916	13,428	26	57,033	156	7,654	405,414	50,776
10. 2020	652,858	4,207	648,651	215,413	1,157	6,483	7	41,859	125	5,769	262,467	35,390
11. 2021	694,956	3,978	690,978	136,512	772	2,641	1	40,530	111	4,522	178,798	38,837
12. Totals	XXX	XXX	XXX	2,797,173	19,977	146,876	207	452,769	1,518	63,803	3,375,115	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	95,575	68,701	24,139	15,070	852	2	101	0	1,223	(1)	76	38,117	233
2. 2012	304	0	15	0	113	0	8	0	152	0	31	592	37
3. 2013	331	0	33	19	95	0	10	1	213	0	28	660	54
4. 2014	336	0	67	23	118	0	39	1	271	0	46	807	72
5. 2015	1,685	31	274	38	401	1	66	1	583	(1)	61	2,940	156
6. 2016	3,931	0	776	58	1,182	0	332	1	1,418	(2)	96	7,581	385
7. 2017	9,887	1,039	4,607	101	1,885	1	422	3	2,647	(3)	211	18,309	723
8. 2018	20,365	59	10,949	120	3,812	4	1,308	5	4,707	(6)	467	40,960	1,291
9. 2019	38,898	36	25,090	195	6,192	4	6,177	8	9,278	(11)	1,090	85,404	2,549
10. 2020	53,159	75	60,595	453	4,686	9	11,636	15	8,437	(11)	1,833	137,972	3,953
11. 2021	105,756	76	178,470	871	3,304	1	21,904	98	14,071	35	5,561	322,423	15,711
12. Totals	330,226	70,017	305,016	16,950	22,639	23	42,004	131	42,999	0	9,502	655,765	25,164

	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	35,942	2,175
2. 2012	356,685	1,927	354,757	75.8	56.8	76.0	0	0	20.4	319	273
3. 2013	310,905	1,954	308,950	71.4	53.0	71.5	0	0	20.4	344	317
4. 2014	290,561	1,882	288,679	69.9	50.4	70.1	0	0	20.4	380	427
5. 2015	329,206	2,006	327,201	75.3	58.6	75.5	0	0	20.4	1,891	1,049
6. 2016	400,200	2,186	398,014	80.4	57.1	80.6	0	0	20.4	4,648	2,933
7. 2017	456,142	4,186	451,955	79.1	90.2	79.0	0	0	20.4	13,355	4,954
8. 2018	471,791	3,098	468,693	74.2	56.7	74.3	0	0	20.4	31,136	9,824
9. 2019	493,146	2,329	490,818	74.5	50.9	74.7	0	0	20.4	63,757	21,647
10. 2020	402,269	1,830	400,439	61.6	43.5	61.7	0	0	20.4	113,226	24,746
11. 2021	503,187	1,966	501,221	72.4	49.4	72.5	0	0	20.4	283,278	39,145
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	548,276	107,489

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	1,037	307	77	(11)	281	1	(43)	1,099	XXX
2. 2012	320,832	12,240	308,592	199,748	7,888	21,139	1,539	12,471	328	1,809	223,603	21,637
3. 2013	314,200	13,561	300,639	192,615	8,022	20,632	1,646	15,696	389	1,659	218,887	20,150
4. 2014	314,451	14,760	299,692	186,507	12,422	19,665	2,536	14,666	371	1,343	205,509	18,951
5. 2015	321,113	16,517	304,597	200,956	9,317	21,306	2,654	19,419	429	1,235	229,281	19,257
6. 2016	338,554	19,256	319,298	213,757	14,145	22,927	2,547	22,018	368	1,501	241,641	20,655
7. 2017	355,725	15,789	339,936	211,889	8,765	21,659	2,028	21,454	82	1,734	244,127	20,603
8. 2018	393,694	12,746	380,948	211,489	5,188	19,168	1,789	21,800	3	1,779	245,477	21,461
9. 2019	432,188	14,740	417,448	184,111	5,160	13,054	941	21,266	12	1,905	212,318	21,108
10. 2020	454,049	17,543	436,507	81,744	1,587	4,583	454	14,795	12	1,613	99,069	13,884
11. 2021	472,998	18,226	454,772	34,195	446	1,368	184	13,157	9	1,024	48,081	13,038
12. Totals	XXX	XXX	XXX	1,718,048	73,247	165,579	16,307	177,022	2,003	15,561	1,969,091	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	24,294	19,182	4,965	402	392	6	471	200	753	4	8	11,081	101
2. 2012	1,025	81	1,469	106	234	(22)	143	18	17	0	6	2,705	8
3. 2013	1,415	56	2,078	122	213	35	181	17	63	0	6	3,719	12
4. 2014	7,655	5,314	2,141	214	313	65	209	31	71	0	6	4,767	21
5. 2015	5,873	799	1,936	516	737	144	227	29	64	(1)	10	7,350	54
6. 2016	12,991	883	5,844	326	1,707	197	370	60	145	(5)	22	19,598	157
7. 2017	26,601	4,221	10,835	549	3,152	407	638	71	598	(4)	30	36,582	325
8. 2018	43,820	980	25,183	909	5,204	339	2,064	(38)	1,771	3	72	75,849	643
9. 2019	76,129	2,041	59,112	1,391	7,091	177	7,899	311	3,104	4	184	149,411	1,116
10. 2020	68,740	2,135	126,747	6,857	5,518	149	10,010	1,171	3,759	3	314	204,458	1,367
11. 2021	63,647	1,714	175,959	9,912	3,935	158	18,642	1,520	11,663	16	1,006	260,526	4,244
12. Totals	332,192	37,405	416,269	21,303	28,496	1,656	40,854	3,389	22,009	19	1,664	776,047	8,048

	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	9,676	1,406
2. 2012	236,246	9,938	226,308	73.6	81.2	73.3	0	0	20.4	2,306	399
3. 2013	232,893	10,287	222,606	74.1	75.9	74.0	0	0	20.4	3,316	403
4. 2014	231,228	20,952	210,276	73.5	142.0	70.2	0	0	20.4	4,269	498
5. 2015	250,519	13,887	236,631	78.0	84.1	77.7	0	0	20.4	6,494	856
6. 2016	279,759	18,520	261,239	82.6	96.2	81.8	0	0	20.4	17,627	1,972
7. 2017	296,826	16,118	280,708	83.4	102.1	82.6	0	0	20.4	32,666	3,915
8. 2018	330,499	9,173	321,326	83.9	72.0	84.3	0	0	20.4	67,115	8,735
9. 2019	371,767	10,038	361,729	86.0	68.1	86.7	0	0	20.4	131,808	17,602
10. 2020	315,896	12,369	303,527	69.6	70.5	69.5	0	0	20.4	186,495	17,963
11. 2021	322,567	13,960	308,607	68.2	76.6	67.9	0	0	20.4	227,981	32,546
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	689,752	86,294

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	61,230	13,552	6,847	632	(155)	23	162	53,715	XXX
2. 2012	737,595	74,573	663,022	371,760	45,916	60,928	3,397	(12,027)	3,256	7,488	368,092	30,644
3. 2013	832,501	99,552	732,949	368,109	52,457	62,369	3,351	(14,704)	4,777	7,397	355,188	30,595
4. 2014	882,656	117,227	765,430	363,157	59,058	63,050	4,077	(11,552)	4,548	6,953	346,972	30,205
5. 2015	922,725	126,935	795,789	341,679	60,186	51,216	3,165	(7,082)	3,453	7,447	319,008	30,232
6. 2016	938,344	121,694	816,650	329,050	55,619	40,137	2,901	(2,030)	160	7,663	308,476	29,639
7. 2017	915,688	99,695	815,993	310,506	41,033	36,723	1,885	5,208	88	5,753	309,431	27,470
8. 2018	901,245	97,843	803,401	295,703	42,856	35,162	1,755	7,206	76	4,019	293,384	27,475
9. 2019	882,071	92,994	789,078	267,964	36,652	32,193	1,612	9,898	53	2,507	271,738	26,759
10. 2020	786,953	90,229	696,723	175,427	25,708	20,637	1,116	9,731	64	608	178,908	21,134
11. 2021	748,396	81,324	667,072	92,368	11,087	9,470	335	8,703	42	99	99,077	18,452
12. Totals	XXX	XXX	XXX	2,976,952	444,124	418,732	24,226	(6,804)	16,540	50,097	2,903,990	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	850,047	205,750	503,169	63,922	59,675	5,203	57,192	1,945	29,314	(149)	895	1,222,725	3,602
2. 2012	49,901	4,935	56,329	723	4,064	58	8,128	91	1,689	(6)	368	114,308	189
3. 2013	52,389	7,777	58,152	2,437	3,963	76	8,316	82	2,080	(7)	475	114,536	225
4. 2014	60,529	7,680	66,133	2,652	4,684	184	9,421	107	2,423	(8)	596	132,573	266
5. 2015	58,344	12,689	81,204	4,350	4,352	101	10,572	140	3,057	(9)	926	140,260	340
6. 2016	95,840	15,127	80,428	5,365	7,014	205	10,572	204	3,870	(12)	1,540	176,833	432
7. 2017	91,129	17,561	114,228	6,909	6,853	173	15,874	118	5,141	(12)	2,654	208,476	579
8. 2018	97,855	13,400	127,548	7,266	8,957	303	21,951	383	7,573	(16)	4,407	242,548	851
9. 2019	131,367	12,900	147,652	8,599	12,583	379	26,057	219	12,477	(23)	6,787	308,061	1,380
10. 2020	108,319	16,860	237,647	15,873	14,045	529	29,547	633	8,850	(14)	7,922	364,526	1,981
11. 2021	101,519	13,615	282,805	26,615	21,115	791	36,217	981	12,785	131	8,300	412,309	6,366
12. Totals	1,697,240	328,295	1,755,295	144,711	147,303	8,004	233,847	4,903	89,259	(124)	34,870	3,437,155	16,211

	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	1,083,543	139,182
2. 2012	540,771	58,372	482,399	73.3	78.3	72.8	0	0	20.4	100,571	13,737
3. 2013	540,675	70,951	469,724	64.9	71.3	64.1	0	0	20.4	100,327	14,208
4. 2014	557,844	78,299	479,545	63.2	66.8	62.7	0	0	20.4	116,330	16,244
5. 2015	543,343	84,075	459,268	58.9	66.2	57.7	0	0	20.4	122,509	17,750
6. 2016	564,880	79,570	485,310	60.2	65.4	59.4	0	0	20.4	155,776	21,057
7. 2017	585,662	67,755	517,907	64.0	68.0	63.5	0	0	20.4	180,888	27,588
8. 2018	601,955	66,023	535,932	66.8	67.5	66.7	0	0	20.4	204,737	37,810
9. 2019	640,189	60,390	579,799	72.6	64.9	73.5	0	0	20.4	257,519	50,542
10. 2020	604,203	60,769	543,434	76.8	67.3	78.0	0	0	20.4	313,233	51,293
11. 2021	564,983	53,597	511,386	75.5	65.9	76.7	0	0	20.4	344,095	68,214
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	2,979,529	457,626

SCHEDULE P - PART 1E - COMMERCIAL MULTIPLE PERIL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	4,687	2,426	6,209	853	2,517	0	60	10,134	XXX
2. 2012	653,591	43,988	609,603	326,861	13,466	44,876	937	24,409	2	10,379	381,740	20,148
3. 2013	651,218	44,181	607,036	285,382	21,949	41,559	582	24,706	0	10,248	329,116	16,179
4. 2014	646,750	43,630	603,119	276,368	14,227	47,313	2,579	25,546	1	11,002	332,420	15,203
5. 2015	656,363	41,015	615,348	276,188	18,809	36,032	477	23,661	1	9,850	316,595	13,968
6. 2016	657,526	39,606	617,920	259,317	10,994	30,679	212	22,926	0	8,107	301,717	13,214
7. 2017	663,639	38,805	624,833	300,606	14,036	31,265	397	22,372	0	21,676	339,810	13,628
8. 2018	690,871	40,088	650,782	315,574	20,724	26,537	268	22,609	0	15,801	343,728	13,844
9. 2019	730,255	55,479	674,776	260,207	9,642	18,744	179	19,965	0	7,058	289,095	12,627
10. 2020	754,002	59,939	694,063	236,380	23,331	9,336	324	22,322	0	4,367	244,383	13,045
11. 2021	785,959	68,634	717,325	145,887	7,807	3,696	149	16,548	0	2,012	158,174	9,034
12. Totals	XXX	XXX	XXX	2,687,456	157,411	296,247	6,955	227,580	5	100,560	3,046,911	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	5,191	119	28,821	609	8,218	159	17,655	395	11,699	1	265	70,303	10,721
2. 2012	1,713	9	3,230	126	581	21	1,093	28	306	0	117	6,740	30
3. 2013	3,924	59	4,122	82	914	6	1,201	19	569	0	111	10,564	55
4. 2014	4,894	0	4,937	50	1,260	29	1,936	12	502	0	128	13,439	48
5. 2015	9,358	554	6,981	77	1,618	9	2,394	13	1,146	0	291	20,844	113
6. 2016	14,945	0	9,295	274	2,377	0	3,640	15	2,297	0	362	32,264	200
7. 2017	26,499	200	15,450	(14)	4,965	14	5,518	(44)	2,980	0	1,745	55,255	338
8. 2018	49,622	2,017	19,750	104	8,563	56	13,130	(66)	7,681	0	3,045	96,637	1,063
9. 2019	65,055	2,490	38,286	(1,143)	10,961	26	22,609	4	8,114	0	7,800	143,649	809
10. 2020	78,083	9,638	82,597	1,931	7,710	152	34,289	9	5,316	0	8,152	196,267	841
11. 2021	108,976	7,723	150,059	19,287	5,267	171	48,386	81	14,267	0	11,518	299,692	1,642
12. Totals	368,260	22,807	363,530	21,384	52,435	642	151,853	468	54,877	1	33,533	945,654	15,860

	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	33,285	37,018
2. 2012	403,069	14,589	388,480	61.7	33.2	63.7	0	0	20.4	4,808	1,932
3. 2013	362,377	22,697	339,680	55.6	51.4	56.0	0	0	20.4	7,905	2,659
4. 2014	362,757	16,898	345,859	56.1	38.7	57.3	0	0	20.4	9,781	3,657
5. 2015	357,379	19,941	337,438	54.4	48.6	54.8	0	0	20.4	15,708	5,135
6. 2016	345,476	11,495	333,981	52.5	29.0	54.0	0	0	20.4	23,965	8,299
7. 2017	409,653	14,588	395,065	61.7	37.6	63.2	0	0	20.4	41,763	13,493
8. 2018	463,468	23,103	440,365	67.1	57.6	67.7	0	0	20.4	67,252	29,385
9. 2019	443,941	11,197	432,744	60.8	20.2	64.1	0	0	20.4	101,994	41,655
10. 2020	476,034	35,384	440,650	63.1	59.0	63.5	0	0	20.4	149,112	47,155
11. 2021	493,086	35,219	457,867	62.7	51.3	63.8	0	0	20.4	232,025	67,667
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	687,599	258,054

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		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	78	0	(18)	0	1	0	0	62	XXX
2. 2012	0	0	0	0	0	0	0	13	0	0	13	0
3. 2013	0	0	0	0	0	0	0	5	0	0	5	0
4. 2014	0	0	0	0	0	0	0	4	0	0	4	0
5. 2015	0	0	0	0	0	0	0	3	0	0	3	0
6. 2016	0	0	0	0	0	0	0	4	0	0	4	0
7. 2017	0	0	0	0	0	0	0	(16)	0	0	(16)	0
8. 2018	0	0	0	3	0	0	0	1	0	0	4	0
9. 2019	5	0	5	0	0	0	0	1	0	0	1	0
10. 2020	0	1	(1)	0	0	0	0	1	0	0	1	0
11. 2021	0	1	(1)	0	0	0	0	1	0	0	1	0
12. Totals	XXX	XXX	XXX	81	0	(18)	0	19	0	0	82	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	12	0	226	(18)	23	0	104	0	332	0	0	715	0
2. 2012	0	0	0	0	0	0	0	0	(6)	0	0	(6)	0
3. 2013	0	0	0	0	0	0	0	0	(6)	0	0	(6)	0
4. 2014	0	0	0	0	0	0	0	0	(6)	0	0	(6)	0
5. 2015	0	0	0	0	0	0	0	0	(6)	0	0	(6)	0
6. 2016	0	0	0	0	0	0	0	0	(6)	0	0	(6)	0
7. 2017	0	0	0	0	0	0	0	0	(6)	0	0	(6)	0
8. 2018	0	0	(3)	0	0	0	0	0	(6)	0	0	(9)	0
9. 2019	0	0	0	0	0	0	0	0	(6)	0	0	(6)	0
10. 2020	0	0	0	1	0	0	0	0	(6)	0	0	(6)	0
11. 2021	0	0	0	0	0	0	0	0	166	0	0	165	0
12. Totals	12	0	223	(17)	23	0	104	0	445	0	0	824	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	256	458
2. 2012	7	0	7	19,502.3	30.8	(1,912.8)	0	0	20.4	0	(6)
3. 2013	(1)	0	(1)	0.0	13.0	364.2	0	0	20.4	0	(6)
4. 2014	(2)	0	(2)	0.0	30.5	2,213.3	0	0	20.4	0	(6)
5. 2015	(3)	0	(3)	0.0	(12.9)	1,123.3	0	0	20.4	0	(6)
6. 2016	(2)	0	(2)	0.0	0.0	28,829.2	0	0	20.4	0	(6)
7. 2017	(22)	0	(22)	0.0	69.6	469,528.3	0	0	20.4	0	(6)
8. 2018	(5)	0	(5)	0.0	56.5	(7,350.4)	0	0	20.4	(3)	(6)
9. 2019	(5)	0	(5)	(96.8)	80.7	(105.4)	0	0	20.4	0	(6)
10. 2020	(5)	1	(6)	0.0	85.9	912.8	0	0	20.4	(1)	(6)
11. 2021	167	0	167	0.0	85.9	(28,874.2)	0	0	20.4	0	166
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	252	571

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	2	3	4	5	6	7	8	9	10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	0	0	0	0	1	0	0	2	XXX
2. 2012	0	2	(2)	367	0	0	0	7	0	0	375	0
3. 2013	0	2	(2)	0	0	0	0	5	0	0	5	0
4. 2014	0	2	(2)	0	0	0	0	11	0	0	11	0
5. 2015	(28)	2	(30)	0	0	0	0	9	0	0	9	0
6. 2016	0	2	(2)	0	0	0	0	1	0	0	1	0
7. 2017	203	1	202	0	0	0	0	20	0	0	20	0
8. 2018	0	1	(1)	0	0	0	0	0	0	0	0	0
9. 2019	0	0	0	0	0	0	0	0	0	0	0	0
10. 2020	0	0	0	0	0	0	0	0	0	0	0	0
11. 2021	0	0	0	0	0	0	0	0	0	0	0	0
12. Totals	XXX	XXX	XXX	367	0	1	0	56	0	0	424	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	258	22	2,565	(147)	27	7	185	(67)	50	0	0	3,270	0
2. 2012	2,272	0	344	1	0	0	10	0	0	0	0	2,626	0
3. 2013	0	0	0	1	0	0	0	0	0	0	0	(1)	0
4. 2014	0	0	0	0	0	0	0	0	0	0	0	0	0
5. 2015	0	0	0	1	0	0	0	0	0	0	0	(1)	0
6. 2016	0	0	0	0	0	0	0	0	0	0	0	0	0
7. 2017	0	0	0	1	0	0	0	0	0	0	0	(1)	0
8. 2018	0	0	0	0	0	0	0	0	0	0	0	0	0
9. 2019	0	0	0	0	0	0	0	0	0	0	0	0	0
10. 2020	0	0	0	0	0	0	0	0	0	0	0	0	0
11. 2021	0	0	0	0	0	0	0	0	1	0	0	1	0
12. Totals	2,530	22	2,910	(144)	27	7	194	(67)	52	0	0	5,895	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	2,948	322
2. 2012	3,001	1	3,001	1,776,950.7	28.4	(150,446.5)	0	0	20.4	2,616	10
3. 2013	5	1	4	(45,343.2)	30.6	(191.1)	0	0	20.4	(1)	0
4. 2014	11	0	11	252,668.9	19.6	(671.7)	0	0	20.4	0	0
5. 2015	9	1	8	(32.6)	53.8	(27.7)	0	0	20.4	(1)	0
6. 2016	1	0	1	0.0	0.0	(84.5)	0	0	20.4	0	0
7. 2017	20	1	20	10.0	65.0	9.7	0	0	20.4	(1)	0
8. 2018	0	0	0	(2,457.4)	56.6	2.2	0	0	20.4	0	0
9. 2019	0	0	0	0.0	80.6	(44.7)	0	0	20.4	0	0
10. 2020	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
11. 2021	1	0	1	0.0	0.0	0.0	0	0	20.4	0	1
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	5,561	333

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		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	395	64	65	4	11	0	24	402	XXX
2. 2012	95,109	5,892	89,217	60,450	10,612	3,601	328	3,633	0	3,003	56,745	XXX
3. 2013	94,982	4,927	90,055	29,855	383	2,909	3	2,815	0	1,257	35,193	XXX
4. 2014	92,772	3,649	89,123	38,120	3,353	3,121	28	2,950	0	1,309	40,810	XXX
5. 2015	88,424	3,330	85,094	32,227	858	2,845	19	2,748	0	1,466	36,944	XXX
6. 2016	87,159	2,905	84,255	27,084	236	2,739	1	2,606	0	1,130	32,191	XXX
7. 2017	90,808	4,955	85,853	40,215	2,939	2,221	97	2,511	0	2,930	41,911	XXX
8. 2018	92,267	5,736	86,531	35,380	2,588	2,677	16	2,423	0	1,297	37,874	XXX
9. 2019	99,153	5,721	93,432	32,945	3,268	1,821	16	2,591	0	1,535	34,072	XXX
10. 2020	107,385	6,345	101,040	36,518	4,584	1,257	24	2,775	0	1,021	35,943	XXX
11. 2021	117,554	7,057	110,498	18,845	1,179	698	9	2,230	0	432	20,583	XXX
12. Totals	XXX	XXX	XXX	352,033	30,066	23,955	547	27,294	0	15,405	372,669	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 Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	2,159	373	11,895	6,940	312	87	3,453	1,921	233	0	21	8,731	29
2. 2012	396	261	29	2	60	15	4	2	18	0	31	228	2
3. 2013	56	0	84	0	29	0	14	0	16	0	19	199	2
4. 2014	189	0	451	1	49	0	82	0	15	0	22	785	2
5. 2015	590	0	443	0	102	0	102	0	39	0	21	1,275	5
6. 2016	1,076	0	274	7	241	0	(12)	1	57	0	63	1,628	8
7. 2017	1,357	(111)	561	(34)	246	(3)	95	154	121	0	205	2,374	13
8. 2018	4,200	0	741	7	769	0	459	1	231	0	343	6,391	30
9. 2019	4,455	408	2,855	162	629	11	293	14	502	0	564	8,139	51
10. 2020	6,430	900	5,072	234	593	20	1,093	(2)	1,238	0	1,172	13,273	111
11. 2021	22,749	2,975	10,397	826	858	34	1,754	(14)	615	0	2,180	32,552	465
12. Totals	43,657	4,806	32,801	8,145	3,887	164	7,338	2,078	3,084	0	4,642	75,575	718

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	6,742	1,990
2. 2012	68,192	11,219	56,973	71.7	190.4	63.9	0	0	20.4	162	66
3. 2013	35,778	386	35,392	37.7	7.8	39.3	0	0	20.4	139	59
4. 2014	44,977	3,382	41,595	48.5	92.7	46.7	0	0	20.4	639	146
5. 2015	39,095	876	38,219	44.2	26.3	44.9	0	0	20.4	1,032	243
6. 2016	34,065	246	33,819	39.1	8.5	40.1	0	0	20.4	1,343	285
7. 2017	47,328	3,042	44,285	52.1	61.4	51.6	0	0	20.4	2,063	311
8. 2018	46,879	2,613	44,266	50.8	45.6	51.2	0	0	20.4	4,934	1,457
9. 2019	46,091	3,880	42,211	46.5	67.8	45.2	0	0	20.4	6,740	1,399
10. 2020	54,977	5,760	49,216	51.2	90.8	48.7	0	0	20.4	10,368	2,905
11. 2021	58,145	5,010	53,136	49.5	71.0	48.1	0	0	20.4	29,346	3,206
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	63,508	12,067

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	33,722	5,341	20,897	1,939	14,828	0	96	62,167	XXX
2. 2012	369,084	31,946	337,138	152,406	16,103	20,037	610	19,092	1	372	174,821	4,439
3. 2013	375,072	31,658	343,414	153,002	13,310	22,375	985	20,699	3	285	181,778	4,342
4. 2014	379,717	28,667	351,049	148,970	11,171	23,442	730	18,990	0	819	179,500	4,327
5. 2015	388,850	25,905	362,945	169,711	13,602	22,404	913	20,229	0	75	197,829	4,214
6. 2016	398,000	17,028	380,972	172,251	15,383	19,466	316	21,667	1	462	197,684	3,973
7. 2017	410,265	15,944	394,321	138,716	6,831	16,327	57	19,332	0	210	167,487	3,765
8. 2018	435,637	14,681	420,956	137,175	5,982	13,379	62	18,163	0	94	162,674	3,767
9. 2019	476,728	21,346	455,382	96,430	6,837	8,311	45	18,584	0	93	116,443	3,498
10. 2020	503,042	30,307	472,735	42,838	300	3,062	14	12,772	0	65	58,358	2,311
11. 2021	542,850	32,184	510,665	11,061	2	648	0	8,640	0	33	20,347	1,734
12. Totals	XXX	XXX	XXX	1,256,282	94,863	170,348	5,671	192,997	5	2,604	1,519,089	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	93,037	20,073	276,284	26,915	32,605	5,481	98,016	23,760	54,587	18	39	478,283	92,154
2. 2012	3,571	419	10,091	773	583	58	1,210	79	509	0	15	14,634	23
3. 2013	6,876	416	12,447	1,262	651	16	1,377	117	767	0	16	20,307	32
4. 2014	9,028	829	16,118	839	1,311	319	2,189	76	1,209	0	17	27,791	55
5. 2015	16,096	1,574	19,705	2,700	1,688	103	2,642	139	1,851	0	44	37,466	97
6. 2016	23,169	1,387	32,182	3,241	3,282	66	3,329	191	3,095	1	222	60,171	157
7. 2017	43,005	1,489	42,740	6,057	4,715	255	5,912	519	5,245	1	258	93,295	269
8. 2018	52,904	5,356	62,546	5,057	6,213	63	13,534	280	7,211	2	318	131,649	381
9. 2019	57,686	798	118,228	11,431	8,277	29	18,318	384	8,977	2	409	198,843	501
10. 2020	43,308	583	178,009	19,604	6,190	8	23,957	880	7,961	1	474	238,349	471
11. 2021	29,168	806	242,565	19,811	4,497	2	30,949	610	15,657	0	554	301,607	592
12. Totals	377,847	33,730	1,010,915	97,689	70,013	6,401	201,433	27,036	107,068	27	2,365	1,602,394	94,732

	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	322,334	155,949
2. 2012	207,499	18,044	189,454	56.2	56.5	56.2	0	0	20.4	12,470	2,164
3. 2013	218,195	16,110	202,085	58.2	50.9	58.8	0	0	20.4	17,645	2,662
4. 2014	221,256	13,965	207,292	58.3	48.7	59.0	0	0	20.4	23,478	4,313
5. 2015	254,326	19,031	235,295	65.4	73.5	64.8	0	0	20.4	31,526	5,939
6. 2016	278,441	20,586	257,856	70.0	120.9	67.7	0	0	20.4	50,723	9,448
7. 2017	275,991	15,209	260,782	67.3	95.4	66.1	0	0	20.4	78,199	15,096
8. 2018	311,125	16,803	294,323	71.4	114.4	69.9	0	0	20.4	105,037	26,613
9. 2019	334,812	19,526	315,286	70.2	91.5	69.2	0	0	20.4	163,686	35,158
10. 2020	318,096	21,389	296,707	63.2	70.6	62.8	0	0	20.4	201,130	37,219
11. 2021	343,184	21,231	321,954	63.2	66.0	63.0	0	0	20.4	251,117	50,490
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,257,344	345,050

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	2,845	415	125	12	334	0	28	2,878	XXX
2. 2012	129,118	15,551	113,567	56,465	879	4,808	44	5,644	(234)	116	66,229	441
3. 2013	127,683	12,936	114,748	61,296	495	3,821	29	5,017	7	201	69,604	409
4. 2014	123,362	1,575	121,787	49,253	144	7,543	625	4,608	4	34	60,632	392
5. 2015	118,363	1,941	116,423	43,825	113	4,566	31	4,469	0	27	52,716	363
6. 2016	115,459	2,706	112,753	54,859	1,282	4,008	34	4,691	0	116	62,242	384
7. 2017	114,815	3,013	111,802	41,176	445	3,545	20	4,500	2	(36)	48,753	397
8. 2018	116,591	2,992	113,599	40,445	1,215	3,583	26	4,047	0	213	46,833	401
9. 2019	123,556	3,804	119,752	29,101	83	3,167	40	4,040	3	6	36,183	427
10. 2020	139,597	6,405	133,192	20,011	254	1,583	39	3,651	0	0	24,952	380
11. 2021	167,354	15,618	151,736	7,298	109	346	4	2,394	0	0	9,925	298
12. Totals	XXX	XXX	XXX	406,573	5,433	37,095	904	43,397	(218)	705	480,946	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	8,185	3,682	33,609	13,529	594	77	4,308	660	2,474	3	11	31,219	83
2. 2012	25,177	5,127	3,641	837	194	40	130	42	187	0	5	23,283	6
3. 2013	20,489	4,125	211	944	160	20	112	26	163	0	6	16,022	6
4. 2014	1,232	153	2,522	(105)	116	0	277	9	256	0	7	4,346	8
5. 2015	1,653	0	3,676	10	76	0	393	8	291	0	21	6,072	10
6. 2016	3,701	(57)	6,028	63	388	(1)	611	4	494	0	31	11,213	20
7. 2017	8,439	0	11,817	10	336	0	1,307	(1)	739	0	35	22,629	30
8. 2018	21,039	1,769	16,429	275	1,101	5	2,605	13	1,268	0	72	40,381	48
9. 2019	14,931	3	36,874	1,548	1,480	10	3,185	15	2,958	0	109	57,852	95
10. 2020	8,721	332	57,137	1,738	2,131	42	5,730	10	4,886	0	152	76,483	136
11. 2021	5,818	88	75,611	9,084	1,579	8	8,374	305	4,818	(2)	181	86,718	208
12. Totals	119,386	15,223	247,556	27,933	8,156	201	27,033	1,090	18,534	1	629	376,217	650

	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	24,584	6,635
2. 2012	96,247	6,735	89,512	74.5	43.3	78.8	0	0	20.4	22,853	429
3. 2013	91,270	5,645	85,625	71.5	43.6	74.6	0	0	20.4	15,632	390
4. 2014	65,808	829	64,979	53.3	52.6	53.4	0	0	20.4	3,706	641
5. 2015	58,950	162	58,788	49.8	8.4	50.5	0	0	20.4	5,319	753
6. 2016	74,781	1,326	73,455	64.8	49.0	65.1	0	0	20.4	9,723	1,490
7. 2017	71,858	477	71,382	62.6	15.8	63.8	0	0	20.4	20,245	2,384
8. 2018	90,517	3,302	87,214	77.6	110.4	76.8	0	0	20.4	35,424	4,957
9. 2019	95,736	1,701	94,034	77.5	44.7	78.5	0	0	20.4	50,254	7,597
10. 2020	103,850	2,416	101,435	74.4	37.7	76.2	0	0	20.4	63,788	12,695
11. 2021	106,239	9,596	96,643	63.5	61.4	63.7	0	0	20.4	72,257	14,460
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	323,786	52,431

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	16,679	4,838	1,181	272	521	0	11,054	13,271	XXX
2. 2020	502,726	88,722	414,004	211,781	31,850	4,751	425	13,112	0	4,417	197,369	XXX
3. 2021	541,514	102,598	438,916	147,490	9,475	3,465	209	12,443	0	1,860	153,714	XXX
4. Totals	XXX	XXX	XXX	375,950	46,163	9,398	905	26,075	0	17,331	364,355	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	34,623	23,249	(923)	(4,170)	1,079	597	239	320	5,820	0	14,088	20,842	133
2. 2020	35,043	12,404	1,549	(1,410)	1,248	386	177	(136)	2,776	0	6,286	29,547	162
3. 2021	118,019	34,904	43,929	30,272	2,799	659	2,058	145	3,582	0	10,789	104,407	816
4. Totals	187,685	70,558	44,555	24,692	5,126	1,642	2,474	329	12,178	1	31,163	154,796	1,111

	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	14,620	6,221
2. 2020	270,436	43,520	226,916	53.8	49.1	54.8	0	0	20.4	25,597	3,950
3. 2021	333,785	75,664	258,121	61.6	73.7	58.8	0	0	20.4	96,772	7,635
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	136,990	17,806

SCHEDULE P - PART 1J - AUTO PHYSICAL DAMAGE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	(1,544)	68	133	8	692	0	2,770	(795)	XXX
2. 2020	554,986	5,159	549,827	271,840	2,817	961	39	40,814	0	80,962	310,759	143,738
3. 2021	597,483	5,303	592,180	339,521	988	737	19	34,021	0	66,516	373,272	157,038
4. Totals	XXX	XXX	XXX	609,817	3,873	1,831	67	75,527	0	150,249	683,236	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	367	158	1,186	302	110	13	400	58	1,857	1	3,007	3,388	3,792
2. 2020	702	677	797	357	70	10	2,065	137	(1,064)	0	2,638	1,389	2,907
3. 2021	25,058	381	20,520	3,367	265	16	3,019	365	10,146	0	45,857	54,879	21,593
4. Totals	26,127	1,216	22,503	4,026	444	39	5,484	560	10,939	1	51,502	59,656	28,292

	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	1,093	2,295
2. 2020	316,185	4,037	312,149	57.0	78.2	56.8	0	0	20.4	465	924
3. 2021	433,286	5,136	428,151	72.5	96.8	72.3	0	0	20.4	41,829	13,050
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	43,388	16,268

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	
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	1,853	(93)	75	24	1,090	920	1,453	2,167	XXX
2. 2020	82,071	70,790	11,281	2,005	0	12	0	701	373	32	2,344	XXX
3. 2021	82,407	70,615	11,792	942	183	1	0	965	741	12	984	XXX
4. Totals	XXX	XXX	XXX	4,801	91	87	24	2,756	2,034	1,497	5,495	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	10,964	4,558	9,273	1,699	706	325	508	277	2,089	1,219	1,218	15,462	40
2. 2020	2,149	0	6,994	5,577	7	0	291	199	39	0	395	3,703	1
3. 2021	6	0	17,355	13,024	2	0	1,060	946	1,124	1,134	480	4,442	1
4. Totals	13,119	4,558	33,622	20,300	714	325	1,859	1,423	3,252	2,354	2,092	23,607	42

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	13,980	1,482
2. 2020	12,197	6,149	6,048	14.9	8.7	53.6	0	0	20.4	3,566	137
3. 2021	21,455	16,029	5,425	26.0	22.7	46.0	0	0	20.4	4,336	105
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	21,883	1,724

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	(2)	0	0	0	6	0	0	3	XXX
2. 2020	0	0	0	0	0	0	0	2	0	0	2	XXX
3. 2021	1	0	1	0	0	0	0	1	0	0	1	XXX
4. Totals	XXX	XXX	XXX	(2)	0	0	0	8	0	0	6	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	10	0	46	0	0	0	2	0	(2)	0	0	56	0
2. 2020	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2021	0	0	0	0	0	0	0	0	5	0	0	5	0
4. Totals	10	0	46	0	0	0	2	0	2	0	0	60	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	56	0
2. 2020	2	0	2	564.7	0.0	564.7	0	0	20.4	0	0
3. 2021	6	0	6	809.5	0.0	809.5	0	0	20.4	0	5
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	56	5

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	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	9	0	2	0	6	0	0	17	XXX
2. 2012	767	0	767	358	0	0	0	438	0	0	796	XXX
3. 2013	841	0	841	270	0	0	0	230	0	0	501	XXX
4. 2014	401	0	401	0	0	0	0	203	0	0	203	XXX
5. 2015	465	0	465	101	0	0	0	195	0	0	296	XXX
6. 2016	505	0	505	162	0	0	0	139	0	0	301	XXX
7. 2017	691	0	691	0	0	0	0	74	0	0	74	XXX
8. 2018	1,143	0	1,143	564	0	0	0	55	0	0	619	XXX
9. 2019	543	0	543	122	0	0	0	28	0	0	150	XXX
10. 2020	0	0	0	0	0	0	0	16	0	0	16	XXX
11. 2021	0	0	0	0	0	0	0	8	0	0	8	XXX
12. Totals	XXX	XXX	XXX	1,587	0	2	0	1,393	0	0	2,982	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	13	0	85	10	0	0	6	2	3	0	0	95	0
2. 2012	0	0	0	0	0	0	0	0	3	0	0	3	0
3. 2013	0	0	0	0	0	0	0	0	3	0	0	3	0
4. 2014	0	0	0	0	0	0	0	0	3	0	0	3	0
5. 2015	0	0	0	0	0	0	0	0	3	0	0	3	0
6. 2016	0	0	0	0	0	0	0	0	3	0	0	3	0
7. 2017	0	0	0	0	0	0	0	0	3	0	0	3	0
8. 2018	0	0	0	0	0	0	0	0	3	0	0	3	0
9. 2019	0	0	0	0	0	0	0	0	3	0	0	3	0
10. 2020	0	0	0	0	0	0	0	0	3	0	0	3	0
11. 2021	0	0	0	0	0	0	0	0	65	0	0	65	0
12. Totals	13	0	85	10	0	0	6	2	97	0	0	189	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	88	8
2. 2012	800	0	800	104.2	0.0	104.2	0	0	20.4	0	3
3. 2013	504	0	504	59.9	0.0	59.9	0	0	20.4	0	3
4. 2014	207	0	207	51.5	0.0	51.5	0	0	20.4	0	3
5. 2015	299	0	299	64.3	0.0	64.3	0	0	20.4	0	3
6. 2016	304	0	304	60.2	0.0	60.2	0	0	20.4	0	3
7. 2017	77	0	77	11.2	0.0	11.2	0	0	20.4	0	3
8. 2018	623	0	623	54.5	0.0	54.5	0	0	20.4	0	3
9. 2019	153	0	153	28.2	0.0	28.2	0	0	20.4	0	3
10. 2020	19	0	19	14,111.1	0.0	14,111.1	0	0	20.4	0	3
11. 2021	73	0	73	15,451.3	0.0	15,451.3	0	0	20.4	0	65
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	88	101

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	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	(9)	15	1	0	7	0	0	(17)	XXX
2. 2012	5,953	331	5,622	4,621	2,133	54	29	50	0	0	2,563	XXX
3. 2013	8,286	252	8,034	5,597	3,035	70	48	50	0	126	2,635	XXX
4. 2014	8,668	105	8,563	3,225	898	53	41	50	1	0	2,387	XXX
5. 2015	7,842	(2)	7,843	2,104	4	28	0	50	0	6	2,178	XXX
6. 2016	7,254	0	7,254	4,146	561	52	16	50	0	62	3,672	XXX
7. 2017	5,745	7	5,738	3,055	794	16	3	42	0	0	2,316	XXX
8. 2018	5,952	0	5,951	810	143	5	2	33	0	0	702	XXX
9. 2019	8,234	0	8,233	7,203	1,330	67	13	24	0	0	5,952	XXX
10. 2020	13,896	0	13,896	3,767	807	25	0	16	0	0	3,001	XXX
11. 2021	15,720	0	15,720	1,569	0	9	0	8	0	0	1,585	XXX
12. Totals	XXX	XXX	XXX	36,089	9,721	380	152	381	1	195	26,975	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	846	0	1,027	246	0	0	240	15	17	0	0	1,869	XXX
2. 2012	0	0	59	47	0	0	7	6	17	0	0	30	XXX
3. 2013	58	58	16	15	20	20	1	1	17	0	0	18	XXX
4. 2014	0	0	76	15	0	0	3	1	17	0	0	80	XXX
5. 2015	0	0	4	0	0	0	0	0	17	0	0	21	XXX
6. 2016	71	0	44	5	3	0	1	0	17	0	0	132	XXX
7. 2017	57	7	31	(61)	0	0	0	(1)	17	0	0	159	XXX
8. 2018	0	0	288	(85)	15	5	0	(27)	17	0	0	428	XXX
9. 2019	1,908	884	224	1,191	65	(35)	11	67	17	0	0	117	XXX
10. 2020	2,538	775	259	(25)	20	4	2	0	17	0	0	2,082	XXX
11. 2021	2,270	92	1,240	288	58	3	7	(3)	(8)	0	0	3,188	XXX
12. Totals	7,748	1,816	3,268	1,636	181	(4)	272	59	164	0	0	8,125	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,627	242
2. 2012	4,809	2,216	2,593	80.8	668.9	46.1	0	0	20.4	12	18
3. 2013	5,829	3,177	2,652	70.3	1,261.3	33.0	0	0	20.4	0	17
4. 2014	3,424	957	2,467	39.5	909.2	28.8	0	0	20.4	61	19
5. 2015	2,204	4	2,200	28.1	(217.9)	28.0	0	0	20.4	4	17
6. 2016	4,385	581	3,803	60.4	501,683.8	52.4	0	0	20.4	110	21
7. 2017	3,219	743	2,476	56.0	10,199.2	43.1	0	0	20.4	141	18
8. 2018	1,168	38	1,130	19.6	8,362.9	19.0	0	0	20.4	373	55
9. 2019	9,519	3,450	6,069	115.6	1,459,552.2	73.7	0	0	20.4	56	62
10. 2020	6,644	1,561	5,083	47.8	0.0	36.6	0	0	20.4	2,047	35
11. 2021	5,153	379	4,774	32.8	0.0	30.4	0	0	20.4	3,131	57
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	7,564	561

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	5,406	840	564	35	12	0	0	5,107	XXX
2. 2012	5,550	809	4,740	642	642	298	298	144	0	0	144	XXX
3. 2013	3,978	614	3,364	60	60	8	7	197	0	0	198	XXX
4. 2014	4,029	471	3,558	2,213	196	20	23	137	0	0	2,151	XXX
5. 2015	3,471	23	3,449	7,283	0	4	0	157	0	0	7,444	XXX
6. 2016	2,581	34	2,546	1,546	0	1	0	126	0	0	1,673	XXX
7. 2017	3,370	43	3,327	0	0	0	0	93	0	0	93	XXX
8. 2018	2,930	37	2,893	0	0	0	0	71	0	0	71	XXX
9. 2019	2,758	41	2,717	5,090	0	0	0	72	0	0	5,163	XXX
10. 2020	2,500	28	2,472	3,054	0	0	0	127	0	0	3,181	XXX
11. 2021	2,803	78	2,725	0	0	0	0	30	0	0	30	XXX
12. Totals	XXX	XXX	XXX	25,293	1,737	895	363	1,167	0	0	25,255	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	39,564	6,801	24,599	2,598	176	170	455	242	270	0	0	55,253	XXX
2. 2012	258	258	203	206	12	12	18	27	190	0	0	179	XXX
3. 2013	0	137	1,326	212	68	7	60	21	164	0	0	1,241	XXX
4. 2014	241	241	183	199	12	12	18	18	190	0	0	175	XXX
5. 2015	0	0	252	0	0	0	4	0	190	0	0	446	XXX
6. 2016	0	0	746	0	0	0	1	0	185	0	0	931	XXX
7. 2017	0	0	1,737	0	0	0	52	0	190	0	0	1,979	XXX
8. 2018	0	0	1,914	0	0	0	86	0	190	0	0	2,190	XXX
9. 2019	0	0	196	0	16	0	46	0	185	0	0	443	XXX
10. 2020	0	0	3,270	0	0	0	12	0	139	0	0	3,420	XXX
11. 2021	0	0	1,456	17	0	0	128	1	73	0	0	1,638	XXX
12. Totals	40,063	7,436	35,882	3,232	285	201	879	309	1,965	0	0	67,896	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	54,764	489
2. 2012	1,765	1,442	324	31.8	178.2	6.8	0	0	20.4	(2)	181
3. 2013	1,883	443	1,440	47.3	72.1	42.8	0	0	20.4	977	264
4. 2014	3,016	690	2,326	74.8	146.4	65.4	0	0	20.4	(16)	191
5. 2015	7,890	0	7,890	227.3	0.0	228.8	0	0	20.4	252	194
6. 2016	2,604	0	2,604	100.9	0.0	102.3	0	0	20.4	746	185
7. 2017	2,072	0	2,072	61.5	0.0	62.3	0	0	20.4	1,737	241
8. 2018	2,261	0	2,261	77.2	0.0	78.1	0	0	20.4	1,914	276
9. 2019	5,605	0	5,605	203.3	0.0	206.3	0	0	20.4	196	246
10. 2020	6,602	0	6,602	264.1	0.0	267.1	0	0	20.4	3,270	151
11. 2021	1,686	18	1,668	60.1	22.9	61.2	0	0	20.4	1,438	200
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	65,277	2,619

SCHEDULE P - PART 1P - REINSURANCE - NONPROPORTIONAL ASSUMED FINANCIAL LINES

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX
2. 2012	464	0	464	0	0	0	0	2	0	0	2	XXX
3. 2013	371	0	371	0	0	0	0	2	0	0	2	XXX
4. 2014	329	0	329	0	0	0	0	2	0	0	2	XXX
5. 2015	358	0	358	0	0	0	0	2	0	0	2	XXX
6. 2016	346	0	346	0	0	0	0	2	0	0	2	XXX
7. 2017	330	0	330	0	0	0	0	1	0	0	1	XXX
8. 2018	325	0	325	0	0	0	0	1	0	0	1	XXX
9. 2019	312	0	312	0	0	0	0	1	0	0	1	XXX
10. 2020	299	0	299	0	0	0	0	1	0	0	1	XXX
11. 2021	293	0	293	0	0	0	0	0	0	0	0	XXX
12. Totals	XXX	XXX	XXX	0	0	0	0	13	0	0	13	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	166	0	267	83	0	0	23	0	8	0	0	383	XXX
2. 2012	0	0	0	0	0	0	0	0	8	0	0	8	XXX
3. 2013	0	0	0	0	0	0	0	0	8	0	0	8	XXX
4. 2014	0	0	0	0	0	0	0	0	8	0	0	8	XXX
5. 2015	0	0	0	0	0	0	0	0	8	0	0	8	XXX
6. 2016	0	0	39	0	0	0	3	0	8	0	0	50	XXX
7. 2017	0	0	39	0	0	0	2	0	8	0	0	49	XXX
8. 2018	0	0	131	0	0	0	3	0	8	0	0	142	XXX
9. 2019	0	0	130	0	0	0	2	0	8	0	0	141	XXX
10. 2020	0	0	122	0	0	0	3	0	8	0	0	133	XXX
11. 2021	0	0	121	0	0	0	3	0	0	0	0	124	XXX
12. Totals	166	0	850	83	0	0	39	0	82	0	0	1,054	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	351	32
2. 2012	10	0	10	2.2	0.0	2.2	0	0	20.4	0	8
3. 2013	10	0	10	2.7	0.0	2.7	0	0	20.4	0	8
4. 2014	10	0	10	3.0	0.0	3.0	0	0	20.4	0	8
5. 2015	10	0	10	2.8	0.0	2.8	0	0	20.4	0	8
6. 2016	52	0	52	15.1	0.0	15.1	0	0	20.4	39	11
7. 2017	50	0	50	15.1	0.0	15.1	0	0	20.4	39	10
8. 2018	143	0	143	44.0	0.0	44.0	0	0	20.4	131	11
9. 2019	141	0	141	45.4	0.0	45.4	0	0	20.4	130	10
10. 2020	134	0	134	44.8	0.0	44.8	0	0	20.4	122	11
11. 2021	124	0	124	42.4	0.0	42.4	0	0	20.4	121	3
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	933	121

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	8,563	2,017	11,645	1,263	7,211	5	0	24,134	XXX
2. 2012	27,084	195	26,889	16,367	1,749	7,845	172	3,382	1	1	25,672	699
3. 2013	25,704	247	25,457	17,287	2,608	4,673	267	3,363	2	59	22,445	306
4. 2014	29,288	208	29,080	12,431	1,563	3,287	174	3,268	4	0	17,244	293
5. 2015	28,945	195	28,750	5,508	394	3,546	215	2,944	4	2	11,385	243
6. 2016	26,484	227	26,257	4,758	142	2,474	140	1,543	1	0	8,491	212
7. 2017	27,333	64	27,269	5,048	107	2,402	21	1,508	1	10	8,829	220
8. 2018	28,676	58	28,618	3,159	5	2,055	6	1,236	2	0	6,436	191
9. 2019	29,903	91	29,812	2,339	30	1,388	2	1,239	2	1	4,931	170
10. 2020	26,976	73	26,903	718	0	330	9	922	0	0	1,962	138
11. 2021	26,615	77	26,537	258	1	88	1	739	0	4	1,082	113
12. Totals	XXX	XXX	XXX	76,434	8,616	39,731	2,271	27,354	23	77	132,611	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	16,222	3,589	56,450	9,117	21,484	2,232	69,247	3,579	27,969	37	0	172,819	62,714
2. 2012	345	3	1,049	79	192	0	311	14	168	0	0	1,969	10
3. 2013	499	84	1,744	150	103	17	544	12	148	0	0	2,774	7
4. 2014	632	51	2,350	305	152	0	695	32	108	0	0	3,549	8
5. 2015	940	187	2,005	30	369	46	820	13	165	0	0	4,022	6
6. 2016	1,394	20	3,918	7	392	4	1,632	4	141	0	0	7,442	12
7. 2017	1,801	1	7,517	2	870	1	2,767	1	967	0	0	13,916	45
8. 2018	3,227	16	7,701	16	859	6	3,255	6	659	0	0	15,658	28
9. 2019	3,401	20	10,522	7	1,002	9	4,916	1	419	0	0	20,224	18
10. 2020	1,787	335	16,098	53	330	7	7,474	14	556	1	0	25,835	46
11. 2021	1,163	6	23,423	36	154	4	8,757	2	2,099	0	0	35,548	37
12. Totals	31,413	4,311	132,777	9,801	25,906	2,325	100,419	3,679	33,398	39	0	303,756	62,931

	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	59,967	112,852
2. 2012	29,659	2,018	27,641	109.5	1,032.5	102.8	0	0	20.4	1,312	657
3. 2013	28,359	3,140	25,219	110.3	1,273.6	99.1	0	0	20.4	2,009	764
4. 2014	22,923	2,130	20,793	78.3	1,025.6	71.5	0	0	20.4	2,626	923
5. 2015	16,295	889	15,407	56.3	454.9	53.6	0	0	20.4	2,728	1,294
6. 2016	16,252	318	15,934	61.4	140.0	60.7	0	0	20.4	5,285	2,158
7. 2017	22,880	135	22,745	83.7	211.8	83.4	0	0	20.4	9,315	4,601
8. 2018	22,152	58	22,094	77.2	100.0	77.2	0	0	20.4	10,897	4,761
9. 2019	25,226	71	25,155	84.4	78.2	84.4	0	0	20.4	13,896	6,327
10. 2020	28,215	419	27,797	104.6	572.8	103.3	0	0	20.4	17,497	8,338
11. 2021	36,680	50	36,630	137.8	64.7	138.0	0	0	20.4	24,545	11,004
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	150,077	153,679

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	0	3	0	5	3	0	0	(5)	XXX
2. 2012	4,993	826	4,168	240	0	260	0	86	0	0	586	5
3. 2013	5,342	524	4,818	757	0	550	2	97	0	0	1,401	6
4. 2014	5,319	278	5,041	1,232	259	406	80	87	0	0	1,386	3
5. 2015	5,482	327	5,155	1,399	0	519	0	73	0	0	1,991	2
6. 2016	5,560	280	5,279	406	0	310	0	84	0	0	799	0
7. 2017	5,458	189	5,269	129	0	358	0	55	0	0	542	1
8. 2018	5,216	159	5,057	360	0	247	0	36	0	0	643	1
9. 2019	5,152	114	5,039	299	0	143	0	66	0	0	508	4
10. 2020	5,520	40	5,479	56	0	7	0	40	0	0	103	0
11. 2021	6,022	47	5,975	103	0	1	0	40	0	0	144	2
12. Totals	XXX	XXX	XXX	4,980	262	2,799	87	666	0	0	8,097	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	0	0	1,233	98	0	0	585	38	79	0	0	1,761	2
2. 2012	0	0	11	0	0	0	10	0	15	0	0	36	0
3. 2013	5	0	18	0	20	0	23	0	15	0	0	82	0
4. 2014	174	0	42	2	19	0	22	7	15	0	0	262	0
5. 2015	0	0	39	0	22	0	45	0	67	0	0	173	1
6. 2016	82	0	88	3	147	0	75	5	41	0	0	424	0
7. 2017	58	0	354	0	93	0	367	0	28	0	0	900	0
8. 2018	(2)	0	329	0	12	0	400	0	15	0	0	754	0
9. 2019	13	0	473	0	19	0	647	0	67	0	0	1,219	1
10. 2020	1	0	1,292	30	2	0	1,313	2	15	0	0	2,590	0
11. 2021	500	0	751	32	82	0	1,429	0	(199)	0	0	2,533	2
12. Totals	830	0	4,630	165	416	0	4,917	53	159	0	0	10,734	6

	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	1,135	626
2. 2012	622	0	622	12.5	0.0	14.9	0	0	20.4	11	25
3. 2013	1,485	2	1,483	27.8	0.3	30.8	0	0	20.4	24	58
4. 2014	1,997	349	1,648	37.5	125.8	32.7	0	0	20.4	213	49
5. 2015	2,164	0	2,164	39.5	0.0	42.0	0	0	20.4	39	134
6. 2016	1,232	8	1,224	22.2	2.8	23.2	0	0	20.4	167	257
7. 2017	1,441	0	1,441	26.4	0.0	27.4	0	0	20.4	412	488
8. 2018	1,397	0	1,397	26.8	0.0	27.6	0	0	20.4	327	427
9. 2019	1,727	0	1,727	33.5	0.0	34.3	0	0	20.4	486	733
10. 2020	2,726	33	2,693	49.4	81.2	49.1	0	0	20.4	1,262	1,328
11. 2021	2,708	32	2,676	45.0	66.6	44.8	0	0	20.4	1,220	1,313
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	5,295	5,439

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		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX
2. 2020	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2021	0	0	0	0	0	0	0	0	0	0	0	XXX
4. Totals	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	0	0	0	0	0	0	0	0	0	0	0	0	0
2. 2020	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2021	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. 2020	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
3. 2021	0	0	0	0.0	0.0	0.0	0	0	20.4	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 (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2020												
3. 2021												
4. Totals	XXX	XXX	XXX									XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2020													
3. 2021													
4. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2020											
3. 2021											
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior	80,355	61,430	58,578	55,853	54,986	55,306	53,936	54,814	54,759	54,909	150	95
2. 2012	451,422	434,605	428,970	426,596	426,816	427,146	425,888	425,587	425,756	425,978	222	392
3. 2013	XXX	318,802	299,159	291,732	293,643	293,608	293,405	292,923	292,816	292,872	57	(50)
4. 2014	XXX	XXX	325,349	310,812	311,561	312,314	311,054	309,328	309,706	309,505	(201)	177
5. 2015	XXX	XXX	XXX	306,668	308,783	310,079	308,640	306,862	306,871	307,120	250	259
6. 2016	XXX	XXX	XXX	XXX	332,642	331,665	327,343	324,208	323,241	322,205	(1,035)	(2,002)
7. 2017	XXX	XXX	XXX	XXX	XXX	504,977	509,809	510,355	469,221	466,674	(2,547)	(43,681)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	554,014	549,452	509,380	498,393	(10,988)	(51,060)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	491,715	501,310	499,438	(1,872)	7,723
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	638,330	628,054	(10,276)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	726,374	XXX	XXX
										12. Totals	(26,239)	(88,149)

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

1. Prior	229,265	227,124	231,060	231,162	230,454	230,873	234,236	234,679	234,801	234,728	(73)	49
2. 2012	308,099	314,175	313,412	309,759	308,908	309,353	309,464	308,984	308,853	308,978	125	(6)
3. 2013	XXX	278,025	279,268	269,905	268,661	267,468	266,753	266,060	266,174	266,245	71	186
4. 2014	XXX	XXX	257,226	253,846	252,432	252,860	251,704	250,992	250,711	250,622	(89)	(370)
5. 2015	XXX	XXX	XXX	277,796	291,820	290,240	287,430	287,059	287,110	287,435	325	376
6. 2016	XXX	XXX	XXX	XXX	356,714	359,562	356,387	352,625	351,100	351,585	485	(1,040)
7. 2017	XXX	XXX	XXX	XXX	XXX	419,335	410,416	403,678	401,022	399,663	(1,360)	(4,015)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	420,755	419,681	414,089	411,574	(2,515)	(8,107)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	427,598	429,278	424,652	(4,626)	(2,946)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	355,512	350,257	(5,255)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	446,766	XXX	XXX
										12. Totals	(12,911)	(15,873)

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

1. Prior	287,340	285,022	280,020	278,329	263,455	263,967	263,282	259,721	258,108	257,051	(1,057)	(2,670)
2. 2012	199,871	211,426	207,975	209,664	213,393	212,892	214,361	214,428	214,850	214,147	(703)	(280)
3. 2013	XXX	196,086	195,401	196,754	198,674	203,107	205,550	207,606	207,769	207,235	(533)	(371)
4. 2014	XXX	XXX	184,321	183,778	185,392	188,155	193,192	195,166	196,418	195,909	(509)	743
5. 2015	XXX	XXX	XXX	186,773	189,298	194,077	204,828	215,853	217,358	217,576	219	1,723
6. 2016	XXX	XXX	XXX	XXX	200,633	206,063	217,510	235,103	239,236	239,440	204	4,337
7. 2017	XXX	XXX	XXX	XXX	XXX	221,292	243,003	248,101	255,698	258,734	3,036	10,633
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	266,149	272,339	293,389	297,762	4,373	25,423
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	294,405	330,709	337,375	6,666	42,969
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	293,367	284,988	(8,379)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	283,812	XXX	XXX
										12. Totals	3,316	82,506

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

1. Prior	2,489,497	2,470,304	2,467,338	2,430,289	2,388,163	2,352,942	2,310,496	2,294,876	2,290,538	2,285,363	(5,175)	(9,513)
2. 2012	517,436	519,136	520,328	521,196	518,815	520,812	513,375	506,994	504,927	504,348	(579)	(2,646)
3. 2013	XXX	547,143	545,106	543,715	536,955	527,986	519,893	506,298	499,058	495,372	(3,685)	(10,926)
4. 2014	XXX	XXX	553,133	551,892	549,348	534,279	524,604	515,146	506,081	501,951	(4,130)	(13,196)
5. 2015	XXX	XXX	XXX	571,406	558,322	539,707	525,890	507,576	487,698	476,062	(11,636)	(31,514)
6. 2016	XXX	XXX	XXX	XXX	594,541	579,029	553,691	530,854	509,582	494,425	(15,157)	(36,429)
7. 2017	XXX	XXX	XXX	XXX	XXX	591,039	570,714	549,229	528,137	518,156	(9,981)	(31,074)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	583,123	569,201	552,716	532,907	(19,810)	(36,294)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	567,874	574,446	568,726	(5,719)	852
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	541,727	534,298	(7,429)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	499,253	XXX	XXX
										12. Totals	(83,301)	(170,739)

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior	447,985	459,896	466,440	469,239	463,645	466,833	459,393	450,892	456,179	458,094	1,915	7,201
2. 2012	370,346	370,557	375,022	371,848	371,739	367,523	365,959	364,900	364,498	363,768	(730)	(1,133)
3. 2013	XXX	317,186	319,981	319,899	317,936	314,207	315,937	315,838	315,706	314,406	(1,301)	(1,432)
4. 2014	XXX	XXX	325,419	319,289	318,901	317,427	319,853	320,889	320,990	319,811	(1,179)	(1,078)
5. 2015	XXX	XXX	XXX	308,478	321,475	315,095	315,348	317,202	314,643	312,633	(2,010)	(4,569)
6. 2016	XXX	XXX	XXX	XXX	324,932	316,663	311,359	309,729	311,888	308,758	(3,130)	(971)
7. 2017	XXX	XXX	XXX	XXX	XXX	348,892	361,928	367,876	366,200	369,713	3,513	1,837
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	383,804	410,107	406,329	410,075	3,746	(32)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	388,764	401,958	404,665	2,707	15,901
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	413,997	413,012	(985)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	427,052	XXX	XXX
										12. Totals	2,547	15,725

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

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior	5,825	5,193	6,429	6,045	6,045	4,312	5,137	5,078	4,142	4,143	0	(935)
2. 2012	(1)	(1)	(1)	(1)	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1)	(1)	0	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	0	(935)

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

1. Prior	15,513	15,900	14,264	13,454	12,451	10,376	11,371	10,883	7,335	7,311	(24)	(3,572)
2. 2012	14	14	14	14	65	65	61	61	2,763	2,993	230	2,933
3. 2013	XXX	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	(1)	(1)	(1)	(1)	(1)	(1)	(1)	0	0
6. 2016	XXX	XXX	XXX	XXX	(1)	(1)	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	(1)	(1)	(1)	(1)	(1)	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	205	(640)

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

1. Prior	30,896	33,603	32,101	32,045	33,234	34,917	32,977	31,827	28,814	29,707	893	(2,120)
2. 2012	60,694	58,109	56,886	56,104	56,516	55,053	53,542	53,320	53,301	53,321	20	1
3. 2013	XXX	37,295	33,653	33,083	33,347	33,190	33,141	32,709	32,598	32,561	(37)	(148)
4. 2014	XXX	XXX	35,608	36,307	36,833	37,761	38,985	38,396	39,163	38,629	(534)	233
5. 2015	XXX	XXX	XXX	34,747	32,411	34,060	33,521	34,947	35,248	35,432	184	485
6. 2016	XXX	XXX	XXX	XXX	34,543	31,414	31,192	31,021	31,670	31,156	(514)	135
7. 2017	XXX	XXX	XXX	XXX	XXX	41,242	40,954	41,203	41,586	41,653	67	450
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	39,971	41,567	40,720	41,612	892	46
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,418	40,531	39,118	(1,413)	(300)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	45,585	45,203	(382)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	50,291	XXX	XXX
										12. Totals	(823)	(1,219)

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

1. Prior	1,106,092	1,059,201	1,021,788	1,042,464	1,057,488	1,064,767	1,111,579	1,163,120	1,218,119	1,260,329	42,209	97,208
2. 2012	192,828	189,879	177,526	163,187	160,550	164,109	168,396	170,028	172,190	169,963	(2,228)	(65)
3. 2013	XXX	188,031	189,939	178,773	176,179	174,175	174,245	182,796	182,894	180,792	(2,103)	(2,004)
4. 2014	XXX	XXX	189,510	186,419	183,187	176,689	179,142	192,633	188,814	187,316	(1,497)	(5,317)
5. 2015	XXX	XXX	XXX	191,965	177,797	175,152	185,627	205,569	214,179	213,459	(720)	7,890
6. 2016	XXX	XXX	XXX	XXX	208,140	202,464	208,848	228,151	233,018	233,346	328	5,195
7. 2017	XXX	XXX	XXX	XXX	XXX	216,609	218,018	227,785	234,749	236,407	1,658	8,622
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	244,721	254,891	262,175	269,113	6,938	14,222
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	284,628	290,272	287,844	(2,429)	3,216
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	286,774	276,046	(10,728)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	297,707	XXX	XXX
										12. Totals	31,430	128,968

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

1. Prior	369,346	364,414	350,177	332,633	310,368	302,565	293,173	267,784	269,133	273,473	4,340	5,689
2. 2012	74,492	83,157	85,580	84,780	84,089	82,655	82,998	80,866	78,403	83,446	5,043	2,581
3. 2013	XXX	67,364	76,606	85,395	89,248	98,685	89,627	85,666	82,717	80,451	(2,266)	(5,214)
4. 2014	XXX	XXX	71,039	74,274	75,734	71,999	64,450	61,341	61,046	60,118	(928)	(1,223)
5. 2015	XXX	XXX	XXX	66,182	67,999	64,563	59,751	50,288	54,143	54,027	(116)	3,739
6. 2016	XXX	XXX	XXX	XXX	62,976	67,312	68,949	71,314	70,910	68,269	(2,641)	(3,045)
7. 2017	XXX	XXX	XXX	XXX	XXX	65,000	65,604	68,025	61,575	66,145	4,569	(1,880)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	67,690	71,135	79,028	81,900	2,872	10,766
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	70,728	81,599	87,040	5,440	16,311
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	93,021	92,897	(124)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	89,429	XXX	XXX
										12. Totals	16,191	27,724

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	140,047	120,423	111,099	(9,324)	(28,947)
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	218,983	211,029	(7,954)	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	242,097	XXX	XXX
										4. Totals	(17,278)	(28,947)

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	70,283	19,133	13,257	(5,876)	(57,026)
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	293,436	272,399	(21,038)	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	383,984	XXX	XXX
										4. Totals	(26,913)	(57,026)

SCHEDULE P - PART 2K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,735	17,757	20,840	3,083	(895)
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,957	5,680	724	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,211	XXX	XXX
										4. Totals	3,807	(895)

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,040	429	58	(371)	(982)
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										4. Totals	(371)	(982)

SCHEDULE P - PART 2M - INTERNATIONAL

1. Prior	3,089	1,960	1,922	2,354	2,354	2,318	2,321	2,275	1,943	1,884	(59)	(391)
2. 2012	683	228	443	443	443	312	312	372	358	358	0	(13)
3. 2013	XXX	1,182	460	452	439	337	336	271	270	270	0	0
4. 2014	XXX	XXX	135	135	135	11	11	2	0	0	0	(2)
5. 2015	XXX	XXX	XXX	326	326	184	184	108	101	101	0	(8)
6. 2016	XXX	XXX	XXX	XXX	570	496	496	400	162	162	0	(237)
7. 2017	XXX	XXX	XXX	XXX	XXX	311	211	72	0	0	0	(72)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,041	978	564	564	0	(413)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	393	122	122	0	(271)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	(59)	(1,409)

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior	9,945	9,611	8,294	8,279	8,156	8,157	6,788	6,377	6,572	4,622	(1,949)	(1,754)
2. 2012	2,177	2,257	1,853	2,734	2,734	2,743	2,742	2,531	2,526	2,525	0	(5)
3. 2013	XXX	2,257	2,212	2,654	2,831	2,857	2,796	2,797	2,585	2,585	0	(212)
4. 2014	XXX	XXX	1,308	2,008	2,800	2,832	2,832	2,614	2,412	2,401	(11)	(213)
5. 2015	XXX	XXX	XXX	4,089	2,975	2,572	2,572	2,572	2,133	2,133	0	(439)
6. 2016	XXX	XXX	XXX	XXX	3,254	2,724	2,721	2,684	2,374	3,736	1,362	1,052
7. 2017	XXX	XXX	XXX	XXX	XXX	2,178	2,227	2,228	2,334	2,416	82	188
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	942	688	1,107	1,080	(26)	392
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,949	5,688	6,028	340	1,079
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,026	5,050	24	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,774	XXX	XXX
										12. Totals	(180)	88

SCHEDULE P - PART 2O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	166,275	170,482	136,681	141,745	145,130	153,324	147,030	147,890	147,266	153,440	6,175	5,550
2. 2012	2,102	2,063	2,147	2,157	2,361	2,092	2,075	2,289	2,281	(11)	(2,292)	(2,300)
3. 2013	XXX	5,452	5,350	2,273	2,263	2,291	2,265	2,265	2,247	1,078	(1,169)	(1,187)
4. 2014	XXX	XXX	2,563	2,604	1,535	1,473	2,110	2,090	2,056	1,999	(57)	(91)
5. 2015	XXX	XXX	XXX	2,228	5,893	6,707	7,521	7,559	7,559	7,543	(16)	(16)
6. 2016	XXX	XXX	XXX	XXX	2,101	2,101	868	2,294	2,294	2,294	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	2,190	1,789	1,789	1,789	1,789	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	2,000	2,000	2,000	2,000	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,348	5,348	5,348	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,777	6,335	2,559	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,565	XXX	XXX
										12. Totals	5,199	1,957

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

1. Prior	3,164	3,774	4,182	4,182	4,019	4,019	3,645	3,302	2,987	2,376	(611)	(926)
2. 2012	294	294	294	294	0	0	0	0	0	0	0	0
3. 2013	XXX	287	287	287	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	269	269	269	218	96	96	96	0	(96)	(96)
5. 2015	XXX	XXX	XXX	200	200	98	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	164	164	42	42	42	42	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	142	40	40	40	40	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	134	134	134	134	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	132	132	132	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	125	125	0	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	124	XXX	XXX
										12. Totals	(707)	(1,021)

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021	11 One Year	12 Two Year
1. Prior	381,053	392,339	325,764	322,377	327,099	341,989	361,200	381,261	391,704	408,091	16,387	26,829
2. 2012	15,908	17,893	18,616	27,027	26,246	25,047	25,216	25,045	24,356	24,092	(264)	(953)
3. 2013	XXX	16,610	17,540	20,492	20,893	19,377	21,216	21,738	21,750	21,710	(40)	(28)
4. 2014	XXX	XXX	16,421	18,269	20,032	19,160	20,771	18,963	17,505	17,421	(83)	(1,542)
5. 2015	XXX	XXX	XXX	18,874	17,722	17,268	17,234	16,773	14,693	12,303	(2,390)	(4,470)
6. 2016	XXX	XXX	XXX	XXX	15,300	18,376	16,753	19,031	17,885	14,251	(3,634)	(4,780)
7. 2017	XXX	XXX	XXX	XXX	XXX	19,195	19,306	21,782	21,900	20,272	(1,628)	(1,510)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	17,379	17,276	17,587	20,201	2,615	2,925
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,623	18,487	23,499	5,012	4,876
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,148	26,320	8,172	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33,792	XXX	XXX
										12. Totals	24,147	21,348

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

1. Prior	6,736	6,188	8,207	7,853	10,286	11,089	11,040	8,554	8,811	8,898	87	344
2. 2012	1,768	1,954	1,869	1,767	1,618	1,485	1,496	637	644	521	(123)	(115)
3. 2013	XXX	1,875	2,103	2,052	1,953	1,867	1,909	1,427	1,396	1,372	(24)	(55)
4. 2014	XXX	XXX	1,973	1,961	2,518	1,979	1,351	1,429	1,492	1,545	53	116
5. 2015	XXX	XXX	XXX	2,156	2,314	2,297	1,000	1,805	2,062	2,024	(38)	219
6. 2016	XXX	XXX	XXX	XXX	2,283	2,443	2,593	1,544	1,434	1,099	(335)	(445)
7. 2017	XXX	XXX	XXX	XXX	XXX	2,496	2,710	1,810	1,522	1,358	(164)	(452)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	2,390	2,362	2,092	1,346	(747)	(1,016)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,388	2,312	1,593	(719)	(795)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,774	2,638	(136)	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,835	XXX	XXX
										12. Totals	(2,146)	(2,201)

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										4. Totals		

NONE

SCHEDULE P - PART 2T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										4. Totals		

NONE

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 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021		
1. Prior	000	28,156	39,697	46,213	50,222	52,343	51,961	53,789	53,980	54,011	0	0
2. 2012	317,809	400,832	414,724	420,915	424,232	425,881	424,884	425,091	425,217	425,766	51,045	2,928
3. 2013	XXX	212,131	270,524	280,791	286,936	290,301	291,234	292,004	292,290	292,561	29,351	1,999
4. 2014	XXX	XXX	224,355	285,222	299,118	304,706	306,527	307,787	308,574	308,713	29,880	1,898
5. 2015	XXX	XXX	XXX	210,383	281,711	295,337	301,697	303,957	305,262	305,943	28,412	1,934
6. 2016	XXX	XXX	XXX	XXX	224,982	297,656	311,432	316,828	319,139	319,950	28,525	1,805
7. 2017	XXX	XXX	XXX	XXX	XXX	319,547	446,617	476,678	451,058	453,915	33,502	1,865
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	353,170	489,234	481,162	479,235	37,034	1,979
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	343,790	463,347	483,520	35,582	1,940
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	425,538	562,644	42,401	2,346
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	487,376	36,328	2,653

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

1. Prior	000	99,460	143,919	167,619	180,105	185,939	191,506	193,681	195,875	197,835	0	0
2. 2012	125,278	219,544	261,026	285,674	298,602	304,850	307,182	308,087	308,362	308,538	42,593	8,522
3. 2013	XXX	110,933	185,074	222,663	246,857	258,351	262,791	264,506	265,527	265,798	36,502	7,153
4. 2014	XXX	XXX	95,809	168,196	208,622	231,958	243,204	247,961	249,145	250,086	32,879	6,356
5. 2015	XXX	XXX	XXX	108,997	196,080	240,083	265,039	278,060	282,714	285,079	36,272	4,713
6. 2016	XXX	XXX	XXX	XXX	126,503	241,119	295,073	325,313	339,242	345,424	42,091	6,228
7. 2017	XXX	XXX	XXX	XXX	XXX	143,912	273,026	336,472	368,748	384,004	45,830	7,561
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	147,565	281,665	342,838	375,327	44,107	7,159
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	149,007	285,796	348,537	40,878	7,349
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	114,875	220,733	26,395	5,042
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	138,379	18,748	4,378

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

1. Prior	000	109,789	171,226	207,577	226,736	235,284	240,022	243,929	245,899	246,718	0	0
2. 2012	41,675	95,386	137,673	173,648	194,306	202,892	207,821	209,991	210,910	211,460	12,457	9,172
3. 2013	XXX	40,107	85,447	128,830	160,822	184,512	195,647	202,056	203,064	203,579	11,497	8,641
4. 2014	XXX	XXX	33,837	74,594	116,735	151,249	174,469	185,743	188,466	191,214	10,538	8,392
5. 2015	XXX	XXX	XXX	36,828	83,622	132,658	168,877	194,462	204,795	210,291	10,443	8,760
6. 2016	XXX	XXX	XXX	XXX	35,346	87,842	138,674	185,927	208,189	219,991	10,804	9,694
7. 2017	XXX	XXX	XXX	XXX	XXX	38,516	94,717	153,207	194,802	222,755	10,501	9,777
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	44,676	108,034	172,749	223,680	10,712	10,106
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	45,673	121,306	191,064	10,094	9,898
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,876	84,286	6,197	6,320
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,932	3,917	4,877

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

1. Prior	000	218,886	381,343	510,840	621,543	720,588	806,014	880,322	941,821	995,713	0	0
2. 2012	93,912	201,043	260,848	298,589	328,740	348,300	361,260	371,096	378,078	383,375	27,412	3,043
3. 2013	XXX	98,391	207,170	268,241	306,706	330,812	347,597	359,593	368,453	374,669	27,277	3,093
4. 2014	XXX	XXX	98,132	205,243	266,374	304,296	327,233	343,740	354,863	363,073	26,886	3,053
5. 2015	XXX	XXX	XXX	92,763	194,222	250,851	284,513	306,239	318,895	329,544	26,784	3,108
6. 2016	XXX	XXX	XXX	XXX	90,666	189,568	242,481	275,901	296,594	310,667	26,186	3,021
7. 2017	XXX	XXX	XXX	XXX	XXX	92,253	191,407	247,907	282,197	304,311	23,845	3,046
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	93,953	197,626	251,588	286,254	23,485	3,139
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	99,259	202,879	261,893	22,334	3,045
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	82,331	169,240	15,149	4,004
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	90,416	9,966	2,120

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000	136,269	228,132	285,338	318,247	340,805	360,783	382,032	391,873	399,489	0	0
2. 2012	151,787	242,128	277,724	311,336	333,429	344,300	349,925	354,872	356,291	357,334	11,593	8,525
3. 2013	XXX	123,003	191,689	228,350	255,981	277,461	290,418	298,923	302,160	304,410	8,875	7,249
4. 2014	XXX	XXX	119,475	184,458	224,414	259,203	283,601	296,787	303,290	306,875	8,274	6,881
5. 2015	XXX	XXX	XXX	114,497	189,530	224,126	256,993	276,634	285,567	292,935	7,420	6,435
6. 2016	XXX	XXX	XXX	XXX	108,950	181,174	217,795	246,899	266,020	278,791	6,824	6,190
7. 2017	XXX	XXX	XXX	XXX	XXX	127,105	218,497	255,466	288,350	317,438	6,856	6,434
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	147,977	247,475	287,813	321,119	6,721	6,060
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	129,293	222,803	269,130	6,052	5,766
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	145,884	222,061	5,218	6,986
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	141,627	3,620	3,772

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

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021		
1. Prior	000	1,450	1,664	2,568	2,620	2,853	3,075	3,619	3,699	3,760	0	0
2. 2012	0	0	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	3	3	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
11. 2021	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	1,632	2,258	2,237	2,486	3,238	3,338	3,756	4,090	4,090	0	0
2. 2012	0	0	0	0	51	51	52	52	52	368	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
11. 2021	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	8,002	12,523	15,327	17,053	19,505	20,203	20,662	20,817	21,208	XXX	XXX
2. 2012	19,299	46,323	49,472	51,818	52,715	52,976	53,094	53,050	53,090	53,111	XXX	XXX
3. 2013	XXX	16,132	24,929	27,904	30,452	31,887	32,153	32,275	32,347	32,378	XXX	XXX
4. 2014	XXX	XXX	15,389	26,065	31,990	35,114	37,352	37,784	37,751	37,860	XXX	XXX
5. 2015	XXX	XXX	XXX	15,833	24,832	29,025	30,432	33,091	33,394	34,196	XXX	XXX
6. 2016	XXX	XXX	XXX	XXX	14,938	23,897	26,770	28,793	29,263	29,585	XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX	19,988	31,660	35,886	38,208	39,399	XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	19,615	29,841	33,455	35,452	XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,027	29,293	31,481	XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,071	33,167	XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,354	XXX	XXX

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

1. Prior	000	142,549	262,784	354,782	522,630	592,003	664,483	719,197	762,589	809,928	0	0
2. 2012	6,326	30,285	58,509	92,659	110,314	130,969	141,980	151,769	155,088	155,729	1,678	2,738
3. 2013	XXX	7,858	34,660	72,244	96,885	122,152	140,516	154,715	158,248	161,083	1,652	2,658
4. 2014	XXX	XXX	7,756	30,840	61,766	98,918	122,813	145,605	155,511	160,510	1,458	2,814
5. 2015	XXX	XXX	XXX	8,277	28,401	69,087	114,061	150,387	168,030	177,600	1,444	2,673
6. 2016	XXX	XXX	XXX	XXX	7,595	41,159	87,954	132,742	155,648	176,018	1,321	2,495
7. 2017	XXX	XXX	XXX	XXX	XXX	8,614	38,432	79,834	113,499	148,155	1,235	2,261
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	8,223	41,124	91,577	144,510	1,157	2,229
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,834	48,192	97,859	1,068	1,929
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,854	45,586	743	1,097
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,707	381	761

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

1. Prior	000	65,691	117,240	173,533	201,425	217,389	228,146	238,690	242,181	244,725	0	0
2. 2012	3,678	13,107	22,630	35,506	41,983	47,667	49,318	52,522	53,745	60,351	362	73
3. 2013	XXX	2,652	15,042	24,329	40,590	49,483	55,362	58,441	60,533	64,593	343	60
4. 2014	XXX	XXX	2,731	12,831	23,417	36,022	45,846	53,323	55,368	56,028	329	55
5. 2015	XXX	XXX	XXX	3,697	12,811	24,552	36,422	40,215	42,037	48,246	292	61
6. 2016	XXX	XXX	XXX	XXX	1,872	12,542	21,694	34,228	45,357	57,550	297	67
7. 2017	XXX	XXX	XXX	XXX	XXX	2,398	10,605	21,628	33,854	44,255	287	80
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	3,337	14,463	27,435	42,787	274	79
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,275	15,778	32,146	254	78
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,956	21,301	181	63
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,532	57	33

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

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021		
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	83,327	96,078	XXX	XXX
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	127,565	184,258	XXX	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	141,271	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	13,213	11,725	0	0
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	258,995	269,945	128,628	12,203
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	339,251	125,567	9,878

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	4,251	6,248	XXX	XXX
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	827	2,016	XXX	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	760	XXX	XXX

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	2	0	XXX	XXX
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

1. Prior	000	412	869	1,656	1,718	1,766	1,717	1,777	1,782	1,792	XXX	XXX
2. 2012	153	153	211	267	288	329	339	358	358	358	XXX	XXX
3. 2013	XXX	0	57	71	269	269	269	270	270	270	XXX	XXX
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0	XXX	XXX
5. 2015	XXX	XXX	XXX	0	0	81	101	101	101	101	XXX	XXX
6. 2016	XXX	XXX	XXX	XXX	38	57	101	162	162	162	XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	564	564	564	XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	122	122	122	XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3N - REINSURANCE
NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021		
1. Prior	000	523	1,510	1,890	1,894	1,917	1,967	2,045	2,794	2,770	XXX	XXX
2. 2012	675	1,564	2,345	2,505	2,505	2,505	2,508	2,508	2,509	2,512	XXX	XXX
3. 2013	XXX	493	1,474	2,079	2,182	2,376	2,583	2,584	2,584	2,584	XXX	XXX
4. 2014	XXX	XXX	633	1,364	2,121	2,266	2,247	2,372	2,339	2,339	XXX	XXX
5. 2015	XXX	XXX	XXX	1,029	1,688	2,070	2,080	2,129	2,129	2,129	XXX	XXX
6. 2016	XXX	XXX	XXX	XXX	678	1,340	1,710	2,119	2,633	3,621	XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX	636	1,198	1,950	2,257	2,274	XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	88	463	615	669	XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,382	4,619	5,928	XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,365	2,985	XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,577	XXX	XXX

SCHEDULE P - PART 3O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	000	15,547	37,011	49,881	59,552	73,463	81,074	88,085	93,362	98,457	XXX	XXX
2. 2012	0	0	0	0	0	0	0	0	0	0	XXX	XXX
3. 2013	XXX	0	0	0	0	0	1	1	1	1	XXX	XXX
4. 2014	XXX	XXX	0	0	(10)	(21)	2,014	2,014	2,014	2,014	XXX	XXX
5. 2015	XXX	XXX	XXX	0	10	5,111	5,882	7,240	7,287	7,287	XXX	XXX
6. 2016	XXX	XXX	XXX	XXX	0	0	1	1	752	1,547	XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	5,090	5,090	XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	3,054	XXX	XXX
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3P - REINSURANCE
NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	000	575	1,910	2,105	2,125	1,945	1,948	1,948	2,002	2,002	XXX	XXX
2. 2012	0	0	0	0	0	0	0	0	0	0	XXX	XXX
3. 2013	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0	XXX	XXX
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0	XXX	XXX
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0	XXX	XXX
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	XXX	XXX
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX	XXX
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
11. 2021	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		
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021		
1. Prior	000	44,067	82,551	121,962	150,819	177,524	197,322	231,431	246,277	263,204	0	0
2. 2012	612	2,577	6,518	12,257	15,971	18,069	19,730	21,109	21,947	22,291	261	428
3. 2013	XXX	288	2,456	5,498	10,513	13,506	16,930	17,779	18,669	19,084	107	192
4. 2014	XXX	XXX	217	3,038	6,178	10,317	12,868	12,179	13,195	13,980	88	197
5. 2015	XXX	XXX	XXX	348	1,672	3,629	6,417	7,455	8,170	8,445	72	165
6. 2016	XXX	XXX	XXX	XXX	458	1,543	2,851	5,455	6,123	6,950	70	130
7. 2017	XXX	XXX	XXX	XXX	XXX	217	1,296	2,450	5,472	7,322	55	120
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	293	1,564	3,154	5,202	59	104
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	390	2,126	3,694	56	96
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	326	1,040	38	54
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	343	35	41

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

1. Prior	000	1,199	3,057	3,797	7,112	7,129	7,218	7,223	7,223	7,216	0	0
2. 2012	22	160	280	456	500	500	500	500	500	500	4	1
3. 2013	XXX	12	481	855	1,088	1,128	1,169	1,280	1,305	1,305	6	0
4. 2014	XXX	XXX	1	140	279	376	555	1,274	1,294	1,299	2	1
5. 2015	XXX	XXX	XXX	22	355	583	710	1,317	1,890	1,918	1	0
6. 2016	XXX	XXX	XXX	XXX	35	287	482	609	671	716	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	11	150	373	428	487	1	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	12	294	501	607	1	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	227	368	441	2	1
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19	63	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	103	0	0

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

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

Years in Which Losses Were Incurred	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	34,927	8,969	4,466	1,967	493	408	572	206	100	194
2. 2012	84,293	13,175	4,958	870	268	319	568	244	183	137
3. 2013	XXX	64,151	11,035	1,687	1,001	689	576	237	72	98
4. 2014	XXX	XXX	60,780	7,301	2,217	1,517	1,609	319	257	252
5. 2015	XXX	XXX	XXX	52,005	6,532	3,941	2,041	300	482	155
6. 2016	XXX	XXX	XXX	XXX	64,846	14,926	5,979	1,764	1,125	379
7. 2017	XXX	XXX	XXX	XXX	XXX	98,838	21,986	10,750	5,880	2,994
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	118,145	23,720	6,642	4,832
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	94,292	13,631	2,952
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	153,645	36,998
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	163,712

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

1. Prior	58,935	27,803	11,657	7,438	5,609	5,675	5,453	6,131	6,239	9,170
2. 2012	93,984	38,299	19,573	7,846	2,888	1,268	787	131	64	24
3. 2013	XXX	90,532	46,059	17,568	7,189	3,190	1,521	376	85	23
4. 2014	XXX	XXX	93,489	39,413	15,232	6,444	2,603	941	365	82
5. 2015	XXX	XXX	XXX	94,799	45,307	20,063	6,690	2,246	747	301
6. 2016	XXX	XXX	XXX	XXX	133,160	56,331	25,136	8,833	2,756	1,049
7. 2017	XXX	XXX	XXX	XXX	XXX	169,951	69,129	27,934	11,575	4,926
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	166,471	69,623	31,345	12,133
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	172,292	74,231	31,065
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	156,882	71,763
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	199,404

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

1. Prior	125,091	75,894	53,803	43,420	18,648	16,770	14,461	8,570	5,676	4,835
2. 2012	90,033	50,492	22,784	10,130	5,359	2,673	2,469	2,090	2,154	1,488
3. 2013	XXX	92,679	49,595	23,081	9,134	3,585	3,125	2,918	2,797	2,120
4. 2014	XXX	XXX	93,099	50,394	23,831	9,195	4,484	3,165	3,218	2,106
5. 2015	XXX	XXX	XXX	89,974	41,594	14,630	6,305	7,029	5,336	1,618
6. 2016	XXX	XXX	XXX	XXX	97,383	50,394	26,545	16,295	10,171	5,829
7. 2017	XXX	XXX	XXX	XXX	XXX	115,773	74,108	36,442	22,141	10,853
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	145,008	75,514	50,439	26,376
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	159,542	110,835	65,309
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	197,280	128,729
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	183,169

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

1. Prior	1,135,315	978,891	862,821	778,763	706,209	638,503	583,423	567,644	558,110	545,518
2. 2012	309,037	202,540	155,934	128,663	107,900	98,216	84,454	76,271	70,940	71,415
3. 2013	XXX	317,620	213,850	166,730	136,034	115,867	98,378	85,258	76,079	71,234
4. 2014	XXX	XXX	329,727	216,094	179,252	144,888	120,348	102,037	90,515	81,151
5. 2015	XXX	XXX	XXX	351,927	245,452	192,834	160,028	131,935	105,366	95,096
6. 2016	XXX	XXX	XXX	XXX	352,919	238,174	182,285	147,368	119,247	94,834
7. 2017	XXX	XXX	XXX	XXX	XXX	370,112	247,561	191,636	151,997	132,390
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	366,667	243,886	190,938	153,170
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	340,809	215,665	175,461
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	356,028	259,962
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	300,609

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior	222,997	164,074	130,598	113,738	100,441	98,323	80,025	53,493	51,349	45,473
2. 2012	109,222	63,083	42,665	25,271	17,596	11,633	8,457	6,792	6,149	4,169
3. 2013	XXX	107,087	65,845	39,616	24,711	13,843	10,285	7,752	6,329	5,222
4. 2014	XXX	XXX	120,456	66,859	39,077	19,999	14,520	10,105	8,380	6,812
5. 2015	XXX	XXX	XXX	103,348	71,314	38,651	22,258	18,450	13,052	9,285
6. 2016	XXX	XXX	XXX	XXX	132,071	72,517	41,348	24,933	19,200	12,645
7. 2017	XXX	XXX	XXX	XXX	XXX	119,573	71,447	53,174	26,508	21,025
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	120,063	83,816	49,676	32,842
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	142,711	94,059	62,035
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	171,575	114,947
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	179,077

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	2,907	1,559	1,514	1,513	1,744	1,084	1,470	1,236	310	348
2. 2012	(1)	(1)	(1)	(1)	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(3)	(3)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1)	(1)
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

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

1. Prior	6,595	6,144	5,750	6,133	4,604	2,799	3,287	2,723	1,335	2,964
2. 2012	(1)	3	3	13	13	13	9	9	120	354
3. 2013	XXX	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	(1)	(1)	(1)	(1)	(1)	(1)	(1)
6. 2016	XXX	XXX	XXX	XXX	(1)	(1)	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	(1)	(1)	(1)	(1)	(1)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2021	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	13,204	14,972	11,387	10,935	10,357	11,804	9,769	8,880	5,900	6,488
2. 2012	12,299	6,124	3,863	2,092	2,866	1,577	116	45	25	29
3. 2013	XXX	11,282	3,218	1,412	839	658	522	222	108	98
4. 2014	XXX	XXX	11,368	2,585	1,325	770	538	126	986	532
5. 2015	XXX	XXX	XXX	9,532	1,852	1,737	273	723	694	545
6. 2016	XXX	XXX	XXX	XXX	11,177	3,464	1,387	255	877	255
7. 2017	XXX	XXX	XXX	XXX	XXX	9,723	3,204	1,741	621	536
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	7,317	4,778	2,038	1,192
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,456	4,551	2,972
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,258	5,932
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,339

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

1. Prior	834,932	696,498	576,353	520,983	390,849	340,112	331,789	333,833	347,990	348,338
2. 2012	157,728	118,065	70,787	36,176	29,187	16,192	14,713	12,713	13,309	10,557
3. 2013	XXX	144,131	108,251	64,974	44,507	28,684	16,997	17,505	15,557	12,551
4. 2014	XXX	XXX	154,284	112,913	77,225	44,972	30,146	27,864	22,263	17,615
5. 2015	XXX	XXX	XXX	156,632	103,899	61,664	35,344	25,551	23,969	19,753
6. 2016	XXX	XXX	XXX	XXX	172,966	118,419	76,813	59,591	45,621	32,330
7. 2017	XXX	XXX	XXX	XXX	XXX	182,066	130,992	91,504	67,956	42,234
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	209,071	159,287	109,523	70,905
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	240,552	179,551	124,848
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	247,632	181,553
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	253,143

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

1. Prior	257,961	209,453	157,966	99,728	62,828	49,534	39,761	19,503	18,922	23,728
2. 2012	62,680	55,726	41,020	34,118	26,890	25,107	20,137	12,367	1,336	2,892
3. 2013	XXX	55,274	46,018	39,582	37,540	41,491	22,389	10,076	1,186	(646)
4. 2014	XXX	XXX	59,806	51,237	37,053	20,270	11,460	5,622	3,724	2,896
5. 2015	XXX	XXX	XXX	54,125	40,927	27,746	17,434	7,115	6,668	4,052
6. 2016	XXX	XXX	XXX	XXX	52,539	41,054	28,831	17,696	11,127	6,572
7. 2017	XXX	XXX	XXX	XXX	XXX	55,957	44,385	32,651	13,663	13,116
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	57,451	39,497	26,615	18,747
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	59,397	52,012	38,496
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	78,351	61,118
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	74,596

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,318	7,518	3,166
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,940	3,271
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,570

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53,435	5,136	1,226
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,108	2,369
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,806

SCHEDULE P - PART 4K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,427	5,106	7,804
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,125	1,509
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,445

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	822	211	48
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4M - INTERNATIONAL

1. Prior	1,775	419	312	471	470	400	468	409	128	79
2. 2012	529	22	136	136	136	(17)	(28)	4	0	0
3. 2013	XXX	663	112	112	112	6	6	0	0	0
4. 2014	XXX	XXX	135	135	135	11	11	2	0	0
5. 2015	XXX	XXX	XXX	173	173	32	32	8	0	0
6. 2016	XXX	XXX	XXX	XXX	176	102	102	217	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	311	211	72	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	799	353	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	230	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2021	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	2,976	3,057	1,846	2,323	2,303	2,369	2,057	1,986	2,800	1,006
2. 2012	(17)	35	(624)	229	229	238	234	23	17	13
3. 2013	XXX	341	(469)	19	196	242	213	212	1	0
4. 2014	XXX	XXX	(471)	(199)	181	285	306	112	92	62
5. 2015	XXX	XXX	XXX	1,291	604	274	274	443	5	4
6. 2016	XXX	XXX	XXX	XXX	603	274	144	268	(480)	40
7. 2017	XXX	XXX	XXX	XXX	XXX	522	24	93	19	93
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	395	250	491	400
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1,039)	(1,329)	(1,023)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,987	286
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	963

SCHEDULE P - PART 4O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	70,835	64,064	38,931	32,352	31,441	26,877	22,775	21,286	17,483	22,214
2. 2012	2,407	2,063	2,147	2,157	2,361	2,092	2,075	2,289	2,390	(11)
3. 2013	XXX	2,397	2,295	2,273	2,263	2,271	2,245	2,258	2,320	1,152
4. 2014	XXX	XXX	2,563	2,604	1,627	1,565	96	76	42	(15)
5. 2015	XXX	XXX	XXX	2,228	711	303	352	165	272	256
6. 2016	XXX	XXX	XXX	XXX	2,100	2,100	868	53	53	747
7. 2017	XXX	XXX	XXX	XXX	XXX	2,190	1,789	1,789	1,789	1,789
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	2,000	2,000	2,000	2,000
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	233	242	242
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	712	3,281
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,565

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

1. Prior	1,044	922	787	1,232	1,175	1,661	1,207	848	761	208
2. 2012	294	294	294	294	0	0	0	0	0	0
3. 2013	XXX	287	287	287	0	0	0	0	0	0
4. 2014	XXX	XXX	269	269	269	218	96	96	96	0
5. 2015	XXX	XXX	XXX	200	200	98	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	164	164	42	42	42	42
7. 2017	XXX	XXX	XXX	XXX	XXX	142	40	40	40	40
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	134	134	134	134
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	132	132	132
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	125	125
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	124

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	301,330	277,384	180,103	148,416	129,787	119,912	121,947	112,787	112,071	113,000
2. 2012	11,772	9,360	4,868	9,487	6,900	4,738	3,892	2,873	1,798	1,267
3. 2013	XXX	13,653	11,363	10,618	6,611	3,882	2,527	3,030	2,616	2,126
4. 2014	XXX	XXX	13,975	11,200	10,516	5,768	5,414	4,524	3,428	2,707
5. 2015	XXX	XXX	XXX	17,367	13,740	11,271	8,829	7,937	5,270	2,782
6. 2016	XXX	XXX	XXX	XXX	13,709	14,899	11,118	11,554	9,927	5,540
7. 2017	XXX	XXX	XXX	XXX	XXX	17,417	14,560	15,364	13,619	10,281
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	15,584	12,761	10,663	10,935
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,601	13,455	15,431
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,713	23,506
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32,142

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

1. Prior	4,521	3,582	3,424	2,968	3,168	3,955	3,817	1,331	1,588	1,682
2. 2012	1,467	1,387	1,429	1,283	1,118	985	996	137	144	21
3. 2013	XXX	1,473	1,312	803	686	620	616	67	59	42
4. 2014	XXX	XXX	1,625	1,430	1,847	1,203	225	34	1	54
5. 2015	XXX	XXX	XXX	2,064	876	851	(428)	1	118	83
6. 2016	XXX	XXX	XXX	XXX	1,488	1,684	1,775	704	567	155
7. 2017	XXX	XXX	XXX	XXX	XXX	2,361	2,221	1,335	994	721
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	2,218	1,852	1,458	729
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,957	1,830	1,120
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,688	2,572
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,149

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	8,011	829	316	189	89	47	19	21	16	5
2. 2012	43,752	50,181	50,714	50,913	50,978	51,010	51,021	51,030	51,043	51,045
3. 2013	XXX	25,166	28,741	29,093	29,210	29,264	29,286	29,301	29,347	29,351
4. 2014	XXX	XXX	25,617	29,288	29,625	29,744	29,799	29,827	29,874	29,880
5. 2015	XXX	XXX	XXX	23,765	27,808	28,126	28,255	28,311	28,403	28,412
6. 2016	XXX	XXX	XXX	XXX	23,843	27,877	28,224	28,339	28,502	28,525
7. 2017	XXX	XXX	XXX	XXX	XXX	28,356	32,767	33,102	33,389	33,502
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	31,000	36,244	36,839	37,034
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,377	35,065	35,582
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35,341	42,401
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,328

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	1,048	575	367	216	115	76	56	36	27	25
2. 2012	2,697	522	257	134	54	27	18	8	6	5
3. 2013	XXX	1,795	414	197	106	55	36	20	10	4
4. 2014	XXX	XXX	1,886	432	202	97	48	19	13	8
5. 2015	XXX	XXX	XXX	1,849	425	203	100	47	21	14
6. 2016	XXX	XXX	XXX	XXX	1,948	404	176	79	38	19
7. 2017	XXX	XXX	XXX	XXX	XXX	2,055	653	441	365	259
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	2,205	637	378	213
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,242	595	295
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,667	676
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,139

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	9,645	1,450	710	420	237	129	80	60	47	34
2. 2012	48,821	53,548	53,854	53,940	53,955	53,963	53,966	53,966	53,977	53,978
3. 2013	XXX	28,562	31,106	31,273	31,309	31,316	31,321	31,322	31,356	31,354
4. 2014	XXX	XXX	28,996	31,589	31,714	31,737	31,745	31,747	31,785	31,786
5. 2015	XXX	XXX	XXX	27,160	30,136	30,252	30,286	30,293	30,357	30,360
6. 2016	XXX	XXX	XXX	XXX	27,212	30,061	30,197	30,225	30,344	30,349
7. 2017	XXX	XXX	XXX	XXX	XXX	31,914	35,262	35,405	35,613	35,626
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	34,763	38,828	39,183	39,226
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33,119	37,563	37,817
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,831	45,423
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	42,120

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	18,442	5,020	1,925	952	490	271	246	140	67	34
2. 2012	26,996	38,617	40,732	41,700	42,177	42,360	42,492	42,555	42,579	42,593
3. 2013	XXX	23,475	32,873	34,775	35,730	36,156	36,331	36,435	36,480	36,502
4. 2014	XXX	XXX	20,216	29,458	31,337	32,204	32,616	32,767	32,841	32,879
5. 2015	XXX	XXX	XXX	21,986	32,442	34,649	35,588	36,043	36,180	36,272
6. 2016	XXX	XXX	XXX	XXX	24,160	37,632	40,333	41,441	41,929	42,091
7. 2017	XXX	XXX	XXX	XXX	XXX	26,886	41,222	44,135	45,334	45,830
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	26,593	40,101	42,962	44,107
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,890	38,179	40,878
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,615	26,395
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,748

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	9,580	4,569	2,592	1,650	1,098	777	509	346	274	233
2. 2012	13,578	3,941	1,936	1,001	494	298	154	81	52	37
3. 2013	XXX	11,280	3,634	1,836	873	429	244	130	78	54
4. 2014	XXX	XXX	10,606	3,481	1,643	776	349	192	115	72
5. 2015	XXX	XXX	XXX	11,635	3,945	1,791	869	389	255	156
6. 2016	XXX	XXX	XXX	XXX	15,199	4,751	2,141	1,047	556	385
7. 2017	XXX	XXX	XXX	XXX	XXX	16,263	5,165	2,411	1,234	723
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	15,231	5,157	2,414	1,291
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,230	5,057	2,549
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,689	3,953
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,711

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	31,439	10,134	4,756	2,740	1,658	1,100	787	521	354	276
2. 2012	46,749	50,771	51,031	51,136	51,149	51,153	51,154	51,153	51,152	51,152
3. 2013	XXX	39,925	43,378	43,639	43,697	43,711	43,713	43,714	43,710	43,709
4. 2014	XXX	XXX	35,289	39,052	39,238	39,286	39,300	39,305	39,307	39,307
5. 2015	XXX	XXX	XXX	36,390	40,823	41,044	41,111	41,127	41,139	41,141
6. 2016	XXX	XXX	XXX	XXX	42,784	48,314	48,586	48,667	48,701	48,704
7. 2017	XXX	XXX	XXX	XXX	XXX	47,690	53,664	53,988	54,090	54,114
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	46,267	52,126	52,462	52,557
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44,651	50,425	50,776
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31,580	35,390
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	38,837

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	5,424	1,623	823	596	153	58	163	68	41	13
2. 2012	7,848	11,007	11,740	12,111	12,299	12,401	12,438	12,448	12,455	12,457
3. 2013	XXX	7,257	10,085	10,783	11,146	11,338	11,436	11,486	11,496	11,497
4. 2014	XXX	XXX	6,466	9,170	9,852	10,201	10,410	10,498	10,525	10,538
5. 2015	XXX	XXX	XXX	6,309	9,016	9,757	10,103	10,304	10,409	10,443
6. 2016	XXX	XXX	XXX	XXX	6,098	9,325	10,092	10,502	10,708	10,804
7. 2017	XXX	XXX	XXX	XXX	XXX	6,142	9,154	9,897	10,298	10,501
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	6,478	9,502	10,295	10,712
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,232	9,325	10,094
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,258	6,197
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,917

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	3,628	1,809	932	473	270	170	127	112	104	101
2. 2012	5,052	1,645	877	466	227	98	47	21	8	8
3. 2013	XXX	4,805	1,619	871	443	197	92	34	16	12
4. 2014	XXX	XXX	4,576	1,600	859	435	179	84	44	21
5. 2015	XXX	XXX	XXX	4,764	1,643	848	448	199	95	54
6. 2016	XXX	XXX	XXX	XXX	5,762	2,091	1,156	502	265	157
7. 2017	XXX	XXX	XXX	XXX	XXX	5,441	2,103	1,031	583	325
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	5,560	2,207	1,386	643
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,834	1,941	1,116
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,488	1,367
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,244

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	14,081	4,353	2,390	1,251	498	256	386	214	150	122
2. 2012	19,636	21,374	21,583	21,639	21,650	21,652	21,649	21,638	21,634	21,637
3. 2013	XXX	18,331	19,915	20,110	20,142	20,136	20,155	20,156	20,152	20,150
4. 2014	XXX	XXX	17,209	18,768	18,907	18,938	18,947	18,964	18,958	18,951
5. 2015	XXX	XXX	XXX	17,383	18,966	19,153	19,229	19,236	19,255	19,257
6. 2016	XXX	XXX	XXX	XXX	18,406	20,393	20,564	20,621	20,646	20,655
7. 2017	XXX	XXX	XXX	XXX	XXX	18,511	20,315	20,470	20,595	20,603
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	19,254	21,084	21,411	21,461
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,009	20,932	21,108
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,694	13,884
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,038

SCHEDULE P - PART 5D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)
SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	13,652	4,098	3,059	2,176	1,970	1,291	1,299	7,642	1,287	519
2. 2012	14,406	23,445	24,862	25,531	26,022	26,797	27,179	27,276	27,379	27,412
3. 2013	XXX	14,000	23,186	24,643	25,357	25,820	26,657	27,092	27,234	27,277
4. 2014	XXX	XXX	14,354	22,703	24,146	24,770	25,212	26,316	26,814	26,886
5. 2015	XXX	XXX	XXX	14,290	22,597	23,961	24,601	25,019	26,289	26,784
6. 2016	XXX	XXX	XXX	XXX	14,451	22,548	23,833	24,420	24,771	26,186
7. 2017	XXX	XXX	XXX	XXX	XXX	13,779	21,634	22,933	23,475	23,845
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	13,483	21,721	22,943	23,485
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,562	21,121	22,334
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,545	15,149
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,966

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	12,360	9,797	8,077	6,810	5,969	5,365	4,749	4,336	3,923	3,602
2. 2012	9,047	2,860	1,619	1,026	684	504	375	283	231	189
3. 2013	XXX	9,298	2,877	1,611	985	655	468	356	281	225
4. 2014	XXX	XXX	8,479	2,749	1,478	932	595	434	346	266
5. 2015	XXX	XXX	XXX	8,357	2,627	1,428	854	568	442	340
6. 2016	XXX	XXX	XXX	XXX	8,093	2,483	1,340	819	575	432
7. 2017	XXX	XXX	XXX	XXX	XXX	7,884	2,430	1,297	814	579
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	8,396	2,417	1,328	851
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,943	2,467	1,380
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,142	1,981
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,366

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	26,832	15,697	12,307	9,150	8,489	6,346	6,435	11,998	5,239	4,528
2. 2012	25,658	29,082	29,426	29,530	29,691	30,299	30,581	30,586	30,637	30,644
3. 2013	XXX	25,543	28,990	29,246	29,376	29,534	30,209	30,537	30,605	30,595
4. 2014	XXX	XXX	25,208	28,354	28,595	28,709	28,839	29,798	30,212	30,205
5. 2015	XXX	XXX	XXX	25,124	28,187	28,431	28,526	28,672	29,833	30,232
6. 2016	XXX	XXX	XXX	XXX	24,967	27,957	28,165	28,248	28,363	29,639
7. 2017	XXX	XXX	XXX	XXX	XXX	24,169	27,040	27,252	27,326	27,470
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	24,454	27,203	27,384	27,475
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,027	26,584	26,759
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,114	21,134
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,452

SCHEDULE P - PART 5E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	4,826	1,968	1,238	996	1,061	611	626	423	224	160
2. 2012	7,542	10,205	10,755	11,135	11,370	11,480	11,545	11,571	11,587	11,593
3. 2013	XXX	5,539	7,517	8,056	8,414	8,640	8,758	8,814	8,845	8,875
4. 2014	XXX	XXX	5,115	6,975	7,488	7,850	8,086	8,191	8,247	8,274
5. 2015	XXX	XXX	XXX	4,404	6,208	6,699	7,034	7,242	7,347	7,420
6. 2016	XXX	XXX	XXX	XXX	4,047	5,799	6,255	6,549	6,738	6,824
7. 2017	XXX	XXX	XXX	XXX	XXX	4,184	5,922	6,362	6,648	6,856
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	4,208	5,941	6,404	6,721
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,037	5,606	6,052
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,813	5,218
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,620

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	33,365	30,286	28,207	26,262	23,191	19,698	18,611	13,613	11,117	10,721
2. 2012	2,730	1,104	769	475	267	141	69	50	25	30
3. 2013	XXX	2,167	1,080	752	499	305	194	137	109	55
4. 2014	XXX	XXX	2,197	1,032	744	452	243	137	79	48
5. 2015	XXX	XXX	XXX	2,025	999	715	470	290	182	113
6. 2016	XXX	XXX	XXX	XXX	1,903	901	662	444	288	200
7. 2017	XXX	XXX	XXX	XXX	XXX	1,965	962	737	523	338
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	2,014	1,045	800	1,063
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,616	1,037	809
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,643	841
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,642

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	43,406	36,557	32,638	30,389	28,125	24,150	20,549	19,313	14,216	12,115
2. 2012	17,018	19,433	19,844	20,013	20,088	20,109	20,125	20,137	20,133	20,148
3. 2013	XXX	13,470	15,458	15,875	16,049	16,118	16,152	16,166	16,175	16,179
4. 2014	XXX	XXX	12,770	14,547	14,945	15,105	15,168	15,187	15,199	15,203
5. 2015	XXX	XXX	XXX	11,508	13,312	13,696	13,872	13,939	13,955	13,968
6. 2016	XXX	XXX	XXX	XXX	10,776	12,603	12,994	13,137	13,198	13,214
7. 2017	XXX	XXX	XXX	XXX	XXX	11,257	13,069	13,443	13,576	13,628
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	11,128	12,983	13,180	13,844
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,648	12,227	12,627
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,514	13,045
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,034

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

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	2	2	1	0	0	0	0	0	0	0
2. 2012	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	6	5	0	0	0	0	0	0	113	0
2. 2012	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	9	7	1	0	0	0	0	0	113	0
2. 2012	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

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

SECTION 1B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	7	2	2	1	1	0	0	0	0	0
2. 2012	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	14	7	3	1	0	0	0	0	0	0
2. 2012	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 3B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	22	9	5	2	1	0	0	0	0	0
2. 2012	0	0	0	0	0	0	0	0	0	0
3. 2013	XXX	0	0	0	0	0	0	0	0	0
4. 2014	XXX	XXX	0	0	0	0	0	0	0	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	3,642	2,474	1,876	1,590	1,124	1,346	2,758	1,342	847	1,079
2. 2012	695	1,141	1,307	1,468	1,552	1,598	1,651	1,668	1,673	1,678
3. 2013	XXX	657	1,071	1,263	1,400	1,500	1,593	1,628	1,644	1,652
4. 2014	XXX	XXX	582	943	1,096	1,252	1,352	1,412	1,443	1,458
5. 2015	XXX	XXX	XXX	571	941	1,114	1,254	1,355	1,408	1,444
6. 2016	XXX	XXX	XXX	XXX	528	880	1,040	1,181	1,266	1,321
7. 2017	XXX	XXX	XXX	XXX	XXX	510	836	1,011	1,142	1,235
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	501	849	1,019	1,157
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	517	887	1,068
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	406	743
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	381

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	158,122	152,342	144,700	140,997	133,408	122,152	128,709	126,142	125,197	92,154
2. 2012	677	462	401	318	215	155	82	59	54	23
3. 2013	XXX	690	506	457	357	256	138	99	77	32
4. 2014	XXX	XXX	643	490	416	294	188	127	91	55
5. 2015	XXX	XXX	XXX	661	501	418	306	203	128	97
6. 2016	XXX	XXX	XXX	XXX	660	485	413	312	216	157
7. 2017	XXX	XXX	XXX	XXX	XXX	600	510	448	343	269
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	639	515	448	381
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	648	549	501
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	533	471
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	592

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	172,784	167,634	160,273	156,482	152,106	145,437	145,890	135,420	130,237	129,822
2. 2012	3,166	3,907	4,167	4,368	4,409	4,424	4,430	4,435	4,439	4,439
3. 2013	XXX	3,030	3,798	4,126	4,258	4,304	4,327	4,343	4,342	4,342
4. 2014	XXX	XXX	3,189	3,872	4,108	4,235	4,284	4,309	4,320	4,327
5. 2015	XXX	XXX	XXX	3,040	3,749	4,006	4,135	4,182	4,188	4,214
6. 2016	XXX	XXX	XXX	XXX	2,813	3,526	3,783	3,911	3,948	3,973
7. 2017	XXX	XXX	XXX	XXX	XXX	2,568	3,321	3,580	3,698	3,765
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	2,651	3,350	3,610	3,767
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,449	3,200	3,498
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,670	2,311
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,734

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

SECTION 1B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	401	225	128	102	48	30	16	9	4	2
2. 2012	60	184	262	309	333	348	355	359	360	362
3. 2013	XXX	59	189	261	298	322	333	339	342	343
4. 2014	XXX	XXX	50	179	245	283	304	321	325	329
5. 2015	XXX	XXX	XXX	50	166	226	261	277	285	292
6. 2016	XXX	XXX	XXX	XXX	56	172	233	268	288	297
7. 2017	XXX	XXX	XXX	XXX	XXX	60	174	237	269	287
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	61	176	238	274
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60	183	254
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60	181
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	57

SECTION 2B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	617	415	289	172	118	80	50	38	55	83
2. 2012	187	155	99	60	37	21	13	12	8	6
3. 2013	XXX	181	136	82	51	29	18	11	8	6
4. 2014	XXX	XXX	186	132	81	50	30	15	11	8
5. 2015	XXX	XXX	XXX	182	121	68	36	22	15	10
6. 2016	XXX	XXX	XXX	XXX	176	125	78	44	28	20
7. 2017	XXX	XXX	XXX	XXX	XXX	175	125	72	43	30
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	194	133	78	48
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	212	148	95
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	204	136
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	208

SECTION 3B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	1,130	668	435	295	170	114	67	47	60	86
2. 2012	269	391	425	438	442	442	441	444	441	441
3. 2013	XXX	262	367	396	406	410	411	410	410	409
4. 2014	XXX	XXX	251	350	373	384	388	391	391	392
5. 2015	XXX	XXX	XXX	246	332	349	356	358	360	363
6. 2016	XXX	XXX	XXX	XXX	250	347	369	375	381	384
7. 2017	XXX	XXX	XXX	XXX	XXX	255	358	381	391	397
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	277	370	392	401
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	297	396	427
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	295	380
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	298

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	2,162	1,148	1,044	1,049	1,606	673	2,078	1,503	637	599
2. 2012	74	124	152	179	200	216	234	251	256	261
3. 2013	XXX	35	65	75	83	93	96	102	106	107
4. 2014	XXX	XXX	30	60	69	76	82	85	87	88
5. 2015	XXX	XXX	XXX	16	37	48	61	68	70	72
6. 2016	XXX	XXX	XXX	XXX	24	43	53	62	67	70
7. 2017	XXX	XXX	XXX	XXX	XXX	24	41	46	52	55
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	27	49	55	59
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26	47	56
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27	38
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	160,864	162,759	156,425	144,089	126,713	118,374	94,526	84,554	80,453	62,714
2. 2012	84	180	164	111	64	45	33	15	13	10
3. 2013	XXX	52	47	42	33	21	16	10	8	7
4. 2014	XXX	XXX	62	38	38	33	19	13	11	8
5. 2015	XXX	XXX	XXX	34	34	32	21	10	7	6
6. 2016	XXX	XXX	XXX	XXX	30	32	32	21	19	12
7. 2017	XXX	XXX	XXX	XXX	XXX	31	27	48	41	45
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	34	27	29	28
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26	23	18
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27	46
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	179,682	169,258	169,588	158,177	152,665	131,209	124,633	96,554	87,905	83,918
2. 2012	343	564	610	657	675	682	694	694	697	699
3. 2013	XXX	176	246	275	288	297	299	302	305	306
4. 2014	XXX	XXX	187	246	271	286	286	289	294	293
5. 2015	XXX	XXX	XXX	157	217	235	242	240	241	243
6. 2016	XXX	XXX	XXX	XXX	130	183	202	209	215	212
7. 2017	XXX	XXX	XXX	XXX	XXX	132	174	209	211	220
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	130	170	184	191
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	116	158	170
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	95	138
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	113

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

SECTION 1B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	4	2	8	2	2	0	0	0	0	0
2. 2012	0	0	2	3	4	4	4	4	4	4
3. 2013	XXX	0	1	2	4	4	4	5	5	6
4. 2014	XXX	XXX	0	0	0	0	1	1	2	2
5. 2015	XXX	XXX	XXX	0	0	1	1	1	1	1
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	1
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	1
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1	2
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	9	11	5	4	3	2	2	2	2	2
2. 2012	2	3	2	2	1	1	1	1	0	0
3. 2013	XXX	4	5	5	2	2	2	1	1	0
4. 2014	XXX	XXX	1	1	2	2	1	1	0	0
5. 2015	XXX	XXX	XXX	1	2	1	1	1	1	1
6. 2016	XXX	XXX	XXX	XXX	1	1	1	1	1	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	1	1	1	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	1	1	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	2	1
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2

SECTION 3B

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	1,455	13	14	6	5	7	2	3	2	2
2. 2012	2	4	5	6	6	6	6	6	5	5
3. 2013	XXX	4	6	7	6	6	6	6	6	6
4. 2014	XXX	XXX	1	1	3	3	3	3	3	3
5. 2015	XXX	XXX	XXX	1	2	2	2	2	2	2
6. 2016	XXX	XXX	XXX	XXX	1	1	1	1	1	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	1	1	1	1
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	1	1	1
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	3	4
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2

Schedule P - Part 5T - Warranty - Section 1

N O N E

Schedule P - Part 5T - Warranty - Section 2

N O N E

Schedule P - Part 5T - Warranty - Section 3

N O N E

SCHEDULE P - PART 6C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	19,478	1,348	21	(88)	21	28,433	235	292	106	(1)	(1)
2. 2012	301,355	305,759	306,760	306,754	306,971	306,970	306,842	306,869	306,886	306,890	4
3. 2013	XXX	308,447	315,285	316,888	315,900	316,354	316,251	316,314	316,375	316,376	0
4. 2014	XXX	XXX	306,592	311,378	312,981	312,527	312,409	312,489	312,564	312,603	38
5. 2015	XXX	XXX	XXX	314,818	319,780	320,504	320,318	320,061	320,136	320,188	51
6. 2016	XXX	XXX	XXX	XXX	332,739	336,534	337,837	337,478	337,581	337,701	120
7. 2017	XXX	XXX	XXX	XXX	XXX	322,774	330,105	332,990	333,041	333,132	92
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	385,361	392,599	394,712	394,569	(143)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	422,219	429,959	431,502	1,542
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	443,706	450,921	7,215
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	464,080	464,080
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	472,998
13. Earned Premiums (Sch P-Pt. 1)	320,832	314,200	314,451	321,113	338,554	355,725	393,694	432,188	454,049	472,998	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	(273)	(4)	(680)	(38)	26	(1)	(25)	37	3	0	0
2. 2012	12,512	12,560	12,421	12,422	12,416	12,416	12,417	12,417	12,418	12,418	0
3. 2013	XXX	13,517	11,787	11,757	11,720	11,715	11,713	11,717	11,716	11,717	1
4. 2014	XXX	XXX	17,309	17,570	17,569	17,557	17,552	17,535	17,529	17,528	(1)
5. 2015	XXX	XXX	XXX	16,322	17,013	17,058	17,066	17,041	17,005	17,008	3
6. 2016	XXX	XXX	XXX	XXX	18,582	18,981	19,028	19,028	18,929	18,935	7
7. 2017	XXX	XXX	XXX	XXX	XXX	15,363	15,846	15,845	15,850	15,851	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	12,240	13,018	12,655	12,658	3
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,964	14,473	14,212	(261)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,530	17,461	(69)
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,543	18,543
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,226
13. Earned Premiums (Sch P-Pt. 1)	12,240	13,561	14,760	16,517	19,256	15,789	12,746	14,740	17,543	18,226	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	23,462	6,295	4,670	3,210	495	933	1,655	4,642	885	(217)	(217)
2. 2012	714,133	746,127	749,169	750,077	750,817	751,245	751,193	751,755	751,689	751,649	(40)
3. 2013	XXX	794,211	839,731	837,702	837,251	838,206	837,923	837,220	837,135	837,195	59
4. 2014	XXX	XXX	829,425	861,643	865,112	866,454	865,590	866,017	865,698	865,522	(177)
5. 2015	XXX	XXX	XXX	888,418	915,400	916,033	914,436	912,251	913,071	912,854	(217)
6. 2016	XXX	XXX	XXX	XXX	907,107	923,165	927,113	925,735	923,666	924,648	981
7. 2017	XXX	XXX	XXX	XXX	XXX	895,339	908,666	914,496	911,704	909,535	(2,169)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	885,113	904,475	910,769	907,826	(2,943)
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	855,513	867,135	872,286	5,151
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	772,663	792,782	20,119
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	727,848	727,848
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	748,396
13. Earned Premiums (Sch P-Pt. 1)	737,595	832,501	882,656	922,725	938,344	915,688	901,245	882,071	786,953	748,396	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	5,318	461	(473)	(175)	(13)	585	122	226	(495)	46	46
2. 2012	69,254	78,270	78,863	78,988	78,961	78,944	78,943	78,944	78,942	78,941	(1)
3. 2013	XXX	90,075	99,590	100,359	100,276	100,254	100,208	100,204	100,187	100,196	9
4. 2014	XXX	XXX	107,592	114,327	115,150	115,256	115,151	115,068	115,035	115,028	(7)
5. 2015	XXX	XXX	XXX	119,482	126,844	127,408	127,187	127,143	127,069	127,134	65
6. 2016	XXX	XXX	XXX	XXX	113,632	118,272	118,803	118,819	118,831	118,996	165
7. 2017	XXX	XXX	XXX	XXX	XXX	93,840	98,482	99,471	99,813	99,981	168
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	92,921	98,249	101,104	101,593	489
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	86,566	95,700	96,747	1,047
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	78,508	83,774	5,267
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	74,075	74,075
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	81,324
13. Earned Premiums (Sch P-Pt. 1)	74,573	99,552	117,227	126,935	121,694	99,695	97,843	92,994	90,229	81,324	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	10,397	1,569	119	(6)	45	31	(14)	34	2	(2)	(2)
2. 2012	643,193	650,114	652,012	651,977	651,024	651,037	651,049	651,051	651,051	651,051	0
3. 2013	XXX	642,728	648,933	651,039	651,135	651,153	651,134	651,131	651,131	651,131	0
4. 2014	XXX	XXX	638,528	645,268	647,195	647,234	647,229	647,228	647,228	647,228	0
5. 2015	XXX	XXX	XXX	647,558	651,647	653,008	653,088	653,069	653,066	653,070	4
6. 2016	XXX	XXX	XXX	XXX	652,322	655,052	656,746	656,723	656,803	656,806	2
7. 2017	XXX	XXX	XXX	XXX	XXX	659,446	666,449	668,310	668,272	668,286	14
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	682,119	691,264	693,956	694,006	50
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	719,260	719,791	725,454	5,664
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	750,738	750,980	242
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	779,985	779,985
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	785,959
13. Earned Premiums (Sch P-Pt. 1)	653,591	651,218	646,750	656,363	657,526	663,639	690,871	730,255	754,002	785,959	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	(500)	(202)	18	(4)	0	(2)	0	0	0	0	0
2. 2012	44,488	44,786	44,835	44,837	44,837	44,837	44,837	44,837	44,837	44,837	0
3. 2013	XXX	44,087	44,795	44,800	44,798	44,730	44,730	44,730	44,730	44,730	0
4. 2014	XXX	XXX	42,855	43,026	43,045	43,043	43,043	43,043	43,043	43,043	0
5. 2015	XXX	XXX	XXX	40,840	40,890	40,888	40,864	40,864	40,857	40,857	0
6. 2016	XXX	XXX	XXX	XXX	39,540	39,697	39,701	39,701	39,701	39,701	0
7. 2017	XXX	XXX	XXX	XXX	XXX	38,721	38,919	38,921	38,901	38,901	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	39,910	40,415	40,411	40,411	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	54,973	55,798	55,811	14
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	59,144	59,696	552
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	68,069	68,069
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	68,634
13. Earned Premiums (Sch P-Pt. 1)	43,988	44,181	43,630	41,015	39,606	38,805	40,088	55,479	59,939	68,634	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	6,073	1,914	(303)	353	(149)	14,342	(976)	(265)	(644)	273	273
2. 2012	363,010	367,360	368,743	368,637	368,622	368,545	368,509	368,641	368,635	368,641	6
3. 2013	XXX	368,807	373,357	374,995	375,311	375,138	375,190	375,161	375,150	375,131	(19)
4. 2014	XXX	XXX	374,088	377,419	379,723	379,908	379,854	379,858	379,884	379,829	(54)
5. 2015	XXX	XXX	XXX	383,633	387,736	390,012	390,002	390,080	390,182	390,141	(40)
6. 2016	XXX	XXX	XXX	XXX	391,442	394,538	396,635	396,630	396,669	396,577	(92)
7. 2017	XXX	XXX	XXX	XXX	XXX	390,618	394,035	396,101	395,942	395,867	(74)
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	431,146	436,208	438,470	438,728	257
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	469,687	470,549	474,161	3,612
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	500,572	501,045	474
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	538,507	538,507
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	542,850
13. Earned Premiums (Sch P-Pt. 1)	369,084	375,072	379,717	388,850	398,000	410,265	435,637	476,728	503,042	542,850	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	2,142	533	(56)	178	(123)	(169)	(1,953)	(678)	(915)	(19)	(19)
2. 2012	29,803	31,090	31,111	31,111	30,930	30,963	30,964	30,964	30,964	30,963	(1)
3. 2013	XXX	29,839	31,227	31,256	31,224	31,000	31,000	31,000	31,000	31,000	0
4. 2014	XXX	XXX	27,314	27,735	27,662	27,433	27,409	27,352	27,395	27,438	43
5. 2015	XXX	XXX	XXX	25,278	25,402	25,408	25,504	25,219	25,219	25,219	0
6. 2016	XXX	XXX	XXX	XXX	17,312	17,507	17,621	17,816	17,871	17,871	0
7. 2017	XXX	XXX	XXX	XXX	XXX	16,331	16,817	16,955	17,403	17,429	26
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	15,961	16,426	16,156	16,169	13
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,568	22,840	22,802	(38)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,674	31,026	1,352
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,807	30,807
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32,184
13. Earned Premiums (Sch P-Pt. 1)	31,946	31,658	28,667	25,905	17,028	15,944	14,681	21,346	30,307	32,184	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	(32)	(44)	(33)	33	5	91	1	(7)	11	11	11
2. 2012	129,150	129,178	129,178	129,166	129,206	129,207	129,207	129,207	129,207	129,207	0
3. 2013	XXX	127,698	127,738	127,724	127,760	127,848	127,848	127,848	127,848	127,848	0
4. 2014	XXX	XXX	123,355	123,217	123,147	123,149	123,148	123,148	123,148	123,148	0
5. 2015	XXX	XXX	XXX	118,494	118,342	118,357	118,372	118,372	118,372	118,372	0
6. 2016	XXX	XXX	XXX	XXX	115,602	115,571	115,570	115,570	115,570	115,570	0
7. 2017	XXX	XXX	XXX	XXX	XXX	114,648	114,659	114,647	114,647	114,647	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	116,564	116,564	116,574	116,574	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	123,576	123,629	123,626	(3)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	139,523	139,559	36
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	167,310	167,310
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	167,354
13. Earned Premiums (Sch P-Pt. 1)	129,118	127,683	123,362	118,363	115,459	114,815	116,591	123,556	139,597	167,354	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	7,111	197	10	(3)	(6)	62	36	0	(1)	0	0
2. 2012	8,440	15,287	15,403	15,452	15,464	15,464	15,464	15,464	15,464	15,464	0
3. 2013	XXX	5,892	5,913	5,912	5,912	5,912	5,912	5,912	5,912	5,912	0
4. 2014	XXX	XXX	1,429	1,426	1,428	1,428	1,428	1,428	1,428	1,428	0
5. 2015	XXX	XXX	XXX	1,899	1,972	1,971	1,972	1,973	1,974	1,974	0
6. 2016	XXX	XXX	XXX	XXX	2,624	2,643	2,643	2,643	2,643	2,643	0
7. 2017	XXX	XXX	XXX	XXX	XXX	2,934	2,936	2,936	2,936	2,936	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	2,954	2,954	2,963	2,963	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,804	3,822	3,822	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,378	6,387	9
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,609	15,609
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,618
13. Earned Premiums (Sch P-Pt. 1)	15,551	12,936	1,575	1,941	2,706	3,013	2,992	3,804	6,405	15,618	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	19	0	0	0	0	0	0	0	0	0	0
2. 2012	749	977	977	977	977	977	977	977	977	977	0
3. 2013	XXX	613	629	629	629	629	629	629	629	629	0
4. 2014	XXX	XXX	385	388	388	388	388	388	388	388	0
5. 2015	XXX	XXX	XXX	463	464	464	464	464	464	464	0
6. 2016	XXX	XXX	XXX	XXX	504	505	505	505	505	505	0
7. 2017	XXX	XXX	XXX	XXX	XXX	690	691	691	691	691	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	1,142	1,142	1,142	1,142	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	543	543	543	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Premiums (Sch P-Pt. 1)	767	841	401	465	505	691	1,143	543	0	0	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior											
2. 2012											
3. 2013	XXX										
4. 2014	XXX	XXX									
5. 2015	XXX	XXX									
6. 2016	XXX	XXX		XXX							
7. 2017	XXX	XXX		XXX	XXX						
8. 2018	XXX	XXX		XXX	XXX						
9. 2019	XXX	XXX		XXX	XXX	XXX					
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

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

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	81	(3)	12	(49)	(27)	2	0	0	0	0	0
2. 2012	5,873	5,921	5,923	5,923	5,923	5,923	5,923	5,923	5,923	5,923	0
3. 2013	XXX	8,241	8,297	8,293	8,293	8,293	8,293	8,293	8,293	8,293	0
4. 2014	XXX	XXX	8,599	8,639	8,639	8,639	8,638	8,638	8,638	8,638	0
5. 2015	XXX	XXX	XXX	7,855	7,879	7,895	7,895	7,895	7,895	7,895	0
6. 2016	XXX	XXX	XXX	XXX	7,257	7,126	7,124	7,124	7,124	7,124	0
7. 2017	XXX	XXX	XXX	XXX	XXX	5,859	5,885	5,885	5,885	5,885	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	5,928	5,935	5,936	5,936	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,226	8,515	8,541	27
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,606	14,191	585
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,109	15,109
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,720
13. Earned Premiums (Sch P-Pt. 1)	5,953	8,286	8,668	7,842	7,254	5,745	5,952	8,234	13,896	15,720	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	48	0	(60)	(2)	0	7	0	0	0	0	0
2. 2012	284	284	284	284	284	284	284	284	284	284	0
3. 2013	XXX	252	252	252	252	252	252	252	252	252	0
4. 2014	XXX	XXX	165	165	165	165	165	165	165	165	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13. Earned Premiums (Sch P-Pt. 1)	331	252	105	(2)	0	7	0	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	2,096	(146)	(112)	(36)	(783)	1	(162)	(2)	(429)	(1)	(1)
2. 2012	3,454	3,490	3,490	3,490	3,490	3,490	3,490	3,490	3,490	3,490	0
3. 2013	XXX	4,088	4,117	4,117	4,117	4,117	4,117	4,117	4,117	4,117	0
4. 2014	XXX	XXX	4,112	4,135	4,135	4,135	4,135	4,135	4,135	4,135	0
5. 2015	XXX	XXX	XXX	3,485	3,503	3,503	3,503	3,503	3,503	3,503	0
6. 2016	XXX	XXX	XXX	XXX	3,345	3,361	3,361	3,361	3,361	3,361	0
7. 2017	XXX	XXX	XXX	XXX	XXX	3,353	3,357	3,357	3,357	3,357	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	3,088	3,085	3,085	3,085	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,762	2,760	2,760	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,931	3,081	150
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,654	2,654
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,803
13. Earned Premiums (Sch P-Pt. 1)	5,550	3,978	4,029	3,471	2,581	3,370	2,930	2,758	2,500	2,803	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	188	5	34	23	34	49	37	41	23	44	44
2. 2012	621	621	621	621	621	621	621	621	621	621	0
3. 2013	XXX	609	609	609	609	609	609	609	609	609	0
4. 2014	XXX	XXX	437	437	437	437	437	437	437	437	0
5. 2015	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2016	XXX	XXX	XXX	XXX	0	(5)	(5)	(5)	(5)	(5)	0
7. 2017	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5	5	0
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34	34
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	78
13. Earned Premiums (Sch P-Pt. 1)	809	614	471	23	34	43	37	41	28	78	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	1,162	(2,168)	151	195	205	3,140	290	323	2	136	136
2. 2012	25,922	26,202	26,437	26,475	26,508	26,503	26,486	26,489	26,489	26,491	2
3. 2013	XXX	27,592	28,271	28,537	28,577	28,557	28,552	28,558	28,564	28,569	6
4. 2014	XXX	XXX	28,222	28,844	29,067	29,104	29,064	29,089	29,100	29,129	29
5. 2015	XXX	XXX	XXX	27,825	28,395	28,681	28,683	28,685	28,716	28,712	(4)
6. 2016	XXX	XXX	XXX	XXX	25,414	25,912	26,130	26,151	26,091	26,103	12
7. 2017	XXX	XXX	XXX	XXX	XXX	23,395	23,939	24,200	24,187	24,243	55
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	27,684	28,591	28,983	29,138	155
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,354	28,481	29,085	604
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,483	26,543	59
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,559	25,559
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,615
13. Earned Premiums (Sch P-Pt. 1)	27,084	25,704	29,288	28,945	26,484	27,333	28,676	29,903	26,976	26,615	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	(158)	(1)	(37)	(46)	(77)	(10)	0	0	0	0	0
2. 2012	354	337	333	333	333	333	333	333	333	333	0
3. 2013	XXX	264	259	258	258	258	258	258	258	258	0
4. 2014	XXX	XXX	254	261	256	257	257	257	257	257	0
5. 2015	XXX	XXX	XXX	235	234	236	236	236	236	236	0
6. 2016	XXX	XXX	XXX	XXX	311	293	293	293	293	293	0
7. 2017	XXX	XXX	XXX	XXX	XXX	89	60	60	60	60	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	87	39	38	38	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	140	46	40	(6)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	167	80	(87)
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	171	171
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	77
13. Earned Premiums (Sch P-Pt. 1)	195	247	208	195	227	64	58	91	73	77	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	(119)	(15)	0	0	2	(15)	(4)	2	(5)	0	0
2. 2012	5,113	5,051	5,022	5,022	5,070	5,070	5,070	5,070	5,070	5,070	0
3. 2013	XXX	5,419	5,291	5,304	5,342	5,342	5,342	5,342	5,342	5,342	0
4. 2014	XXX	XXX	5,476	5,411	5,402	5,396	5,396	5,396	5,396	5,396	0
5. 2015	XXX	XXX	XXX	5,534	5,565	5,550	5,547	5,547	5,547	5,547	0
6. 2016	XXX	XXX	XXX	XXX	5,451	5,514	5,503	5,502	5,502	5,502	0
7. 2017	XXX	XXX	XXX	XXX	XXX	5,430	5,450	5,457	5,457	5,457	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	5,214	5,239	5,239	5,239	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,118	5,125	5,120	(5)
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,518	5,569	51
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,976	5,976
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,022
13. Earned Premiums (Sch P-Pt. 1)	4,993	5,342	5,319	5,482	5,560	5,458	5,216	5,152	5,520	6,022	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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	
1. Prior	259	0	0	0	0	0	0	0	0	0	0
2. 2012	567	577	567	567	567	567	567	567	567	567	0
3. 2013	XXX	513	503	503	503	503	503	503	503	503	0
4. 2014	XXX	XXX	299	299	299	299	299	299	299	299	0
5. 2015	XXX	XXX	XXX	327	327	327	327	327	327	327	0
6. 2016	XXX	XXX	XXX	XXX	280	280	280	280	280	280	0
7. 2017	XXX	XXX	XXX	XXX	XXX	189	189	189	189	189	0
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	159	159	159	159	0
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	114	114	114	0
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40	44	4
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44	44
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	47
13. Earned Premiums (Sch P-Pt. 1)	826	524	278	327	280	189	159	114	40	47	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	390,505	0	0.0	1,142,005	0	0.0
2. Private Passenger Auto Liability/ Medical	655,765	0	0.0	703,847	0	0.0
3. Commercial Auto/Truck Liability/ Medical	776,047	8,010	1.0	463,288	4,021	0.9
4. Workers' Compensation	3,437,155	260,777	7.6	656,465	31,581	4.8
5. Commercial Multiple Peril	945,654	0	0.0	738,496	0	0.0
6. Medical Professional Liability - Occurrence	824	0	0.0	(1)	0	0.0
7. Medical Professional Liability - Claims - Made	5,895	0	0.0	0	0	0.0
8. Special Liability	75,575	0	0.0	115,350	0	0.0
9. Other Liability - Occurrence	1,602,394	6,886	0.4	536,374	1,441	0.3
10. Other Liability - Claims-Made	376,217	0	0.0	164,350	0	0.0
11. Special Property	154,796	0	0.0	457,234	0	0.0
12. Auto Physical Damage	59,656	187	0.3	608,263	173	0.0
13. Fidelity/Surety	23,607	0	0.0	11,485	0	0.0
14. Other	60	0	0.0	0	0	0.0
15. International	189	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	303,756	2,505	0.8	27,146	706	2.6
20. Products Liability - Claims-Made	10,734	0	0.0	6,141	0	0.0
21. Financial Guaranty/Mortgage Guaranty	0	0	0.0	0	0	0.0
22. Warranty	0	0	0.0	0	0	0.0
23. Totals	8,818,828	278,365	3.2	5,630,445	37,922	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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	3,800,044	3,797,634	3,796,875	3,795,435	3,798,593	3,777,819	3,782,411	3,788,450	3,796,024	3,810,312
2. 2012	16,511	42,206	42,234	41,736	41,246	40,679	39,075	39,110	38,694	38,379
3. 2013	XXX	21,313	48,464	45,536	45,840	44,982	42,222	41,181	39,717	38,952
4. 2014	XXX	XXX	17,853	44,523	44,193	44,743	44,407	43,155	39,133	37,632
5. 2015	XXX	XXX	XXX	25,171	57,214	52,819	50,752	49,806	44,696	42,962
6. 2016	XXX	XXX	XXX	XXX	20,785	50,443	48,337	44,631	39,973	36,782
7. 2017	XXX	XXX	XXX	XXX	XXX	22,051	48,475	47,556	42,959	40,648
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	23,227	51,820	47,738	45,773
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,199	51,761	49,648
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,946	45,919
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,963

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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior	193,412	150,188	135,227	127,799	116,267	91,705	85,254	78,944	75,030	81,256
2. 2012	9,468	21,209	15,028	11,914	10,327	9,167	7,073	6,304	5,617	5,058
3. 2013	XXX	12,940	24,948	17,509	15,203	13,169	9,691	8,629	6,926	5,822
4. 2014	XXX	XXX	10,881	23,861	18,613	16,681	14,683	12,893	8,295	7,078
5. 2015	XXX	XXX	XXX	16,594	29,968	21,508	18,170	15,210	9,546	6,365
6. 2016	XXX	XXX	XXX	XXX	11,592	27,503	21,499	17,107	11,641	7,674
7. 2017	XXX	XXX	XXX	XXX	XXX	15,181	29,020	23,892	17,527	13,368
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	15,562	30,604	22,342	18,152
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,549	31,027	24,294
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,141	29,962
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,452

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	4,988,084	4,988,779	4,990,366	4,992,431	4,993,202	4,995,185	4,996,387	4,998,236	4,999,221	4,995,780
2. 2012	21,499	43,849	43,431	42,943	42,797	42,206	42,457	42,415	42,462	42,422
3. 2013	XXX	24,706	47,962	47,723	46,458	46,895	46,656	46,391	46,173	46,112
4. 2014	XXX	XXX	26,090	49,598	47,880	46,203	46,272	46,004	46,029	45,963
5. 2015	XXX	XXX	XXX	25,244	48,469	48,281	46,899	44,037	44,322	44,293
6. 2016	XXX	XXX	XXX	XXX	26,114	50,446	49,598	47,962	45,529	45,328
7. 2017	XXX	XXX	XXX	XXX	XXX	23,866	45,658	46,247	43,407	40,990
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	23,876	45,643	46,234	43,792
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,528	44,011	44,519
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,366	40,814
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,437

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
	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
1. Prior	13,217	12,693	9,106	6,041	4,175	3,893	3,010	3,137	2,578	1,745
2. 2012	0	(97)	3,893	2,107	1,430	515	624	508	426	(179)
3. 2013	XXX	0	(338)	3,884	1,808	947	1,054	628	558	429
4. 2014	XXX	XXX	0	(519)	1,869	1,862	1,229	540	505	405
5. 2015	XXX	XXX	XXX	0	(422)	6,561	3,997	824	509	518
6. 2016	XXX	XXX	XXX	XXX	0	154	6,258	3,887	666	320
7. 2017	XXX	XXX	XXX	XXX	XXX	0	(714)	6,011	3,339	371
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX	0	0	4,080	2,533
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	5,857
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2021	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	390,505	0	0.0	1,142,005	0	0.0
2. Private Passenger Auto Liability/Medical	655,765	0	0.0	703,847	0	0.0
3. Commercial Auto/Truck Liability/Medical	776,047	0	0.0	463,288	0	0.0
4. Workers' Compensation	3,437,155	0	0.0	656,465	0	0.0
5. Commercial Multiple Peril	945,654	0	0.0	738,496	0	0.0
6. Medical Professional Liability - Occurrence	824	0	0.0	(1)	0	0.0
7. Medical Professional Liability - Claims - Made	5,895	0	0.0	0	0	0.0
8. Special Liability	75,575	0	0.0	115,350	0	0.0
9. Other Liability - Occurrence	1,602,394	0	0.0	536,374	0	0.0
10. Other Liability - Claims-Made	376,217	0	0.0	164,350	0	0.0
11. Special Property	154,796	0	0.0	457,234	0	0.0
12. Auto Physical Damage	59,656	0	0.0	608,263	0	0.0
13. Fidelity/Surety	23,607	0	0.0	11,485	0	0.0
14. Other	60	0	0.0	0	0	0.0
15. International	189	0	0.0	0	0	0.0
16. Reinsurance - Nonproportional Assumed Property	8,125	0	0.0	16,919	0	0.0
17. Reinsurance - Nonproportional Assumed Liability	67,896	0	0.0	3,490	0	0.0
18. Reinsurance - Nonproportional Assumed Financial Lines	1,054	0	0.0	267	0	0.0
19. Products Liability - Occurrence	303,756	0	0.0	27,146	0	0.0
20. Products Liability - Claims-Made	10,734	0	0.0	6,141	0	0.0
21. Financial Guaranty/Mortgage Guaranty	0	0	0.0	0	0	0.0
22. Warranty	0	0	0.0	0	0	0.0
23. Totals	8,895,903	0	0.0	5,651,121	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 2012	2 2013	3 2014	4 2015	5 2016	6 2017	7 2018	8 2019	9 2020	10 2021
1. Prior										
2. 2012										
3. 2013	XXX									
4. 2014	XXX	XXX								
5. 2015	XXX	XXX	XXX							
6. 2016	XXX	XXX	XXX	XXX						
7. 2017	XXX	XXX	XXX	XXX	XXX					
8. 2018	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2019	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

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

NONE

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE P INTERROGATORIES

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

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

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

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

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

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

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

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

Years in Which Premiums Were Earned and Losses Were Incurred		DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
		1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601	Prior	0	0
1.602	2012	0	0
1.603	2013	0	0
1.604	2014	0	0
1.605	2015	0	0
1.606	2016	0	0
1.607	2017	0	0
1.608	2018	0	0
1.609	2019	0	0
1.610	2020	0	0
1.611	2021	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 686

5.2 Surety 28,562

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.)

See 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 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.

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.)

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.

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.

For year end 2019, there was a reallocation of IBNR reserves from Products Liability-Claims Made to Products Liability-Occurrence totaling $17.9 million for the TRV Reinsurance Pool. This change caused a distortion in the Products Liability-Claims Made calendar year loss ratio due to small premium volume in that line.

In the fourth quarter of 2020, the allocation of reserves between Commercial Auto/Truck Liability/Medical and the commercial portion of Auto Physical Damage was reviewed. As a result of that review, a shift of reserves from Auto Physical Damage to Commercial Auto/Truck Liability/Medical occurred in several recent accident years.

Significant catastrophe losses may distort analyses for certain lines of business.

For Part 5 – Section 3, the number of claims reported in the all-prior AYs have been corrected to include the calendar year outstanding claims.

The inter-company pooling participation percentage reported in column 34 of Schedule P - Part 1, pages 33 and 35-56, is rounded to one decimal place due to a limitation of the statement preparation software package used to prepare this statement. Please refer to Note 26 - Intercompany Pooling Arrangements of the Notes To Financial Statements to view the precise inter-company pooling participation percentage of this company.

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	1 Active Status (a)	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken: 2 Direct Premiums Written	3 Direct Premiums Earned	4 Dividends Paid or Credited to Policyholders on Direct Business	5 Direct Losses Paid (Deducting Salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Finance and Service Charges Not Included in Premiums	9 Direct Premiums Written for Federal Purchasing Groups (Included in Column 2)
1. Alabama AL	L	5,737,581	6,877,477	232,360	2,617,139	(104,595)	45,672,901	4,006	0
2. Alaska AK	L	339,446	438,520	0	35,469	1,621,176	751,197	48	0
3. Arizona AZ	L	4,378,051	6,080,347	8	1,780,755	6,406,288	17,809,838	3,016	0
4. Arkansas AR	L	2,828,537	3,391,871	8,974	533,160	1,009,206	7,372,259	1,927	0
5. California CA	L	21,756,016	20,910,599	0	12,995,003	22,361,682	77,245,169	16,886	0
6. Colorado CO	L	6,867,713	6,296,632	982	658,281	1,830,070	9,000,764	6,404	0
7. Connecticut CT	L	11,511,851	12,180,594	41,793	9,754,139	7,991,300	130,053,437	10,499	0
8. Delaware DE	L	666,385	797,985	743	706,837	532,473	13,093,890	385	0
9. District of Columbia DC	L	12,609,621	9,794,716	0	789,444	1,850,616	21,181,657	(1,860)	0
10. Florida FL	L	30,096,569	30,503,124	17,565	16,262,027	26,203,884	125,517,583	10,483	0
11. Georgia GA	L	14,736,941	14,071,529	1,454	4,394,766	5,856,174	33,217,715	11,843	0
12. Hawaii HI	L	4,656,255	1,613,985	0	14,606	130,483	7,659,796	497	0
13. Idaho ID	L	1,151,666	1,093,081	3,317	525,673	640,482	4,465,483	1,172	0
14. Illinois IL	L	10,023,787	13,471,176	206,035	5,433,687	2,543,021	43,551,362	7,431	0
15. Indiana IN	L	2,168,055	2,466,980	4,362	1,689,884	1,948,728	10,310,028	621	0
16. Iowa IA	L	4,055,926	3,876,319	98,332	2,050,457	2,878,157	13,591,267	1,158	0
17. Kansas KS	L	3,623,937	3,718,044	1,896	3,560,449	13,058,729	29,797,744	1,520	0
18. Kentucky KY	L	6,678,243	2,669,256	(334)	938,294	(957,664)	18,179,035	3,166	0
19. Louisiana LA	L	9,240,049	9,672,209	16,478	4,063,558	1,855,472	39,454,311	4,351	0
20. Maine ME	L	3,892,671	1,088,142	12,133	653,753	(1,421,031)	9,597,142	1,786	0
21. Maryland MD	L	6,834,224	7,105,294	2,410	2,337,043	783,228	52,207,557	3,827	0
22. Massachusetts MA	L	7,929,840	7,189,437	302,454	10,854,244	8,875,661	80,225,347	4,820	0
23. Michigan MI	L	3,545,221	3,965,178	33,663	6,657,767	(12,972,512)	192,127,260	1,961	0
24. Minnesota MN	L	8,938,125	8,958,942	35,052	2,857,871	2,749,899	31,689,103	4,242	0
25. Mississippi MS	L	5,044,336	4,939,783	1,979	1,902,862	2,108,366	17,083,296	3,502	0
26. Missouri MO	L	4,445,930	4,366,893	232	3,388,199	5,030,993	28,537,568	2,811	0
27. Montana MT	L	2,014,277	1,296,124	57,886	190,879	372,262	1,637,434	2,108	0
28. Nebraska NE	L	3,865,715	2,812,658	5,563	1,844,754	1,869,754	9,890,758	1,623	0
29. Nevada NV	L	2,340,123	2,299,596	0	1,085,157	978,517	4,741,345	1,569	0
30. New Hampshire NH	L	540,237	485,589	0	1,984,489	917,053	13,386,471	406	0
31. New Jersey NJ	L	3,402,156	6,108,362	128,568	6,446,438	4,115,987	157,860,672	3,345	0
32. New Mexico NM	L	1,144,638	1,133,672	903	111,443	(818,211)	3,222,368	1,021	0
33. New York NY	L	27,859,395	29,630,360	44,217	45,196,902	51,324,189	232,367,153	46,998	0
34. North Carolina NC	L	6,559,097	7,544,300	66,752	4,068,737	3,913,947	28,016,490	9,059	0
35. North Dakota ND	L	39,101	40,501	1,718	0	(22,424)	106,658	9	0
36. Ohio OH	L	330,845	417,696	228	1,406,221	988,442	54,244,632	123	0
37. Oklahoma OK	L	2,148,830	2,023,526	43,235	600,818	249,207	7,480,215	41	0
38. Oregon OR	L	5,283,784	5,117,251	9,675	2,308,403	2,458,140	10,743,365	4,549	0
39. Pennsylvania PA	L	9,561,353	9,472,366	158,008	19,962,293	7,398,255	146,050,293	4,920	0
40. Rhode Island RI	L	3,539,208	3,492,304	0	1,086,129	(179,645)	16,956,617	2,520	0
41. South Carolina SC	L	3,041,886	3,824,307	25,417	2,487,574	805,288	17,705,046	2,484	0
42. South Dakota SD	L	813,493	808,911	844	238,143	182,010	2,087,812	389	0
43. Tennessee TN	L	7,910,372	8,133,063	3,713	4,421,136	(187,801)	42,335,024	4,595	0
44. Texas TX	L	54,189,284	53,185,641	12,935	9,087,109	7,143,043	121,734,355	41,402	0
45. Utah UT	L	2,120,687	2,291,806	724	2,092,301	2,160,108	6,979,307	2,830	0
46. Vermont VT	L	577,510	706,538	34	568,876	306,327	3,835,511	474	0
47. Virginia VA	L	20,564,788	21,812,627	5,821	8,758,233	8,524,710	36,735,036	91,831	0
48. Washington WA	L	1,786,446	2,447,125	7	7,793,425	7,787,628	9,465,414	1,670	0
49. West Virginia WV	L	1,921,176	2,081,263	174	1,788,784	1,646,145	7,444,043	789	0
50. Wisconsin WI	L	1,035,320	1,008,078	35,506	2,273,574	1,350,146	24,682,595	250	0
51. Wyoming WY	L	20,039	25,449	296	31,916	23,917	117,953	14	0
52. American Samoa AS	N	0	0	0	0	0	0	0	0
53. Guam GU	L	582,056	240,002	0	0	32,833	64,939	0	0
54. Puerto Rico PR	L	116,668	121,971	0	(52,365)	(23,552)	38,742	2	0
55. U.S. Virgin Islands VI	L	46,237	50,996	0	0	(43,205)	210,071	2	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0	0	0
58. Aggregate other alien OT	XXX	895	113,030	0	77,552	52,552	0	0	0
59. Totals	XXX	357,112,592	356,263,225	1,624,112	223,314,286	206,135,907	2,019,533,027	331,523	0
DETAILS OF WRITE-INS									
58001. BEL Belgium	XXX	750	750	0	0	0	0	0	0
58002. BMU Bermuda	XXX	145	112,280	0	77,552	52,552	0	0	0
58003.	XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	895	113,030	0	77,552	52,552	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 54
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) 0
Q - Qualified - Qualified or accredited reinsurer 0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile 0
N - None of the above - Not allowed to write business in the state 3

(b) Explanation of basis of allocation of premiums by states, etc.

1 Fire - Location of property; 2 Allied Lines - Location of property; 3 Farmowners - Location of property; 4 Homeowners - Location of property; 5 CMP - Location of property; 8 Ocean Marine - Address of insured or state of principal exposure, except builders risks which are allocated on location of risk; 9 Inland Marine - Location of insured or state of principal exposure; 10 Financial guaranty - Location of risk; 11 Medical malpractice - Location of risk; 12 Earthquake - Location of property; 13 Group A&H - Location of risk; 15 Other A&H – Location of insured; 16 Workers' compensation - Location of employee's workplace; 17 Other liability - Location of risk; 18 Products Liability - Location of risk; 19 Auto liability - Location of garage; 21 Auto physical damage - Location of garage; 22 Aircraft - Location of airport from which insured's aircraft operates; 23 Fidelity - Location of insured; 24 Surety – Contract Surety: Project location; All Other Surety: Obligee location; 26 Burglary and theft - Location of property; 27 Boiler and machinery - Location of property; 28 Credit - Location of risk; With respect to international commercial insurance policies (1) for U.S. based insureds with ancillary international operations or (2) that are placed as part of a controlled master program allocation is to the situs of the contract which is typically the headquarter state or principal business location of the first named insured. Exceptions to this include monoline marine or other insurance policies that are designed to insure specifically identified international exposures.

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL						
2. Alaska	AK						
3. Arizona	AZ						
4. Arkansas	AR						
5. California	CA						
6. Colorado	CO						
7. Connecticut	CT						
8. Delaware	DE						
9. District of Columbia	DC						
10. Florida	FL						
11. Georgia	GA						
12. Hawaii	HI						
13. Idaho	ID						
14. Illinois	IL						
15. Indiana	IN						
16. Iowa	IA						
17. Kansas	KS						
18. Kentucky	KY						
19. Louisiana	LA						
20. Maine	ME						
21. Maryland	MD						
22. Massachusetts	MA						
23. Michigan	MI						
24. Minnesota	MN						
25. Mississippi	MS						
26. Missouri	MO						
27. Montana	MT						
28. Nebraska	[illegible]						
29. Nevada	[illegible]						
30. New Hampshire	NH						
31. New Jersey	NJ						
32. New Mexico	NM						
33. New York	NY						
34. North Carolina	NC						
35. North Dakota	ND						
36. Ohio	OH						
37. Oklahoma	OK						
38. Oregon	OR						
39. Pennsylvania	PA						
40. Rhode Island	RI						
41. South Carolina	SC						
42. South Dakota	SD						
43. Tennessee	TN						
44. Texas	TX						
45. Utah	UT						
46. Vermont	VT						
47. Virginia	VA						
48. Washington	WA						
49. West Virginia	WV						
50. Wisconsin	WI						
51. Wyoming	WY						
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR						
55. U.S. Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CAN						
58. Aggregate Other Alien	OT						
59. Total							

NONE

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

The Travelers Companies, Inc.	Minnesota	41-0518860	… … Windamere II, LLC (99%)	Minnesota	41-1963936
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… … Windamere III, LLC (99%)	Minnesota	41-2007089
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… Camperdown Corporation	Delaware	41-1762781
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… Aprilgrange Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… F&G UK Underwriters Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Underwriting Agency Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers Syndicate Management Limited	United Kingdom	
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	… Travelers Corporate Trustee Limited	United Kingdom	
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… Travelers London Limited	United Kingdom	
… … Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	… TCI Global Services, Inc.	Delaware	52-1965525
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… Travelers Management Limited	United Kingdom	
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… … Travelers Insurance Designated Activity Company *	Ireland	
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… Simply Business Holdings, Inc.	Delaware	37-1839380
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… … Simply Business, Inc.	Massachusetts	30-0956205
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… … … Harborway Insurance Agency, LLC	Massachusetts	85-4220959
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… … Zensurance Inc. (89.36%)	Canada	
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… … … Zensurance Brokers Inc.	Canada	
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … MMI Capital Trust I	Delaware	52-2073764	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … SPFM Holdings, LLC	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	

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 Seguros S.A. *	Brazil	AA-2230002
… … … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil	
… … … … … … … … … … Junto Holding Latam S.A. (49.5%)	Brazil	
… … … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036
… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
… … … … 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
… … … … … InsuraMatch, LLC	Delaware	04-3508349
… … … … 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? (Yes/No)	16 *
3548	The Travelers Companies, Inc.		41-0518860	0	0000086312	NYSE	The Travelers Companies, Inc.	MN	UIP			0.000		NO	0
3548	The Travelers Companies, Inc.	24767	41-0406690	0	0		St. Paul Fire and Marine Insurance Company	CT	IA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24791	41-0881659	0	0		St. Paul Mercury Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24775	41-0963301	0	0		St. Paul Guardian Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	30481	41-1230819	0	0		St. Paul Surplus Lines Insurance Company	DE	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41769	41-1435765	0	0		The Travelers Casualty Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41750	41-1435766	0	0		Travelers Constitution State Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		51-0375653	0	0		Northbrook Holdings, Inc.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	36463	36-2999370	0	0		Discover Property & Casualty Insurance Company	CT	IA	Northbrook Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19224	36-2542404	0	0		St. Paul Protective Insurance Company	CT	IA	Northbrook Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10213	52-1925132	0	0		Discover Specialty Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25887	52-0515280	0	0		United States Fidelity and Guaranty Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1551225	0	0		Laurel Village Fidelity Realty, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		41-1616702	0	0		Laurel Village Joint Venture Partnership	MN	NIA	Laurel Village Fidelity Realty, Inc.	O/M	50.000	The Travelers Companies, Inc.	NO	100
3548	The Travelers Companies, Inc.		41-1542260	0	0		Laurel Village I Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542261	0	0		Laurel Village II Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542263	0	0		Laurel Village III Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542264	0	0		Laurel Village IV Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542266	0	0		Laurel Village Tower A Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1593312	0	0		Laurel Village Tower B Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542267	0	0		Laurel Village Tower C Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542255	0	0		Laurel Village Swinford Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1704255	0	0		USF&G Retail Associates GP, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1704256	0	0		USF&G/Fidelity Retail Associates Limited Partnership	MD	NIA	USF&G Retail Associates GP, Inc.	O/M	1.000	The Travelers Companies, Inc.	NO	101
3548	The Travelers Companies, Inc.		52-1704256	0	0		USF&G/Fidelity Retail Associates Limited Partnership	MD	NIA	United States Fidelity and Guaranty Company	O	83.950	The Travelers Companies, Inc.	NO	101
3548	The Travelers Companies, Inc.		52-1852190	0	0		BMR Sports Properties, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1573778	0	0		Black Mountain Ranch Limited Partnership	MD	NIA	BMR Sports Properties, Inc.	O/M	1.000	The Travelers Companies, Inc.	NO	102
3548	The Travelers Companies, Inc.	25879	52-0616768	0	0		Fidelity and Guaranty Insurance Underwriters, Inc.	WI	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	35386	42-1091525	0	0		Fidelity and Guaranty Insurance Company	IA	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1573778	0	0		Black Mountain Ranch Limited Partnership	MD	NIA	St. Paul Fire and Marine Insurance Company	O	85.000	The Travelers Companies, Inc.	NO	102
3548	The Travelers Companies, Inc.		52-2073764	0	0		MMI Capital Trust I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		41-0406690	0	0		Promenade Partners, L.L.C.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-0406690	0	0		SPFM Holdings, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
3548	The Travelers Companies, Inc.		52-1953822	0	0		USF&G Capital I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-2044075	0	0		USF&G Capital III	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		38-4046010	0	0		350 Market Street, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Special Services Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		20-3033027	0	0		Yonkers Financing Corp.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-1466734	0	0		English Turn Fidelity Realty, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		52-1715225	0	0		English Turn Realty Management, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	22.480	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1985480	0	0		Fog City Fund, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		76-0753165	0	0		Symmetry Growth Capital II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	100.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1927945	0	0		Upper Lake Growth Capital, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		20-1222630	0	0		Vesbridge Partners, LP	MN	NIA	St. Paul Fire and Marine Insurance Company	O	85.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1963936	0	0		Windamere II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-2007089	0	0		Windamere III, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1762781	0	0		Camperdown Corporation	DE	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1888760	0	0		SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Aprilgrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		F&G UK Underwriters Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Corporate Trustee Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1965525	0	0		TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1121375	0	0		Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Insurance Designated Activity Company	IRL	IA	Travelers Insurance Company Limited	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		37-1839380	0	0		Simply Business Holdings, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		30-0956205	0	0		Simply Business, Inc.	MA	NIA	Simply Business Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		85-4220959	0	0		Harborway Insurance Agency, LLC	MA	NIA	Simply Business, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Xbridge Limited	GBR	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		10762962 Canada Inc.	CAN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Inc.	CAN	NIA	10762962 Canada Inc.	O/B	89.360	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
3548	The Travelers Companies, Inc.			0	0		Zensurance Brokers Inc.	CAN	NIA	Zensurance Inc.	0	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1008174	0	0		Travelers Property Casualty Corp.	CT	UIP	The Travelers Companies, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1445591	0	0		Travelers Insurance Group Holdings Inc.	DE	UDP	Travelers Property Casualty Corp.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19070	06-6033509	0	0		The Standard Fire Insurance Company	CT	IA	Travelers Insurance Group Holdings Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire Properties, LLC	DE	NIA	The Standard Fire Insurance Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		94-3097171	0	0		Bayhill Restaurant II Associates	CA	NIA	Standard Fire Properties, LLC	0	50.000	The Travelers Companies, Inc.	NO	105
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire UK Investments, LLC	DE	NIA	The Standard Fire Insurance Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19062	06-0848755	0	0		The Automobile Insurance Company of Hartford, Connecticut	CT	IA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0848755	0	0		Auto Hartford Investments, LLC	DE	NIA	The Automobile Insurance Company of Hartford, Connecticut	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36145	06-1286264	0	0		Travelers Personal Security Insurance Company	CT	IA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36161	06-1286274	0	0		Travelers Property Casualty Insurance Company	CT	IA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	38130	36-3703200	0	0		Travelers Personal Insurance Company	CT	IA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		27-4469564	0	0		Travelers Texas MGA, Inc.	TX	NIA	The Standard Fire Insurance Company	0/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Oregon Evergreen Investor I, LLC	DE	NIA	The Standard Fire Insurance Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-3194119	0	0		Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4312440	0	0		Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1534005	0	0		TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19038	06-6033504	0	0		Travelers Casualty and Surety Company	CT	RE	Travelers Insurance Group Holdings, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41483	06-1067463	0	0		Farmington Casualty Company	CT	DS	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		75-2676034	0	0		Travelers MGA, Inc.	TX	DS	Farmington Casualty Company	0/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	DS	Travelers Casualty and Surety Company	0/B/M	77.520	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	DS	8527512 Canada Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1560039	0	0		Travelers Insurance Company of Canada	CAN	DS	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	31194	06-0907370	0	0		Travelers Casualty and Surety Company of America	CT	DS	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Global, Inc.	DE	DS	Travelers Casualty and Surety Company of America	0/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Holding LLC	DE	DS	Travelers Global, Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Acquisition LLC	DE	DS	Travelers Brazil Holding LLC	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Junto Holding Brasil S.A.	BRA	DS	Travelers Brazil Acquisition LLC	0/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230021	0	0		Junto Resseguros S.A.	BRA	DS	Junto Holding Brasil S.A.	0/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	DS	Junto Resseguros S.A.	0/B	0.010	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230002	0	0		Junto Seguros S.A.	BRA	DS	Junto Holding Brasil S.A.	0/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	DS	Junto Seguros S.A.	0/B	99.990	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Holding Latam S.A.	BRA	DS	Travelers Brazil Acquisition LLC	0/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2330036	0	0		JMalucelli Travelers Seguros S.A.	COL	DS	Junto Holding Latam S.A.	0/B/M	51.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.	19046	06-0876835	0	0		Travelers Casualty Insurance Company of America	CT	DS	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36170	06-1286266	0	0		Travelers Casualty Company of Connecticut	CT	DS	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Travelers Casualty UK Investments LLC	DE	DS	Travelers Casualty and Surety Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36137	06-1286268	0	0		Travelers Commercial Insurance Company	CT	DS	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	29696	06-1203698	0	0		Travelers Excess and Surplus Lines Company	CT	DS	Travelers Casualty and Surety Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41564	75-1732040	0	0		Travelers Lloyds of Texas Insurance Company	TX	DS	Travelers Casualty and Surety Company	0/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		The Family Business Institute LLC	DE	DS	Travelers Casualty and Surety Company	0/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		82-0925474	0	0		IHP Capital Partners Fund VIII, L.P.	DE	DS	Travelers Casualty and Surety Company	0	97.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25658	06-0566050	0	0		The Travelers Indemnity Company	CT	IA	Travelers Insurance Group Holdings Inc.	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arch Street North LLC	DE	NIA	The Travelers Indemnity Company	0/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25615	06-0291290	0	0		The Charter Oak Fire Insurance Company	CT	IA	The Travelers Indemnity Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Real Estate, LLC	DE	NIA	The Travelers Indemnity Company	0/B/M	100.000	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
3548	The Travelers Companies, Inc.	10647	59-3372141	0	0		First Floridian Auto and Home Insurance Company	FL	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	42811	56-1371361	0	0		Gulf Underwriters Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	22233	75-6013697	0	0		Select Insurance Company	TX	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Crystal Brook, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Durham Holding, LLC	DE	NIA	Crystal Brook, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Sutton Holdco, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Cadet Limited, LLC	DE	NIA	Sutton Holdco, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arrowhead Company, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Eastern Asset, LLC	DE	NIA	Arrowhead Company, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	43117	86-0703220	0	0		American Equity Insurance Company	AZ	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10819	86-0868106	0	0		American Equity Specialty Insurance Company	CT	IA	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24015	41-6009967	0	0		Northland Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27987	41-0983992	0	0		Northfield Insurance Company	IA	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24031	94-6051964	0	0		Northland Casualty Company	CT	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Indemnity U.K. Investments LLC	CT	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		TPC U.K. Investments LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25623	06-0303275	0	0		The Phoenix Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25666	58-6020487	0	0		The Travelers Indemnity Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25682	06-0336212	0	0		The Travelers Indemnity Company of Connecticut	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25674	36-2719165	0	0		Travelers Property Casualty Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1501229	0	0		Constitution State Services LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0303275	0	0		Phoenix UK Investments LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	28188	35-1838077	0	0		TravCo Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4403403	0	0		TINDY Foreign, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	40282	95-3634110	0	0		Travelers Commercial Casualty Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		62-1657094	0	0		Travelers Distribution Alliance, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers TLD, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Towers Foundry, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marketplace Holdings, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		04-3508349	0	0		InsuraMatch, LLC	DE	NIA	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Tiercel, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Redstart, LLC	DE	NIA	Tiercel, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27998	35-1838079	0	0		The Travelers Home and Marine Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41262	76-0002592	0	0		The Travelers Lloyds Insurance Company	TX	IA	The Travelers Indemnity Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marine, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0

Asterisk	Explanation
100	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.
101	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company and 1% owned by USF&G Retail Associates GP, Inc.
102	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
103	English Turn LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
104	Fidelity English Turn Club LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
105	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.
106	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.
107	St. Paul Fire and Marine owns a significant portion of the investment entity. Although it is managed by an unaffiliated partner, St. Paul Fire and Marine still has control of the entity.

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
43117	86-0703220	American Equity Insurance Company	(3,300,000)	0	0	0	0	0		0	(3,300,000)	(76,633)
00000	06-0566050	Arrowhead Company, LLC	0	(800,000)	0	0	0	0		0	(800,000)	0
19062	06-0848755	Automobile Insurance Company of Hartford, Connecticut (The)	(35,400,000)	0	0	0	0	0	*	0	(35,400,000)	129,919,746
25615	06-0291290	Charter Oak Fire Insurance Company (The)	(26,500,000)	0	0	0	0	0	*	0	(26,500,000)	(3,175,902,875)
00000	06-0566050	Crystal Brook, LLC	0	(2,700,000)	0	0	0	0		0	(2,700,000)	0
36463	36-2999370	Discover Property & Casualty Insurance Company	(4,300,000)	0	0	0	0	0	*	0	(4,300,000)	(42,292,612)
10213	52-1925132	Discover Specialty Insurance Company	0	0	0	0	0	0	*	0	0	(360,199)
00000	06-6033504	Family Business Institute LLC (The)	0	750,000	0	0	0	0		0	750,000	0
41483	06-1067463	Farmington Casualty Company	(36,700,000)	0	0	0	0	0	*	0	(36,700,000)	171,582,514
35386	42-1091525	Fidelity and Guaranty Insurance Company	(400,000)	0	0	0	0	0		0	(400,000)	(452,525,836)
25879	52-0616768	Fidelity and Guaranty Insurance Underwriters, Inc.	(2,500,000)	0	0	0	0	0	*	0	(2,500,000)	(247,518,623)
42811	56-1371361	Gulf Underwriters Insurance Company	0	0	0	0	0	0		0	0	(23,474,173)
00000	82-0925474	IHP Capital Partners Fund VIII, L.P.	(1,134,511)	(7,480,349)	0	0	0	0		0	(8,614,860)	0
00000	AA-2330036	JMalucelli Travelers Seguros S.A.	0	0	0	0	0	0		0	0	(1,249,716)
00000	AA-2230002	Junto Seguros S.A.	0	0	0	0	0	0		0	0	(6,910,971)
00000	52-2073764	MMI Capital Trust I	(293,724)	0	0	0	0	0		0	(293,724)	0
27987	41-0983992	Northfield Insurance Company	0	0	0	0	0	0	*	0	0	(538,958,028)
24031	94-6051964	Northland Casualty Company	(2,700,000)	0	0	0	0	0	*	0	(2,700,000)	66,194,240
24015	41-6009967	Northland Insurance Company	(26,300,000)	0	0	0	0	0	*	0	(26,300,000)	(55,723,645)
25623	06-0303275	Phoenix Insurance Company (The)	(17,400,000)	0	0	0	0	0	*	0	(17,400,000)	(397,599,865)
22233	75-6013697	Select Insurance Company	(2,200,000)	0	0	0	0	0		0	(2,200,000)	(798,952)
00000	41-0406690	SPFM Holdings, LLC	0	307,000,000	0	0	0	0		0	307,000,000	0
24767	41-0406690	St. Paul Fire and Marine Insurance Company	(344,186,280)	(306,642,500)	0	0	(149,526,389)	0	*	0	(800,355,169)	11,965,986,851
24775	41-0963301	St. Paul Guardian Insurance Company	(2,400,000)	0	0	0	0	0	*	0	(2,400,000)	(46,110,344)
24791	41-0881659	St. Paul Mercury Insurance Company	(11,000,000)	0	0	0	0	0	*	0	(11,000,000)	(63,286,397)
19224	36-2542404	St. Paul Protective Insurance Company	(17,000,000)	0	0	0	0	0	*	0	(17,000,000)	(169,809,014)
30481	41-1230819	St. Paul Surplus Lines Insurance Company	0	0	0	0	0	0	*	0	0	(130,012,675)
19070	06-6033509	Standard Fire Insurance Company (The)	(74,100,000)	0	0	0	0	0	*	0	(74,100,000)	(1,369,874,165)
00000	06-6033509	Standard Fire Properties, LLC.	(500,000)	0	0	0	0	0		0	(500,000)	0
00000	06-0566050	Sutton Holdco, LLC.	0	(2,300,000)	0	0	0	0		0	(2,300,000)	0
00000	76-0753165	Symmetry Growth Capital II, LLC	0	(357,500)	0	0	0	0		0	(357,500)	0
00000	06-0566050	Tiercel, LLC	(3,400,000)	0	0	0	0	0		0	(3,400,000)	0
00000	06-0566050	TPC U.K. Investments LLC	0	(1,000,000)	0	0	0	0		0	(1,000,000)	0
28188	35-1838077	TravCo Insurance Company	(6,700,000)	0	0	0	0	0	*	0	(6,700,000)	(251,279,205)
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	(355,165,489)	6,830,349	0	0	0	0	*	0	(348,335,140)	8,616,211,505
31194	06-0907370	Travelers Casualty and Surety Company of America	(412,000,000)	15,000,000	0	0	0	0		0	(397,000,000)	(1,818,874,482)
41769	41-1435765	Travelers Casualty Company (The)	(7,000,000)	0	0	0	0	0	*	0	(7,000,000)	158,244,838

SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
36170	06-1286266	Travelers Casualty Company of Connecticut	(8,400,000)	0	0	0	0	0	*	0	(8,400,000)	201,334,944
19046	06-0876835	Travelers Casualty Insurance Company of America	(71,800,000)	0	0	0	0	0	*	0	(71,800,000)	(620,008,074)
00000	06-6033504	Travelers Casualty UK Investments, LLC	0	(100,000)	0	0	0	0		0	(100,000)	0
40282	95-3634110	Travelers Commercial Casualty Company	(11,200,000)	0	0	0	0	0	*	0	(11,200,000)	176,049,284
36137	06-1286268	Travelers Commercial Insurance Company	(10,600,000)	0	0	0	0	0	*	0	(10,600,000)	(451,805,659)
00000	41-0518860	Travelers Companies, Inc. (The)	506,000,000	0	0	0	0	0		0	506,000,000	0
41750	41-1435766	Travelers Constitution State Insurance Company	(6,800,000)	0	0	0	0	0	*	0	(6,800,000)	162,543,526
00000	62-1657094	Travelers Distribution Alliance, Inc.	0	3,500,000	0	0	0	0		0	3,500,000	0
29696	06-1203698	Travelers Excess and Surplus Lines Company	0	0	0	0	0	0	*	0	0	(745,484,608)
00000	47-2215437	Travelers Global,Inc.	0	(15,000,000)	0	0	0	0		0	(15,000,000)	0
27998	35-1838079	Travelers Home and Marine Insurance Company (The)	(11,800,000)	0	0	0	0	0	*	0	(11,800,000)	(1,657,216,866)
25658	06-0566050	Travelers Indemnity Company (The)	(423,200,000)	(43,600,000)	0	0	149,526,389	0	*	0	(317,273,611)	12,217,427,285
25666	58-6020487	Travelers Indemnity Company of America (The)	(20,000,000)	0	0	0	0	(132,054,709)	*	0	(152,054,709)	(2,923,989,847)
25682	06-0336212	Travelers Indemnity Company of Connecticut (The)	(35,600,000)	0	0	0	0	0	*	0	(35,600,000)	(2,841,224,989)
00000	06-0566050	Travelers Indemnity U.K. Investments LLC	(20,000,000)	0	0	0	0	0		0	(20,000,000)	0
00000	AA-1121375	Travelers Insurance Company Limited	0	0	0	0	0	0		0	0	(47,752,452)
00000	AA-1560039	Travelers Insurance Company of Canada	0	0	0	0	0	0		0	0	4,630,472
00000	06-1445591	Travelers Insurance Group Holdings Inc.	1,669,000,000	0	0	0	0	0		0	1,669,000,000	0
41262	76-0002592	Travelers Lloyds Insurance Company (The)	(1,600,000)	0	0	0	0	132,054,709		0	130,454,709	(282,513,897)
41564	75-1732040	Travelers Lloyds of Texas Insurance Company	(1,200,000)	0	0	0	0	0		0	(1,200,000)	(86,531,594)
00000	06-0566050	Travelers Marine, LLC	(100,000)	0	0	0	0	0		0	(100,000)	0
00000	06-0566050	Travelers Marketplace Holdings, LLC.	0	47,000,000	0	0	0	0		0	47,000,000	0
38130	36-3703200	Travelers Personal Insurance Company	(7,000,000)	0	0	0	0	0	*	0	(7,000,000)	(1,933,290,875)
36145	06-1286264	Travelers Personal Security Insurance Company	(6,400,000)	0	0	0	0	0	*	0	(6,400,000)	(96,419,200)
25674	36-2719165	Travelers Property Casualty Company of America	(27,000,000)	0	0	0	0	0	*	0	(27,000,000)	(14,232,198,630)
36161	06-1286274	Travelers Property Casualty Insurance Company	(8,600,000)	0	0	0	0	0	*	0	(8,600,000)	(807,478,372)
00000	06-0566050	Travelers Real Estate, LLC	(1,000,000)	0	0	0	0	0		0	(1,000,000)	0
00000	06-0566050	Travelers TLD, LLC	0	(100,000)	0	0	0	0		0	(100,000)	0
25887	52-0515280	United States Fidelity and Guaranty Company	(109,600,000)	0	0	0	0	0	*	0	(109,600,000)	1,649,488,848
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
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

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%			

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
St. Paul Fire and Marine Insurance Company	The Travelers Companies, Inc.	100.000	NO	N/A	The Travelers Companies, Inc.	100.000	NO
St. Paul Mercury Insurance Company	St. Paul Fire and Marine Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
St. Paul Guardian Insurance Company	St. Paul Fire and Marine Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
St. Paul Surplus Lines Insurance Company	St. Paul Fire and Marine Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
The Travelers Casualty Company	St. Paul Fire and Marine Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Travelers Constitution State Insurance Company	St. Paul Fire and Marine Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Discover Property & Casualty Insurance Company	Northbrook Holdings, Inc.	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
St. Paul Protective Insurance Company	Northbrook Holdings, Inc.	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Discover Specialty Insurance Company	St. Paul Fire and Marine Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
United States Fidelity and Guaranty Company	St. Paul Fire and Marine Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Fidelity and Guaranty Insurance Underwriters, Inc.	St. Paul Fire and Marine Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Fidelity and Guaranty Insurance Company	St. Paul Fire and Marine Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
The Standard Fire Insurance Company	Travelers Insurance Group Holdings Inc.	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
The Automobile Insurance Company of Hartford, Connecticut	The Standard Fire Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Travelers Personal Security Insurance Company	The Standard Fire Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Travelers Property Casualty Insurance Company	The Standard Fire Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Travelers Personal Insurance Company	The Standard Fire Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Travelers Casualty and Surety Company	Travelers Insurance Group Holdings Inc.	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Farmington Casualty Company	Travelers Casualty and Surety Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Travelers Casualty and Surety Company of America	Travelers Casualty and Surety Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Travelers Casualty Insurance Company of America	Travelers Casualty and Surety Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Travelers Casualty Company of Connecticut	Travelers Casualty and Surety Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Travelers Commercial Insurance Company	Travelers Casualty and Surety Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Travelers Excess and Surplus Lines Company	Travelers Casualty and Surety Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Travelers Lloyds of Texas Insurance Company	Travelers Casualty and Surety Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
The Travelers Indemnity Company	Travelers Insurance Group Holdings Inc.	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
The Charter Oak Fire Insurance Company	The Travelers Indemnity Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
First Floridian Auto and Home Insurance Company	The Travelers Indemnity Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Gulf Underwriters Insurance Company	The Travelers Indemnity Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Select Insurance Company	The Travelers Indemnity Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
American Equity Insurance Company	The Travelers Indemnity Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
American Equity Specialty Insurance Company	American Equity Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Northland Insurance Company	The Travelers Indemnity Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Northfield Insurance Company	Northland Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Northland Casualty Company	Northland Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
The Phoenix Insurance Company	The Travelers Indemnity Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
The Travelers Indemnity Company of America	The Phoenix Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
The Travelers Indemnity Company of Connecticut	The Phoenix Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Travelers Property Casualty Company of America	The Phoenix Insurance Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
TravCo Insurance Company	The Travelers Indemnity Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
Travelers Commercial Casualty Company	The Travelers Indemnity Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
The Travelers Home and Marine Insurance Company	The Travelers Indemnity Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO
The Travelers Lloyds Insurance Company	The Travelers Indemnity Company	100.000	NO	The Travelers Companies, Inc.	The Travelers Companies, Inc.	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of **WAIVED** to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will an actuarial opinion be filed by March 1?	YES
2.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
4.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required by March 1?	YES
	APRIL FILING	
5.	Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
6.	Will Management's Discussion and Analysis be filed by April 1?	YES
7.	Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES
	MAY FILING	
8.	Will this company be included in a combined annual statement which is filed with the NAIC by May 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below.** If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

	MARCH FILING	
11.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
12.	Will the Financial Guaranty Insurance Exhibit be filed by March 1?	YES
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	YES
15.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
16.	Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	NO
17.	Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?	NO
18.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
19.	Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?	YES
20.	Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	NO
21.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	NO
22.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
23.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	YES
24.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
25.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
26.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
27.	Will the Supplemental Schedule for Reinsurance Counterparty Reporting Exception - Asbestos and Pollution Contracts be filed with the state of domicile and the NAIC by March 1?	NO
	APRIL FILING	
28.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
29.	Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
30.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
31.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
32.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
33.	Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?	YES
34.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1?	NO
35.	Will the Private Flood Insurance Supplement be filed with the state of domicile and the NAIC by April 1?	NO
36.	Will the Mortgage Guaranty Insurance Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
	AUGUST FILING	
37.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

11. The data for this supplement is not required to be filed.
13. The data for this supplement is not required to be filed.
15. The data for this supplement is not required to be filed.
16. The data for this supplement is not required to be filed.
17. The data for this supplement is not required to be filed.
18. The data for this supplement is not required to be filed.
20. The data for this supplement is not required to be filed.
21. The data for this supplement is not required to be filed.
22. The data for this supplement is not required to be filed.
24. The data for this supplement is not required to be filed.
25. The data for this supplement is not required to be filed.
26. The data for this supplement is not required to be filed.
27. The data for this supplement is not required to be filed.
28. The data for this supplement is not required to be filed.
29. The data for this supplement is not required to be filed.
30. The data for this supplement is not required to be filed.
31. The data for this supplement is not required to be filed.
32. The data for this supplement is not required to be filed.
34. The Company had no Accident & Health insurance premiums in 2021.
35. The data for this supplement is not required to be filed.
36. The data for this supplement is not required to be filed.

Bar Codes:

11. SIS Stockholder Information Supplement [Document Identifier 420]



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



15. Trusteed Surplus Statement [Document Identifier 490]



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



17. Reinsurance Summary Supplemental Filing [Document Identifier 401]



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



20. Reinsurance Attestation Supplement [Document Identifier 399]



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



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

22. Bail Bond Supplement [Document Identifier 500]



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



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



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



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



28. Credit Insurance Experience Exhibit [Document Identifier 230]



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



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



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



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



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



35. Private Flood Insurance Supplement [Document Identifier 560]



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	State surcharges receivable	7,669,966	0	7,669,966	8,670,555
2505.	Other assets	1,271,143	0	1,271,143	1,437,267
2506.	Other assets tri-party/tax credit bonds	37,750	0	37,750	80,970
2507.	Assumed reinsurance receivable and payable	(112,496)	0	(112,496)	(207,748)
2597.	Summary of remaining write-ins for Line 25 from overflow page	8,866,364	0	8,866,364	9,981,044

Additional Write-ins for Statement of Income Line 14

		1 Current Year	2 Prior Year
1404.	Retroactive reinsurance gain/loss	(903,814)	(551,433)
1497.	Summary of remaining write-ins for Line 14 from overflow page	(903,814)	(551,433)

Additional Write-ins for Schedule E - Part 3 Line 58

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
States, Etc.	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
5804. OTHER	B	USAIG-AVIATION	0	0	11,908,698	12,091,357
5897. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	11,908,698	12,091,357

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	696,241,026	3.862	696,241,026	16,406,901	712,647,927	3.954
	1.02 All other governments	19,991,868	0.111	19,991,868	0	19,991,868	0.111
	1.03 U.S. states, territories and possessions, etc. guaranteed	120,150,971	0.666	120,150,971	0	120,150,971	0.667
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	2,849,545,033	15.806	2,849,545,033	0	2,849,545,033	15.810
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	2,206,116,233	12.237	2,206,116,233	0	2,206,116,233	12.240
	1.06 Industrial and miscellaneous	5,707,029,708	31.656	5,707,029,708	0	5,707,029,708	31.665
	1.07 Hybrid securities	0	0.000	0	0	0	0.000
	1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	1.09 SVO identified funds	0	0.000	0	0	0	0.000
	1.10 Unaffiliated Bank loans	0	0.000	0	0	0	0.000
	1.11 Total long-term bonds	11,599,074,840	64.338	11,599,074,840	16,406,901	11,615,481,741	64.447
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	1,920,000	0.011	1,920,000	0	1,920,000	0.011
	2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	2.03 Total preferred stocks	1,920,000	0.011	1,920,000	0	1,920,000	0.011
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	2,087,842	0.012	2,087,842	0	2,087,842	0.012
	3.02 Industrial and miscellaneous Other (Unaffiliated)	1,899,928	0.011	1,899,928	0	1,899,928	0.011
	3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	4,378,366,303	24.286	4,378,366,303	0	4,378,366,303	24.293
	3.05 Mutual funds	0	0.000	0	0	0	0.000
	3.06 Unit investment trusts	0	0.000	0	0	0	0.000
	3.07 Closed-end funds	0	0.000	0	0	0	0.000
	3.08 Total common stocks	4,382,354,072	24.308	4,382,354,072	0	4,382,354,072	24.315
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	0	0.000	0	0	0	0.000
	4.02 Residential mortgages	0	0.000	0	0	0	0.000
	4.03 Commercial mortgages	0	0.000	0	0	0	0.000
	4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
	4.05 Total valuation allowance	0	0.000	0	0	0	0.000
	4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	0	0.000	0	0	0	0.000
	5.02 Properties held for production of income	0	0.000	0	0	0	0.000
	5.03 Properties held for sale	0	0.000	0	0	0	0.000
	5.04 Total real estate	0	0.000	0	0	0	0.000
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	(481,122)	(0.003)	(481,122)	0	(481,122)	(0.003)
	6.02 Cash equivalents (Schedule E, Part 2)	311,410,051	1.727	311,410,051	0	311,410,051	1.728
	6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
	6.04 Total cash, cash equivalents and short-term investments	310,928,929	1.725	310,928,929	0	310,928,929	1.725
7.	Contract loans	0	0.000	0	0	0	0.000
8.	Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9.	Other invested assets (Schedule BA)	1,717,549,482	9.527	1,712,562,785	0	1,712,562,785	9.502
10.	Receivables for securities	0	0.000	0	0	0	0.000
11.	Securities Lending (Schedule DL, Part 1)	16,406,901	0.091	16,406,901	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13.	Total invested assets	18,028,234,223	100.000	18,023,247,527	16,406,901	18,023,247,527	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		1,505,653,930
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	183,406,676	183,406,676
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	205,164,407	
	5.2 Totals, Part 3, Column 9	3,100,904	208,265,311
6.	Total gain (loss) on disposals, Part 3, Column 19		8,074,918
7.	Deduct amounts received on disposals, Part 3, Column 16		182,755,620
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	(2,039,891)	
	9.2 Totals, Part 3, Column 14	0	(2,039,891)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	3,055,843	
	10.2 Totals, Part 3, Column 11	0	3,055,843
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,717,549,482
12.	Deduct total nonadmitted amounts		4,986,697
13.	Statement value at end of current period (Line 11 minus Line 12)		1,712,562,785

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		14,416,150,727
2.	Cost of bonds and stocks acquired, Part 3, Column 7		3,580,769,845
3.	Accrual of discount		8,585,255
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	1,646,062	
	4.2. Part 2, Section 1, Column 15	(11,980)	
	4.3. Part 2, Section 2, Column 13	179,964,093	
	4.4. Part 4, Column 11	26,190	181,624,363
5.	Total gain (loss) on disposals, Part 4, Column 19		(6,438,554)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,166,271,236
7.	Deduct amortization of premium		49,054,072
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	124,112	
	9.4. Part 4, Column 13	118,975	243,087
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		18,225,671
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		15,983,348,913
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		15,983,348,913

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	696,241,026	707,296,708	696,038,448	694,959,634
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3.	Other Countries	19,991,868	21,479,400	19,977,150	20,000,000
	4.	Totals	716,232,893	728,776,108	716,015,598	714,959,634
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	120,150,971	126,848,116	124,397,184	118,115,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	2,849,545,033	3,000,275,298	2,916,980,205	2,775,977,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	2,206,116,233	2,339,350,664	2,288,981,768	2,069,024,693
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	5,104,708,113	5,275,249,950	5,118,973,150	5,059,800,157
	9.	Canada	126,924,463	132,770,731	126,704,930	127,101,000
	10.	Other Countries	475,397,132	496,156,826	475,266,129	475,499,000
	11.	Totals	5,707,029,708	5,904,177,507	5,720,944,210	5,662,400,157
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	11,599,074,840	12,099,427,694	11,767,318,964	11,340,476,483
PREFERRED STOCKS	14.	United States	1,920,000	1,920,000	1,550,000	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	1,920,000	1,920,000	1,550,000	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	1,920,000	1,920,000	1,550,000	
COMMON STOCKS	20.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	2,423,294	2,423,294	2,172,563	
	22.	Other Countries	1,564,476	1,564,476	9,476	
	23.	Totals	3,987,770	3,987,770	2,182,039	
Parent, Subsidiaries and Affiliates	24.	Totals	4,378,366,303	4,378,366,303	1,795,910,881	
	25.	Total Common Stocks	4,382,354,072	4,382,354,072	1,798,092,920	
	26.	Total Stocks	4,384,274,072	4,384,274,072	1,799,642,920	
	27.	Total Bonds and Stocks	15,983,348,913	16,483,701,766	13,566,961,884	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	85,890,613	250,966,147	343,975,885	15,049,383	358,998	XXX	696,241,026	6.0	512,482,417	4.7	696,241,026	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	85,890,613	250,966,147	343,975,885	15,049,383	358,998	XXX	696,241,026	6.0	512,482,417	4.7	696,241,026	0
2. All Other Governments												
2.1 NAIC 1	0	4,991,868	15,000,000	0	0	XXX	19,991,868	0.2	20,986,674	0.2	15,000,000	4,991,868
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	4,991,868	15,000,000	0	0	XXX	19,991,868	0.2	20,986,674	0.2	15,000,000	4,991,868
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	31,955,692	24,913,792	63,281,487	0	XXX	120,150,971	1.0	143,753,126	1.3	120,150,971	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	31,955,692	24,913,792	63,281,487	0	XXX	120,150,971	1.0	143,753,126	1.3	120,150,971	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	64,568,896	299,289,811	616,058,494	1,836,515,636	33,112,196	XXX	2,849,545,033	24.6	2,562,500,552	23.3	2,849,545,033	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	64,568,896	299,289,811	616,058,494	1,836,515,636	33,112,196	XXX	2,849,545,033	24.6	2,562,500,552	23.3	2,849,545,033	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	111,075,068	343,037,870	421,609,208	1,021,095,737	309,298,351	XXX	2,206,116,233	19.0	2,351,584,531	21.4	2,206,116,233	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	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	0	0	0	0	0	XXX	0	0.0	62,126	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	111,075,068	343,037,870	421,609,208	1,021,095,737	309,298,351	XXX	2,206,116,233	19.0	2,351,646,657	21.4	2,206,116,233	0

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	236,822,270	1,098,018,345	1,789,452,421	147,512,530	23,907,120	XXX	3,295,712,686	28.4	3,259,267,423	29.7	2,606,044,849	689,667,837
6.2 NAIC 2	135,164,493	763,799,926	1,306,564,641	116,888,927	0	XXX	2,322,417,986	20.0	2,012,198,904	18.3	2,032,578,203	289,839,783
6.3 NAIC 3	6,521,991	53,792,212	10,157,658	283,268	0	XXX	70,755,129	0.6	100,137,634	0.9	51,556,099	19,199,030
6.4 NAIC 4	4,003,754	5,829,409	7,635,264	0	0	XXX	17,468,427	0.2	21,542,879	0.2	10,085,911	7,382,515
6.5 NAIC 5	0	675,481	0	0	0	XXX	675,481	0.0	2,366,066	0.0	0	675,481
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	2,568	0.0	0	0
6.7 Totals	382,512,508	1,922,115,372	3,113,809,983	264,684,726	23,907,120	XXX	5,707,029,708	49.2	5,395,515,474	49.1	4,700,265,063	1,006,764,646
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 Col. 7 as a % of Line 11.7	9 Total from Col. 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) 498,356,847	2,028,259,732	3,211,009,801	3,083,454,773	366,676,665	0	9,187,757,817	79.2	XXX	XXX	8,493,098,113	694,659,705
11.2 NAIC 2	(d) 135,164,493	763,799,926	1,306,564,641	116,888,927	0	0	2,322,417,986	20.0	XXX	XXX	2,032,578,203	289,839,783
11.3 NAIC 3	(d) 6,521,991	53,792,212	10,157,658	283,268	0	0	70,755,129	0.6	XXX	XXX	51,556,099	19,199,030
11.4 NAIC 4	(d) 4,003,754	5,829,409	7,635,264	0	0	0	17,468,427	0.2	XXX	XXX	10,085,911	7,382,515
11.5 NAIC 5	(d) 0	675,481	0	0	0	0	(c) 675,481	0.0	XXX	XXX	0	675,481
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	644,047,085	2,852,356,759	4,535,367,363	3,200,626,968	366,676,665	0	(b) 11,599,074,840	100.0	XXX	XXX	10,587,318,326	1,011,756,513
11.8 Line 11.7 as a % of Col. 7	5.6	24.6	39.1	27.6	3.2	0.0	100.0	XXX	XXX	XXX	91.3	8.7
12. Total Bonds Prior Year												
12.1 NAIC 1	1,360,114,256	2,097,084,757	2,170,833,324	2,825,665,221	396,877,164	0	XXX	XXX	8,850,574,723	80.6	8,390,667,384	459,907,339
12.2 NAIC 2	109,552,664	841,847,281	986,007,790	74,791,170	0	0	XXX	XXX	2,012,198,904	18.3	1,779,201,141	232,997,763
12.3 NAIC 3	7,595,640	60,124,495	31,992,685	424,814	0	0	XXX	XXX	100,137,634	0.9	64,059,187	36,078,447
12.4 NAIC 4	999,710	10,965,554	9,577,616	0	0	0	XXX	XXX	21,542,879	0.2	14,236,980	7,305,900
12.5 NAIC 5	62,126	2,366,066	0	0	0	0	XXX	XXX	(c) 2,428,192	0.0	0	2,428,192
12.6 NAIC 6	0	2,015	0	0	553	0	XXX	XXX	(c) 2,568	0.0	0	2,568
12.7 Totals	1,478,324,396	3,012,390,166	3,198,411,416	2,900,881,205	396,877,717	0	XXX	XXX	(b) 10,986,884,900	100.0	10,248,164,691	738,720,209
12.8 Line 12.7 as a % of Col. 9	13.5	27.4	29.1	26.4	3.6	0.0	XXX	XXX	100.0	XXX	93.3	6.7
13. Total Publicly Traded Bonds												
13.1 NAIC 1	435,130,454	1,842,705,825	2,779,971,464	3,069,056,169	366,234,200	0	8,493,098,113	73.2	8,390,667,384	76.4	8,493,098,113	XXX
13.2 NAIC 2	106,945,920	663,267,940	1,151,288,056	111,076,287	0	0	2,032,578,203	17.5	1,779,201,141	16.2	2,032,578,203	XXX
13.3 NAIC 3	5,444,695	36,628,368	9,483,037	0	0	0	51,556,099	0.4	64,059,187	0.6	51,556,099	XXX
13.4 NAIC 4	4,003,754	4,204,477	1,877,680	0	0	0	10,085,911	0.1	14,236,980	0.1	10,085,911	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	551,524,823	2,546,806,610	3,942,620,237	3,180,132,457	366,234,200	0	10,587,318,326	91.3	10,248,164,691	93.3	10,587,318,326	XXX
13.8 Line 13.7 as a % of Col. 7	5.2	24.1	37.2	30.0	3.5	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	4.8	22.0	34.0	27.4	3.2	0.0	91.3	XXX	XXX	XXX	91.3	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	63,226,393	185,553,907	431,038,337	14,398,603	442,465	0	694,659,705	6.0	459,907,339	4.2	XXX	694,659,705
14.2 NAIC 2	28,218,573	100,531,986	155,276,584	5,812,640	0	0	289,839,783	2.5	232,997,763	2.1	XXX	289,839,783
14.3 NAIC 3	1,077,296	17,163,845	674,621	283,268	0	0	19,199,030	0.2	36,078,447	0.3	XXX	19,199,030
14.4 NAIC 4	0	1,624,932	5,757,584	0	0	0	7,382,515	0.1	7,305,900	0.1	XXX	7,382,515
14.5 NAIC 5	0	675,481	0	0	0	0	675,481	0.0	2,428,192	0.0	XXX	675,481
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	2,568	0.0	XXX	0
14.7 Totals	92,522,262	305,550,149	592,747,125	20,494,512	442,465	0	1,011,756,513	8.7	738,720,209	6.7	XXX	1,011,756,513
14.8 Line 14.7 as a % of Col. 7	9.1	30.2	58.6	2.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.8	2.6	5.1	0.2	0.0	0.0	8.7	XXX	XXX	XXX	XXX	8.7

(a) Includes $ 891,316,521 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 38,000,000 current year of bonds with Z designations and $ 6,000,000 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 $ 0 current year, $ 62,126 prior year of bonds with 5GI designations and $ 0 current year, $ 2,568 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	54,929,481	174,653,967	309,688,583	0	0	XXX	539,272,031	4.6	283,650,743	2.6	539,272,031	0
1.02 Residential Mortgage-Backed Securities	15,450,014	35,469,086	12,984,496	5,272,539	262,741	XXX	69,438,876	0.6	106,428,436	1.0	69,438,876	0
1.03 Commercial Mortgage-Backed Securities	8,635,513	20,740,478	6,704,119	38,671	0	XXX	36,118,780	0.3	56,935,345	0.5	36,118,780	0
1.04 Other Loan-Backed and Structured Securities	6,875,605	20,102,616	14,598,687	9,738,174	96,257	XXX	51,411,338	0.4	65,467,893	0.6	51,411,338	0
1.05 Totals	85,890,613	250,966,147	343,975,885	15,049,383	358,998	XXX	696,241,026	6.0	512,482,417	4.7	696,241,026	0
2. All Other Governments												
2.01 Issuer Obligations	0	4,991,868	15,000,000	0	0	XXX	19,991,868	0.2	20,986,674	0.2	15,000,000	4,991,868
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	4,991,868	15,000,000	0	0	XXX	19,991,868	0.2	20,986,674	0.2	15,000,000	4,991,868
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	31,955,692	24,913,792	63,281,487	0	XXX	120,150,971	1.0	143,753,126	1.3	120,150,971	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	31,955,692	24,913,792	63,281,487	0	XXX	120,150,971	1.0	143,753,126	1.3	120,150,971	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	64,568,896	299,289,811	616,058,494	1,836,515,636	33,112,196	XXX	2,849,545,033	24.6	2,562,500,552	23.3	2,849,545,033	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	64,568,896	299,289,811	616,058,494	1,836,515,636	33,112,196	XXX	2,849,545,033	24.6	2,562,500,552	23.3	2,849,545,033	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	85,761,241	268,098,461	383,520,916	1,004,214,334	308,743,777	XXX	2,050,338,729	17.7	2,118,429,189	19.3	2,050,338,729	0
5.02 Residential Mortgage-Backed Securities	25,313,827	74,939,409	38,088,292	16,881,403	554,574	XXX	155,777,504	1.3	233,217,468	2.1	155,777,504	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	111,075,068	343,037,870	421,609,208	1,021,095,737	309,298,351	XXX	2,206,116,233	19.0	2,351,646,657	21.4	2,206,116,233	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	322,209,262	1,756,471,173	3,009,436,155	247,170,674	22,603,021	XXX	5,357,890,284	46.2	5,188,384,963	47.2	4,469,460,793	888,429,491
6.02 Residential Mortgage-Backed Securities	33,089,419	73,205,001	33,655,183	17,514,052	1,304,099	XXX	158,767,755	1.4	49,514,559	0.5	72,434,387	86,333,368
6.03 Commercial Mortgage-Backed Securities	27,213,827	83,347,424	68,129,300	0	0	XXX	178,690,550	1.5	145,503,513	1.3	158,369,883	20,320,668
6.04 Other Loan-Backed and Structured Securities	0	9,091,774	2,589,345	0	0	XXX	11,681,119	0.1	12,112,439	0.1	0	11,681,119
6.05 Totals	382,512,508	1,922,115,372	3,113,809,983	264,684,726	23,907,120	XXX	5,707,029,708	49.2	5,395,515,474	49.1	4,700,265,063	1,006,764,646
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (Continued)

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	527,468,881	2,535,460,971	4,358,617,941	3,151,182,130	364,458,994	XXX	10,937,188,917	94.3	XXX	XXX	10,043,767,558	893,421,359
11.02 Residential Mortgage-Backed Securities	73,853,260	183,613,496	84,727,972	39,667,994	2,121,414	XXX	383,984,135	3.3	XXX	XXX	297,650,767	86,333,368
11.03 Commercial Mortgage-Backed Securities	35,849,339	104,087,902	74,833,418	38,671	0	XXX	214,809,330	1.9	XXX	XXX	194,488,663	20,320,668
11.04 Other Loan-Backed and Structured Securities	6,875,605	29,194,390	17,188,032	9,738,174	96,257	XXX	63,092,458	0.5	XXX	XXX	51,411,338	11,681,119
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	644,047,085	2,852,356,759	4,535,367,363	3,200,626,968	366,676,665	0	11,599,074,840	100.0	XXX	XXX	10,587,318,326	1,011,756,513
11.09 Line 11.08 as a % of Col. 7	5.6	24.6	39.1	27.6	3.2	0.0	100.0	XXX	XXX	XXX	91.3	8.7
12. Total Bonds Prior Year												
12.01 Issuer Obligations	1,348,492,522	2,650,668,667	3,055,351,019	2,867,440,165	395,752,874	XXX	XXX	XXX	10,317,705,247	93.9	9,632,923,991	684,781,257
12.02 Residential Mortgage-Backed Securities	103,560,663	198,703,352	65,938,293	19,989,005	969,150	XXX	XXX	XXX	389,160,463	3.5	357,383,150	31,777,313
12.03 Commercial Mortgage-Backed Securities	18,500,571	128,088,738	55,798,148	51,401	0	XXX	XXX	XXX	202,438,858	1.8	192,389,657	10,049,201
12.04 Other Loan-Backed and Structured Securities	7,770,639	34,929,410	21,323,956	13,400,634	155,693	XXX	XXX	XXX	77,580,331	0.7	65,467,893	12,112,439
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	1,478,324,396	3,012,390,166	3,198,411,416	2,900,881,205	396,877,717	0	XXX	XXX	10,986,884,900	100.0	10,248,164,691	738,720,209
12.09 Line 12.08 as a % of Col. 9	13.5	27.4	29.1	26.4	3.6	0.0	XXX	XXX	100.0	XXX	93.3	6.7
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	463,190,711	2,279,120,045	3,796,729,521	3,140,268,287	364,458,994	XXX	10,043,767,558	86.6	9,632,923,991	87.7	10,043,767,558	XXX
13.02 Residential Mortgage-Backed Securities	55,630,232	143,496,047	66,758,215	30,087,325	1,678,949	XXX	297,650,767	2.6	357,383,150	3.3	297,650,767	XXX
13.03 Commercial Mortgage-Backed Securities	25,828,275	104,087,902	64,533,815	38,671	0	XXX	194,488,663	1.7	192,389,657	1.8	194,488,663	XXX
13.04 Other Loan-Backed and Structured Securities	6,875,605	20,102,616	14,598,687	9,738,174	96,257	XXX	51,411,338	0.4	65,467,893	0.6	51,411,338	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	551,524,823	2,546,806,610	3,942,620,237	3,180,132,457	366,234,200	0	10,587,318,326	91.3	10,248,164,691	93.3	10,587,318,326	XXX
13.09 Line 13.08 as a % of Col. 7	5.2	24.1	37.2	30.0	3.5	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	4.8	22.0	34.0	27.4	3.2	0.0	91.3	XXX	XXX	XXX	91.3	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	64,278,170	256,340,926	561,888,419	10,913,843	0	XXX	893,421,359	7.7	684,781,257	6.2	XXX	893,421,359
14.02 Residential Mortgage-Backed Securities	18,223,028	40,117,450	17,969,757	9,580,669	442,465	XXX	86,333,368	0.7	31,777,313	0.3	XXX	86,333,368
14.03 Commercial Mortgage-Backed Securities	10,021,064	0	10,299,604	0	0	XXX	20,320,668	0.2	10,049,201	0.1	XXX	20,320,668
14.04 Other Loan-Backed and Structured Securities	0	9,091,774	2,589,345	0	0	XXX	11,681,119	0.1	12,112,439	0.1	XXX	11,681,119
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	92,522,262	305,550,149	592,747,125	20,494,512	442,465	0	1,011,756,513	8.7	738,720,209	6.7	XXX	1,011,756,513
14.09 Line 14.08 as a % of Col. 7	9.1	30.2	58.6	2.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.8	2.6	5.1	0.2	0.0	0.0	8.7	XXX	XXX	XXX	XXX	8.7

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	774,608,828	774,608,828	0	0	0
2. Cost of short-term investments acquired	0	0	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	774,374,172	774,374,172	0	0	0
7. Deduct amortization of premium	234,656	234,656	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0
2. Cost of cash equivalents acquired	5,315,924,166	5,315,924,166	0	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	5,004,514,115	5,004,514,115	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)	311,410,051	311,410,051	0	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	311,410,051	311,410,051	0	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated																			
	GoldenTree High Yield Partners, L.P.		New York	NY	Goldentree Asset Management		07/01/2006	11	39,200,343	98,963,086	98,963,086	17,832,798	0	0	0	0	0	0	6.910
	Golub Capital Partners 11 Rollover Fund, L.P.		New York	NY	Golub Capital		01/01/2017	2	13,347,195	13,830,702	13,830,702	687,324	0	0	0	0	1,761,475	1,536,745	3.560
	Ironwood Mezzanine Fund IV LP		Avon	CT	Ironwood Capital Advisors		04/11/2017	2	3,115,279	3,115,279	3,115,279	139,300	0	0	0	0	1,267,554	3,083,911	5.560
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									55,662,817	115,909,067	115,909,067	18,659,422	0	0	0	0	3,029,029	4,620,656	XXX
Joint Venture Interests - Common Stock - Unaffiliated																			
	American Securities Partners V, L.P.		New York	NY	American Securities Partners		01/01/2010	3	57,986	27,379	27,379	(2,221)	0	0	0	0	0	3,776,110	0.730
	Aquiline Financial Services Fund III L.P.		New York	NY	Aquiline Capital Partners		12/22/2014	3	9,101,300	10,811,860	10,811,860	767,912	0	0	0	0	6,815,305	520,684	0.800
	Atlas Merchant Capital Fund LP		New York	NY	Atlas Merchant Capital		03/10/2016	3	16,660,555	16,766,629	16,766,629	756,978	0	0	0	0	1,936,704	1,443,194	3.580
	BBH Capital Partners V, L.P.		New York	NY	BBH Capital Partners		09/01/2015	3	13,128,756	16,431,610	16,431,610	2,489,805	0	0	0	0	1,553,611	1,701,202	1.750
	BCM Fund I, LP		Miami	FL	Boyne Capital Management, LLC		05/06/2017	3	7,033,346	7,475,449	7,475,449	122,254	0	0	0	0	4,519,397	1,996,838	7.110
	Black Enterprise/Greenwich Street Corporate Growth Partners, L.P.		New York	NY	Black Enterprise/Greenwich Street Corporate Growth		12/09/1998	3	12,595	(26,350)	(26,350)	(38,945)	0	0	0	0	0	0	0.960
	Blackstone Capital Partners VII L.P.		New York	NY	Blackstone Group		05/13/2015	3	18,601,181	22,696,753	22,696,753	2,433,079	0	0	0	0	5,497,897	1,519,951	0.090
	Brencourt Multi-Strategy, L.P.		New York	NY	Brencourt Multi-Strategy		04/03/2006	13	2,868	0	0	0	0	0	0	0	0	0	1.970
	Brevan Howard, L.P.		New York	NY	Brevan Howard General Partner Limited		06/01/2006	13	494,973	0	0	0	0	0	0	0	0	0	1.430
	Bridgepoint Europe IV 'B' L.P.		London	GBR	Bridgepoint Capital		01/01/2010	3	8,675,038	3,254,238	3,254,238	712,021	0	0	0	(273,051)	0	1,543,958	1.490
	Brockway Moran & Partners Fund III, L.P.		Boca Raton	FL	Brockway Moran & Partners, Inc.		03/31/2006	3	16,161	537,022	537,022	524,572	0	0	0	0	25,000	25,000	1.790
	Bruckmann, Rosser, Sherrill & Co. II, L.P.		New York	NY	Bruckman, Rosser, Sherrill & Co.		10/18/1999	3	3,932	25,892	25,892	(1,025,546)	0	0	0	0	1,558,457	71,481	0.980
	CapitalWorks Fund IV, L.P.		Cleveland	OH	CapitalWorks		11/15/2017	3	6,072,585	5,319,176	5,319,176	(68,830)	0	0	0	0	0	3,927,084	7.970
	Carlyle Partners VII, L.P.		Washington	DC	The Carlyle Group		01/11/2018	3	9,495,260	10,360,585	10,360,585	1,177,774	0	0	0	0	20,685	525,425	0.050
	Carlyle U.S. Equity Opportunity Fund II, L.P.		Washington	DC	The Carlyle Group		03/06/2015	3	14,288,022	14,288,022	14,288,022	903,967	0	0	0	0	7,930,019	4,778,551	0.730
	Catterton Partners VI, L.P.		Greenwich	CT	Catterton Partners		06/21/2006	3	2,807,241	3,264,860	3,264,860	680,978	0	0	0	0	513,105	668,366	1.110
	Century Focused Fund IV, L.P.		Boston	MA	Century Capital Partners		10/02/2015	3	7,879,444	10,569,671	10,569,671	2,951,712	0	0	0	0	511,733	848,474	2.680
	Chartwell Investors II, L.P.		New York	NY	Chartwell Managers		02/03/1999	3	374,537	372,966	372,966	(1,451)	0	0	0	0	0	0	1.270
	CIP Capital Fund II, L.P.		New York	NY	CIP Capital		02/02/2017	3	9,784,724	9,784,724	9,784,724	(1,870,771)	0	0	0	0	5,825,821	5,957	3.410
	CIP Capital Fund, L.P.		New York	NY	CIP Capital		04/30/2014	3	9,436,194	7,306,811	7,306,811	(5,172,323)	0	0	0	0	5,981,392	124,124	9.070
	Clayton, Dubilier & Rice Fund VI		New York	NY	Clayton, Dubilier & Rice, Inc.		12/08/1998	3	1,738	1,258	1,258	(417)	0	0	0	0	0	632,811	0.100
	Crestview Partners II, L.P.		New York	NY	Crestview Partners		08/29/2008	3	12,410,068	16,271,013	16,271,013	4,343,549	0	0	0	0	2,742,511	2,405,733	0.850
	Crestview Partners III, L.P.		New York	NY	Crestview Partners		11/08/2013	3	15,267,442	20,633,632	20,633,632	5,083,069	0	0	0	0	0	8,083,336	0.690
	DFW Capital Partners V, L.P.		Teaneck	NJ	DFW Capital partners		04/02/2016	3	4,882,822	4,882,822	4,882,822	(1,120,750)	0	0	0	0	6,228,445	1,472,374	2.520
	EQT V (No. 2) Limited Partnership		Stockholm	SWE	EQT Partners		01/01/2010	3	1,829,893	368,252	368,252	(19,197)	0	0	0	(26,867)	0	358,265	0.260
	Excellere Capital Fund III, L.P.		Denver	CO	Excellere Partners		07/31/2015	3	16,379,174	16,744,566	16,744,566	(1,759,300)	0	0	0	0	8,546,154	5,520,888	2.820
	Fourth Cinven Fund (No. 1) Limited Partnership		London	GBR	Cinven		01/01/2010	3	2,122,369	13,583	13,583	13,312	0	0	0	270	0	262,569	0.180
	FPE Fund II LP		London	GBR	FPE Capital LLP		10/20/2017	3	3,149,955	3,748,294	3,748,294	(520,778)	0	0	0	(18,642)	3,784,127	710,221	3.810
	Friedman Fleischer & Lowe Capital Partners, L.P.		San Francisco	CA	Friedman Fleischer & Lowe		01/25/1999	3	25,203	25,203	25,203	13,245	0	17,632	0	0	0	152,455	1.090
	Further Global Capital Partners, L.P.		New York	NY	Further Global Capital Management		01/31/2018	3	15,740,465	17,126,317	17,126,317	907,671	0	0	0	0	2,458,698	7,434,449	4.580
	GGV Capital VII L.P.		Menlo Park	CA	Granite Global Ventures		08/15/2018	1	7,360,000	10,964,759	10,964,759	3,436,175	0	0	0	0	0	640,000	0.720
	GGV Capital VII Plus L.P.		Menlo Park	CA	Granite Global Ventures		08/15/2018	1	1,950,000	2,586,170	2,586,170	456,837	0	0	0	0	0	50,000	0.740
	Granite Global Ventures III L.P.		Menlo Park	CA	Granite Global Ventures		10/05/2006	1	223,305	221,166	221,166	(457)	0	0	0	0	0	187,500	1.270
	Green Equity Investors VII, L.P.		Los Angeles	CA	Leonard Green & Partners		02/29/2016	3	17,855,483	26,976,733	26,976,733	4,553,653	0	0	0	0	9,639,316	6,266,069	0.400
	Greenhill Capital Partners II, L.P.		New York	NY	Greenhill Capital Partners		03/31/2014	3	0	0	0	(136,880)	0	0	0	0	294,812	637,143	1.120
	HCI Equity Partners V, L.P.		Washington	DC	HCI Equity Partners		04/14/2017	3	5,361,216	8,674,279	8,674,279	2,136,051	0	0	0	0	194,545	4,617,468	2.240
	HealthEdge Investment Fund III (Parallel Fund), L.P.		Tampa	FL	HealthEdge Investment Partners		12/21/2016	3	7,388,083	6,980,257	6,980,257	(452,268)	0	0	0	0	3,913,949	1,500,000	6.060
	Heartwood Partners III, LP		Norwalk	CT	Capital Partners		11/09/2017	3	6,219,285	8,021,285	8,021,285	1,699,770	0	0	0	0	1,033,944	3,369,756	1.520
	Herkules Private Equity IV (Jersey-II) L.P.		Oslo	NOR	Herkules Capital		09/30/2014	3	3,783,827	3,178,063	3,178,063	36,660	0	0	0	(94,198)	930,694	1,362,357	2.640
	Inverness Graham Investments III, L.P.		Wayne	PA	Inverness Graham		05/19/2015	3	11,779,476	14,135,622	14,135,622	2,510,065	0	0	0	0	239,866	2,379,438	6.580
	JFL Equity Investors IV, L.P.		New York	NY	J.F. Lehman & Company		10/23/2015	3	6,682,051	6,682,051	6,682,051	(2,032,269)	0	0	0	0	15,548,633	835,272	1.960
	JLL Partners Fund V, L.P.		New York	NY	JLL Partners Inc.		05/04/2005	3	3,086,074	3,032,812	3,032,812	517,786	0	0	0	0	0	503,918	1.570
	JLL Partners Fund VII, L.P.		New York	NY	JLL Partners Inc.		08/20/2014	3	15,428,551	15,428,551	15,428,551	(3,996,878)	0	0	0	0	11,236,765	4,894,514	1.790
	Liberty Hall Capital Partners Fund I, L.P.		New York	NY	Liberty Hall Capital Partners		12/21/2017	3	14,522,482	15,263,234	15,263,234	1,628,746	0	0	0	0	3,673,829	1,119,513	6.070

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Mason Wells Buyout Fund IV, LP		Milwaukee	WI	Mason Wells, Inc.		11/24/2015	3	14,377,518	24,345,573	24,345,573	6,152,985	0	0	0	0	1,152,951	622,482	2.290
	Mesirow Financial Capital Partners IX, L.P.		St. Louis	MO	Mesirow Financial		06/13/2006	3	124,325	100,330	100,330	1,114	0	0	0	0	0	225,000	2.970
	NexPhase Capital Fund III, LP		New York	NY	NexPhase Capital		03/11/2016	3	18,431,073	26,210,844	26,210,844	2,944,733	0	0	0	0	7,461,562	2,954,047	8.660
	NorthEdge Capital Fund II, L.P.		Manchester	GBR	NorthEdge Capital LLP		12/18/2015	3	11,134,600	12,653,459	12,653,459	323,179	0	0	0	(146,061)	3,307,403	1,184,327	2.840
	NorthEdge Capital SME Fund I, LP		Manchester	GBR	NorthEdge Capital LLP		04/24/2018	3	2,059,984	2,065,954	2,065,954	188,717	0	0	0	(44,340)	0	3,313,253	3.250
	OCM/GFI Power Opportunities Fund II, L.P.		Los Angeles	CA	Oaktree Capital Management		02/16/2005		33,422	0	0	34,998	0	0	0	0	0	500,000	1.080
	One Rock Capital Partners II, LP		New York	NY	One Rock Capital Partners		03/31/2017	3	13,274,131	19,108,867	19,108,867	2,918,980	0	0	0	0	1,953,373	2,785,071	1.410
	Onex Partners II L.P.		Toronto	CAN	Onex Partners		06/29/2006	3	104,119	104,119	104,119	79,659	0	643,339	0	0	0	2,241,352	1.030
	Pitango Venture Capital Fund V, L.P.		Herzliya	ISR	Pitango Venture Capital		01/01/2010	1	7,630,398	6,530,729	6,530,729	1,692,970	0	0	0	0	0	318,352	4.180
	Pitango Venture Capital Fund VII, L.P.		Herzliya	ISR	Pitango Venture Capital		12/14/2016	1	13,350,000	37,335,673	37,335,673	13,551,872	0	0	0	0	0	1,650,000	8.300
	Providence Equity Partners VI, L.P.		Providence	RI	Providence Equity Partners		12/05/2006	3	1,287,617	1,287,617	1,287,617	747,134	0	0	0	0	274,527	964,833	0.240
	Public Pension Capital, LLC		New York	NY	PPC Enterprises LLC		05/16/2014	3	40,622,436	48,842,270	48,842,270	8,219,834	0	0	0	0	1,633,990	24,720,838	7.030
	Rally Ventures Fund II, L.P.		Menlo Park	CA	Rally Ventures		09/01/2015	1	8,400,000	17,052,400	17,052,400	3,593,785	0	0	0	0	380,383	1,600,000	11.320
	Rally Ventures Fund III, L.P.		Menlo Park	CA	Rally Ventures		04/24/2018	1	5,600,000	6,525,829	6,525,829	1,120,743	0	0	0	0	209,396	4,400,000	7.810
	Sentinel Capital Partners IV, L.P.		New York	NY	Sentinel Capital Partners		05/23/2008	3	515,657	549,217	549,217	(1,094,617)	0	0	0	0	1,877,946	142,238	2.370
	Sentinel Capital Partners VI, L.P.		New York	NY	Sentinel Capital Partners		01/18/2018	3	11,632,655	12,538,731	12,538,731	(433,316)	0	0	0	0	5,502,588	13,867,671	1.150
	Sentinel Junior Capital I, L.P.		New York	NY	Sentinel Capital Partners		01/18/2018	3	1,496,330	1,496,330	1,496,330	0	0	0	0	0	385,499	2,203,487	1.050
	Shamrock Capital Growth Fund IV, L.P.		Los Angeles	CA	Shamrock Capital		12/11/2015	3	8,816,311	10,622,023	10,622,023	2,165,779	0	0	0	0	1,008,335	485,219	1.340
	Silverfleet Capital Partners Fund LP		London	GBR	Silverfleet Capital Partners		01/01/2010	3	3,522,854	163,800	163,800	(214,586)	0	0	0	(21,324)	0	0	3.770
	Silverfleet Capital Partners II LP		London	GBR	Silverfleet Capital Partners		10/31/2014	3	14,464,746	14,403,995	14,403,995	(2,360,494)	0	0	0	(1,183,115)	5,291,173	2,571,592	2.280
	Silverfleet European Development Fund SCSp		London	GBR	Silverfleet Capital Partners		08/22/2018	3	3,939,789	5,847,845	5,847,845	1,000,736	0	0	0	(288,031)	950,427	8,303,987	5.520
	Snow Phipps III, L.P.		New York	NY	Snow Phipps Group LLC		12/18/2015	3	12,732,353	12,732,353	12,732,353	(2,492,124)	0	0	0	0	14,475,121	3,267,838	1.950
	Spire Capital Partners III, L.P.		New York	NY	Spire Capital Management		03/29/2013	3	12,435,726	11,989,620	11,989,620	1,494,454	0	0	0	0	0	26,541	4.420
	Synova Capital Fund III LP		London	GBR	Synova Capital		12/18/2015	3	12,462,715	16,039,974	16,039,974	(1,724,809)	0	0	0	185,307	16,621,032	468,704	4.000
	Taconic Opportunity Fund L.P.		New York	NY	Taconic Opportunity Fund		04/28/2006	13	3,028	3,028	3,028	0	0	0	0	0	0	0	1.510
	Thomas, McNerney & Partners II, L.P.		Minneapolis	MN	Thomas, McNerney Partners		06/29/2006	1	729,120	504,217	504,217	(121,587)	0	0	0	0	0	375,000	2.190
	Thompson Street Capital Partners II, L.P.		St. Louis	MO	Thompson Street Capital Partners		01/30/2007	3	4,318,636	2,154,171	2,154,171	(1,376,686)	0	0	0	0	0	1,362	4.270
	Thompson Street Capital Partners IV, L.P.		St. Louis	MO	Thompson Street Capital Partners		12/10/2015	3	12,752,874	12,752,874	12,752,874	(3,462,407)	0	0	0	0	11,554,111	859,082	2.030
	Thompson Street Capital Partners V, L.P.		St. Louis	MO	Thompson Street Capital Partners		05/04/2018	3	12,454,688	13,631,660	13,631,660	992,986	0	0	0	0	4,275,801	3,151,142	1.180
	Trident VII, L.P.		Greenwich	CT	Stone Point Capital LLC		11/23/2016	3	22,242,989	31,228,908	31,228,908	5,926,787	0	0	0	0	4,390,508	2,067,285	0.500
	Trilantic Capital Partners VI (North America) L.P.		New York	NY	Trilantic Capital Partners		03/29/2018	3	11,215,126	11,951,255	11,951,255	1,018,922	0	0	0	0	579,012	4,274,910	0.950
	Viola FinTech I, L.P.		Luxembourg	LUX	Viola Group		12/05/2017	1	10,632,842	13,807,248	13,807,248	3,940,152	0	0	0	0	0	4,367,158	11.560
	VMG Partners III, L.P.		San Francisco	CA	VMG Equity Partners		07/10/2015	3	12,544,830	12,393,544	12,393,544	(196,697)	0	0	0	0	7,894,995	1,805,897	3.880
	VMG Partners IV Coinvest, L.P.		San Francisco	CA	VMG Equity Partners		07/11/2017	3	1,662,760	1,635,396	1,635,396	(17,948)	0	0	0	0	0	3,837,240	3.670
	VMG Partners IV, L.P.		San Francisco	CA	VMG Equity Partners		07/11/2017	3	17,957,727	17,621,532	17,621,532	(769,951)	0	0	0	0	244,600	1,221,212	4.000
	Warburg Pincus Equity Partners, L.P.		New York	NY	Warburg Pincus Private Equity		06/26/1998	3	6,523	8,633	8,633	(29)	0	0	0	0	0	0	0.040
	Waud Capital Partners, L.P.		Lake Forest	IL	Waud Capital Partners		01/15/1999	3	88	88	88	0	0	0	0	0	0	17,208	3.390
	WindRose Health Investors IV, L.P.		New York	NY	WindRose Health Investors		02/12/2016	3	17,467,419	24,884,928	24,884,928	6,525,692	0	0	0	0	5,430,699	538,729	6.040
	WindRose Health Investors V, L.P.		New York	NY	WindRose Health Investors		11/21/2018	3	20,402,277	21,939,902	21,939,902	1,218,258	0	0	0	0	0	9,597,723	5.750
	Winston Growth Fund Limited Partnership		Arlington	VA	Winston Capital Management, LLC		03/31/2005	13	17,577,797	23,467,468	23,467,468	2,337,215	0	0	0	0	0	0	7.220
	Winston/Thayer Partners, L.P.		McLean	VA	Winston Partners		08/23/1999	3	13,503	13,503	13,503	(158,603)	0	58,677	0	0	133,649	0	1.420
1999999. Joint Venture Interests - Common Stock - Unaffiliated									687,806,648	817,773,127	817,773,127	76,406,190	0	719,648	0	(1,910,053)	210,119,493	189,803,229	XXX
Joint Venture Interests - Real Estate - Unaffiliated																			
	AEW Partners VII, LP		Boston	MA	AEW Capital Managment, L.P.		08/29/2014		3,594,511	3,060,692	3,060,692	(84,509)	0	0	0	0	0	1,035,401	1.590
	Blackstone Real Estate Partners IX L.P.		Wilmington	DE	Blackstone Group		12/21/2018		14,322,669	16,811,185	16,811,185	1,896,363	0	0	0	0	2,281,689	10,033,003	0.100
	Blackstone Real Estate Partners VI, L.P.		New York	NY	Blackstone Group		03/29/2007		526,364	411,364	411,364	(1,069)	0	0	0	0	0	736,185	0.120
	Dermody Properties Industrial Fund II L.P.		Wilmington	DE	Dermody GP, LLC		07/19/2018		14,353,363	14,353,363	14,353,363	(2,013,682)	0	0	0	0	22,431,875	1,563,529	3.580
	GTIS RE Opportunities Fund I LP		New York	NY	Golden Tree InSite Partners LP		09/17/2007		2,933,354	2,316,874	2,316,874	66,738	0	0	0	0	0	1,804,425	4.860
	HighBrook Property Fund III, LP		Wilmington	DE	HighBrook Income Property Fund		10/05/2018		10,314,410	11,323,545	11,323,545	283,424	0	0	0	0	1,241,968	3,992,699	3.240
	PCCP Credit IX, LP		Los Angeles	CA	PCCP, LLC		03/14/2017		8,451,758	8,451,758	8,451,758	0	0	0	0	0	788,341	13,354,000	2.520
	PCCP Credit VI, LP		Los Angeles	CA	PCCP, LLC		01/14/2015		693,737	360,590	360,590	138,483	0	0	0	0	0	2,104,699	3.610
	Prime Finance Partners IV, LP		Wilmington	DE	Prime Finance Partners		10/03/2014		1,360,414	1,049,447	1,049,447	(207,246)	0	0	0	0	0	2,500,000	2.690
	Prime Finance Partners V, LP		San Francisco	CA	Prime Finance Partners		08/02/2016		1,345,545	1,402,382	1,402,382	56,837	0	0	0	0	415,921	7,323,327	3.100
	Prime Finance Short Duration VI, L.P.		Wilmington	DE	Prime Finance Partners		09/13/2018		7,537,607	7,537,607	7,537,607	0	0	0	0	0	1,285,474	15,052,000	3.070
	RCG Longview Debt Fund VI, L.P.		New York	NY	RCG Longview		12/11/2017		9,579,468	9,579,468	9,579,468	(395,546)	0	0	0	0	907,923	9,396,651	9.260

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	RCG Longview Equity Fund, L.P.		New York	NY	RCG Longview		04/26/2007		58,198	58,198	58,198	0	0	176,123	0	0	0	1,014,188	3.950
	Rescore 2017 Feeder, L.P.		Boca Raton	FL	Rescore GP, LLC		07/14/2017		5,000,000	4,312,055	4,312,055	(289,106)	0	0	0	0	0	0	1.490
	Rescore Feeder, L.P		Boca Raton	FL	Rescore GP, LLC		12/18/2014		20,000,000	15,201,456	15,201,456	(1,211,280)	0	0	0	0	0	0	5.270
	Rialto Real Estate Fund III - Debt, LP		Miami	FL	Rialto Partners		03/28/2017		15,864,081	16,778,819	16,778,819	2,220,188	0	0	0	0	1,936,500	0	1.240
	RockBridge Hospitality Fund VII, L.P.		Columbus	OH	Rockbridge Capital, LLC		01/30/2018		7,302,582	7,302,582	7,302,582	2,902,936	0	0	0	0	55,343	6,962,844	3.570
	Rossrock Fund II		New York	NY	Rossrock		07/25/2006		0	0	0	(9,489)	0	0	0	0	6,625	0	12.500
	Silverpeak Legacy Partners II LP		New York	NY	Lehman Brothers Real Estate Partners		08/25/2005		100,723	94,922	94,922	7,084	0	0	0	0	46,231	1,457,146	0.450
	Tri Continental Capital VII Limited Partnership		Toronto	CAN	Tri Continental Capital		05/31/2005		260,487	209,887	209,887	(50,600)	0	0	0	0	0	0	5.430
	WCP Real Estate Fund I, L.P.		Westport	CT	WCP Real Estate		11/03/2006		324,678	295,879	295,879	(16,799)	0	0	0	0	0	0	7.960
2199999. Joint Venture Interests - Real Estate - Unaffiliated									123,923,949	120,912,074	120,912,074	3,292,727	0	176,123	0	0	31,397,889	78,330,097	XXX
Joint Venture Interests - Real Estate - Affiliated																			
	IHP Capital Partners Fund VIII, L.P		Wilmington	DE	Travelers Casualty and Surety Company		04/11/2017		0	10,201,197	10,201,197	743,450	0	0	0	0	1,134,511	9,645,627	97.000
2299999. Joint Venture Interests - Real Estate - Affiliated									0	10,201,197	10,201,197	743,450	0	0	0	0	1,134,511	9,645,627	XXX
Joint Venture Interests - Other - Unaffiliated																			
	A&M Capital Partners II, LP		Greenwich	CT	Alvarez & Marsal Capital		05/25/2018		11,541,005	12,202,906	12,202,906	(1,136,997)	0	0	0	0	8,084,367	6,159,617	1.600
	Acorn Growth Capital Fund IV, L.P.		Oklahoma City	OK	Acorn Growth Companies		04/09/2018		7,924,172	9,848,309	9,848,309	1,765,898	0	0	0	0	213,353	1,365,872	9.740
	ArcLight Energy Partners Fund VI, L.P.		Boston	MA	ArcLight Capital Partners		04/15/2015		16,805,223	12,530,922	12,530,922	367,438	0	0	0	0	0	2,801,906	0.360
	Blue Water Energy Fund II, L.P.		London	GBR	Blue Water Energy		02/24/2017		6,353,455	5,532,530	5,532,530	187,370	0	0	0	0	0	3,646,545	1.000
	Cerberus Institutional Partners VI, L.P.		New York	NY	Cerberus Capital Management, L.P.		12/16/2015		18,773,005	23,308,568	23,308,568	1,865,134	0	0	0	0	2,567,043	2,597,107	0.450
	Cohesive Capital Partners II, L.P.		New York	NY	Cohesive Capital Partners		09/23/2014	3	12,522,250	13,578,261	13,578,261	1,056,011	0	0	0	0	3,511,814	2,034,085	3.790
	Content Revolution Coinvestment II, L.P.		Los Angeles	CA	Content Partners		12/22/2016		0	0	0	0	0	0	0	0	19,987	0	18.740
	Content Revolution Coinvestment, L.P.		Los Angeles	CA	Content Partners		12/22/2016		1	1	1	(1,513,316)	0	0	0	0	7,214,572	0	18.820
	Cowen Healthcare Investments II LP		New York	NY	Cowen Group, Inc.		01/24/2018		7,164,815	7,860,083	7,860,083	(2,344,997)	0	0	0	0	3,384,968	0	3.730
	Cross Ocean USD ESS Fund II L.P.		London	GBR	Cross Ocean Partners		04/07/2017		3,844,011	3,931,477	3,931,477	(12,643)	0	0	0	0	774,821	14,128,380	2.340
	CVC European Equity Partners V (B) L.P.		London	GBR	CVC Capital Partners		01/01/2010		4,420,813	797,596	797,596	18,627	0	0	0	(93,296)	267,946	3,213,682	0.530
	Dyal II US Investors LP		New York	NY	Neuberger Berman Investment Management		09/30/2014		10,634,807	12,476,310	12,476,310	3,432,345	0	0	0	0	309,775	3,704,281	1.940
	Enervest Energy Institutional Fund XI-A, L.P.		Houston	TX	Enervest Management Partners, Ltd.		12/08/2006		1	132,150	132,150	132,149	0	0	0	0	0	0	4.390
	Five Elms III Q, L.P.		Kansas City	KS	Five Elms Capital Management		06/21/2017		9,690,599	11,925,396	11,925,396	1,562,062	0	0	0	0	5,183,366	4,673,289	5.690
	Global Infrastructure Partners Capital Solutions Fund, L.P.		New York	NY	Global Infrastructure Partners		12/15/2014	2	16,121,348	15,115,117	15,115,117	(1,189,013)	0	0	0	0	325,209	5,349,230	2.810
	Global Infrastructure Partners III-A/B, L.P.		New York	NY	Global Infrastructure Partners		04/15/2016		21,331,536	23,403,760	23,403,760	3,030,017	0	0	0	0	1,194,639	4,719,007	0.430
	Goldentree Distressed Fund 2014 LP		New York	NY	Goldentree Asset Management		07/15/2014		13,236,111	14,308,078	14,308,078	2,436,998	0	0	0	0	4,162,799	5,150,000	11.410
	GoldenTree Distressed Fund III LP		New York	NY	Goldentree Asset Management		04/27/2018		16,433,273	19,604,331	19,604,331	3,171,058	0	0	0	0	5,000,000	10,050,000	4.110
	Haddington Energy Partners III LP		Houston	TX	Haddington Ventures		01/01/2010		7,139,686	10,281,633	10,281,633	1,275,718	0	0	0	0	0	7,069	5.290
	Herkules Private Equity III (Jersey-II) L.P.		Oslo	NOR	Herkules Capital		01/01/2010	3	2,270,385	14,011	14,011	(5,689)	0	0	0	(143)	0	36,872	1.500
	Island Energy Investor Holdings LLC		Kapolei	HI	One Rock Capital Partners		12/21/2016		5,000,000	9,583,536	9,583,536	(5,272,135)	0	0	0	0	5,335,000	0	3.350
	K2 Private Investors, L.P.		El Segundo	CA	K1 Capital Advisors		06/16/2014		19,838,207	63,527,789	63,527,789	23,991,975	0	0	0	0	0	200,121	5.690
	K3 Private Investors, L.P.		El Segundo	CA	K1 Capital Advisors		04/14/2016		17,748,116	34,052,582	34,052,582	11,866,161	0	0	0	0	6,048,965	5,253,338	2.150
	Level Equity Growth Partners III, L.P.		New York	NY	Level Equity Management LLC		03/18/2016		14,006,493	14,951,574	14,951,574	945,081	0	0	0	0	4,635,431	900,767	3.870
	Level Equity Growth Partners IV, L.P.		New York	NY	Level Equity Management LLC		08/10/2018		13,100,162	20,096,983	20,096,983	6,809,013	0	0	0	0	4,133,133	1,899,838	2.460
	Madison Dearborn Capital Partners V-A, L.P.		Chicago	IL	Madison Dearborn Partners		01/01/2010	3	203,396	761,192	761,192	312,845	0	0	0	0	46,638	306,983	0.310
	Madison Dearborn Capital Partners V-B, L.P.		Chicago	IL	Madison Dearborn Partners		01/01/2010	3	1	0	0	0	0	0	0	0	0	0	0.390
	Matlin Patterson Global Opportunities Partners III L.P.		New York	NY	Matlin Patterson Global Advisors		01/01/2010		55,216	39,201	39,201	1,385,172	0	1,262,425	0	0	0	343,837	0.390
	Moelis Capital Partners Opportunity Fund I, LP		Los Angeles	CA	Moelis & Company		08/10/2007	3	11,370,657	13,677,767	13,677,767	2,297,057	0	0	0	0	0	1,049,545	7.030
	Monarch Capital Partners III LP		New York	NY	Monarch Alternative Capital		01/01/2015		8,199,736	8,556,471	8,556,471	356,736	0	0	0	0	4,204,891	2,106,389	4.290
	Monarch Capital Partners IV LP		New York	NY	Monarch Alternative Capital		01/03/2018		13,500,000	15,923,264	15,923,264	164,679	0	0	0	0	3,006,442	2,933,948	4.170
	Monomoy Capital Partners, L.P.		New York	NY	Monomoy Capital Partners		05/08/2006		21,325	4,997	4,997	(209)	0	44,024	0	0	0	611,269	4.520
	NB Secondary Opportunities Fund IV LP		New York	NY	Neuberger Berman Investment Management		10/25/2016		10,259,676	11,715,171	11,715,171	714,277	0	0	0	0	3,601,284	5,036,721	0.620
	NGP Natural Resources XI, L.P.		Irving	TX	Natural Gas Partners		06/30/2014		14,843,316	14,442,054	14,442,054	4,183,565	0	0	0	0	0	838,737	0.470

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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	NVM Private Equity Vintage III L.P.		Reading	GBR	NVM Private Equity		06/27/2017		8,484,018	7,380,759	7,380,759	(144,541)	0	0	0	(36,399)	0	4,872,604	7.040
	Oaktree Opportunities Fund X, L.P.		Los Angeles	CA	Oaktree Capital Management		02/11/2015		5,890,886	6,113,724	6,113,724	183,562	0	0	0	0	1,039,163	1,360,000	0.290
	Oaktree Opportunities Fund Xb, L.P.		Los Angeles	CA	Oaktree Capital Management		02/11/2015		7,200,000	9,771,487	9,771,487	2,163,951	0	0	0	0	0	4,800,000	0.160
	OCM Opportunities Fund VII, L.P.		Los Angeles	CA	Oaktree Capital Management		01/01/2010		69,215	73,476	73,476	259,409	0	248,790	0	0	0	0	0.260
	OCM Opportunities Fund VIIB, L.P.		Los Angeles	CA	Oaktree Capital Management		01/01/2010		11,880	9,146	9,146	329	0	0	0	0	0	500,000	0.070
	OCM Principal Opportunities Fund IV, L.P.		Los Angeles	CA	Oaktree Capital Management		01/01/2010		2,421	2,421	2,421	206,005	0	120,761	0	0	156	2,000,951	0.490
	OpenGate Capital Partners I, LP		Los Angeles	CA	OpenGate Capital Partners		07/15/2016		14,305,850	15,550,145	15,550,145	(2,760,988)	0	0	0	0	7,373,490	2,415,825	4.450
	Paine & Partners Capital Fund III, L.P.		Foster City	CA	Paine & Partners		03/31/2006	3	7,755,714	5,642,824	5,642,824	1,490,279	0	0	0	0	0	0	2.110
	Paulson Partners L.P.		New York	NY	Paulson & Co.		01/01/2010	6	1,779,963	0	0	0	0	0	0	0	0	0	9.220
	Pitango Growth Fund I, L.P.		Herzliya	ISR	Pitango Venture Capital		10/19/2015		10,000,000	22,643,498	22,643,498	8,193,360	0	0	0	0	744,298	0	4.800
	Quintana Energy Partners, L.P.		Houston	TX	Quintana Capital Group		01/01/2010		166,826	166,826	166,826	0	0	0	0	0	359,292	43,099	3.720
	Renovo Capital Fund III, LP		Dallas	TX	Renovo Capital		12/20/2018		4,151,569	6,292,313	6,292,313	2,575,796	0	0	0	0	0	10,848,431	6.370
	Reservoir Capital Partners, L.P.		New York	NY	Reservoir Capital		10/01/1999		1,355	1,409	1,409	71	0	0	0	0	0	0	0.000
	Riverwood Capital Partners II L.P.		Menlo Park	CA	Riverwood Capital Managment		08/13/2014		14,735,395	29,980,547	29,980,547	10,226,335	0	0	0	0	3,685,587	513,267	1.280
	Riverwood Capital Partners III L.P.		Menlo Park	CA	Riverwood Capital Managment		12/20/2018		10,222,918	15,105,218	15,105,218	4,802,371	0	0	0	0	363,261	5,792,919	1.830
	Rizvi Opportunistic Equity Fund III, L.P.		Birmingham	MI	Rizvi Traverse Management		10/17/2014		16,553	16,553	16,553	12,115	0	484,071	0	0	0	5,761,934	7.250
	Shamrock Capital Content Fund I, L.P.		Los Angeles	CA	Shamrock Capital		12/11/2015		7,621,167	7,452,670	7,452,670	(620,442)	0	0	0	0	2,342,309	11,209,762	5.320
	Sheridan Production Partners III-A, L.P.		Houston	TX	Sheridan Production Partners		10/17/2014		2,960,537	2,840,501	2,840,501	(342,283)	0	0	0	0	391,787	2,028,000	4.000
	Solamere Capital Fund III, LPA		New York	NY	Solamere Capital		03/05/2018		9,591,561	12,807,969	12,807,969	3,264,127	0	0	0	0	1,530,409	6,196,650	2.010
	Sonoma Brands II, L.P.		Sonoma	CA	Sonoma Brands		12/28/2017		4,485,862	5,448,043	5,448,043	952,931	0	0	0	0	51,090	266,166	7.900
	Staple Street Capital II, L.P.		New York	NY	Staple Street Capital Partners		12/22/2014		8,786,601	8,786,601	8,786,601	(781,421)	0	0	0	0	2,325,758	11,316,490	5.070
	Strategic Value Restructuring Fund L.P.		Greenwich	CT	Strategic Value Partners, LLC		03/01/2015	11	10,000,000	16,451,279	16,451,279	3,218,100	0	0	0	0	0	0	3.200
	Tiger Infrastructure Partners Fund II LP		New York	NY	Tiger Infrastructure Partners		06/26/2017		9,248,484	12,723,156	12,723,156	3,171,479	0	0	0	0	511,426	1,491,071	3.800
	Transom Capital Fund II, LP		Los Angeles	CA	Transom Capital Group		07/30/2015		10,918,936	10,918,936	10,918,936	(635,311)	0	0	0	0	5,795,169	724,399	6.810
	Transom Capital Fund III, LP		Los Angeles	CA	Transom Capital Group		12/14/2017		6,530,853	9,231,621	9,231,621	2,769,513	0	0	0	0	0	9,385,774	5.030
	Viola Growth III L.P.		Herzliya	ISR	Viola Group		08/14/2018		5,875,646	9,563,174	9,563,174	3,321,434	0	0	0	0	0	4,116,848	3.160
	W Capital Partners IV, L.P.		New York	NY	W Capital Partners		05/07/2018		8,564,574	11,039,778	11,039,778	2,475,204	0	0	0	0	2,026,164	6,149,656	2.900
	White Deer Energy LP III		New York	NY	White Deer Management		11/28/2018		7,947,746	8,602,867	8,602,867	1,311,404	0	0	0	0	103,962	7,109,999	3.250
2599999. Joint Venture Interests - Other - Unaffiliated									491,679,323	638,800,960	638,800,960	107,165,174	0	2,160,072	0	(129,839)	101,869,761	190,022,279	XXX
Joint Venture Interests - Other - Affiliated																			
	The Family Business Institute LLC		Raleigh	NC	Travelers Casualty and Surety Company		01/09/2017		5,818,827	1,235,823	1,235,823	(875,772)	0	0	0	0	0	0	100.000
	Trav Casualty UK Invts LLC		Hartford	CT	Travelers Casualty and Surety Company		08/07/1998		7,550,225	111,773	111,773	3,453	0	0	0	0	0	0	100.000
2699999. Joint Venture Interests - Other - Affiliated									13,369,051	1,347,596	1,347,596	(872,319)	0	0	0	0	0	0	XXX
Any Other Class of Assets - Affiliated																			
	Travelers Lloyd of Tx Ins Co		Dallas	TX	Travelers Casualty and Surety Company		12/31/1981		324,000	12,605,462	12,605,462	(230,237)	0	0	0	0	1,200,000	0	100.000
4799999. Any Other Class of Assets - Affiliated									324,000	12,605,462	12,605,462	(230,237)	0	0	0	0	1,200,000	0	XXX
4899999. Total - Unaffiliated									1,359,072,738	1,693,395,227	1,693,395,227	205,523,513	0	3,055,843	0	(2,039,891)	346,416,172	462,776,260	XXX
4999999. Total - Affiliated									13,693,051	24,154,255	24,154,255	(359,106)	0	0	0	0	2,334,511	9,645,627	XXX
5099999 - Totals									1,372,765,789	1,717,549,482	1,717,549,482	205,164,407	0	3,055,843	0	(2,039,891)	348,750,683	472,421,888	XXX

1.

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

1A	1A ...$ 0	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 0	1G ...$ 0			
1B	2A ...$ 0	2B ...$ 0	2C ...$ 0							
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0							
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0							
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0							
1F	6 .....$ 0									

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated										
	Ironwood Mezzanine Fund IV LP	Avon	CT	Ironwood Capital Advisors	04/11/2017	2	0	2,428,913	0	5.560
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							0	2,428,913	0	XXX
Joint Venture Interests - Common Stock - Unaffiliated										
	Aquiline Financial Services Fund III L.P.	New York	NY	Aquiline Capital Partners	12/22/2014	3	0	580,837	0	0.800
	Atlas Merchant Capital Fund LP	New York	NY	Atlas Merchant Capital	03/10/2016	3	0	315,860	0	3.580
	BBH Capital Partners V, L.P.	New York	NY	BBH Capital Partners	09/01/2015	3	0	2,098,921	0	1.750
	BCM Fund I, LP	Miami	FL	Boyne Capital Management, LLC	05/06/2017	3	0	1,379,746	0	7.110
	Blackstone Capital Partners VII L.P.	New York	NY	Blackstone Group	05/13/2015	3	0	111,894	0	0.090
	Bridgepoint Europe IV 'B' L.P.	London	GBR	Bridgepoint Capital	01/01/2010	3	0	(132,069)	0	1.490
	Bruckmann, Rosser, Sherrill & Co. II, L.P.	New York	NY	Bruckman, Rosser, Sherrill & Co.	10/18/1999	3	0	3,441	0	0.980
	CapitalWorks Fund IV, L.P.	Cleveland	OH	CapitalWorks	11/15/2017	3	0	239,814	0	7.970
	Carlyle Partners VII, L.P.	Washington	DC	The Carlyle Group	01/11/2018	3	0	4,794,990	0	0.050
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	The Carlyle Group	03/06/2015	3	0	620,150	0	0.730
	Century Focused Fund IV, L.P.	Boston	MA	Century Capital Partners	10/02/2015	3	0	1,242,781	0	2.680
	CIP Capital Fund II, L.P.	New York	NY	CIP Capital	02/02/2017	3	0	575,134	0	3.410
	CIP Capital Fund, L.P.	New York	NY	CIP Capital	04/30/2014	3	0	490,297	0	9.070
	Crestview Partners II, L.P.	New York	NY	Crestview Partners	08/29/2008	3	0	900,385	0	0.850
	Crestview Partners III, L.P.	New York	NY	Crestview Partners	11/08/2013	3	0	838,860	0	0.690
	DFW Capital Partners V, L.P.	Teaneck	NJ	DFW Capital Partners	04/02/2016	3	0	490,117	0	2.520
	Excellere Capital Fund III, L.P.	Denver	CO	Excellere Partners	07/31/2015	3	0	4,860,101	0	2.820
	FPE Fund II LP	London	GBR	FPE Capital LLP	10/20/2017	3	0	2,333,791	0	3.810
	Friedman Fleischer & Lowe Capital Partners, L.P.	San Francisco	CA	Friedman Fleischer & Lowe	01/25/1999	3	0	38,840	0	1.090
	Further Global Capital Partners, L.P.	New York	NY	Further Global Capital Management	01/31/2018	3	0	2,563,000	0	4.580
	GGV Capital VII L.P.	Menlo Park	CA	Granite Global Ventures	08/15/2018	1	0	1,760,000	0	0.720
	GGV Capital VII Plus L.P.	Menlo Park	CA	Granite Global Ventures	08/15/2018	1	0	690,000	0	0.740
	Green Equity Investors VII, L.P.	Los Angeles	CA	Leonard Green & Partners	02/29/2016	3	0	97,064	0	0.400
	HCI Equity Partners V, L.P.	Washington	DC	HCI Equity Partners	04/14/2017	3	0	1,021,536	0	2.240
	HealthEdge Investment Fund III (Parallel Fund), L.P.	Tampa	FL	HealthEdge Investment Partners	12/21/2016	3	0	2,200,000	0	6.060
	Heartwood Partners III, LP	Norwalk	CT	Heartwood Partners	11/09/2017	3	0	810,978	0	1.520
	Herkules Private Equity IV (Jersey-II) L.P.	Oslo	NOR	Herkules Capital	09/30/2014	3	0	145,352	0	2.640
	Inverness Graham Investments III, L.P.	Wayne	PA	Inverness Graham	05/19/2015	3	0	583,870	0	6.580
	JFL Equity Investors IV, L.P.	New York	NY	J.F. Lehman & Company	10/23/2015	3	0	1,333,392	0	1.960
	JLL Partners Fund V, L.P.	New York	NY	JLL Partners Inc.	05/04/2005	3	0	8,333	0	1.570
	JLL Partners Fund VII, L.P.	New York	NY	JLL Partners Inc.	08/20/2014	3	0	1,214,938	0	1.790
	Liberty Hall Capital Partners Fund I, L.P.	New York	NY	Liberty Hall Capital Partners	12/21/2017	3	0	1,537,108	0	6.070
	Mason Wells Buyout Fund IV, LP	Milwaukee	WI	Mason Wells, Inc.	11/24/2015	3	0	1,041,837	0	2.290
	NexPhase Capital Fund III, LP	New York	NY	NexPhase Capital	03/11/2016	3	0	486,478	0	8.660
	NorthEdge Capital Fund II, L.P.	Manchester	GBR	NorthEdge Capital LLP	12/18/2015	3	0	1,383,931	0	2.840
	NorthEdge Capital SME Fund I, LP	Manchester	GBR	NorthEdge Capital LLP	04/24/2018	3	0	985,665	0	3.250
	One Rock Capital Partners II, LP	New York	NY	One Rock Capital Partners	03/31/2017	3	0	111,224	0	1.410
	Pitango Venture Capital Fund VII, L.P.	Herzliya	ISR	Pitango Venture Capital	12/14/2016	1	0	2,100,000	0	8.300
	Providence Equity Partners VI, L.P.	Providence	RI	Providence Equity Partners	12/05/2006	3	0	(32,029)	0	0.240
	Public Pension Capital, LLC	New York	NY	PPC Enterprises LLC	05/16/2014	3	0	3,410,144	0	7.030
	Rally Ventures Fund II, L.P.	Menlo Park	CA	Rally Ventures	09/01/2015	1	0	600,000	0	11.320
	Rally Ventures Fund III, L.P.	Menlo Park	CA	Rally Ventures	04/24/2018	1	0	2,300,000	0	7.810
	Sentinel Capital Partners VI, L.P.	New York	NY	Sentinel Capital Partners	01/18/2018	3	0	4,803,361	0	1.150
	Sentinel Junior Capital I, L.P.	New York	NY	Sentinel Capital Partners	01/18/2018	3	0	632,021	0	1.050
	Shamrock Capital Growth Fund IV, L.P.	Los Angeles	CA	Shamrock Capital	12/11/2015	3	0	2,496,855	0	1.340
	Silverfleet Capital Partners II LP	London	GBR	Silverfleet Capital Partners	10/31/2014	3	0	1,735,971	0	2.280
	Silverfleet European Development Fund SCSp	London	GBR	Silverfleet Capital Partners	08/22/2018	3	0	1,244,906	0	5.520
	Snow Phipps III, L.P.	New York	NY	Snow Phipps Group LLC	12/18/2015	3	0	2,636,339	0	1.950
	Spire Capital Partners III, L.P.	New York	NY	Spire Capital Management	03/29/2013	3	0	757,247	0	4.420
	Synova Capital Fund III LP	London	GBR	Synova Capital	12/18/2015	3	0	625,636	0	4.000
	Thompson Street Capital Partners IV, L.P.	St. Louis	MO	Thompson Street Capital Partners	12/10/2015	3	0	371,551	0	2.030
	Thompson Street Capital Partners V, L.P.	St. Louis	MO	Thompson Street Capital Partners	05/04/2018	3	0	2,499,291	0	1.180
	Trident VII, L.P.	Greenwich	CT	Stone Point Capital LLC	11/23/2016	3	0	2,899,676	0	0.500
	Trilantic Capital Partners VI (North America) L.P.	New York	NY	Trilantic Capital Partners	03/29/2018	3	0	7,068,652	0	0.950
	Viola FinTech I, L.P.	Luxembourg	LUX	Viola Group	12/05/2017	1	0	3,787,500	0	11.560
	VMG Partners III, L.P.	San Francisco	CA	VMG Equity Partners	07/10/2015	3	0	192,081	0	3.880
	VMG Partners IV Coinvest, L.P.	San Francisco	CA	VMG Equity Partners	07/11/2017	3	0	178,260	0	3.670
	VMG Partners IV, L.P.	San Francisco	CA	VMG Equity Partners	07/11/2017	3	0	8,660,744	0	4.000
	WindRose Health Investors IV, L.P.	New York	NY	WindRose Health Investors	02/12/2016	3	0	1,517,849	0	6.040

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
	WindRose Health Investors V, L.P.	New York	NY	WindRose Health Investors	11/21/2018	3	0	13,333,210	0	5.750
1999999. Joint Venture Interests - Common Stock - Unaffiliated							0	103,577,860	0	XXX
Joint Venture Interests - Real Estate - Unaffiliated										
	Amstar Partners Office Fund-I, L.P.	Thousand Oaks	CA	Amstar	10/13/2006		0	40,681	0	49.000
	Blackstone Real Estate Partners IX L.P.	Wilmington	DE	Blackstone Group	12/21/2018		0	7,398,128	0	0.100
	Dermody Properties Industrial Fund II L.P.	Wilmington	DE	Dermody GP, LLC	07/19/2018		0	1,412,890	0	3.580
	HighBrook Property Fund III, LP	Wilmington	DE	HighBrook Income Property Fund	10/05/2018		0	1,727,862	0	3.240
	PCCP Credit IX, LP	Los Angeles	CA	PCCP, LLC	03/14/2017		0	1,500,000	0	2.520
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	12,079,560	0	XXX
Joint Venture Interests - Real Estate - Affiliated										
	IHP Capital Partners Fund VIII, L.P	Wilmington	DE	Travelers Casualty and Surety Company	04/11/2017		0	3,734,500	0	97.000
2299999. Joint Venture Interests - Real Estate - Affiliated							0	3,734,500	0	XXX
Joint Venture Interests - Other - Unaffiliated										
	A&M Capital Partners II, LP	Greenwich	CT	A&M Capital Partners	05/25/2018		0	9,068,238	0	1.600
	Acorn Growth Capital Fund IV, L.P..	Oklahoma City	OK	Acorn Growth Companies	04/09/2018		0	479,710	0	9.740
	Blue Water Energy Fund II, L.P.	London	GBR	Blue Water Energy	02/24/2017		0	1,091,933	0	1.000
	Cohesive Capital Partners II, L.P.	New York	NY	Cohesive Capital Partners	09/23/2014	3	0	160,570	0	3.790
	Cowen Healthcare Investments II LP	New York	NY	Cowen Group, Inc.	01/24/2018		0	452,701	0	3.730
	Dyal II US Investors LP	New York	NY	Neuberger Berman Investment Management	09/30/2014		0	798,932	0	1.940
	Five Elms III Q, L.P.	Kansas City	KS	Five Elms Capital Management	06/21/2017		0	820,659	0	5.690
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY	Global Infrastructure Partners	12/15/2014	2	0	316,667	0	2.810
	Global Infrastructure Partners III-A/B, L.P.	New York	NY	Global Infrastructure Partners	04/15/2016		0	1,122,799	0	0.430
	Herkules Private Equity III (Jersey-II) L.P.	Oslo	NOR	Herkules Capital	01/01/2010	3	0	8,011	0	1.500
	K2 Private Investors, L.P.	El Segundo	CA	K1 Capital Advisors	06/16/2014		0	1,607,840	0	5.690
	K3 Private Investors, L.P.	El Segundo	CA	K1 Capital Advisors	04/14/2016		0	1,314,002	0	2.150
	Level Equity Growth Partners III, L.P.	New York	NY	Level Equity Management LLC	03/18/2016		0	2,481,946	0	3.870
	Level Equity Growth Partners IV, L.P.	New York	NY	Level Equity Management LLC	08/10/2018		0	6,124,501	0	2.460
	Monomoy Capital Partners, L.P.	New York	NY	Monomoy Capital Partners	05/08/2006		0	65,256	0	4.520
	NB Secondary Opportunities Fund IV LP	New York	NY	Neuberger Berman Investment Management	10/25/2016		0	2,812,500	0	0.620
	NGP Natural Resources XI, L.P.	Irving	TX	Natural Gas Partners	06/30/2014		0	127,030	0	0.470
	NVM Private Equity Vintage III L.P.	Reading	GBR	NVM Private Equity	06/27/2017		0	3,265,042	0	7.040
	Oaktree Opportunities Fund Xb, L.P.	Los Angeles	CA	Oaktree Capital Management	02/11/2015		0	600,000	0	0.160
	OpenGate Capital Partners I, LP	Los Angeles	CA	OpenGate Capital Partners	07/15/2016		0	537,692	0	4.450
	Pitango Growth Fund I, L.P.	Herzliya	ISR	Pitango Venture Capital	10/19/2015		0	400,000	0	4.800
	Renovo Capital Fund III, LP	Dallas	TX	Renovo Capital	12/20/2018		0	3,914,767	0	6.370
	Riverwood Capital Partners II L.P.	Menlo Park	CA	Riverwood Capital Managment	08/13/2014		0	597,701	0	1.280
	Riverwood Capital Partners III L.P.	Menlo Park	CA	Riverwood Capital Managment	12/20/2018		0	6,163,205	0	1.830
	Shamrock Capital Content Fund I, L.P.	Los Angeles	CA	Shamrock Capital	12/11/2015		0	289,143	0	5.320
	Solamere Capital Fund III, LPA	New York	NY	Solamere Capital	03/05/2018		0	5,151,961	0	2.010
	Sonoma Brands II, L.P.	Sonoma	CA	Sonoma Brands	12/28/2017		0	182,770	0	7.900
	Staple Street Capital II, L.P.	New York	NY	Staple Street Capital Partners	12/22/2014		0	2,580,382	0	5.070
	Tiger Infrastructure Partners Fund II LP	New York	NY	Tiger Infrastructure Partners	06/26/2017		0	870,532	0	3.800
	Transom Capital Fund II, LP	Los Angeles	CA	Transom Capital Group	07/30/2015		0	960,780	0	6.810
	Transom Capital Fund III, LP	Los Angeles	CA	Transom Capital Group	12/14/2017		0	2,020,711	0	5.030
	Viola Growth III L.P.	Herzliya	ISR	Viola Group	08/14/2018		0	2,400,000	0	3.160
	White Deer Energy LP III	New York	NY	White Deer Management	11/28/2018		0	2,047,861	0	3.250
2599999. Joint Venture Interests - Other - Unaffiliated							0	60,835,843	0	XXX
Joint Venture Interests - Other - Affiliated										
	The Family Business Institute LLC	Raleigh	NC	Travelers Casualty and Surety Company	01/09/2017		0	750,000	0	100.000
2699999. Joint Venture Interests - Other - Affiliated							0	750,000	0	XXX
4899999. Total - Unaffiliated							0	178,922,176	0	XXX
4999999. Total - Affiliated							0	4,484,500	0	XXX
5099999 - Totals							0	183,406,676	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	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated																		
	Golub Capital Partners 11 Rollover Fund, L.P.	New York	NY	Distribution	01/01/2017	11/10/2021	310,623	0	0	0	0	0	0	310,623	310,623	0	0	0	0
	Ironwood Mezzanine Fund IV LP	Avon	CT	Distribution	04/11/2017	12/30/2021	3,073,740	0	0	0	0	0	0	3,073,740	3,073,740	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							3,384,363	0	0	0	0	0	0	3,384,363	3,384,363	0	0	0	0
Joint Venture Interests - Common Stock - Unaffiliated																		
	American Securities Partners V, L.P.	New York	NY	Distribution	01/01/2010	01/28/2021	9,221	0	0	0	0	0	0	9,221	9,221	0	0	0	0
	Aquiline Financial Services Fund III L.P.	New York	NY	Distribution	12/22/2014	12/23/2021	961,837	0	0	0	0	0	0	961,837	961,837	0	0	0	0
	Atlas Merchant Capital Fund LP	New York	NY	Distribution	03/10/2016	12/08/2021	7,215,992	0	0	0	0	0	0	7,215,992	7,215,992	0	0	0	0
	BBH Capital Partners V, L.P.	New York	NY	Distribution	09/01/2015	05/20/2021	142,477	0	0	0	0	0	0	142,477	142,477	0	0	0	0
	BCM Fund I, LP	Miami	FL	Distribution	05/06/2017	11/04/2021	1,167,653	0	0	0	0	0	0	1,167,653	1,167,653	0	0	0	0
	Blackstone Capital Partners VII L.P.	New York	NY	Distribution	05/13/2015	11/22/2021	(93,248)	0	0	0	0	0	0	(93,248)	(93,248)	0	0	0	0
	Bridgepoint Europe IV 'B' L.P.	London	GBR	Distribution	01/01/2010	12/30/2021	525,765	0	0	0	0	0	0	525,765	525,765	0	0	0	0
	Bruckmann, Rosser, Sherrill & Co. II, L.P.	New York	NY	Distribution	10/18/1999	09/16/2021	668,962	0	0	0	0	0	0	668,962	668,962	0	0	0	0
	Carlyle Partners VII, L.P.	Washington	DC	Distribution	01/11/2018	11/01/2021	18,689	0	0	0	0	0	0	18,689	18,689	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	Distribution	03/06/2015	12/27/2021	2,864,576	0	0	0	0	0	0	2,864,576	2,864,576	0	0	0	0
	Catterton Partners VI, L.P.	Greenwich	CT	Distribution	06/21/2006	10/08/2021	1,747,078	0	0	0	0	0	0	1,747,078	1,747,078	0	0	0	0
	Century Focused Fund IV, L.P.	Boston	MA	Distribution	10/02/2015	10/22/2021	251,699	0	0	0	0	0	0	251,699	251,699	0	0	0	0
	Chartwell Investors II, L.P.	New York	NY	Distribution	02/03/1999	06/28/2021	9,679	0	0	0	0	0	0	9,679	9,679	0	0	0	0
	CIP Capital Fund II, L.P.	New York	NY	Distribution	02/02/2017	12/21/2021	5,364,762	0	0	0	0	0	0	5,364,762	5,364,762	0	0	0	0
	CIP Capital Fund, L.P.	New York	NY	Distribution	04/30/2014	06/11/2021	2,458,592	0	0	0	0	0	0	2,458,592	2,458,592	0	0	0	0
	Crestview Partners II, L.P.	New York	NY	Distribution	08/29/2008	12/30/2021	822,944	0	0	0	0	0	0	822,944	822,944	0	0	0	0
	DFW Capital Partners V, L.P.	Teaneck	NJ	Distribution	04/02/2016	12/30/2021	4,568,584	0	0	0	0	0	0	4,568,584	4,568,584	0	0	0	0
	FPE Fund II LP	London	GBR	Distribution	10/20/2017	08/31/2021	4,263,533	0	0	0	0	0	0	4,263,533	4,263,533	0	0	0	0
	Friedman Fleischer & Lowe Capital Partners, L.P.	San Francisco	CA	Distribution	01/25/1999	12/21/2021	20,987	0	0	0	0	0	0	20,987	20,987	0	0	0	0
	Further Global Capital Partners, L.P.	New York	NY	Distribution	01/31/2018	12/23/2021	2,388,609	0	0	0	0	0	0	2,388,609	2,388,609	0	0	0	0
	Green Equity Investors VII, L.P.	Los Angeles	CA	Distribution	02/29/2016	12/30/2021	4,130	0	0	0	0	0	0	4,130	4,130	0	0	0	0
	Greenhill Capital Partners II, L.P.	New York	NY	Distribution	03/31/2014	12/08/2021	58,809	0	0	0	0	0	0	58,809	58,809	0	0	0	0
	HealthEdge Investment Fund III (Parallel Fund), L.P.	Tampa	FL	Distribution	12/21/2016	11/22/2021	1,111,917	0	0	0	0	0	0	1,111,917	1,111,917	0	0	0	0
	Herkules Private Equity IV (Jersey-II) L.P.	Oslo	NOR	Distribution	09/30/2014	09/17/2021	729,274	0	0	0	0	0	0	729,274	729,274	0	0	0	0
	JFL Equity Investors IV, L.P.	New York	NY	Distribution	10/23/2015	11/18/2021	12,042,441	0	0	0	0	0	0	12,042,441	12,042,441	0	0	0	0
	JLL Partners Fund VII, L.P.	New York	NY	Distribution	08/20/2014	12/30/2021	5,394,040	0	0	0	0	0	0	5,394,040	5,394,040	0	0	0	0
	Liberty Hall Capital Partners Fund I, L.P.	New York	NY	Distribution	12/21/2017	10/13/2021	2,745,747	0	0	0	0	0	0	2,745,747	2,745,747	0	0	0	0
	NorthEdge Capital Fund II, L.P.	Manchester	GBR	Distribution	12/18/2015	10/12/2021	889,780	0	0	0	0	0	0	889,780	889,780	0	0	0	0
	NorthEdge Capital SME Fund I, LP	Manchester	GBR	Distribution	04/24/2018	09/21/2021	19,131	0	0	0	0	0	0	19,131	19,131	0	0	0	0
	OCM/GFI Power Opportunities Fund II, L.P.	Los Angeles	CA	Distribution	02/16/2005	01/25/2021	5,160	0	0	0	0	0	0	5,160	5,160	0	0	0	0
	Providence Equity Partners VI, L.P.	Providence	RI	Distribution	12/05/2006	11/08/2021	7,190,593	0	0	0	0	0	0	7,190,593	7,190,593	0	0	0	0
	Public Pension Capital, LLC	New York	NY	Distribution	05/16/2014	12/27/2021	250,537	0	0	0	0	0	0	250,537	250,537	0	0	0	0
	Sentinel Capital Partners VI, L.P.	New York	NY	Distribution	01/18/2018	11/30/2021	(531,434)	0	0	0	0	0	0	(531,434)	(531,434)	0	0	0	0
	Sentinel Junior Capital I, L.P.	New York	NY	Distribution	01/18/2018	11/30/2021	1,205,565	0	0	0	0	0	0	1,205,565	1,205,565	0	0	0	0
	Shamrock Capital Growth Fund IV, L.P.	Los Angeles	CA	Distribution	12/11/2015	09/27/2021	582,856	0	0	0	0	0	0	582,856	582,856	0	0	0	0
	Silverfleet Capital Partners II LP	London	GBR	Distribution	10/31/2014	11/26/2021	2,498,304	0	0	0	0	0	0	2,498,304	2,498,304	0	0	0	0
	Silverfleet European Development Fund SCSp	London	GBR	Distribution	08/22/2018	02/26/2021	(2,110)	0	0	0	0	0	0	(2,110)	(2,110)	0	0	0	0
	Snow Phipps III, L.P.	New York	NY	Distribution	12/18/2015	12/16/2021	4,711,170	0	0	0	0	0	0	4,711,170	4,711,170	0	0	0	0
	Spire Capital Partners III, L.P.	New York	NY	Distribution	03/29/2013	01/28/2021	25,757	0	0	0	0	0	0	25,757	25,757	0	0	0	0
	Synova Capital Fund III LP	London	GBR	Distribution	12/18/2015	03/16/2021	364,105	0	0	0	0	0	0	364,105	364,105	0	0	0	0
	Thomas, McNerney & Partners II, L.P.	Minneapolis	MN	Distribution	06/29/2006	06/30/2021	149,333	0	0	0	0	0	0	149,333	149,333	0	0	0	0
	Thompson Street Capital Partners IV, L.P.	St. Louis	MO	Distribution	12/10/2015	12/17/2021	1,312,356	0	0	0	0	0	0	1,312,356	1,312,356	0	0	0	0
	Thompson Street Capital Partners V, L.P.	St. Louis	MO	Distribution	05/04/2018	12/17/2021	(196,458)	0	0	0	0	0	0	(196,458)	(196,458)	0	0	0	0
	Trident VII, L.P.	Greenwich	CT	Distribution	11/23/2016	10/28/2021	(17,222)	0	0	0	0	0	0	(17,222)	(17,222)	0	0	0	0
	Trilantic Capital Partners VI (North America) L.P.	New York	NY	Distribution	03/29/2018	12/30/2021	(496,710)	0	0	0	0	0	0	(496,710)	(496,710)	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	VMG Partners III, L.P.	San Francisco	CA	Distribution	07/10/2015	12/27/2021	1,175,893	0	0	0	0	0	0	1,175,893	1,175,893	0	0	0	0
	Winston/Thayer Partners, L.P.	McLean	VA	Distribution	08/23/1999	12/28/2021	110,151	0	0	0	0	0	0	110,151	110,151	0	0	0	0
	Gryphon Partners II, L.P.	San Francisco	CA	Liquidation	11/03/1999	12/31/2021	6,011	(2,648)	0	0	0	(2,648)	0	3,364	3,364	0	0	0	1,136
1999999. Joint Venture Interests - Common Stock - Unaffiliated							76,717,519	(2,648)	0	0	0	(2,648)	0	76,714,871	76,714,871	0	0	0	1,136
Joint Venture Interests - Real Estate - Unaffiliated																			
	AEW Partners VII, LP	Boston	MA	Distribution	08/29/2014	07/30/2021	778,766	0	0	0	0	0	0	778,766	778,766	0	0	0	0
	Blackstone Real Estate Partners IX L.P.	Wilmington	DE	Distribution	12/21/2018	12/03/2021	(28,829)	0	0	0	0	0	0	(28,829)	(28,829)	0	0	0	0
	Blackstone Real Estate Partners VI, L.P.	New York	NY	Distribution	03/29/2007	11/30/2021	230,425	0	0	0	0	0	0	230,425	230,425	0	0	0	0
	Dermody Properties Industrial Fund II L.P.	Wilmington	DE	Distribution	07/19/2018	12/23/2021	9,083,108	0	0	0	0	0	0	9,083,108	9,083,108	0	0	0	0
	GTIS RE Opportunities Fund I LP	New York	NY	Distribution	09/17/2007	05/17/2021	104,586	0	0	0	0	0	0	104,586	104,586	0	0	0	0
	HighBrook Property Fund III, LP	Wilmington	DE	Distribution	10/05/2018	04/30/2021	1,829,152	0	0	0	0	0	0	1,829,152	1,829,152	0	0	0	0
	PCCP Credit IX, LP	Los Angeles	CA	Distribution	03/14/2017	12/23/2021	4,813,040	0	0	0	0	0	0	4,813,040	4,813,040	0	0	0	0
	PCCP Credit VI, LP	Los Angeles	CA	Distribution	01/14/2015	12/17/2021	2,104,878	0	0	0	0	0	0	2,104,878	2,104,878	0	0	0	0
	Prime Finance Partners V, LP	San Francisco	CA	Distribution	08/02/2016	11/19/2021	3,727,900	0	0	0	0	0	0	3,727,900	3,727,900	0	0	0	0
	Prime Finance Short Duration VI, L.P.	Wilmington	DE	Distribution	09/13/2018	12/15/2021	3,984,526	0	0	0	0	0	0	3,984,526	3,984,526	0	0	0	0
	RCG Longview Debt Fund VI, L.P.	New York	NY	Distribution	12/11/2017	11/19/2021	1,883,539	0	0	0	0	0	0	1,883,539	1,883,539	0	0	0	0
	RCG Longview Equity Fund, L.P.	New York	NY	Distribution	04/26/2007	06/14/2021	57,954	0	0	0	0	0	0	57,954	57,954	0	0	0	0
	Rialto Real Estate Fund III - Debt, LP	Miami	FL	Distribution	03/28/2017	11/30/2021	813,537	0	0	0	0	0	0	813,537	813,537	0	0	0	0
	RockBridge Hospitality Fund VII, L.P.	Columbus	OH	Distribution	01/30/2018	12/31/2021	734,574	0	0	0	0	0	0	734,574	734,574	0	0	0	0
	Silverpeak Legacy Partners II LP	New York	NY	Distribution	08/25/2005	11/18/2021	22,594	0	0	0	0	0	0	22,594	22,594	0	0	0	0
	Tri Continental Capital VII Limited Partnership	Toronto	CAN	Distribution	05/31/2005	09/30/2021	60,680	0	0	0	0	0	0	60,680	60,680	0	0	0	0
	Amstar Partners Office Fund-I, L.P.	Thousand Oaks	CA	Liquidation	10/13/2006	07/27/2021	1	3,142,955	0	0	0	3,142,955	0	3,142,956	11,282,809	0	8,099,172	8,099,172	0
	Dermody Properties Industrial Fund L.P.	Reno	NV	Liquidation	03/14/2016	03/31/2021	39,404	(39,403)	0	0	0	(39,403)	0	1	1	0	0	0	43,707
	Rialto Mezzanine Partners Fund, LP	Miami	FL	Liquidation	09/17/2014	03/31/2021	53,130	0	0	0	0	0	0	53,130	28,876	0	(24,254)	(24,254)	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							30,292,964	3,103,552	0	0	0	3,103,552	0	33,396,516	41,512,115	0	8,074,918	8,074,918	43,707
Joint Venture Interests - Real Estate - Affiliated																			
	IHP Capital Partners Fund VIII, L.P.	Wilmington	DE	Return of Capital	04/11/2017	12/31/2021	10,464,848	0	0	0	0	0	0	10,464,848	10,464,848	0	0	0	0
2299999. Joint Venture Interests - Real Estate - Affiliated							10,464,848	0	0	0	0	0	0	10,464,848	10,464,848	0	0	0	0
Joint Venture Interests - Other - Unaffiliated																			
	A&M Capital Partners II, LP	Greenwich	CT	Distribution	05/25/2018	10/25/2021	4,467,630	0	0	0	0	0	0	4,467,630	4,467,630	0	0	0	0
	Acorn Growth Capital Fund IV, L.P..	Oklahoma City	OK	Distribution	04/09/2018	09/08/2021	709,956	0	0	0	0	0	0	709,956	709,956	0	0	0	0
	ArcLight Energy Partners Fund VI, L.P.	Boston	MA	Distribution	04/15/2015	11/11/2021	861,958	0	0	0	0	0	0	861,958	861,958	0	0	0	0
	Blue Water Energy Fund II, L.P.	London	GBR	Distribution	02/24/2017	02/08/2021	103,537	0	0	0	0	0	0	103,537	103,537	0	0	0	0
	Content Revolution Coinvestment, L.P.	Los Angeles	CA	Distribution	12/22/2016	06/17/2021	14,481,374	0	0	0	0	0	0	14,481,374	14,481,374	0	0	0	0
	Cross Ocean USD ESS Fund II L.P.	London	GBR	Distribution	04/07/2017	09/22/2021	2,627,628	0	0	0	0	0	0	2,627,628	2,627,628	0	0	0	0
	CVC European Equity Partners V (B) L.P.	London	GBR	Distribution	01/01/2010	12/30/2021	206,555	0	0	0	0	0	0	206,555	206,555	0	0	0	0
	Dyal II US Investors LP	New York	NY	Distribution	09/30/2014	08/30/2021	1,075,410	0	0	0	0	0	0	1,075,410	1,075,410	0	0	0	0
	Five Elms III Q, L.P.	Kansas City	KS	Distribution	06/21/2017	08/30/2021	701,716	0	0	0	0	0	0	701,716	701,716	0	0	0	0
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY	Distribution	12/15/2014	12/30/2021	818,784	0	0	0	0	0	0	818,784	818,784	0	0	0	0
	Global Infrastructure Partners III-A/B, L.P.	New York	NY	Distribution	04/15/2016	11/26/2021	508,000	0	0	0	0	0	0	508,000	508,000	0	0	0	0
	Goldentree Distressed Fund 2014 LP	New York	NY	Distribution	07/15/2014	12/13/2021	4,108,406	0	0	0	0	0	0	4,108,406	4,108,406	0	0	0	0
	GoldenTree Distressed Fund III LP	New York	NY	Distribution	04/27/2018	10/28/2021	950,000	0	0	0	0	0	0	950,000	950,000	0	0	0	0
	Level Equity Growth Partners III, L.P.	New York	NY	Distribution	03/18/2016	11/11/2021	(12,488)	0	0	0	0	0	0	(12,488)	(12,488)	0	0	0	0
	Matlin Patterson Global Opportunities Partners III L.P.	New York	NY	Distribution	01/01/2010	06/02/2021	272,551	0	0	0	0	0	0	272,551	272,551	0	0	0	0
	Monarch Capital Partners III LP	New York	NY	Distribution	01/01/2015	12/22/2021	5,581,069	0	0	0	0	0	0	5,581,069	5,581,069	0	0	0	0
	Monomoy Capital Partners, L.P.	New York	NY	Distribution	05/08/2006	12/15/2021	49,571	0	0	0	0	0	0	49,571	49,571	0	0	0	0
	NGP Natural Resources XI, L.P.	Irving	TX	Distribution	06/30/2014	12/23/2021	2,720,916	0	0	0	0	0	0	2,720,916	2,720,916	0	0	0	0
	NVM Private Equity Vintage III L.P.	Reading	GBR	Distribution	06/27/2017	12/07/2021	101,026	0	0	0	0	0	0	101,026	101,026	0	0	0	0
	Oaktree Opportunities Fund X, L.P.	Los Angeles	CA	Distribution	02/11/2015	10/29/2021	912,837	0	0	0	0	0	0	912,837	912,837	0	0	0	0
	OCM Opportunities Fund VII, L.P.	Los Angeles	CA	Distribution	01/01/2010	05/18/2021	9,727	0	0	0	0	0	0	9,727	9,727	0	0	0	0
	OCM Opportunities Fund VIIB, L.P.	Los Angeles	CA	Distribution	01/01/2010	05/19/2021	10,327	0	0	0	0	0	0	10,327	10,327	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	OCM Principal Opportunities Fund IV, L.P.	Los Angeles	CA	Distribution	01/01/2010	11/22/2021	297,907	0	0	0	0	0	0	297,907	297,907	0	0	0	0
	Paine & Partners Capital Fund III, L.P.	Foster City	CA	Distribution	03/31/2006	12/31/2021	2,630,098	0	0	0	0	0	0	2,630,098	2,630,098	0	0	0	0
	Quintana Energy Partners, L.P.	Houston	TX	Distribution	01/01/2010	12/23/2021	230,872	0	0	0	0	0	0	230,872	230,872	0	0	0	0
	Riverwood Capital Partners III L.P.	Menlo Park	CA	Distribution	12/20/2018	09/24/2021	(30,529)	0	0	0	0	0	0	(30,529)	(30,529)	0	0	0	0
	Shamrock Capital Content Fund I, L.P.	Los Angeles	CA	Distribution	12/11/2015	10/29/2021	2,634,550	0	0	0	0	0	0	2,634,550	2,634,550	0	0	0	0
	Sheridan Production Partners III-A, L.P.	Houston	TX	Distribution	10/17/2014	10/29/2021	140,713	0	0	0	0	0	0	140,713	140,713	0	0	0	0
	Solamere Capital Fund III, LPA	New York	NY	Distribution	03/05/2018	12/17/2021	708,045	0	0	0	0	0	0	708,045	708,045	0	0	0	0
	Sonoma Brands II, L.P.	Sonoma	CA	Distribution	12/28/2017	01/18/2021	247,972	0	0	0	0	0	0	247,972	247,972	0	0	0	0
	Staple Street Capital II, L.P.	New York	NY	Distribution	12/22/2014	12/27/2021	1,370,345	0	0	0	0	0	0	1,370,345	1,370,345	0	0	0	0
	Tiger Infrastructure Partners Fund II LP	New York	NY	Distribution	06/26/2017	07/26/2021	73,262	0	0	0	0	0	0	73,262	73,262	0	0	0	0
	Transom Capital Fund II, LP	Los Angeles	CA	Distribution	07/30/2015	12/30/2021	991,524	0	0	0	0	0	0	991,524	991,524	0	0	0	0
	Viola Growth III L.P.	Herzliya	ISR	Distribution	08/14/2018	03/26/2021	106	0	0	0	0	0	0	106	106	0	0	0	0
	White Deer Energy LP III	New York	NY	Distribution	11/28/2018	12/15/2021	18,066	0	0	0	0	0	0	18,066	18,066	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							50,579,423	0	0	0	0	0	0	50,579,423	50,579,423	0	0	0	0
Joint Venture Interests - Other - Affiliated																			
	Trav Casualty UK Investments LLC	Hartford	CT	Return of Capital	08/07/1998	12/31/2021	100,000	0	0	0	0	0	0	100,000	100,000	0	0	0	0
2699999. Joint Venture Interests - Other - Affiliated							100,000	0	0	0	0	0	0	100,000	100,000	0	0	0	0
4899999. Total - Unaffiliated							160,974,269	3,100,904	0	0	0	3,100,904	0	164,075,172	172,190,771	0	8,074,918	8,074,918	44,843
4999999. Total - Affiliated							10,564,848	0	0	0	0	0	0	10,564,848	10,564,848	0	0	0	0
5099999 - Totals							171,539,117	3,100,904	0	0	0	3,100,904	0	174,640,021	182,755,620	0	8,074,918	8,074,918	44,843

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912810-EQ-7	U S TREASURY BONDS				1.A	7,555,209	109.1030	6,273,423	5,750,000	6,143,720	0	(236,297)	0	0	6.250	1.947	FA	134,766	359,375	09/17/2015	08/15/2023
912810-EQ-7	U S TREASURY BONDS	SD			1.A	18,723,778	109.1030	15,547,178	14,250,000	15,225,742	0	(585,607)	0	0	6.250	1.947	FA	333,984	890,625	09/17/2015	08/15/2023
91282C-BL-4	U S TREASURY BONDS				1.A	42,229,864	97.0740	42,712,560	44,000,000	42,341,273	0	111,410	0	0	1.125	1.570	FA	185,625	247,500	05/04/2021	02/15/2031
91282C-BL-4	U S TREASURY BONDS				1.A	32,021,423	97.0740	32,519,790	33,500,000	32,115,091	0	93,668	0	0	1.125	1.614	FA	141,328	188,438	05/03/2021	02/15/2031
912828-N7-1	U S TREASURY INFL IX NOTES				1.A	5,259,563	127.8520	6,392,602	5,000,000	5,902,600	339,450	(20,665)	0	0	0.625	0.213	JJ	16,701	34,739	09/16/2016	01/15/2026
912828-VM-9	U S TREASURY INFL IX NOTES				1.A	13,217,556	124.9450	16,242,872	13,000,000	15,430,064	901,160	10,669	0	0	0.375	0.456	JJ	26,601	55,339	09/24/2014	07/15/2023
91282C-BB-6	U S TREASURY NOTES				1.A	23,960,061	95.7070	23,926,750	25,000,000	24,074,098	0	114,038	0	0	0.625	1.268	JD	0	156,250	03/24/2021	12/31/2027
91282C-BJ-9	U S TREASURY NOTES				1.A	24,164,163	96.3200	24,080,000	25,000,000	24,254,026	0	89,863	0	0	0.750	1.261	JJ	77,955	93,750	03/25/2021	01/31/2028
91282C-BP-5	U S TREASURY NOTES				1.A	24,720,803	98.5700	24,642,500	25,000,000	24,750,401	0	29,598	0	0	1.125	1.294	FA	94,786	140,625	03/23/2021	02/29/2028
91282C-CB-5	U S TREASURY NOTES				1.A	34,808,964	101.3040	34,443,360	34,000,000	34,772,079	0	(36,885)	0	0	1.625	1.365	MN	70,207	276,250	07/14/2021	05/15/2031
91282C-CE-9	U S TREASURY NOTES				1.A	50,084,184	99.0350	49,517,500	50,000,000	50,076,755	0	(7,429)	0	0	1.250	1.224	MN	53,228	312,500	06/28/2021	05/31/2028
91282C-CE-9	U S TREASURY NOTES				1.A	25,014,748	99.0350	24,758,750	25,000,000	25,013,764	0	(984)	0	0	1.250	1.241	MN	26,614	156,250	06/24/2021	05/31/2028
91282C-CE-9	U S TREASURY NOTES				1.A	25,010,842	99.0350	24,758,750	25,000,000	25,010,690	0	(153)	0	0	1.250	1.243	MN	26,614	156,250	06/23/2021	05/31/2028
912828-L5-7	U S TREASURY NOTES				1.A	5,857,758	101.0700	6,064,200	6,000,000	5,980,423	0	25,611	0	0	1.750	2.191	MS	26,538	105,000	12/28/2016	09/30/2022
912828-L5-7	U S TREASURY NOTES				1.A	18,516,170	101.0700	19,203,300	19,000,000	18,933,534	0	86,945	0	0	1.750	2.223	MS	84,038	332,500	12/22/2016	09/30/2022
912828-R6-9	U S TREASURY NOTES				1.A	25,942,256	101.5190	27,410,130	27,000,000	26,753,488	0	169,396	0	0	1.625	2.284	MN	37,366	438,750	12/28/2016	05/31/2023
912828-S9-2	U S TREASURY NOTES				1.A	46,086,086	101.0110	49,210,539	48,718,000	47,940,572	0	476,390	0	0	1.250	2.281	JJ	253,188	608,975	12/19/2017	07/31/2023
912828-VS-6	U S TREASURY NOTES	SD			1.A	2,064,227	103.0030	2,060,060	2,000,000	2,014,032	0	(8,421)	0	0	2.500	2.058	FA	18,750	50,000	09/15/2015	08/15/2023
912828-VS-6	U S TREASURY NOTES				1.A	24,486,764	103.0030	24,710,420	23,990,000	24,096,318	0	(63,742)	0	0	2.500	2.220	FA	224,906	599,750	06/29/2015	08/15/2023
912828-VS-6	U S TREASURY NOTES	C			1.A	8,165,657	103.0030	8,240,240	8,000,000	8,035,454	0	(21,256)	0	0	2.500	2.220	FA	75,000	200,000	06/29/2015	08/15/2023
912828-VS-6	U S TREASURY NOTES	SD			1.A	23,486,471	103.0030	23,700,990	23,010,000	23,111,975	0	(61,138)	0	0	2.500	2.220	FA	215,719	575,250	06/29/2015	08/15/2023
912828-V7-2	U S TREASURY NOTES				1.A	10,056,674	100.1380	10,013,800	10,000,000	10,002,158	0	(26,589)	0	0	1.875	1.606	JJ	77,955	187,500	12/05/2019	01/31/2022
912828-X4-7	U S TREASURY NOTES				1.A	20,096,161	100.5690	20,113,800	20,000,000	20,013,367	0	(41,015)	0	0	1.875	1.667	AO	63,191	375,000	12/18/2019	04/30/2022
912828-4N-7	U S TREASURY NOTES				1.A	26,993,164	108.9720	26,698,140	24,500,000	26,734,798	0	(258,366)	0	0	2.875	1.375	MN	89,506	704,375	03/19/2021	05/15/2028
912828-4N-7	U S TREASURY NOTES	C			1.A	550,881	108.9720	544,860	500,000	545,608	0	(5,273)	0	0	2.875	1.375	MN	1,827	14,375	03/19/2021	05/15/2028
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						539,073,427	XXX	543,786,513	537,218,000	539,272,031	1,240,610	(166,231)	0	0	XXX	XXX	XXX	2,356,394	7,259,365	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36179S-LQ-8	GNMA II PASS THRU CERT POOL #MA3935			4	1.A	1,226,816	103.0190	1,287,392	1,249,661	1,217,731	0	(7,779)	0	0	2.500	2.769	MON	2,603	31,242	05/15/2019	09/20/2046
36179S-QU-4	GNMA II PASS THRU CERT POOL #MA4067			4	1.A	12,295,212	102.8190	12,829,253	12,477,501	12,286,430	0	(38,822)	0	0	2.500	2.669	MON	25,995	311,938	09/26/2017	11/20/2046
36179S-QU-4	GNMA II PASS THRU CERT POOL #MA4067			4	1.A	3,675,696	102.8190	3,848,776	3,743,250	3,672,362	0	(14,642)	0	0	2.500	2.718	MON	7,798	93,581	09/27/2017	11/20/2046
36179S-UT-2	GNMA II PASS THRU CERT POOL #MA4194			4	1.A	10,335,485	102.8970	10,790,032	10,486,224	10,334,307	0	(25,456)	0	0	2.500	2.688	MON	21,846	262,156	09/26/2017	01/20/2047
36179S-UT-2	GNMA II PASS THRU CERT POOL #MA4194			4	1.A	3,529,832	102.8970	3,699,440	3,595,277	3,529,293	0	(11,269)	0	0	2.500	2.740	MON	7,490	89,882	09/27/2017	01/20/2047
36202F-2L-9	GNMA II PASS THRU CERT POOL #00005279			4	1.A	3,200,706	107.1540	3,296,315	3,076,215	3,175,829	0	18,195	0	0	3.500	2.809	MON	8,972	107,668	12/16/2011	01/20/2042
36202F-3M-6	GNMA II PASS THRU CERT POOL #00005304			4	1.A	3,195,728	107.1480	3,248,078	3,031,371	3,167,313	0	24,628	0	0	3.500	3.092	MON	8,842	106,098	02/15/2012	02/20/2042
36202F-4Q-6	GNMA II PASS THRU CERT POOL #00005331			4	1.A	3,102,192	107.1430	3,166,467	2,955,348	3,077,701	0	22,376	0	0	3.500	3.052	MON	8,620	103,437	02/13/2012	03/20/2042
36202D-6D-8	GNMA II PASS THRU CERT POOL #3568			4	1.A	196,027	111.4750	227,591	204,162	198,239	0	(488)	0	0	5.000	5.764	MON	851	10,208	06/16/2004	06/20/2034
36202D-6D-8	GNMA II PASS THRU CERT POOL #3568			4	1.A	768,984	111.4750	893,241	801,286	777,773	0	(1,940)	0	0	5.000	5.773	MON	3,339	40,064	06/17/2004	06/20/2034
36202E-CM-9	GNMA II PASS THRU CERT POOL #3676			4	1.A	608,039	109.6580	702,438	640,568	616,423	0	(1,768)	0	0	4.500	5.320	MON	2,402	28,826	10/19/2005	02/20/2035
36202E-EU-9	GNMA II PASS THRU CERT POOL #3747			4	1.A	742,544	111.4860	851,790	764,033	746,923	0	(1,625)	0	0	5.000	5.476	MON	3,183	38,202	10/28/2005	08/20/2035
36202E-FM-6	GNMA II PASS THRU CERT POOL #3772			4	1.A	522,916	111.4860	596,113	534,696	525,266	0	(867)	0	0	5.000	5.368	MON	2,228	26,735	10/20/2005	10/20/2035
36213C-YY-0	GNMA PASS THRU CERT POOL #550727			4	1.A	354,529	115.1090	414,574	360,156	355,682	0	(210)	0	0	5.000	5.266	MON	1,501	18,008	12/14/2005	11/15/2035
36290R-U6-8	GNMA PASS THRU CERT POOL #615405			4	1.A	337,749	112.7400	392,682	348,307	341,087	0	328	0	0	4.500	5.022	MON	1,306	15,674	12/29/2004	08/15/2033
36291A-DH-9	GNMA PASS THRU CERT POOL #622104			4	1.A	268,419	112.5020	311,418	276,810	271,600	0	351	0	0	4.500	5.020	MON	1,038	12,456	12/29/2004	09/15/2033
36292F-H6-7	GNMA PASS THRU CERT POOL #647453			4	1.A	558,620	115.2110	653,811	567,487	561,043	0	(190)	0	0	5.000	5.267	MON	2,365	28,374	12/14/2005	10/15/2035
36225A-ER-7	GNMA PASS THRU CERT POOL #780144			4	1.A	34,956	103.2140	37,817	36,639	36,222	0	141	0	0	7.000	7.574	MON	214	2,565	07/10/1996	07/15/2024
38375B-SH-6	GNR 2012-H11 CA CMO			4	1.A	214,604	100.0500	209,955	209,849	213,082	0	(548)	0	0	1.750	1.200	MON	306	3,640	10/10/2012	04/20/2062
38375B-B7-6	GNR 2012-H30 VA CMO			4	1.A	1,197,429	100.4040	1,211,359	1,206,478	1,204,253	0	1,468	0	0	1.750	1.859	MON	1,759	20,924	11/28/2012	12/20/2062
38375B-B7-6	GNR 2012-H30 VA CMO			4	1.A	2,961,959	100.4040	2,996,416	2,984,342	2,978,839	0	3,631	0	0	1.750	1.860	MON	4,352	51,758	11/19/2012	12/20/2062
38379L-U4-6	GNR 2015-62 CG CMO			4	1.A	6,340,245	101.1640	6,436,179	6,362,115	6,338,799	0	(1,259)	0	0	2.250	2.312	MON	11,929	143,148	12/05/2019	03/20/2045
38376R-8F-6	GNR 2017-H18 HC CMO			4	1.A	8,524,442	101.2590	8,940,520	8,829,330	8,647,943	0	32,362	0	0	2.000	2.810	MON	14,716	174,842	11/21/2017	04/20/2066
38380X-S3-2	GNR 2018-115 GB CMO			4	1.A	3,085,083	103.6220	3,212,272	3,099,978	3,088,858	0	(876)	0	0	3.500	3.601	MON	9,042	108,499	09/25/2018	10/20/2046

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38381A-S6-4	GNR 2018-152 KA CMO			4	1.A	2,081,858	103.0820	2,131,387	2,067,643	2,074,265	0	913	0	0	4.000	3.809	MON	6,892	82,706	11/09/2018	01/20/2047
36225C-BX-3	G2 (ARM) #80053			4	1.A	405	102.8020	413	402	399	0	0	0	0	2.000	6.777	MON	1	9	02/13/1997	03/20/2027
36225C-CN-4	G2 (ARM) #80076			4	1.A	1,237	102.2240	1,251	1,224	1,214	0	0	0	0	1.875	7.122	MON	2	30	05/16/1997	05/20/2027
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						69,361,713	XXX	72,386,980	69,910,351	69,438,876	0	(3,348)	0	0	XXX	XXX	XXX	159,591	1,912,668	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
38378X-P6-2	GNR 2014-166 PL (PROJECT LOAN)			4	1.A	1,162,791	101.2590	1,178,175	1,163,518	1,162,623	0	10	0	0	2.500	2.505	MON	2,424	29,088	12/05/2014	05/16/2055
38380J-EJ-3	GNR 2017-169 AH (PROJECT LOAN)			4	1.A	8,844,860	101.9440	9,123,372	8,949,386	8,878,005	0	(6,748)	0	0	2.600	2.892	MON	19,390	232,684	11/20/2017	04/16/2054
38380J-EJ-3	GNR 2017-169 AH (PROJECT LOAN)			4	1.A	6,618,438	101.9440	6,842,529	6,712,040	6,648,501	0	(6,158)	0	0	2.600	2.949	MON	14,543	174,513	11/30/2017	04/16/2054
38379R-TG-8	GNR 2017-62 AE (PROJECT LOAN)			4	1.A	7,283,722	101.3930	7,374,881	7,273,494	7,277,950	0	(507)	0	0	2.600	2.568	MON	15,759	189,111	11/08/2019	11/16/2057
38379R-VW-0	GNR 2017-76 AD (PROJECT LOAN)			4	1.A	4,400,498	101.0480	4,511,665	4,464,854	4,428,177	0	(2,889)	0	0	2.400	2.785	MON	8,930	107,157	04/28/2017	02/16/2050
38380J-YW-2	GNR 2018-56 A (PROJECT LOAN)			4	1.A	5,670,455	101.5830	5,741,436	5,651,910	5,666,448	0	1,640	0	0	2.500	2.405	MON	11,775	141,298	10/25/2019	10/16/2050
38380J-YW-2	GNR 2018-56 A (PROJECT LOAN)			4	1.A	2,057,809	101.5830	2,087,795	2,055,240	2,057,076	0	325	0	0	2.500	2.456	MON	4,282	51,381	11/12/2019	10/16/2050
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						36,038,572	XXX	36,859,852	36,270,441	36,118,780	0	(14,327)	0	0	XXX	XXX	XXX	77,103	925,231	XXX	XXX
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities																					
83162C-SP-9	SBAP 2009-20F 1			4	1.A	412,482	107.4880	443,368	412,482	411,374	0	99	0	0	4.950	4.950	JD	1,701	20,418	06/09/2009	06/01/2029
83162C-UP-6	SBAP 2012-20B 1			4	1.A	156,346	102.5340	157,357	153,468	155,389	0	(94)	0	0	2.630	2.321	FA	1,682	4,130	03/10/2016	02/01/2032
83162C-UP-6	SBAP 2012-20B 1			4	1.A	62,404	102.5340	62,943	61,387	62,041	0	(34)	0	0	2.630	2.366	FA	673	1,652	03/10/2016	02/01/2032
83162C-UP-6	SBAP 2012-20B 1			4	1.A	1,473,297	102.5340	1,510,631	1,473,297	1,468,097	0	141	0	0	2.630	2.630	FA	16,145	39,650	02/07/2012	02/01/2032
83162C-VX-8	SBAP 2013-20K 1			4	1.A	1,317,324	105.8700	1,394,651	1,317,324	1,309,815	0	(100)	0	0	3.380	3.380	MN	7,421	46,254	11/12/2013	11/01/2033
83162C-WA-7	SBAP 2014-20A 1			4	1.A	3,952,737	105.9190	4,186,700	3,952,737	3,939,972	0	3,337	0	0	3.460	3.458	JJ	68,382	141,478	01/09/2014	01/01/2034
83162C-XL-2	SBAP 2015-20L 1			4	1.A	2,888,416	104.5650	3,020,272	2,888,416	2,877,226	0	(2,223)	0	0	2.820	2.820	JD	6,788	87,326	12/10/2015	12/01/2035
83162C-YC-1	SBAP 2016-10F 1			4	1.A	747,711	101.2810	757,289	747,711	746,218	0	271	0	0	2.170	2.174	MN	2,704	16,225	11/10/2016	11/01/2026
83162C-YP-2	SBAP 2017-10C 1			4	1.A	1,701,851	101.5200	1,727,724	1,701,851	1,701,298	0	70	0	0	2.330	2.330	MN	6,609	39,711	05/11/2017	05/01/2027
83162C-YY-3	SBAP 2017-10F 1			4	1.A	2,577,381	101.3920	2,613,258	2,577,381	2,574,744	0	(2,591)	0	0	2.290	2.290	MN	9,837	66,367	11/09/2017	11/01/2027
83162C-YG-2	SBAP 2017-20A 1			4	1.A	4,495,145	105.2940	4,733,154	4,495,145	4,488,553	0	(1,002)	0	0	2.800	2.800	JJ	62,932	132,808	01/05/2017	01/01/2037
83162C-YQ-0	SBAP 2017-20E 1			4	1.A	11,891,648	105.7700	12,577,796	11,891,648	11,848,869	0	(17,892)	0	0	2.880	2.880	MN	57,080	375,026	05/11/2017	05/01/2037
83162C-YZ-0	SBAP 2017-20K 1			4	1.A	6,845,934	104.6730	7,165,845	6,845,934	6,828,519	0	(8,222)	0	0	2.790	2.790	MN	31,834	205,129	11/09/2017	11/01/2037
83162C-ZG-1	SBAP 2018-10B 1			4	1.A	3,404,568	102.3780	3,485,532	3,404,568	3,396,494	0	(5,704)	0	0	3.000	3.000	MS	34,046	115,312	03/08/2018	03/01/2028
83162C-A3-7	SBAP 2018-20L 1			4	1.A	3,762,276	108.6260	4,086,840	3,762,276	3,746,292	0	(12,662)	0	0	3.540	3.540	JD	11,099	150,618	12/06/2018	12/01/2038
83162C-A6-0	SBAP 2019-20A 1			4	1.A	4,014,531	107.3420	4,309,298	4,014,531	4,001,716	0	(5,115)	0	0	3.370	3.370	JJ	67,645	145,597	01/10/2019	01/01/2039
83162C-A7-8	SBAP 2019-25A 1			4	1.A	1,860,686	109.1370	2,030,706	1,860,686	1,854,723	0	(2,759)	0	0	3.560	3.560	JJ	33,120	71,706	01/10/2019	01/01/2044
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						51,564,736	XXX	54,263,363	51,560,842	51,411,338	0	(54,479)	0	0	XXX	XXX	XXX	419,697	1,659,406	XXX	XXX
0599999. Total - U.S. Government Bonds						696,038,448	XXX	707,296,707	694,959,634	696,241,026	1,240,610	(238,385)	0	0	XXX	XXX	XXX	3,012,785	11,756,669	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					
05591F-2A-7	BNG BANK NV (144A)		D		1.A FE	4,977,900	103.8900	5,194,500	5,000,000	4,991,868	0	4,449	0	0	3.000	3.096	MS	41,667	150,000	09/13/2018	09/20/2023
500769-HS-6	KFW		D		1.A FE	14,999,250	108.5660	16,284,900	15,000,000	15,000,000	0	0	0	0	2.875	2.875	AO	104,219	431,250	01/24/2018	04/03/2028
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						19,977,150	XXX	21,479,400	20,000,000	19,991,868	0	4,449	0	0	XXX	XXX	XXX	145,885	581,250	XXX	XXX
1099999. Total - All Other Government Bonds						19,977,150	XXX	21,479,400	20,000,000	19,991,868	0	4,449	0	0	XXX	XXX	XXX	145,885	581,250	XXX	XXX
Bonds - U.S. States, Territories and Possessions - Issuer Obligations																					
246381-EM-5	DELAWARE GENERAL OBLIGATION REF S2014B			2	1.A FE	6,254,760	106.3750	6,382,500	6,000,000	6,073,185	0	(27,787)	0	0	3.500	2.990	JJ	105,000	210,000	10/21/2014	07/01/2032
373384-2G-0	GEORGIA GENERAL OBLIGATION S2015 A-2	SD		2	1.A FE	19,748,200	107.1700	21,434,000	20,000,000	19,812,951	0	11,003	0	0	3.500	3.590	FA	291,667	700,000	06/16/2015	02/01/2035
612103-XZ-9	MONTANA GENERAL OBLIGATION S2020H			2	1.B FE	168,362	110.9250	166,388	150,000	166,270	0	(1,752)	0	0	3.000	1.640	FA	1,875	3,513	09/30/2020	08/01/2035
612103-YA-3	MONTANA GENERAL OBLIGATION S2020H			2	1.B FE	178,819	110.7030	177,125	160,000	176,680	0	(1,791)	0	0	3.000	1.690	FA	2,000	3,747	09/30/2020	08/01/2036
612103-YB-1	MONTANA GENERAL OBLIGATION S2020H			2	1.B FE	370,648	100.9030	373,341	370,000	370,579	0	(62)	0	0	2.000	1.980	FA	3,083	5,776	09/30/2020	08/01/2037
612103-YD-7	MONTANA GENERAL OBLIGATION S2020H			2	1.B FE	380,226	100.5120	386,971	385,000	380,481	0	211	0	0	2.000	2.080	FA	3,208	6,010	09/30/2020	08/01/2039
612103-YE-5	MONTANA GENERAL OBLIGATION S2020H			2	1.B FE	284,397	99.1260	287,465	290,000	284,676	0	231	0	0	2.000	2.120	FA	2,417	4,527	09/30/2020	08/01/2040
612103-YK-1	MONTANA GENERAL OBLIGATION TXBL REF S20I				1.B FE	375,000	98.1300	367,988	375,000	375,000	0	0	0	0	0.630	0.630	FA	984	1,844	09/30/2020	08/01/2025

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
612103-YL-9	MONTANA GENERAL OBLIGATION TXBL REF S20I				1.B FE	425,000	97.7040	415,242	425,000	425,000	0	0	0	0	0.819	0.819	FA	1,450	2,717	09/30/2020	08/01/2026
612103-YM-7	MONTANA GENERAL OBLIGATION TXBL REF S20I				1.B FE	850,000	97.1060	825,401	850,000	850,000	0	0	0	0	0.939	0.939	FA	3,326	6,230	09/30/2020	08/01/2027
612103-YP-0	MONTANA GENERAL OBLIGATION TXBL REF S20I				1.B FE	225,000	96.9840	218,214	225,000	225,000	0	0	0	0	1.236	1.236	FA	1,159	2,171	09/30/2020	08/01/2029
612103-YQ-8	MONTANA GENERAL OBLIGATION TXBL REF S20I				1.B FE	700,000	96.9780	678,846	700,000	700,000	0	0	0	0	1.316	1.316	FA	3,838	7,190	09/30/2020	08/01/2030
612103-WH-0	MONTANA WTR POLL CNTRL GO TXBL REF S20J			2	1.B FE	515,000	98.4880	507,213	515,000	515,000	0	0	0	0	0.730	0.730	JJ	1,734	2,767	09/30/2020	07/15/2025
612103-WJ-6	MONTANA WTR POLL CNTRL GO TXBL REF S20J			2	1.B FE	1,265,000	98.6250	1,247,606	1,265,000	1,265,000	0	0	0	0	0.989	0.989	JJ	5,769	9,209	09/30/2020	07/15/2026
612103-WK-3	MONTANA WTR POLL CNTRL GO TXBL REF S20J			2	1.B FE	720,000	98.6850	710,532	720,000	720,000	0	0	0	0	1.189	1.189	JJ	3,947	6,302	09/30/2020	07/15/2027
612103-WL-1	MONTANA WTR POLL CNTRL GO TXBL REF S20J			2	1.B FE	1,135,000	99.1360	1,125,194	1,135,000	1,135,000	0	0	0	0	1.446	1.446	JJ	7,568	12,081	09/30/2020	07/15/2028
612103-WM-9	MONTANA WTR POLL CNTRL GO TXBL REF S20J			2	1.B FE	1,165,000	99.2690	1,156,484	1,165,000	1,165,000	0	0	0	0	1.546	1.546	JJ	8,305	13,258	09/30/2020	07/15/2029
612103-WN-7	MONTANA WTR POLL CNTRL GO TXBL REF S20J			2	1.B FE	1,440,000	100.0000	1,440,000	1,440,000	1,440,000	0	0	0	0	1.646	1.646	JJ	10,929	17,448	09/30/2020	07/15/2030
612103-WP-2	MONTANA WTR POLL CNTRL GO TXBL REF S20J			2	1.B FE	750,000	100.0400	750,300	750,000	750,000	0	0	0	0	1.796	1.796	JJ	6,211	9,915	09/30/2020	07/15/2031
612103-WQ-0	MONTANA WTR POLL CNTRL GO TXBL REF S20J			2	1.B FE	585,000	100.0560	585,328	585,000	585,000	0	0	0	0	1.876	1.876	JJ	5,061	8,079	09/30/2020	07/15/2032
612103-WR-8	MONTANA WTR POLL CNTRL GO TXBL REF S20J			2	1.B FE	685,000	100.0660	685,452	685,000	685,000	0	0	0	0	1.976	1.976	JJ	6,241	9,964	09/30/2020	07/15/2033
658256-5K-4	NORTH CAROLINA GENERAL OBLIGATION S2020A			2	1.A FE	19,846,400	100.4930	20,098,600	20,000,000	19,857,517	0	9,297	0	0	1.750	1.810	JD	29,167	387,917	10/08/2020	06/01/2035
68608U-3S-3	OREGON GENERAL OBLIGATION REF S2015B			2	1.B FE	6,676,334	111.2500	6,663,875	5,990,000	6,247,901	0	(67,641)	0	0	4.000	2.730	FA	99,833	239,600	02/03/2015	08/01/2032
68609B-RC-3	OREGON GENERAL OBLIGATION S2016C			2	1.B FE	913,950	119.0290	892,718	750,000	827,968	0	(15,831)	0	0	5.000	2.580	FA	15,625	37,500	03/15/2016	08/01/2033
83710R-RS-8	SOUTH CAROLINA GENERAL OBLIGATION S2016F			2	1.A FE	3,283,321	104.8740	3,450,355	3,290,000	3,285,124	0	359	0	0	2.625	2.640	JD	7,197	86,363	09/22/2016	06/01/2033
880541-VW-4	TENNESSEE GENERAL OBLIGATION S2015A			2	1.A FE	1,778,625	116.1130	1,741,695	1,500,000	1,611,733	0	(29,255)	0	0	5.000	2.800	FA	31,250	75,000	10/27/2015	08/01/2035
917542-VK-5	UTAH GENERAL OBLIGATION S2018			2	1.A FE	3,286,494	110.9240	3,638,307	3,280,000	3,284,117	0	(677)	0	0	3.125	3.100	JJ	51,250	102,500	02/07/2018	07/01/2031
917542-VK-5	UTAH GENERAL OBLIGATION S2018	SD		2	1.A FE	6,733,306	110.9240	7,454,093	6,720,000	6,728,435	0	(1,386)	0	0	3.125	3.100	JJ	105,000	210,000	02/07/2018	07/01/2031
924258-W6-9	VERMONT GENERAL OBLIGATION S2015B			2	1.B FE	4,584,649	107.5600	4,829,444	4,490,000	4,528,157	0	(9,855)	0	0	3.250	3.000	FA	55,127	145,925	10/07/2015	08/15/2032
93974D-XV-5	WASHINGTON GO MOTOR VEHICLE FUEL REFS16B			2	1.B FE	8,470,898	119.2770	8,748,968	7,335,000	7,916,239	0	(116,230)	0	0	5.000	3.130	FA	152,813	366,750	11/29/2016	08/01/2031
97705M-BC-8	WISCONSIN GENERAL OBLIGATION S2015C			2	1.B FE	558,613	110.6830	536,813	485,000	506,794	0	(8,896)	0	0	5.000	2.990	MN	4,042	24,250	09/01/2015	05/01/2034
97705M-BC-8	WISCONSIN GENERAL OBLIGATION S2015C	SD		2	1.B FE	30,044,181	110.6830	28,871,661	26,085,000	27,257,165	0	(478,472)	0	0	5.000	2.990	MN	217,375	1,304,250	09/01/2015	05/01/2034
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						124,397,184	XXX	126,848,116	118,115,000	120,150,971	0	(738,534)	0	0	XXX	XXX	XXX	1,244,451	4,022,802	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						124,397,184	XXX	126,848,116	118,115,000	120,150,971	0	(738,534)	0	0	XXX	XXX	XXX	1,244,451	4,022,802	XXX	XXX
Bonds - U.S. Political Subdivisions - Issuer Obligations																					
003554-P2-2	ABINGTON SCHOOL DISTRICT GO REF S2016			2	1.C FE	1,640,761	113.6250	1,886,175	1,660,000	1,645,227	0	965	0	0	3.875	3.970	AO	16,081	64,325	12/05/2016	10/01/2033
005482-2H-6	ADAMS & ARAPAHOE SD #28J GO REF S12	SD		2	1.B FE	16,489,718	104.2740	13,988,357	13,415,000	13,710,629	0	(315,083)	0	0	5.000	2.550	JD	55,896	670,750	02/15/2012	12/01/2026
006449-GY-2	ADAMS CO SD #12 GO REF S2016B			2	1.C FE	5,052,600	120.0030	5,400,135	4,500,000	4,798,257	0	(54,180)	0	0	5.000	3.530	JD	10,000	225,000	12/01/2016	12/15/2033
006449-HB-1	ADAMS CO SD #12 GO REF S2016B			2	1.C FE	5,556,150	119.3070	5,965,350	5,000,000	5,301,056	0	(54,478)	0	0	5.000	3.660	JD	11,111	250,000	12/01/2016	12/15/2036
011338-WD-8	ALAMO HEIGHTS ISD GO S2018A			2	1.A FE	2,399,061	118.8890	2,496,669	2,100,000	2,285,235	0	(33,152)	0	0	5.000	3.110	FA	43,750	105,000	05/11/2018	02/01/2040
012662-GJ-5	ALBEMARLE CO GENERAL OBLIGATION S2017			2	1.A FE	1,897,435	109.5300	2,081,070	1,900,000	1,898,038	0	124	0	0	3.250	3.260	JD	5,146	61,750	02/22/2017	06/01/2034
012662-GM-8	ALBEMARLE CO GENERAL OBLIGATION S2017			2	1.A FE	2,093,387	109.7300	2,298,844	2,095,000	2,093,708	0	61	0	0	3.375	3.380	JD	5,892	70,706	02/22/2017	06/01/2037
013518-6D-2	ALBUQUERQUE GENERAL OBLIGATION S2018A			2	1.D FE	6,402,804	111.1470	7,196,768	6,475,000	6,422,158	0	5,354	0	0	3.000	3.110	JJ	97,125	194,250	03/21/2018	07/01/2030
015302-U6-7	ALEXANDRIA GENERAL OBLIGATION S2013			2	1.A FE	3,452,304	106.1770	3,509,150	3,305,000	3,330,410	0	(16,676)	0	0	4.500	3.950	JD	6,610	148,725	07/17/2013	06/15/2032
015302-U7-5	ALEXANDRIA GENERAL OBLIGATION S2013			2	1.A FE	3,446,504	106.1770	3,514,459	3,310,000	3,333,584	0	(15,473)	0	0	4.500	3.990	JD	6,620	148,950	07/17/2013	06/15/2033
015302-3E-0	ALEXANDRIA GENERAL OBLIGATION S2016A			2	1.A FE	4,137,582	107.9750	4,313,601	3,995,000	4,064,689	0	(14,296)	0	0	3.000	2.590	JJ	55,264	119,850	07/26/2016	07/15/2034
015302-7V-8	ALEXANDRIA GENERAL OBLIGATION S2019A			2	1.A FE	9,728,265	104.6000	10,308,330	9,855,000	9,738,616	0	5,120	0	0	2.625	2.710	JJ	119,287	258,694	12/04/2019	07/15/2039
021087-TK-7	ALPINE SCH DIST GO REF S2012B			2	1.A FE	3,178,027	100.5540	3,117,174	3,100,000	3,101,814	0	(9,436)	0	0	3.000	2.690	MS	27,383	93,000	12/13/2012	03/15/2028
021087-TL-5	ALPINE SCH DIST GO REF S2012B			2	1.A FE	3,249,433	100.5540	3,202,645	3,185,000	3,186,469	0	(7,830)	0	0	3.000	2.750	MS	28,134	95,550	12/13/2012	03/15/2029
021087-TM-3	ALPINE SCH DIST GO REF S2012B			2	1.A FE	3,330,282	100.5540	3,298,171	3,280,000	3,281,107	0	(6,146)	0	0	3.000	2.810	MS	28,973	98,400	12/13/2012	03/15/2030
021087-UR-0	ALPINE SCH DIST GO S2014			2	1.A FE	3,752,126	105.8990	3,791,184	3,580,000	3,624,698	0	(19,394)	0	0	3.500	2.910	MS	36,894	125,300	10/22/2014	03/15/2028
021087-WF-4	ALPINE SCH DIST GO S2017B			2	1.A FE	5,614,787	121.6770	5,670,148	4,660,000	5,225,167	0	(100,479)	0	0	5.000	2.500	MS	68,606	233,000	12/20/2017	03/15/2029
021087-WJ-6	ALPINE SCH DIST GO S2017B			2	1.A FE	7,372,512	107.3750	7,967,225	7,420,000	7,384,038	0	2,967	0	0	2.875	2.930	MS	62,812	213,325	12/06/2017	03/15/2032
023051-SV-8	AMARILLO ISD GEN OBLIG REF S2013 (PSF)			2	1.A FE	1,998,166	106.3180	2,078,517	1,955,000	1,963,264	0	(4,994)	0	0	4.250	3.970	FA	34,620	83,088	12/05/2013	02/01/2030
023051-SW-6	AMARILLO ISD GEN OBLIG REF S2013 (PSF)			2	1.A FE	2,070,416	106.3180	2,168,887	2,040,000	2,045,826	0	(3,529)	0	0	4.250	4.060	FA	36,125	86,700	12/05/2013	02/01/2031
023051-SX-4	AMARILLO ISD GEN OBLIG REF S2013 (PSF)			2	1.A FE	2,144,911	106.3180	2,259,258	2,125,000	2,128,806	0	(2,318)	0	0	4.250	4.130	FA	37,630	90,313	12/05/2013	02/01/2032
023051-SY-2	AMARILLO ISD GEN OBLIG REF S2013 (PSF)			2	1.A FE	2,235,369	106.3180	2,365,576	2,225,000	2,226,956	0	(1,212)	0	0	4.250	4.190	FA	39,401	94,563	12/05/2013	02/01/2033
023051-SZ-9	AMARILLO ISD GEN OBLIG REF S2013 (PSF)			2	1.A FE	2,315,000	106.3180	2,461,262	2,315,000	2,315,000	0	0	0	0	4.250	4.250	FA	40,995	98,388	12/05/2013	02/01/2034
033161-3W-8	ANCHORAGE GENERAL OBLIGATION S2015C			2	1.B FE	5,415,210	110.6340	5,824,880	5,265,000	5,327,496	0	(15,707)	0	0	4.000	3.650	MS	70,200	210,600	11/04/2015	09/01/2035

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
033161-7B-0	ANCHORAGE GENERAL OBLIGATION S2018A			2	1.B FE	1,993,636	124.2040	2,154,939	1,735,000	1,921,081	0	(24,679)	0	0	5.000	3.200	MS	28,917	86,750	12/14/2018	09/01/2036
035519-TF-4	ANN ARBOR SCH DIST GO REF S2012 (Q-SBLF)			2	1.B FE	2,136,180	101.5830	1,838,652	1,810,000	1,822,344	0	(36,707)	0	0	5.000	2.910	MN	15,083	90,500	04/09/2012	05/01/2026
035519-TG-2	ANN ARBOR SCH DIST GO REF S2012 (Q-SBLF)			2	1.B FE	2,229,783	101.5830	1,930,077	1,900,000	1,912,512	0	(37,217)	0	0	5.000	2.980	MN	15,833	95,000	04/09/2012	05/01/2027
035519-TH-0	ANN ARBOR SCH DIST GO REF S2012 (Q-SBLF)			2	1.B FE	1,458,725	101.5830	1,269,788	1,250,000	1,257,938	0	(23,622)	0	0	5.000	3.050	MN	10,417	62,500	04/09/2012	05/01/2028
035519-TJ-6	ANN ARBOR SCH DIST GO REF S2012 (Q-SBLF)			2	1.B FE	2,320,860	101.5830	2,031,660	2,000,000	2,012,233	0	(36,415)	0	0	5.000	3.120	MN	16,667	100,000	04/09/2012	05/01/2029
038106-RG-7	APPLETON AREA SCHOOL DISTRICT GO S2014			2	1.B FE	2,177,035	106.7440	2,327,019	2,180,000	2,178,708	0	532	0	0	3.500	3.510	MS	25,433	76,300	04/28/2014	03/01/2032
038106-RP-7	APPLETON AREA SCHOOL DISTRICT GO S2014			2	1.A	952,645	107.2810	1,013,805	945,000	946,916	0	(850)	0	0	3.750	3.650	MS	11,813	35,438	04/28/2014	03/01/2034
038106-RQ-5	APPLETON AREA SCHOOL DISTRICT GO S2014			2	1.B FE	1,416,366	107.3080	1,507,677	1,405,000	1,407,849	0	(1,264)	0	0	3.750	3.650	MS	17,563	52,688	04/28/2014	03/01/2034
038106-RR-3	APPLETON AREA SCHOOL DISTRICT GO S2014			2	1.A	1,433,409	107.2810	1,518,026	1,415,000	1,419,627	0	(2,041)	0	0	3.750	3.590	MS	17,688	53,063	04/28/2014	03/01/2033
038106-RS-1	APPLETON AREA SCHOOL DISTRICT GO S2014			2	1.B FE	861,059	107.3080	912,118	850,000	852,779	0	(1,226)	0	0	3.750	3.590	MS	10,625	31,875	04/28/2014	03/01/2033
164555-DM-3	ARAPAHOE CO SD #5 CHERRY CREEK GO S2021			2	1.B FE	34,384,609	131.3050	34,198,387	26,045,000	34,089,702	0	(294,907)	0	0	5.000	1.330	JD	57,878	651,125	08/23/2021	12/15/2039
164555-BH-6	ARAPAHOE CO SD #5 GO S2017			2	1.B FE	20,381,359	111.9070	21,631,623	19,330,000	19,834,897	0	(117,711)	0	0	4.000	3.290	JD	34,364	773,200	01/05/2017	12/15/2035
038699-SP-0	ARAPAHOE CO SD #6 LITTLETON GO S2013			2	1.C FE	3,055,296	108.5270	3,071,314	2,830,000	2,880,575	0	(24,942)	0	0	5.000	4.020	JD	11,792	141,500	12/04/2013	12/01/2033
038699-SQ-8	ARAPAHOE CO SD #6 LITTLETON GO S2013			2	1.C FE	3,710,027	108.4470	3,741,422	3,450,000	3,508,467	0	(28,818)	0	0	5.000	4.070	JD	14,375	172,500	12/04/2013	12/01/2034
038699-TX-2	ARAPAHOE CO SD #6 LITTLETON GO S2019A			2	1.C FE	1,747,967	130.4350	1,813,047	1,390,000	1,650,415	0	(34,046)	0	0	5.500	2.530	JD	6,371	76,450	01/11/2019	12/01/2031
038699-UC-6	ARAPAHOE CO SD #6 LITTLETON GO S2019A			2	1.C FE	3,997,728	129.9190	4,222,368	3,250,000	3,796,001	0	(70,589)	0	0	5.500	2.810	JD	14,896	178,750	01/11/2019	12/01/2036
041431-PS-0	ARLINGTON CO GENERAL OBLIGATION REF S15			2	1.A FE	4,028,310	108.1240	4,281,710	3,960,000	3,981,616	0	(7,807)	0	0	3.500	3.280	FA	52,360	138,600	06/02/2015	08/15/2031
041431-SF-5	ARLINGTON CO GENERAL OBLIGATION S2017			2	1.A FE	8,783,825	115.3570	9,205,489	7,980,000	8,453,424	0	(76,630)	0	0	4.000	2.850	FA	120,587	319,200	06/15/2017	08/15/2036
041431-TB-3	ARLINGTON CO GENERAL OBLIGATION S2018A			2	1.A FE	1,613,504	124.8450	1,697,892	1,360,000	1,533,532	0	(23,480)	0	0	5.000	2.870	FA	25,689	68,000	06/07/2018	08/15/2037
041431-TB-3	ARLINGTON CO GENERAL OBLIGATION S2018A	SD		2	1.A FE	9,366,628	124.8450	9,856,513	7,895,000	8,902,379	0	(136,303)	0	0	5.000	2.870	FA	149,128	394,750	06/07/2018	08/15/2037
041826-3A-4	ARLINGTON ISD GENERAL OBLIG S2017 (PSF)			2	1.A FE	1,142,818	111.5040	1,176,367	1,055,000	1,099,757	0	(10,086)	0	0	4.000	2.900	FA	15,942	42,200	06/09/2017	02/15/2035
044033-RL-4	ASHEVILLE GENERAL OBLIGATION REF S2020A			2	1.A FE	1,044,633	102.5240	1,045,745	1,020,000	1,040,674	0	(2,263)	0	0	2.000	1.740	JD	1,700	20,400	02/28/2020	06/01/2035
044033-RM-2	ASHEVILLE GENERAL OBLIGATION REF S2020A			2	1.A FE	1,056,338	101.5080	1,055,683	1,040,000	1,053,727	0	(1,496)	0	0	2.000	1.830	JD	1,733	20,800	02/28/2020	06/01/2036
052396-3Y-2	AUSTIN GENERAL OBLIG LTD S2014			2	1.B FE	8,665,079	112.0360	8,268,257	7,380,000	7,763,015	0	(136,175)	0	0	5.000	2.960	MS	123,000	369,000	08/27/2014	09/01/2034
05914F-YV-6	BALTIMORE CO GENERAL OBLIGATION S2016			2	1.A FE	3,470,256	117.2500	3,400,250	2,900,000	3,153,840	0	(58,027)	0	0	5.000	2.720	FA	60,417	145,000	02/23/2016	02/01/2038
05914F-6A-3	BALTIMORE CO GENERAL OBLIGATION S2020			2	1.A FE	2,622,871	120.6730	2,594,470	2,150,000	2,543,520	0	(44,765)	0	0	4.000	1.600	MS	28,667	86,000	02/26/2020	03/01/2038
05914F-6B-1	BALTIMORE CO GENERAL OBLIGATION S2020			2	1.A FE	22,450,486	120.2780	22,209,333	18,465,000	21,782,760	0	(376,717)	0	0	4.000	1.640	MS	246,200	738,600	02/26/2020	03/01/2039
070329-K5-5	BASTROP ISD GO REF S2015A (PSF)			2	1.A FE	2,322,980	113.0140	2,260,280	2,000,000	2,119,531	0	(36,029)	0	0	5.000	2.980	FA	37,778	100,000	11/03/2015	02/15/2034
079212-6H-4	BELLEVUE GENERAL OBLIG REF S2020A			2	1.B FE	1,236,588	106.4900	1,277,880	1,200,000	1,225,531	0	(7,075)	0	0	3.000	2.350	MS	10,600	36,000	04/30/2020	09/15/2032
079212-6J-0	BELLEVUE GENERAL OBLIG REF S2020A			2	1.B FE	1,025,730	106.4100	1,064,100	1,000,000	1,017,966	0	(4,968)	0	0	3.000	2.450	MS	8,833	30,000	04/30/2020	09/15/2033
081077-Q3-6	BELTON ISD GO REF S2021			2	1.A FE	1,171,218	99.0470	1,173,707	1,185,000	1,171,241	0	23	0	0	1.750	1.850	FA	461	0	12/09/2021	02/15/2035
081077-Q4-4	BELTON ISD GO REF S2021			2	1.A FE	1,204,761	99.7420	1,206,878	1,210,000	1,204,770	0	9	0	0	1.875	1.910	FA	504	0	12/09/2021	02/15/2036
081077-Q5-1	BELTON ISD GO REF S2021			2	1.A FE	1,214,748	98.9520	1,217,110	1,230,000	1,214,773	0	25	0	0	1.875	1.970	FA	513	0	12/09/2021	02/15/2037
081077-Q6-9	BELTON ISD GO REF S2021			2	1.A FE	648,206	99.8780	649,207	650,000	648,213	0	7	0	0	2.000	2.020	FA	289	0	12/09/2021	02/15/2038
081077-Q7-7	BELTON ISD GO REF S2021			2	1.A FE	644,384	99.3540	645,801	650,000	644,391	0	7	0	0	2.000	2.060	FA	289	0	12/09/2021	02/15/2039
083763-MJ-8	BERGEN CO GENERAL OBLIGATION S2013C			2	1.A FE	4,383,875	107.0670	4,550,348	4,250,000	4,279,541	0	(14,677)	0	0	4.000	3.620	JD	14,167	170,000	12/11/2013	12/01/2028
083763-MK-5	BERGEN CO GENERAL OBLIGATION S2013C			2	1.A FE	3,978,431	107.0670	4,170,260	3,895,000	3,913,464	0	(9,175)	0	0	4.000	3.740	JD	12,983	155,800	12/11/2013	12/01/2029
084167-LY-9	BERKELEY CO GENERAL OBLIGATION S2016			2	1.C FE	4,039,942	108.1670	4,272,597	3,950,000	3,990,090	0	(8,984)	0	0	3.000	2.740	MS	39,500	118,500	01/13/2016	03/01/2030
090874-MJ-4	BIRDVILLE ISD GO S2016 (PSF)			2	1.A FE	929,535	116.5210	873,908	750,000	833,245	0	(19,107)	0	0	5.000	2.170	FA	14,167	37,500	08/17/2016	02/15/2034
090874-NJ-3	BIRDVILLE ISD GO S2019 (PSF)			2	1.A FE	4,172,440	115.5960	4,623,840	4,000,000	4,122,588	0	(17,720)	0	0	4.000	3.440	FA	60,444	160,000	01/16/2019	02/15/2039
090874-PW-2	BIRDVILLE ISD GO S2021 (PSF)			2	1.A FE	456,912	112.0510	448,204	400,000	451,592	0	(5,320)	0	0	3.000	1.320	FA	4,533	6,133	01/14/2021	02/15/2035
090874-PX-0	BIRDVILLE ISD GO S2021 (PSF)			2	1.A FE	683,184	111.7760	670,656	600,000	675,419	0	(7,765)	0	0	3.000	1.360	FA	6,800	9,200	01/14/2021	02/15/2036
094797-Y8-4	BLOOMINGTON ISD#271 GO S2014B			2	1.A FE	7,559,339	106.9040	8,033,836	7,515,000	7,530,112	0	(4,618)	0	0	3.500	3.430	FA	109,594	263,025	12/10/2014	02/01/2036
097067-NG-3	BOERNE ISD GO REF TXBL CABS S2020	.@			1.A FE	821,060	84.9460	849,460	1,000,000	839,706	0	17,954	0	0	0.000	2.173	FA	0	0	11/18/2020	02/01/2030
097067-NH-1	BOERNE ISD GO REF TXBL CABS S2020	.@		2	1.A FE	1,034,150	82.5900	1,073,670	1,300,000	1,058,724	0	23,661	0	0	0.000	2.273	FA	0	0	11/18/2020	02/01/2031
097067-MU-3	BOERNE ISD TXBL GO REF S2020				1.A FE	250,000	98.5760	246,440	250,000	250,000	0	0	0	0	1.523	1.523	FA	1,586	2,708	11/18/2020	02/01/2029
101547-YD-3	BOULDER VALLEY SD #RE-2 GO REF S2019B			2	1.B FE	10,242,925	108.0900	11,484,563	10,625,000	10,302,644	0	21,733	0	0	3.000	3.310	JD	26,563	318,750	01/24/2019	12/01/2033
103637-JD-7	BOZEMAN GENERAL OBLIGATION S2019			2	1.B FE	979,850	102.8870	1,028,870	1,000,000	981,853	0	878	0	0	2.375	2.510	JJ	11,875	23,750	08/29/2019	07/01/2038
117583-M9-2	BRYAN ISD GENERAL OBLIG S2021 (PSF)			2	1.A FE	4,608,358	99.9280	4,616,674	4,620,000	4,608,654	0	296	0	0	2.000	2.020	FA	39,527	0	06/24/2021	02/15/2036
117583-N2-6	BRYAN ISD GENERAL OBLIG S2021 (PSF)			2	1.A FE	4,677,469	99.5410	4,693,358	4,715,000	4,678,357	0	889	0	0	2.000	2.060	FA	40,339	0	06/24/2021	02/15/2037
117583-N3-4	BRYAN ISD GENERAL OBLIG S2021 (PSF)			2	1.A FE	4,749,635	99.1960	4,771,328	4,810,000	4,750,961	0	1,327	0	0	2.000	2.090	FA	41,152	0	06/24/2021	02/15/2038
117583-N4-2	BRYAN ISD GENERAL OBLIG S2021 (PSF)			2	1.A FE	4,906,367	100.2230	4,920,949	4,910,000	4,906,442	0	76	0	0	2.125	2.130	FA	44,633	0	06/24/2021	02/15/2039
117583-N5-9	BRYAN ISD GENERAL OBLIG S2021 (PSF)			2	1.A FE	4,993,193	99.9720	5,018,594	5,020,000	4,993,714	0	521	0	0	2.125	2.160	FA	45,633	0	06/24/2021	02/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
117583-N6-7	BRYAN ISD GENERAL OBLIG S2021 (PSF)			2	1.A FE	5,072,213	99.5070	5,099,734	5,125,000	5,073,128	0	916	0	0	2.125	2.190	FA	46,588	0	06/24/2021	02/15/2041
117583-N7-5	BRYAN ISD GENERAL OBLIG S2021 (PSF)			2	1.A FE	5,153,229	99.1240	5,189,141	5,235,000	5,154,588	0	1,359	0	0	2.125	2.220	FA	47,588	0	06/24/2021	02/15/2042
118565-VU-1	BUCKS CO GENERAL OBLIGATION S2013			2	1.A FE	1,114,120	105.3080	1,053,080	1,000,000	1,017,932	0	(12,266)	0	0	4.000	2.700	JD	3,333	40,000	04/24/2013	12/01/2028
121638-HJ-2	BURLINGTON CNTY GO S2020A			2	1.C FE	1,184,494	103.7940	1,219,580	1,175,000	1,182,996	0	(1,008)	0	0	2.000	1.900	MN	3,917	31,399	06/18/2020	05/01/2032
121638-HK-9	BURLINGTON CNTY GO S2020A			2	1.C FE	1,198,632	102.9140	1,234,968	1,200,000	1,198,776	0	94	0	0	2.000	2.010	MN	4,000	32,067	06/18/2020	05/01/2033
121638-HL-7	BURLINGTON CNTY GO S2020A			2	1.C FE	1,224,626	102.0510	1,260,330	1,235,000	1,225,618	0	660	0	0	2.000	2.070	MN	4,117	33,002	06/18/2020	05/01/2034
121638-HM-5	BURLINGTON CNTY GO S2020A			2	1.C FE	1,244,153	101.1910	1,280,066	1,265,000	1,245,984	0	1,220	0	0	2.000	2.130	MN	4,217	33,804	06/18/2020	05/01/2035
121638-HN-3	BURLINGTON CNTY GO S2020A			2	1.C FE	1,273,667	100.2990	1,308,902	1,305,000	1,276,201	0	1,694	0	0	2.000	2.180	MN	4,350	34,873	06/18/2020	05/01/2036
127109-PV-2	CABRILLO CCD GO REF S2019A			2	1.C FE	6,326,157	105.3270	6,751,461	6,410,000	6,334,037	0	3,539	0	0	2.750	2.840	FA	73,448	176,275	09/18/2019	08/01/2038
131537-E4-0	CALVERT CO GENERAL OBLIGATION REF S2016			2	1.A FE	2,575,423	106.3330	2,615,792	2,460,000	2,515,543	0	(11,611)	0	0	2.750	2.220	JJ	33,825	67,650	07/19/2016	07/01/2030
132285-4L-8	CAMBRIDGE GEN OBLIG LTD S2017B			2	1.A FE	976,180	110.3690	1,092,653	990,000	978,908	0	604	0	0	3.250	3.350	FA	12,155	32,175	03/01/2017	02/15/2036
132285-5Q-6	CAMBRIDGE GEN OBLIG LTD S2018B			2	1.A FE	2,931,656	111.2260	3,286,728	2,955,000	2,937,057	0	1,485	0	0	3.000	3.070	FA	33,490	88,650	03/02/2018	02/15/2032
132285-5T-0	CAMBRIDGE GEN OBLIG LTD S2018B			2	1.A FE	2,955,000	111.8490	3,305,138	2,955,000	2,955,000	0	0	0	0	3.250	3.250	FA	36,281	96,038	03/02/2018	02/15/2035
134159-VT-6	CAMPBELL UHSD GO REF S2016			2	1.B FE	1,956,130	107.4640	2,047,189	1,905,000	1,925,670	0	(5,432)	0	0	3.000	2.680	FA	23,813	57,150	12/10/2015	08/01/2028
134159-XK-3	CAMPBELL UHSD GO REF S2017A-1			2	1.B FE	538,230	114.9950	574,975	500,000	521,003	0	(3,761)	0	0	4.000	3.100	FA	8,333	20,000	02/07/2017	08/01/2031
139015-PS-4	CANYON ISD GENERAL OBLIGATION REF S2016			2	1.A FE	1,672,845	120.4160	1,709,907	1,420,000	1,557,404	0	(24,512)	0	0	5.000	2.950	FA	26,822	71,000	12/12/2016	02/15/2031
139078-ET-2	CANYONS SCHOOL DISTRICT GO S2018B			2	1.A FE	5,000,296	113.3020	5,750,077	5,075,000	5,010,216	0	3,322	0	0	3.625	3.740	JD	8,176	183,969	10/24/2018	06/15/2036
142665-EM-6	CARLSBAD USD GO REF S2016			2	1.C FE	2,008,986	107.8730	2,125,098	1,970,000	1,988,502	0	(3,741)	0	0	3.000	2.780	FA	24,625	59,100	01/21/2016	08/01/2031
142665-EV-6	CARLSBAD USD GO REF S2017			2	1.B FE	1,698,210	116.1710	1,742,565	1,500,000	1,617,876	0	(20,474)	0	0	4.000	2.420	MN	10,000	60,000	11/09/2017	05/01/2031
144879-6K-4	CARROLL CO GENERAL OBLIGATION REF S2015			2	1.A FE	1,388,111	108.5450	1,476,212	1,360,000	1,371,765	0	(2,879)	0	0	3.000	2.760	MN	6,800	40,800	11/19/2015	11/01/2028
144879-6P-3	CARROLL CO GENERAL OBLIGATION REF S2015			2	1.A FE	1,399,875	109.1840	1,484,902	1,360,000	1,376,822	0	(4,088)	0	0	3.375	3.030	MN	7,650	45,900	11/19/2015	11/01/2032
144879-6S-7	CARROLL CO GENERAL OBLIGATION REF S2015			2	1.A FE	1,385,786	109.1070	1,478,400	1,355,000	1,368,050	0	(3,159)	0	0	3.500	3.230	MN	7,904	47,425	11/19/2015	11/01/2035
144880-BX-8	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	991,810	98.4060	984,060	1,000,000	992,501	0	634	0	0	1.375	1.450	MN	2,292	12,528	11/19/2020	11/01/2032
144880-BY-6	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	995,320	99.3770	993,770	1,000,000	995,682	0	330	0	0	1.500	1.540	MN	2,500	13,667	11/19/2020	11/01/2033
144880-BZ-3	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	988,800	98.3270	983,270	1,000,000	989,583	0	726	0	0	1.500	1.590	MN	2,500	13,667	11/19/2020	11/01/2034
144880-CA-7	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	992,760	99.2780	992,780	1,000,000	993,229	0	431	0	0	1.625	1.680	MN	2,708	14,806	11/19/2020	11/01/2035
144880-CB-5	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	984,070	98.6850	986,850	1,000,000	985,014	0	878	0	0	1.625	1.740	MN	2,708	14,806	11/19/2020	11/01/2036
144880-CC-3	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	995,630	99.7870	997,870	1,000,000	995,868	0	224	0	0	1.750	1.780	MN	2,917	15,944	11/19/2020	11/01/2037
144880-CD-1	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	989,330	99.4370	994,370	1,000,000	989,881	0	509	0	0	1.750	1.820	MN	2,917	15,944	11/19/2020	11/01/2038
144880-CE-9	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	982,520	98.8640	988,640	1,000,000	983,361	0	780	0	0	1.750	1.860	MN	2,917	15,944	11/19/2020	11/01/2039
144880-CF-6	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	975,220	98.1520	981,520	1,000,000	976,336	0	1,036	0	0	1.750	1.900	MN	2,917	15,944	11/19/2020	11/01/2040
144880-DG-3	CARROLL CO GENERAL OBLIGATION S2021			2	1.A FE	1,099,395	100.5180	1,105,698	1,100,000	1,099,402	0	7	0	0	1.625	1.630	MN	1,440	0	11/18/2021	11/01/2033
144880-DH-1	CARROLL CO GENERAL OBLIGATION S2021			2	1.A FE	1,086,668	99.6520	1,096,172	1,100,000	1,086,750	0	82	0	0	1.625	1.730	MN	1,440	0	11/18/2021	11/01/2034
144880-DJ-7	CARROLL CO GENERAL OBLIGATION S2021			2	1.A FE	1,097,283	100.5070	1,105,577	1,100,000	1,097,302	0	19	0	0	1.750	1.770	MN	1,551	0	11/18/2021	11/01/2035
144880-DK-4	CARROLL CO GENERAL OBLIGATION S2021			2	1.A FE	1,091,398	100.1260	1,101,386	1,100,000	1,091,438	0	40	0	0	1.750	1.810	MN	1,551	0	11/18/2021	11/01/2036
144880-DL-2	CARROLL CO GENERAL OBLIGATION S2021			2	1.A FE	1,084,886	99.6500	1,096,150	1,100,000	1,084,952	0	66	0	0	1.750	1.850	MN	1,551	0	11/18/2021	11/01/2037
145232-GT-5	CARROLL ISD GENERAL OBLIGATION REF S19A			2	1.A FE	2,214,472	107.5490	2,387,588	2,220,000	2,215,104	0	303	0	0	2.750	2.770	FA	23,063	61,050	11/13/2019	02/15/2035
145232-GU-2	CARROLL ISD GENERAL OBLIGATION REF S19A			2	1.A FE	2,267,223	107.3130	2,452,102	2,285,000	2,269,069	0	905	0	0	2.750	2.810	FA	23,739	62,838	11/13/2019	02/15/2036
145232-GV-0	CARROLL ISD GENERAL OBLIGATION REF S19A			2	1.A FE	2,316,414	107.1080	2,511,683	2,345,000	2,319,158	0	1,349	0	0	2.750	2.840	FA	24,362	64,488	11/13/2019	02/15/2037
145232-GW-8	CARROLL ISD GENERAL OBLIGATION REF S19A			2	1.A FE	2,369,199	106.9460	2,577,399	2,410,000	2,372,839	0	1,788	0	0	2.750	2.870	FA	25,037	66,275	11/13/2019	02/15/2038
145628-VQ-3	CARROLLTON-FMRS BRH ISD GO REF S15A(PSF)			2	1.A FE	885,173	108.5210	927,855	855,000	866,302	0	(3,390)	0	0	3.750	3.300	FA	12,113	32,063	11/18/2015	02/15/2031
147051-VR-4	CARY GENERAL OBLIGATION S2017A			2	1.A FE	1,541,389	106.6080	1,663,085	1,560,000	1,546,004	0	1,137	0	0	2.750	2.850	JD	3,575	42,900	09/26/2017	06/01/2032
14984P-BD-6	CECIL CO GENERAL OBLIGATION REF S2016			2	1.A	163,154	110.5280	176,845	160,000	161,401	0	(318)	0	0	3.250	3.020	FA	2,167	5,200	01/21/2016	02/01/2035
14984P-BU-8	CECIL CO GENERAL OBLIGATION REF S2016			2	1.B FE	2,248,461	107.7920	2,376,814	2,205,000	2,224,308	0	(4,388)	0	0	3.250	3.020	FA	29,859	71,663	01/21/2016	02/01/2035
14984P-DW-2	CECIL CO GENERAL OBLIGATION S2019			2	1.A	216,775	111.6380	245,604	220,000	217,131	0	198	0	0	2.625	2.730	FA	2,406	5,775	11/20/2019	08/01/2037
14984P-EQ-4	CECIL CO GENERAL OBLIGATION S2019			2	1.C FE	2,729,392	105.1250	2,911,963	2,770,000	2,733,250	0	1,868	0	0	2.625	2.730	FA	30,297	72,713	11/20/2019	08/01/2037
156792-LH-4	CERRITOS CCD GEN OBLIG S2021D			2	1.B FE	3,297,916	100.5580	3,358,637	3,340,000	3,298,206	0	290	0	0	2.000	2.100	FA	7,051	0	11/03/2021	08/01/2036
156792-LJ-0	CERRITOS CCD GEN OBLIG S2021D			2	1.B FE	3,831,861	100.9490	3,896,631	3,860,000	3,832,047	0	186	0	0	2.125	2.180	FA	8,658	0	11/03/2021	08/01/2037
156792-LK-7	CERRITOS CCD GEN OBLIG S2021D			2	1.B FE	4,054,245	100.4850	4,139,982	4,120,000	4,054,638	0	394	0	0	2.125	2.240	FA	9,241	0	11/03/2021	08/01/2038
156792-LL-5	CERRITOS CCD GEN OBLIG S2021D			2	1.B FE	4,364,494	101.1650	4,441,144	4,390,000	4,364,662	0	168	0	0	2.250	2.290	FA	10,426	0	11/03/2021	08/01/2039
156792-LM-3	CERRITOS CCD GEN OBLIG S2021D			2	1.B FE	4,616,446	100.8020	4,717,534	4,680,000	4,616,777	0	331	0	0	2.250	2.340	FA	11,115	0	11/03/2021	08/01/2040
156792-LN-1	CERRITOS CCD GEN OBLIG S2021D			2	1.B FE	2,098,003	100.3730	2,153,001	2,145,000	2,098,235	0	232	0	0	2.250	2.390	FA	5,094	0	11/03/2021	08/01/2041
15722T-JX-0	CHABOT-LAS POSITAS CCD GO TXBL S2021			1	1.C FE	10,000,000	99.8010	9,980,100	10,000,000	10,000,000	0	0	0	0	1.990	1.990	FA	77,942	0	07/22/2021	08/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
158843-WW-8	CHANDLER LTGO REF S2014	SD		2	1.A FE	8,333,360	107.7650	8,621,200	8,000,000	8,095,653	0	(36,311)	0	0	3.500	3.000	JJ	140,000	280,000	09/30/2014	07/01/2028
159429-WT-2	CHAPEL HILL GENERAL OBLIGATION S2018			2	1.A FE	617,525	108.5460	678,413	625,000	619,049	0	431	0	0	3.000	3.100	MN	3,125	18,750	04/03/2018	05/01/2033
159808-DP-6	CHARLES CO GENERAL OBLIGATION REF S2015			2	1.A FE	1,814,950	106.5950	1,881,402	1,765,000	1,782,106	0	(5,262)	0	0	3.000	2.670	FA	22,063	52,950	03/24/2015	02/01/2028
159808-GT-5	CHARLES CO GENERAL OBLIGATION REF S2016			2	1.A FE	354,237	111.1640	394,632	355,000	354,382	0	30	0	0	3.625	3.640	AO	3,217	12,869	11/15/2016	10/01/2036
159808-GU-2	CHARLES CO GENERAL OBLIGATION REF S2016			2	1.A FE	292,640	111.1660	327,940	295,000	293,061	0	89	0	0	3.625	3.680	AO	2,673	10,694	11/15/2016	10/01/2037
159808-LJ-1	CHARLES CO GENERAL OBLIGATION S2018			2	1.A FE	565,360	115.8530	660,362	570,000	566,009	0	218	0	0	3.625	3.690	AO	5,166	20,663	10/30/2018	10/01/2035
160069-XX-3	CHARLESTON CO GENERAL OBLIGATION S2015A			2	1.A FE	1,095,931	108.3580	1,186,520	1,095,000	1,095,367	0	(96)	0	0	3.000	2.990	MN	5,475	32,850	10/21/2015	11/01/2030
160069-XZ-8	CHARLESTON CO GENERAL OBLIGATION S2015A			2	1.A FE	1,134,236	107.9350	1,252,046	1,160,000	1,142,007	0	1,370	0	0	3.000	3.170	MN	5,800	34,800	10/21/2015	11/01/2032
160069-YC-8	CHARLESTON CO GENERAL OBLIGATION S2015A			2	1.A FE	1,240,180	108.6430	1,385,198	1,275,000	1,248,473	0	1,473	0	0	3.250	3.440	MN	6,906	41,438	10/21/2015	11/01/2035
160069-YW-4	CHARLESTON CO GENERAL OBLIGATION S2017A			2	1.A FE	8,649,214	116.6640	9,198,956	7,885,000	8,360,199	0	(73,861)	0	0	4.000	2.870	MN	52,567	315,400	11/17/2017	11/01/2035
161035-HB-9	CHARLOTTE GENERAL OBLIGATION REF S2016			2	1.A FE	2,136,220	114.4170	2,288,340	2,000,000	2,069,108	0	(14,074)	0	0	4.000	3.170	JJ	40,000	80,000	11/28/2016	07/01/2031
161035-LL-2	CHARLOTTE GENERAL OBLIGATION REF S2021A			2	1.A FE	3,360,805	103.0090	3,373,545	3,275,000	3,360,141	0	(664)	0	0	2.000	1.700	JD	5,276	0	11/10/2021	06/01/2034
161035-LM-0	CHARLOTTE GENERAL OBLIGATION REF S2021A			2	1.A FE	2,293,065	102.2750	2,301,188	2,250,000	2,292,727	0	(338)	0	0	2.000	1.780	JD	3,625	0	11/10/2021	06/01/2035
161035-LN-8	CHARLOTTE GENERAL OBLIGATION REF S2021A			2	1.A FE	2,152,625	101.6720	2,160,530	2,125,000	2,152,417	0	(208)	0	0	2.000	1.850	JD	3,424	0	11/10/2021	06/01/2036
161035-LP-3	CHARLOTTE GENERAL OBLIGATION REF S2021A			2	1.A FE	2,172,339	101.5020	2,182,293	2,150,000	2,172,157	0	(182)	0	0	2.000	1.880	JD	3,464	0	11/10/2021	06/01/2037
161035-LQ-1	CHARLOTTE GENERAL OBLIGATION REF S2021A			2	1.A FE	2,162,986	101.1260	2,174,209	2,150,000	2,162,888	0	(98)	0	0	2.000	1.930	JD	3,464	0	11/10/2021	06/01/2038
161035-LR-9	CHARLOTTE GENERAL OBLIGATION REF S2021A			2	1.A FE	2,255,805	100.9010	2,270,273	2,250,000	2,255,760	0	(45)	0	0	2.000	1.970	JD	3,625	0	11/10/2021	06/01/2039
161681-UD-1	CHASKA ISD#112 GO S2016A			2	1.C FE	4,791,789	108.7290	4,963,479	4,565,000	4,666,143	0	(23,016)	0	0	3.500	2.920	FA	66,573	159,775	01/21/2016	02/01/2034
162376-BQ-9	CHATTANOOGA GEN OBLIG S2015A			2	1.A FE	2,940,929	115.8570	2,803,739	2,420,000	2,629,745	0	(53,973)	0	0	5.000	2.510	MS	40,333	121,000	10/20/2015	09/01/2029
163195-MP-2	CHELAN CO SD #246 WENATCHEE GO S2014			2	1.A FE	3,414,034	110.7350	3,277,756	2,960,000	3,082,882	0	(48,186)	0	0	5.000	3.200	JD	12,333	148,000	04/22/2014	12/01/2030
163195-MQ-0	CHELAN CO SD #246 WENATCHEE GO S2014			2	1.A FE	3,644,248	110.7090	3,520,546	3,180,000	3,305,998	0	(49,343)	0	0	5.000	3.280	JD	13,250	159,000	04/22/2014	12/01/2031
163195-MR-8	CHELAN CO SD #246 WENATCHEE GO S2014			2	1.A FE	3,128,785	110.6580	3,043,095	2,750,000	2,853,121	0	(40,325)	0	0	5.000	3.370	JD	11,458	137,500	04/22/2014	12/01/2032
163195-MS-6	CHELAN CO SD #246 WENATCHEE GO S2014			2	1.A FE	2,856,709	110.6070	2,792,827	2,525,000	2,615,523	0	(35,359)	0	0	5.000	3.440	JD	10,521	126,250	04/22/2014	12/01/2033
16532L-KW-5	CHESAPEAKE GENERAL OBLIGATION REF S2017A			2	1.A FE	992,562	122.7410	1,037,161	845,000	930,351	0	(13,838)	0	0	5.000	3.020	FA	17,604	42,250	03/13/2017	08/01/2032
165573-A7-1	CHESTER CO GENERAL OBLIGATION REF S2014			2	1.A FE	1,043,200	108.1610	1,081,610	1,000,000	1,014,410	0	(4,467)	0	0	3.500	3.000	JJ	16,139	35,000	11/13/2014	07/15/2028
165573-A8-9	CHESTER CO GENERAL OBLIGATION REF S2014			2	1.A FE	1,037,020	107.8260	1,078,260	1,000,000	1,012,376	0	(3,831)	0	0	3.500	3.070	JJ	16,139	35,000	11/13/2014	07/15/2029
165573-A9-7	CHESTER CO GENERAL OBLIGATION REF S2014			2	1.A FE	2,577,971	107.4850	2,692,499	2,505,000	2,529,470	0	(7,563)	0	0	3.500	3.160	JJ	40,428	87,675	11/13/2014	07/15/2030
165573-B2-1	CHESTER CO GENERAL OBLIGATION REF S2014			2	1.A FE	2,640,738	107.2170	2,776,920	2,590,000	2,607,073	0	(5,268)	0	0	3.500	3.270	JJ	41,800	90,650	11/13/2014	07/15/2031
165573-B3-9	CHESTER CO GENERAL OBLIGATION REF S2014			2	1.A FE	2,726,054	107.0180	2,873,433	2,685,000	2,698,834	0	(4,266)	0	0	3.500	3.320	JJ	43,333	93,975	11/13/2014	07/15/2032
165573-B4-7	CHESTER CO GENERAL OBLIGATION REF S2014			2	1.A FE	2,793,731	106.8510	2,965,115	2,775,000	2,781,327	0	(1,952)	0	0	3.500	3.420	JJ	44,785	97,125	11/13/2014	07/15/2033
165573-B5-4	CHESTER CO GENERAL OBLIGATION REF S2014			2	1.A FE	2,761,915	106.6490	2,938,180	2,755,000	2,757,335	0	(726)	0	0	3.500	3.470	JJ	44,463	96,425	11/13/2014	07/15/2034
165573-M4-5	CHESTER CO GENERAL OBLIGATION REF S2017			2	1.A FE	5,052,922	124.2650	5,094,865	4,100,000	4,692,597	0	(93,078)	0	0	5.000	2.350	MN	26,194	205,000	12/15/2017	11/15/2030
165573-E9-3	CHESTER CO GENERAL OBLIGATION S2016			2	1.A FE	1,226,920	117.9410	1,179,410	1,000,000	1,107,085	0	(22,021)	0	0	5.000	2.490	JJ	23,056	50,000	02/25/2016	07/15/2034
165573-W9-3	CHESTER CO GENERAL OBLIGATION S2021			2	1.A FE	605,040	118.4870	592,435	500,000	593,112	0	(11,928)	0	0	4.000	1.230	JJ	9,222	9,722	01/07/2021	07/15/2037
165573-X2-7	CHESTER CO GENERAL OBLIGATION S2021			2	1.A FE	482,680	118.3140	473,256	400,000	473,305	0	(9,375)	0	0	4.000	1.270	JJ	7,378	7,778	01/07/2021	07/15/2038
165573-X3-5	CHESTER CO GENERAL OBLIGATION S2021			2	1.A FE	601,245	117.9750	589,875	500,000	589,787	0	(11,458)	0	0	4.000	1.320	JJ	9,222	9,722	01/07/2021	07/15/2039
165573-X4-3	CHESTER CO GENERAL OBLIGATION S2021			2	1.A FE	600,410	117.8140	589,070	500,000	589,051	0	(11,359)	0	0	4.000	1.340	JJ	9,222	9,722	01/07/2021	07/15/2040
166393-7B-8	CHESTERFIELD CO GENERAL OBLIG S2017B			2	1.A FE	4,038,938	107.9580	4,437,074	4,110,000	4,052,582	0	3,193	0	0	3.125	3.250	JJ	64,219	128,438	06/16/2017	01/01/2036
17741R-HF-8	CITRUS CCD GENERAL OBLIGATION S2021A			2	1.B FE	1,577,455	100.2870	1,589,549	1,585,000	1,577,509	0	54	0	0	2.250	2.280	FA	3,764	0	11/10/2021	08/01/2041
17741R-HG-6	CITRUS CCD GENERAL OBLIGATION S2021A			2	1.B FE	10,332,432	100.6030	10,377,199	10,315,000	10,332,224	0	(209)	0	0	2.500	2.480	FA	27,220	0	11/10/2021	08/01/2046
17741R-GK-8	CITRUS CCD GO TAXABLE REF S2020A			2	1.C FE	950,280	96.6500	966,500	1,000,000	954,665	0	3,734	0	0	1.854	2.340	FA	7,725	18,386	10/26/2020	08/01/2032
179390-NB-1	CLACKAMAS CCD GO CABS S2015B	@		2	1.B FE	619,931	77.9930	908,618	1,165,000	817,056	0	33,572	0	0	0.000	4.240	JD	0	0	05/07/2015	06/15/2030
179390-ND-7	CLACKAMAS CCD GO CABS S2015B	@		2	1.B FE	783,470	70.6420	1,165,593	1,650,000	1,044,640	0	44,686	0	0	0.000	4.420	JD	0	0	05/07/2015	06/15/2032
178882-PP-5	CLACKAMAS CO SD #3 GO TXBL REF S2020C				1.B FE	3,500,000	102.4120	3,584,420	3,500,000	3,500,000	0	0	0	0	2.144	2.144	JD	3,335	75,040	02/13/2020	06/15/2029
178882-PQ-3	CLACKAMAS CO SD #3 GO TXBL REF S2020C				1.B FE	4,750,000	102.4110	4,864,523	4,750,000	4,750,000	0	0	0	0	2.194	2.194	JD	4,632	104,215	02/13/2020	06/15/2030
178882-PR-1	CLACKAMAS CO SD #3 GO TXBL REF S2020C			2	1.B FE	2,775,000	102.5980	2,847,095	2,775,000	2,775,000	0	0	0	0	2.294	2.294	JD	2,829	63,659	02/13/2020	06/15/2031
178882-PS-9	CLACKAMAS CO SD #3 GO TXBL REF S2020C			2	1.B FE	1,650,000	102.6750	1,694,138	1,650,000	1,650,000	0	0	0	0	2.374	2.374	JD	1,741	39,171	02/13/2020	06/15/2032
178882-PU-4	CLACKAMAS CO SD #3 GO TXBL REF S2020C			2	1.B FE	1,500,000	102.8230	1,542,345	1,500,000	1,500,000	0	0	0	0	2.474	2.474	JD	1,649	37,110	02/13/2020	06/15/2033
181288-PY-1	CLARK CO SCH DIST #117-CAMAS GO REF S16			2	1.A FE	3,870,146	113.5930	3,833,764	3,375,000	3,607,272	0	(49,356)	0	0	4.000	2.350	JD	11,250	135,000	05/04/2016	12/01/2029
181216-FB-3	CLARK CO SD #112-6 WASHOUGAL S2016			2	1.A FE	1,113,694	114.8690	1,142,947	995,000	1,056,995	0	(11,663)	0	0	4.000	2.640	JD	3,317	39,800	10/25/2016	12/01/2030
18347A-JN-2	CLAY CO PUB SCH DIST #53-LIBERTY GO S16			2	1.C FE	1,517,184	112.5530	1,519,466	1,350,000	1,426,877	0	(17,282)	0	0	4.000	2.550	MS	18,000	54,000	05/10/2016	03/01/2034
184540-3P-5	CLEAR CREEK ISD GO REF S2012A			2	1.C FE	3,155,550	100.4430	3,013,290	3,000,000	3,002,115	0	(18,436)	0	0	4.000	3.370	FA	45,333	120,000	04/25/2012	02/15/2028
184540-4L-3	CLEAR CREEK ISD GO REF S2012A (PSF)			2	1.A FE	10,175,700	100.3550	10,035,500	10,000,000	10,002,226	0	(21,643)	0	0	3.250	3.030	FA	122,778	325,000	10/10/2012	02/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
184541-CS-7	CLEAR CREEK ISD TXBL GO REF S2020A (PSF)				1.A FE	2,349,560	111.5790	2,231,580	2,000,000	2,258,291	0	(81,375)	0	0	5.000	0.803	FA	37,778	74,444	10/28/2020	02/15/2025
184541-CT-5	CLEAR CREEK ISD TXBL GO REF S2020A (PSF)				1.A FE	3,906,988	114.4310	3,719,008	3,250,000	3,769,390	0	(122,726)	0	0	5.000	1.030	FA	61,389	120,972	10/28/2020	02/15/2026
194475-TX-7	COLLEGE STATION ISD GO REF S2016 (PSF)			2	1.A FE	1,202,104	114.0540	1,208,972	1,060,000	1,131,843	0	(14,516)	0	0	4.000	2.440	FA	16,018	42,400	11/02/2016	08/15/2029
194475-VN-6	COLLEGE STATION ISD GO REF S2017 (PSF)			2	1.A FE	4,019,640	108.9180	4,356,720	4,000,000	4,012,168	0	(1,962)	0	0	3.250	3.190	FA	49,111	130,000	12/21/2017	08/15/2033
194740-HN-9	COLLIN CO GENERAL OBLIGATION REF S2015			2	1.A FE	1,270,080	110.0080	1,347,598	1,225,000	1,241,479	0	(4,919)	0	0	4.000	3.540	FA	18,511	49,000	07/07/2015	02/15/2032
198037-BT-9	COLUMBIA SCHOOL DISTRICT GO REF S16			2	1.B FE	2,197,900	112.0330	2,240,660	2,000,000	2,090,499	0	(20,197)	0	0	4.000	2.840	MS	26,667	80,000	04/11/2016	03/01/2036
198037-DS-9	COLUMBIA SCHOOL DISTRICT GO S2018			2	1.B FE	2,796,315	106.5490	2,994,027	2,810,000	2,798,340	0	574	0	0	3.375	3.410	MS	31,613	94,838	03/13/2018	03/01/2037
199492-VN-6	COLUMBUS GENERAL OBLIGATION REF S2017-1			2	1.A FE	1,895,000	109.6670	2,078,190	1,895,000	1,895,000	0	0	0	0	3.000	3.000	AO	14,213	56,850	11/03/2017	04/01/2032
199820-N9-8	COMAL ISD GO REF S2015 (PSF)			2	1.A FE	5,932,154	103.4490	5,772,454	5,580,000	5,632,979	0	(47,468)	0	0	4.000	3.100	FA	93,000	223,200	01/07/2015	02/01/2036
199820-N9-8	COMAL ISD GO REF S2015 (PSF)	SD		2	1.A FE	7,090,944	103.4490	6,900,048	6,670,000	6,733,327	0	(56,740)	0	0	4.000	3.100	FA	111,167	266,800	01/07/2015	02/01/2036
208418-UQ-4	CONROE ISD GENERAL OBLIG REF S14 (PSF)			2	1.A FE	2,222,631	109.2390	2,146,546	1,965,000	2,027,145	0	(27,794)	0	0	5.000	3.440	FA	37,117	98,250	01/13/2014	02/15/2030
208418-US-0	CONROE ISD GENERAL OBLIG REF S14 (PSF)			2	1.A FE	451,563	109.2390	442,418	405,000	416,302	0	(5,042)	0	0	5.000	3.620	FA	7,650	20,250	01/13/2014	02/15/2032
208418-US-0	CONROE ISD GENERAL OBLIG REF S14 (PSF)	SD		2	1.A FE	2,018,096	109.2390	1,977,226	1,810,000	1,860,510	0	(22,533)	0	0	5.000	3.620	FA	34,189	90,500	01/13/2014	02/15/2032
208418-B4-4	CONROE ISD GENERAL OBLIG REF S16A (PSF)			2	1.A FE	6,534,960	111.1630	6,669,780	6,000,000	6,256,913	0	(57,912)	0	0	4.000	2.890	FA	90,667	240,000	10/27/2016	02/15/2036
208418-M6-7	CONROE ISD GENERAL OBLIG S2017 (PSF)			2	1.A FE	5,423,500	115.6350	5,781,750	5,000,000	5,271,886	0	(39,879)	0	0	4.000	3.020	FA	75,556	200,000	12/15/2017	02/15/2038
208418-S2-0	CONROE ISD GO S2020 (PSF)			2	1.A FE	7,243,872	105.5310	7,724,869	7,320,000	7,249,116	0	2,798	0	0	2.625	2.690	FA	72,590	192,150	01/10/2020	02/15/2041
212204-GN-5	CONTRA COSTA CCD GO REF S2012			2	1.B FE	3,956,697	101.9300	3,919,209	3,845,000	3,852,645	0	(12,909)	0	0	3.500	3.150	FA	56,073	134,575	10/18/2012	08/01/2031
212204-GP-0	CONTRA COSTA CCD GO REF S2012			2	1.B FE	4,085,720	101.9300	4,067,007	3,990,000	3,996,557	0	(11,090)	0	0	3.500	3.210	FA	58,188	139,650	10/18/2012	08/01/2032
215489-MP-7	COOK CO HSD #203 NEW TRIER TWP GO S2015A			2	1.A FE	5,151,258	102.3410	5,204,040	5,085,000	5,093,955	0	(9,136)	0	0	3.500	3.310	JD	7,910	177,975	01/13/2015	12/15/2033
232392-AX-8	CUYAHOGA CNTY CCD S2018			2	1.C FE	2,918,144	116.9640	2,982,582	2,550,000	2,758,336	0	(43,488)	0	0	5.000	3.010	JD	10,625	127,500	02/01/2018	12/01/2037
232769-BQ-1	CYPRESS-FAIRBANKS ISD GO REF S15A (PSF)			2	1.A FE	4,306,845	109.7480	4,499,668	4,100,000	4,177,037	0	(23,064)	0	0	4.000	3.360	FA	61,956	164,000	10/20/2015	02/15/2034
232769-DY-2	CYPRESS-FAIRBANKS ISD GO REF S2018 (PSF)			2	1.A FE	9,310,871	116.2340	10,740,022	9,240,000	9,289,563	0	(7,086)	0	0	4.000	3.900	FA	139,627	369,600	10/18/2018	02/15/2039
232769-EW-5	CYPRESS-FAIRBANKS ISD GO REF S2019 (PSF)			2	1.A FE	1,359,341	119.0970	1,518,487	1,275,000	1,337,809	0	(7,734)	0	0	4.000	3.220	FA	19,267	51,000	01/18/2019	02/15/2035
234685-LH-6	DALLAS CO CCD GO LTD REF S2016			2	1.A FE	1,240,241	108.4940	1,242,256	1,145,000	1,187,771	0	(9,849)	0	0	3.000	2.050	FA	12,977	34,350	05/03/2016	02/15/2027
234685-LH-6	DALLAS CO CCD GO LTD REF S2016	SD		2	1.A FE	10,165,644	108.4940	10,182,162	9,385,000	9,735,574	0	(80,725)	0	0	3.000	2.050	FA	106,363	281,550	05/03/2016	02/15/2027
235308-E5-8	DALLAS ISD GO TAXABLE REF S2021B (PSF)				1.A FE	5,000,000	100.8860	5,044,300	5,000,000	5,000,000	0	0	0	0	2.010	2.010	FA	37,967	31,546	04/09/2021	08/15/2031
235308-E6-6	DALLAS ISD GO TAXABLE REF S2021B (PSF)			2	1.A FE	3,000,000	100.8810	3,026,430	3,000,000	3,000,000	0	0	0	0	2.085	2.085	FA	23,630	19,634	04/09/2021	08/15/2032
235308-E7-4	DALLAS ISD GO TAXABLE REF S2021B (PSF)			2	1.A FE	2,700,000	100.4190	2,711,313	2,700,000	2,700,000	0	0	0	0	2.185	2.185	FA	22,287	18,518	04/09/2021	08/15/2034
236091-6W-9	DANE CO GENERAL OBLIGATION REF S2015B			2	1.B FE	1,275,663	108.0490	1,350,613	1,250,000	1,260,004	0	(2,732)	0	0	3.500	3.250	JD	3,646	43,750	09/17/2015	06/01/2031
238388-TE-2	DAVENPORT GENERAL OBLIGATION REF S2018A			2	1.D FE	1,665,758	108.3390	1,809,261	1,670,000	1,666,906	0	314	0	0	3.125	3.150	JD	4,349	52,188	03/15/2018	06/01/2030
238388-TH-5	DAVENPORT GENERAL OBLIGATION REF S2018A			2	1.D FE	1,804,032	107.9760	1,975,961	1,830,000	1,809,297	0	1,462	0	0	3.250	3.370	JD	4,956	59,475	03/15/2018	06/01/2033
239019-K8-4	DAVIS CO SCH DIST GO S2014			2	1.A FE	1,919,345	104.0140	2,054,277	1,975,000	1,940,312	0	3,063	0	0	3.250	3.470	JD	5,349	64,188	04/23/2014	06/01/2031
239019-K9-2	DAVIS CO SCH DIST GO S2014			2	1.A FE	1,958,849	103.9440	2,120,458	2,040,000	1,987,056	0	4,132	0	0	3.250	3.550	JD	5,525	66,300	04/23/2014	06/01/2032
239019-L2-6	DAVIS CO SCH DIST GO S2014			2	1.A FE	2,034,377	104.1320	2,191,979	2,105,000	2,057,077	0	3,333	0	0	3.375	3.620	JD	5,920	71,044	04/23/2014	06/01/2033
239019-L3-4	DAVIS CO SCH DIST GO S2014			2	1.A FE	2,122,757	104.5130	2,273,158	2,175,000	2,138,343	0	2,291	0	0	3.500	3.670	JD	6,344	76,125	04/23/2014	06/01/2034
239864-BR-1	DAYTON METRO LIBRARY GO TXBL REF S2019			2	1.B FE	7,775,992	107.7220	7,831,389	7,270,000	7,731,231	0	(44,761)	0	0	3.056	2.179	JD	18,514	222,171	02/24/2021	12/01/2034
239864-BS-9	DAYTON METRO LIBRARY GO TXBL REF S2019			2	1.B FE	2,487,904	107.5760	2,506,521	2,330,000	2,473,982	0	(13,922)	0	0	3.116	2.259	JD	6,050	72,603	02/24/2021	12/01/2035
248775-3C-0	DENTON CO GO LTD REF S2016			2	1.A FE	2,182,180	111.1300	2,222,600	2,000,000	2,075,517	0	(20,001)	0	0	4.000	2.870	JJ	36,889	80,000	03/30/2016	07/15/2033
248775-6Y-9	DENTON CO GO LTD REF S2019A			2	1.A FE	9,335,532	104.1130	9,833,473	9,445,000	9,348,392	0	5,885	0	0	2.500	2.590	JJ	108,880	236,125	10/03/2019	07/15/2035
248775-4H-8	DENTON CO GO LTD S2017			2	1.A FE	2,998,094	108.4200	3,285,126	3,030,000	3,003,144	0	1,200	0	0	3.250	3.320	JJ	45,408	98,475	06/16/2017	07/15/2038
249174-UQ-4	DENVER CITY & CO SD #1 GO REF S2016			2	1.B FE	7,637,612	109.3990	7,767,329	7,100,000	7,336,385	0	(56,644)	0	0	3.500	2.600	JD	20,708	248,500	04/26/2016	12/01/2031
249164-QB-3	DENVER CITY AND CNTY GO S2019C			2	1.A FE	2,828,394	107.2650	3,040,963	2,835,000	2,829,304	0	416	0	0	2.500	2.520	FA	29,531	70,875	11/13/2019	08/01/2033
249164-QM-9	DENVER CITY AND CNTY GO S2020A			2	1.A FE	18,016,632	100.9070	18,021,990	17,860,000	18,000,719	0	(14,970)	0	0	2.000	1.900	FA	148,833	236,149	11/17/2020	08/01/2039
25009X-LK-9	DES MOINES GENERAL OBLIGATION S2017A			2	1.C FE	2,460,626	106.2460	2,672,087	2,515,000	2,471,232	0	2,581	0	0	3.000	3.160	JD	6,288	75,450	08/22/2017	06/01/2035
250353-BG-3	DESCHUTES PUBLIC LIBRARY DIST GO S2021			2	1.C FE	12,740,518	100.9830	12,784,448	12,660,000	12,735,888	0	(4,629)	0	0	2.000	1.930	JD	21,100	140,667	04/14/2021	06/01/2037
250375-LU-4	DESERT CCD GO TAXABLE REF S2021				1.C FE	8,475,000	101.4510	8,597,972	8,475,000	8,475,000	0	0	0	0	2.108	2.108	FA	11,910	0	11/24/2021	08/01/2029
250375-LX-8	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	5,000,000	102.0340	5,101,700	5,000,000	5,000,000	0	0	0	0	2.458	2.458	FA	8,193	0	11/24/2021	08/01/2032
250375-LY-6	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	2,620,000	102.1870	2,677,299	2,620,000	2,620,000	0	0	0	0	2.588	2.588	FA	4,520	0	11/24/2021	08/01/2033
250375-LZ-3	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	6,520,000	101.9260	6,645,575	6,520,000	6,520,000	0	0	0	0	2.688	2.688	FA	11,684	0	11/24/2021	08/01/2034
250375-MA-7	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	5,475,000	101.8720	5,577,492	5,475,000	5,475,000	0	0	0	0	2.778	2.778	FA	10,140	0	11/24/2021	08/01/2035
250375-MB-5	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	6,290,000	102.1240	6,423,600	6,290,000	6,290,000	0	0	0	0	2.878	2.878	FA	12,068	0	11/24/2021	08/01/2036
250375-MC-3	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	4,635,000	102.2740	4,740,400	4,635,000	4,635,000	0	0	0	0	2.978	2.978	FA	9,202	0	11/24/2021	08/01/2037
258885-L5-9	DOUGLAS CO SD #RE-1 GO REF S2013	SD		2	1.B FE	11,162,400	103.3540	10,335,400	10,000,000	10,126,448	0	(129,075)	0	0	4.000	2.650	JD	17,778	400,000	01/31/2013	12/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
259291-MV-1	DOUGLAS CO SD #1 GO S2015			2	1.C FE	10,154,984	109.6530	10,444,448	9,525,000	9,738,147	0	(67,745)	0	0	4.000	3.200	JD	16,933	381,000	03/24/2015	12/15/2036
259291-PD-8	DOUGLAS CO SD #1 GO S2017			2	1.C FE	8,566,874	109.1700	9,443,205	8,650,000	8,580,034	0	3,314	0	0	3.125	3.190	JD	12,014	270,313	10/19/2017	12/15/2037
259291-PT-3	DOUGLAS CO SD #1 GO S2018			2	1.C FE	4,963,350	115.7170	5,785,850	5,000,000	4,967,555	0	1,435	0	0	3.875	3.930	JD	8,611	193,750	11/16/2018	12/15/2037
259291-PV-8	DOUGLAS CO SD #1 GO S2018			2	1.C FE	4,918,600	115.0090	5,750,450	5,000,000	4,926,708	0	2,746	0	0	3.875	3.990	JD	8,611	193,750	11/16/2018	12/15/2039
259291-PW-6	DOUGLAS CO SD #1 GO S2018			2	1.C FE	4,887,500	114.7110	5,735,550	5,000,000	4,897,882	0	3,531	0	0	3.875	4.030	JD	8,611	193,750	11/16/2018	12/15/2040
259147-PM-2	DOUGLAS CO USD #497 GO S2014A			2	1.D FE	3,055,119	105.8430	3,042,986	2,875,000	2,913,342	0	(22,117)	0	0	4.000	3.170	MS	38,333	115,000	12/08/2014	09/01/2031
259147-PN-0	DOUGLAS CO USD #497 GO S2014A			2	1.D FE	3,176,250	105.8050	3,174,150	3,000,000	3,037,571	0	(21,662)	0	0	4.000	3.220	MS	40,000	120,000	12/08/2014	09/01/2032
262615-JK-4	DU PAGE COOK WILL CO CCD #502 GO S2013A			2	1.B FE	4,641,933	105.0240	4,547,539	4,330,000	4,379,911	0	(33,984)	0	0	4.000	3.160	JD	14,433	173,200	04/23/2013	06/01/2030
26362V-SA-7	DUBLIN USD GENERAL OBLIGATION REF S2021			2	1.B FE	3,778,289	100.6460	3,869,839	3,845,000	3,778,932	0	642	0	0	2.250	2.370	FA	16,822	0	10/07/2021	08/01/2039
26362V-RD-2	DUBLIN USD GENERAL OBLIGATION S2021A-2			2	1.B FE	2,759,533	98.9780	2,761,486	2,790,000	2,760,028	0	495	0	0	1.875	1.960	FA	14,241	0	09/10/2021	08/01/2036
26362V-RE-0	DUBLIN USD GENERAL OBLIGATION S2021A-2			2	1.B FE	3,000,000	99.1320	2,973,960	3,000,000	3,000,000	0	0	0	0	2.000	2.000	FA	16,333	0	09/10/2021	08/01/2037
26362V-RF-7	DUBLIN USD GENERAL OBLIGATION S2021A-2			2	1.B FE	3,207,035	98.3460	3,176,576	3,230,000	3,207,370	0	335	0	0	2.000	2.050	FA	17,586	0	09/10/2021	08/01/2038
26362V-RG-5	DUBLIN USD GENERAL OBLIGATION S2021A-2			2	1.B FE	3,413,579	97.6000	3,381,840	3,465,000	3,414,251	0	672	0	0	2.000	2.100	FA	18,865	0	09/10/2021	08/01/2039
26362V-RH-3	DUBLIN USD GENERAL OBLIGATION S2021A-2			2	1.B FE	3,695,605	99.0600	3,675,126	3,710,000	3,695,823	0	218	0	0	2.125	2.150	FA	21,461	0	09/10/2021	08/01/2040
26362V-RJ-9	DUBLIN USD GENERAL OBLIGATION S2021A-2			2	1.B FE	3,928,553	98.5520	3,912,514	3,970,000	3,929,053	0	499	0	0	2.125	2.190	FA	22,965	0	09/10/2021	08/01/2041
266705-G7-1	DURHAM CO GENERAL OBLIGATION REF S2012			2	1.A FE	1,695,680	101.1790	1,446,860	1,430,000	1,437,542	0	(30,066)	0	0	5.000	2.840	AO	17,875	71,500	04/11/2012	04/01/2030
266705-G8-9	DURHAM CO GENERAL OBLIGATION REF S2012			2	1.A FE	2,308,933	101.1790	1,978,049	1,955,000	1,965,063	0	(40,136)	0	0	5.000	2.890	AO	24,438	97,750	04/11/2012	04/01/2031
266705-G9-7	DURHAM CO GENERAL OBLIGATION REF S2012			2	1.A FE	1,810,070	101.1790	1,558,157	1,540,000	1,547,694	0	(30,702)	0	0	5.000	2.950	AO	19,250	77,000	04/11/2012	04/01/2032
269408-PW-4	EAGAN GENERAL OBLIGATION S2018A			2	1.A FE	1,408,903	107.6520	1,636,310	1,520,000	1,421,123	0	4,008	0	0	3.375	3.900	FA	21,375	51,300	10/30/2018	02/01/2039
269479-JP-7	EAGLE CO SD #50J GO S2017			2	1.C FE	4,593,840	119.0770	4,763,080	4,000,000	4,321,270	0	(59,413)	0	0	5.000	3.220	JD	16,667	200,000	01/25/2017	12/01/2036
271015-SE-0	EAST BAY REGIONAL PARK DIST GO REF S09A			2	1.A FE	472,930	100.3660	416,519	415,000	415,000	0	0	0	0	5.000	3.330	MS	6,917	20,750	09/29/2009	09/01/2026
271015-SF-7	EAST BAY REGIONAL PARK DIST GO REF S09A			2	1.A FE	186,843	100.3730	165,615	165,000	165,000	0	0	0	0	5.000	3.410	MS	2,750	8,250	09/29/2009	09/01/2027
271015-SH-3	EAST BAY REGIONAL PARK DIST GO REF S09A			2	1.A FE	413,057	100.3680	371,362	370,000	370,000	0	0	0	0	5.000	3.590	MS	6,167	18,500	09/29/2009	09/01/2029
271015-QA-0	EAST BAY REGIONAL PARK DIST GO S2017A-1			2	1.A FE	2,051,863	109.1840	2,249,190	2,060,000	2,053,488	0	413	0	0	3.000	3.030	MS	20,600	61,800	11/16/2017	09/01/2034
271015-QT-9	EAST BAY REGIONAL PARK DIST GO S2017A-2			2	1.A FE	1,163,694	107.3700	1,256,229	1,170,000	1,165,177	0	378	0	0	2.875	2.920	MS	11,213	33,638	11/16/2017	09/01/2032
271281-XM-4	EAST BRUNSWICK GENERAL OBLIGATION S2013			2	1.B FE	2,160,491	103.2580	2,302,653	2,230,000	2,199,959	0	12,331	0	0	3.000	3.240	MS	19,698	66,900	03/12/2013	03/15/2030
271281-XN-2	EAST BRUNSWICK GENERAL OBLIGATION S2013			2	1.B FE	2,147,522	103.2580	2,307,816	2,235,000	2,195,097	0	15,966	0	0	3.000	3.290	MS	19,743	67,050	03/12/2013	03/15/2031
271281-XP-7	EAST BRUNSWICK GENERAL OBLIGATION S2013			2	1.B FE	2,142,128	103.2580	2,322,272	2,249,000	2,197,953	0	20,009	0	0	3.000	3.340	MS	19,866	67,470	03/12/2013	03/15/2032
271281-XQ-5	EAST BRUNSWICK GENERAL OBLIGATION S2013			2	1.B FE	2,048,998	103.2580	2,238,633	2,168,000	2,108,828	0	22,730	0	0	3.000	3.380	MS	19,151	65,040	03/12/2013	03/15/2033
278444-HZ-0	EAU CLAIRE GENERAL OBLIGATION S2019A			2	1.C FE	519,619	103.7380	544,625	525,000	520,600	0	426	0	0	2.000	2.100	AO	2,625	10,500	08/14/2019	04/01/2031
280605-7X-8	EDINA GENERAL OBLIGATION REF S2016A			2	1.A FE	669,942	103.4210	672,237	650,000	655,797	0	(2,699)	0	0	2.500	2.060	FA	6,771	16,250	06/07/2016	02/01/2028
280605-2K-1	EDINA GENERAL OBLIGATION S2011A			2	1.A FE	1,666,099	100.2170	1,618,505	1,615,000	1,615,000	0	0	0	0	3.000	2.520	FA	20,188	48,450	10/04/2011	02/01/2022
280659-TX-1	EDINA ISD #273 GENERAL OBLIGATION S2015A			2	1.A FE	9,086,093	108.7640	9,380,895	8,625,000	8,790,276	0	(50,139)	0	0	4.000	3.340	FA	143,750	345,000	06/24/2015	02/01/2034
282726-FV-5	EL CAMINO CCD GO REF S2016			2	1.B FE	7,890,365	110.7830	8,170,246	7,375,000	7,616,260	0	(49,121)	0	0	3.250	2.490	FA	99,870	239,688	01/14/2016	08/01/2029
283461-G7-0	EL PASO CO SD #020 GO S2017			2	1.B FE	2,332,640	119.3070	2,386,140	2,000,000	2,179,045	0	(33,002)	0	0	5.000	3.040	JD	4,444	100,000	01/12/2017	12/15/2037
289425-UD-0	ELMHURST GENERAL OBLIGATION S2015			2	1.A FE	1,040,969	107.4900	1,069,526	995,000	1,007,748	0	(5,595)	0	0	4.000	3.380	MS	13,267	39,800	06/15/2015	03/01/2029
30382A-LE-0	FAIRFAX CNTY GENERAL OBLIGATION S2021A			2	1.A FE	2,931,686	103.3720	2,878,910	2,785,000	2,919,590	0	(12,096)	0	0	2.000	1.440	AO	13,925	35,896	01/26/2021	10/01/2036
30382A-LE-0	FAIRFAX CNTY GENERAL OBLIGATION S2021A	SD		2	1.A FE	10,526,700	103.3720	10,337,200	10,000,000	10,483,269	0	(43,431)	0	0	2.000	1.440	AO	50,000	128,889	01/26/2021	10/01/2036
30382A-KF-8	FAIRFAX CNTY TAXABLE REF S2020B				1.A FE	12,500,000	97.0190	12,127,375	12,500,000	12,500,000	0	0	0	0	1.083	1.083	AO	33,844	141,016	08/26/2020	10/01/2028
30382A-KG-6	FAIRFAX CNTY TAXABLE REF S2020B				1.A FE	12,500,000	97.1450	12,143,125	12,500,000	12,500,000	0	0	0	0	1.233	1.233	AO	38,531	160,547	08/26/2020	10/01/2029
30382A-BS-0	FAIRFAX CO GEN OBLIG REF S2014A			2	1.A FE	3,287,305	106.5280	3,424,875	3,215,000	3,229,968	0	(8,210)	0	0	4.000	3.720	AO	32,150	128,600	01/23/2014	10/01/2033
30382A-BS-0	FAIRFAX CO GEN OBLIG REF S2014A	SD		2	1.A FE	10,224,900	106.5280	10,652,800	10,000,000	10,046,557	0	(25,536)	0	0	4.000	3.720	AO	100,000	400,000	01/23/2014	10/01/2033
304243-3N-6	FAIRFIELD GENERAL OBLIGATION S2017			2	1.A FE	672,557	107.1120	723,006	675,000	672,980	0	98	0	0	3.375	3.400	JJ	11,391	22,781	06/29/2017	07/01/2037
304243-4E-5	FAIRFIELD GENERAL OBLIGATION S2018			2	1.A FE	900,000	103.3520	930,168	900,000	900,000	0	0	0	0	3.250	3.250	JJ	14,625	29,250	06/28/2018	07/01/2033
306567-SQ-2	FALLS CHURCH GEN OBLIGATION S2019B			2	1.A FE	4,586,341	104.3660	4,816,491	4,615,000	4,589,172	0	1,295	0	0	2.875	2.920	JJ	61,181	132,681	10/22/2019	07/15/2037
306567-SR-0	FALLS CHURCH GEN OBLIGATION S2019B			2	1.A FE	4,672,483	104.4840	4,942,093	4,730,000	4,677,685	0	2,419	0	0	2.875	2.960	JJ	62,705	135,988	10/22/2019	07/15/2038
343487-4Z-4	FLOWER MOUND GENERAL OBLIGATION S2017A			2	1.A FE	447,024	116.8560	449,896	385,000	417,131	0	(7,166)	0	0	5.000	2.860	MS	6,417	19,250	07/19/2017	03/01/2036
345102-MT-1	FOOTHILL-DE ANZA CCD GO REF S2016	SD		2	1.A FE	2,268,160	113.4330	2,268,660	2,000,000	2,133,591	0	(27,225)	0	0	4.000	2.450	FA	33,333	80,000	09/28/2016	08/01/2035
345102-MW-4	FOOTHILL-DE ANZA CCD GO REF S2016			2	1.A FE	9,411,758	112.7760	9,834,067	8,720,000	9,109,660	0	(78,323)	0	0	4.000	2.950	FA	145,333	348,800	12/18/2017	08/01/2040
346623-DJ-7	FORSYTH CO GENERAL OBLIGATION S2014			2	1.A FE	2,639,290	105.7370	2,680,433	2,535,000	2,562,928	0	(11,502)	0	0	3.000	2.510	MN	12,675	76,050	10/14/2014	05/01/2029
346623-DK-4	FORSYTH CO GENERAL OBLIGATION S2014			2	1.A FE	3,703,700	105.7660	3,781,135	3,575,000	3,609,524	0	(14,209)	0	0	3.000	2.570	MN	17,875	107,250	10/14/2014	05/01/2030
346623-DL-2	FORSYTH CO GENERAL OBLIGATION S2014			2	1.A FE	3,682,393	105.3800	3,767,335	3,575,000	3,603,861	0	(11,870)	0	0	3.000	2.640	MN	17,875	107,250	10/14/2014	05/01/2031
346623-DM-0	FORSYTH CO GENERAL OBLIGATION S2014			2	1.A FE	3,664,232	105.1000	3,757,325	3,575,000	3,599,016	0	(9,874)	0	0	3.000	2.700	MN	17,875	107,250	10/14/2014	05/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
346623-DN-8	FORSYTH CO GENERAL OBLIGATION S2014			2	1.A FE	2,039,820	104.9930	2,099,860	2,000,000	2,010,730	0	(4,411)	0	0	3.000	2.760	MN	10,000	60,000	10/14/2014	05/01/2033
346766-TJ-7	FORT BEND CO GENERAL OBLIGATION REF S16A			2	1.B FE	1,734,915	116.2330	1,667,944	1,435,000	1,572,497	0	(30,898)	0	0	5.000	2.560	MS	23,917	71,750	05/09/2016	03/01/2036
346766-VK-1	FORT BEND CO GENERAL OBLIGATION REF S18			2	1.B FE	3,765,633	114.0570	4,003,401	3,510,000	3,664,747	0	(27,259)	0	0	4.000	3.070	MS	46,800	140,400	01/23/2018	03/01/2035
347550-PQ-2	FORT LAUDERDALE GENERAL OBLIGATION S20B			2	1.B FE	3,733,801	105.1370	3,911,096	3,720,000	3,731,349	0	(1,355)	0	0	2.625	2.580	JJ	48,825	97,650	01/29/2020	07/01/2041
355748-TZ-7	FREDERICK GENERAL OBLIGATION REF S2016C			2	1.B FE	2,042,567	111.0690	2,149,185	1,935,000	1,989,726	0	(9,764)	0	0	3.250	2.660	MS	20,963	62,888	03/16/2016	03/01/2030
355748-UZ-5	FREDERICK GENERAL OBLIGATION S2018			2	1.B FE	1,532,208	111.9670	1,724,292	1,540,000	1,533,621	0	480	0	0	3.125	3.170	JD	4,010	48,125	12/11/2018	12/01/2032
357172-C3-7	FREMONT UHSD TXBL GO REF S2021			1	1.A FE	500,000	100.7690	503,845	500,000	500,000	0	0	0	0	1.820	1.820	FA	3,792	1,643	05/12/2021	08/01/2029
357172-C4-5	FREMONT UHSD TXBL GO REF S2021			1	1.A FE	1,500,000	101.4590	1,521,885	1,500,000	1,500,000	0	0	0	0	1.920	1.920	FA	12,000	5,200	05/12/2021	08/01/2030
357172-C5-2	FREMONT UHSD TXBL GO REF S2021			1	1.A FE	550,000	101.8960	560,428	550,000	550,000	0	0	0	0	2.020	2.020	FA	4,629	2,006	05/12/2021	08/01/2031
357172-C6-0	FREMONT UHSD TXBL GO REF S2021			1	1.A FE	225,000	102.4440	230,499	225,000	225,000	0	0	0	0	2.120	2.120	FA	1,988	861	05/12/2021	08/01/2032
357172-C7-8	FREMONT UHSD TXBL GO REF S2021			1	1.A FE	240,000	102.9070	246,977	240,000	240,000	0	0	0	0	2.220	2.220	FA	2,220	962	05/12/2021	08/01/2033
357172-C8-6	FREMONT UHSD TXBL GO REF S2021			1	1.A FE	1,000,000	103.3010	1,033,010	1,000,000	1,000,000	0	0	0	0	2.320	2.320	FA	9,667	4,189	05/12/2021	08/01/2034
357172-C9-4	FREMONT UHSD TXBL GO REF S2021			1	1.A FE	150,000	103.6450	155,468	150,000	150,000	0	0	0	0	2.420	2.420	FA	1,513	655	05/12/2021	08/01/2035
357172-D2-8	FREMONT UHSD TXBL GO REF S2021			1	1.A FE	955,000	104.0330	993,515	955,000	955,000	0	0	0	0	2.520	2.520	FA	10,028	4,345	05/12/2021	08/01/2036
357172-D3-6	FREMONT UHSD TXBL GO REF S2021			1	1.A FE	1,155,000	103.9360	1,200,461	1,155,000	1,155,000	0	0	0	0	2.570	2.570	FA	12,368	5,360	05/12/2021	08/01/2037
357172-D4-4	FREMONT UHSD TXBL GO REF S2021			1	1.A FE	1,290,000	103.7620	1,338,530	1,290,000	1,290,000	0	0	0	0	2.620	2.620	FA	14,083	6,102	05/12/2021	08/01/2038
357172-D5-1	FREMONT UHSD TXBL GO REF S2021			1	1.A FE	1,000,000	103.7690	1,037,690	1,000,000	1,000,000	0	0	0	0	2.670	2.670	FA	11,125	4,821	05/12/2021	08/01/2039
357172-D6-9	FREMONT UHSD TXBL GO REF S2021			1	1.A FE	1,000,000	103.6540	1,036,540	1,000,000	1,000,000	0	0	0	0	2.720	2.720	FA	11,333	4,911	05/12/2021	08/01/2040
35880C-S5-4	FRISCO ISD TXBL GO CABS REF S2021A (PSF)	.B.			1.A FE	871,010	88.0810	880,810	1,000,000	879,313	0	8,303	0	0	0.000	1.814	FA	0	0	05/26/2021	02/15/2029
35880C-K3-7	FRISCO ISD TXBL GO REF S2020 (PSF)				1.A FE	1,159,820	110.4880	1,104,880	1,000,000	1,129,889	0	(29,931)	0	0	4.000	0.791	FA	15,111	23,667	12/16/2020	02/15/2026
35880C-K4-5	FRISCO ISD TXBL GO REF S2020 (PSF)				1.A FE	1,775,895	111.9010	1,678,515	1,500,000	1,732,987	0	(42,908)	0	0	4.000	0.891	FA	22,667	35,500	12/16/2020	02/15/2027
35880C-K5-2	FRISCO ISD TXBL GO REF S2020 (PSF)				1.A FE	745,450	113.3930	708,706	625,000	729,561	0	(15,889)	0	0	4.000	1.161	FA	9,444	14,792	12/16/2020	02/15/2028
35880C-K6-0	FRISCO ISD TXBL GO REF S2020 (PSF)				1.A FE	2,722,635	114.6850	2,580,413	2,250,000	2,668,506	0	(54,129)	0	0	4.000	1.261	FA	34,000	53,250	12/16/2020	02/15/2029
35880C-K7-8	FRISCO ISD TXBL GO REF S2020 (PSF)				1.A FE	692,097	115.8530	654,569	565,000	679,277	0	(12,820)	0	0	4.000	1.361	FA	8,538	13,372	12/16/2020	02/15/2030
35880C-K8-6	FRISCO ISD TXBL GO REF S2020 (PSF)			2	1.A FE	750,000	95.8960	719,220	750,000	750,000	0	0	0	0	1.461	1.461	FA	4,140	6,483	12/16/2020	02/15/2031
361050-GH-4	FUQUAY-VARINA GENERAL OBLIGATION S2018			2	1.B FE	842,189	111.8020	950,317	850,000	843,367	0	398	0	0	3.375	3.450	JJ	14,344	28,688	12/04/2018	01/01/2035
363658-JJ-5	GALLATIN CO HSD #7 BOZEMAN GO S2017A			2	1.C FE	1,890,193	114.6000	2,005,500	1,750,000	1,832,393	0	(13,795)	0	0	4.000	3.050	JD	5,833	70,000	07/14/2017	06/01/2034
363658-JM-8	GALLATIN CO HSD #7 BOZEMAN GO S2017A			2	1.C FE	1,655,173	114.1380	1,791,967	1,570,000	1,622,888	0	(8,781)	0	0	4.000	3.315	JD	5,233	62,800	02/21/2018	06/01/2037
365892-MR-6	GARFIELD PITKIN & EAGLE SD#RE-1 GO S2016			2	1.C FE	6,559,560	113.7180	6,823,080	6,000,000	6,244,908	0	(57,639)	0	0	4.000	2.900	JD	10,667	240,000	01/21/2016	12/15/2034
366155-F4-6	GARLAND ISD GO REF S2015A (PSF)			2	1.A FE	5,687,000	109.8130	6,039,715	5,500,000	5,567,487	0	(20,135)	0	0	4.000	3.580	FA	83,111	220,000	05/19/2015	02/15/2032
366155-R8-4	GARLAND ISD GO S2018 (PSF)			2	1.A FE	2,903,750	122.9390	3,073,475	2,500,000	2,771,765	0	(39,825)	0	0	5.000	3.040	FA	47,222	125,000	06/21/2018	02/15/2038
373046-UH-2	GEORGETOWN ISD GO S2016A (PSF)			2	1.A FE	7,641,472	114.7930	7,346,752	6,400,000	6,909,108	0	(132,168)	0	0	5.000	2.680	FA	120,889	320,000	01/12/2016	08/15/2036
373046-WS-6	GEORGETOWN ISD GO S2019A (PSF)			2	1.A FE	2,652,475	117.0170	2,925,425	2,500,000	2,610,834	0	(14,784)	0	0	4.000	3.250	FA	37,778	100,000	01/17/2019	08/15/2036
373046-WV-9	GEORGETOWN ISD GO S2019A (PSF)			2	1.A FE	4,893,921	116.4720	5,462,537	4,690,000	4,838,597	0	(19,668)	0	0	4.000	3.460	FA	70,871	187,600	01/17/2019	08/15/2039
374100-LW-3	GERMANTOWN SCHOOL DIST GO TAXABLE S21A			2	1.D FE	2,145,000	100.8240	2,162,675	2,145,000	2,145,000	0	0	0	0	2.350	2.350	AO	6,441	0	10/26/2021	10/01/2033
374100-LX-1	GERMANTOWN SCHOOL DIST GO TAXABLE S21A			2	1.D FE	4,890,000	100.8250	4,930,343	4,890,000	4,890,000	0	0	0	0	2.450	2.450	AO	15,308	0	10/26/2021	04/01/2034
37970P-HG-0	GLOUCESTER CO IMPT AUTH REV CO GTD S15			2	1.C FE	4,098,901	109.9650	4,371,109	3,975,000	4,021,962	0	(13,436)	0	0	4.000	3.610	AO	39,750	159,000	08/27/2015	04/01/2033
382505-KS-3	GOODYEAR GENERAL OBLIGATION S2017			2	1.C FE	690,903	110.5310	746,084	675,000	684,594	0	(1,596)	0	0	3.000	2.720	JJ	10,125	20,250	10/27/2017	07/01/2029
382505-KV-6	GOODYEAR GENERAL OBLIGATION S2017			2	1.C FE	595,464	111.8690	643,247	575,000	587,425	0	(2,044)	0	0	3.500	3.070	JJ	10,063	20,125	10/27/2017	07/01/2032
382505-KW-4	GOODYEAR GENERAL OBLIGATION S2017			2	1.C FE	325,182	114.9490	344,847	300,000	315,262	0	(2,517)	0	0	4.000	2.990	JJ	6,000	12,000	10/27/2017	07/01/2033
382505-KZ-7	GOODYEAR GENERAL OBLIGATION S2017			2	1.C FE	1,205,798	114.5180	1,288,328	1,125,000	1,174,101	0	(8,061)	0	0	4.000	3.130	JJ	22,500	45,000	10/27/2017	07/01/2036
382505-LA-1	GOODYEAR GENERAL OBLIGATION S2017			2	1.C FE	493,545	109.5500	547,750	500,000	494,590	0	263	0	0	3.250	3.340	JJ	8,125	16,250	10/27/2017	07/01/2037
388640-2Z-6	GRAPEVINE-COLLEYVILLE ISD GO S16 (PSF)			2	1.A FE	12,490,200	115.9960	11,599,600	10,000,000	11,031,927	0	(271,901)	0	0	5.000	2.030	FA	188,889	500,000	04/12/2016	08/15/2028
391554-BV-3	GREATER ALBANY SCH DIST #8J GO S2017			2	1.B FE	3,240,374	121.2870	3,311,135	2,730,000	3,028,955	0	(50,022)	0	0	5.000	2.820	JD	6,067	136,500	07/14/2017	06/15/2035
395460-5Z-7	GREENSBORO GENERAL OBLIGATION S2020B			2	1.A FE	685,236	101.8240	692,403	680,000	684,359	0	(482)	0	0	2.125	2.040	AO	3,613	14,450	02/28/2020	04/01/2039
395460-3Y-2	GREENSBORO GENERAL OBLIGATION REF S2016			2	1.A FE	1,052,000	109.1870	1,091,870	1,000,000	1,025,882	0	(5,283)	0	0	3.000	2.400	FA	12,500	30,000	09/22/2016	02/01/2031
401784-H5-5	GUILFORD CO GO PUB IMPT S2017B			2	1.A FE	5,225,880	109.6520	5,866,382	5,350,000	5,249,613	0	5,396	0	0	3.125	3.290	MN	27,865	167,188	04/20/2017	05/01/2036
407325-AW-9	HAMILTON CO GENERAL OBLIGATION S2021			2	1.A FE	7,433,062	114.5040	7,431,310	6,490,000	7,428,896	0	(4,166)	0	0	3.000	1.430	JD	9,194	0	11/30/2021	12/01/2035
409558-8A-4	HAMPTON GO LTD S20A (GREEN BOND)			2	1.B FE	403,536	100.9870	403,948	400,000	403,178	0	(335)	0	0	2.000	1.900	MS	2,667	5,978	11/13/2020	09/01/2036
409558-8B-2	HAMPTON GO LTD S20A (GREEN BOND)			2	1.B FE	370,973	100.5910	372,187	370,000	370,876	0	(92)	0	0	2.000	1.970	MS	2,467	5,529	11/13/2020	09/01/2037
409558-8C-0	HAMPTON GO LTD S20A (GREEN BOND)			2	1.B FE	134,397	100.2460	135,332	135,000	134,428	0	28	0	0	2.000	2.030	MS	900	2,018	11/13/2020	09/01/2038
409558-8D-8	HAMPTON GO LTD S20A (GREEN BOND)			2	1.B FE	438,806	99.6310	443,358	445,000	439,104	0	273	0	0	2.000	2.090	MS	2,967	6,650	11/13/2020	09/01/2039
409558-8E-6	HAMPTON GO LTD S20A (GREEN BOND)			2	1.B FE	134,241	100.3000	135,405	135,000	134,276	0	31	0	0	2.125	2.160	MS	956	2,144	11/13/2020	09/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
409558-6K-4	HAMPTON GO S2019A			2	1.B FE	3,427,857	105.3410	3,644,799	3,460,000	3,430,548	0	1,225	0	0	2.750	2.810	MS	31,717	95,150	09/25/2019	03/01/2040
409558-6L-2	HAMPTON GO S2019A			2	1.B FE	3,493,342	104.3890	3,705,810	3,550,000	3,497,776	0	2,021	0	0	2.750	2.850	MS	32,542	97,625	09/25/2019	03/01/2041
409558-8K-2	HAMPTON TXBL GO REF S2020B				1.B FE	1,215,000	98.5050	1,196,836	1,215,000	1,215,000	0	0	0	0	0.850	0.850	MS	3,443	7,717	11/13/2020	09/01/2025
409558-8N-6	HAMPTON TXBL GO REF S2020B				1.B FE	1,100,000	98.9410	1,088,351	1,100,000	1,100,000	0	0	0	0	1.526	1.526	MS	5,595	12,543	11/13/2020	09/01/2028
409558-8P-1	HAMPTON TXBL GO REF S2020B				1.B FE	1,580,000	98.7300	1,559,934	1,580,000	1,580,000	0	0	0	0	1.626	1.626	MS	8,564	19,197	11/13/2020	09/01/2029
412487-CB-4	HARFORD CO GENERAL OBLIGATION S2014			2	1.A FE	2,160,237	107.7740	2,214,756	2,055,000	2,081,341	0	(11,350)	0	0	4.000	3.390	MS	24,203	82,200	03/11/2014	03/15/2029
412487-CC-2	HARFORD CO GENERAL OBLIGATION S2014			2	1.A FE	2,158,203	107.7910	2,231,274	2,070,000	2,092,138	0	(9,531)	0	0	4.000	3.490	MS	24,380	82,800	03/11/2014	03/15/2030
412487-CD-0	HARFORD CO GENERAL OBLIGATION S2014			2	1.A FE	2,163,004	107.8240	2,253,522	2,090,000	2,108,368	0	(7,904)	0	0	4.000	3.580	MS	24,616	83,600	03/11/2014	03/15/2031
412487-CE-8	HARFORD CO GENERAL OBLIGATION S2014			2	1.A FE	2,164,277	107.8240	2,269,695	2,105,000	2,119,941	0	(6,430)	0	0	4.000	3.660	MS	24,792	84,200	03/11/2014	03/15/2032
412487-GW-4	HARFORD CO GENERAL OBLIGATION S2019			2	1.A FE	1,998,760	112.1820	2,243,640	2,000,000	1,998,963	0	68	0	0	3.125	3.130	AO	15,625	62,500	01/16/2019	10/01/2033
414005-UM-8	HARRIS CO ROAD GO REF S2015A			2	1.A FE	5,990,600	116.4200	5,821,000	5,000,000	5,407,319	0	(101,928)	0	0	5.000	2.700	AO	62,500	250,000	10/21/2015	10/01/2029
414005-K2-3	HARRIS CO ROAD GO S2021			2	1.A FE	2,136,993	97.8700	2,104,205	2,150,000	2,137,220	0	227	0	0	2.000	2.040	AO	15,767	0	08/05/2021	10/01/2039
414005-K3-1	HARRIS CO ROAD GO S2021			2	1.A FE	2,195,000	98.3670	2,159,156	2,195,000	2,195,000	0	0	0	0	2.100	2.100	AO	16,902	0	08/05/2021	10/01/2040
414005-K4-9	HARRIS CO ROAD GO S2021			2	1.A FE	2,238,141	98.3840	2,203,802	2,240,000	2,238,171	0	30	0	0	2.125	2.130	AO	17,453	0	08/05/2021	10/01/2041
415365-HG-3	HARRISON CENTRAL SCHOOL DIST GO S2018			2	1.A FE	406,122	107.0730	433,646	405,000	405,620	0	(138)	0	0	3.250	3.210	MS	3,876	13,163	03/28/2018	03/15/2033
415365-HQ-1	HARRISON CENTRAL SCHOOL DIST GO S2018			2	1.A FE	900,524	106.4360	979,211	920,000	902,721	0	620	0	0	3.375	3.510	MS	9,143	31,050	03/28/2018	03/15/2041
425507-LY-4	HENNEPIN CO GENERAL OBLIGATION S2021A			2	1.A FE	7,688,491	124.8570	7,653,734	6,130,000	7,652,273	0	(36,218)	0	0	4.000	1.320	JD	20,433	41,548	09/14/2021	12/01/2036
425507-LZ-1	HENNEPIN CO GENERAL OBLIGATION S2021A			2	1.A FE	7,975,125	124.5470	7,939,871	6,375,000	7,938,014	0	(37,111)	0	0	4.000	1.350	JD	21,250	43,208	09/14/2021	12/01/2037
425507-MA-5	HENNEPIN CO GENERAL OBLIGATION S2021A			2	1.A FE	8,259,388	124.3020	8,235,008	6,625,000	8,221,552	0	(37,836)	0	0	4.000	1.390	JD	22,083	44,903	09/14/2021	12/01/2038
430686-PJ-8	HIGHLAND PARK ISD GO REF S2015			2	1.A FE	6,318,693	108.0770	6,662,947	6,165,000	6,232,165	0	(15,316)	0	0	2.750	2.470	FA	64,048	169,538	12/01/2015	02/15/2027
431621-SW-2	HILLIARD SCHOOL DISTRICT GO S2017			2	1.B FE	526,925	113.5290	567,645	500,000	514,609	0	(2,692)	0	0	4.000	3.350	JD	1,667	20,000	01/18/2017	12/01/2036
432290-MQ-4	HILLSBOROUGH CO GO REF S2019A			2	1.A FE	2,427,861	108.5650	2,654,414	2,445,000	2,429,713	0	778	0	0	2.750	2.800	JJ	33,619	67,238	07/31/2019	07/01/2037
440673-G9-6	HORRY CO SCHOOL DISTRICT GO REF S2015A	SD		2	1.C FE	10,606,055	108.3040	10,873,722	10,040,000	10,235,996	0	(58,415)	0	0	3.500	2.850	MS	117,133	351,400	01/21/2015	03/01/2030
44256P-HH-9	HOWARD CO GENERAL OBLIGATION REF S2017A			2	1.A FE	8,671,252	109.8580	9,672,997	8,805,000	8,698,884	0	6,266	0	0	3.375	3.490	FA	112,264	297,169	04/12/2017	02/15/2035
44256P-RY-1	HOWARD CO GENERAL OBLIGATION S2018A			2	1.A FE	8,856,451	111.2480	9,912,197	8,910,000	8,865,152	0	2,421	0	0	3.375	3.420	FA	113,603	300,713	04/04/2018	02/15/2036
444197-LS-4	HUDSON SCHOOL DISTRICT GO REF S2016			2	1.B FE	3,841,362	112.8120	3,801,764	3,370,000	3,586,634	0	(48,923)	0	0	4.000	2.370	MS	44,933	134,800	05/24/2016	03/01/2031
445047-HJ-5	HUMBLE ISD GO S2020 (PSF)			2	1.A FE	5,399,433	106.1530	5,721,647	5,390,000	5,397,809	0	(866)	0	0	2.500	2.480	FA	50,906	134,750	01/23/2020	02/15/2037
445047-KX-0	HUMBLE ISD GO S2021 (PSF)			2	1.A FE	3,585,284	100.1750	3,626,335	3,620,000	3,585,380	0	96	0	0	2.000	2.070	FA	3,218	0	11/19/2021	02/15/2038
445047-KY-8	HUMBLE ISD GO S2021 (PSF)			2	1.A FE	2,643,705	99.6410	2,680,343	2,690,000	2,643,826	0	121	0	0	2.000	2.120	FA	2,391	0	11/19/2021	02/15/2039
445047-KZ-5	HUMBLE ISD GO S2021 (PSF)			2	1.A FE	3,669,256	98.8450	3,721,514	3,765,000	3,669,483	0	227	0	0	2.000	2.170	FA	3,347	0	11/19/2021	02/15/2040
445047-LA-9	HUMBLE ISD GO S2021 (PSF)			2	1.A FE	3,783,245	99.9750	3,839,040	3,840,000	3,783,368	0	123	0	0	2.125	2.220	FA	3,627	0	11/19/2021	02/15/2041
446186-NT-1	HUNTINGTON BEACH CSD GO S2018B			2	1.C FE	1,043,940	113.1720	1,131,720	1,000,000	1,029,184	0	(5,184)	0	0	4.000	3.370	FA	16,667	40,000	01/10/2019	08/01/2038
446186-NY-0	HUNTINGTON BEACH CSD GO S2018B			2	1.C FE	1,459,091	113.2890	1,603,039	1,415,000	1,444,344	0	(5,186)	0	0	4.000	3.550	FA	23,583	56,600	01/10/2019	08/01/2041
447819-FA-6	HURST EULESS BEDFORD ISD GO S2017B (PSF)			2	1.A FE	1,609,268	116.4370	1,688,337	1,450,000	1,546,121	0	(15,625)	0	0	4.000	2.720	FA	21,911	58,000	09/12/2017	08/15/2033
448348-LD-2	HUTCHINSON ISD #423 GO S2016A			2	1.C FE	2,352,979	108.3490	2,475,775	2,285,000	2,315,376	0	(6,876)	0	0	3.500	3.150	FA	33,323	79,975	01/11/2016	02/01/2037
454272-JQ-9	INDIAN HILL EXEMPT SD GO REF S2016			2	1.A FE	1,400,849	105.5390	1,414,223	1,340,000	1,362,696	0	(7,501)	0	0	2.500	1.900	JD	2,792	33,500	08/23/2016	12/01/2026
461225-EA-8	INVER GROVE HEIGHTS ISD#199 GO S2014A			2	1.C FE	5,107,205	106.3120	5,363,440	5,045,000	5,059,878	0	(6,793)	0	0	4.000	3.850	FA	84,083	201,800	01/15/2014	02/01/2033
462297-FX-5	IOWA CENTRAL COMMUNITY COLLEGE GO S2018			2	1.C FE	958,814	109.4070	1,055,778	965,000	960,002	0	351	0	0	3.375	3.430	JD	2,714	32,569	06/13/2018	06/01/2033
462297-GA-4	IOWA CENTRAL COMMUNITY COLLEGE GO S2018			2	1.C FE	1,052,380	109.3690	1,164,780	1,065,000	1,054,263	0	559	0	0	3.500	3.590	JD	3,106	37,275	06/13/2018	06/01/2036
462668-GU-2	IREDELL CO GENERAL OBLIGATION S2015C			2	1.A FE	1,859,302	106.6920	1,963,133	1,840,000	1,847,323	0	(2,134)	0	0	3.000	2.870	AO	13,800	55,200	12/01/2015	04/01/2031
462668-GV-0	IREDELL CO GENERAL OBLIGATION S2015C			2	1.A FE	1,896,525	107.4580	1,977,227	1,840,000	1,861,496	0	(6,239)	0	0	3.250	2.870	AO	14,950	59,800	12/01/2015	04/01/2032
462668-GW-8	IREDELL CO GENERAL OBLIGATION S2015C			2	1.A FE	1,881,437	107.3070	1,974,449	1,840,000	1,855,794	0	(4,579)	0	0	3.250	2.970	AO	14,950	59,800	12/01/2015	04/01/2033
463813-F7-5	IRVING ISD GO REF S2016A (PSF)			2	1.A FE	4,452,678	118.8150	4,259,518	3,585,000	4,017,085	0	(87,788)	0	0	5.000	2.240	FA	67,717	179,250	09/20/2016	02/15/2032
467486-XQ-4	JACKSON CO SD#4 BLUE SPRINGS GO S2021A			2	1.B FE	11,824,100	121.0640	12,106,400	10,000,000	11,795,694	0	(28,406)	0	0	4.000	1.860	MS	63,333	0	10/21/2021	03/01/2041
467520-XD-9	JACKSON CO SD#7 LEES SUMMIT GO REF S2017			2	1.B FE	3,840,000	109.2590	4,195,546	3,840,000	3,840,000	0	0	0	0	3.200	3.200	MS	40,960	122,880	12/12/2017	03/01/2034
467520-YJ-5	JACKSON CO SD#7 LEES SUMMIT GO REF S2021			2	1.B FE	6,359,359	115.0000	6,520,500	5,670,000	6,353,161	0	(6,197)	0	0	3.500	1.900	MS	15,986	0	11/04/2021	03/01/2041
467520-WQ-1	JACKSON CO SD#7 LEES SUMMIT GO S2016			2	1.B FE	1,608,240	107.1390	1,607,085	1,500,000	1,532,141	0	(14,177)	0	0	4.000	2.970	MS	20,000	60,000	03/15/2016	03/01/2035
478107-AS-4	JOHNS CREEK GENERAL OBLIGATION S2017			2	1.A FE	1,314,865	110.4450	1,457,874	1,320,000	1,315,988	0	259	0	0	3.250	3.280	AO	10,725	42,900	03/27/2017	04/01/2034
47844P-GP-4	JOHNSON CO GENERAL OBLIGATION S2015A			2	1.A FE	1,985,981	106.1500	2,064,618	1,945,000	1,958,750	0	(4,883)	0	0	3.500	3.220	MS	22,692	68,075	11/18/2015	09/01/2033
47844P-HV-0	JOHNSON CO GENERAL OBLIGATION S2016A			2	1.A FE	2,338,815	107.4700	2,493,304	2,320,000	2,329,533	0	(1,898)	0	0	2.875	2.780	MS	22,233	66,700	09/28/2016	09/01/2034
478700-S6-5	JOHNSON CO USD #229 GO S2014A			2	1.B FE	7,095,217	102.0330	7,065,785	6,925,000	6,941,173	0	(21,293)	0	0	3.000	2.680	AO	51,938	207,750	01/14/2014	10/01/2023
478700-2N-6	JOHNSON CO USD #229 GO S2017A			2	1.B FE	2,458,253	107.3980	2,641,991	2,460,000	2,458,560	0	78	0	0	3.125	3.130	AO	19,219	76,875	11/14/2017	10/01/2035
478718-U3-1	JOHNSON CO USD #233 GO S2017B			2	1.C FE	697,901	112.8260	722,086	640,000	669,069	0	(7,451)	0	0	4.000	2.690	MS	8,533	25,600	11/10/2017	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
478740-TL-7	JOHNSON CO USD #512 GO REF S2016B			2	1.A FE	7,940,000	107.2890	8,583,120	8,000,000	7,951,033	0	2,379	0	0	3.000	3.049	AO	60,000	240,000	09/20/2016	10/01/2037
479340-UE-9	JOHNSTON CO GENERAL OBLIGATION S2016			2	1.B FE	1,814,365	107.9520	1,889,160	1,750,000	1,779,038	0	(6,667)	0	0	3.000	2.569	FA	21,875	52,500	04/26/2016	02/01/2031
480772-QV-7	JORDAN SCHOOL DISTRICT GO S2017			2	1.A FE	2,284,038	108.0220	2,484,506	2,300,000	2,288,722	0	1,012	0	0	3.000	3.060	JD	3,067	69,000	02/09/2017	06/15/2031
480772-QY-1	JORDAN SCHOOL DISTRICT GO S2017			2	1.A FE	2,495,205	108.0430	2,728,086	2,525,000	2,501,971	0	1,467	0	0	3.250	3.340	JD	3,647	82,063	02/09/2017	06/15/2034
480772-RB-0	JORDAN SCHOOL DISTRICT GO S2017			2	1.A FE	2,791,796	109.0750	3,054,100	2,800,000	2,793,334	0	318	0	0	3.500	3.520	JD	4,356	98,000	02/09/2017	06/15/2037
483862-MV-7	KANE CO FOREST PRESERVE DIST GO REF S16C			2	1.B FE	7,856,285	106.5730	7,843,773	7,360,000	7,548,818	0	(61,307)	0	0	3.000	2.100	JD	9,813	220,800	09/29/2016	12/15/2026
486063-NU-0	KATY ISD GO REF S2012A (PSF)			2	1.A FE	4,886,000	100.5560	4,218,324	4,195,000	4,204,823	0	(81,009)	0	0	5.000	3.020	FA	79,239	209,750	05/30/2012	02/15/2032
486063-ST-8	KATY ISD GO REF S2015B (PSF)			2	1.A FE	5,050,268	114.0440	4,727,124	4,145,000	4,452,969	0	(93,710)	0	0	5.000	2.510	FA	78,294	207,250	02/10/2015	02/15/2028
486063-VM-9	KATY ISD GO REF S2016D (PSF)			2	1.A FE	3,806,465	120.5150	3,916,738	3,250,000	3,551,548	0	(53,662)	0	0	5.000	3.030	FA	61,389	162,500	11/29/2016	02/15/2030
494656-P7-0	KING & SNOHOMISH CO SD #417 GO S2015			2	1.B FE	1,375,063	114.6260	1,369,781	1,195,000	1,263,666	0	(18,733)	0	0	5.000	3.210	JD	4,979	59,750	06/23/2015	12/01/2032
494656-P9-6	KING & SNOHOMISH CO SD #417 GO S2015			2	1.B FE	1,410,950	114.3710	1,412,482	1,235,000	1,302,279	0	(18,319)	0	0	5.000	3.300	JD	5,146	61,750	06/23/2015	12/01/2034
494656-P9-6	KING & SNOHOMISH CO SD #417 GO S2015	SD		2	1.B FE	8,871,280	114.3710	8,880,908	7,765,000	8,188,010	0	(115,180)	0	0	5.000	3.300	JD	32,354	388,250	06/23/2015	12/01/2034
494656-V6-5	KING & SNOHOMISH CO SD #417 GO S2019	SD		2	1.B FE	11,292,400	119.3310	11,933,100	10,000,000	11,030,918	0	(125,208)	0	0	4.000	2.470	JD	33,333	400,000	10/30/2019	12/01/2038
495224-2L-0	KING CO SD #411 ISSAQUAH GO REF S2015			2	1.B FE	4,507,054	108.8520	4,713,292	4,330,000	4,395,505	0	(17,955)	0	0	3.500	3.030	JD	12,629	151,550	03/10/2015	12/01/2028
495224-2L-0	KING CO SD #411 ISSAQUAH GO REF S2015	SD		2	1.B FE	12,407,409	108.8520	12,975,158	11,920,000	12,100,328	0	(49,427)	0	0	3.500	3.030	JD	34,767	417,200	03/10/2015	12/01/2028
495224-4K-0	KING CO SD #411 ISSAQUAH GO S2018			2	1.B FE	5,310,945	123.6070	5,562,315	4,500,000	5,033,647	0	(81,823)	0	0	5.000	2.810	JD	18,750	225,000	06/14/2018	12/01/2031
495242-J2-6	KING CO SD #412 SHORELINE GO S2013			2	1.B FE	1,162,710	108.8880	1,088,880	1,000,000	1,035,066	0	(17,504)	0	0	5.000	3.100	JD	4,167	50,000	10/30/2013	12/01/2025
495260-H9-5	KING CO SD #414 LAKE WASHINGTON GO S2017			2	1.B FE	4,324,040	115.5290	4,621,160	4,000,000	4,196,485	0	(32,938)	0	0	4.000	3.010	JD	13,333	160,000	11/30/2017	12/01/2033
494890-B7-0	KING CO SD#210 FEDERAL WAY GO S2018			2	1.B FE	7,125,373	117.1850	7,962,721	6,795,000	7,019,056	0	(33,694)	0	0	4.000	3.380	JD	22,650	271,800	09/18/2018	12/01/2034
495080-UQ-4	KING CO SD#403 RENTON GO REF S17			2	1.B FE	1,226,490	123.2830	1,232,830	1,000,000	1,140,226	0	(21,779)	0	0	5.000	2.440	JD	4,167	50,000	10/25/2017	12/01/2031
495080-TJ-2	KING CO SD#403 RENTON GO S2015			2	1.B FE	4,850,192	111.8090	5,187,938	4,640,000	4,730,933	0	(21,350)	0	0	4.000	3.460	JD	15,467	185,600	11/06/2015	12/01/2034
495098-WE-1	KING CO SD#405 BELLEVUE GO S2013			2	1.B FE	5,750,800	106.9660	5,883,130	5,500,000	5,555,329	0	(27,434)	0	0	4.250	3.700	JD	19,479	233,750	11/05/2013	12/01/2029
495098-WF-8	KING CO SD#405 BELLEVUE GO S2013			2	1.B FE	5,902,008	106.9270	6,094,839	5,700,000	5,744,728	0	(22,158)	0	0	4.250	3.820	JD	20,188	242,250	11/05/2013	12/01/2030
495098-WG-6	KING CO SD#405 BELLEVUE GO S2013			2	1.B FE	6,167,400	106.8870	6,413,220	6,000,000	6,037,150	0	(18,399)	0	0	4.250	3.910	JD	21,250	255,000	11/05/2013	12/01/2031
495098-WH-4	KING CO SD#405 BELLEVUE GO S2013			2	1.B FE	6,326,604	106.8280	6,623,336	6,200,000	6,228,146	0	(13,947)	0	0	4.250	4.000	JD	21,958	263,500	11/05/2013	12/01/2032
495098-XC-4	KING CO SD#405 BELLEVUE GO S2014			2	1.B FE	6,798,649	107.8940	7,131,793	6,610,000	6,671,749	0	(19,854)	0	0	3.750	3.410	JD	20,656	247,875	11/18/2014	12/01/2033
495224-X6-9	KING CO SD#411 ISSAQUAH GO S2013A			2	1.B FE	3,323,820	104.8150	3,144,450	3,000,000	3,051,282	0	(35,057)	0	0	4.000	2.760	JD	10,000	120,000	04/24/2013	12/01/2028
495224-X7-7	KING CO SD#411 ISSAQUAH GO S2013A			2	1.B FE	4,402,280	104.8000	4,192,000	4,000,000	4,063,906	0	(43,651)	0	0	4.000	2.840	JD	13,333	160,000	04/24/2013	12/01/2029
495260-K8-3	KING CO SD#414 LAKE WASHINGTON GO S2018			2	1.B FE	2,260,883	123.4740	2,444,785	1,980,000	2,179,178	0	(27,503)	0	0	5.000	3.250	JD	8,250	99,000	11/16/2018	12/01/2035
498062-PR-3	KITSAP CO SD#303 BAINBRIDGE GO S2017A			2	1.A FE	908,065	115.5290	970,444	840,000	881,262	0	(6,917)	0	0	4.000	3.010	JD	2,800	33,600	11/29/2017	12/01/2033
498531-FT-4	KLEIN ISD GEN OBLIG REF S2015A (PSF)			2	1.A FE	6,641,353	110.5410	7,168,584	6,485,000	6,547,396	0	(16,038)	0	0	4.000	3.710	FA	108,083	259,400	06/25/2015	08/01/2036
498531-EP-3	KLEIN ISD GEN OBLIG S2015 (PSF)			2	1.A FE	1,045,939	106.8170	1,089,533	1,020,000	1,028,897	0	(2,709)	0	0	3.500	3.200	FA	14,875	35,700	01/13/2015	02/01/2034
498531-EP-3	KLEIN ISD GEN OBLIG S2015 (PSF)	SD		2	1.A FE	1,871,410	106.8170	1,949,410	1,825,000	1,840,919	0	(4,848)	0	0	3.500	3.200	FA	26,615	63,875	01/13/2015	02/01/2034
498531-HP-0	KLEIN ISD GENERAL OBLIG REF S2016A (PSF)			2	1.A FE	1,098,300	110.5410	1,105,410	1,000,000	1,041,318	0	(10,825)	0	0	4.000	2.780	FA	16,667	40,000	04/14/2016	08/01/2036
498531-KE-1	KLEIN ISD GENERAL OBLIGATION S17 (PSF)			2	1.A FE	2,327,920	118.1880	2,363,760	2,000,000	2,170,049	0	(34,127)	0	0	5.000	3.000	FA	41,667	100,000	01/11/2017	08/01/2036
499513-DD-8	KNOX CO GENERAL OBLIGATION S2019B			2	1.B FE	2,407,343	106.6980	2,582,092	2,420,000	2,408,457	0	501	0	0	2.875	2.910	JD	5,798	69,575	09/17/2019	06/01/2039
502769-CC-4	LA CROSSE GENERAL OBLIGATION S2017D			2	1.C FE	828,687	107.8120	900,230	835,000	830,476	0	448	0	0	2.750	2.820	AO	5,741	22,963	10/13/2017	10/01/2030
502769-HF-2	LA CROSSE GENERAL OBLIGATION S2021A			2	1.C FE	895,208	99.7890	903,090	905,000	895,333	0	125	0	0	1.625	1.740	MS	2,083	0	10/15/2021	03/01/2032
502769-HG-0	LA CROSSE GENERAL OBLIGATION S2021A			2	1.C FE	917,461	100.2770	927,562	925,000	917,549	0	87	0	0	1.750	1.830	MS	2,293	0	10/15/2021	03/01/2033
508354-UW-5	LAKE CO FOREST PRES DIST GO S2015			2	1.A FE	2,136,437	104.5240	2,179,325	2,085,000	2,098,712	0	(6,706)	0	0	3.500	3.150	JD	3,243	72,975	11/09/2015	12/15/2029
511074-QA-7	LAKE TRAVIS ISD GO REF S2013 (PSF)			2	1.A FE	5,709,208	104.2470	5,410,419	5,190,000	5,255,901	0	(57,109)	0	0	4.000	2.840	FA	78,427	207,600	02/05/2013	02/15/2032
511074-QB-5	LAKE TRAVIS ISD GO REF S2013 (PSF)			2	1.A FE	6,063,537	104.2470	5,770,071	5,535,000	5,602,217	0	(58,227)	0	0	4.000	2.890	FA	83,640	221,400	02/05/2013	02/15/2033
511074-SF-4	LAKE TRAVIS ISD GO REF S2017 (PSF)			2	1.A FE	1,097,090	114.5290	1,145,290	1,000,000	1,057,357	0	(10,283)	0	0	4.000	2.790	FA	15,111	40,000	12/06/2017	02/15/2033
511074-SK-3	LAKE TRAVIS ISD GO REF S2017 (PSF)			2	1.A FE	2,057,301	113.7650	2,161,535	1,900,000	1,993,226	0	(16,629)	0	0	4.000	2.960	FA	28,711	76,000	12/06/2017	02/15/2037
511074-TP-1	LAKE TRAVIS ISD GO S2018A (PSF)			2	1.A FE	1,961,477	119.7700	2,036,090	1,700,000	1,859,421	0	(28,387)	0	0	5.000	3.010	FA	32,111	85,000	03/06/2018	02/15/2035
512445-3G-0	LAKEVILLE GENERAL OBLIGATION REF S2021A			2	1.A FE	145,517	103.9920	145,589	140,000	145,517	0	0	0	0	2.000	1.480	FA	0	0	12/06/2021	02/01/2031
512445-3H-8	LAKEVILLE GENERAL OBLIGATION REF S2021A			2	1.A FE	139,176	103.1290	139,224	135,000	139,176	0	0	0	0	2.000	1.590	FA	0	0	12/06/2021	02/01/2032
512445-3J-4	LAKEVILLE GENERAL OBLIGATION REF S2021A			2	1.A FE	128,005	102.3930	127,991	125,000	128,005	0	0	0	0	2.000	1.680	FA	0	0	12/06/2021	02/01/2033
512445-3K-1	LAKEVILLE GENERAL OBLIGATION REF S2021A			2	1.A FE	50,899	101.8450	50,923	50,000	50,899	0	0	0	0	2.000	1.760	FA	0	0	12/06/2021	02/01/2034
514224-PU-2	LANCASTER CENTRAL SCH DIST GO S2020A			2	1.C FE	2,873,518	98.9020	2,853,323	2,885,000	2,875,025	0	963	0	0	1.750	1.790	JD	4,207	74,329	05/21/2020	06/01/2031
514224-PV-0	LANCASTER CENTRAL SCH DIST GO S2020A			2	1.C FE	2,920,912	99.3500	2,915,923	2,935,000	2,922,566	0	1,067	0	0	1.875	1.920	JD	4,586	81,018	05/21/2020	06/01/2032
514224-PX-6	LANCASTER CENTRAL SCH DIST GO S2020A			2	1.C FE	3,013,217	101.5490	3,097,245	3,050,000	3,016,794	0	2,317	0	0	2.000	2.100	JD	5,083	89,806	05/21/2020	06/01/2034
514014-PM-5	LANCASTER CO SD #1 GO REF S2015			2	1.C FE	7,324,442	108.8160	7,802,107	7,170,000	7,231,474	0	(16,072)	0	0	3.750	3.490	JJ	123,981	268,875	08/12/2015	01/15/2034

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
515300-TJ-0	LANE CO SD #4J EUGENE GO REF TXBL S2020				1.B FE	6,985,000	97.1950	6,789,071	6,985,000	6,985,000	0	0	0	0	1.150	1.150	JD	3,570	80,328	09/01/2020	06/15/2028
515390-LW-0	LANE CO SD #52 BETHEL GO S2013B			2	1.B FE	2,088,288	111.3740	2,138,381	1,920,000	1,965,799	0	(17,435)	0	0	5.000	3.970	JD	4,267	96,000	12/10/2013	06/15/2030
515390-LX-8	LANE CO SD #52 BETHEL GO S2013B			2	1.B FE	2,245,630	111.3740	2,316,579	2,080,000	2,125,218	0	(17,189)	0	0	5.000	4.060	JD	4,622	104,000	12/10/2013	06/15/2031
515390-LY-6	LANE CO SD #52 BETHEL GO S2013B			2	1.B FE	1,624,896	111.3740	1,681,747	1,510,000	1,541,410	0	(11,933)	0	0	5.000	4.100	JD	3,356	75,500	12/10/2013	06/15/2032
515390-LZ-3	LANE CO SD #52 BETHEL GO S2013B			2	1.B FE	1,750,758	111.3740	1,820,965	1,635,000	1,666,713	0	(12,037)	0	0	5.000	4.160	JD	3,633	81,750	12/10/2013	06/15/2033
515390-MS-8	LANE CO SD #52 BETHEL GO S2013B			2	1.A	1,140,139	111.1140	1,188,920	1,070,000	1,089,253	0	(7,301)	0	0	5.000	4.220	JD	2,378	53,500	12/10/2013	06/15/2034
515390-MT-6	LANE CO SD #52 BETHEL GO S2013B			2	1.B FE	761,868	111.3740	796,324	715,000	727,865	0	(4,879)	0	0	5.000	4.220	JD	1,589	35,750	12/10/2013	06/15/2034
515390-NP-3	LANE CO SD #52 BETHEL GO S2021A	.@		2	1.B FE	620,920	61.8430	618,430	1,000,000	633,520	0	12,600	0	0	0.000	2.360	JD	0	0	02/10/2021	06/15/2041
515390-NQ-1	LANE CO SD #52 BETHEL GO S2021A	.@		2	1.B FE	601,440	59.6980	596,980	1,000,000	613,846	0	12,406	0	0	0.000	2.400	JD	0	0	02/10/2021	06/15/2042
515390-PL-0	LANE CO SD #52 BETHEL GO S2021B			2	1.B FE	1,084,898	123.8710	1,052,904	850,000	1,066,454	0	(18,444)	0	0	4.000	1.150	JD	1,511	27,578	02/10/2021	06/15/2036
515390-PM-8	LANE CO SD #52 BETHEL GO S2021B			2	1.B FE	1,271,890	123.5760	1,235,760	1,000,000	1,250,589	0	(21,301)	0	0	4.000	1.190	JD	1,778	32,444	02/10/2021	06/15/2037
515390-PN-6	LANE CO SD #52 BETHEL GO S2021B			2	1.B FE	1,267,460	123.3420	1,233,420	1,000,000	1,246,542	0	(20,918)	0	0	4.000	1.230	JD	1,778	32,444	02/10/2021	06/15/2038
515390-PP-1	LANE CO SD #52 BETHEL GO S2021B			2	1.B FE	2,291,740	111.9050	2,238,100	2,000,000	2,269,202	0	(22,538)	0	0	3.000	1.470	JD	2,667	48,667	02/10/2021	06/15/2039
515390-PQ-9	LANE CO SD #52 BETHEL GO S2021B			2	1.B FE	1,712,640	111.7010	1,675,515	1,500,000	1,696,243	0	(16,397)	0	0	3.000	1.510	JD	2,000	36,500	02/10/2021	06/15/2040
517138-YA-5	LARIMER CO SD #R-1 POUDRE GO S2018			2	1.B FE	4,681,633	118.2010	5,307,225	4,490,000	4,627,475	0	(17,184)	0	0	4.000	3.500	JD	7,982	179,600	09/13/2018	12/15/2036
517210-XE-5	LARIMER CO SD#R-2J THOMPSON GO S2019			2	1.C FE	1,907,888	126.3170	2,021,072	1,600,000	1,825,390	0	(29,017)	0	0	5.000	2.760	JD	3,556	80,000	01/17/2019	12/15/2033
517210-XJ-4	LARIMER CO SD#R-2J THOMPSON GO S2019			2	1.C FE	4,679,200	125.5940	5,023,760	4,000,000	4,498,808	0	(63,599)	0	0	5.000	3.000	JD	8,889	200,000	01/17/2019	12/15/2037
517624-ND-0	LAS LOMITAS ELEM SCH DIST GO S2017B			2	1.A FE	807,473	114.9790	862,343	750,000	784,665	0	(5,700)	0	0	4.000	3.080	JJ	15,000	30,000	10/04/2017	07/01/2037
517624-PB-2	LAS LOMITAS ELEM SCH DIST GO S2018A			2	1.A FE	2,493,431	117.1170	2,787,385	2,380,000	2,459,845	0	(10,796)	0	0	4.000	3.420	JJ	47,600	95,200	09/13/2018	07/01/2040
520121-PX-6	LAWRENCE GENERAL OBLIGATION REF S2017D			2	1.B FE	569,710	108.1950	622,121	575,000	570,633	0	229	0	0	3.125	3.190	MS	5,990	17,969	09/13/2017	09/01/2036
520121-LE-2	LAWRENCE GENERAL OBLIGATION S2014A			2	1.B FE	1,519,080	105.9520	1,589,280	1,500,000	1,505,675	0	(2,026)	0	0	3.250	3.100	MS	16,250	48,750	09/09/2014	09/01/2030
526030-X2-2	LENEXA GENERAL OBLIGATION S2015B			2	1.A FE	3,771,928	107.4150	3,974,355	3,700,000	3,729,393	0	(7,537)	0	0	3.000	2.770	MS	37,000	111,000	11/17/2015	09/01/2028
526030-X7-1	LENEXA GENERAL OBLIGATION S2015B			2	1.A FE	1,117,601	107.7440	1,179,797	1,095,000	1,104,356	0	(2,374)	0	0	3.500	3.250	MS	12,775	38,325	11/17/2015	09/01/2033
526030-2W-0	LENEXA GENERAL OBLIGATION S2018C			2	1.A FE	950,708	109.7970	1,059,541	965,000	953,121	0	803	0	0	3.500	3.630	MS	11,258	33,775	10/25/2018	09/01/2033
528815-KZ-5	LEWISVILLE GO LTD TAXABLE REF S2021B			2	1.A FE	400,000	100.9320	403,728	400,000	400,000	0	0	0	0	2.300	2.300	FA	434	0	11/17/2021	02/15/2033
528815-LQ-4	LEWISVILLE GO TAXABLE REF S2021D			2	1.A FE	325,000	100.9320	328,029	325,000	325,000	0	0	0	0	2.300	2.300	FA	353	0	11/17/2021	02/15/2033
52882P-CZ-9	LEWISVILLE ISD GO REF S2018 (PSF)			2	1.A FE	7,922,538	115.0070	8,642,776	7,515,000	7,782,708	0	(42,703)	0	0	4.000	3.300	FA	113,560	300,600	07/11/2018	08/15/2037
52882P-ER-5	LEWISVILLE ISD GO REF S2020 (PSF)			2	1.A FE	11,841,840	101.3390	12,160,680	12,000,000	11,851,660	0	6,811	0	0	2.125	2.210	FA	96,333	276,250	06/24/2020	08/15/2039
528878-VY-4	LEXINGTON & RICHLAND CO SD #5 GO REF S15			2	1.C FE	1,580,241	106.9050	1,657,028	1,550,000	1,561,171	0	(3,341)	0	0	3.000	2.760	MS	15,500	46,500	11/02/2015	03/01/2028
528878-VY-4	LEXINGTON & RICHLAND CO SD #5 GO REF S15	.SD		2	1.C FE	7,360,862	106.9050	7,718,541	7,220,000	7,272,034	0	(15,564)	0	0	3.000	2.760	MS	72,200	216,600	11/02/2015	03/01/2028
528878-VJ-7	LEXINGTON & RICHLAND CO SD #5 GO S2012B			2	1.C FE	10,557,600	100.6060	10,060,600	10,000,000	10,018,597	0	(113,169)	0	0	4.000	2.841	MS	133,333	400,000	12/14/2016	03/01/2031
52908E-H2-2	LEXINGTON-FAYETTE URBAN CO GO S2016C			2	1.C FE	1,199,399	107.0250	1,262,895	1,180,000	1,189,193	0	(2,058)	0	0	3.000	2.800	MS	11,800	35,400	09/08/2016	09/01/2034
535205-LN-6	LINDBERGH SCHOOL DIST GO S2019A			2	1.D FE	6,252,758	106.6200	6,685,074	6,270,000	6,254,675	0	778	0	0	3.000	3.020	MS	62,700	188,100	06/14/2019	03/01/2037
535205-LQ-9	LINDBERGH SCHOOL DIST GO S2019A			2	1.D FE	7,383,572	106.7790	7,901,646	7,400,000	7,385,156	0	635	0	0	3.125	3.140	MS	77,083	231,250	06/14/2019	03/01/2039
535205-MB-1	LINDBERGH SCHOOL DIST GO S2020			2	1.D FE	5,320,650	102.4060	5,499,202	5,370,000	5,324,476	0	2,135	0	0	2.250	2.310	MS	40,275	120,825	02/20/2020	03/01/2039
542411-PD-9	LONG BEACH CCD GO TAXABLE REF S2021				1.C FE	3,000,000	100.3180	3,009,540	3,000,000	3,000,000	0	0	0	0	1.878	1.878	MN	9,390	33,804	03/05/2021	05/01/2029
542411-PE-7	LONG BEACH CCD GO TAXABLE REF S2021				1.C FE	5,125,000	100.1250	5,131,406	5,125,000	5,125,000	0	0	0	0	1.998	1.998	MN	17,066	61,439	03/05/2021	05/01/2030
54438C-XP-2	LOS ANGELES CCD GO S2017J			2	1.B FE	9,625,500	107.9440	10,794,400	10,000,000	9,681,284	0	14,298	0	0	3.000	3.250	FA	125,000	300,000	11/09/2017	08/01/2038
54438C-YB-2	LOS ANGELES CCD GO S2019K			2	1.B FE	25,769,750	107.3660	26,841,500	25,000,000	25,548,720	0	(111,738)	0	0	3.000	2.490	FA	312,500	750,000	12/13/2019	08/01/2039
545522-RB-2	LOS GATOS USD GO REF S2015			2	1.A FE	2,644,423	105.3260	2,717,411	2,580,000	2,600,996	0	(7,730)	0	0	3.250	2.920	FA	34,938	83,850	12/02/2015	08/01/2031
545540-EQ-5	LOS GATOS-SARATOGA JOINT SD GO S2016B			2	1.B FE	1,714,440	113.9000	1,708,500	1,500,000	1,606,249	0	(21,707)	0	0	4.000	2.360	FA	25,000	60,000	09/19/2016	08/01/2033
54589T-CK-6	LOUDOUN CO GENERAL OBLIGATION S2014B			2	1.A FE	1,766,018	110.0390	1,804,640	1,640,000	1,680,824	0	(13,186)	0	0	4.000	3.100	JD	5,467	65,600	11/13/2014	12/01/2032
54589T-CL-4	LOUDOUN CO GENERAL OBLIGATION S2014B			2	1.A FE	1,764,082	109.9720	1,809,039	1,645,000	1,683,639	0	(12,469)	0	0	4.000	3.150	JD	5,483	65,800	11/13/2014	12/01/2033
54589T-CM-2	LOUDOUN CO GENERAL OBLIGATION S2014B			2	1.A FE	1,751,454	109.8260	1,801,146	1,640,000	1,676,223	0	(11,679)	0	0	4.000	3.200	JD	5,467	65,600	11/13/2014	12/01/2034
546585-LC-2	LOUISVILLE & JEFFERSON MET GOV GO S2015A			2	1.B FE	1,619,424	108.6840	1,820,457	1,675,000	1,634,450	0	2,698	0	0	3.250	3.500	JD	4,536	54,438	11/10/2015	12/01/2033
546585-QQ-6	LOUISVILLE & JEFFERSON MET GOV GO S2016A			2	1.B FE	1,047,348	106.6980	1,082,985	1,015,000	1,030,877	0	(3,329)	0	0	3.250	2.870	JD	2,749	32,988	09/13/2016	12/01/2034
549220-2H-3	LUBBOCK ISD GEN OBLIG REF S2017 (PSF)			2	1.A FE	1,483,429	116.3060	1,546,870	1,330,000	1,423,902	0	(15,304)	0	0	4.000	2.640	FA	20,098	53,200	11/17/2017	02/15/2031
549220-2U-4	LUBBOCK ISD GEN OBLIG S2019 (PSF)			2	1.A FE	1,595,208	116.0390	1,676,764	1,445,000	1,554,542	0	(16,279)	0	0	4.000	2.650	FA	21,836	57,800	05/29/2019	02/15/2037
55844P-TN-8	MADISON AREA TECH COLLEGE DIST GO REFS17			2	1.A FE	6,076,045	107.8320	6,572,360	6,095,000	6,081,594	0	1,430	0	0	2.750	2.780	MS	55,871	167,613	12/06/2017	03/01/2030
55844R-PN-8	MADISON GENERAL OBLIGATION S2017C			2	1.A FE	681,299	108.8410	751,003	690,000	683,359	0	516	0	0	2.875	2.980	AO	4,959	19,838	09/20/2017	10/01/2032
562158-DJ-1	MANCHESTER ESSEX REG SD GO REF S2016			2	1.C FE	975,926	107.5470	1,021,697	950,000	961,557	0	(2,676)	0	0	3.000	2.680	JJ	13,142	28,500	03/29/2016	01/15/2030
562785-MW-2	MANHATTAN BEACH USD GO S2018A MEASURE EE			2	1.C FE	593,885	118.2130	650,172	550,000	579,928	0	(3,987)	0	0	4.000	3.090	MS	7,333	22,000	04/05/2018	09/01/2034
563690-PG-5	MANKATO ISD #77 GO S2014A			2	1.C FE	5,036,700	107.4720	5,373,600	5,000,000	5,008,785	0	(4,033)	0	0	4.000	3.910	FA	83,333	200,000	01/21/2014	02/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
563690-PH-3	MANKATO ISD #77 GO S2014A			2	1.C FE	5,016,200	107.4720	5,373,600	5,000,000	5,003,825	0	(1,790)	0	0	4.000	3.960	FA	83,333	200,000	01/21/2014	02/01/2034
566795-LR-9	MARICOPA CO CCD GO S2013	SD		2	1.A FE	10,186,900	104.0710	10,407,100	10,000,000	10,031,946	0	(20,448)	0	0	3.500	3.280	JJ	175,000	350,000	05/29/2013	07/01/2027
567137-K5-2	MARICOPA CO ELEM SD #28 KYRENE GO S2016D			2	1.C FE	1,277,952	113.0000	1,333,400	1,180,000	1,229,327	0	(10,093)	0	0	4.000	3.000	JJ	23,600	47,200	10/27/2016	07/01/2035
567505-MA-7	MARICOPA CO UHSD #210 PHOENIX GO S2014C			2	1.B FE	7,735,746	107.2110	7,971,138	7,435,000	7,518,527	0	(31,692)	0	0	3.500	3.030	JJ	130,113	260,225	06/05/2014	07/01/2026
567505-NV-0	MARICOPA CO UHSD #210 PHOENIX GO S2017E			2	1.B FE	759,935	121.2890	788,379	650,000	712,699	0	(10,310)	0	0	5.000	3.080	JJ	16,250	32,500	02/07/2017	07/01/2034
567527-SN-7	MARICOPA CO UHSD #214 TOLLESON GO S18A			2	1.C FE	1,219,736	115.2370	1,325,226	1,150,000	1,193,708	0	(7,150)	0	0	4.000	3.240	JJ	23,000	46,000	02/28/2018	07/01/2033
567288-UL-7	MARICOPA CO USD #48 SCOTTSDALE GO REFS17			2	1.C FE	1,582,154	115.9100	1,622,740	1,400,000	1,510,276	0	(18,505)	0	0	4.000	2.460	JJ	28,000	56,000	12/08/2017	07/01/2030
567288-VU-6	MARICOPA CO USD #48 SCOTTSDALE GO S2021D			2	1.C FE	6,184,119	112.7180	6,030,413	5,350,000	6,112,039	0	(72,079)	0	0	3.000	1.230	JJ	80,250	56,621	02/12/2021	07/01/2036
567288-VV-4	MARICOPA CO USD #48 SCOTTSDALE GO S2021D			2	1.C FE	1,267,299	112.4660	1,237,126	1,100,000	1,252,871	0	(14,428)	0	0	3.000	1.270	JJ	16,500	11,642	02/12/2021	07/01/2037
567389-XP-1	MARICOPA CO USD #80 CHANDLER GO S18C			2	1.C FE	1,330,056	117.1950	1,523,535	1,300,000	1,321,598	0	(2,888)	0	0	4.000	3.710	JJ	26,000	52,000	11/15/2018	07/01/2037
56781R-GF-8	MARIN CCD GO S2016A			2	1.A FE	2,101,127	115.7620	2,373,121	2,050,000	2,076,521	0	(5,229)	0	0	4.000	3.690	FA	34,167	82,000	11/17/2016	08/01/2037
56781R-GG-6	MARIN CCD GO S2016A			2	1.A FE	1,533,735	115.7620	1,736,430	1,500,000	1,517,511	0	(3,451)	0	0	4.000	3.720	FA	25,000	60,000	11/17/2016	08/01/2038
56781R-KY-2	MARIN CCD GO TAXABLE REF S2021B				1.A FE	1,545,000	98.4490	1,521,037	1,545,000	1,545,000	0	0	0	0	1.610	1.610	FA	7,393	0	08/25/2021	08/01/2030
56781R-KZ-9	MARIN CCD GO TAXABLE REF S2021B				1.A FE	3,000,000	98.5120	2,955,360	3,000,000	3,000,000	0	0	0	0	1.710	1.710	FA	15,248	0	08/25/2021	08/01/2031
56781R-LA-3	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	2,500,000	99.2300	2,480,750	2,500,000	2,500,000	0	0	0	0	1.890	1.890	FA	14,044	0	08/25/2021	08/01/2032
56781R-LB-1	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	5,500,000	99.4690	5,470,795	5,500,000	5,500,000	0	0	0	0	2.010	2.010	FA	32,858	0	08/25/2021	08/01/2033
56781R-LC-9	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	3,000,000	99.7710	2,993,130	3,000,000	3,000,000	0	0	0	0	2.140	2.140	FA	19,082	0	08/25/2021	08/01/2034
56781R-LD-7	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	700,000	100.7190	705,033	700,000	700,000	0	0	0	0	2.290	2.290	FA	4,764	0	08/25/2021	08/01/2035
56781R-LE-5	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	2,000,000	100.7210	2,014,420	2,000,000	2,000,000	0	0	0	0	2.390	2.390	FA	14,207	0	08/25/2021	08/01/2036
56781R-LF-2	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	5,000,000	101.1360	5,056,800	5,000,000	5,000,000	0	0	0	0	2.490	2.490	FA	37,004	0	08/25/2021	08/01/2037
56781R-LG-0	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	4,880,000	100.8710	4,922,505	4,880,000	4,880,000	0	0	0	0	2.540	2.540	FA	36,841	0	08/25/2021	08/01/2038
574157-2X-0	MARYLAND NATIONAL CAP PARK GO (PGC) S15A			2	1.A FE	1,330,949	107.4420	1,391,374	1,295,000	1,308,025	0	(4,026)	0	0	3.500	3.150	JJ	20,900	45,325	10/15/2015	01/15/2035
574157-3R-2	MARYLAND NATIONAL CAP PARK GO (PGC) S17A			2	1.A FE	1,626,735	108.2900	1,786,785	1,650,000	1,631,876	0	1,223	0	0	3.000	3.110	JJ	22,825	49,500	07/13/2017	01/15/2034
576544-2B-5	MATANUSKA-SUSITNA BORO TXBL GO REF S19A				1.C FE	1,000,000	105.9570	1,059,570	1,000,000	1,000,000	0	0	0	0	2.643	2.643	MS	8,810	26,430	12/11/2019	03/01/2029
576544-2D-1	MATANUSKA-SUSITNA BORO TXBL GO REF S19A			2	1.C FE	1,480,000	106.1930	1,571,656	1,480,000	1,480,000	0	0	0	0	2.793	2.793	MS	13,779	41,336	12/11/2019	03/01/2031
576544-2E-9	MATANUSKA-SUSITNA BORO TXBL GO REF S19A			2	1.C FE	1,940,000	106.6060	2,068,156	1,940,000	1,940,000	0	0	0	0	2.903	2.903	MS	18,773	56,318	12/11/2019	03/01/2032
577285-8C-6	MAUI CO GENERAL OBLIGATION S2021			2	1.B FE	1,001,720	99.4960	994,960	1,000,000	1,001,658	0	(62)	0	0	2.000	1.980	MS	7,333	0	08/05/2021	03/01/2039
577285-8D-4	MAUI CO GENERAL OBLIGATION S2021			2	1.B FE	995,380	99.1420	991,420	1,000,000	995,450	0	70	0	0	2.000	2.030	MS	7,333	0	08/05/2021	03/01/2040
577285-8E-2	MAUI CO GENERAL OBLIGATION S2021			2	1.B FE	990,380	98.6380	986,380	1,000,000	990,527	0	147	0	0	2.000	2.060	MS	7,333	0	08/05/2021	03/01/2041
581646-6Q-4	MCKINNEY GENERAL OBLIGATION LTD REF S15			2	1.A FE	3,050,116	115.6450	3,076,157	2,660,000	2,814,963	0	(39,687)	0	0	5.000	3.280	FA	50,244	133,000	06/24/2015	08/15/2033
58178C-AQ-0	MCKINNEY GENERAL OBLIGATION LTD REF S19			2	1.A FE	689,234	110.0110	715,072	650,000	679,828	0	(4,134)	0	0	3.000	2.250	FA	7,367	19,500	08/14/2019	08/15/2034
581664-DX-4	MCKINNEY ISD GEN OBLIG REF S2015 (PSF)			2	1.A FE	3,005,544	109.2100	3,101,564	2,840,000	2,897,855	0	(17,422)	0	0	3.750	3.060	FA	40,233	106,500	03/04/2015	02/15/2029
584002-UV-9	MECKLENBURG CO GENERAL OBLIG S2016B			2	1.A FE	7,486,350	103.3330	8,891,805	8,605,000	7,809,040	0	67,128	0	0	2.125	3.222	JD	15,238	182,856	11/10/2016	12/01/2031
584002-UY-3	MECKLENBURG CO GENERAL OBLIG S2016B			2	1.A FE	20,707,400	108.9660	21,793,200	20,000,000	20,366,730	0	(69,108)	0	0	3.000	2.600	JD	50,000	600,000	09/29/2016	12/01/2034
584002-XG-9	MECKLENBURG CO GENERAL OBLIGATION S2019	SD		2	1.A FE	9,860,400	104.4380	10,443,800	10,000,000	9,875,145	0	6,629	0	0	2.500	2.600	MS	83,333	250,000	09/10/2019	03/01/2037
587839-F3-0	MERCER CO GENERAL OBLIGATION S2016			2	1.B FE	5,055,260	105.0740	5,337,759	5,080,000	5,066,746	0	2,234	0	0	2.000	2.050	JJ	46,849	101,600	08/24/2016	07/15/2027
590760-NE-0	MESQUITE ISD GO S2016C (PSF)			2	1.A FE	79,103	112.8450	81,248	72,000	75,624	0	(724)	0	0	4.000	2.830	FA	1,088	2,880	11/03/2016	08/15/2035
590760-NE-0	MESQUITE ISD GO S2016C (PSF)	SD		2	1.A FE	2,118,197	112.8450	2,175,652	1,928,000	2,025,043	0	(19,397)	0	0	4.000	2.830	FA	29,134	77,120	11/03/2016	08/15/2035
590760-QF-4	MESQUITE ISD GO S2018 (PSF)			2	1.A FE	2,901,000	122.0530	3,051,325	2,500,000	2,762,280	0	(42,293)	0	0	5.000	2.960	FA	47,222	125,000	07/11/2018	08/15/2036
591852-XP-8	MET COUNCIL MPS-ST PAUL MET AREA GO S14D			2	1.A FE	4,345,381	102.4530	4,410,602	4,305,000	4,308,465	0	(5,301)	0	0	4.000	3.870	MS	57,400	172,200	01/14/2014	09/01/2034
591852-ZD-3	MET COUNCIL MPS-ST PAUL MET AREA GO S15C			2	1.A FE	5,729,075	108.5360	5,969,480	5,500,000	5,583,593	0	(24,733)	0	0	3.750	3.240	MS	68,750	206,250	07/08/2015	03/01/2032
591852-K5-6	MET COUNCIL MPS-ST PAUL MET AREA GO S18C			2	1.A FE	7,226,125	110.9100	8,046,521	7,255,000	7,230,653	0	1,291	0	0	3.500	3.530	MS	84,642	253,925	04/26/2018	03/01/2036
591852-Q4-3	MET COUNCIL MPS-ST PAUL MET AREA GO S19B			2	1.A FE	2,233,688	106.8060	2,403,135	2,250,000	2,235,684	0	802	0	0	2.875	2.930	MS	21,563	64,688	05/22/2019	03/01/2036
591852-Q5-0	MET COUNCIL MPS-ST PAUL MET AREA GO S19B			2	1.A FE	2,250,000	109.1890	2,456,753	2,250,000	2,250,000	0	0	0	0	3.000	3.000	MS	22,500	67,500	05/22/2019	03/01/2037
592240-UV-5	METRO PARK DISTRICT OF TACOMA GO REF S16			2	1.C FE	1,673,329	119.6070	1,656,557	1,385,000	1,536,107	0	(28,443)	0	0	5.000	2.620	JD	5,771	69,250	11/03/2016	12/01/2034
592240-UW-3	METRO PARK DISTRICT OF TACOMA GO REF S16			2	1.C FE	600,680	119.3410	596,705	500,000	552,849	0	(9,927)	0	0	5.000	2.690	JD	2,083	25,000	11/03/2016	12/01/2035
592240-UX-1	METRO PARK DISTRICT OF TACOMA GO REF S16			2	1.C FE	1,830,580	119.0770	1,815,924	1,525,000	1,685,450	0	(30,130)	0	0	5.000	2.700	JD	6,354	76,250	11/03/2016	12/01/2036
598022-KE-0	MIDPENINSULA REGL OPEN SPACE DIST GO S18			2	1.A FE	119,298	111.4790	133,775	120,000	119,454	0	42	0	0	3.000	3.050	MS	1,200	3,600	02/02/2018	09/01/2032
601670-NR-9	MILPITAS USD GO S2021B			2	1.C FE	3,871,080	97.4600	3,898,400	4,000,000	3,872,520	0	1,440	0	0	2.000	2.210	FA	20,444	0	09/15/2021	08/01/2040
601670-NQ-1	MILPITAS USD GO S2021B			2	1.C FE	6,527,290	98.7560	6,611,714	6,695,000	6,529,315	0	2,025	0	0	2.000	2.170	FA	34,219	0	09/15/2021	08/01/2039
601670-MK-5	MILPITAS USD GO TXBL REF S2020				1.B FE	500,000	97.9320	489,660	500,000	500,000	0	0	0	0	1.341	1.341	FA	2,794	6,705	07/09/2020	08/01/2027
601670-ML-3	MILPITAS USD GO TXBL REF S2020				1.B FE	1,000,000	97.6680	976,680	1,000,000	1,000,000	0	0	0	0	1.451	1.451	FA	6,046	14,510	07/09/2020	08/01/2028
601670-MM-1	MILPITAS USD GO TXBL REF S2020				1.B FE	700,000	97.6830	683,781	700,000	700,000	0	0	0	0	1.601	1.601	FA	4,670	11,207	07/09/2020	08/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
601670-MN-9	MILPITAS USD GO TXBL REF S2020			2	1.B FE	1,000,000	97.9170	979,170	1,000,000	1,000,000	0	0	0	0	1.701	1.701	FA	7,088	17,010	07/09/2020	08/01/2030
601670-MP-4	MILPITAS USD GO TXBL REF S2020			2	1.B FE	1,355,000	98.0970	1,329,214	1,355,000	1,355,000	0	0	0	0	1.801	1.801	FA	10,168	24,404	07/09/2020	08/01/2031
601670-MQ-2	MILPITAS USD GO TXBL REF S2020			2	1.B FE	895,000	98.2990	879,776	895,000	895,000	0	0	0	0	1.901	1.901	FA	7,089	17,014	07/09/2020	08/01/2032
60422A-BT-7	MINNETONKA GENERAL OBLIGATION S2020A			2	1.A FE	354,358	101.6730	355,856	350,000	353,535	0	(456)	0	0	2.375	2.220	FA	3,464	8,313	02/28/2020	02/01/2042
604195-2T-3	MINNETONKA ISD #276 GO TAXABLE REF S2021			2	1.A FE	275,000	95.3790	262,292	275,000	275,000	0	0	0	0	1.050	1.050	JJ	1,444	1,203	01/06/2021	01/01/2029
604195-2U-0	MINNETONKA ISD #276 GO TAXABLE REF S2021			2	1.A FE	400,000	95.6680	382,672	400,000	400,000	0	0	0	0	1.200	1.200	JJ	2,400	2,000	01/06/2021	01/01/2030
604195-2V-8	MINNETONKA ISD #276 GO TAXABLE REF S2021			2	1.A FE	225,000	96.0180	216,041	225,000	225,000	0	0	0	0	1.350	1.350	JJ	1,519	1,266	01/06/2021	01/01/2031
604195-2W-6	MINNETONKA ISD #276 GO TAXABLE REF S2021			2	1.A FE	395,000	96.3020	380,393	395,000	395,000	0	0	0	0	1.470	1.470	JJ	2,903	2,419	01/06/2021	01/01/2032
604195-2X-4	MINNETONKA ISD #276 GO TAXABLE REF S2021			2	1.A FE	270,000	96.5210	260,607	270,000	270,000	0	0	0	0	1.570	1.570	JJ	2,120	1,766	01/06/2021	01/01/2033
604195-2Y-2	MINNETONKA ISD #276 GO TAXABLE REF S2021			2	1.A FE	315,000	96.7340	304,712	315,000	315,000	0	0	0	0	1.670	1.670	JJ	2,630	2,192	01/06/2021	01/01/2034
604195-2Z-9	MINNETONKA ISD #276 GO TAXABLE REF S2021			2	1.A FE	200,000	97.2780	194,556	200,000	200,000	0	0	0	0	1.780	1.780	JJ	1,780	1,483	01/06/2021	01/01/2035
609561-FD-2	MONMOUTH CO GENERAL OBLIGATION S2015			2	1.A FE	5,920,949	107.9050	6,274,676	5,815,000	5,857,574	0	(11,245)	0	0	3.250	3.030	JJ	87,144	188,988	11/17/2015	07/15/2030
60956P-YY-2	MONMOUTH CO IMPT AUTH REV S2021B			2	1.A FE	167,294	111.5290	167,294	150,000	167,290	0	(4)	0	0	3.000	1.730	JD	0	0	12/16/2021	12/01/2038
60956P-YZ-9	MONMOUTH CO IMPT AUTH REV S2021B			2	1.A FE	333,141	111.0860	333,258	300,000	333,135	0	(6)	0	0	3.000	1.780	JD	0	0	12/16/2021	12/01/2039
60956P-ZB-1	MONMOUTH CO IMPT AUTH REV S2021B			2	1.A FE	346,487	110.1140	346,859	315,000	346,480	0	(7)	0	0	3.000	1.890	JD	0	0	12/16/2021	12/01/2041
60956P-ZC-9	MONMOUTH CO IMPT AUTH REV S2021B			2	1.A FE	164,567	109.8060	164,709	150,000	164,563	0	(3)	0	0	3.000	1.920	JD	0	0	12/16/2021	12/01/2042
60956P-ZD-7	MONMOUTH CO IMPT AUTH REV S2021B			2	1.A FE	1,298,472	108.3020	1,299,624	1,200,000	1,298,547	0	75	0	0	3.000	2.080	JD	0	0	12/16/2021	12/01/2046
613681-3B-9	MONTGOMERY CO GEN OBLIG S2016			2	1.B FE	2,077,090	116.2330	2,016,643	1,735,000	1,887,629	0	(34,133)	0	0	5.000	2.750	MS	28,917	86,750	01/12/2016	03/01/2036
613681-4S-1	MONTGOMERY CO GEN OBLIG S2016A			2	1.B FE	1,669,305	116.2330	1,743,495	1,500,000	1,583,482	0	(18,295)	0	0	5.000	3.550	MS	25,000	75,000	12/01/2016	03/01/2036
613681-6Y-6	MONTGOMERY CO GEN OBLIG S2018B			2	1.B FE	3,045,398	115.4450	3,486,439	3,020,000	3,037,929	0	(2,545)	0	0	4.000	3.890	MS	40,267	120,800	11/02/2018	03/01/2037
61366A-AX-5	MONTGOMERY CO GENERAL OBLIGATION S16A			2	1.C FE	1,112,231	108.6220	1,221,998	1,125,000	1,116,077	0	807	0	0	3.250	3.350	AO	9,141	36,563	11/15/2016	04/01/2031
61366A-AY-3	MONTGOMERY CO GENERAL OBLIGATION S16A			2	1.C FE	755,022	108.9680	828,157	760,000	756,386	0	288	0	0	3.375	3.430	AO	6,413	25,650	11/15/2016	04/01/2032
613664-4L-2	MONTGOMERY CO GENERAL OBLIGATION S2011			2	1.C FE	7,063,812	101.1790	6,374,277	6,300,000	6,320,834	0	(84,137)	0	0	5.000	3.620	AO	78,750	315,000	07/19/2011	04/01/2027
613664-4M-0	MONTGOMERY CO GENERAL OBLIGATION S2011			2	1.C FE	7,010,640	101.1790	6,374,277	6,300,000	6,319,407	0	(78,610)	0	0	5.000	3.710	AO	78,750	315,000	07/19/2011	04/01/2028
613340-3R-7	MONTGOMERY CO GENERAL OBLIGATION S2014A			2	1.A FE	4,953,673	110.2070	5,041,970	4,575,000	4,694,472	0	(39,845)	0	0	4.000	3.030	MN	30,500	183,000	11/06/2014	11/01/2032
613340-3R-7	MONTGOMERY CO GENERAL OBLIGATION S2014A	SD		2	1.A FE	22,115,577	110.2070	22,509,780	20,425,000	20,958,380	0	(177,888)	0	0	4.000	3.030	MN	136,167	817,000	11/06/2014	11/01/2032
613340-7Q-5	MONTGOMERY CO GENERAL OBLIGATION S2017C			2	1.A FE	11,853,666	123.2010	12,196,899	9,900,000	11,149,728	0	(198,949)	0	0	5.000	2.620	AO	123,750	495,000	05/01/2018	10/01/2029
613580-DH-9	MONTGOMERY CO GENERAL OBLIGATION S2020A			2	1.A FE	10,173,225	130.5440	9,849,545	7,545,000	9,953,862	0	(219,363)	0	0	5.000	1.240	JJ	188,625	140,421	01/21/2021	01/01/2040
613580-DJ-5	MONTGOMERY CO GENERAL OBLIGATION S2020A			2	1.A FE	10,657,444	130.2520	10,328,984	7,930,000	10,430,204	0	(227,240)	0	0	5.000	1.280	JJ	198,250	147,586	01/21/2021	01/01/2041
613580-ED-7	MONTGOMERY CO GENERAL OBLIGATION S2020B			2	1.A FE	1,280,923	130.5440	1,240,168	950,000	1,253,303	0	(27,620)	0	0	5.000	1.240	JJ	23,750	17,681	01/21/2021	01/01/2040
613580-EE-5	MONTGOMERY CO GENERAL OBLIGATION S2020B			2	1.A FE	1,337,220	130.2520	1,296,007	995,000	1,308,708	0	(28,512)	0	0	5.000	1.280	JJ	24,875	18,518	01/21/2021	01/01/2041
615683-LQ-0	MOORE CO GENERAL OBLIGATION S2018			2	1.B FE	1,534,500	113.0020	1,751,531	1,550,000	1,537,040	0	790	0	0	3.250	3.330	JD	4,198	50,375	08/21/2018	12/01/2034
622625-JU-6	MOUNT PLEASANT GENERAL OBLIGATION S2019			2	1.A FE	1,742,318	111.3690	1,948,958	1,750,000	1,743,763	0	500	0	0	3.000	3.040	JD	4,375	52,500	01/22/2019	06/01/2032
62451F-HR-4	MOUNTAIN VIEW-WHISMAN SD GO S2016B			2	1.B FE	3,725,581	109.0500	3,893,085	3,570,000	3,646,016	0	(15,080)	0	0	3.250	2.760	MS	38,675	116,025	04/27/2016	09/01/2033
625517-EE-3	MULTNOMAH CO SD#1J PORTLAND GO S2013B			2	1.B FE	6,926,946	104.6880	7,124,018	6,805,000	6,825,071	0	(13,299)	0	0	3.500	3.290	JD	10,586	238,175	04/17/2013	06/15/2033
626864-HE-5	MURRAY SCH DIST GO REF S2021			2	1.A FE	2,245,890	100.9100	2,275,521	2,255,000	2,245,956	0	67	0	0	1.750	1.790	FA	3,179	0	11/02/2021	02/01/2033
627627-QX-3	MUSKEGO NORWAY SCHOOL DISTRICT GO S2016			2	1.C FE	3,308,064	106.7030	3,414,496	3,200,000	3,250,802	0	(11,111)	0	0	3.250	2.850	AO	26,000	104,000	05/25/2016	04/01/2034
630412-XD-1	NAPERVILLE GENERAL OBLIGATION REF S2016			2	1.A FE	1,090,317	108.2860	1,115,346	1,030,000	1,056,938	0	(6,426)	0	0	3.500	2.790	JD	3,004	36,050	06/08/2016	12/01/2034
639438-K3-3	NAZARETH AREA SCH DIST GO REF S2017D			2	1.C FE	1,156,700	115.5240	1,155,240	1,000,000	1,080,170	0	(19,347)	0	0	5.000	2.800	MN	6,389	50,000	10/12/2017	11/15/2035
639438-G5-3	NAZARETH AREA SCH DIST GO S2017A			2	1.C FE	2,182,091	111.0700	2,304,703	2,075,000	2,122,264	0	(13,065)	0	0	4.000	3.280	MN	10,606	83,000	01/10/2017	11/15/2032
642543-YJ-5	NEW BRAUNFELS ISD GO REF S2019 (PSF)			2	1.A FE	2,879,699	109.7330	3,198,717	2,915,000	2,886,309	0	2,367	0	0	3.125	3.240	FA	37,956	91,094	01/11/2019	02/01/2032
642543-YT-3	NEW BRAUNFELS ISD GO REF S2019 (PSF)			2	1.A FE	7,155,192	118.7270	7,521,355	6,335,000	6,881,373	0	(97,668)	0	0	5.000	3.150	FA	131,979	316,750	01/11/2019	02/01/2041
64327T-DW-5	NEW CASTLE CO GENERAL OBLIG REF S2015			2	1.A FE	6,492,365	116.7850	6,142,891	5,260,000	5,731,668	0	(118,638)	0	0	5.000	2.480	AO	65,750	263,000	01/29/2015	10/01/2035
64327T-DW-5	NEW CASTLE CO GENERAL OBLIG REF S2015	SD		2	1.A FE	2,468,580	116.7850	2,335,700	2,000,000	2,179,341	0	(45,110)	0	0	5.000	2.480	AO	25,000	100,000	01/29/2015	10/01/2035
64327T-FU-7	NEW CASTLE CO GENERAL OBLIG REF S2017			2	1.A FE	5,042,114	110.2910	5,597,268	5,075,000	5,047,856	0	1,327	0	0	3.375	3.420	AO	42,820	171,281	05/04/2017	04/01/2037
644800-2K-9	NEW HANOVER CO GENERAL OBLIGATION S2015			2	1.A FE	4,334,512	108.5480	4,515,597	4,160,000	4,222,915	0	(19,132)	0	0	3.750	3.230	FA	65,000	156,000	08/04/2015	02/01/2034
652113-WX-5	NEWPORT MESA USD GEN OBLIG REF S2012			2	1.B FE	59,185	102.8210	51,411	50,000	50,599	0	(1,006)	0	0	5.000	2.910	FA	1,042	2,500	04/23/2012	08/01/2028
653234-L8-5	NEWTOWN GENERAL OBLIGATION S2018			2	1.A FE	649,558	103.5170	672,861	650,000	649,813	0	146	0	0	3.375	3.380	FA	8,288	21,938	02/13/2018	02/15/2036
659155-FL-4	NORTH EAST ISD GO REF S2014 (PSF)			2	1.A FE	2,214,263	105.9250	2,256,203	2,130,000	2,146,541	0	(10,021)	0	0	4.000	3.490	FA	35,500	85,200	04/29/2014	08/01/2033
659155-JW-6	NORTH EAST ISD GO S2017 (PSF)			2	1.A FE	1,075,400	113.3830	1,133,830	1,000,000	1,042,504	0	(8,532)	0	0	4.000	3.000	FA	16,667	40,000	12/01/2017	08/01/2033
660266-HZ-3	NORTH KANSAS CITY SD #74 GO S2016B			2	1.B FE	8,397,490	107.5000	9,116,000	8,480,000	8,420,952	0	4,859	0	0	3.000	3.080	MS	84,800	254,400	11/01/2016	03/01/2032
661334-FM-9	NORTH ORANGE CO CCD GO S2019B			2	1.B FE	4,603,001	106.8480	4,931,035	4,615,000	4,604,550	0	622	0	0	2.750	2.770	FA	52,880	126,913	05/30/2019	08/01/2035
661334-FQ-0	NORTH ORANGE CO CCD GO S2019B			2	1.B FE	2,785,000	109.5090	3,049,826	2,785,000	2,785,000	0	0	0	0	3.000	3.000	FA	34,813	83,550	05/30/2019	08/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
662055-KN-1	NORTH ROYALTON SCHOOL DISTRICT GO S2017			2	1.C FE	743,799	110.4400	773,080	700,000	720,490	0	(5,606)	0	0	4.000	3.090	JD	2,333	28,000	07/26/2017	12/01/2035
66285T-FY-4	NORTH THURSTON PUBLIC SCHOOLS GO S2016			2	1.B FE	898,825	113.0360	887,333	785,000	839,025	0	(11,480)	0	0	4.000	2.350	JD	2,617	31,400	06/22/2016	12/01/2032
666195-QQ-8	NORTHFIELD ISD #659 GO S2019A			2	1.A FE	2,824,765	109.0200	3,085,266	2,830,000	2,825,488	0	267	0	0	3.375	3.390	FA	39,797	95,513	01/11/2019	02/01/2035
666195-QS-4	NORTHFIELD ISD #659 GO S2019A			2	1.A FE	3,005,005	109.3000	3,306,325	3,025,000	3,007,388	0	866	0	0	3.500	3.550	FA	44,115	105,875	01/11/2019	02/01/2037
666195-QU-9	NORTHFIELD ISD #659 GO S2019A			2	1.A FE	3,214,922	109.6540	3,552,790	3,240,000	3,217,474	0	930	0	0	3.625	3.680	FA	48,938	117,450	01/11/2019	02/01/2039
66702R-MB-5	NORTHSIDE ISD GO REF S2016 (PSF)			2	1.A FE	2,493,059	112.9880	2,593,075	2,295,000	2,389,050	0	(19,449)	0	0	4.000	3.010	JD	4,080	91,800	03/08/2016	06/15/2033
66702R-UV-2	NORTHSIDE ISD GO REF S2018A (PSF)			2	1.A FE	1,525,395	115.8110	1,737,165	1,500,000	1,517,281	0	(2,719)	0	0	4.000	3.770	FA	22,667	60,000	10/26/2018	08/15/2038
676193-LZ-6	O'FALLON GENERAL OBLIGATION REF S2016			2	1.C FE	2,446,332	107.5290	2,543,061	2,365,000	2,401,859	0	(8,231)	0	0	3.250	2.850	MS	25,621	76,863	03/10/2016	03/01/2030
671130-MK-5	OAK CREEK-FRANKLIN JT SD GO S2015A			2	1.C FE	6,334,448	108.3350	6,738,437	6,220,000	6,261,416	0	(11,897)	0	0	3.750	3.530	AO	58,313	233,250	02/23/2015	04/01/2035
674736-BU-6	OCEAN CO GENERAL OBLIGATION S2016			2	1.A FE	1,936,800	104.6680	2,009,626	1,920,000	1,927,450	0	(1,877)	0	0	2.750	2.640	AO	13,200	52,800	09/20/2016	10/01/2032
678519-VJ-5	OKLAHOMA CITY GEN OBLIG S2016			2	1.A FE	4,163,354	107.5450	4,387,836	4,080,000	4,118,199	0	(8,558)	0	0	3.000	2.760	MS	40,800	122,400	03/29/2016	03/01/2031
678519-VN-6	OKLAHOMA CITY GEN OBLIG S2016			2	1.A FE	4,169,311	107.7300	4,395,384	4,080,000	4,121,159	0	(9,168)	0	0	3.250	2.990	MS	44,200	132,600	03/29/2016	03/01/2035
678519-XP-9	OKLAHOMA CITY GEN OBLIG S2018			2	1.A FE	4,575,407	111.6020	4,860,267	4,355,000	4,479,456	0	(27,491)	0	0	4.000	3.260	MS	58,067	174,200	03/28/2018	03/01/2037
679384-JP-3	OLATHE GENERAL OBLIGATION REF S16-228			2	1.B FE	1,579,106	104.2670	1,569,218	1,505,000	1,531,238	0	(9,204)	0	0	2.625	1.970	AO	9,877	39,506	06/21/2016	10/01/2028
680616-C3-1	OLENTANGY LOCAL SCHOOL DIST GO REF S2016			2	1.B FE	1,677,702	116.8570	1,659,369	1,420,000	1,537,285	0	(27,989)	0	0	5.000	2.760	JD	5,917	71,000	02/04/2016	12/01/2031
680616-J6-7	OLENTANGY LOCAL SCHOOL DIST GO REF S2018			2	1.B FE	338,420	116.4350	366,770	315,000	330,211	0	(2,309)	0	0	4.000	3.100	JD	1,050	12,600	03/21/2018	12/01/2032
680616-E9-6	OLENTANGY LOCAL SCHOOL DIST GO S2016			2	1.B FE	120,175	112.8520	118,495	105,000	112,181	0	(1,525)	0	0	4.000	2.360	JD	350	4,200	06/16/2016	12/01/2031
681181-WQ-2	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	1,228,930	100.0900	1,231,107	1,230,000	1,229,063	0	108	0	0	1.500	1.510	FA	7,688	13,018	10/21/2020	02/01/2030
681181-WR-0	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	1,247,063	100.1240	1,251,550	1,250,000	1,247,368	0	266	0	0	1.625	1.650	FA	8,464	14,332	10/21/2020	02/01/2031
681181-WS-8	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	654,325	100.3140	657,057	655,000	654,394	0	54	0	0	1.750	1.760	FA	4,776	8,087	10/21/2020	02/01/2032
681181-WT-6	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	656,315	99.7830	663,557	665,000	657,042	0	640	0	0	1.750	1.870	FA	4,849	8,211	10/21/2020	02/01/2033
681181-WU-3	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	674,859	100.2350	681,598	680,000	675,255	0	345	0	0	1.875	1.940	FA	5,313	8,996	10/21/2020	02/01/2034
681181-WV-1	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	694,131	101.8910	708,142	695,000	694,199	0	53	0	0	2.000	2.010	FA	5,792	9,807	10/21/2020	02/01/2035
681181-WW-9	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	697,668	101.6900	716,915	705,000	698,140	0	415	0	0	2.000	2.080	FA	5,875	9,948	10/21/2020	02/01/2036
681181-WX-7	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	704,507	100.7950	710,605	705,000	704,542	0	25	0	0	2.125	2.130	FA	6,242	10,570	10/21/2020	02/01/2037
681181-WY-5	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	714,334	100.6610	724,759	720,000	714,646	0	275	0	0	2.125	2.180	FA	6,375	10,795	10/21/2020	02/01/2038
681181-WZ-2	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	723,490	100.5120	738,763	735,000	724,080	0	520	0	0	2.125	2.230	FA	6,508	11,020	10/21/2020	02/01/2039
681181-XA-6	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	746,498	101.0970	758,228	750,000	746,674	0	147	0	0	2.250	2.280	FA	7,031	11,906	10/21/2020	02/01/2040
681181-XB-4	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	755,170	100.9280	772,099	765,000	755,608	0	387	0	0	2.250	2.330	FA	7,172	12,144	10/21/2020	02/01/2041
681181-UM-3	OLMSTED CO GENERAL OBLIGATION S2015A			2	1.A FE	2,568,819	109.2360	2,632,588	2,410,000	2,466,841	0	(17,291)	0	0	4.000	3.190	FA	40,167	96,400	06/23/2015	02/01/2032
681712-KB-0	OMAHA GENERAL OBLIGATION S2000				1.C FE	14,726,280	136.1520	16,338,240	12,000,000	13,128,631	0	(131,798)	0	0	6.500	5.020	JD	65,000	780,000	03/06/2001	12/01/2030
685644-TR-7	ORCHARD PARK CENTRAL SCHOOL DIST GO S18			2	1.C FE	1,724,810	107.8680	1,866,116	1,730,000	1,726,188	0	396	0	0	3.000	3.030	AO	12,975	51,900	03/20/2018	04/01/2030
685814-NA-9	OREGON SCH DIST GO GREEN BONDS S2019			2	1.C FE	1,525,671	108.4030	1,707,347	1,575,000	1,532,557	0	2,519	0	0	3.125	3.380	MS	16,406	49,219	01/23/2019	03/01/2035
687908-HG-1	OSHKOSH AREA SCHOOL DIST GO S2017			2	1.D FE	839,364	109.3990	924,422	845,000	840,994	0	366	0	0	3.250	3.310	MS	9,154	27,463	03/08/2017	03/01/2031
687908-HK-2	OSHKOSH AREA SCHOOL DIST GO S2017			2	1.D FE	924,378	109.9630	1,028,154	935,000	926,731	0	531	0	0	3.500	3.590	MS	10,908	32,725	03/08/2017	03/01/2034
687908-HN-6	OSHKOSH AREA SCHOOL DIST GO S2017			2	1.D FE	1,028,207	110.1150	1,150,702	1,045,000	1,031,146	0	666	0	0	3.625	3.740	MS	12,627	37,881	03/08/2017	03/01/2037
688443-T7-5	OSSEO ISD #279 GENERAL OBLIGATION S2016A			2	1.B FE	7,103,086	105.8310	7,556,333	7,140,000	7,117,111	0	2,871	0	0	2.750	2.800	FA	81,813	196,350	10/18/2016	02/01/2029
690275-4W-9	OVERLAND PARK GENERAL OBLIGATION REFS15A			2	1.A FE	3,017,604	107.2200	3,077,214	2,870,000	2,942,632	0	(14,743)	0	0	2.500	1.930	MS	23,917	71,750	08/15/2016	09/01/2028
690275-5Y-4	OVERLAND PARK GENERAL OBLIGATION S2018A			2	1.A FE	916,762	126.0630	1,002,201	795,000	882,280	0	(11,593)	0	0	5.000	3.160	MS	13,250	39,750	11/06/2018	09/01/2032
690564-QY-8	OWATONNA ISD #761 GO S2016A			2	1.C FE	3,510,606	105.6610	3,713,984	3,515,000	3,511,982	0	222	0	0	3.000	3.009	FA	43,938	105,450	01/19/2016	02/01/2033
698873-E7-7	PAPILLION-LA VISTA SD#27 GO REF S2020B			2	1.C FE	807,794	122.7400	797,810	650,000	791,804	0	(14,839)	0	0	4.000	1.390	JD	2,167	25,856	11/18/2020	12/01/2033
698873-E8-5	PAPILLION-LA VISTA SD#27 GO REF S2020B			2	1.C FE	619,275	122.2880	611,440	500,000	607,211	0	(11,197)	0	0	4.000	1.430	JD	1,667	19,889	11/18/2020	12/01/2034
698873-F2-7	PAPILLION-LA VISTA SD#27 GO REF S2020B			2	1.C FE	560,485	110.5650	552,825	500,000	554,438	0	(5,615)	0	0	3.000	1.680	JD	1,250	14,917	11/18/2020	12/01/2036
698873-F4-3	PAPILLION-LA VISTA SD#27 GO REF S2020B			2	1.C FE	744,531	109.8460	735,968	670,000	737,114	0	(6,887)	0	0	3.000	1.780	JD	1,675	19,988	11/18/2020	12/01/2038
698873-F5-0	PAPILLION-LA VISTA SD#27 GO REF S2020B			2	1.C FE	664,428	110.4000	662,400	600,000	658,025	0	(5,943)	0	0	3.000	1.820	JD	1,500	17,900	11/18/2020	12/01/2039
698873-F6-8	PAPILLION-LA VISTA SD#27 GO REF S2020B			2	1.C FE	827,648	110.2090	826,568	750,000	819,945	0	(7,149)	0	0	3.000	1.860	JD	1,875	22,375	11/18/2020	12/01/2040
698873-ZR-0	PAPILLION-LA VISTA SD#27 GO S2019			2	1.C FE	868,598	111.9330	968,220	865,000	867,649	0	(339)	0	0	3.250	3.200	JD	2,343	28,113	01/16/2019	12/01/2033
698873-G7-5	PAPILLION-LA VISTA SD#27 TXBL GO REFS20C				1.C FE	500,000	97.7760	488,880	500,000	500,000	0	0	0	0	1.568	1.568	JD	653	7,796	11/18/2020	12/01/2029
698873-G9-1	PAPILLION-LA VISTA SD#27 TXBL GO REFS20C			2	1.C FE	500,000	98.1400	490,700	500,000	500,000	0	0	0	0	1.818	1.818	JD	758	9,040	11/18/2020	12/01/2031
698873-H2-5	PAPILLION-LA VISTA SD#27 TXBL GO REFS20C			2	1.C FE	1,000,000	98.1340	981,340	1,000,000	1,000,000	0	0	0	0	1.898	1.898	JD	1,582	18,875	11/18/2020	12/01/2032
702503-GU-1	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,171,122	131.0960	1,153,645	880,000	1,138,343	0	(27,542)	0	0	5.000	1.420	AO	11,000	41,433	10/07/2020	10/01/2033
702503-GV-9	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,224,968	130.8370	1,210,242	925,000	1,191,281	0	(28,304)	0	0	5.000	1.480	AO	11,563	43,552	10/07/2020	10/01/2034
702503-GW-7	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,278,266	130.6490	1,267,295	970,000	1,243,735	0	(29,011)	0	0	5.000	1.540	AO	12,125	45,671	10/07/2020	10/01/2035

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
702503-GX-5	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,338,658	130.4220	1,330,304	1,020,000	1,303,048	0	(29,924)	0	0	5.000	1.590	AO	12,750	48,025	10/07/2020	10/01/2036
702503-GY-3	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,399,699	130.1390	1,392,487	1,070,000	1,362,912	0	(30,906)	0	0	5.000	1.630	AO	13,375	50,379	10/07/2020	10/01/2037
702503-GZ-0	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,466,831	129.9150	1,461,544	1,125,000	1,428,767	0	(31,988)	0	0	5.000	1.670	AO	14,063	52,969	10/07/2020	10/01/2038
702503-HA-4	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,533,528	129.6660	1,530,059	1,180,000	1,494,226	0	(33,024)	0	0	5.000	1.710	AO	14,750	55,558	10/07/2020	10/01/2039
702503-HB-2	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,606,246	129.4570	1,605,267	1,240,000	1,565,604	0	(34,152)	0	0	5.000	1.750	AO	15,500	58,383	10/07/2020	10/01/2040
702503-HC-0	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,684,938	129.2690	1,686,960	1,305,000	1,642,848	0	(35,367)	0	0	5.000	1.790	AO	16,313	61,444	10/07/2020	10/01/2041
702503-HD-8	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,764,533	128.9610	1,766,766	1,370,000	1,720,889	0	(36,678)	0	0	5.000	1.820	AO	17,125	64,504	10/07/2020	10/01/2042
702503-HE-6	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,843,745	128.7340	1,847,333	1,435,000	1,798,581	0	(37,948)	0	0	5.000	1.850	AO	17,938	67,565	10/07/2020	10/01/2043
702503-HF-3	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,935,367	128.4740	1,939,957	1,510,000	1,888,431	0	(39,440)	0	0	5.000	1.880	AO	18,875	71,096	10/07/2020	10/01/2044
712838-RS-2	PEORIA GENERAL OBLIGATION S2015A			2	1.A FE	1,900,313	107.6490	2,018,419	1,875,000	1,885,254	0	(2,699)	0	0	3.375	3.210	JJ	29,180	63,281	12/03/2015	07/15/2032
718814-C3-8	PHOENIX LTGO REF S2009C			2	1.B FE	3,255,690	100.2920	3,008,760	3,000,000	3,000,000	0	0	0	0	4.000	1.517	JJ	60,000	120,000	12/17/2015	07/01/2022
719780-MU-9	PICKERINGTON LOCAL SD GO REF S2016B			2	1.C FE	394,993	111.8090	391,332	350,000	370,003	0	(4,809)	0	0	4.000	2.460	JD	1,167	14,000	06/22/2016	12/01/2034
720362-DA-7	PIERCE CO FIRE PROTECTION DIST #6 GO S16			2	1.C FE	1,260,955	111.4420	1,292,727	1,160,000	1,204,718	0	(10,624)	0	0	4.000	2.950	JD	3,867	46,400	04/07/2016	12/01/2035
720390-YY-3	PIERCE CO SD#003 PUYALLUP GO S2016			2	1.B FE	83,014	116.4780	81,535	70,000	75,593	0	(1,332)	0	0	5.000	2.830	JD	292	3,500	12/08/2015	12/01/2034
720390-YY-3	PIERCE CO SD#003 PUYALLUP GO S2016	SD		2	1.B FE	7,032,446	116.4780	6,907,145	5,930,000	6,403,765	0	(112,868)	0	0	5.000	2.830	JD	24,708	296,500	12/08/2015	12/01/2034
720390-YZ-0	PIERCE CO SD#003 PUYALLUP GO S2016			2	1.B FE	94,494	116.2670	93,014	80,000	86,237	0	(1,484)	0	0	5.000	2.880	JD	333	4,000	12/08/2015	12/01/2035
720390-YZ-0	PIERCE CO SD#003 PUYALLUP GO S2016	SD		2	1.B FE	8,173,766	116.2670	8,045,676	6,920,000	7,459,535	0	(128,381)	0	0	5.000	2.880	JD	28,833	346,000	12/08/2015	12/01/2035
720424-ZA-1	PIERCE CO SD#10 TACOMA GO REF S15			2	1.B FE	2,372,300	117.4210	2,348,420	2,000,000	2,157,474	0	(37,489)	0	0	5.000	2.860	JD	8,333	100,000	10/21/2015	12/01/2030
720424-ZE-3	PIERCE CO SD#10 TACOMA GO REF S15			2	1.B FE	3,492,750	117.4210	3,522,630	3,000,000	3,209,775	0	(49,662)	0	0	5.000	3.090	JD	12,500	150,000	10/21/2015	12/01/2034
720424-ZN-3	PIERCE CO SD#10 TACOMA GO REF S15			2	1.B FE	5,774,400	117.4210	5,871,050	5,000,000	5,330,602	0	(78,077)	0	0	5.000	3.190	JD	20,833	250,000	10/21/2015	12/01/2036
720424-YJ-3	PIERCE CO SD#10 TACOMA GO S2014			2	1.A FE	1,915,073	113.3220	1,892,477	1,670,000	1,749,705	0	(25,652)	0	0	5.000	3.270	JD	6,958	83,500	11/06/2014	12/01/2036
720424-YJ-3	PIERCE CO SD#10 TACOMA GO S2014	SD		2	1.A FE	13,302,300	113.3220	13,145,352	11,600,000	12,153,640	0	(178,184)	0	0	5.000	3.270	JD	48,333	580,000	11/06/2014	12/01/2036
725769-JP-9	PITTSYLVANIA CO GEN OBLIG REF S2015			2	1.D FE	3,298,206	105.7520	3,473,953	3,285,000	3,289,727	0	(1,454)	0	0	3.250	3.200	FA	44,484	106,763	08/12/2015	02/01/2030
727177-RN-9	PLANO GEN OBLIG LTD REF S2016			2	1.A FE	1,217,020	117.1240	1,171,240	1,000,000	1,099,140	0	(22,324)	0	0	5.000	2.480	MS	16,667	50,000	04/26/2016	09/01/2034
727177-QL-4	PLANO GENERAL OBLIGATION LTD REF S2015			2	1.A FE	2,347,946	115.6200	2,364,429	2,045,000	2,165,497	0	(30,467)	0	0	5.000	3.280	MS	34,083	102,250	05/13/2015	09/01/2035
727199-WS-6	PLANO ISD GENERAL OBLIGATION S2015 (PSF)			2	1.A FE	4,109,506	113.8780	3,894,628	3,420,000	3,658,150	0	(72,246)	0	0	5.000	2.660	FA	64,600	171,000	03/04/2015	02/15/2028
729067-JG-4	PLEASANTVILLE UNION FREE SD GO REF S2016			2	1.C FE	1,857,092	103.5560	1,843,297	1,780,000	1,804,621	0	(10,137)	0	0	3.125	2.510	MN	9,271	55,625	06/22/2016	05/01/2034
732147-EZ-2	POMPANO BEACH GENERAL OBLIGATION S2018			2	1.C FE	4,188,946	115.6980	4,697,339	4,060,000	4,151,011	0	(12,217)	0	0	4.000	3.610	JJ	81,200	162,400	09/11/2018	07/01/2040
733794-JT-9	PORT CHESTER-RYE UNION FREE SD GO REFS20			2	1.D FE	5,077,343	102.0480	5,250,370	5,145,000	5,082,135	0	3,106	0	0	2.250	2.340	JD	9,647	170,428	06/02/2020	06/01/2038
735371-NX-0	PORT OF SEATTLE GO LTD REF S2015			2	1.D FE	5,350,201	107.5690	5,362,315	4,985,000	5,092,087	0	(42,098)	0	0	4.000	3.070	JD	16,617	199,400	03/24/2015	06/01/2032
736688-KW-1	PORTLAND CCD GO S2018			2	1.B FE	1,593,694	118.1870	1,619,162	1,370,000	1,497,813	0	(26,608)	0	0	5.000	2.760	JD	3,044	68,500	03/21/2018	06/15/2031
737050-Q2-3	PORTSMOUTH GENERAL OBLIGATION S2019			2	1.A FE	895,347	109.4030	984,627	900,000	895,790	0	178	0	0	3.125	3.160	JD	1,250	28,125	06/14/2019	06/15/2039
742290-BD-0	PRINCETON BOARD OF EDU GO S2018			2	1.A FE	1,584,208	107.6500	1,722,400	1,600,000	1,587,118	0	1,019	0	0	3.000	3.090	JJ	22,133	48,000	01/10/2019	07/15/2032
742327-FY-0	PRINCETON CITY SCH DIST TXBL GO S2021			2	1.C FE	1,520,000	101.9310	1,549,351	1,520,000	1,520,000	0	0	0	0	2.412	2.412	JD	4,583	0	10/22/2021	12/01/2033
742327-FZ-7	PRINCETON CITY SCH DIST TXBL GO S2021			2	1.C FE	1,450,000	102.6180	1,487,961	1,450,000	1,450,000	0	0	0	0	2.562	2.562	JD	4,644	0	10/22/2021	12/01/2034
744159-PP-3	PROVO SCHOOL DISTRICT GO S2016			2	1.A FE	3,506,379	107.5600	3,522,590	3,275,000	3,378,174	0	(24,578)	0	0	3.250	2.410	JD	4,731	106,438	06/22/2016	06/15/2033
751622-MG-3	RAMSEY CO GENERAL OBLIGATION S2015B			2	1.A FE	968,953	104.7140	1,000,019	955,000	958,899	0	(1,791)	0	0	3.375	3.170	FA	13,430	32,231	11/02/2015	02/01/2033
751622-ST-9	RAMSEY CO GO TAXABLE REF S2020B				1.A FE	2,375,000	98.1720	2,331,585	2,375,000	2,375,000	0	0	0	0	0.870	0.870	FA	8,609	12,857	11/17/2020	02/01/2026
751622-SU-6	RAMSEY CO GO TAXABLE REF S2020B				1.A FE	2,390,000	97.7200	2,335,508	2,390,000	2,390,000	0	0	0	0	1.030	1.030	FA	10,257	15,317	11/17/2020	02/01/2027
751622-SV-4	RAMSEY CO GO TAXABLE REF S2020B				1.A FE	2,405,000	97.5810	2,346,823	2,405,000	2,405,000	0	0	0	0	1.190	1.190	FA	11,925	17,808	11/17/2020	02/01/2028
751622-SW-2	RAMSEY CO GO TAXABLE REF S2020B				1.A FE	2,420,000	97.7420	2,365,356	2,420,000	2,420,000	0	0	0	0	1.340	1.340	FA	13,512	20,177	11/17/2020	02/01/2029
751622-SX-0	RAMSEY CO GO TAXABLE REF S2020B				1.A FE	2,590,000	98.3010	2,545,996	2,590,000	2,590,000	0	0	0	0	1.480	1.480	FA	15,972	23,851	11/17/2020	02/01/2030
751622-SY-8	RAMSEY CO GO TAXABLE REF S2020B			2	1.A FE	2,595,000	98.7160	2,561,680	2,595,000	2,595,000	0	0	0	0	1.600	1.600	FA	17,300	25,835	11/17/2020	02/01/2031
751622-SZ-5	RAMSEY CO GO TAXABLE REF S2020B			2	1.A FE	2,620,000	99.1790	2,598,490	2,620,000	2,620,000	0	0	0	0	1.700	1.700	FA	18,558	27,714	11/17/2020	02/01/2032
752142-FL-8	RANCHO SANTA FE SCH DIST GO REF S2015			2	1.A FE	1,506,315	107.6250	1,614,375	1,500,000	1,502,493	0	(654)	0	0	3.250	3.200	FA	20,313	48,750	07/28/2015	08/01/2030
763261-H5-6	RICHARDSON ISD GEN OBLIG S2015 (PSF)			2	1.A FE	1,209,285	113.2130	1,188,737	1,050,000	1,106,656	0	(17,012)	0	0	5.000	3.170	FA	19,833	52,500	05/07/2015	02/15/2033
763261-Q9-8	RICHARDSON ISD GEN OBLIG S2016 (PSF)			2	1.A FE	3,857,862	108.9080	3,773,662	3,465,000	3,617,972	0	(46,544)	0	0	4.000	2.520	FA	52,360	138,600	06/22/2016	02/15/2037
763261-W4-2	RICHARDSON ISD GEN OBLIG S2017 (PSF)			2	1.A FE	3,989,475	116.0380	4,061,330	3,500,000	3,748,357	0	(55,606)	0	0	5.000	3.150	FA	66,111	175,000	05/03/2017	02/15/2038
763261-3R-3	RICHARDSON ISD GEN OBLIG S2019 (PSF)			2	1.A FE	1,236,762	116.4840	1,292,972	1,110,000	1,202,309	0	(13,780)	0	0	4.000	2.525	FA	16,773	44,400	06/10/2019	02/15/2036
763631-M7-0	RICHLAND CO GENERAL OBLIGATION S2014A			2	1.A FE	2,253,421	105.5470	2,443,413	2,315,000	2,277,018	0	3,460	0	0	3.250	3.460	MS	25,079	75,238	04/30/2014	03/01/2031
763631-M8-8	RICHLAND CO GENERAL OBLIGATION S2014A			2	1.A FE	2,303,846	105.3470	2,523,061	2,395,000	2,336,053	0	4,735	0	0	3.250	3.540	MS	25,946	77,838	04/30/2014	03/01/2032
765820-P6-6	RIDGEFIELD GENERAL OBLIGATION REF S2021			2	1.A FE	938,517	99.6160	941,371	945,000	938,596	0	79	0	0	1.500	1.580	FA	1,496	0	11/09/2021	02/15/2031
765820-P7-4	RIDGEFIELD GENERAL OBLIGATION REF S2021			2	1.A FE	927,805	100.0570	930,530	930,000	927,835	0	30	0	0	1.625	1.650	FA	1,595	0	11/09/2021	02/15/2032

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
765820-P8-2	RIDGEFIELD GENERAL OBLIGATION REF S2021			2	1.A FE	351,564	99.4180	352,934	355,000	351,597	0	33	0	0	1.625	1.720	FA	609	0	11/09/2021	02/15/2033
765820-F5-9	RIDGEFIELD GENERAL OBLIGATION S2015			2	1.A FE	543,338	102.5360	538,314	525,000	528,102	0	(2,696)	0	0	3.250	2.710	FA	6,446	17,063	12/03/2015	02/15/2031
765820-H8-1	RIDGEFIELD GENERAL OBLIGATION S2018			2	1.A FE	663,220	104.4310	699,688	670,000	664,420	0	407	0	0	3.250	3.340	FA	8,226	21,775	12/12/2018	02/15/2033
765820-J3-0	RIDGEFIELD GENERAL OBLIGATION S2018			2	1.A FE	666,550	104.8800	702,696	670,000	667,023	0	159	0	0	3.500	3.540	FA	8,859	23,450	12/12/2018	02/15/2036
770570-Z3-6	ROBERTSON CO GENERAL OBLIGATION REF S15			2	1.C FE	4,575,912	107.0060	4,836,671	4,520,000	4,541,858	0	(6,026)	0	0	3.000	2.850	JD	11,300	135,600	11/10/2015	06/01/2028
770570-3B-3	ROBERTSON CO GENERAL OBLIGATION S2018			2	1.C FE	615,294	107.1050	664,051	620,000	616,572	0	356	0	0	2.875	2.950	MN	2,971	17,825	03/27/2018	05/01/2030
771588-UE-8	ROCHESTER GENERAL OBLIGATION S2017B			2	1.A FE	1,168,678	106.1700	1,242,189	1,170,000	1,169,050	0	89	0	0	2.750	2.760	FA	13,406	32,175	10/17/2017	02/01/2031
771614-RV-8	ROCHESTER ISD #535 GO S2017B			2	1.C FE	338,303	107.4380	365,289	340,000	338,782	0	115	0	0	2.875	2.920	FA	4,073	9,775	08/01/2017	02/01/2031
774285-7Q-7	ROCKWALL ISD GO TXBL REF S2019				1.A FE	3,300,638	113.7050	3,348,612	2,945,000	3,218,584	0	(41,079)	0	0	4.000	2.361	FA	44,502	117,800	12/05/2019	02/15/2028
774285-7R-5	ROCKWALL ISD GO TXBL REF S2019				1.A FE	2,428,812	115.0450	2,473,468	2,150,000	2,372,302	0	(28,290)	0	0	4.000	2.411	FA	32,489	86,000	12/05/2019	02/15/2029
777594-ZA-3	ROSEMOUNT ISD #196 GO S2016A			2	1.C FE	12,917,718	107.4080	13,592,482	12,655,000	12,771,347	0	(26,604)	0	0	3.000	2.760	FA	158,188	379,650	01/20/2016	02/01/2030
779240-NX-4	ROUND ROCK ISD GO S2019A (PSF)			2	1.A FE	2,859,725	112.6900	3,098,975	2,750,000	2,838,642	0	(10,482)	0	0	3.000	2.530	FA	34,375	82,500	11/20/2019	08/01/2035
783243-6Y-9	RUTHERFORD CO GENERAL OBLIG REF S2010				1.B FE	2,380,686	118.8010	2,286,919	1,925,000	2,071,886	0	(31,904)	0	0	5.000	3.070	AO	24,063	96,250	09/01/2010	04/01/2026
783243-6Y-9	RUTHERFORD CO GENERAL OBLIG REF S2010	SD			1.B FE	92,754	118.8010	89,101	75,000	80,723	0	(1,243)	0	0	5.000	3.070	AO	938	3,750	09/01/2010	04/01/2026
783244-HA-7	RUTHERFORD CO GENERAL OBLIGATION S2017			2	1.B FE	4,707,863	107.1910	5,080,853	4,740,000	4,715,044	0	1,839	0	0	2.875	2.930	AO	34,069	136,275	11/08/2017	04/01/2033
787758-XA-4	SAINT CHARLES GENERAL OBLIG REF S2016B			2	1.B FE	514,127	121.1600	490,698	405,000	460,398	0	(10,602)	0	0	5.000	2.060	JD	1,688	20,250	08/30/2016	12/01/2028
789177-QS-4	SAINT CLOUD ISD #742 GO S2017B			2	1.C FE	1,601,100	111.7570	1,676,355	1,500,000	1,549,627	0	(11,231)	0	0	4.000	3.130	FA	25,000	60,000	01/19/2017	02/01/2032
789177-QV-7	SAINT CLOUD ISD #742 GO S2017B			2	1.C FE	1,104,842	111.4350	1,170,068	1,050,000	1,077,032	0	(6,090)	0	0	4.000	3.320	FA	17,500	42,000	01/19/2017	02/01/2035
791757-GS-0	SAINT LOUIS PARK ISD #283 GO S2014A			2	1.C FE	6,857,016	108.0580	7,531,643	6,970,000	6,877,625	0	5,578	0	0	3.125	3.250	FA	90,755	217,813	01/23/2018	02/01/2035
795676-SN-6	SALT LAKE CO GEN OBLIG S2015B			2	1.A FE	1,273,813	105.8970	1,323,713	1,250,000	1,259,402	0	(2,561)	0	0	3.000	2.770	JD	1,667	37,500	12/08/2015	12/15/2030
795676-SP-1	SALT LAKE CO GEN OBLIG S2015B			2	1.A FE	1,298,762	105.7430	1,358,798	1,285,000	1,290,447	0	(1,482)	0	0	3.000	2.870	JD	1,713	38,550	12/08/2015	12/15/2031
795676-SQ-9	SALT LAKE CO GEN OBLIG S2015B			2	1.A FE	1,323,238	105.6480	1,399,836	1,325,000	1,323,759	0	93	0	0	3.000	3.010	JD	1,767	39,750	12/08/2015	12/15/2032
796116-SA-0	SAN ANGELO ISD GO REF S2015A (PSF)			2	1.A FE	4,424,165	107.6110	4,525,043	4,205,000	4,262,139	0	(25,625)	0	0	4.000	3.330	FA	63,542	168,200	12/18/2014	02/15/2033
796116-SZ-5	SAN ANGELO ISD GO TAXABLE CABS REF S2020	@			1.A FE	1,765,246	93.9640	1,771,221	1,885,000	1,793,481	0	21,523	0	0	0.000	1.211	FEB	0	0	08/14/2020	02/15/2026
796116-SR-3	SAN ANGELO ISD GO TAXABLE REF S2020				1.A FE	1,478,813	112.1620	1,402,025	1,250,000	1,433,345	0	(34,662)	0	0	4.000	1.051	FA	18,889	46,806	08/14/2020	02/15/2027
796116-SS-1	SAN ANGELO ISD GO TAXABLE REF S2020				1.A FE	4,138,773	113.7050	3,945,564	3,470,000	4,025,144	0	(86,649)	0	0	4.000	1.275	FA	52,436	129,932	08/14/2020	02/15/2028
796116-ST-9	SAN ANGELO ISD GO TAXABLE REF S2020				1.A FE	3,504,360	115.0450	3,336,305	2,900,000	3,414,758	0	(68,341)	0	0	4.000	1.375	FA	43,822	108,589	08/14/2020	02/15/2029
796116-SU-6	SAN ANGELO ISD GO TAXABLE REF S2020				1.A FE	2,296,144	116.2620	2,179,913	1,875,000	2,240,870	0	(42,162)	0	0	4.000	1.445	FA	28,333	70,208	08/14/2020	02/15/2030
796116-SV-4	SAN ANGELO ISD GO TAXABLE REF S2020			2	1.A FE	1,750,000	97.0030	1,697,553	1,750,000	1,750,000	0	0	0	0	1.545	1.545	FA	10,214	25,310	08/14/2020	02/15/2031
796116-SW-2	SAN ANGELO ISD GO TAXABLE REF S2020			2	1.A FE	2,000,000	96.7980	1,935,960	2,000,000	2,000,000	0	0	0	0	1.655	1.655	FA	12,504	30,985	08/14/2020	02/15/2032
796116-SX-0	SAN ANGELO ISD GO TAXABLE REF S2020			2	1.A FE	1,250,000	96.9410	1,211,763	1,250,000	1,250,000	0	0	0	0	1.755	1.755	FA	8,288	20,536	08/14/2020	02/15/2033
796116-SY-8	SAN ANGELO ISD GO TAXABLE REF S2020			2	1.A FE	1,750,000	96.5280	1,689,240	1,750,000	1,750,000	0	0	0	0	1.815	1.815	FA	11,999	29,733	08/14/2020	02/15/2034
797661-VS-1	SAN FRANCISCO BAY AREA GO REF S2015D			2	1.C FE	4,588,331	111.4440	4,641,643	4,165,000	4,337,089	0	(45,085)	0	0	4.000	2.780	FA	69,417	166,600	01/12/2016	08/01/2035
797661-YC-3	SAN FRANCISCO BAY AREA GO S2019-B1			2	1.C FE	4,114,760	109.7340	4,389,360	4,000,000	4,090,020	0	(10,583)	0	0	3.000	2.670	FA	50,000	120,000	07/31/2019	08/01/2038
797661-ZS-7	SAN FRANCISCO BAY AREA GO S2020C-1			2	1.C FE	7,081,650	98.5160	7,388,700	7,500,000	7,084,779	0	3,129	0	0	2.000	2.370	FA	62,500	0	10/27/2021	08/01/2040
797661-ZT-5	SAN FRANCISCO BAY AREA GO S2020C-1			2	1.C FE	19,662,400	97.9820	19,596,400	20,000,000	19,680,087	0	13,079	0	0	2.000	2.100	FA	166,667	371,111	08/19/2020	08/01/2041
798189-LX-2	SAN JOSE EVERGREEN CCD GO REF S2015			2	1.B FE	3,133,514	112.3540	3,241,413	2,885,000	2,983,358	0	(25,032)	0	0	4.000	3.010	MS	38,467	115,400	06/09/2015	09/01/2027
798189-SH-0	SAN JOSE EVERGREEN CCD TXBL GO REF S2020			2	1.B FE	491,090	100.6670	503,335	500,000	491,182	0	92	0	0	2.446	2.600	MS	4,077	0	10/28/2021	09/01/2035
799038-MZ-4	SAN MATEO CO CCD GO S2018B			2	1.A FE	15,160,209	114.9930	17,559,431	15,270,000	15,171,804	0	3,817	0	0	3.750	3.800	MS	190,875	572,625	10/31/2018	09/01/2039
799017-XP-8	SAN MATEO UHSD GO S2021B			2	1.A FE	11,918,935	95.5630	11,434,113	11,965,000	11,946,342	0	27,407	0	0	2.000	2.020	MS	79,767	114,332	02/19/2021	09/01/2045
801283-FK-3	SANTA BARBARA CO CCD GO S2016C			2	1.B FE	1,785,201	112.2440	1,852,026	1,650,000	1,714,392	0	(12,897)	0	0	4.000	3.080	FA	27,500	66,000	01/12/2016	08/01/2038
801686-RZ-1	SANTA CLARITA CCD GO S2019			2	1.C FE	476,015	108.9120	490,104	450,000	469,697	0	(2,744)	0	0	3.000	2.280	FA	5,625	13,500	08/08/2019	08/01/2034
801686-SJ-6	SANTA CLARITA CCD GO S2019			2	1.C FE	206,652	106.8540	213,708	200,000	205,053	0	(696)	0	0	3.000	2.580	FA	2,500	6,000	08/22/2019	08/01/2041
801686-SJ-6	SANTA CLARITA CCD GO S2019			2	1.C FE	971,689	106.8540	1,015,113	950,000	966,496	0	(2,262)	0	0	3.000	2.710	FA	11,875	28,500	08/08/2019	08/01/2041
801889-QU-3	SANTA FE CO GENERAL OBLIGATION S2018			2	1.A FE	1,013,411	107.6410	1,097,938	1,020,000	1,014,677	0	411	0	0	3.500	3.560	JJ	17,850	35,700	10/23/2018	07/01/2032
802088-KV-5	SANTA FE PUBLIC SCHOOL DISTRICT GO S2013				1.D FE	4,475,587	102.7740	3,956,799	3,850,000	3,895,217	0	(75,905)	0	0	5.000	2.950	FA	80,208	192,500	06/21/2013	08/01/2022
802385-QM-9	SANTA MONICA CCD GO S2018A			2	1.C FE	538,440	118.0110	590,055	500,000	525,992	0	(3,506)	0	0	4.000	3.120	FA	8,333	20,000	04/05/2018	08/01/2034
802385-QQ-0	SANTA MONICA CCD GO S2018A			2	1.C FE	1,429,380	117.6140	1,587,789	1,350,000	1,403,856	0	(7,211)	0	0	4.000	3.320	FA	22,500	54,000	04/05/2018	08/01/2037
802385-SD-7	SANTA MONICA CCD TXBL GO REF S2020			2	1.C FE	500,000	98.5730	492,865	500,000	500,000	0	0	0	0	1.846	1.846	FA	3,846	5,615	12/03/2020	08/01/2031
802498-PC-3	SANTA MONICA-MALIBU USD GO REF S2015			2	1.B FE	1,592,430	112.7610	1,691,415	1,500,000	1,537,731	0	(9,784)	0	0	4.000	3.250	FA	25,000	60,000	11/10/2015	08/01/2032
802498-QR-9	SANTA MONICA-MALIBU USD GO REF S2016C			2	1.B FE	2,557,756	114.1470	2,574,015	2,255,000	2,404,061	0	(30,973)	0	0	4.000	2.440	JJ	45,100	90,200	09/13/2016	07/01/2035
802498-RC-1	SANTA MONICA-MALIBU USD GO S2017C			2	1.B FE	598,813	116.4810	640,646	550,000	578,551	0	(4,712)	0	0	4.000	2.970	JJ	11,000	22,000	06/07/2017	07/01/2036
80381L-CY-8	SARPY CO SD#1 BELLEVUE TXBL GO S2021			2	1.D FE	2,100,000	99.1970	2,083,137	2,100,000	2,100,000	0	0	0	0	1.744	1.744	JD	1,628	9,156	09/01/2021	12/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
80381L-CZ-5	SARPY CO SD#1 BELLEVUE TXBL GO S2021			2	1.D FE	2,695,000	99.4330	2,679,719	2,695,000	2,695,000	0	0	0	0	1.844	1.844	JD	2,209	12,424	09/01/2021	12/15/2031
80381L-DA-9	SARPY CO SD#1 BELLEVUE TXBL GO S2021			2	1.D FE	2,295,000	99.6330	2,286,577	2,295,000	2,295,000	0	0	0	0	1.944	1.944	JD	1,983	11,154	09/01/2021	12/15/2032
810454-AR-9	SCOTTSDALE GENERAL OBLIGATION REF S2017			2	1.A FE	615,000	110.6760	680,657	615,000	615,000	0	0	0	0	3.300	3.300	JJ	10,148	20,295	05/04/2017	07/01/2033
810453-6E-5	SCOTTSDALE GENERAL OBLIGATION S2013			2	1.A FE	8,738,391	104.8160	8,778,340	8,375,000	8,434,749	0	(38,371)	0	0	3.500	3.010	JJ	146,563	293,125	01/29/2013	07/01/2033
810453-6F-2	SCOTTSDALE GENERAL OBLIGATION S2013			2	1.A FE	9,001,722	104.8160	9,082,306	8,665,000	8,720,483	0	(35,609)	0	0	3.500	3.060	JJ	151,638	303,275	01/29/2013	07/01/2034
812626-5D-7	SEATTLE GENERAL OBLIGATION S2015			2	1.A FE	358,000	110.1920	380,162	345,000	349,946	0	(1,341)	0	0	4.000	3.550	JD	1,150	13,800	05/06/2015	12/01/2035
812626-5D-7	SEATTLE GENERAL OBLIGATION S2015	SD		2	1.A FE	6,744,920	110.1920	7,162,480	6,500,000	6,593,179	0	(25,262)	0	0	4.000	3.550	JD	21,667	260,000	05/06/2015	12/01/2035
812627-BJ-5	SEATTLE GENERAL OBLIGATION S2016			2	1.A FE	1,366,620	113.3140	1,348,437	1,190,000	1,272,930	0	(17,632)	0	0	4.000	2.330	JD	3,967	47,600	05/03/2016	12/01/2030
817409-N8-4	SEQUOIA UHSD GO (TXBL) S2020			2	1.B FE	2,750,000	101.1660	2,782,065	2,750,000	2,750,000	0	0	0	0	2.163	2.163	JJ	29,741	59,483	01/31/2020	07/01/2030
817409-P4-1	SEQUOIA UHSD GO (TXBL) S2020			2	1.B FE	3,750,000	101.4740	3,805,275	3,750,000	3,750,000	0	0	0	0	2.563	2.563	JJ	48,056	96,113	01/31/2020	07/01/2034
820667-D8-3	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	4,396,899	100.9220	4,455,706	4,415,000	4,397,110	0	212	0	0	1.875	1.920	JD	9,888	0	10/26/2021	12/01/2031
820667-D9-1	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	3,117,335	100.5680	3,167,892	3,150,000	3,117,652	0	317	0	0	1.875	1.980	JD	7,055	0	10/26/2021	12/01/2032
820667-E2-5	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	2,108,232	101.1750	2,139,851	2,115,000	2,108,299	0	67	0	0	2.000	2.030	JD	5,053	0	10/26/2021	12/01/2033
820667-E4-1	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	1,830,310	100.6930	1,867,855	1,855,000	1,830,490	0	180	0	0	2.000	2.110	JD	4,431	0	10/26/2021	12/01/2035
820667-E5-8	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	1,559,976	101.4540	1,587,755	1,565,000	1,560,017	0	41	0	0	2.125	2.150	JD	3,972	0	10/26/2021	12/01/2036
820667-E6-6	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	1,295,317	101.2360	1,321,130	1,305,000	1,295,380	0	64	0	0	2.125	2.180	JD	3,312	0	10/26/2021	12/01/2037
820667-E7-4	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	1,050,708	100.9910	1,075,554	1,065,000	1,050,787	0	80	0	0	2.125	2.220	JD	2,703	0	10/26/2021	12/01/2038
820667-F4-0	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	1,110,389	101.3140	1,124,585	1,110,000	1,110,388	0	(1)	0	0	2.375	2.370	JD	3,149	0	10/26/2021	12/01/2043
831460-GC-8	SLINGER SCHOOL DIST GENERAL OBLIG S2016			2	1.C FE	2,824,389	107.8930	2,923,900	2,710,000	2,762,833	0	(11,579)	0	0	3.250	2.760	AO	22,019	88,075	04/18/2016	04/01/2032
833209-LA-5	SNOHOMISH CO SD #103 GO S2015			2	1.A FE	1,906,311	114.9920	1,897,368	1,650,000	1,747,553	0	(26,643)	0	0	5.000	3.160	JD	6,875	82,500	06/23/2015	12/01/2030
833153-UJ-6	SNOHOMISH CO SD #15 EDMONDS GO REF S2015			2	1.B FE	659,120	117.1530	644,342	550,000	596,279	0	(11,055)	0	0	5.000	2.720	JD	2,292	27,500	11/12/2015	12/01/2027
833153-TW-9	SNOHOMISH CO SD #15 EDMONDS GO S2014			2	1.B FE	1,754,010	110.8360	1,662,540	1,500,000	1,568,681	0	(27,011)	0	0	5.000	3.020	JD	6,250	75,000	05/28/2014	12/01/2030
833153-TY-5	SNOHOMISH CO SD #15 EDMONDS GO S2014			2	1.B FE	5,211,630	110.6070	4,977,315	4,500,000	4,693,212	0	(75,839)	0	0	5.000	3.140	JD	18,750	225,000	05/28/2014	12/01/2032
833153-TZ-2	SNOHOMISH CO SD #15 EDMONDS GO S2014			2	1.B FE	2,023,473	110.5060	1,933,855	1,750,000	1,825,138	0	(29,493)	0	0	5.000	3.140	JD	7,292	87,500	07/30/2014	12/01/2033
833153-TZ-2	SNOHOMISH CO SD #15 EDMONDS GO S2014			2	1.B FE	3,288,018	110.5060	3,154,946	2,855,000	2,972,847	0	(46,204)	0	0	5.000	3.210	JD	11,896	142,750	05/28/2014	12/01/2033
833119-YS-3	SNOHOMISH CO SD#2 EVERETT GO S2016			2	1.B FE	731,525	113.5000	766,125	675,000	703,282	0	(5,909)	0	0	4.000	2.980	JD	2,250	27,000	11/15/2016	12/01/2029
833119-YW-4	SNOHOMISH CO SD#2 EVERETT GO S2016			2	1.B FE	1,196,514	113.1290	1,295,327	1,145,000	1,171,039	0	(5,376)	0	0	4.000	3.440	JD	3,817	45,800	11/15/2016	12/01/2033
833119-ZF-0	SNOHOMISH CO SD#2 EVERETT GO S2018			2	1.B FE	1,673,817	122.3430	1,786,208	1,460,000	1,604,727	0	(21,930)	0	0	5.000	3.150	JD	6,083	73,000	09/11/2018	12/01/2037
835569-GH-1	SONOMA CO JR COLL DIST GO S2019B			2	1.C FE	8,880,857	106.3470	9,417,027	8,855,000	8,875,886	0	(2,450)	0	0	2.875	2.840	FA	106,076	254,581	10/23/2019	08/01/2038
840610-SH-3	SOUTH WASHINGTON CO ISD #833 GO S2016A			2	1.C FE	12,101,269	109.2400	12,573,524	11,510,000	11,773,937	0	(60,090)	0	0	3.500	2.900	FA	167,854	402,850	02/04/2016	02/01/2035
848797-NX-0	SPOKANE CO SD #356 CENTRAL VALLEY GO S15			2	1.B FE	2,709,455	114.3710	2,710,593	2,370,000	2,498,325	0	(34,934)	0	0	5.000	3.310	JD	9,875	118,500	05/06/2015	12/01/2034
848797-QL-3	SPOKANE CO SD #356 CENTRAL VALLEY GO S18			2	1.B FE	152,291	116.6370	169,124	145,000	149,781	0	(719)	0	0	4.000	3.380	JD	483	5,800	04/25/2018	12/01/2035
848797-QL-3	SPOKANE CO SD #356 CENTRAL VALLEY GO S18	SD		2	1.B FE	5,099,109	116.6370	5,662,726	4,855,000	5,015,087	0	(24,074)	0	0	4.000	3.380	JD	16,183	194,200	04/25/2018	12/01/2035
848712-RQ-0	SPOKANE CO SD #81 SPOKANE GO REF S2021			2	1.B FE	7,502,228	122.0080	7,601,098	6,230,000	7,418,183	0	(84,045)	0	0	4.000	1.790	JD	20,767	161,288	03/18/2021	12/01/2039
848712-QQ-1	SPOKANE CO SD #81 SPOKANE GO S2017C			2	1.B FE	102,391	116.6370	110,805	95,000	99,640	0	(705)	0	0	4.000	3.090	JD	317	3,800	11/27/2017	12/01/2035
848712-QQ-1	SPOKANE CO SD #81 SPOKANE GO S2017C	SD		2	1.B FE	6,736,250	116.6370	7,289,813	6,250,000	6,555,264	0	(46,361)	0	0	4.000	3.090	JD	20,833	250,000	11/27/2017	12/01/2035
849254-VX-2	SPOTSYLVANIA CO GEN OBLIG S2017A			2	1.A FE	595,590	108.9110	653,466	600,000	596,644	0	252	0	0	3.000	3.060	JJ	8,300	18,000	08/02/2017	01/15/2033
849476-SP-2	SPRING BRANCH ISD GO REF S2018 (PSF)			2	1.A FE	5,499,404	119.7180	5,764,422	4,815,000	5,239,717	0	(76,013)	0	0	5.000	3.110	FA	100,313	240,750	05/16/2018	02/01/2039
849476-TQ-9	SPRING BRANCH ISD GO S2019 (PSF)			2	1.A FE	4,633,307	105.2190	4,945,293	4,700,000	4,639,257	0	2,758	0	0	2.625	2.720	FA	51,406	123,375	10/04/2019	02/01/2039
851035-TW-5	SPRINGFIELD SD #R-12 GO REF S2017			2	1.B FE	5,065,700	109.6090	5,480,450	5,000,000	5,042,022	0	(6,167)	0	0	3.000	2.850	MS	50,000	150,000	12/08/2017	03/01/2032
851035-UK-9	SPRINGFIELD SD #R-12 GO S2019			2	1.D FE	15,741,280	108.7620	17,401,920	16,000,000	15,766,848	0	10,125	0	0	3.000	3.110	MS	160,000	480,000	05/22/2019	03/01/2039
791319-KN-5	ST LOUIS CO SD C-2 PARKWAY GO S2016			2	1.A FE	17,269,847	105.5850	17,896,658	16,950,000	17,102,032	0	(34,054)	0	0	3.000	2.770	MS	169,500	508,500	09/28/2016	03/01/2036
791400-XP-4	ST LOUIS CO SD#R-3 PATTONVILLE GO S18A			2	1.C FE	1,052,630	112.3510	1,123,510	1,000,000	1,030,152	0	(6,667)	0	0	4.000	3.220	MS	13,333	40,000	06/13/2018	03/01/2035
792881-6U-3	ST PAUL GENERAL OBLIGATION REF S2017B			2	1.A FE	786,635	110.1480	870,169	790,000	787,253	0	137	0	0	3.500	3.530	JD	2,304	27,650	03/08/2017	12/01/2036
792882-BK-7	ST PAUL GENERAL OBLIGATION REF S2019H			2	1.A FE	1,031,015	106.9420	1,106,850	1,035,000	1,031,691	0	333	0	0	2.250	2.290	MN	3,881	23,288	11/14/2019	11/01/2030
792882-BL-5	ST PAUL GENERAL OBLIGATION REF S2019H			2	1.A FE	1,053,354	107.4330	1,133,418	1,055,000	1,053,604	0	123	0	0	2.375	2.390	MN	4,176	25,056	11/14/2019	11/01/2031
792882-BM-3	ST PAUL GENERAL OBLIGATION REF S2019H			2	1.A FE	1,067,537	106.5570	1,150,816	1,080,000	1,069,267	0	852	0	0	2.375	2.480	MN	4,275	25,650	11/14/2019	11/01/2032
792882-BN-1	ST PAUL GENERAL OBLIGATION REF S2019H			2	1.A FE	1,102,241	107.2180	1,190,120	1,110,000	1,103,218	0	484	0	0	2.500	2.560	MN	4,625	27,750	11/14/2019	11/01/2033
792882-BP-6	ST PAUL GENERAL OBLIGATION REF S2019H			2	1.A FE	1,139,282	107.5060	1,225,568	1,140,000	1,139,361	0	40	0	0	2.625	2.630	MN	4,988	29,925	11/14/2019	11/01/2034
792882-BQ-4	ST PAUL GENERAL OBLIGATION REF S2019H			2	1.A FE	1,155,237	107.2460	1,249,416	1,165,000	1,156,278	0	513	0	0	2.625	2.690	MN	5,097	30,581	11/14/2019	11/01/2035
792882-BR-2	ST PAUL GENERAL OBLIGATION REF S2019H			2	1.A FE	1,176,489	107.0980	1,279,821	1,195,000	1,178,318	0	899	0	0	2.625	2.740	MN	5,228	31,369	11/14/2019	11/01/2036
792882-BS-0	ST PAUL GENERAL OBLIGATION REF S2019H			2	1.A FE	646,347	107.7060	700,089	650,000	646,677	0	164	0	0	2.750	2.790	MN	2,979	17,875	11/14/2019	11/01/2037
792882-BT-8	ST PAUL GENERAL OBLIGATION REF S2019H			2	1.A FE	656,282	107.5480	715,194	665,000	657,021	0	365	0	0	2.750	2.840	MN	3,048	18,288	11/14/2019	11/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
852427-MB-6	STAFFORD GENERAL OBLIGATION S2017			2	1.A FE	600,000	108.5940	651,564	600,000	600,000	0	0	0	0	3.000	3.000	FA	7,500	18,000	05/24/2017	08/01/2033
852427-ME-0	STAFFORD GENERAL OBLIGATION S2017			2	1.A FE	594,438	108.8500	653,100	600,000	595,470	0	240	0	0	3.125	3.190	FA	7,813	18,750	05/24/2017	08/01/2036
852634-RQ-9	STAMFORD GENERAL OBLIGATION S2020A			2	1.A FE	1,989,520	98.3350	1,966,700	2,000,000	1,990,381	0	620	0	0	1.750	1.790	FA	14,583	34,708	07/21/2020	08/01/2035
852634-RR-7	STAMFORD GENERAL OBLIGATION S2020A			2	1.A FE	1,972,420	97.5240	1,950,480	2,000,000	1,974,528	0	1,508	0	0	1.750	1.850	FA	14,583	34,708	07/21/2020	08/01/2036
852634-RS-5	STAMFORD GENERAL OBLIGATION S2020A			2	1.A FE	1,992,760	98.1310	1,962,620	2,000,000	1,993,271	0	367	0	0	1.875	1.900	FA	15,625	37,188	07/21/2020	08/01/2037
852634-RT-3	STAMFORD GENERAL OBLIGATION S2020A			2	1.A FE	1,977,320	97.1540	1,943,080	2,000,000	1,978,821	0	1,072	0	0	1.875	1.950	FA	15,625	37,188	07/21/2020	08/01/2038
852634-RU-0	STAMFORD GENERAL OBLIGATION S2020A			2	1.A FE	2,000,000	99.1940	1,983,880	2,000,000	2,000,000	0	0	0	0	2.000	2.000	FA	16,667	39,667	07/21/2020	08/01/2039
86481A-BE-3	SUFFOLK GENERAL OBLIG TXBLE REF S2020B				1.A FE	9,195,000	96.8940	8,909,403	9,195,000	9,195,000	0	0	0	0	1.110	1.110	FA	42,527	89,590	09/02/2020	02/01/2028
86481A-BF-0	SUFFOLK GENERAL OBLIG TXBLE REF S2020B				1.A FE	6,690,000	96.0330	6,424,608	6,690,000	6,690,000	0	0	0	0	1.210	1.210	FA	33,729	71,055	09/02/2020	02/01/2029
86481A-BG-8	SUFFOLK GENERAL OBLIG TXBLE REF S2020B				1.A FE	8,670,000	95.1830	8,252,366	8,670,000	8,670,000	0	0	0	0	1.250	1.250	FA	45,156	95,129	09/02/2020	02/01/2030
86481A-BH-6	SUFFOLK GENERAL OBLIG TXBLE REF S2020B			2	1.A FE	8,770,000	94.9220	8,324,659	8,770,000	8,770,000	0	0	0	0	1.350	1.350	FA	49,331	103,925	09/02/2020	02/01/2031
866045-NE-3	SUMMIT CO SD #RE001 GO S2017			2	1.A FE	584,942	114.2480	634,076	555,000	571,216	0	(2,989)	0	0	4.000	3.350	JD	1,850	22,200	01/24/2017	12/01/2034
866407-V5-5	SUMNER CNTY GENERAL OBLIGATION REF S21A			2	1.B FE	648,603	99.2570	645,171	650,000	648,605	0	3	0	0	1.750	1.770	JD	63	0	12/16/2021	12/01/2033
866407-V6-3	SUMNER CNTY GENERAL OBLIGATION REF S21A			2	1.B FE	654,694	98.8840	652,634	660,000	654,700	0	6	0	0	1.750	1.820	JD	64	0	12/16/2021	12/01/2034
866407-V7-1	SUMNER CNTY GENERAL OBLIGATION REF S21A			2	1.B FE	665,105	98.5950	665,516	675,000	665,112	0	7	0	0	1.750	1.870	JD	66	0	12/16/2021	12/01/2035
866407-V8-9	SUMNER CNTY GENERAL OBLIGATION REF S21A			2	1.B FE	686,867	99.4720	686,357	690,000	686,874	0	7	0	0	1.875	1.910	JD	72	0	12/16/2021	12/01/2036
866407-V9-7	SUMNER CNTY GENERAL OBLIGATION REF S21A			2	1.B FE	691,887	98.9050	692,335	700,000	691,894	0	7	0	0	1.875	1.960	JD	73	0	12/16/2021	12/01/2037
866407-W2-1	SUMNER CNTY GENERAL OBLIGATION REF S21A			2	1.B FE	713,970	100.0100	715,072	715,000	713,974	0	4	0	0	2.000	2.010	JD	79	0	12/16/2021	12/01/2038
866407-W3-9	SUMNER CNTY GENERAL OBLIGATION REF S21A			2	1.B FE	724,540	99.3290	725,102	730,000	724,545	0	5	0	0	2.000	2.050	JD	81	0	12/16/2021	12/01/2039
866407-W4-7	SUMNER CNTY GENERAL OBLIGATION REF S21A			2	1.B FE	734,555	98.8030	736,082	745,000	734,562	0	7	0	0	2.000	2.090	JD	83	0	12/16/2021	12/01/2040
866407-W5-4	SUMNER CNTY GENERAL OBLIGATION REF S21A			2	1.B FE	759,377	100.0750	760,570	760,000	759,380	0	3	0	0	2.125	2.130	JD	90	0	12/16/2021	12/01/2041
867578-WF-9	SUNNYVALE SCH DIST GO S2021A			2	1.A FE	665,632	117.7810	677,241	575,000	664,309	0	(1,323)	0	0	4.000	1.820	MS	2,811	0	10/28/2021	09/01/2044
867578-VR-4	SUNNYVALE SCH DIST GO TAXABLE REF S2021			2	1.A FE	1,625,000	100.5440	1,633,840	1,625,000	1,625,000	0	0	0	0	2.494	2.494	MS	4,953	0	10/28/2021	09/01/2035
869142-FY-0	SUSQUEHANNA GENERAL OBLIGATION REF S18			2	1.C FE	652,674	111.7700	704,151	630,000	642,812	0	(2,757)	0	0	4.000	3.480	AO	6,300	25,200	03/09/2018	10/01/2038
869257-PB-5	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	805,000	99.2550	799,003	805,000	805,000	0	0	0	0	0.516	0.516	MS	1,223	3,888	09/24/2020	03/15/2024
869257-PC-3	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	1,210,000	98.5460	1,192,407	1,210,000	1,210,000	0	0	0	0	0.616	0.616	MS	2,195	6,977	09/24/2020	03/15/2025
869257-PD-1	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	1,215,000	98.4800	1,196,532	1,215,000	1,215,000	0	0	0	0	0.856	0.856	MS	3,062	9,736	09/24/2020	03/15/2026
869257-PE-9	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	1,350,000	97.8740	1,321,299	1,350,000	1,350,000	0	0	0	0	0.956	0.956	MS	3,800	12,081	09/24/2020	03/15/2027
869257-PF-6	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	1,480,000	97.2600	1,439,448	1,480,000	1,480,000	0	0	0	0	1.114	1.114	MS	4,855	15,434	09/24/2020	03/15/2028
869257-PG-4	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	845,000	97.1480	820,901	845,000	845,000	0	0	0	0	1.214	1.214	MS	3,021	9,603	09/24/2020	03/15/2029
869257-PH-2	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	855,000	97.0660	829,914	855,000	855,000	0	0	0	0	1.314	1.314	MS	3,308	10,517	09/24/2020	03/15/2030
869257-PJ-8	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	865,000	97.0300	839,310	865,000	865,000	0	0	0	0	1.414	1.414	MS	3,601	11,450	09/24/2020	03/15/2031
869257-PK-5	SUSSEX CO GO TAXABLE REF S2020B			2	1.A FE	655,000	97.3280	637,498	655,000	655,000	0	0	0	0	1.514	1.514	MS	2,920	9,283	09/24/2020	03/15/2032
869257-PL-3	SUSSEX CO GO TAXABLE REF S2020B			2	1.A FE	1,205,000	97.5410	1,175,369	1,205,000	1,205,000	0	0	0	0	1.674	1.674	MS	5,939	18,883	09/24/2020	03/15/2033
87638K-CE-0	TARRANT CNTY CLG DIST GO LTD S2020			2	1.A FE	12,876,579	102.3920	13,172,731	12,865,000	12,875,029	0	(1,069)	0	0	2.000	1.990	FA	97,202	263,733	07/07/2020	08/15/2035
879709-5B-5	TEMPE GENERAL OBLIGATION S2015A			2	1.A	1,301,462	111.0130	1,437,618	1,295,000	1,297,529	0	(665)	0	0	3.750	3.690	JJ	24,281	48,563	05/12/2015	07/01/2034
879709-5C-3	TEMPE GENERAL OBLIGATION S2015A			2	1.A FE	1,532,610	109.1760	1,664,934	1,525,000	1,527,979	0	(783)	0	0	3.750	3.690	JJ	28,594	57,188	05/12/2015	07/01/2034
879709-5F-6	TEMPE GENERAL OBLIGATION S2017			2	1.A	256,646	122.7420	263,895	215,000	239,188	0	(4,017)	0	0	5.000	2.780	JJ	5,375	10,750	05/24/2017	07/01/2035
879709-5L-3	TEMPE GENERAL OBLIGATION S2017			2	1.A FE	435,701	121.0950	441,997	365,000	406,063	0	(6,819)	0	0	5.000	2.780	JJ	9,125	18,250	05/24/2017	07/01/2035
885718-JY-3	THREE RIVERS PARK DISTRICT GO S2015B			2	1.A FE	648,144	104.7470	659,906	630,000	635,052	0	(2,326)	0	0	3.250	2.850	FA	8,531	20,475	11/19/2015	02/01/2030
886155-NJ-5	THURSTON CO SD #33 TUMWATER GO S2016			2	1.A FE	2,020,581	119.2500	1,943,775	1,630,000	1,820,335	0	(40,596)	0	0	5.000	2.210	JD	6,792	81,500	10/19/2016	12/01/2027
886155-PC-8	THURSTON CO SD #33 TUMWATER GO S2017			2	1.A FE	111,450	115.8150	115,815	100,000	106,873	0	(1,166)	0	0	4.000	2.630	JD	333	4,000	11/08/2017	12/01/2031
886172-NB-7	THURSTON CO SD#111 OLYMPIA GO S2012B			2	1.B FE	5,473,150	101.7820	5,089,100	5,000,000	5,022,956	0	(54,439)	0	0	4.500	3.370	JD	18,750	225,000	06/14/2012	12/01/2030
886172-NQ-4	THURSTON CO SD#111 OLYMPIA GO S2016			2	1.A FE	5,726,847	108.2060	6,167,742	5,700,000	5,714,112	0	(2,638)	0	0	3.125	3.070	JD	14,844	178,125	10/26/2016	12/01/2033
886172-NR-2	THURSTON CO SD#111 OLYMPIA GO S2016			2	1.A FE	2,100,861	108.0670	2,269,407	2,100,000	2,100,440	0	(88)	0	0	3.125	3.120	JD	5,469	65,625	10/26/2016	12/01/2034
927734-H5-5	VIRGINIA BEACH GENERAL OBLIGATION S2017A			2	1.A FE	2,691,793	112.0090	3,018,643	2,695,000	2,692,563	0	194	0	0	3.000	3.010	AO	20,213	80,850	12/19/2017	04/01/2032
930864-EA-7	WAKE CO GENERAL OBLIGATION REF S2021			2	1.A FE	1,129,880	113.5880	1,135,880	1,000,000	1,120,827	0	(9,053)	0	0	3.000	1.590	AO	7,500	15,000	03/18/2021	04/01/2037
930864-EB-5	WAKE CO GENERAL OBLIGATION REF S2021			2	1.A FE	1,525,950	101.1930	1,517,895	1,500,000	1,524,157	0	(1,793)	0	0	2.000	1.810	AO	7,500	15,000	03/18/2021	04/01/2038
930863-SR-2	WAKE CO GENERAL OBLIGATION S2014			2	1.A FE	10,263,400	106.9930	10,699,300	10,000,000	10,078,341	0	(27,824)	0	0	3.500	3.190	MS	116,667	350,000	08/19/2014	09/01/2033
936784-HK-6	WASATCH CO SCHOOL DISTRICT GO S2016			2	1.A FE	3,889,958	107.6960	3,984,752	3,700,000	3,784,845	0	(19,316)	0	0	3.500	2.900	FA	53,958	129,500	02/17/2016	02/01/2034
938650-PZ-5	WASHINGTON CO GEN OBLIG REF S2016A			2	1.C FE	8,783,297	108.1270	9,352,986	8,650,000	8,714,107	0	(13,473)	0	0	3.000	2.820	JD	21,625	259,500	06/27/2016	06/01/2036
938650-QW-1	WASHINGTON CO GEN OBLIG S2017A			2	1.C FE	1,033,515	108.6680	1,141,014	1,050,000	1,037,094	0	838	0	0	3.000	3.120	JD	2,625	31,500	06/19/2017	06/01/2034
938650-RT-7	WASHINGTON CO GEN OBLIG S2017B			2	1.C FE	973,983	108.9170	1,067,387	980,000	975,194	0	282	0	0	3.125	3.170	JD	2,552	30,625	06/19/2017	06/01/2035

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
938718-D6-7	WASHINGTON CO SD SAINT GEORGE GO REF S16			2	1.A FE	2,861,870	106.9580	2,984,128	2,790,000	2,821,804	0	(7,175)	0	0	2.750	2.460	MS	25,575	76,725	01/12/2016	03/01/2029
939307-JH-8	WASHINGTON CO SD#1J HILLSBORO GO S2017			2	1.B FE	3,687,973	121.6530	3,789,491	3,115,000	3,462,775	0	(58,266)	0	0	5.000	2.780	JD	6,922	155,750	12/13/2017	06/15/2036
938429-J4-0	WASHINGTON CO SD#48J BEAVERTON GO S2014			2	1.B FE	768,092	111.3740	723,931	650,000	682,592	0	(12,637)	0	0	5.000	2.870	JD	1,444	32,500	07/22/2014	06/15/2029
938429-K8-9	WASHINGTON CO SD#48J BEAVERTON GO S2014			2	1.B FE	12,885,070	111.3740	12,251,140	11,000,000	11,522,233	0	(202,104)	0	0	5.000	2.980	JD	24,444	550,000	07/22/2014	06/15/2031
938429-K9-7	WASHINGTON CO SD#48J BEAVERTON GO S2014			2	1.B FE	8,736,525	111.3740	8,353,050	7,500,000	7,843,376	0	(132,730)	0	0	5.000	3.050	JD	16,667	375,000	07/22/2014	06/15/2032
942833-ZF-4	WAUKEE CSD GENERAL OBLIGATION S2020B			2	1.C FE	4,595,801	99.2730	4,576,485	4,610,000	4,597,353	0	1,387	0	0	1.625	1.660	JD	6,243	76,369	10/27/2020	06/01/2030
942833-ZG-2	WAUKEE CSD GENERAL OBLIGATION S2020B			2	1.C FE	4,667,056	99.4150	4,657,593	4,685,000	4,668,801	0	1,563	0	0	1.750	1.790	JD	6,832	83,582	10/27/2020	06/01/2031
943504-4E-7	WAUWATOSA GENERAL OBLIGATION S2015B			2	1.A FE	1,142,180	108.0890	1,243,024	1,150,000	1,145,163	0	530	0	0	3.000	3.060	JD	2,875	34,500	11/17/2015	12/01/2029
946813-UV-2	WAYZATA ISD #284 GO S2014A			2	1.A FE	1,032,987	103.7970	1,069,109	1,030,000	1,030,409	0	(385)	0	0	3.750	3.710	FA	16,094	38,625	04/28/2014	02/01/2035
946813-UV-2	WAYZATA ISD #284 GO S2014A	SD		2	1.A FE	9,913,667	103.7970	10,260,333	9,885,000	9,888,924	0	(3,696)	0	0	3.750	3.710	FA	154,453	370,688	04/28/2014	02/01/2035
946813-WK-4	WAYZATA ISD #284 GO S2017A			2	1.A FE	3,438,532	107.7320	3,797,553	3,525,000	3,452,103	0	3,674	0	0	3.125	3.300	FA	45,898	110,156	01/26/2018	02/01/2037
948050-KD-0	WEBSTER GROVES SCHOOL DIST GO S2019			2	1.B FE	1,596,928	105.9170	1,694,672	1,600,000	1,597,350	0	161	0	0	2.875	2.890	MS	15,333	46,000	05/20/2019	03/01/2035
95640H-HK-7	WEST VALLEY-MISSION CCD GO S2017C			2	1.A FE	2,570,970	114.1110	2,641,670	2,315,000	2,455,174	0	(28,456)	0	0	4.000	2.590	FA	38,583	92,600	09/13/2017	08/01/2032
95640H-HP-6	WEST VALLEY-MISSION CCD GO S2017C			2	1.A FE	2,386,738	107.2690	2,612,000	2,435,000	2,395,318	0	2,114	0	0	3.000	3.140	FA	30,438	73,050	09/12/2017	08/01/2036
95988M-CC-9	WESTERN TECH COLLEGE DIST GO REF S2017			2	1.B FE	3,800,051	110.7750	3,954,668	3,570,000	3,668,473	0	(28,411)	0	0	4.000	3.100	AO	35,700	142,800	01/09/2017	04/01/2030
95988M-JH-1	WESTERN TECH COLLEGE DIST GO REF S2017F			2	1.A	507,468	111.0150	516,220	465,000	485,000	0	(5,827)	0	0	4.000	2.610	AO	4,650	18,600	12/07/2017	04/01/2031
95988M-JJ-7	WESTERN TECH COLLEGE DIST GO REF S2017F			2	1.B FE	1,347,793	110.6580	1,366,626	1,235,000	1,288,119	0	(15,475)	0	0	4.000	2.610	AO	12,350	49,400	12/07/2017	04/01/2031
960470-KQ-4	WESTLAKE SCHOOL DIST GO REF S2014			2	1.B FE	3,268,942	110.3320	3,409,259	3,090,000	3,148,746	0	(18,904)	0	0	4.000	3.310	JD	10,300	123,600	12/11/2014	12/01/2034
962506-QY-0	WHATCOM CO SD#501 BELLINGHAM GO REF S15			2	1.A FE	4,236,000	111.7270	4,469,080	4,000,000	4,101,998	0	(24,035)	0	0	4.000	3.300	JD	13,333	160,000	12/02/2015	12/01/2034
967245-AR-2	WICHITA GENERAL OBLIGATION S2015A			2	1.C FE	632,588	110.6780	691,738	625,000	628,155	0	(740)	0	0	3.750	3.610	JD	1,953	23,438	05/13/2015	12/01/2031
968661-HB-7	WILL CO FOREST PRES DIST GO REF S2012				1.B FE	1,432,119	104.5320	1,358,916	1,300,000	1,331,192	0	(31,893)	0	0	5.000	2.443	JD	2,889	65,000	02/14/2012	12/15/2022
968661-HD-3	WILL CO FOREST PRES DIST GO REF S2012				1.B FE	3,118,376	113.2580	2,820,124	2,490,000	2,654,530	0	(52,832)	0	0	5.000	2.660	JD	5,533	124,500	02/14/2012	12/15/2024
969872-QZ-6	WILLIAMSON CO GENERAL OBLIG REF S2019			2	1.A FE	2,793,578	107.4790	3,025,534	2,815,000	2,797,286	0	1,488	0	0	2.500	2.570	AO	17,594	70,375	06/04/2019	04/01/2032
969871-7V-8	WILLIAMSON CO GENERAL OBLIG S2013	SD		2	1.A FE	5,553,060	105.0090	5,722,991	5,450,000	5,466,631	0	(12,104)	0	0	4.000	3.760	MN	36,333	218,000	11/05/2013	05/01/2031
969872-JQ-4	WILLIAMSON CO GENERAL OBLIG S2016B			2	1.A FE	1,007,709	111.5740	1,138,055	1,020,000	1,010,348	0	558	0	0	3.500	3.590	AO	8,925	35,700	11/15/2016	04/01/2035
969872-JR-2	WILLIAMSON CO GENERAL OBLIG S2016B			2	1.A FE	1,051,318	112.0350	1,181,969	1,055,000	1,052,046	0	153	0	0	3.625	3.650	AO	9,561	38,244	11/15/2016	04/01/2036
969872-JS-0	WILLIAMSON CO GENERAL OBLIG S2016B			2	1.A FE	1,081,422	112.0910	1,221,792	1,090,000	1,083,006	0	335	0	0	3.625	3.680	AO	9,878	39,513	11/15/2016	04/01/2037
969872-KM-1	WILLIAMSON CO GENERAL OBLIG S2016C			2	1.A FE	2,449,409	112.0350	2,772,866	2,475,000	2,454,482	0	1,071	0	0	3.625	3.700	AO	22,430	89,719	11/15/2016	04/01/2036
969872-KN-9	WILLIAMSON CO GENERAL OBLIG S2016C			2	1.A FE	2,526,730	112.0910	2,875,134	2,565,000	2,533,784	0	1,491	0	0	3.625	3.730	AO	23,245	92,981	11/15/2016	04/01/2037
969872-NB-2	WILLIAMSON CO GENERAL OBLIG S2017			2	1.A FE	5,016,246	109.5050	5,573,805	5,090,000	5,029,187	0	3,305	0	0	3.125	3.230	AO	39,766	159,063	11/01/2017	04/01/2036
969872-NX-4	WILLIAMSON CO GENERAL OBLIG S2018			2	1.A FE	5,864,142	115.0590	6,846,011	5,950,000	5,874,822	0	3,550	0	0	3.750	3.860	AO	55,781	223,125	10/18/2018	04/01/2037
969887-6P-8	WILLIAMSON CO GENERAL OBLIG S2020			2	1.A FE	6,073,707	103.4440	6,320,428	6,110,000	6,077,196	0	1,923	0	0	2.375	2.420	FA	54,820	145,113	01/23/2020	02/15/2036
969887-6P-8	WILLIAMSON CO GENERAL OBLIG S2020	SD		2	1.A FE	10,477,392	103.4440	10,902,998	10,540,000	10,483,411	0	3,317	0	0	2.375	2.420	FA	94,567	250,325	01/23/2020	02/15/2036
969872-YH-7	WILLIAMSON CO GENERAL OBLIG S2021			2	1.A FE	1,455,000	101.2380	1,473,013	1,455,000	1,455,000	0	0	0	0	1.750	1.750	AO	3,112	0	11/02/2021	04/01/2033
969872-YJ-3	WILLIAMSON CO GENERAL OBLIG S2021			2	1.A FE	1,468,545	100.6080	1,488,998	1,480,000	1,468,655	0	111	0	0	1.750	1.820	AO	3,166	0	11/02/2021	04/01/2034
969872-YK-0	WILLIAMSON CO GENERAL OBLIG S2021			2	1.A FE	1,478,775	100.2200	1,503,300	1,500,000	1,478,946	0	171	0	0	1.750	1.870	AO	3,208	0	11/02/2021	04/01/2035
969872-XP-0	WILLIAMSON CO GENERAL OBLIG S2021A			2	1.A FE	3,168,460	101.0660	3,208,846	3,175,000	3,168,518	0	58	0	0	1.750	1.770	AO	6,791	0	11/02/2021	04/01/2033
969872-XQ-8	WILLIAMSON CO GENERAL OBLIG S2021A			2	1.A FE	3,197,926	100.4370	3,244,115	3,230,000	3,198,215	0	289	0	0	1.750	1.840	AO	6,909	0	11/02/2021	04/01/2034
969872-XR-6	WILLIAMSON CO GENERAL OBLIG S2021A			2	1.A FE	3,284,144	101.1980	3,329,414	3,290,000	3,284,203	0	59	0	0	1.875	1.890	AO	7,540	0	11/02/2021	04/01/2035
969872-XS-4	WILLIAMSON CO GENERAL OBLIG S2021A			2	1.A FE	3,310,303	100.5000	3,366,750	3,350,000	3,310,588	0	286	0	0	1.875	1.970	AO	7,677	0	11/02/2021	04/01/2036
969887-2D-9	WILLIAMSON CO GO S2015			2	1.A FE	4,559,131	109.5530	4,825,810	4,405,000	4,460,352	0	(16,517)	0	0	4.000	3.570	FA	66,564	176,200	05/06/2015	02/15/2033
97217P-KP-3	WILSON CO GENERAL OBLIGATION S2016			2	1.B FE	4,061,680	109.1090	4,364,360	4,000,000	4,028,360	0	(6,183)	0	0	3.250	3.070	AO	32,500	130,000	03/15/2016	04/01/2034
97217P-SF-7	WILSON CO GENERAL OBLIGATION S2021			2	1.B FE	1,694,627	96.7160	1,653,844	1,710,000	1,695,554	0	927	0	0	1.375	1.450	MN	3,919	16,524	02/03/2021	05/01/2034
97217P-SG-5	WILSON CO GENERAL OBLIGATION S2021			2	1.B FE	1,728,355	96.9760	1,682,534	1,735,000	1,728,733	0	378	0	0	1.500	1.530	MN	4,338	18,290	02/03/2021	05/01/2035
97217P-SH-3	WILSON CO GENERAL OBLIGATION S2021			2	1.B FE	1,738,669	96.6480	1,701,005	1,760,000	1,739,757	0	1,088	0	0	1.500	1.590	MN	4,400	18,553	02/03/2021	05/01/2036
97217P-SJ-9	WILSON CO GENERAL OBLIGATION S2021			2	1.B FE	1,786,169	97.0690	1,737,535	1,790,000	1,786,360	0	190	0	0	1.625	1.640	MN	4,848	20,442	02/03/2021	05/01/2037
973024-E8-1	WINCHESTER GENERAL OBLIGATION S2015			2	1.A FE	2,334,017	111.6150	2,433,207	2,180,000	2,239,498	0	(15,831)	0	0	4.000	3.170	JJ	43,600	87,200	06/24/2015	07/01/2031
973024-R4-6	WINCHESTER GENERAL OBLIGATION S2018			2	1.A FE	737,728	111.7460	826,920	740,000	738,126	0	119	0	0	3.375	3.400	JD	1,110	24,975	06/12/2018	06/15/2034
973024-R6-1	WINCHESTER GENERAL OBLIGATION S2018			2	1.A FE	780,000	112.2280	875,378	780,000	780,000	0	0	0	0	3.500	3.500	JD	1,213	27,300	06/12/2018	06/15/2036
975673-FA-7	WINSTON SALEM GENERAL OBLIGATION S2020B			2	1.A FE	3,681,447	101.2760	3,792,786	3,745,000	3,686,136	0	3,196	0	0	2.000	2.120	JD	6,242	74,900	06/09/2020	06/01/2037
975673-FB-5	WINSTON SALEM GENERAL OBLIGATION S2020B			2	1.A FE	3,789,630	102.0630	3,893,703	3,815,000	3,791,366	0	1,185	0	0	2.125	2.170	JD	6,756	81,069	06/09/2020	06/01/2038
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						2,916,980,205	XXX	3,000,275,298	2,775,977,000	2,849,545,033	0	(13,865,547)	0	0	XXX	XXX	XXX	23,802,884	81,801,310	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2499999. Total - U.S. Political Subdivisions Bonds						2,916,980,205	XXX	3,000,275,298	2,775,977,000	2,849,545,033	0	(13,865,547)	0	0	XXX	XXX	XXX	23,802,884	81,801,310	XXX	XXX
Bonds - U.S. Special Revenues - Issuer Obligations																					
040688-MV-2	ARIZONA WATER INFRAS FIN AUTH REF S14A	SD		2	1.A FE	14,603,540	108.4790	15,187,060	14,000,000	14,186,701	0	(64,357)	0	0	3.500	2.990	AO	122,500	490,000	10/30/2014	10/01/2029
052414-MT-3	AUSTIN ELEC UTIL SYS REV S2012			2	1.C FE	1,046,760	103.0730	1,030,730	1,000,000	1,010,320	0	(11,559)	0	0	4.000	2.791	MN	5,111	40,000	12/04/2012	11/15/2028
052414-MU-0	AUSTIN ELEC UTIL SYS REV S2012			2	1.C FE	3,223,089	103.0550	2,988,595	2,900,000	2,931,959	0	(35,812)	0	0	4.000	2.710	MN	14,822	116,000	12/04/2012	11/15/2029
052414-PL-7	AUSTIN ELEC UTILITY SYS REV REF S2015A			2	1.C FE	3,686,752	116.1030	3,715,296	3,200,000	3,399,698	0	(47,654)	0	0	5.000	3.270	MN	20,444	160,000	05/12/2015	11/15/2029
08527N-KY-1	BERNALILLO CO GROSS RECEIPTS TAX S2017B			2	1.B FE	441,970	108.4700	482,692	445,000	442,845	0	221	0	0	2.875	2.940	JD	569	12,794	10/25/2017	06/15/2030
08527N-KZ-8	BERNALILLO CO GROSS RECEIPTS TAX S2017B			2	1.B FE	480,000	108.8040	522,259	480,000	480,000	0	0	0	0	3.000	3.000	JD	640	14,400	10/25/2017	06/15/2031
08527N-LA-2	BERNALILLO CO GROSS RECEIPTS TAX S2017B			2	1.B FE	510,180	108.0610	556,514	515,000	511,336	0	293	0	0	3.000	3.080	JD	687	15,450	10/25/2017	06/15/2032
08527N-LB-0	BERNALILLO CO GROSS RECEIPTS TAX S2017B			2	1.B FE	558,275	108.3070	606,519	560,000	558,657	0	96	0	0	3.125	3.150	JD	778	17,500	10/25/2017	06/15/2033
08527N-LC-8	BERNALILLO CO GROSS RECEIPTS TAX S2017B			2	1.B FE	592,710	108.1720	649,032	600,000	594,183	0	374	0	0	3.125	3.220	JD	833	18,750	10/25/2017	06/15/2034
08527N-LD-6	BERNALILLO CO GROSS RECEIPTS TAX S2017B			2	1.B FE	642,414	108.4240	699,335	645,000	642,902	0	122	0	0	3.250	3.280	JD	932	20,963	10/25/2017	06/15/2035
08527N-LE-4	BERNALILLO CO GROSS RECEIPTS TAX S2017B			2	1.B FE	688,279	108.2700	752,477	695,000	689,443	0	295	0	0	3.250	3.320	JD	1,004	22,588	10/25/2017	06/15/2036
08527N-LF-1	BERNALILLO CO GROSS RECEIPTS TAX S2017B			2	1.B FE	734,347	108.1100	805,420	745,000	736,061	0	435	0	0	3.250	3.350	JD	1,076	24,213	10/25/2017	06/15/2037
08527N-LG-9	BERNALILLO CO GROSS RECEIPTS TAX S2017B			2	1.B FE	799,392	108.6310	869,048	800,000	799,489	0	22	0	0	3.375	3.380	JD	1,200	27,000	10/25/2017	06/15/2038
090132-AM-3	BILLINGS SEWER SYSTEM REV S2017			2	1.D FE	342,447	122.5440	349,250	285,000	317,524	0	(5,406)	0	0	5.000	2.750	JJ	7,125	14,250	01/26/2017	07/01/2028
090132-AQ-4	BILLINGS SEWER SYSTEM REV S2017			2	1.D FE	707,898	121.4330	728,598	600,000	661,386	0	(10,131)	0	0	5.000	2.970	JJ	15,000	30,000	01/26/2017	07/01/2031
090132-AT-8	BILLINGS SEWER SYSTEM REV S2017			2	1.D FE	524,205	114.5190	572,595	500,000	513,922	0	(2,263)	0	0	4.000	3.440	JJ	10,000	20,000	01/26/2017	07/01/2034
101029-SR-8	BOSTON WATER & SEWER COMM REV REF S14A			2	1.B FE	5,145,800	109.4160	5,470,800	5,000,000	5,045,368	0	(15,061)	0	0	3.750	3.410	MN	31,250	187,500	07/22/2014	11/01/2033
101029-SS-6	BOSTON WATER & SEWER COMM REV REF S14A			2	1.B FE	5,124,000	109.4160	5,470,800	5,000,000	5,038,637	0	(12,823)	0	0	3.750	3.460	MN	31,250	187,500	07/22/2014	11/01/2034
101029-ST-4	BOSTON WATER & SEWER COMM REV REF S14A			2	1.B FE	5,102,350	109.4160	5,470,800	5,000,000	5,031,916	0	(10,594)	0	0	3.750	3.510	MN	31,250	187,500	07/22/2014	11/01/2035
10146H-LD-6	BOULDER CO WATER & SEWER REV S2016			2	1.B FE	2,128,701	105.0130	2,163,268	2,060,000	2,085,291	0	(8,257)	0	0	3.000	2.560	JD	5,150	61,800	05/03/2016	12/01/2033
115117-MC-4	BROWARD CO WATER & SEWER S2019A			2	1.B FE	30,177,300	110.7190	33,215,700	30,000,000	30,143,835	0	(16,400)	0	0	3.000	2.930	AO	225,000	900,000	11/06/2019	10/01/2041
115117-ME-0	BROWARD CO WATER & SEWER S2019A			2	1.B FE	14,242,080	117.7030	14,124,360	12,000,000	13,939,155	0	(231,605)	0	0	4.000	1.760	AO	120,000	480,000	09/04/2020	10/01/2043
120532-LA-2	BUNCOMBE CO METRO SEWER DIST REF S2017			2	1.A FE	2,207,400	109.5630	2,437,777	2,225,000	2,211,220	0	893	0	0	3.000	3.060	JJ	33,375	66,750	06/22/2017	07/01/2034
130178-JL-1	CALIFORNIA ED FAC AUTH S07 T-3(STANFORD)			1	1.A FE	3,587,160	118.6730	3,560,190	3,000,000	3,200,415	0	(43,780)	0	0	5.000	3.285	MS	44,167	150,000	10/07/2011	03/15/2026
130178-M8-6	CALIFORNIA ED FAC AUTH S12 U-2(STANFORD)			1	1.A FE	848,301	139.8620	930,082	665,000	775,759	0	(8,532)	0	0	5.000	3.160	AO	8,313	33,250	04/02/2012	10/01/2032
130178-M8-6	CALIFORNIA ED FAC AUTH S12 U-2(STANFORD)	SD		1	1.A FE	11,908,099	139.8620	13,056,118	9,335,000	10,889,783	0	(119,772)	0	0	5.000	3.160	AO	116,688	466,750	04/02/2012	10/01/2032
130178-X7-6	CALIFORNIA ED FAC AUTH S13 U-3(STANFORD)			1	1.A FE	19,220,700	153.7890	23,068,350	15,000,000	18,499,389	0	(108,929)	0	0	5.000	3.450	JD	62,500	750,000	08/13/2014	06/01/2043
130178-3W-4	CALIFORNIA ED FAC AUTH S14 U-6(STANFORD)			1	1.A FE	4,460,220	155.6350	4,669,050	3,000,000	4,421,558	0	(38,662)	0	0	5.000	2.350	MN	25,000	150,000	02/22/2021	05/01/2045
130178-3W-4	CALIFORNIA ED FAC AUTH S14 U-6(STANFORD)			1	1.A FE	566,997	155.6350	661,449	425,000	547,605	0	(3,477)	0	0	5.000	3.230	MN	3,542	21,250	12/15/2015	05/01/2045
130178-3W-4	CALIFORNIA ED FAC AUTH S14 U-6(STANFORD)	SD		1	1.A FE	22,112,873	155.6350	25,796,501	16,575,000	21,356,589	0	(135,614)	0	0	5.000	3.230	MN	138,125	828,750	12/15/2015	05/01/2045
130179-SD-7	CALIFORNIA ED FAC AUTH S19V-1 (STANFORD)			1	1.A FE	6,825,250	160.9100	8,045,500	5,000,000	6,720,000	0	(39,405)	0	0	5.000	3.120	MN	41,667	250,000	03/22/2019	05/01/2049
13034A-JV-3	CALIFORNIA INFRAS & ECON DEV BANK S2016			2	1.A FE	7,301,132	117.6940	6,849,791	5,820,000	6,492,579	0	(149,649)	0	0	5.000	2.140	AO	72,750	291,000	04/12/2016	10/01/2033
13053R-AM-1	CALIFORNIA POLL CONTROL AIR PRODS S97			2	1.F FE	14,700,000	100.0000	14,700,000	14,700,000	14,700,000	0	0	0	0	0.020	0.060	MON	516	0	12/30/2021	03/01/2042
147056-HB-4	CARY COMBINED ENTERPRISE SYS REF S2017B			2	1.A FE	5,942,625	109.7840	6,691,335	6,095,000	5,966,171	0	6,135	0	0	3.000	3.170	JD	15,238	182,850	12/14/2017	12/01/2037
14739H-DT-5	CASCADE WATER ALLIANCE WTR SYS REV S2019			2	1.B FE	3,485,346	103.1840	3,642,395	3,530,000	3,493,110	0	3,401	0	0	2.000	2.120	MS	23,533	70,600	08/14/2019	09/01/2031
14739H-DW-8	CASCADE WATER ALLIANCE WTR SYS REV S2019			2	1.B FE	3,728,256	104.4590	3,906,767	3,740,000	3,729,781	0	679	0	0	2.375	2.400	MS	29,608	88,825	08/14/2019	09/01/2034
158855-DK-9	CHANDLER EXCISE TAX REV REF S2016				1.A FE	1,245,209	122.8210	1,154,517	940,000	1,102,220	0	(27,906)	0	0	5.000	1.700	JJ	23,500	47,000	08/25/2016	07/01/2027
158855-EB-8	CHANDLER EXCISE TAX REV S2017			2	1.A FE	2,371,682	108.6690	2,564,588	2,360,000	2,367,143	0	(1,180)	0	0	3.000	2.940	JJ	35,400	70,800	12/05/2017	07/01/2032
158855-EE-2	CHANDLER EXCISE TAX REV S2017			2	1.A FE	2,759,783	107.9990	3,029,372	2,805,000	2,768,146	0	2,165	0	0	3.000	3.120	JJ	42,075	84,150	12/05/2017	07/01/2035
160429-VH-6	CHARLESTON WATERWORKS & SEWER REF S16A			2	1.A FE	2,827,050	114.0430	2,851,075	2,500,000	2,656,477	0	(32,442)	0	0	4.000	2.520	JJ	50,000	100,000	05/11/2016	01/01/2035
160429-VZ-6	CHARLESTON WATERWORKS & SEWER REF S2012			2	1.A	6,626,960	100.0000	5,605,000	5,605,000	5,605,000	0	(119,652)	0	0	5.000	2.820	JJ	140,125	280,250	04/24/2012	01/01/2029
160429-WC-6	CHARLESTON WATERWORKS & SEWER REF S2012			2	1.A	5,405,150	100.0000	5,000,000	5,000,000	5,000,000	0	(56,861)	0	0	5.000	3.830	JJ	125,000	250,000	11/07/2013	01/01/2033
160429-WC-6	CHARLESTON WATERWORKS & SEWER REF S2012			2	1.A	176,915	100.0000	165,000	165,000	165,000	0	(1,699)	0	0	5.000	3.940	JJ	4,125	8,250	12/23/2013	01/01/2033
160429-WG-7	CHARLESTON WATERWORKS & SEWER REF S2012			2	1.A FE	3,405,110	100.0000	2,880,000	2,880,000	2,880,000	0	(61,481)	0	0	5.000	2.820	JJ	72,000	144,000	04/24/2012	01/01/2029
160429-WK-8	CHARLESTON WATERWORKS & SEWER REF S2012			2	1.A FE	3,039,715	100.0000	2,835,000	2,835,000	2,835,000	0	(29,186)	0	0	5.000	3.940	JJ	70,875	141,750	12/23/2013	01/01/2033
161045-LY-3	CHARLOTTE WATER & SEWER SYS REV S2011			2	1.A FE	737,851	100.3550	637,254	635,000	635,223	0	(10,293)	0	0	5.000	3.150	JD	2,646	31,750	07/20/2011	12/01/2023
161045-LZ-0	CHARLOTTE WATER & SEWER SYS REV S2011	SD		2	1.A FE	3,165,571	100.3680	2,649,715	2,640,000	2,641,159	0	(52,428)	0	0	5.000	2.740	JD	11,000	132,000	10/03/2011	12/01/2024
161045-LZ-0	CHARLOTTE WATER & SEWER SYS REV S2011	SD		2	1.A FE	2,011,800	100.3680	1,756,440	1,750,000	1,750,565	0	(26,349)	0	0	5.000	3.280	JD	7,292	87,500	07/20/2011	12/01/2024
161045-QQ-5	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	6,090,780	101.7410	6,104,460	6,000,000	6,079,956	0	(8,618)	0	0	2.000	1.830	JJ	60,000	92,333	09/11/2020	07/01/2035
161045-QR-3	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	3,094,100	122.5790	3,064,475	2,500,000	3,021,409	0	(57,403)	0	0	4.000	1.390	JJ	50,000	76,944	09/11/2020	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
161045-QS-1	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	7,049,560	101.2890	7,090,230	7,000,000	7,043,726	0	(4,693)	0	0	2.000	1.920	JJ	70,000	107,722	09/11/2020	07/01/2037
161045-QT-9	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	7,526,400	101.1040	7,582,800	7,500,000	7,523,384	0	(2,505)	0	0	2.000	1.960	JJ	75,000	115,417	09/11/2020	07/01/2038
161045-QU-6	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	3,326,790	111.6230	3,348,690	3,000,000	3,287,525	0	(31,067)	0	0	3.000	1.780	JJ	45,000	69,250	09/11/2020	07/01/2039
161045-QV-4	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	1,105,150	111.3540	1,113,540	1,000,000	1,092,538	0	(9,979)	0	0	3.000	1.820	JJ	15,000	23,083	09/11/2020	07/01/2040
161045-QW-2	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	496,620	100.3850	501,925	500,000	496,796	0	133	0	0	2.000	2.040	JJ	5,000	7,694	09/11/2020	07/01/2041
161045-QX-0	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	493,880	99.6830	498,415	500,000	494,177	0	226	0	0	2.000	2.070	JJ	5,000	7,694	09/11/2020	07/01/2042
163123-MV-1	CHELAN CO PUB UTIL DIST #1 S97A (MBIA)	.@			1.C FE	2,957,460	97.6020	10,736,220	11,000,000	8,659,818	0	585,540	0	0	0.000	5.740	JD	0	0	03/12/2002	06/01/2025
163123-MW-9	CHELAN CO PUB UTIL DIST #1 S97A (MBIA)	.@			1.C FE	2,534,700	96.2380	9,623,800	10,000,000	7,785,079	0	429,052	0	0	0.000	5.750	JD	0	0	03/12/2002	06/01/2026
172311-NZ-1	CINCINNATI WATER SYSTEM REV REF S2017A			2	1.A FE	3,720,535	109.9450	4,139,429	3,765,000	3,727,951	0	1,737	0	0	3.250	3.330	JD	10,197	122,363	06/14/2017	12/01/2037
172311-QV-7	CINCINNATI WATER SYSTEM REV REF S2021A			2	1.A FE	2,661,723	101.6330	2,713,601	2,670,000	2,661,801	0	78	0	0	2.250	2.270	JD	9,679	0	10/15/2021	12/01/2040
172311-QW-5	CINCINNATI WATER SYSTEM REV REF S2021A			2	1.A FE	2,703,765	101.3660	2,767,292	2,730,000	2,703,945	0	180	0	0	2.250	2.310	JD	9,896	0	10/15/2021	12/01/2041
172311-QX-3	CINCINNATI WATER SYSTEM REV REF S2021A			2	1.A FE	2,748,373	101.0750	2,819,993	2,790,000	2,748,630	0	257	0	0	2.250	2.340	JD	10,114	0	10/15/2021	12/01/2042
172311-KW-1	CINCINNATI WATER SYSTEM REV S2015A			2	1.A FE	2,523,609	117.4500	2,566,283	2,185,000	2,326,986	0	(33,508)	0	0	5.000	3.220	JD	9,104	109,250	07/29/2015	12/01/2037
222642-JW-1	COLLIER CO WATER & SEWER DIST REF S2016			2	1.A FE	7,960,019	118.9280	7,647,070	6,430,000	7,156,511	0	(151,376)	0	0	5.000	2.340	JJ	160,750	321,500	04/28/2016	07/01/2034
196632-SE-4	COLORADO SPRINGS UTILITIES REV REF S13A			2	1.C FE	1,926,739	108.2420	1,780,581	1,645,000	1,701,671	0	(28,993)	0	0	5.000	3.090	MN	10,510	82,250	04/02/2013	11/15/2034
196632-SE-4	COLORADO SPRINGS UTILITIES REV REF S13A	.SD		2	1.C FE	8,509,277	108.2420	7,863,781	7,265,000	7,515,281	0	(128,045)	0	0	5.000	3.090	MN	46,415	363,250	04/02/2013	11/15/2034
196632-ZW-6	COLORADO SPRINGS UTILITIES REV REF S17A2			2	1.C FE	1,211,570	122.6200	1,226,200	1,000,000	1,129,310	0	(20,129)	0	0	5.000	2.610	MN	6,389	50,000	09/14/2017	11/15/2034
19679P-JF-2	COLORADO WTR RES PWR DEV AUTH S16A			2	1.A FE	448,289	107.8410	469,108	435,000	441,515	0	(1,292)	0	0	3.125	2.780	MS	4,531	13,594	05/24/2016	09/01/2035
19679P-KB-9	COLORADO WTR RES PWR DEV AUTH S16B			2	1.A FE	459,178	106.2360	493,997	465,000	460,660	0	306	0	0	2.875	2.970	MS	4,456	13,369	11/03/2016	09/01/2033
19679P-KC-7	COLORADO WTR RES PWR DEV AUTH S16B			2	1.A FE	462,443	106.9080	497,122	465,000	463,045	0	124	0	0	3.000	3.040	MS	4,650	13,950	11/03/2016	09/01/2034
19679E-RV-3	COLORADO WTR RES PWR DEV AUTH S17A			2	1.A FE	621,644	108.3050	676,906	625,000	622,597	0	241	0	0	2.750	2.800	MS	5,729	17,188	11/03/2017	09/01/2030
198504-WU-2	COLUMBIA WATERWORKS & SEWER SYS REF S16B			2	1.B FE	2,406,541	114.8310	2,675,562	2,330,000	2,371,801	0	(7,376)	0	0	4.000	3.610	FA	38,833	93,200	11/16/2016	02/01/2036
198504-XQ-0	COLUMBIA WATERWORKS & SEWER SYS S2016A			2	1.B FE	2,238,311	122.0320	2,361,319	1,935,000	2,099,234	0	(29,111)	0	0	5.000	3.180	FA	40,313	96,750	11/16/2016	02/01/2035
198504-ZP-0	COLUMBIA WATERWORKS & SEWER SYS S2019A			2	1.B FE	1,704,780	110.6990	1,826,534	1,650,000	1,693,502	0	(5,530)	0	0	3.000	2.590	FA	20,625	49,500	11/21/2019	02/01/2036
198504-ZQ-8	COLUMBIA WATERWORKS & SEWER SYS S2019A			2	1.B FE	719,782	110.4900	773,430	700,000	715,719	0	(1,993)	0	0	3.000	2.650	FA	8,750	21,000	11/21/2019	02/01/2037
198504-ZR-6	COLUMBIA WATERWORKS & SEWER SYS S2019A			2	1.B FE	1,024,980	109.9700	1,099,700	1,000,000	1,019,858	0	(2,515)	0	0	3.000	2.690	FA	12,500	30,000	11/21/2019	02/01/2038
198504-ZS-4	COLUMBIA WATERWORKS & SEWER SYS S2019A			2	1.B FE	1,503,119	109.4350	1,608,695	1,470,000	1,496,336	0	(3,331)	0	0	3.000	2.720	FA	18,375	44,100	11/21/2019	02/01/2039
198504-ZT-2	COLUMBIA WATERWORKS & SEWER SYS S2019A			2	1.B FE	1,407,724	108.9320	1,503,262	1,380,000	1,402,048	0	(2,786)	0	0	3.000	2.750	FA	17,250	41,400	11/21/2019	02/01/2040
20775Y-AS-5	CONNECTICUT REVOLVING FUND S2013A	.SD		2	1.A FE	781,766	105.3920	674,509	640,000	658,337	0	(15,320)	0	0	5.000	2.490	MS	10,667	32,000	02/12/2013	03/01/2030
20775Y-AS-5	CONNECTICUT REVOLVING FUND S2013A	.SD		2	1.A FE	3,102,234	105.3920	2,698,035	2,560,000	2,631,556	0	(59,748)	0	0	5.000	2.550	MS	42,667	128,000	04/29/2013	03/01/2030
20775Y-AS-5	CONNECTICUT REVOLVING FUND S2013A	.SD		2	1.A FE	4,386,440	105.3920	4,215,680	4,000,000	4,056,352	0	(46,565)	0	0	5.000	3.750	MS	66,667	200,000	12/09/2013	03/01/2030
235241-PN-0	DALLAS AREA RAPID TRAN REF S2014A			2	1.C FE	5,397,357	111.7760	5,504,968	4,925,000	5,079,626	0	(49,690)	0	0	4.500	3.360	JD	18,469	221,625	11/19/2014	12/01/2036
235241-PN-0	DALLAS AREA RAPID TRAN REF S2014A	.SD		2	1.C FE	14,372,860	111.7760	14,659,422	13,115,000	13,526,761	0	(132,321)	0	0	4.500	3.360	JD	49,181	590,175	11/19/2014	12/01/2036
235035-BJ-0	DALLAS-FORT WORTH INTL ARPT (UPS) S2002			2	1.G FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000	0	0	0	0	0.120	0.110	MON	847	0	12/29/2021	05/01/2032
245903-AB-5	DELAWARE CO INDL DEV AUTH REF (UPS)			2	1.G FE	11,005,000	100.0000	11,005,000	11,005,000	11,005,000	0	0	0	0	0.040	0.100	MON	784	0	12/29/2021	09/01/2045
245903-AB-5	DELAWARE CO INDL DEV AUTH REF (UPS)			2	1.G FE	9,800,000	100.0000	9,800,000	9,800,000	9,800,000	0	0	0	0	0.040	0.110	MON	698	0	12/23/2021	09/01/2045
24916P-JA-6	DENVER CITY & CO WTR COMMRS REF REV S20B			2	1.A FE	7,319,287	107.1560	7,849,177	7,325,000	7,319,690	0	226	0	0	2.625	2.630	MS	56,616	192,281	05/06/2020	09/15/2039
24916T-FH-7	DENVER CITY & CO WTR COMMRS REF S2016B			2	1.A FE	5,404,359	107.5710	5,712,020	5,310,000	5,356,383	0	(9,125)	0	0	3.000	2.800	MS	46,905	159,300	05/10/2016	09/15/2035
24916P-GL-5	DENVER CITY & CO WTR COMMRS REV S2017B			2	1.A FE	4,649,639	111.2540	5,195,562	4,670,000	4,653,046	0	788	0	0	3.500	3.530	MS	48,127	163,450	05/12/2017	09/15/2037
24916T-ED-7	DENVER CITY & CO WTR COMMRS S2016A			2	1.A FE	3,043,132	107.5710	3,216,373	2,990,000	3,016,118	0	(5,138)	0	0	3.000	2.800	MS	26,412	89,700	05/10/2016	09/15/2035
254845-NS-5	DIST COLUMBIA WTR & SWR AUTH S2016B			2	1.B FE	2,318,040	120.7600	2,415,200	2,000,000	2,177,656	0	(30,674)	0	0	5.000	3.150	AO	25,000	100,000	01/31/2017	10/01/2035
25477G-TT-2	DISTRICT OF COLUMBIA INCOME TAX TXBLS20D			2	1.B FE	10,000,000	97.2630	9,726,300	10,000,000	10,000,000	0	0	0	0	1.710	1.710	JD	14,250	171,000	07/10/2020	12/01/2031
267045-DF-6	DUTCHESS CO LOCAL DEV VASSAR CLG S2013A			2	1.E FE	560,960	104.1790	520,895	500,000	507,357	0	(7,107)	0	0	5.000	3.490	JJ	12,500	25,000	05/30/2013	01/01/2036
267045-DG-4	DUTCHESS CO LOCAL DEV VASSAR CLG S2013A			2	1.E FE	1,275,056	104.1790	1,187,641	1,140,000	1,156,325	0	(15,763)	0	0	5.000	3.530	JJ	28,500	57,000	05/30/2013	01/01/2037
267045-DH-2	DUTCHESS CO LOCAL DEV VASSAR CLG S2013A			2	1.E FE	836,273	104.1790	781,343	750,000	760,445	0	(10,081)	0	0	5.000	3.570	JJ	18,750	37,500	05/30/2013	01/01/2038
270777-AC-9	E BATON ROUGE INDL DEV AUTH (EXXON) S10A			2	1.D FE	4,545,000	100.0000	4,545,000	4,545,000	4,545,000	0	0	0	0	0.020	0.100	MON	260	0	12/30/2021	08/01/2035
27149T-BB-6	EAST CENTRAL REGL WASTEWATER REV REF S17			2	1.B FE	2,851,384	122.5600	2,867,904	2,340,000	2,655,444	0	(50,471)	0	0	5.000	2.470	AO	29,250	117,000	12/08/2017	10/01/2034
27149T-AL-5	EAST CENTRAL REGL WASTEWATER REV S2014			2	1.B FE	1,599,306	112.7060	1,532,802	1,360,000	1,433,801	0	(25,428)	0	0	5.000	2.930	AO	17,000	68,000	10/28/2014	10/01/2033
298245-JU-6	EUGENE WATER REVENUE UTIL SYS REF S2016			2	1.C FE	574,420	114.0560	570,280	500,000	535,641	0	(7,284)	0	0	4.000	2.350	FA	8,333	20,000	04/26/2016	08/01/2030
303867-KA-2	FAIRFAX CO SEWER REV REF S2016A			2	1.A FE	151,548	110.7430	160,577	145,000	148,156	0	(643)	0	0	3.375	2.860	JJ	2,257	4,894	04/05/2016	07/15/2034
303867-KA-2	FAIRFAX CO SEWER REV REF S2016A	.SD		2	1.A FE	7,164,572	110.7430	7,591,433	6,855,000	7,004,217	0	(30,381)	0	0	3.375	2.860	JJ	106,681	231,356	04/05/2016	07/15/2034
303867-LF-0	FAIRFAX CO SEWER REV S2017			2	1.A FE	12,330,102	121.6690	13,152,419	10,810,000	11,836,296	0	(167,278)	0	0	5.000	3.120	JJ	249,231	540,500	12/12/2018	07/15/2040
343137-EW-1	FLORIDA TURNPIKE AUTH REF S2018A			2	1.C FE	16,013,536	117.0590	17,933,439	15,320,000	15,824,929	0	(68,244)	0	0	4.000	3.430	JJ	306,400	612,800	01/10/2019	07/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
343137-EX-9	FLORIDA TURNPIKE AUTH REF S2018A			2	1.C FE	16,586,316	116.6290	18,579,000	15,930,000	16,408,184	0	(64,507)	0	0	4.000	3.480	JJ	318,600	637,200	01/10/2019	07/01/2038
343137-FU-4	FLORIDA TURNPIKE AUTH REV S2019B			2	1.C FE	7,032,831	110.4060	7,612,494	6,895,000	7,006,417	0	(13,199)	0	0	3.000	2.760	JJ	103,425	206,850	11/19/2019	07/01/2039
343137-FW-0	FLORIDA TURNPIKE AUTH REV S2019B			2	1.C FE	7,424,359	110.0210	8,048,036	7,315,000	7,403,450	0	(10,451)	0	0	3.000	2.820	JJ	109,725	219,450	11/19/2019	07/01/2041
343137-KU-8	FLORIDA TURNPIKE AUTH REV S2021B			2	1.C FE	8,162,382	97.9900	8,044,979	8,210,000	8,163,434	0	1,052	0	0	1.875	1.920	JJ	53,451	0	08/03/2021	07/01/2036
343137-MF-9	FLORIDA TURNPIKE AUTH REV S2021C			2	1.C FE	10,411,395	101.5220	10,644,582	10,485,000	10,412,001	0	605	0	0	2.375	2.420	JJ	35,969	0	10/13/2021	07/01/2041
374791-AC-5	GIBSON CO PCR TOYOTA MOTOR MFG S1999A			2	1.E FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	0.100	0.070	MON	149	119	11/10/2021	01/01/2029
382512-EB-3	GOODYEAR PUB IMPT CORP FACS REF S2016A			2	1.C FE	3,119,775	118.7820	2,969,550	2,500,000	2,804,049	0	(63,684)	0	0	5.000	2.150	JJ	62,500	125,000	09/29/2016	07/01/2029
39167J-CW-3	GREATER CLEVELAND REG TRAN SALES TAX S16			2	1.B FE	547,839	121.4520	528,316	435,000	491,025	0	(10,671)	0	0	5.000	2.220	JD	1,813	21,750	05/03/2016	12/01/2031
395468-KX-8	GREENSBORO ENTERPRISE SYS REV REF S2017A			2	1.A FE	2,562,833	111.2570	2,770,299	2,490,000	2,533,041	0	(7,187)	0	0	3.500	3.150	JD	7,263	87,150	07/27/2017	06/01/2037
414005-VN-5	HARRIS CO SR LIEN TOLL REF S2015B			2	1.C FE	1,746,675	115.3350	1,730,025	1,500,000	1,600,600	0	(25,910)	0	0	5.000	3.030	FA	28,333	75,000	10/29/2015	08/15/2033
41423P-AV-9	HARRIS CO SR LIEN TOLL REF S2018A			2	1.C FE	5,247,350	116.0810	5,804,050	5,000,000	5,161,606	0	(23,384)	0	0	4.000	3.410	FA	75,556	200,000	02/08/2018	08/15/2038
425538-DD-4	HENNEPIN CO SALES TAX REF REV S2017A			2	1.A FE	1,834,529	120.5960	1,839,089	1,525,000	1,690,384	0	(30,840)	0	0	5.000	2.650	JD	3,389	76,250	01/10/2017	12/15/2032
426170-RG-3	HENRICO CO WTR & SWR REV S2020A			2	1.A FE	778,233	111.8980	777,691	695,000	768,332	0	(8,149)	0	0	3.000	1.640	MN	3,475	21,893	09/30/2020	05/01/2036
426170-RH-1	HENRICO CO WTR & SWR REV S2020A			2	1.A FE	417,803	111.6520	418,695	375,000	412,724	0	(4,180)	0	0	3.000	1.700	MN	1,875	11,813	09/30/2020	05/01/2037
426170-RJ-7	HENRICO CO WTR & SWR REV S2020A			2	1.A FE	338,675	111.4580	339,947	305,000	334,687	0	(3,283)	0	0	3.000	1.740	MN	1,525	9,608	09/30/2020	05/01/2038
426170-RK-4	HENRICO CO WTR & SWR REV S2020A			2	1.A FE	547,817	111.2420	550,648	495,000	541,571	0	(5,141)	0	0	3.000	1.780	MN	2,475	15,593	09/30/2020	05/01/2039
426170-RL-2	HENRICO CO WTR & SWR REV S2020A			2	1.A FE	744,525	111.0610	749,662	675,000	736,318	0	(6,756)	0	0	3.000	1.820	MN	3,375	21,263	09/30/2020	05/01/2040
426170-RM-0	HENRICO CO WTR & SWR REV S2020A			2	1.A FE	1,115,810	110.8170	1,124,793	1,015,000	1,103,926	0	(9,780)	0	0	3.000	1.860	MN	5,075	31,973	09/30/2020	05/01/2041
426170-RN-8	HENRICO CO WTR & SWR REV S2020A			2	1.A FE	1,370,700	110.5500	1,381,875	1,250,000	1,356,496	0	(11,696)	0	0	3.000	1.890	MN	6,250	39,375	09/30/2020	05/01/2042
426170-QM-1	HENRICO CO WTR & SWR S2019			2	1.A FE	2,506,596	107.7810	2,743,026	2,545,000	2,510,581	0	1,612	0	0	2.875	2.980	MN	12,195	73,169	06/04/2019	05/01/2038
429749-FS-8	HIGH POINT COMB ENTERPRISE REV REF S16			2	1.B FE	2,149,705	115.2800	2,178,792	1,890,000	2,023,606	0	(25,751)	0	0	4.000	2.440	MN	12,600	75,600	10/20/2016	11/01/2030
438689-JJ-1	HONOLULU WATER SUPPLY WTR SYS REF S2014A			2	1.C FE	601,947	107.3990	622,914	580,000	586,469	0	(2,433)	0	0	4.000	3.530	JJ	11,600	23,200	11/20/2014	07/01/2036
438689-JJ-1	HONOLULU WATER SUPPLY WTR SYS REF S2014A	SD		2	1.C FE	7,052,123	107.3990	7,297,762	6,795,000	6,870,782	0	(28,505)	0	0	4.000	3.530	JJ	135,900	271,800	11/20/2014	07/01/2036
438689-NC-1	HONOLULU WTR SUPPLY WTR SYS TXBL REFS21B			1	1.B FE	625,000	100.8540	630,338	625,000	625,000	0	0	0	0	1.820	1.820	JJ	5,688	3,033	03/10/2021	07/01/2029
438689-ND-9	HONOLULU WTR SUPPLY WTR SYS TXBL REFS21B			1	1.B FE	1,270,000	101.7720	1,292,504	1,270,000	1,270,000	0	0	0	0	1.970	1.970	JJ	12,510	6,672	03/10/2021	07/01/2030
438689-NE-7	HONOLULU WTR SUPPLY WTR SYS TXBL REFS21B			1	1.B FE	580,000	101.8260	590,591	580,000	580,000	0	0	0	0	2.070	2.070	JJ	6,003	3,202	03/10/2021	07/01/2031
45203H-Z9-6	ILLINOIS FIN AUTH (NORTHWESTERN) S2015			2	1.B FE	1,478,891	112.0240	1,501,122	1,340,000	1,396,702	0	(13,504)	0	0	4.000	2.850	JD	4,467	53,600	05/12/2015	12/01/2027
45203H-Z9-6	ILLINOIS FIN AUTH (NORTHWESTERN) S2015	SD		2	1.B FE	15,075,859	112.0240	15,302,478	13,660,000	14,238,019	0	(137,659)	0	0	4.000	2.850	JD	45,533	546,400	05/12/2015	12/01/2027
45203H-2A-9	ILLINOIS FIN AUTH (NORTHWESTERN) S2015				1.B FE	5,017,183	127.1790	5,265,211	4,140,000	4,634,414	0	(63,260)	0	0	5.000	3.070	JD	17,250	207,000	05/12/2015	12/01/2028
45204E-JQ-2	ILLINOIS FIN AUTH REV CLEAN WTR REV S16			2	1.A FE	3,849,798	112.2090	3,831,937	3,415,000	3,614,182	0	(46,825)	0	0	4.000	2.460	JJ	68,300	136,600	08/30/2016	07/01/2033
45204E-KK-3	ILLINOIS FIN AUTH REV CLEAN WTR REV S16			2	1.A FE	4,740,381	112.2540	4,720,281	4,205,000	4,450,259	0	(57,658)	0	0	4.000	2.460	JJ	84,100	168,200	08/30/2016	01/01/2033
45204E-KL-1	ILLINOIS FIN AUTH REV CLEAN WTR REV S16			2	1.A FE	3,268,524	112.1640	3,555,599	3,170,000	3,218,028	0	(10,976)	0	0	4.000	3.590	JJ	63,400	126,800	01/19/2017	01/01/2034
45204E-KM-9	ILLINOIS FIN AUTH REV CLEAN WTR REV S16			2	1.A FE	562,920	112.0450	616,248	550,000	556,287	0	(1,433)	0	0	4.000	3.690	JJ	11,000	22,000	01/05/2017	01/01/2035
759911-WF-3	ILLINOIS REGL TRANS AUTH S2003B (MBIA)				1.C FE	2,753,282	102.1740	2,549,241	2,495,000	2,503,143	0	(19,478)	0	0	5.500	4.680	JD	11,435	137,225	01/08/2003	06/01/2022
45506D-PK-5	INDIANA FINANCE AUTH REV GREEN BOND S15A	SD		2	1.A FE	10,669,558	113.6770	9,986,524	8,785,000	9,419,143	0	(195,314)	0	0	5.000	2.550	FA	183,021	439,250	01/20/2015	02/01/2035
45506D-VY-8	INDIANA FINANCE AUTH REV GREEN BOND S16A			2	1.A FE	4,814,918	118.1070	4,641,605	3,930,000	4,323,500	0	(90,660)	0	0	5.000	2.410	FA	81,875	196,500	03/17/2016	02/01/2030
45506D-YU-3	INDIANA FINANCE AUTH REV GREEN BOND S16D			2	1.A FE	10,822,232	119.8140	10,417,827	8,695,000	9,746,442	0	(215,693)	0	0	5.000	2.210	FA	181,146	434,750	09/22/2016	08/01/2033
455168-AU-8	INDIANA UNIV REV STUDENT FEE REF S15W-1			2	1.A FE	3,120,362	107.3620	3,129,602	2,915,000	2,976,677	0	(22,597)	0	0	4.000	3.140	FA	48,583	116,600	12/10/2014	08/01/2033
455168-AU-8	INDIANA UNIV REV STUDENT FEE REF S15W-1	SD		2	1.A FE	1,300,597	107.3620	1,304,448	1,215,000	1,240,708	0	(9,419)	0	0	4.000	3.140	FA	20,250	48,600	12/10/2014	08/01/2033
46246K-2F-8	IOWA FINANCE AUTH ST REVOLVING FD REFS15			2	1.A FE	7,001,689	115.6350	6,596,977	5,705,000	6,188,789	0	(127,503)	0	0	5.000	2.510	FA	118,854	285,250	02/04/2015	08/01/2031
462460-5N-2	IOWA HIGHER ED (GRINNELL COLLEGE) S2017			2	1.A FE	956,184	119.7660	958,128	800,000	883,394	0	(15,651)	0	0	5.000	2.720	JD	3,333	40,000	01/11/2017	12/01/2031
462460-5T-9	IOWA HIGHER ED (GRINNELL COLLEGE) S2017			2	1.A FE	1,168,416	112.6110	1,244,352	1,105,000	1,139,310	0	(6,330)	0	0	4.000	3.310	JD	3,683	44,200	01/11/2017	12/01/2036
46613P-8H-2	JEA WATER & SEWER SYS S2012B			2	1.A	2,706,412	101.1660	2,357,168	2,330,000	2,341,052	0	(44,149)	0	0	5.000	3.050	AO	29,125	116,500	07/17/2012	10/01/2034
46613P-8H-2	JEA WATER & SEWER SYS S2012B	C		2	1.A	4,646,200	101.1660	4,046,640	4,000,000	4,018,974	0	(75,793)	0	0	5.000	3.050	AO	50,000	200,000	07/17/2012	10/01/2034
46613P-8M-1	JEA WATER & SEWER SYS S2012B			2	1.C FE	151,002	101.1320	131,472	130,000	130,617	0	(2,463)	0	0	5.000	3.050	AO	1,625	6,500	07/17/2012	10/01/2034
46613P-8M-1	JEA WATER & SEWER SYS S2012B	C		2	1.C FE	4,111,887	101.1320	3,580,073	3,540,000	3,556,793	0	(67,079)	0	0	5.000	3.050	AO	44,250	177,000	07/17/2012	10/01/2034
478754-7F-5	JOHNSON CO WATER DISTRICT #1 S2014			2	1.A FE	2,924,306	107.3540	3,086,428	2,875,000	2,886,524	0	(5,445)	0	0	4.000	3.790	JJ	57,500	115,000	01/14/2014	07/01/2032
478754-7G-3	JOHNSON CO WATER DISTRICT #1 S2014			2	1.A FE	3,104,937	107.3540	3,295,768	3,070,000	3,078,197	0	(3,869)	0	0	4.000	3.860	JJ	61,400	122,800	01/14/2014	01/01/2033
491311-AN-6	KENTUCKY INFRAS WASTEWTR & DRINKING S18A			2	1.A FE	6,570,785	124.8940	6,881,659	5,510,000	6,199,993	0	(102,870)	0	0	5.000	2.750	FA	114,792	275,500	03/15/2018	02/01/2030
495289-D9-8	KING CO SEWER REV REF S2012C			2	1.B FE	2,247,683	102.3910	1,935,190	1,890,000	1,911,540	0	(42,226)	0	0	5.000	2.690	JJ	47,250	94,500	03/01/2013	01/01/2030
495289-E2-2	KING CO SEWER REV REF S2012C			2	1.B FE	12,637,356	102.3910	11,047,989	10,790,000	10,897,916	0	(211,118)	0	0	5.000	2.970	JJ	269,750	539,500	08/20/2012	01/01/2031
495289-J4-3	KING CO SEWER REV REF S2013A			2	1.B FE	1,003,642	104.7820	906,364	865,000	881,232	0	(15,743)	0	0	5.000	3.080	JJ	21,625	43,250	03/18/2013	01/01/2031
495289-J4-3	KING CO SEWER REV REF S2013A	SD		2	1.B FE	4,797,758	104.7820	4,332,736	4,135,000	4,212,595	0	(75,259)	0	0	5.000	3.080	JJ	103,375	206,750	03/18/2013	01/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
495289-4P-2	KING CO SEWER REV REF S2016B			2	1.B FE	4,964,298	117.7630	4,734,073	4,020,000	4,483,312	0	(96,669)	0	0	5.000	2.290	JJ	100,500	201,000	09/12/2016	07/01/2035
495289-8M-5	KING CO SEWER REV REF S2017			2	1.B FE	2,382,480	121.1550	2,423,100	2,000,000	2,232,568	0	(38,709)	0	0	5.000	2.710	JJ	50,000	100,000	12/05/2017	07/01/2035
50607C-AQ-8	LAFAYETTE WATER RECLAMATION REV S2021			2	1.C FE	1,484,326	99.8590	1,492,892	1,495,000	1,484,377	0	51	0	0	1.875	1.930	JD	2,258	0	11/09/2021	12/01/2036
50607C-AR-6	LAFAYETTE WATER RECLAMATION REV S2021			2	1.C FE	1,501,058	99.1760	1,512,434	1,525,000	1,501,166	0	108	0	0	1.875	1.990	JD	2,303	0	11/09/2021	12/01/2037
50607C-AS-4	LAFAYETTE WATER RECLAMATION REV S2021			2	1.C FE	1,538,918	100.0100	1,550,155	1,550,000	1,538,958	0	40	0	0	2.000	2.050	JD	2,497	0	11/09/2021	12/01/2038
50607C-AT-2	LAFAYETTE WATER RECLAMATION REV S2021			2	1.C FE	1,556,411	99.3290	1,569,398	1,580,000	1,556,498	0	87	0	0	2.000	2.100	JD	2,546	0	11/09/2021	12/01/2039
520192-PQ-2	LAWRENCE WATER & SEWER SYS REV REF S16A			2	1.C FE	3,225,297	108.8160	3,269,921	3,005,000	3,101,883	0	(23,748)	0	0	3.500	2.610	MN	17,529	105,175	06/07/2016	11/01/2033
523530-LQ-4	LEE CO WATER & SEWER REV REF (TXBL) S19				1.B FE	2,950,000	104.9960	3,097,382	2,950,000	2,950,000	0	0	0	0	2.416	2.416	AO	17,818	71,272	12/04/2019	10/01/2028
523530-LR-2	LEE CO WATER & SEWER REV REF (TXBL) S19				1.B FE	2,000,000	104.8940	2,097,880	2,000,000	2,000,000	0	0	0	0	2.436	2.436	AO	12,180	48,720	12/04/2019	10/01/2029
523530-LS-0	LEE CO WATER & SEWER REV REF (TXBL) S19			2	1.B FE	400,000	105.4460	421,784	400,000	400,000	0	0	0	0	2.566	2.566	AO	2,566	10,264	12/04/2019	10/01/2030
523530-LT-8	LEE CO WATER & SEWER REV REF (TXBL) S19			2	1.B FE	475,000	105.7610	502,365	475,000	475,000	0	0	0	0	2.666	2.666	AO	3,166	12,664	12/04/2019	10/01/2031
523530-LU-5	LEE CO WATER & SEWER REV REF (TXBL) S19			2	1.B FE	500,000	105.9430	529,715	500,000	500,000	0	0	0	0	2.766	2.766	AO	3,458	13,830	12/04/2019	10/01/2032
523530-LV-3	LEE CO WATER & SEWER REV REF (TXBL) S19			2	1.B FE	440,000	106.1970	467,267	440,000	440,000	0	0	0	0	2.866	2.866	AO	3,153	12,610	12/04/2019	10/01/2033
523530-LW-1	LEE CO WATER & SEWER REV REF (TXBL) S19			2	1.B FE	740,000	105.9620	784,119	740,000	740,000	0	0	0	0	2.916	2.916	AO	5,395	21,578	12/04/2019	10/01/2034
523530-LX-9	LEE CO WATER & SEWER REV REF (TXBL) S19			2	1.B FE	2,500,000	105.9010	2,647,525	2,500,000	2,499,990	0	(7)	0	0	3.202	3.202	AO	20,013	80,050	12/04/2019	10/01/2039
545904-ML-5	LOUDOUN CO SANTN WATER & SEWER REF S15			2	1.A FE	618,656	109.6280	646,805	590,000	600,184	0	(3,173)	0	0	4.000	3.390	JJ	11,800	23,600	08/05/2015	01/01/2035
545904-ML-5	LOUDOUN CO SANTN WATER & SEWER REF S15	SD		2	1.A FE	5,767,135	109.6280	6,029,540	5,500,000	5,594,939	0	(29,577)	0	0	4.000	3.390	JJ	110,000	220,000	08/05/2015	01/01/2035
546398-SQ-2	LOUISIANA PUB FAC (AIR PRODS CHEMS) S07			2	1.F FE	6,800,000	100.0000	6,800,000	6,800,000	6,800,000	0	0	0	0	0.010	0.100	MON	300	0	12/30/2021	05/01/2042
546398-C4-8	LOUISIANA PUB FAC (AIR PRODS CHEMS)S09A			2	1.F FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	0.090	0.100	MON	274	0	12/23/2021	08/01/2049
546398-GD-4	LOUISIANA PUB FAC (AIR PRODS CHEMS)S2003			2	1.F FE	18,650,000	100.0000	18,650,000	18,650,000	18,650,000	0	0	0	0	0.110	0.090	MON	1,436	2,371	10/19/2021	12/01/2038
546598-AA-1	LOUISVILLE & JEFFERSON REGL ARPT S1999A			2	1.G FE	13,400,000	100.0000	13,400,000	13,400,000	13,400,000	0	0	0	0	0.030	0.080	JFMM	944	1,259	10/29/2021	01/01/2029
546598-AA-1	LOUISVILLE & JEFFERSON REGL ARPT S1999A			2	1.G FE	4,500,000	100.0000	4,500,000	4,500,000	4,500,000	0	0	0	0	0.030	0.100	JFMM	317	0	12/22/2021	01/01/2029
546848-AA-0	LOUISVILLE REGL ARPT AUTH REV (UPS)			2	1.G FE	4,900,000	100.0000	4,900,000	4,900,000	4,900,000	0	0	0	0	0.130	0.230	JFMA	384	3,614	06/29/2020	11/01/2036
557363-DG-0	MADISON CO CAP RES CORP COLGATE UNV S15B			2	1.D FE	1,037,525	110.2010	1,140,580	1,035,000	1,036,005	0	(263)	0	0	4.000	3.970	JJ	20,700	41,400	06/24/2015	07/01/2038
56042R-RU-8	MAINE HIGHER FAC AUTH (BOWDOIN CLG)S2018			2	1.C FE	1,085,597	122.5030	1,176,029	960,000	1,049,489	0	(12,113)	0	0	5.000	3.390	JJ	24,000	48,000	10/26/2018	07/01/2036
56045R-XD-6	MAINE MUNI BOND BANK S2017A			2	1.C FE	1,477,665	110.7630	1,661,445	1,500,000	1,482,489	0	1,043	0	0	3.625	3.740	MN	9,063	54,375	01/05/2017	11/01/2034
56045R-XH-7	MAINE MUNI BOND BANK S2017A			2	1.C FE	1,043,329	119.1200	1,078,036	905,000	978,638	0	(13,895)	0	0	5.000	3.170	MN	7,542	45,250	01/05/2017	11/01/2035
56045R-XK-0	MAINE MUNI BOND BANK S2017A			2	1.C FE	1,721,115	118.6000	1,779,000	1,500,000	1,617,865	0	(22,202)	0	0	5.000	3.230	MN	12,500	75,000	01/05/2017	11/01/2037
560551-RL-9	MAINE TURNPIKE AUTH REF REV S2021				1.D FE	1,340,000	134.1540	1,341,540	1,000,000	1,340,000	0	0	0	0	5.000	1.420	JJ	0	0	12/08/2021	07/01/2032
560551-RM-7	MAINE TURNPIKE AUTH REF REV S2021			2	1.D FE	2,797,873	133.6560	2,800,093	2,095,000	2,797,873	0	0	0	0	5.000	1.460	JJ	0	0	12/08/2021	07/01/2033
560551-RN-5	MAINE TURNPIKE AUTH REF REV S2021			2	1.D FE	1,332,140	133.3750	1,333,750	1,000,000	1,332,140	0	0	0	0	5.000	1.490	JJ	0	0	12/08/2021	07/01/2034
560551-RP-0	MAINE TURNPIKE AUTH REF REV S2021			2	1.D FE	1,315,502	133.0110	1,316,809	990,000	1,315,502	0	0	0	0	5.000	1.520	JJ	0	0	12/08/2021	07/01/2035
560551-RQ-8	MAINE TURNPIKE AUTH REF REV S2021			2	1.D FE	1,459,216	132.7030	1,459,733	1,100,000	1,459,216	0	0	0	0	5.000	1.540	JJ	0	0	12/08/2021	07/01/2036
560551-RR-6	MAINE TURNPIKE AUTH REF REV S2021			2	1.D FE	1,482,006	132.3740	1,482,589	1,120,000	1,482,006	0	0	0	0	5.000	1.570	JJ	0	0	12/08/2021	07/01/2037
560551-RS-4	MAINE TURNPIKE AUTH REF REV S2021			2	1.D FE	1,026,775	120.9140	1,027,769	850,000	1,026,775	0	0	0	0	4.000	1.770	JJ	0	0	12/08/2021	07/01/2038
560551-RT-2	MAINE TURNPIKE AUTH REF REV S2021			2	1.D FE	843,395	120.5390	843,773	700,000	843,395	0	0	0	0	4.000	1.800	JJ	0	0	12/08/2021	07/01/2039
560551-RU-9	MAINE TURNPIKE AUTH REF REV S2021			2	1.D FE	841,218	120.2080	841,456	700,000	841,218	0	0	0	0	4.000	1.830	JJ	0	0	12/08/2021	07/01/2040
560551-RV-7	MAINE TURNPIKE AUTH REF REV S2021			2	1.D FE	898,988	119.9010	899,258	750,000	898,988	0	0	0	0	4.000	1.860	JJ	0	0	12/08/2021	07/01/2041
560551-RW-5	MAINE TURNPIKE AUTH REF REV S2021			2	1.D FE	956,448	119.5670	956,536	800,000	956,448	0	0	0	0	4.000	1.890	JJ	0	0	12/08/2021	07/01/2042
560551-QA-4	MAINE TURNPIKE AUTH REV S2018			2	1.D FE	1,072,200	115.5070	1,155,070	1,000,000	1,047,811	0	(6,524)	0	0	4.000	3.180	JJ	20,000	40,000	01/25/2018	07/01/2037
561851-JL-1	MANATEE CO PUBLIC UTILITIES REF S2017			2	1.B FE	1,214,280	122.7510	1,227,510	1,000,000	1,132,512	0	(21,174)	0	0	5.000	2.510	AO	12,500	50,000	12/15/2017	10/01/2031
561851-JQ-0	MANATEE CO PUBLIC UTILITIES REF S2017			2	1.B FE	1,230,932	115.2350	1,302,156	1,130,000	1,192,902	0	(9,908)	0	0	4.000	2.940	AO	11,300	45,200	12/15/2017	10/01/2035
574204-YT-4	MARYLAND DEPT OF TRANSPORTATION S2014			2	1.B FE	9,596,265	101.3660	9,482,789	9,355,000	9,368,885	0	(33,540)	0	0	3.500	3.130	JD	27,285	327,425	06/11/2014	06/01/2028
57583U-A2-4	MASS DEV FIN AGY (PHILLIPS ACADEMY) S14A			2	1.A FE	5,481,958	107.8500	5,575,845	5,170,000	5,233,118	0	(35,981)	0	0	5.000	4.230	MS	86,167	258,500	01/07/2014	09/01/2039
57583U-ZY-7	MASS DEV FIN AGY (PHILLIPS ACADEMY) S14A			2	1.A FE	5,317,950	107.8500	5,392,500	5,000,000	5,064,258	0	(36,648)	0	0	5.000	4.190	MS	83,333	250,000	01/07/2014	09/01/2038
57582S-CF-1	MASSACHUSETTS CLEAN WATER TRUST S2016-19			2	1.A FE	2,397,284	112.8220	2,470,802	2,190,000	2,282,095	0	(20,961)	0	0	4.000	2.900	FA	36,500	87,600	01/27/2016	02/01/2036
57582S-DR-4	MASSACHUSETTS CLEAN WATER TRUST S2017-20			2	1.A FE	5,724,300	113.6310	5,681,550	5,000,000	5,305,927	0	(93,547)	0	0	5.000	2.910	FA	104,167	250,000	04/05/2017	02/01/2037
57584Y-WJ-4	MASSACHUSETTS DEV FIN AGY (MIT) S2019P				1.A FE	77,552,500	161.1390	80,569,500	50,000,000	76,313,890	0	(633,995)	0	0	5.000	2.430	JJ	1,250,000	2,500,000	12/18/2019	07/01/2050
57584Y-EN-5	MASSACHUSETTS DEV FIN AGY(WELLESLEY)S18L			2	1.B FE	4,213,240	116.5160	4,660,640	4,000,000	4,143,638	0	(19,451)	0	0	4.000	3.380	JJ	80,000	160,000	03/09/2018	07/01/2037
57585K-WD-6	MASSACHUSETTS H/E MASS INT TECH S2002K				1.A FE	11,542,705	142.3140	11,321,079	7,955,000	10,088,035	0	(174,884)	0	0	5.500	2.570	JJ	218,763	437,525	10/09/2012	07/01/2032
57586C-S9-7	MASSACHUSETTS H/E (BOSTON COLLEGE) S08				1.D FE	11,802,900	132.0640	13,206,400	10,000,000	10,926,357	0	(105,201)	0	0	5.500	4.105	JD	45,833	550,000	10/14/2011	06/01/2030
57585K-WC-8	MASSACHUSETTS H/E INST TECH S2002K				1.A FE	9,204,022	102.6410	7,703,207	7,505,000	7,587,335	0	(160,717)	0	0	5.500	3.270	JJ	206,388	412,775	01/20/2010	07/01/2022
576051-LE-4	MASSACHUSETTS WATER RES AUTH REF S2014F	SD		2	1.B FE	8,275,167	109.3660	8,765,685	8,015,000	8,093,217	0	(28,466)	0	0	4.000	3.600	FA	133,583	320,600	11/14/2014	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
576051-PJ-9	MASSACHUSETTS WATER RES AUTH REF S2016C			2	1.B FE	3,288,490	120.0270	3,168,713	2,640,000	2,949,558	0	(63,364)	0	0	5.000	2.290	FA	55,000	132,000	04/14/2016	08/01/2033
576051-PM-2	MASSACHUSETTS WATER RES AUTH REF S2016C			2	1.B FE	4,556,069	114.1250	4,975,850	4,360,000	4,475,653	0	(22,985)	0	0	4.000	3.370	FA	72,667	174,400	05/01/2018	08/01/2036
57605A-FM-3	MASSACHUSETTS WTR POLL ABATE TR REF S14			2	1.A FE	476,449	108.8320	467,978	430,000	443,090	0	(4,826)	0	0	4.000	2.770	FA	7,167	17,200	05/28/2014	08/01/2027
57605A-FM-3	MASSACHUSETTS WTR POLL ABATE TR REF S14	SD		2	1.A FE	10,371,067	108.8320	10,186,675	9,360,000	9,644,943	0	(105,043)	0	0	4.000	2.770	FA	156,000	374,400	05/28/2014	08/01/2027
576051-ZQ-2	MASSACHUSETTS WTR RES AUTH TXBL REF S21C			2	1.B FE	12,500,000	100.8530	12,606,625	12,500,000	12,500,000	0	0	0	0	2.240	2.240	FA	7,000	0	12/10/2021	08/01/2032
576051-ZR-0	MASSACHUSETTS WTR RES AUTH TXBL REF S21C			2	1.B FE	12,000,000	101.3570	12,162,840	12,000,000	12,000,000	0	0	0	0	2.390	2.390	FA	7,170	0	12/10/2021	08/01/2033
576051-ZS-8	MASSACHUSETTS WTR RES AUTH TXBL REF S21C			2	1.B FE	10,000,000	101.1860	10,118,600	10,000,000	10,000,000	0	0	0	0	2.490	2.490	FA	6,225	0	12/10/2021	08/01/2034
585395-2D-7	MELBOURNE WATER & SEWER REF S2016A			2	1.C FE	1,170,391	118.3840	1,124,648	950,000	1,050,009	0	(22,113)	0	0	5.000	2.380	AO	11,875	47,500	03/15/2016	10/01/2028
585395-2R-6	MELBOURNE WATER & SEWER REV REF S2016B			2	1.C FE	1,693,062	118.1080	1,594,458	1,350,000	1,508,341	0	(35,267)	0	0	5.000	2.100	AO	16,875	67,500	06/07/2016	10/01/2029
586158-QC-4	MEMPHIS ELEC SYS REV S2017			2	1.E FE	2,404,236	112.5350	2,588,305	2,300,000	2,364,397	0	(9,820)	0	0	3.500	2.980	JD	6,708	80,500	09/15/2017	12/01/2033
58616P-AS-7	MEMPHIS GAS SYS REV S2016			2	1.D FE	1,512,277	114.7500	1,503,225	1,310,000	1,412,951	0	(19,564)	0	0	4.000	2.300	JD	4,367	52,400	08/16/2016	12/01/2033
58616P-BP-2	MEMPHIS GAS SYS REV S2017			2	1.D FE	1,423,968	116.4500	1,513,850	1,300,000	1,376,484	0	(11,688)	0	0	4.000	2.910	JD	4,333	52,000	09/15/2017	12/01/2035
592030-H9-4	MET GOVT NASHVILLE DAVIDSON ELEC REVS17A			2	1.C FE	2,332,686	121.0950	2,367,407	1,955,000	2,172,199	0	(37,027)	0	0	5.000	2.760	MN	12,490	97,750	05/24/2017	05/15/2036
592030-ZP-8	MET GOVT NASHVILLE DAVIDSON ELEC S2013A	SD		2	1.C FE	10,052,592	106.1830	9,344,104	8,800,000	8,998,762	0	(139,566)	0	0	5.000	3.300	MN	56,222	440,000	06/12/2013	05/15/2028
59447T-Y9-8	MICHIGAN FIN AUTH DRINK WTR GREEN BDS21B			2	1.A FE	7,569,871	100.6000	7,670,750	7,625,000	7,570,013	0	142	0	0	2.125	2.170	AO	10,352	0	11/17/2021	10/01/2041
59447T-Z2-2	MICHIGAN FIN AUTH DRINK WTR GREEN BDS21B			2	1.A FE	7,667,074	100.1390	7,800,828	7,790,000	7,667,370	0	296	0	0	2.125	2.220	AO	10,576	0	11/17/2021	10/01/2042
59447T-Z3-0	MICHIGAN FIN AUTH DRINK WTR GREEN BDS21B			2	1.A FE	7,153,054	99.6880	7,287,193	7,310,000	7,153,411	0	357	0	0	2.125	2.250	AO	9,924	0	11/17/2021	10/01/2043
594695-2Y-3	MICHIGAN TRUNK LINE S2021A			2	1.C FE	9,296,986	121.5480	9,189,029	7,560,000	9,241,601	0	(55,385)	0	0	4.000	1.560	MN	38,640	68,040	08/04/2021	11/15/2041
60416H-3G-7	MINNESOTA HIGHER ED(CARLETON COLL)REFS17			2	1.C FE	1,478,850	108.1920	1,622,880	1,500,000	1,483,870	0	1,703	0	0	3.000	3.150	MS	15,000	45,000	12/13/2018	03/01/2030
604115-CN-3	MINNESOTA PUB FAC AUTH REV S2016A			2	1.A FE	18,509,587	117.5280	17,417,650	14,820,000	16,456,810	0	(371,132)	0	0	5.000	2.210	MS	247,000	741,000	02/09/2016	03/01/2031
604115-CR-4	MINNESOTA PUB FAC AUTH REV S2016A			2	1.A FE	19,771,892	117.2140	20,102,201	17,150,000	18,426,986	0	(283,182)	0	0	5.000	3.081	MS	285,833	857,500	12/14/2016	03/01/2034
604115-CS-2	MINNESOTA PUB FAC AUTH REV S2016A			2	1.A FE	22,059,188	117.0790	21,085,928	18,010,000	19,818,021	0	(407,442)	0	0	5.000	2.450	MS	300,167	900,500	02/09/2016	03/01/2035
60528A-BS-2	MISSISSIPPI BUS FIN COM CHEVRON S2010A			2	1.D FE	6,000,000	100.0000	6,000,000	6,000,000	6,000,000	0	0	0	0	0.120	0.120	JFMA	396	0	12/23/2021	12/01/2030
60636U-JQ-3	MISSOURI ENV IMP & ENERGY TXBL REF S20B				1.A FE	4,750,000	99.4550	4,724,113	4,750,000	4,750,000	0	0	0	0	0.704	0.704	JJ	16,720	19,321	11/12/2020	01/01/2024
60636U-DH-9	MISSOURI ENV IMP & ENERGY WTR POLL S15B			2	1.A FE	8,406,305	108.2080	8,526,790	7,880,000	8,089,192	0	(56,250)	0	0	3.500	2.700	JJ	137,900	275,800	12/10/2015	01/01/2029
60636U-DJ-5	MISSOURI ENV IMP & ENERGY WTR POLL S15B			2	1.A FE	3,099,578	108.0090	3,148,462	2,915,000	2,988,459	0	(19,735)	0	0	3.500	2.740	JJ	51,013	102,025	12/10/2015	07/01/2029
60636U-DK-2	MISSOURI ENV IMP & ENERGY WTR POLL S15B			2	1.A FE	2,577,817	107.3500	2,630,075	2,450,000	2,501,050	0	(13,675)	0	0	3.500	2.870	JJ	42,875	85,750	12/10/2015	01/01/2030
622634-FT-5	MOUNT PLEASANT WATER & SEWER REV S2017A			2	1.B FE	2,090,900	115.5560	2,311,120	2,000,000	2,052,882	0	(8,741)	0	0	4.000	3.460	JD	6,667	80,000	04/27/2017	06/01/2039
631663-RK-9	NASSAU CO SALES TAX FIN AUTH TXBL REF21B			1	1.A FE	6,954,285	97.5050	6,947,231	7,125,000	6,969,490	0	15,205	0	0	1.459	1.757	MN	13,283	77,388	02/26/2021	11/15/2029
64465P-YR-3	NEW HAMPSHIRE MUNI BOND BANK S2013C			2	1.C FE	7,395,353	107.6570	7,153,808	6,645,000	6,784,786	0	(82,334)	0	0	5.000	3.650	FA	125,517	332,250	06/12/2013	08/15/2033
64465P-5T-1	NEW HAMPSHIRE MUNI BOND BANK S2019A			2	1.B FE	475,958	110.5520	530,650	480,000	476,642	0	247	0	0	3.125	3.200	FA	5,667	15,000	01/09/2019	02/15/2033
64465Q-AV-8	NEW HAMPSHIRE MUNI BOND BANK S2020A			2	1.B FE	96,731	101.6290	96,548	95,000	96,403	0	(181)	0	0	2.375	2.150	FA	852	2,256	02/28/2020	02/15/2040
646065-7Y-2	NEW JERSEY EDL FACS (PRINCETON UNIV)S14A			2	1.A FE	5,195,050	107.7940	5,389,700	5,000,000	5,053,374	0	(20,069)	0	0	4.000	3.550	JJ	100,000	200,000	01/08/2014	07/01/2029
646066-JJ-0	NEW JERSEY EDL FACS (PRINCETON UNIV)S15D			2	1.A FE	6,337,597	114.8660	6,053,438	5,270,000	5,672,224	0	(108,155)	0	0	5.000	2.700	JJ	131,750	263,500	05/05/2015	07/01/2030
646066-5F-3	NEW JERSEY EDL FACS (PRINCETON UNIV)S17I			2	1.A FE	3,685,530	122.4830	3,674,490	3,000,000	3,414,571	0	(69,910)	0	0	5.000	2.310	JJ	75,000	150,000	12/15/2017	07/01/2032
64579S-AA-3	NEW JERSEY ENVR INFRA TRUST REF S16A R-2				1.A	6,396	126.4010	6,320	5,000	5,853	0	(102)	0	0	4.500	2.080	MS	75	225	05/10/2016	09/01/2029
64579S-EJ-0	NEW JERSEY ENVR INFRA TRUST REF S16A R-2				1.A	19,188	125.5600	18,834	15,000	17,560	0	(305)	0	0	4.500	2.080	MS	225	675	05/10/2016	09/01/2029
64579S-EL-5	NEW JERSEY ENVR INFRA TRUST REF S16A R-2				1.A FE	6,965,353	125.8950	6,854,983	5,445,000	6,374,206	0	(110,709)	0	0	4.500	2.080	MS	81,675	245,025	05/10/2016	09/01/2029
645791-8M-9	NEW JERSEY ENVR INFRA TRUST REV S17 A-1			2	1.A FE	1,473,997	109.7230	1,634,873	1,490,000	1,477,715	0	853	0	0	3.125	3.210	MS	15,521	46,563	05/11/2017	09/01/2033
64579S-AE-5	NEW JERSEY ENVR INFRA TRUST REV S2015			2	1.A	116,749	112.4380	123,682	110,000	112,673	0	(676)	0	0	4.000	3.290	MS	1,467	4,400	05/12/2015	09/01/2033
64579S-AG-0	NEW JERSEY ENVR INFRA TRUST REV S2015			2	1.A FE	3,306,105	111.4590	3,471,948	3,115,000	3,190,695	0	(19,149)	0	0	4.000	3.290	MS	41,533	124,600	05/12/2015	09/01/2033
645791-F7-4	NEW JERSEY ENVR INFRA TRUST REV S2015			2	1.A FE	3,042,411	111.7700	3,118,383	2,790,000	2,889,048	0	(25,229)	0	0	4.000	2.970	MS	37,200	111,600	05/12/2015	09/01/2028
645791-F9-0	NEW JERSEY ENVR INFRA TRUST REV S2015			2	1.A FE	3,114,412	111.4900	3,227,636	2,895,000	2,981,510	0	(21,959)	0	0	4.000	3.130	MS	38,600	115,800	05/12/2015	09/01/2030
645791-G2-4	NEW JERSEY ENVR INFRA TRUST REV S2015			2	1.A FE	1,204,144	111.4800	1,254,150	1,125,000	1,156,258	0	(7,924)	0	0	4.000	3.190	MS	15,000	45,000	05/12/2015	09/01/2031
645791-G2-4	NEW JERSEY ENVR INFRA TRUST REV S2015	SD		2	1.A FE	2,006,906	111.4800	2,090,250	1,875,000	1,927,097	0	(13,207)	0	0	4.000	3.190	MS	25,000	75,000	05/12/2015	09/01/2031
64711N-F9-1	NEW MEXICO FIN AUTH SR LIEN REF S2016C			2	1.B FE	2,278,273	112.0250	2,313,316	2,065,000	2,166,361	0	(21,275)	0	0	4.000	2.810	JD	6,883	82,600	04/27/2016	06/01/2035
64711N-N8-4	NEW MEXICO FIN AUTH SR LIEN REF S2016F			2	1.B FE	572,100	118.0050	590,025	500,000	536,356	0	(7,546)	0	0	5.000	3.220	JD	2,083	25,000	11/29/2016	06/01/2032
64711N-ZG-3	NEW MEXICO FIN AUTH SR LIEN S2015C			2	1.B FE	5,000,414	114.6260	4,888,799	4,265,000	4,545,655	0	(76,982)	0	0	5.000	2.960	JD	17,771	213,250	07/28/2015	06/01/2031
64711N-J6-3	NEW MEXICO FIN AUTH SR LIEN S2016			2	1.B FE	4,293,553	112.3910	4,253,999	3,785,000	4,027,477	0	(51,373)	0	0	4.000	2.460	JD	12,617	151,400	06/23/2016	06/01/2034
64711N-C7-8	NEW MEXICO FIN AUTH SR LIEN S2016A			2	1.B FE	1,092,871	107.3180	1,121,473	1,045,000	1,063,966	0	(5,236)	0	0	3.250	2.690	JD	2,830	33,963	01/28/2016	06/01/2030
64972G-JZ-8	NEW YORK CITY FIN AUTH WTR & SWR REFS16A	SD		2	1.B FE	17,298,000	116.1040	17,415,600	15,000,000	16,080,511	0	(224,882)	0	0	4.500	2.770	JD	30,000	675,000	03/16/2016	06/15/2032
649907-7D-8	NEW YORK DORM AUTH (COLUMBIA UNIV) S2015			1	1.A FE	28,889,591	155.1650	32,080,364	20,675,000	27,661,937	0	(199,366)	0	0	5.000	3.000	AO	258,438	1,033,750	03/25/2015	10/01/2045
64990C-QE-4	NEW YORK DORM AUTH (COLUMBIA UNIV) S2017				1.A FE	38,913,510	157.1070	38,648,322	24,600,000	38,407,159	0	(397,802)	0	0	5.000	2.150	AO	307,500	1,230,000	09/18/2020	10/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64990B-ZP-1	NEW YORK DORM AUTH (COLUMBIA UNIV)S16A-2			2	1.A FE	1,597,763	118.3840	1,479,800	1,250,000	1,406,915	0	(35,123)	0	0	5.000	1.910	AO	15,625	62,500	04/07/2016	10/01/2029
64985H-F9-3	NEW YORK ENV FACS CORP GREEN BOND REF20B			2	1.A FE	452,220	122.4920	447,096	365,000	443,540	0	(8,356)	0	0	4.000	1.390	AO	3,082	12,086	11/19/2020	10/15/2035
64985H-G2-7	NEW YORK ENV FACS CORP GREEN BOND REF20B			2	1.A FE	554,747	122.0950	549,428	450,000	544,349	0	(10,009)	0	0	4.000	1.450	AO	3,800	14,900	11/19/2020	10/15/2036
64985H-G3-5	NEW YORK ENV FACS CORP GREEN BOND REF20B			2	1.A FE	368,289	121.6370	364,911	300,000	361,525	0	(6,511)	0	0	4.000	1.500	AO	2,533	9,933	11/19/2020	10/15/2037
64985H-G4-3	NEW YORK ENV FACS CORP GREEN BOND REF20B			2	1.A FE	1,223,540	121.4210	1,214,210	1,000,000	1,201,437	0	(21,278)	0	0	4.000	1.540	AO	8,444	33,111	11/19/2020	10/15/2038
64985H-G6-8	NEW YORK ENV FACS CORP GREEN BOND REF20B			2	1.A FE	1,100,050	111.1060	1,111,060	1,000,000	1,090,291	0	(9,393)	0	0	3.000	1.880	AO	6,333	24,833	11/19/2020	10/15/2040
64985H-G7-6	NEW YORK ENV FACS CORP GREEN BOND REF20B			2	1.A FE	1,797,495	119.3810	1,790,715	1,500,000	1,768,393	0	(28,015)	0	0	4.000	1.790	AO	12,667	49,667	11/19/2020	10/15/2045
64985H-UP-0	NEW YORK ENVIRONMENTAL FACS CORP S15D			2	1.A FE	12,443,712	114.0110	12,033,861	10,555,000	11,245,065	0	(202,905)	0	0	5.000	2.850	MS	155,393	527,750	08/04/2015	09/15/2031
65819G-KW-7	NORTH CAROLINA CAP FACS (DUKE UNIV) S15			2	1.B FE	11,549,200	116.7850	11,678,500	10,000,000	10,645,038	0	(159,699)	0	0	5.000	3.160	AO	125,000	500,000	10/22/2015	10/01/2041
65819G-LA-4	NORTH CAROLINA CAP FACS (DUKE UNIV) S16B			2	1.B FE	5,966,410	118.1800	5,914,909	5,005,000	5,498,352	0	(95,942)	0	0	5.000	2.770	AO	62,563	250,250	10/17/2016	07/01/2042
65819G-LA-4	NORTH CAROLINA CAP FACS (DUKE UNIV) S16B	SD		2	1.B FE	28,520,753	118.1800	28,274,565	23,925,000	26,283,330	0	(458,624)	0	0	5.000	2.770	AO	299,063	1,196,250	10/17/2016	07/01/2042
65887P-UK-9	NORTH DAKOTA PUB FIN AUTH REV S2018A			2	1.A FE	10,011,527	124.3000	10,559,285	8,495,000	9,536,846	0	(137,460)	0	0	5.000	2.980	AO	106,188	424,750	05/15/2018	10/01/2035
662903-RF-2	NORTH TEXAS MUNI WTR DIST SYS REV S2016			2	1.B FE	3,633,203	118.2150	3,599,647	3,045,000	3,345,829	0	(59,681)	0	0	5.000	2.730	MS	50,750	152,250	10/27/2016	09/01/2036
662903-RF-2	NORTH TEXAS MUNI WTR DIST SYS REV S2016	SD		2	1.B FE	14,479,118	118.2150	14,345,390	12,135,000	13,333,869	0	(237,842)	0	0	5.000	2.730	MS	202,250	606,750	10/27/2016	09/01/2036
662835-VY-0	NORTH TEXAS WATER REGL WSTWTR REF S2016			2	1.C FE	2,217,244	117.8630	2,086,175	1,770,000	1,985,402	0	(46,079)	0	0	5.000	2.100	JD	7,375	88,500	08/25/2016	06/01/2033
662835-ZR-1	NORTH TEXAS WATER REGL WSTWTR REV S2018			2	1.C FE	880,929	112.6150	1,013,535	900,000	884,785	0	1,071	0	0	3.250	3.430	JD	2,438	29,250	03/26/2018	06/01/2033
662835-ZU-4	NORTH TEXAS WATER REGL WSTWTR REV S2018			2	1.C FE	1,402,428	113.8420	1,605,172	1,410,000	1,403,644	0	331	0	0	3.500	3.540	JD	4,113	49,350	03/26/2018	06/01/2036
662842-LX-9	NORTH TEXAS WATER UPPER EAST FORK REFS16			2	1.B FE	1,022,043	117.2470	967,288	825,000	920,230	0	(20,295)	0	0	5.000	2.240	JD	3,438	41,250	08/25/2016	06/01/2036
679111-WX-8	OKLAHOMA TURNPIKE AUTH REV S2017A			2	1.D FE	1,333,410	112.0030	1,461,639	1,305,000	1,318,949	0	(3,178)	0	0	4.000	3.710	JJ	26,100	52,200	01/31/2017	01/01/2035
679111-ZC-1	OKLAHOMA TURNPIKE AUTH REV S2018A			2	1.D FE	5,529,531	112.2170	6,239,265	5,560,000	5,535,196	0	1,786	0	0	3.750	3.800	JJ	104,250	208,500	10/18/2018	01/01/2033
67919P-JK-0	OKLAHOMA WATER RES BRD MASTER TR S2012B			2	1.A FE	7,796,411	100.9370	7,095,871	7,030,000	7,052,577	0	(90,518)	0	0	4.000	2.680	AO	70,300	281,200	10/23/2012	04/01/2029
67919P-ME-0	OKLAHOMA WATER RES BRD MASTER TR S2015			2	1.A FE	589,161	114.3950	560,536	490,000	527,356	0	(10,897)	0	0	5.000	2.540	AO	6,125	24,500	12/01/2015	04/01/2030
67919P-PG-2	OKLAHOMA WATER RES BRD MASTER TR S2018			2	1.A FE	1,572,521	121.2000	1,636,200	1,350,000	1,486,391	0	(23,725)	0	0	5.000	2.910	AO	16,875	67,500	03/14/2018	04/01/2033
67919P-PG-2	OKLAHOMA WATER RES BRD MASTER TR S2018	SD		2	1.A FE	174,725	121.2000	181,800	150,000	165,155	0	(2,636)	0	0	5.000	2.910	AO	1,875	7,500	03/14/2018	04/01/2033
67919P-SM-6	OKLAHOMA WTR RES BRD REVOLVING FD S2021			2	1.A FE	6,606,760	99.9940	6,619,603	6,620,000	6,606,824	0	64	0	0	1.875	1.890	AO	3,103	0	12/02/2021	04/01/2037
67919P-SN-4	OKLAHOMA WTR RES BRD REVOLVING FD S2021			2	1.A FE	6,683,958	99.2520	6,694,547	6,745,000	6,684,068	0	110	0	0	1.875	1.940	AO	3,162	0	12/02/2021	04/01/2038
682001-EZ-1	OMAHA PUBLIC POWER DIST ELEC REF S16A			2	1.C FE	3,814,710	117.3610	3,520,830	3,000,000	3,369,967	0	(86,453)	0	0	5.000	1.850	FA	62,500	150,000	08/02/2016	02/01/2028
682001-FA-5	OMAHA PUBLIC POWER DIST ELEC REF S16A			2	1.C FE	7,050,424	117.0830	6,527,377	5,575,000	6,246,183	0	(156,563)	0	0	5.000	1.920	FA	116,146	278,750	08/02/2016	02/01/2029
682001-FN-7	OMAHA PUBLIC POWER DIST ELEC REF S17A			2	1.C FE	1,222,890	123.8350	1,238,350	1,000,000	1,139,044	0	(21,580)	0	0	5.000	2.460	FA	20,833	50,000	12/05/2017	02/01/2030
68428T-AT-4	ORANGE CO SANTN DIST WSTWTR REF S2012A			2	1.A FE	104,134	100.2700	100,270	100,000	100,037	0	(488)	0	0	4.000	3.500	FA	1,667	4,000	02/28/2012	02/01/2033
68428T-AT-4	ORANGE CO SANTN DIST WSTWTR REF S2012A	C		2	1.A FE	937,206	100.2700	902,430	900,000	900,330	0	(4,391)	0	0	4.000	3.500	FA	15,000	36,000	02/28/2012	02/01/2033
68428T-AT-4	ORANGE CO SANTN DIST WSTWTR REF S2012A	SD		2	1.A FE	4,165,360	100.2700	4,010,800	4,000,000	4,001,468	0	(19,516)	0	0	4.000	3.500	FA	66,667	160,000	02/28/2012	02/01/2033
68442C-DD-5	ORANGE CO WATER DIST TXBL REV REF S19D			2	1.A FE	1,740,000	105.2630	1,831,576	1,740,000	1,740,000	0	0	0	0	2.591	2.591	FA	17,032	45,083	12/04/2019	08/15/2030
68607V-L5-2	OREGON DEPT ADMIN SVCS LOTTERY REV S15A			2	1.C FE	9,402,931	113.9110	8,748,365	7,680,000	8,277,952	0	(174,604)	0	0	5.000	2.490	AO	96,000	384,000	01/07/2015	04/01/2032
68607D-RV-9	OREGON DEPT OF TRANS HIGHWAY REF S2014A			2	1.B FE	4,803,862	110.3470	4,971,132	4,505,000	4,598,046	0	(30,476)	0	0	4.000	3.240	MN	23,026	180,200	06/25/2014	11/15/2031
68607D-SJ-5	OREGON DEPT OF TRANS HIGHWAY REF S2015A			2	1.B FE	15,307,140	113.1930	14,432,108	12,750,000	13,573,016	0	(272,379)	0	0	5.000	2.650	MN	81,458	637,500	02/12/2015	11/15/2031
68607D-SL-0	OREGON DEPT OF TRANS HIGHWAY REF S2015A			2	1.B FE	6,618,540	110.3470	6,620,820	6,000,000	6,198,899	0	(65,669)	0	0	4.000	2.790	MN	30,667	240,000	01/14/2015	11/15/2033
68607D-VJ-1	OREGON DEPT OF TRANS HWY TXBL REV S2020B			1	1.B FE	13,985,000	96.9120	13,553,143	13,985,000	13,985,000	0	0	0	0	1.760	1.760	MN	31,451	246,136	09/11/2020	11/15/2032
686507-GB-4	ORLANDO UTILITIES COMM UTIL SYS REF S13A			1	1.C FE	3,276,550	116.6630	2,916,575	2,500,000	2,751,506	0	(63,692)	0	0	5.000	2.190	AO	31,250	125,000	11/20/2012	10/01/2025
686507-GB-4	ORLANDO UTILITIES COMM UTIL SYS REF S13A	SD		1	1.C FE	6,553,100	116.6630	5,833,150	5,000,000	5,503,012	0	(127,384)	0	0	5.000	2.190	AO	62,500	250,000	11/20/2012	10/01/2025
686507-GZ-1	ORLANDO UTILITIES COMM UTIL SYS REF S15A			2	1.C FE	4,609,000	114.5920	4,583,680	4,000,000	4,302,346	0	(59,579)	0	0	4.000	2.310	AO	40,000	160,000	06/22/2016	10/01/2032
686507-JM-7	ORLANDO UTILITIES COMM UTIL SYS REF S19A			2	1.C FE	3,003,525	126.8670	3,171,675	2,500,000	2,874,436	0	(46,160)	0	0	5.000	2.710	AO	31,250	125,000	01/17/2019	10/01/2033
686507-JY-1	ORLANDO UTILITIES COMM UTIL SYS REF S21A			2	1.C FE	865,501	132.7770	863,051	650,000	850,372	0	(15,129)	0	0	5.000	1.430	AO	8,125	16,340	03/18/2021	10/01/2036
686507-JZ-8	ORLANDO UTILITIES COMM UTIL SYS REF S21A			2	1.C FE	663,580	132.5760	662,880	500,000	652,116	0	(11,464)	0	0	5.000	1.470	AO	6,250	12,569	03/18/2021	10/01/2037
686507-KA-1	ORLANDO UTILITIES COMM UTIL SYS REF S21A			2	1.C FE	2,185,626	132.1320	2,186,785	1,655,000	2,148,541	0	(37,085)	0	0	5.000	1.530	AO	20,688	41,605	03/18/2021	10/01/2038
686507-KB-9	ORLANDO UTILITIES COMM UTIL SYS REF S21A			2	1.C FE	2,421,380	121.8360	2,436,720	2,000,000	2,392,152	0	(29,228)	0	0	4.000	1.700	AO	20,000	40,222	03/18/2021	10/01/2039
686507-HZ-0	ORLANDO UTILITIES COMM UTIL SYS REV S18A			2	1.C FE	2,287,961	122.6650	2,330,635	1,900,000	2,142,009	0	(38,552)	0	0	5.000	2.600	AO	23,750	95,000	01/18/2018	10/01/2033
696572-LY-0	PALM BEACH CO WTR & SWR REF S2019			2	1.A FE	2,935,180	107.6950	3,214,696	2,985,000	2,939,794	0	2,238	0	0	2.750	2.870	AO	20,522	82,088	11/12/2019	10/01/2037
696572-LZ-7	PALM BEACH CO WTR & SWR REF S2019			2	1.A FE	3,455,000	109.6440	3,788,200	3,455,000	3,455,000	0	0	0	0	3.000	3.000	AO	25,913	103,650	11/12/2019	10/01/2040
702541-HM-8	PASCO CO WATER & SEWER REF S2014A			2	1.B FE	3,611,985	109.3660	3,789,532	3,465,000	3,510,807	0	(15,657)	0	0	4.000	3.490	AO	34,650	138,600	09/24/2014	10/01/2034
70917S-QT-3	PENNSYLVANIA HIGHER ED (UNIV OF PA) S15B			2	1.B FE	7,379,540	111.3450	7,794,150	7,000,000	7,151,292	0	(37,303)	0	0	4.000	3.380	AO	70,000	280,000	02/26/2015	10/01/2038
70917S-WA-7	PENNSYLVANIA HIGHER ED (UNIV OF PA) S16A			2	1.B FE	4,379,076	113.8000	4,438,200	3,900,000	4,131,024	0	(46,434)	0	0	4.000	2.630	FA	58,933	156,000	03/30/2016	08/15/2031
70917S-D2-6	PENNSYLVANIA HIGHER ED (UNIV OF PA) S17A			2	1.B FE	4,041,975	119.9460	4,198,110	3,500,000	3,797,065	0	(52,608)	0	0	5.000	3.190	FA	66,111	175,000	12/13/2016	08/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
709235-XV-2	PENNSYLVANIA STATE UNIVERSITY REF S2016B			2	1.C FE	1,668,029	119.1360	1,578,552	1,325,000	1,491,155	0	(33,497)	0	0	5.000	2.160	MS	22,083	66,250	06/07/2016	09/01/2030
709235-XX-8	PENNSYLVANIA STATE UNIVERSITY REF S2016B			2	1.C FE	1,246,440	119.0100	1,190,100	1,000,000	1,119,736	0	(24,057)	0	0	5.000	2.280	MS	16,667	50,000	06/07/2016	09/01/2032
709235-WD-3	PENNSYLVANIA STATE UNIVERSITY S2015B			2	1.C FE	3,768,951	115.1890	3,755,161	3,260,000	3,461,358	0	(51,005)	0	0	5.000	3.200	MS	54,333	163,000	05/06/2015	09/01/2031
733508-AA-3	PORT ARTHUR IDC AIR PRODS & CHEMS S2000			2	1.F FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	0.110	0.090	MON	154	254	10/19/2021	04/01/2035
736754-NK-4	PORTLAND WATER SYS REV S2014A			2	1.B FE	2,281,464	107.2300	2,307,590	2,152,000	2,187,910	0	(14,613)	0	0	4.000	3.250	MN	14,347	86,080	12/04/2014	05/01/2035
736754-NK-4	PORTLAND WATER SYS REV S2014A	SD		2	1.B FE	2,404,443	107.2300	2,431,976	2,268,000	2,305,845	0	(15,401)	0	0	4.000	3.250	MN	15,120	90,720	12/04/2014	05/01/2035
74526L-FC-2	PUERTO RICO HOUSING FIN AUTH REF S2020	SD			1.D FE	1,205,770	115.4310	1,154,310	1,000,000	1,157,849	0	(39,432)	0	0	5.000	0.890	JD	4,167	50,000	09/30/2020	12/01/2025
751100-GG-7	RALEIGH COMB ENTERPRISE SYS REV REF S10A				1.A FE	3,709,275	100.7760	3,103,901	3,080,000	3,097,611	0	(105,258)	0	0	5.000	1.535	MS	51,333	154,000	12/17/2015	03/01/2022
751100-JS-8	RALEIGH COMB ENTERPRISE SYS REV REF S13A			2	1.A FE	3,357,275	103.4840	3,321,836	3,210,000	3,229,954	0	(16,613)	0	0	3.750	3.200	MS	40,125	120,375	05/02/2013	03/01/2033
751100-JS-8	RALEIGH COMB ENTERPRISE SYS REV REF S13A	SD		2	1.A FE	1,872,125	103.4840	1,852,364	1,790,000	1,801,127	0	(9,264)	0	0	3.750	3.200	MS	22,375	67,125	05/02/2013	03/01/2033
751100-LU-0	RALEIGH COMB ENTERPRISE SYS REV REF S16B			2	1.A FE	1,691,400	115.9870	1,739,805	1,500,000	1,602,372	0	(18,303)	0	0	4.000	2.580	MS	20,000	60,000	10/26/2016	03/01/2032
751100-LV-8	RALEIGH COMB ENTERPRISE SYS REV REF S16B			2	1.A FE	2,965,768	115.8450	3,075,685	2,655,000	2,821,649	0	(29,695)	0	0	4.000	2.690	MS	35,400	106,200	10/26/2016	03/01/2033
751100-LB-2	RALEIGH COMB ENTERPRISE SYSTEM REV S16A			2	1.A FE	1,127,600	115.9870	1,159,870	1,000,000	1,068,248	0	(12,202)	0	0	4.000	2.580	MS	13,333	40,000	10/26/2016	03/01/2032
751100-LC-0	RALEIGH COMB ENTERPRISE SYSTEM REV S16A			2	1.A FE	1,117,050	115.8450	1,158,450	1,000,000	1,062,768	0	(11,185)	0	0	4.000	2.690	MS	13,333	40,000	10/26/2016	03/01/2033
762197-PT-2	RHODE ISLAND H&E (BROWN UNIV) REF S2013			2	1.B FE	2,178,460	107.2950	2,145,900	2,000,000	2,035,386	0	(20,227)	0	0	5.000	3.890	MS	33,333	100,000	11/21/2013	09/01/2031
762197-QA-2	RHODE ISLAND H&E (BROWN UNIV) REF S2013			2	1.B FE	3,110,040	106.3340	3,190,020	3,000,000	3,021,878	0	(12,529)	0	0	4.500	4.040	MS	45,000	135,000	11/21/2013	09/01/2031
762197-VF-5	RHODE ISLAND H&E (BROWN UNIV) REF S2017A			2	1.B FE	1,078,720	114.0050	1,140,050	1,000,000	1,047,045	0	(7,492)	0	0	4.000	3.088	MS	13,333	40,000	06/22/2017	09/01/2037
76221U-GK-6	RHODE ISLAND INFRAS WTR PCR TXBL REFS19A			2	1.A FE	4,005,000	105.5360	4,226,717	4,005,000	4,005,000	0	0	0	0	2.638	2.638	AO	26,413	105,652	12/05/2019	10/01/2031
771902-HD-8	ROCHESTER HLTH CARE FAC REF (MAYO)S2016B				1.C FE	5,720,580	147.6860	6,645,870	4,500,000	5,457,896	0	(54,529)	0	0	5.000	3.100	MN	28,750	225,000	11/10/2016	11/15/2035
771902-GD-9	ROCHESTER HLTH CARE FAC REV (MAYO)S2012			2	1.C FE	2,183,969	101.2420	2,151,393	2,125,000	2,128,136	0	(8,642)	0	0	4.000	3.580	MN	10,861	85,000	09/30/2014	11/15/2041
790420-NT-6	SAINT JOHNS CO WATER & SEWER REF S2016			2	1.C FE	1,346,389	117.5300	1,292,830	1,100,000	1,220,127	0	(25,504)	0	0	5.000	2.380	JD	4,583	55,000	09/29/2016	06/01/2036
79560T-DG-4	SALT LAKE CITY SALES & EXCISE TAX S2016A			2	1.A FE	836,705	112.4450	809,604	720,000	769,604	0	(12,595)	0	0	4.000	2.080	AO	7,200	28,800	05/03/2016	10/01/2028
79560T-ER-9	SALT LAKE CITY SALES & EXCISE TXBLREFS21				1.B FE	1,390,000	100.4980	1,396,922	1,390,000	1,390,000	0	0	0	0	2.120	2.120	AO	1,310	0	11/18/2021	10/01/2031
79574C-BS-1	SALT RIVER PROJ AGR IMPT & PWR REF S16A				1.B FE	943,632	121.4090	940,920	775,000	863,991	0	(16,490)	0	0	5.000	2.540	JJ	19,375	38,750	11/16/2016	01/01/2027
79574C-BS-1	SALT RIVER PROJ AGR IMPT & PWR REF S16A	SD			1.B FE	273,958	121.4090	273,170	225,000	250,836	0	(4,787)	0	0	5.000	2.540	JJ	5,625	11,250	11/16/2016	01/01/2027
79574C-BT-9	SALT RIVER PROJ AGR IMPT & PWR REF S16A			2	1.B FE	3,620,160	120.9750	3,629,250	3,000,000	3,328,117	0	(60,598)	0	0	5.000	2.650	JJ	75,000	150,000	11/16/2016	01/01/2028
79574C-CS-0	SALT RIVER PROJ AGR IMPT & PWR REF S17A			2	1.B FE	3,060,275	123.4040	3,085,100	2,500,000	2,849,217	0	(53,345)	0	0	5.000	2.480	JJ	62,500	125,000	11/09/2017	01/01/2033
79574C-CS-0	SALT RIVER PROJ AGR IMPT & PWR REF S17A			2	1.B FE	7,148,263	123.4040	7,280,836	5,900,000	6,685,465	0	(119,520)	0	0	5.000	2.590	JJ	147,500	295,000	12/20/2017	01/01/2033
796253-4T-6	SAN ANTONIO ELEC & GAS REV S2015			2	1.D FE	2,061,966	108.6360	2,232,470	2,055,000	2,058,076	0	(701)	0	0	3.350	3.310	FA	28,684	68,843	11/03/2015	02/01/2031
796253-4T-6	SAN ANTONIO ELEC & GAS REV S2015	SD		2	1.D FE	4,655,730	108.6360	5,040,710	4,640,000	4,646,946	0	(1,584)	0	0	3.350	3.310	FA	64,767	155,440	11/03/2015	02/01/2031
79625G-AS-2	SAN ANTONIO ELEC & GAS REV S2018A			2	1.D FE	590,010	125.9200	629,600	500,000	565,760	0	(8,241)	0	0	5.000	2.930	FA	10,417	25,000	12/06/2018	02/01/2033
810489-JT-2	SCOTTSDALE PPTY CORP EXCISE TAX REF S06	SD			1.B FE	12,891,500	126.2960	12,629,600	10,000,000	11,249,218	0	(209,001)	0	0	5.000	2.900	JJ	250,000	500,000	10/12/2012	07/01/2030
810489-TH-7	SCOTTSDALE PPTY CORP EXCISE TAX REV S17A			2	1.B FE	2,640,000	109.6420	2,894,549	2,640,000	2,640,000	0	0	0	0	3.500	3.500	JJ	46,200	92,400	05/09/2017	07/01/2036
812643-JU-9	SEATTLE LIGHT & POWER REV REF S2013			2	1.C FE	1,603,917	107.0940	1,515,380	1,415,000	1,447,629	0	(20,851)	0	0	5.000	3.410	JJ	35,375	70,750	06/12/2013	07/01/2028
812643-JU-9	SEATTLE LIGHT & POWER REV REF S2013	SD		2	1.C FE	7,934,570	107.0940	7,496,580	7,000,000	7,161,415	0	(103,150)	0	0	5.000	3.410	JJ	175,000	350,000	06/12/2013	07/01/2028
812728-VX-8	SEATTLE WATER REV REF S2017			2	1.B FE	510,366	114.0870	553,322	485,000	498,926	0	(2,473)	0	0	4.000	3.380	FA	8,083	19,400	01/11/2017	08/01/2037
812728-VX-8	SEATTLE WATER REV REF S2017	SD		2	1.B FE	9,723,252	114.0870	10,541,639	9,240,000	9,505,303	0	(47,116)	0	0	4.000	3.380	FA	154,000	369,600	01/11/2017	08/01/2037
837545-ME-9	SOUTH DAKOTA CONSERVANCY DIST REF S10B			2	1.A FE	3,559,931	100.3680	3,447,641	3,435,000	3,434,912	0	15	0	0	5.125	4.650	FA	73,352	176,044	12/14/2010	08/01/2029
837545-LS-9	SOUTH DAKOTA CONSERVANCY DIST REF S17B			2	1.A FE	2,953,913	122.7020	2,957,118	2,410,000	2,731,511	0	(53,152)	0	0	5.000	2.430	FA	50,208	120,500	08/04/2017	08/01/2031
837545-MZ-2	SOUTH DAKOTA CONSERVANCY DIST S2018			2	1.A FE	3,421,109	125.6960	3,676,608	2,925,000	3,279,477	0	(48,105)	0	0	5.000	2.960	FA	60,938	146,250	12/06/2018	08/01/2034
592481-KC-8	ST LOUIS METRO SWR DIST SYS REV S2017A			2	1.B FE	1,324,565	120.8910	1,329,801	1,100,000	1,234,139	0	(23,209)	0	0	5.000	2.540	MN	9,167	55,000	12/06/2017	05/01/2035
870000-JC-1	SWARTHMORE BORO AUTH COLL REV S2013			2	1.A FE	1,316,715	107.7220	1,201,100	1,115,000	1,157,612	0	(24,121)	0	0	5.000	2.690	MS	16,415	55,750	11/04/2014	09/15/2031
870000-MR-4	SWARTHMORE BORO AUTH SWARTHMORE CLG S18			2	1.A FE	4,637,911	123.8240	5,082,975	4,105,000	4,485,369	0	(49,661)	0	0	5.000	3.440	MS	60,435	205,250	10/22/2018	09/15/2040
87354T-CB-9	TACOMA REGL WATER SYS REF S2013			2	1.C FE	2,013,620	104.7710	1,990,649	1,900,000	1,918,218	0	(12,390)	0	0	4.000	3.300	JD	6,333	76,000	04/03/2013	12/01/2031
87354T-CB-9	TACOMA REGL WATER SYS REF S2013	C		2	1.C FE	3,603,320	104.7710	3,562,214	3,400,000	3,432,601	0	(22,171)	0	0	4.000	3.300	JD	11,333	136,000	04/03/2013	12/01/2031
87354T-CB-9	TACOMA REGL WATER SYS REF S2013	SD		2	1.C FE	1,192,275	104.7710	1,178,674	1,125,000	1,135,787	0	(7,336)	0	0	4.000	3.300	JD	3,750	45,000	04/03/2013	12/01/2031
873545-KQ-9	TACOMA SEWER REV S2018			2	1.B FE	726,479	118.3810	840,505	710,000	722,008	0	(1,499)	0	0	4.000	3.720	JD	2,367	28,400	11/07/2018	12/01/2034
873545-KU-0	TACOMA SEWER REV S2018			2	1.B FE	1,756,422	117.7200	2,065,986	1,755,000	1,756,004	0	(130)	0	0	4.000	3.990	JD	5,850	70,200	11/07/2018	12/01/2038
875287-ND-2	TAMPA UTILITIES TAX REF REV S2012A			2	1.D FE	2,521,768	101.3080	2,558,027	2,525,000	2,523,397	0	202	0	0	3.000	3.010	AO	18,938	75,750	12/11/2012	10/01/2028
875287-NE-0	TAMPA UTILITIES TAX REF REV S2012A			2	1.D FE	1,268,275	101.2190	1,295,603	1,280,000	1,273,825	0	692	0	0	3.000	3.070	AO	9,600	38,400	12/11/2012	10/01/2029
875287-NE-0	TAMPA UTILITIES TAX REF REV S2012A	SD		2	1.D FE	1,060,199	101.2190	1,083,043	1,070,000	1,064,838	0	578	0	0	3.000	3.070	AO	8,025	32,100	12/11/2012	10/01/2029
876443-PJ-5	TARRANT REGIONAL WATER DIST WTR REV S16A			2	1.B FE	1,836,051	117.3030	1,730,219	1,475,000	1,637,908	0	(36,938)	0	0	5.000	2.210	MS	24,583	73,750	04/06/2016	03/01/2030
882117-N8-3	TEXAS A & M PERM UNIV FUND S2009A			2	1.A FE	311,418	114.8350	287,088	250,000	269,255	0	(5,180)	0	0	5.000	2.680	JJ	6,250	12,500	12/12/2012	07/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
882117-N8-3	TEXAS A & M PERM UNIV FUND S2009A	SD		2	1.A FE	12,145,283	114.8350	11,196,413	9,750,000	10,500,930	0	(202,005)	0	0	5.000	2.680	JJ	243,750	487,500	12/12/2012	07/01/2034
882117-Z8-0	TEXAS A & M PERM UNIV FUND S2013			2	1.A FE	3,185,000	104.6490	3,333,071	3,185,000	3,185,000	0	0	0	0	4.000	4.000	JJ	63,700	127,400	11/13/2013	07/01/2032
882117-Z8-0	TEXAS A & M PERM UNIV FUND S2013	SD		2	1.A FE	3,790,000	104.6490	3,966,197	3,790,000	3,790,000	0	0	0	0	4.000	4.000	JJ	75,800	151,600	11/13/2013	07/01/2032
882117-Z9-8	TEXAS A & M PERM UNIV FUND S2013			2	1.A FE	7,102,219	104.7040	7,496,806	7,160,000	7,120,837	0	2,626	0	0	4.000	4.060	JJ	143,200	286,400	11/13/2013	07/01/2033
88213A-LH-6	TEXAS A & M UNIV FIN SYS REF S2017E			2	1.A FE	4,257,960	115.6550	4,626,200	4,000,000	4,156,679	0	(26,348)	0	0	4.000	3.200	MN	20,444	160,000	11/30/2017	05/15/2037
88283L-KV-7	TEXAS TRANS COMM HIGHWAY TXBL REF S2020			1	1.A FE	44,454,898	119.6410	42,065,776	35,160,000	43,539,434	0	(709,821)	0	0	4.000	1.580	AO	351,600	1,406,400	09/14/2020	10/01/2033
88283L-KV-7	TEXAS TRANS COMM HIGHWAY TXBL REF S2020			1	1.A FE	24,797,600	119.6410	23,928,200	20,000,000	24,270,460	0	(356,911)	0	0	4.000	1.938	AO	200,000	800,000	06/11/2020	10/01/2033
88283L-JF-4	TEXAS TRANSN COMMN FIRST TIER REV S14A			2	1.A FE	1,231,274	110.4200	1,214,620	1,100,000	1,133,659	0	(14,146)	0	0	5.000	3.570	AO	13,750	55,000	03/06/2014	04/01/2034
88283L-JF-4	TEXAS TRANSN COMMN FIRST TIER REV S14A	SD		2	1.A FE	26,752,226	110.4200	26,390,380	23,900,000	24,631,326	0	(307,361)	0	0	5.000	3.570	AO	298,750	1,195,000	03/06/2014	04/01/2034
882854-E3-2	TEXAS WATER DEV BOARD REVOLVING S2018			2	1.A FE	3,140,291	116.2520	3,458,497	2,975,000	3,088,026	0	(18,192)	0	0	4.000	3.250	FA	49,583	119,000	01/10/2019	08/01/2036
896575-GB-7	TRINITY RIVER AUTH RED OAK CREEK REF S16			2	1.D FE	123,680	105.1550	131,444	125,000	123,948	0	54	0	0	3.000	3.070	FA	1,563	3,750	08/31/2016	02/01/2037
89658H-WZ-9	TRINITY RIVER AUTH REG WSTWTR SYS REFS19			2	1.A FE	6,819,674	105.0220	7,188,756	6,845,000	6,822,913	0	1,469	0	0	2.500	2.530	FA	71,302	171,125	10/02/2019	08/01/2034
89658H-XC-9	TRINITY RIVER AUTH REG WSTWTR SYS REFS19			2	1.A FE	4,246,830	105.1970	4,502,432	4,280,000	4,250,122	0	1,524	0	0	2.625	2.680	FA	46,813	112,350	10/02/2019	08/01/2037
896576-PW-9	TRINITY RIVER AUTH TEN MILE CREEK REFS16			2	1.D FE	1,119,000	112.4750	1,124,750	1,000,000	1,059,217	0	(12,011)	0	0	4.000	2.620	FA	16,667	40,000	08/31/2016	08/01/2035
896576-PX-7	TRINITY RIVER AUTH TEN MILE CREEK REFS16			2	1.D FE	810,183	112.0960	818,301	730,000	769,996	0	(8,090)	0	0	4.000	2.720	FA	12,167	29,200	09/09/2016	08/01/2036
91335V-JT-4	UNIV OF PITTSBURGH COMMONWEALTH SYS S14A			2	1.B FE	5,507,542	107.9490	5,753,682	5,330,000	5,384,266	0	(18,848)	0	0	4.000	3.600	MS	62,776	213,200	09/04/2014	09/15/2039
91514A-FT-7	UNIV OF TEXAS REV REF S2016H			2	1.A FE	4,664,674	113.7140	4,690,703	4,125,000	4,397,136	0	(54,925)	0	0	4.000	2.480	FA	62,333	165,000	09/29/2016	08/15/2034
915137-8E-6	UNIV OF TEXAS FING SYS REV REF S2012B			2	1.A FE	7,558,680	102.9990	6,700,085	6,505,000	6,577,941	0	(114,655)	0	0	5.000	3.160	FA	122,872	325,250	02/22/2012	08/15/2034
915115-5C-9	UNIV OF TEXAS PERM FUND REF S2015A			2	1.A FE	6,615,122	108.6020	6,749,614	6,215,000	6,335,049	0	(45,422)	0	0	4.000	3.190	JJ	124,300	248,600	02/18/2015	07/01/2033
91514A-KJ-3	UNIV OF TEXAS REV REF S2021A			2	1.A FE	8,022,000	100.2100	8,016,800	8,000,000	8,020,871	0	(1,129)	0	0	2.000	1.970	FA	60,444	38,222	04/08/2021	08/15/2036
91514A-KK-0	UNIV OF TEXAS REV REF S2021A			2	1.A FE	2,779,325	111.4230	2,785,575	2,500,000	2,763,934	0	(15,391)	0	0	3.000	1.800	FA	28,333	17,917	04/08/2021	08/15/2041
914455-PZ-7	UNIVERSITY OF MICHIGAN REV REF S2015			2	1.A FE	6,186,848	112.9460	6,488,748	5,745,000	5,944,551	0	(43,307)	0	0	4.000	3.120	AO	57,450	229,800	12/01/2015	04/01/2035
914455-QC-7	UNIVERSITY OF MICHIGAN REV REF S2015			2	1.A FE	2,971,475	117.3170	2,932,925	2,500,000	2,711,519	0	(46,180)	0	0	5.000	2.870	AO	31,250	125,000	12/01/2015	04/01/2036
914455-QY-9	UNIVERSITY OF MICHIGAN REV REF S2017A			2	1.A FE	2,272,035	120.9140	2,333,640	1,930,000	2,119,072	0	(32,828)	0	0	5.000	2.970	AO	24,125	96,500	01/11/2017	04/01/2037
914455-RX-0	UNIVERSITY OF MICHIGAN REV S2018A			2	1.A FE	3,723,098	117.0590	4,050,241	3,460,000	3,631,552	0	(24,516)	0	0	4.000	3.120	AO	34,600	138,400	01/25/2018	04/01/2038
914402-W7-3	UNIVERSITY SYSTEM OF MARYLAND REV S2012C			2	1.B FE	7,639,639	100.6910	7,642,447	7,590,000	7,591,094	0	(6,100)	0	0	3.000	2.920	AO	56,925	227,700	10/11/2012	04/01/2031
914402-W8-1	UNIVERSITY SYSTEM OF MARYLAND REV S2012C			2	1.B FE	7,827,660	100.6910	7,869,002	7,815,000	7,814,954	0	(1,733)	0	0	3.000	2.980	AO	58,613	234,450	10/11/2012	04/01/2032
91802R-BN-8	UTILITY DEBT SECURITIZATION AUTH REF S15			2	1.A FE	17,806,050	117.2610	17,589,150	15,000,000	16,192,454	0	(280,886)	0	0	5.000	2.860	JD	33,333	750,000	10/15/2015	12/15/2033
91802R-CY-3	UTILITY DEBT SECURITIZATION AUTH REFS16B			2	1.A FE	1,987,334	118.6690	2,017,373	1,700,000	1,843,745	0	(29,762)	0	0	5.000	2.960	JD	3,778	85,000	11/14/2016	12/15/2034
91802R-AH-2	UTILITY DEBT SECURITIZATION AUTH REF13TE			2	1.A FE	5,499,300	108.8750	5,443,750	5,000,000	5,112,916	0	(54,661)	0	0	5.000	3.790	JD	11,111	250,000	12/11/2013	12/15/2029
91802R-EH-8	UTILITY DEBT SECURITIZATION AUTH S2017			2	1.A FE	788,286	123.7590	810,621	655,000	738,126	0	(12,712)	0	0	5.000	2.680	JD	1,456	32,750	10/25/2017	12/15/2037
91802R-EK-1	UTILITY DEBT SECURITIZATION AUTH S2017			2	1.A FE	11,072,250	123.5630	11,738,485	9,500,000	10,512,675	0	(152,976)	0	0	5.000	3.030	JD	21,111	475,000	03/05/2018	12/15/2039
919061-BU-4	VALDEZ ALASKA MARINE TERM REV S1985			2	1.D FE	15,425,000	100.0000	15,425,000	15,425,000	15,425,000	0	0	0	0	0.020	0.100	MON	883	0	12/30/2021	10/01/2025
924214-WH-8	VERMONT MUNI BOND BANK REF S15-5			2	1.C FE	605,401	110.2330	655,886	595,000	599,519	0	(1,061)	0	0	3.750	3.540	JD	1,859	22,313	11/10/2015	12/01/2031
924214-TF-6	VERMONT MUNI BOND BANK REF S2015-1			2	1.C FE	2,364,152	117.3230	2,299,531	1,960,000	2,124,162	0	(39,205)	0	0	5.000	2.730	JD	8,167	98,000	05/12/2015	12/01/2026
924214-QR-3	VERMONT MUNI BOND BANK S2014-1			2	1.C FE	1,664,835	108.7080	1,641,491	1,510,000	1,544,547	0	(17,095)	0	0	5.000	3.750	JD	6,292	75,500	12/11/2013	12/01/2028
924214-QS-1	VERMONT MUNI BOND BANK S2014-1			2	1.C FE	656,328	108.7080	652,248	600,000	612,612	0	(6,233)	0	0	5.000	3.850	JD	2,500	30,000	12/11/2013	12/01/2029
924214-QT-9	VERMONT MUNI BOND BANK S2014-1			2	1.C FE	1,084,450	108.7080	1,087,080	1,000,000	1,018,981	0	(9,368)	0	0	5.000	3.960	JD	4,167	50,000	12/11/2013	12/01/2030
924214-QV-4	VERMONT MUNI BOND BANK S2014-1			2	1.C FE	606,013	108.6480	613,861	565,000	574,262	0	(4,564)	0	0	5.000	4.100	JD	2,354	28,250	12/11/2013	12/01/2032
927749-JM-4	VIRGINIA BEACH WATER & SEWER S2016A			2	1.A FE	2,241,301	109.5850	2,328,681	2,125,000	2,182,456	0	(11,222)	0	0	3.250	2.640	AO	17,266	69,063	05/25/2016	10/01/2033
927781-E6-7	VIRGINIA COLL BLDG AUTH (U RICHMOND) S12			2	1.B FE	2,469,500	102.3730	2,559,325	2,500,000	2,481,622	0	1,501	0	0	3.125	3.210	MS	26,042	78,125	10/23/2012	03/01/2032
927781-F3-3	VIRGINIA COLL BLDG AUTH (U RICHMOND) S12			2	1.B FE	2,963,910	102.3550	3,070,650	3,000,000	2,980,567	0	2,054	0	0	3.000	3.090	MS	30,000	90,000	10/23/2012	03/01/2030
927781-F4-1	VIRGINIA COLL BLDG AUTH (U RICHMOND) S12			2	1.B FE	4,245,133	102.4200	4,363,092	4,260,000	4,251,462	0	781	0	0	3.125	3.150	MS	44,375	133,125	10/23/2012	03/01/2031
92818H-FH-9	VIRGINIA PUBLIC SCH AUTH FING REF S2016B			2	1.B FE	4,321,080	108.2740	4,688,264	4,330,000	4,323,218	0	429	0	0	3.125	3.140	FA	56,380	135,313	10/25/2016	08/01/2034
92818H-FJ-5	VIRGINIA PUBLIC SCH AUTH FING REF S2016B			2	1.B FE	4,406,837	108.1740	4,824,560	4,460,000	4,418,451	0	2,402	0	0	3.125	3.210	FA	58,073	139,375	10/25/2016	08/01/2035
92818H-FK-2	VIRGINIA PUBLIC SCH AUTH FING REF S2016B			2	1.B FE	4,578,214	108.6060	4,979,585	4,585,000	4,579,628	0	279	0	0	3.250	3.260	FA	62,089	149,013	10/25/2016	08/01/2036
92817S-C8-9	VIRGINIA PUBLIC SCH AUTH FING REV S2012B			2	1.B FE	3,721,388	102.5050	3,403,166	3,320,000	3,346,393	0	(44,289)	0	0	4.500	3.110	FA	62,250	149,400	04/26/2012	08/01/2032
92817S-K8-0	VIRGINIA PUBLIC SCH AUTH FING REV S2012D			2	1.B FE	4,546,201	101.6310	4,608,966	4,535,000	4,535,711	0	(1,308)	0	0	3.000	2.970	FA	56,688	136,050	12/06/2012	08/01/2033
92817S-N2-0	VIRGINIA PUBLIC SCH AUTH FING REV S2013A			2	1.B FE	2,886,309	105.0680	2,994,438	2,850,000	2,857,355	0	(4,486)	0	0	3.500	3.330	FA	41,563	99,750	11/05/2014	08/01/2030
92818H-AP-6	VIRGINIA PUBLIC SCH AUTH FING REV S2014C			2	1.B FE	4,733,556	106.8550	4,867,245	4,555,000	4,607,729	0	(19,367)	0	0	3.500	3.030	FA	66,427	159,425	10/29/2014	08/01/2028
92818H-AQ-4	VIRGINIA PUBLIC SCH AUTH FING REV S2014C			2	1.B FE	4,807,296	106.5700	4,950,177	4,645,000	4,693,004	0	(17,620)	0	0	3.500	3.080	FA	67,740	162,575	10/29/2014	08/01/2029
92818H-AR-2	VIRGINIA PUBLIC SCH AUTH FING REV S2014C			2	1.B FE	3,999,116	106.2070	4,120,832	3,880,000	3,915,288	0	(12,945)	0	0	3.500	3.130	FA	56,583	135,800	10/29/2014	08/01/2030
92818H-PQ-8	VIRGINIA PUBLIC SCH AUTH FING S2019C			2	1.B FE	2,566,971	107.5890	2,775,796	2,580,000	2,568,151	0	547	0	0	2.875	2.910	FA	30,906	74,175	10/22/2019	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92818H-PQ-8	VIRGINIA PUBLIC SCH AUTH FING S2019C	SD		2	1.B FE	2,810,734	107.5890	3,039,389	2,825,000	2,812,025	0	599	0	0	2.875	2.910	FA	33,841	81,219	10/22/2019	08/01/2038
92818H-VH-1	VIRGINIA PUBLIC SCH AUTH FING S2021C			2	1.B FE	7,345,447	100.7320	7,484,388	7,430,000	7,346,261	0	814	0	0	2.000	2.090	FA	21,464	0	10/19/2021	08/01/2036
92818H-VJ-7	VIRGINIA PUBLIC SCH AUTH FING S2021C			2	1.B FE	7,494,883	101.3860	7,624,227	7,520,000	7,495,159	0	275	0	0	2.125	2.150	FA	23,082	0	10/19/2021	08/01/2037
92818H-VM-0	VIRGINIA PUBLIC SCH AUTH FING S2021C			2	1.B FE	7,777,424	101.4960	7,942,062	7,825,000	7,777,773	0	349	0	0	2.250	2.290	FA	25,431	0	10/19/2021	08/01/2040
92817T-FV-3	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S15			2	1.A FE	5,006,641	108.6440	5,345,285	4,920,000	4,947,599	0	(10,074)	0	0	3.750	3.520	FA	76,875	184,500	07/14/2015	08/01/2035
92817T-JG-2	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S18			2	1.A FE	203,440	111.8300	229,252	205,000	203,669	0	66	0	0	3.375	3.430	MS	2,306	6,919	05/09/2018	03/01/2037
92817T-JG-2	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S18	SD		2	1.A FE	5,547,460	111.8300	6,251,297	5,590,000	5,553,700	0	1,789	0	0	3.375	3.430	MS	62,888	188,663	05/09/2018	03/01/2037
92818F-CC-7	VIRGINIA PUBLIC SCH MONTGOMERY CO GO S19			2	1.B FE	1,598,454	104.9500	1,700,190	1,620,000	1,601,077	0	1,210	0	0	2.375	2.480	FA	16,031	38,475	10/10/2019	02/01/2035
92818F-CE-3	VIRGINIA PUBLIC SCH MONTGOMERY CO GO S19			2	1.B FE	1,678,767	104.7970	1,781,549	1,700,000	1,680,978	0	1,018	0	0	2.500	2.590	FA	17,708	42,500	10/10/2019	02/01/2037
92817L-PN-7	VIRGINIA RES AUTH CLEAN WTR REF S2014B			2	1.A FE	3,092,221	107.4460	3,207,263	2,985,000	3,017,716	0	(11,265)	0	0	3.500	3.080	AO	26,119	104,475	09/17/2014	10/01/2029
92817L-PN-7	VIRGINIA RES AUTH CLEAN WTR REF S2014B	SD		2	1.A FE	19,294,010	107.4460	20,011,818	18,625,000	18,829,131	0	(70,291)	0	0	3.500	3.080	AO	162,969	651,875	09/17/2014	10/01/2029
92818N-VD-7	VIRGINIA RES AUTH INFRAS REF TXBL S2020C				1.A FE	1,150,000	97.4350	1,120,503	1,150,000	1,150,000	0	0	0	0	1.005	1.005	MN	1,926	11,012	10/28/2020	11/01/2026
92818N-VE-5	VIRGINIA RES AUTH INFRAS REF TXBL S2020C				1.A FE	2,300,000	97.1200	2,233,760	2,300,000	2,300,000	0	0	0	0	1.185	1.185	MN	4,543	25,968	10/28/2020	11/01/2027
92818N-VF-2	VIRGINIA RES AUTH INFRAS REF TXBL S2020C				1.A FE	1,855,000	96.9860	1,799,090	1,855,000	1,855,000	0	0	0	0	1.413	1.413	MN	4,369	24,973	10/28/2020	11/01/2028
92818N-VG-0	VIRGINIA RES AUTH INFRAS REF TXBL S2020C				1.A FE	810,000	96.7750	783,878	810,000	810,000	0	0	0	0	1.513	1.513	MN	2,043	11,677	10/28/2020	11/01/2029
92818N-SU-3	VIRGINIA RES AUTH INFRASTRUCTURE REFS20C			2	1.A FE	958,234	100.6480	966,221	960,000	958,356	0	112	0	0	1.875	1.890	MN	3,000	17,150	10/28/2020	11/01/2034
92818N-SV-1	VIRGINIA RES AUTH INFRASTRUCTURE REFS20C			2	1.A FE	958,108	101.0690	980,369	970,000	958,880	0	692	0	0	1.875	1.970	MN	3,031	17,329	10/28/2020	11/01/2035
92818N-SW-9	VIRGINIA RES AUTH INFRASTRUCTURE REFS20C			2	1.A FE	442,584	101.3310	450,923	445,000	442,727	0	130	0	0	2.000	2.040	MN	1,483	8,480	10/28/2020	11/01/2036
92818N-SX-7	VIRGINIA RES AUTH INFRASTRUCTURE REFS20C			2	1.A FE	453,463	100.9270	464,264	460,000	453,826	0	325	0	0	2.000	2.100	MN	1,533	8,766	10/28/2020	11/01/2037
92818N-SY-5	VIRGINIA RES AUTH INFRASTRUCTURE REFS20C			2	1.A FE	462,582	101.3400	471,231	465,000	462,708	0	112	0	0	2.125	2.160	MN	1,647	9,415	10/28/2020	11/01/2038
92818N-SZ-2	VIRGINIA RES AUTH INFRASTRUCTURE REFS20C			2	1.A FE	473,707	101.1280	485,414	480,000	474,007	0	271	0	0	2.125	2.210	MN	1,700	9,718	10/28/2020	11/01/2039
92818N-TA-6	VIRGINIA RES AUTH INFRASTRUCTURE REFS20C			2	1.A FE	485,000	101.5510	492,522	485,000	485,000	0	0	0	0	2.250	2.250	MN	1,819	10,397	10/28/2020	11/01/2040
92818N-Y7-7	VIRGINIA RESOURCES AUTH INFRA REV S2015A			2	1.A	910,377	116.9110	911,906	780,000	832,853	0	(12,798)	0	0	5.000	3.110	MN	6,500	39,000	05/13/2015	11/01/2032
92818N-Y9-3	VIRGINIA RESOURCES AUTH INFRA REV S2015A			2	1.A	1,078,261	116.9110	1,087,272	930,000	990,246	0	(14,561)	0	0	5.000	3.190	MN	7,750	46,500	05/13/2015	11/01/2034
92818N-Z2-7	VIRGINIA RESOURCES AUTH INFRA REV S2015A			2	1.A	1,126,691	116.9110	1,139,882	975,000	1,036,712	0	(14,901)	0	0	5.000	3.230	MN	8,125	48,750	05/13/2015	11/01/2035
92818N-2G-2	VIRGINIA RESOURCES AUTH INFRA REV S2015A			2	1.A FE	1,820,754	116.8690	1,823,156	1,560,000	1,665,706	0	(25,596)	0	0	5.000	3.110	MN	13,000	78,000	05/13/2015	11/01/2032
92818N-2J-6	VIRGINIA RESOURCES AUTH INFRA REV S2015A			2	1.A FE	2,139,130	116.6620	2,152,414	1,845,000	1,964,520	0	(28,886)	0	0	5.000	3.190	MN	15,375	92,250	05/13/2015	11/01/2034
92818N-2K-3	VIRGINIA RESOURCES AUTH INFRA REV S2015A			2	1.A FE	2,230,269	116.5380	2,249,183	1,930,000	2,052,157	0	(29,496)	0	0	5.000	3.230	MN	16,083	96,500	05/13/2015	11/01/2035
92818N-YR-3	VIRGINIA RESOURCES AUTH INFRAS REF S2015			2	1.A	1,532,153	113.1290	1,651,683	1,460,000	1,490,654	0	(7,378)	0	0	4.000	3.410	MN	9,733	58,400	11/04/2015	11/01/2035
92818N-YW-2	VIRGINIA RESOURCES AUTH INFRAS REF S2015			2	1.A FE	566,687	112.1360	605,534	540,000	551,338	0	(2,729)	0	0	4.000	3.410	MN	3,600	21,600	11/04/2015	11/01/2035
977123-2Z-0	WISCONSIN TRANSN REV TAXABLE REF S2021-1			1	1.A FE	10,790,000	97.2550	10,493,815	10,790,000	10,790,000	0	0	0	0	2.317	2.317	JJ	96,529	0	07/14/2021	07/01/2037
977123-E7-9	WISCONSIN TRANSPORTATION REV REF S13-1			2	1.B FE	2,168,900	105.6060	2,112,120	2,000,000	2,027,946	0	(17,940)	0	0	4.000	3.040	JJ	40,000	80,000	02/05/2013	07/01/2033
977123-E7-9	WISCONSIN TRANSPORTATION REV REF S13-1	SD		2	1.B FE	8,675,600	105.6060	8,448,480	8,000,000	8,111,785	0	(71,761)	0	0	4.000	3.040	JJ	160,000	320,000	02/05/2013	07/01/2033
977123-L7-1	WISCONSIN TRANSPORTATION REV REF S15-1			2	1.B FE	2,106,808	115.6230	2,058,089	1,780,000	1,922,596	0	(38,437)	0	0	5.000	2.591	JJ	44,500	89,000	12/14/2016	07/01/2027
977123-L7-1	WISCONSIN TRANSPORTATION REV REF S15-1	SD		2	1.B FE	11,836,000	115.6230	11,562,300	10,000,000	10,801,103	0	(215,938)	0	0	5.000	2.591	JJ	250,000	500,000	12/14/2016	07/01/2027
977123-L8-9	WISCONSIN TRANSPORTATION REV REF S15-1			2	1.B FE	7,321,260	115.3970	6,923,820	6,000,000	6,493,419	0	(133,184)	0	0	5.000	2.530	JJ	150,000	300,000	03/26/2015	07/01/2028
977123-R6-7	WISCONSIN TRANSPORTATION REV REF S17-1			2	1.B FE	2,131,822	111.4290	2,039,151	1,830,000	1,942,953	0	(43,298)	0	0	5.000	2.440	JJ	45,750	91,500	06/07/2017	07/01/2036
977123-R7-5	WISCONSIN TRANSPORTATION REV REF S17-1	SD		2	1.B FE	2,039,676	111.4290	2,000,151	1,795,000	1,887,046	0	(35,027)	0	0	5.000	2.860	JJ	44,875	89,750	05/03/2017	07/01/2037
977123-P3-6	WISCONSIN TRANSPORTATION REV S2015A			2	1.B FE	190,686	111.5620	184,077	165,000	173,176	0	(3,108)	0	0	5.000	2.930	JJ	4,125	8,250	11/17/2015	07/01/2034
977123-P3-6	WISCONSIN TRANSPORTATION REV S2015A	SD		2	1.B FE	20,154,885	111.5620	19,456,413	17,440,000	18,304,171	0	(328,453)	0	0	5.000	2.930	JJ	436,000	872,000	11/17/2015	07/01/2034
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						2,133,656,554	XXX	2,175,414,560	1,913,465,000	2,050,338,729	0	(16,951,958)	0	0	XXX	XXX	XXX	21,561,047	67,035,864	XXX	XXX
Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities																					
31280G-CC-4	FH (3/1 ARM) #1N0067			4	1.A	142,265	100.7970	142,886	141,756	141,113	0	0	0	0	2.390	5.664	MON	282	3,506	03/03/2006	12/15/2035
3128JR-G4-2	FH (3/1 ARM) #847419			4	1.A	163,398	103.9640	170,622	164,116	162,962	0	0	0	0	2.207	4.398	MON	302	4,501	01/25/2006	03/15/2035
3128JR-KQ-8	FH (5/1 ARM) #847503			4	1.A	528,363	104.7040	563,296	537,988	528,575	0	0	0	0	2.012	4.475	MON	902	12,959	03/03/2006	12/15/2035
3128MJ-ZF-0	FHLMC GOLD PASS THRU #G08741			4	1.A	1,568,610	104.8650	1,660,885	1,583,830	1,570,682	0	2,072	0	0	3.000	3.145	MON	3,960	47,515	12/01/2016	01/15/2047
31296S-DY-9	FHLMC GOLD PASSTHRU #A17319			4	1.A	81,899	113.1300	92,943	82,156	81,925	0	(3)	0	0	5.000	5.061	MON	342	4,108	02/06/2004	01/15/2034
31292H-AK-0	FHLMC GOLD PASSTHRU #C00910			4	1.A	229	115.6080	253	219	238	0	(1)	0	0	7.500	4.762	MON	1	16	10/31/2001	01/15/2030
31292H-AK-0	FHLMC GOLD PASSTHRU #C00910			4	1.A	6,905	115.6080	7,611	6,584	7,171	0	(37)	0	0	7.500	5.077	MON	41	494	06/27/2002	01/15/2030
31292H-NH-3	FHLMC GOLD PASSTHRU #C01292			4	1.A	6,362	113.5230	7,036	6,198	6,424	0	(5)	0	0	6.000	3.106	MON	31	372	05/07/2003	02/15/2032
31292M-FD-0	FHLMC GOLD PASSTHRU #C04664			4	1.A	18,055,088	105.7670	18,798,276	17,773,216	18,004,811	0	34,519	0	0	3.000	2.756	MON	44,433	533,196	09/26/2017	03/15/2043
31293J-ZX-0	FHLMC GOLD PASSTHRU #C21658			4	1.A	24,686	110.3410	26,635	24,139	24,876	0	(36)	0	0	6.000	3.106	MON	121	1,448	05/07/2003	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31298S-UJ-1	FHLMC GOLD PASSTHRU #C55985			4	1.A	3,094	100.2130	2,964	2,957	3,154	0	10	0	0	7.500	4.762	MON	18	222	10/31/2001	08/15/2031
31298V-FC-6	FHLMC GOLD PASSTHRU #C58263			4	1.A	15,479	106.7690	15,796	14,794	15,701	0	(63)	0	0	7.500	4.762	MON	92	1,110	10/31/2001	09/15/2031
31287S-GA-9	FHLMC GOLD PASSTHRU #C66493			4	1.A	12,098	110.3300	13,052	11,830	12,291	0	(17)	0	0	6.000	3.106	MON	59	710	05/07/2003	04/15/2032
31287X-PZ-3	FHLMC GOLD PASSTHRU #C70440			4	1.A	25,583	110.0240	27,421	24,923	25,718	0	3	0	0	6.000	3.106	MON	125	1,495	05/07/2003	09/15/2032
31288A-K7-9	FHLMC GOLD PASSTHRU #C72118			4	1.A	12,435	114.5010	13,845	12,091	12,799	0	10	0	0	6.000	3.106	MON	60	725	05/07/2003	10/15/2032
31288E-6E-2	FHLMC GOLD PASSTHRU #C76269			4	1.A	10,602	110.7790	11,420	10,309	10,775	0	23	0	0	6.000	3.106	MON	52	619	05/07/2003	02/15/2033
31288H-RC-6	FHLMC GOLD PASSTHRU #C78583			4	1.A	7,368	110.1800	7,909	7,178	7,404	0	(4)	0	0	6.000	3.106	MON	36	431	05/07/2003	03/15/2033
31335H-TT-0	FHLMC GOLD PASSTHRU #C90562			4	1.A	1,413	109.7960	1,515	1,380	1,381	0	(7)	0	0	6.000	3.095	MON	7	83	01/07/2003	07/15/2022
31283H-WY-7	FHLMC GOLD PASSTHRU #G01563			4	1.A	733,919	113.1250	813,114	718,774	730,704	0	249	0	0	5.500	3.410	MON	3,294	39,533	01/07/2003	06/15/2033
31283H-WY-7	FHLMC GOLD PASSTHRU #G01563			4	1.A	1,124,082	113.1250	1,293,776	1,143,669	1,127,082	0	(275)	0	0	5.500	3.451	MON	5,242	62,902	06/17/2003	06/15/2033
31283H-WZ-4	FHLMC GOLD PASSTHRU #G01564			4	1.A	114,895	114.9500	128,749	112,004	115,147	0	(31)	0	0	6.000	5.808	MON	560	6,720	01/08/2004	04/15/2033
31283H-WZ-4	FHLMC GOLD PASSTHRU #G01564			4	1.A	124,687	114.9500	139,744	121,569	124,958	0	(34)	0	0	6.000	5.810	MON	608	7,294	01/08/2004	04/15/2033
31283H-W9-2	FHLMC GOLD PASSTHRU #G01572			4	1.A	24,168	113.6470	26,858	23,633	24,322	0	(28)	0	0	6.000	3.106	MON	118	1,418	05/07/2003	05/15/2033
31283H-Z2-4	FHLMC GOLD PASSTHRU #G01661			4	1.A	6,446	114.9260	7,217	6,280	6,457	0	(3)	0	0	6.000	5.806	MON	31	377	02/09/2004	11/15/2033
31283H-Z2-4	FHLMC GOLD PASSTHRU #G01661			4	1.A	374,410	114.9260	420,009	365,460	375,014	0	(160)	0	0	6.000	5.824	MON	1,827	21,928	02/09/2004	11/15/2033
31283H-Z2-4	FHLMC GOLD PASSTHRU #G01661			4	1.A	3,148	114.9260	3,538	3,079	3,153	0	(1)	0	0	6.000	5.841	MON	15	185	02/09/2004	11/15/2033
31283H-Z5-7	FHLMC GOLD PASSTHRU #G01664			4	1.A	1,432	115.0070	1,604	1,395	1,437	0	0	0	0	6.000	5.807	MON	7	84	02/09/2004	02/15/2034
31283H-Z5-7	FHLMC GOLD PASSTHRU #G01664			4	1.A	230,224	115.0070	258,446	224,720	231,068	0	(64)	0	0	6.000	5.825	MON	1,124	13,483	02/09/2004	02/15/2034
31283H-Z5-7	FHLMC GOLD PASSTHRU #G01664			4	1.A	148,337	115.0070	166,532	144,801	148,879	0	(41)	0	0	6.000	5.826	MON	724	8,688	02/09/2004	02/15/2034
3128MJ-SY-7	FHLMC GOLD PASSTHRU #G08534			4	1.A	3,914,061	105.6260	4,134,925	3,914,673	3,913,852	0	716	0	0	3.000	3.003	MON	9,787	117,440	01/09/2018	06/15/2043
3128MJ-SY-7	FHLMC GOLD PASSTHRU #G08534			4	1.A	1,262,691	105.6260	1,405,143	1,330,297	1,282,336	0	(9,427)	0	0	3.000	3.716	MON	3,326	39,909	12/04/2013	06/15/2043
3128MJ-S3-5	FHLMC GOLD PASSTHRU #G08537			4	1.A	1,279,859	105.6050	1,409,012	1,334,217	1,297,438	0	(7,248)	0	0	3.000	3.502	MON	3,336	40,027	06/25/2013	07/15/2043
3128MJ-S6-8	FHLMC GOLD PASSTHRU #G08540			4	1.A	1,308,317	105.5950	1,442,906	1,366,444	1,327,138	0	(7,787)	0	0	3.000	3.524	MON	3,416	40,993	06/24/2013	08/15/2043
3128MJ-S6-8	FHLMC GOLD PASSTHRU #G08540			4	1.A	2,583,433	105.5950	2,885,812	2,732,888	2,631,965	0	(20,100)	0	0	3.000	3.680	MON	6,832	81,987	07/05/2013	08/15/2043
3132J4-MM-8	FHLMC GOLD PASSTHRU #G31063			4	1.A	3,617,017	106.6200	3,887,770	3,646,359	3,615,610	0	(4,403)	0	0	3.500	3.702	MON	10,635	127,623	10/30/2018	11/15/2037
31335A-YU-6	FHLMC GOLD PASSTHRU #G60723			4	1.A	2,173,753	105.7190	2,260,988	2,138,665	2,175,132	0	7,425	0	0	3.000	2.749	MON	5,347	64,160	06/07/2019	10/15/2046
31335C-GR-9	FHLMC GOLD PASSTHRU #G62008			4	1.A	3,307,187	105.5800	3,426,418	3,245,323	3,305,309	0	6,798	0	0	3.000	2.692	MON	8,113	97,360	06/21/2019	05/15/2047
3133D3-BG-9	FHLMC PASS THRU CERT POOL #QK0039			4	1.A	2,939,095	102.5700	2,991,734	2,916,764	2,952,256	0	11,984	0	0	2.500	2.353	MON	6,077	72,919	09/09/2019	09/25/2039
3132A4-E9-5	FHLMC PASS THRU CERT POOL #ZS3760			4	1.A	6,056,146	103.0790	6,257,297	6,070,374	6,154,011	0	46,315	0	0	2.500	2.523	MON	12,647	151,759	10/23/2019	06/25/2043
3132A5-FW-0	FHLMC PASS THRU CERT POOL #ZS4681			4	1.A	5,372,639	102.7310	5,549,726	5,402,182	5,406,167	0	18,169	0	0	2.500	2.569	MON	11,255	135,055	12/16/2019	10/25/2046
3132AE-KL-9	FHLMC PASS THRU CERT POOL #ZT2099			4	1.A	2,144,101	105.0410	2,218,398	2,111,928	2,153,375	0	12,150	0	0	3.000	2.739	MON	5,280	63,358	06/25/2019	11/25/2046
3132AE-KL-9	FHLMC PASS THRU CERT POOL #ZT2099			4	1.A	2,141,297	105.0410	2,218,398	2,111,928	2,149,880	0	11,213	0	0	3.000	2.760	MON	5,280	63,358	06/26/2019	11/25/2046
3133TG-NU-9	FHR 2093 Z CMO			4	1.A	415,505	110.7330	502,892	454,148	440,860	0	1,325	0	0	6.000	6.780	MON	2,271	27,249	03/20/2001	11/15/2028
3133TK-SJ-0	FHR 2151 JZ CMO			4	1.A	800,573	111.0170	972,170	875,695	853,482	0	1,945	0	0	6.000	6.715	MON	4,378	52,542	03/20/2001	05/15/2029
3133TM-7G-5	FHR 2182 ZC CMO			4	1.A	244,492	114.1010	271,239	237,718	237,063	0	0	0	0	7.500	7.258	MON	1,486	17,829	03/16/2001	09/15/2029
3133TN-JY-1	FHR 2223 Z CMO			4	1.A	35,857	116.2260	42,664	36,708	36,301	0	31	0	0	8.000	8.299	MON	245	2,937	03/02/2000	03/15/2030
3133TQ-ZU-4	FHR 2274 KC CMO			4	1.A	139,966	112.9230	158,395	140,267	139,938	0	(1)	0	0	6.500	6.584	MON	760	9,117	06/27/2002	01/15/2031
3133TR-LB-9	FHR 2284 Z CMO			4	1.A	311,546	112.8040	371,753	329,556	323,135	0	567	0	0	6.500	6.963	MON	1,785	21,421	03/14/2001	02/15/2031
3133TR-GX-7	FHR 2288 Z CMO			4	1.A	614,239	111.3020	727,964	654,041	640,321	0	1,118	0	0	6.500	7.210	MON	3,543	42,513	02/13/2001	02/15/2031
3133TR-SR-7	FHR 2297 KZ CMO			4	1.A	407,301	109.7690	495,856	451,725	440,639	0	1,107	0	0	6.000	6.780	MON	2,259	27,103	03/20/2001	03/15/2031
31339W-Q2-5	FHR 2433 NH CMO			4	1.A	1,813,740	114.9620	2,073,449	1,803,595	1,805,278	0	(28)	0	0	6.500	6.492	MON	9,769	117,234	06/27/2002	04/15/2032
31392K-FP-6	FHR 2451 JH CMO			4	1.A	382,938	114.8670	443,089	385,741	383,779	0	2	0	0	6.500	6.635	MON	2,089	25,073	05/24/2002	05/15/2032
31392K-AA-4	FHR 2454 BK CMO			4	1.A	789,937	115.1310	902,552	783,935	785,016	0	0	0	0	6.500	6.480	MON	4,246	50,956	06/21/2002	05/15/2032
31394K-NK-6	FHR 2686 NY CMO			4	1.A	390,644	102.7390	415,295	404,223	402,336	0	521	0	0	5.000	5.449	MON	1,684	20,211	02/03/2004	10/15/2023
31394M-SG-6	FHR 2719 WC CMO			4	1.A	146,005	102.1720	161,901	158,459	157,117	0	556	0	0	4.500	5.504	MON	594	7,131	02/05/2004	12/15/2023
31394N-L3-0	FHR 2729 CE CMO			4	1.A	329,070	102.1080	360,631	353,186	350,557	0	1,044	0	0	4.500	5.370	MON	1,324	15,893	02/03/2004	01/15/2024
31394N-L3-0	FHR 2729 CE CMO			4	1.A	176,665	102.1080	194,293	190,282	188,809	0	591	0	0	4.500	5.413	MON	714	8,563	02/04/2004	01/15/2024
3137B8-DA-2	FHR 4302 CA CMO			4	1.A	210,833	100.6740	210,480	209,069	208,982	0	(261)	0	0	3.000	2.822	MON	523	6,272	04/17/2014	06/15/2040
3137BB-QB-9	FHR 4351 LC CMO			4	1.A	740,357	101.4290	741,236	730,793	732,109	0	(387)	0	0	3.000	2.729	MON	1,827	21,924	06/09/2014	11/15/2040
3137BB-QB-9	FHR 4351 LC CMO			4	1.A	739,786	101.4290	741,236	730,793	731,991	0	(366)	0	0	3.000	2.744	MON	1,827	21,924	06/10/2014	11/15/2040
3137BT-JW-2	FHR 4635 EG CMO			4	1.A	1,941,488	102.7910	1,991,943	1,937,855	1,940,515	0	(97)	0	0	2.500	2.435	MON	4,037	48,446	11/09/2017	12/15/2046
3137FN-ZQ-6	FHR 4922 NG CMO			4	1.A	2,899,257	101.5920	2,942,678	2,896,542	2,901,322	0	2,294	0	0	2.500	2.449	MON	6,034	72,414	09/19/2019	04/25/2049
3137FP-LJ-2	FHR 4926 BN CMO			4	1.A	6,697,519	102.5770	6,851,665	6,679,515	6,698,286	0	7,208	0	0	2.500	2.435	MON	13,916	166,988	10/15/2019	10/25/2049

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31282X-A8-4	FHS 146 75 CMO			4	1.A	5,470	102.6730	5,569	5,424	5,415	0	(6)	0	0	7.500	7.500	MON	34	407	01/14/1993	01/15/2023
31403D-AC-3	FN (5/1 ARM) #745303			4	1.A	463,143	104.6450	489,517	467,784	466,651	0	0	0	0	1.962	4.917	MON	765	10,174	03/03/2006	01/25/2036
3138A1-V5-7	FNMA PASS THRU CERT POOL #AH0635			4	1.A	127,667	105.2610	134,822	128,083	127,726	0	12	0	0	3.500	3.538	MON	374	4,483	12/28/2010	01/25/2026
3138A6-ZA-1	FNMA PASS THRU CERT POOL #AH5236			4	1.A	290,432	105.3700	307,026	291,377	290,594	0	21	0	0	3.500	3.538	MON	850	10,198	12/28/2010	01/25/2026
3138X5-PC-5	FNMA PASS THRU CERT POOL #AU5818			4	1.A	1,043,295	103.8870	1,092,473	1,051,593	1,046,910	0	131	0	0	2.500	2.622	MON	2,191	26,290	06/24/2013	08/25/2028
3140EV-S3-2	FNMA PASS THRU CERT POOL #BC1437			4	1.A	2,370,756	106.2070	2,578,351	2,427,654	2,377,876	0	(6,859)	0	0	3.000	3.329	MON	6,069	72,830	01/25/2019	07/25/2046
3140FX-JW-3	FNMA PASS THRU CERT POOL #BF0276			4	1.A	5,420,269	105.9240	5,774,082	5,451,145	5,420,833	0	(743)	0	0	3.000	3.084	MON	13,628	163,534	03/15/2019	10/25/2042
3140FX-JW-3	FNMA PASS THRU CERT POOL #BF0276			4	1.A	8,098,144	105.9240	8,661,123	8,176,717	8,100,095	0	(2,300)	0	0	3.000	3.155	MON	20,442	245,301	03/08/2019	10/25/2042
3140FX-LB-6	FNMA PASS THRU CERT POOL #BF0321			4	1.A	6,580,657	103.9020	6,863,227	6,605,427	6,581,211	0	(67)	0	0	2.500	2.553	MON	13,761	165,136	10/28/2019	07/25/2048
3140FX-L9-1	FNMA PASS THRU CERT POOL #BF0351			4	1.A	8,380,359	103.0430	8,629,380	8,374,471	8,380,575	0	718	0	0	2.500	2.476	MON	17,447	209,362	11/21/2019	05/25/2053
3140J7-LQ-6	FNMA PASS THRU CERT POOL #BM3034			4	1.A	7,850,282	105.4580	8,227,721	7,801,825	7,848,446	0	13,337	0	0	3.000	2.894	MON	19,505	234,055	11/29/2017	02/25/2047
3140J7-LQ-6	FNMA PASS THRU CERT POOL #BM3034			4	1.A	4,936,184	105.4580	5,192,867	4,924,066	4,935,629	0	4,570	0	0	3.000	2.951	MON	12,310	147,722	12/22/2017	02/25/2047
3140J7-WR-2	FNMA PASS THRU CERT POOL #BM3355			4	1.A	1,132,262	105.9450	1,197,800	1,130,584	1,132,749	0	487	0	0	3.500	3.466	MON	3,298	39,570	02/08/2018	02/25/2048
3140JA-M7-0	FNMA PASS THRU CERT POOL #BM5781			4	1.A	4,354,524	105.5160	4,531,040	4,294,137	4,367,868	0	16,736	0	0	3.000	2.755	MON	10,735	128,824	07/12/2019	01/25/2045
3140QB-GN-2	FNMA PASS THRU CERT POOL #CA3804			4	1.A	3,173,984	102.8570	3,262,653	3,172,002	3,174,995	0	1,500	0	0	2.500	2.480	MON	6,608	79,300	08/08/2019	07/25/2049
31418C-3D-4	FNMA PASS THRU CERT POOL #MA3495			4	1.A	1,457,286	106.4120	1,550,306	1,456,888	1,459,380	0	1,781	0	0	4.000	3.989	MON	4,856	58,276	10/31/2018	10/25/2048
31417A-P8-6	FNMA PASS THRU CERT POOL #00AB4046			4	1.A	2,917,058	108.0420	3,054,989	2,827,591	2,892,994	0	15,122	0	0	3.500	2.736	MON	8,247	98,966	02/13/2012	12/25/2041
3140X4-VS-2	FNMA PASS THRU CERT POOL #1524			4	1.A	7,064,857	102.6830	7,235,220	7,046,140	7,072,434	0	7,167	0	0	2.500	2.447	MON	14,679	176,154	09/27/2019	02/25/2047
31371K-RC-7	FNMA PASS THRU CERT POOL #254383			4	1.A	20,455	117.2890	22,950	19,567	21,043	0	(48)	0	0	7.500	5.518	MON	122	1,468	06/18/2002	06/25/2032
31371K-2V-2	FNMA PASS THRU CERT POOL #254688			4	1.A	30,764	109.3520	32,805	30,000	30,009	0	(93)	0	0	5.500	5.198	MON	137	1,650	01/07/2004	03/25/2023
31371K-2X-8	FNMA PASS THRU CERT POOL #254690			4	1.A	47,917	109.3520	51,300	46,913	46,912	0	(122)	0	0	5.500	4.921	MON	215	2,580	12/08/2003	04/25/2023
31371K-5X-5	FNMA PASS THRU CERT POOL #254762			4	1.A	15,796	108.6690	17,203	15,831	15,780	0	(2)	0	0	5.000	5.022	MON	66	792	10/09/2003	05/25/2023
31371L-A8-2	FNMA PASS THRU CERT POOL #254831			4	1.A	17,862	108.6690	19,454	17,902	17,845	0	(2)	0	0	5.000	5.022	MON	75	895	10/09/2003	08/25/2023
31371L-A9-0	FNMA PASS THRU CERT POOL #254832			4	1.A	191,790	109.3520	205,112	187,570	187,747	0	(468)	0	0	5.500	5.240	MON	860	10,316	01/02/2004	08/25/2023
31371L-DM-8	FNMA PASS THRU CERT POOL #254908			4	1.A	59,313	109.0980	64,287	58,926	58,822	0	(47)	0	0	5.000	8.547	MON	246	2,946	10/03/2003	09/25/2023
31371L-F3-8	FNMA PASS THRU CERT POOL #254986			4	1.A	73,805	109.3520	79,028	72,270	72,362	0	(149)	0	0	5.500	4.925	MON	331	3,975	12/08/2003	11/25/2023
31371L-HY-8	FNMA PASS THRU CERT POOL #255047			4	1.A	72,172	109.3520	77,279	70,670	70,775	0	(150)	0	0	5.500	4.925	MON	324	3,887	12/08/2003	01/25/2024
31371L-JU-4	FNMA PASS THRU CERT POOL #255075			4	1.A	154,722	109.3520	164,990	150,879	151,231	0	(373)	0	0	5.500	5.208	MON	692	8,298	01/07/2004	02/25/2024
31372Q-CQ-8	FNMA PASS THRU CERT POOL #279179			4	1.A	10,896	100.3050	11,612	11,576	11,411	0	35	0	0	7.000	7.675	MON	68	810	05/01/1994	05/25/2024
31373U-F3-6	FNMA PASS THRU CERT POOL #303586			4	1.A	7,720	110.3240	9,088	8,237	8,019	0	36	0	0	6.500	7.542	MON	45	535	04/07/1997	09/25/2025
31375F-4Z-8	FNMA PASS THRU CERT POOL #333940			4	1.A	8,444	110.3240	9,731	8,820	8,714	0	28	0	0	6.500	6.989	MON	48	573	04/01/1996	06/25/2024
31376R-6H-9	FNMA PASS THRU CERT POOL #363672			4	1.A	36,332	101.3690	38,161	37,645	36,839	0	77	0	0	7.500	7.470	MON	235	2,823	02/12/1997	11/25/2026
31378R-S5-9	FNMA PASS THRU CERT POOL #406540			4	1.A	1,255	100.3100	1,256	1,252	1,249	0	(1)	0	0	6.500	6.486	MON	7	81	01/12/1998	12/25/2027
31379F-J3-9	FNMA PASS THRU CERT POOL #417982			4	1.A	31,737	100.7650	31,488	31,248	31,404	0	(50)	0	0	7.000	6.707	MON	182	2,187	05/01/1998	03/25/2028
31379T-G5-7	FNMA PASS THRU CERT POOL #428720			4	1.A	46,335	102.0750	47,500	46,535	46,333	0	0	0	0	6.500	6.588	MON	252	3,025	06/01/1998	06/25/2028
313615-L4-6	FNMA PASS THRU CERT POOL #50747			4	1.A	17	103.0570	19	18	18	0	0	0	0	7.000	7.775	MON	0	1	03/03/1995	06/25/2023
313615-L4-6	FNMA PASS THRU CERT POOL #50747			4	1.A	12	103.0570	14	13	13	0	0	0	0	7.000	7.775	MON	0	1	03/03/1995	06/25/2023
313615-L4-6	FNMA PASS THRU CERT POOL #50747			4	1.A	24	103.0570	26	26	25	0	0	0	0	7.000	7.775	MON	0	2	03/03/1995	06/25/2023
313615-L4-6	FNMA PASS THRU CERT POOL #50747			4	1.A	124	103.0570	137	133	131	0	1	0	0	7.000	7.775	MON	1	9	03/03/1995	06/25/2023
313615-L4-6	FNMA PASS THRU CERT POOL #50747			4	1.A	261	103.0570	288	280	276	0	1	0	0	7.000	7.775	MON	2	20	03/03/1995	06/25/2023
313615-L4-6	FNMA PASS THRU CERT POOL #50747			4	1.A	276	103.0570	304	295	291	0	1	0	0	7.000	7.775	MON	2	21	03/03/1995	06/25/2023
313615-L4-6	FNMA PASS THRU CERT POOL #50747			4	1.A	192	103.0570	212	206	203	0	1	0	0	7.000	7.775	MON	1	14	03/03/1995	06/25/2023
313615-L4-6	FNMA PASS THRU CERT POOL #50747			4	1.A	79	103.0570	87	84	83	0	0	0	0	7.000	7.775	MON	0	6	03/03/1995	06/25/2023
313615-L4-6	FNMA PASS THRU CERT POOL #50747			4	1.A	476	103.0570	525	509	502	0	3	0	0	7.000	7.775	MON	3	36	03/03/1995	06/25/2023
313615-L4-6	FNMA PASS THRU CERT POOL #50747			4	1.A	119	103.0570	131	127	126	0	1	0	0	7.000	7.775	MON	1	9	03/03/1995	06/25/2023
313615-L4-6	FNMA PASS THRU CERT POOL #50747			4	1.A	7	103.0570	8	8	8	0	0	0	0	7.000	7.775	MON	0	1	03/03/1995	06/25/2023
31384V-L7-5	FNMA PASS THRU CERT POOL #535050			4	1.A	54,337	113.3390	59,004	52,060	55,804	0	(219)	0	0	7.500	4.577	MON	325	3,905	09/12/2002	12/25/2029
31385H-5H-1	FNMA PASS THRU CERT POOL #545448			4	1.A	7,978	111.5610	8,547	7,661	8,274	0	(25)	0	0	7.500	4.577	MON	48	575	09/12/2002	02/25/2032
31385X-M8-7	FNMA PASS THRU CERT POOL #555783			4	1.A	498,410	110.1540	556,608	505,298	500,752	0	(110)	0	0	4.500	4.700	MON	1,895	22,738	03/16/2004	10/25/2033
31389Y-M7-3	FNMA PASS THRU CERT POOL #639482			4	1.A	21,868	103.1870	21,586	20,919	22,699	0	(83)	0	0	7.500	5.518	MON	131	1,569	06/18/2002	01/25/2032
31390K-RG-5	FNMA PASS THRU CERT POOL #648587			4	1.A	5,071	100.3680	4,868	4,850	5,333	0	(8)	0	0	7.500	5.518	MON	30	364	06/18/2002	05/25/2032
31401M-BR-1	FNMA PASS THRU CERT POOL #712048			4	1.A	7,353	112.9150	8,128	7,199	7,343	0	15	0	0	5.500	3.356	MON	33	396	01/06/2003	07/25/2033
31402C-QM-7	FNMA PASS THRU CERT POOL #725060			4	1.A	2,667	114.7210	2,990	2,606	2,683	0	0	0	0	6.000	5.821	MON	13	156	01/08/2004	01/25/2034

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31402J-ER-4	FNMA PASS THRU CERT POOL #730144			4	1.A	349,340	110.3660	387,826	351,399	349,730	0	(13)	0	0	5.000	5.073	MON	1,464	17,570	02/10/2004	07/25/2033
31402Q-LF-6	FNMA PASS THRU CERT POOL #734826			4	1.A	126,000	110.0960	143,940	130,740	127,980	0	(88)	0	0	4.500	4.838	MON	490	5,883	02/05/2004	08/25/2033
31403F-Q6-4	FNMA PASS THRU CERT POOL #747577			4	1.A	169,560	112.8770	192,388	170,439	169,664	0	(9)	0	0	5.000	5.067	MON	710	8,522	02/09/2004	11/25/2033
31403G-RL-8	FNMA PASS THRU CERT POOL #748491			4	1.A	73,091	112.8140	82,884	73,470	73,135	0	(3)	0	0	5.000	5.067	MON	306	3,673	02/09/2004	10/25/2033
31403G-RL-8	FNMA PASS THRU CERT POOL #748491			4	1.A	82,223	112.8140	93,245	82,653	82,274	0	(3)	0	0	5.000	5.067	MON	344	4,133	02/09/2004	10/25/2033
31403L-LR-0	FNMA PASS THRU CERT POOL #751936			4	1.A	57,326	109.3520	61,374	56,125	56,174	0	(120)	0	0	5.500	4.921	MON	257	3,087	12/08/2003	11/25/2023
31404B-SY-9	FNMA PASS THRU CERT POOL #763835			4	1.A	6,534	110.4980	7,259	6,569	6,538	0	0	0	0	5.000	5.069	MON	27	328	02/09/2004	01/25/2034
31404B-SY-9	FNMA PASS THRU CERT POOL #763835			4	1.A	2,178	110.4980	2,420	2,190	2,179	0	0	0	0	5.000	5.070	MON	9	109	02/09/2004	01/25/2034
31404J-MA-0	FNMA PASS THRU CERT POOL #769953			4	1.A	89,292	111.9220	100,000	89,348	89,210	0	1	0	0	5.000	5.027	MON	372	4,467	02/11/2004	03/25/2034
31404J-YQ-2	FNMA PASS THRU CERT POOL #770319			4	1.A	254,658	111.1330	284,678	256,159	254,870	0	(21)	0	0	5.000	5.073	MON	1,067	12,808	02/10/2004	04/25/2034
31404N-2P-0	FNMA PASS THRU CERT POOL #773982			4	1.A	242,360	109.2260	266,282	243,788	242,652	0	0	0	0	5.000	5.073	MON	1,016	12,189	02/10/2004	03/25/2034
31404W-GW-0	FNMA PASS THRU CERT POOL #780613			4	1.A	34,859	108.8910	39,741	36,496	35,169	0	(60)	0	0	5.000	5.770	MON	152	1,825	11/04/2005	05/25/2034
31404W-R9-9	FNMA PASS THRU CERT POOL #780912			4	1.A	256,857	109.4190	293,049	267,821	261,531	0	28	0	0	5.000	5.742	MON	1,116	13,391	11/03/2005	06/25/2029
31406V-2P-0	FNMA PASS THRU CERT POOL #821682			4	1.A	571,639	113.0370	649,762	574,819	571,921	0	(58)	0	0	5.000	5.086	MON	2,395	28,741	06/01/2005	06/25/2035
31407X-A8-4	FNMA PASS THRU CERT POOL #843431			4	1.A	706,540	113.0270	834,848	738,624	717,239	0	(848)	0	0	5.000	5.697	MON	3,078	36,931	11/03/2005	07/25/2035
31358T-3G-2	FNR G93-10 J CMO			4	1.A	107	101.1260	125	124	122	0	1	0	0	5.000	6.655	MON	1	6	02/25/1998	03/25/2023
31358T-3G-2	FNR G93-10 J CMO			4	1.A	9,181	101.1260	10,647	10,528	10,410	0	65	0	0	5.000	6.742	MON	44	526	02/11/1998	03/25/2023
31359U-2Q-7	FNR 1998-64 ZB CMO			4	1.A	873,756	110.6820	1,012,217	914,527	900,673	0	1,115	0	0	6.500	6.920	MON	4,954	59,444	03/14/2001	09/25/2028
31359W-AW-1	FNR 1999-28 ZB CMO			4	1.A	209,614	110.0420	243,166	220,975	216,986	0	391	0	0	6.500	6.992	MON	1,197	14,363	02/28/2001	06/25/2029
31359V-S5-3	FNR 1999-29 ZB CMO			4	1.A	102,655	110.4510	119,212	107,932	105,252	0	244	0	0	6.500	6.993	MON	585	7,016	02/28/2001	06/25/2029
31392D-NT-5	FNR 2002-40 MG CMO			4	1.A	737,950	113.9980	848,808	744,581	739,883	0	(16)	0	0	6.500	6.634	MON	4,033	48,398	05/24/2002	06/25/2032
31392G-EK-7	FNR 2002-90 A1 CMO			4	1.A	236,758	114.6740	260,940	227,549	229,842	0	(2,895)	0	0	6.500	5.040	MON	1,233	14,791	10/18/2002	06/25/2042
31393U-LU-5	FNR 2003-122 TG CMO			4	1.A	378,232	102.7500	404,103	393,288	390,934	0	489	0	0	5.000	5.487	MON	1,639	19,664	02/04/2004	12/25/2023
3136AJ-G4-2	FNR 2014-26 W CMO			4	1.A	200,230	100.2470	198,370	197,880	197,612	0	(384)	0	0	3.000	2.721	MON	495	5,936	04/22/2014	04/25/2040
3136AJ-6A-9	FNR 2014-27 NA CMO			4	1.A	582,125	100.7610	578,069	573,698	573,557	0	(966)	0	0	3.000	2.660	MON	1,434	17,211	06/17/2014	04/25/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						155,325,214	XXX	163,936,103	155,559,693	155,777,504	0	165,756	0	0	XXX	XXX	XXX	411,661	4,944,065	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						2,288,981,768	XXX	2,339,350,663	2,069,024,693	2,206,116,233	0	(16,786,202)	0	0	XXX	XXX	XXX	21,972,709	71,979,929	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00037B-AB-8	ABB FINANCE USA		C.	1	1.G FE	1,034,240	100.8140	1,008,140	1,000,000	1,001,376	0	(3,948)	0	0	2.875	2.471	MN	4,233	28,750	10/09/2012	05/08/2022
00037B-AB-8	ABB FINANCE USA		C.	1	1.G FE	1,027,880	100.8140	1,008,140	1,000,000	1,001,113	0	(3,216)	0	0	2.875	2.546	MN	4,233	28,750	09/25/2012	05/08/2022
00037B-AB-8	ABB FINANCE USA		C.	1	1.G FE	978,330	100.8140	1,008,140	1,000,000	999,068	0	2,430	0	0	2.875	3.129	MN	4,233	28,750	05/03/2012	05/08/2022
00037B-AF-9	ABB FINANCE USA		C.	1	1.G FE	4,000,000	111.9520	4,478,080	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
002824-BB-5	ABBOTT LABORATORIES			1	1.F FE	997,930	105.0700	1,050,700	1,000,000	999,245	0	214	0	0	2.950	2.974	MS	8,686	29,500	03/05/2015	03/15/2025
002824-BE-9	ABBOTT LABORATORIES			1	1.F FE	718,670	104.6980	731,839	699,000	705,154	0	(3,377)	0	0	3.400	2.881	MN	1,981	23,766	10/19/2017	11/30/2023
002824-BE-9	ABBOTT LABORATORIES			1	1.F FE	5,196,709	104.6980	5,516,538	5,269,000	5,239,511	0	14,525	0	0	3.400	3.704	MN	14,929	179,146	12/03/2018	11/30/2023
002824-BF-6	ABBOTT LABORATORIES			1	1.F FE	4,050,640	110.5750	4,423,000	4,000,000	4,032,804	0	(6,340)	0	0	3.750	3.558	MN	12,500	150,000	01/29/2019	11/30/2026
002824-BF-6	ABBOTT LABORATORIES			1	1.F FE	564,237	110.5750	624,749	565,000	564,534	0	82	0	0	3.750	3.768	MN	1,766	21,188	04/10/2018	11/30/2026
002824-BF-6	ABBOTT LABORATORIES			1	1.F FE	558,909	110.5750	624,749	565,000	561,702	0	595	0	0	3.750	3.881	MN	1,766	21,188	11/29/2016	11/30/2026
002824-BM-1	ABBOTT LABORATORIES			1	1.F FE	2,804,551	108.6840	3,048,586	2,805,000	2,804,682	0	47	0	0	3.875	3.877	MS	32,004	108,694	12/12/2018	09/15/2025
002824-BM-1	ABBOTT LABORATORIES			1	1.F FE	998,130	108.6840	1,086,840	1,000,000	999,066	0	219	0	0	3.875	3.901	MS	11,410	38,750	03/20/2017	09/15/2025
00287Y-AL-3	ABBVIE INC			1	2.B FE	1,987,120	101.8610	2,037,220	2,000,000	1,998,709	0	1,431	0	0	2.900	2.975	MN	8,861	58,000	11/05/2012	11/06/2022
00287Y-AQ-2	ABBVIE INC			1	2.B FE	991,580	106.4250	1,064,250	1,000,000	996,295	0	1,005	0	0	3.600	3.717	MN	4,700	36,000	12/02/2016	05/14/2025
00287Y-BX-6	ABBVIE INC			1	2.B FE	4,998,750	107.0290	5,351,450	5,000,000	4,998,852	0	114	0	0	3.200	3.203	MN	17,778	160,000	11/12/2019	11/21/2029
00287Y-CU-1	ABBVIE INC			1	2.B FE	2,043,240	101.9330	2,038,660	2,000,000	2,016,226	0	(16,662)	0	0	2.800	1.939	MS	16,489	56,000	05/14/2020	03/15/2023
00507V-AK-5	ACTIVISION BLIZZARD			1	2.A FE	996,140	107.1210	1,071,210	1,000,000	997,982	0	382	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	107.1210	1,071,210	1,000,000	980,339	0	3,734	0	0	3.400	3.860	MS	10,011	34,000	04/16/2018	09/15/2026
00507V-AM-1	ACTIVISION BLIZZARD			1	2.A FE	1,017,690	107.5220	1,075,220	1,000,000	1,010,352	0	(1,797)	0	0	3.400	3.183	JD	1,511	34,000	08/30/2017	06/15/2027
00724P-AD-1	ADOBE INC			1	1.E FE	1,994,500	102.3130	2,046,260	2,000,000	1,995,438	0	505	0	0	2.300	2.331	FA	19,167	46,000	01/22/2020	02/01/2030
00724F-AC-5	ADOBE SYSTEMS INC			1	1.E FE	994,580	105.8220	1,058,220	1,000,000	998,120	0	564	0	0	3.250	3.314	FA	13,542	32,500	01/22/2015	02/01/2025
00724F-AC-5	ADOBE SYSTEMS INC			1	1.E FE	989,280	105.8220	1,058,220	1,000,000	996,292	0	1,117	0	0	3.250	3.377	FA	13,542	32,500	01/21/2015	02/01/2025
00724F-AC-5	ADOBE SYSTEMS INC			1	1.E FE	1,981,400	105.8220	2,116,440	2,000,000	1,991,134	0	2,671	0	0	3.250	3.402	FA	27,083	65,000	03/05/2018	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00724F-AC-5	ADOBE SYSTEMS INC			1	1.E FE	2,969,670	105.8220	3,174,660	3,000,000	2,983,749	0	4,897	0	0	3.250	3.436	FA	40,625	97,500	01/08/2019	02/01/2025
0010EP-AN-8	AEP TEXAS CENTRAL COMPANY (144A)			1	2.A FE	990,210	106.8300	1,068,300	1,000,000	995,844	0	997	0	0	3.850	3.969	AO	9,625	38,500	09/15/2015	10/01/2025
00108W-AD-2	AEP TEXAS INC			1	2.A FE	998,260	101.2180	1,012,180	1,000,000	999,709	0	357	0	0	2.400	2.437	AO	6,000	24,000	09/19/2017	10/01/2022
00108W-AH-3	AEP TEXAS INC			1	2.A FE	2,990,100	109.5730	3,287,207	3,000,000	2,993,184	0	904	0	0	3.950	3.990	JD	9,875	118,500	05/14/2018	06/01/2028
00115A-AE-9	AEP TRANSMISSION CO LLC			1	1.F FE	998,030	105.5850	1,055,850	1,000,000	998,943	0	193	0	0	3.100	3.123	JD	2,583	31,000	11/16/2016	12/01/2026
00115A-AE-9	AEP TRANSMISSION CO LLC			1	1.F FE	989,210	105.5850	1,055,850	1,000,000	994,251	0	1,059	0	0	3.100	3.227	JD	2,583	31,000	11/30/2016	12/01/2026
037680-AB-1	AEPWV 2013-1 A2				1.A FE	2,999,689	108.4020	3,252,060	3,000,000	2,999,965	0	(7)	0	0	3.772	3.770	FA	47,153	113,166	11/06/2013	08/01/2031
008117-AP-8	AETNA INC			1	2.B FE	983,090	101.3130	1,013,130	1,000,000	998,305	0	1,869	0	0	2.750	2.946	MN	3,514	27,500	11/02/2012	11/15/2022
008117-AP-8	AETNA INC			1	2.B FE	957,970	101.3130	1,013,130	1,000,000	995,135	0	5,385	0	0	2.750	3.318	MN	3,514	27,500	04/21/2014	11/15/2022
00817Y-AQ-1	AETNA INC			1	2.B FE	995,810	105.5430	1,055,430	1,000,000	998,617	0	440	0	0	3.500	3.550	MN	4,472	35,000	11/03/2014	11/15/2024
00846U-AJ-0	AGILENT TECHNOLOGIES INC			1	2.A FE	1,990,880	103.6820	2,073,640	2,000,000	1,998,346	0	1,006	0	0	3.875	3.930	JJ	35,736	77,500	06/18/2013	07/15/2023
00846U-AL-5	AGILENT TECHNOLOGIES INC			1	2.A FE	1,871,642	103.3410	1,849,804	1,790,000	1,869,149	0	(2,493)	0	0	2.750	2.106	MS	14,494	0	09/28/2021	09/15/2029
00846U-AL-5	AGILENT TECHNOLOGIES INC			1	2.A FE	6,952,120	103.3410	7,233,870	7,000,000	6,961,789	0	4,361	0	0	2.750	2.829	MS	56,681	192,500	09/05/2019	09/15/2029
009158-AT-3	AIR PRODUCTS & CHEMICALS			1	1.F FE	995,930	102.1620	1,021,620	1,000,000	999,485	0	447	0	0	2.750	2.797	FA	11,306	27,500	01/30/2013	02/03/2023
009158-BC-9	AIR PRODUCTS & CHEMICALS			1	1.F FE	2,128,340	100.6970	2,013,940	2,000,000	2,114,318	0	(13,257)	0	0	2.050	1.306	MN	5,239	41,000	12/08/2020	05/15/2030
009158-BC-9	AIR PRODUCTS & CHEMICALS			1	1.F FE	2,987,290	100.6970	2,868,858	2,849,000	2,973,520	0	(13,770)	0	0	2.050	1.477	MN	7,463	58,405	01/13/2021	05/15/2030
009158-BC-9	AIR PRODUCTS & CHEMICALS			1	1.F FE	9,700,776	100.6970	9,767,609	9,700,000	9,700,733	0	(43)	0	0	2.050	2.048	MN	25,409	0	11/17/2021	05/15/2030
010392-FK-9	ALABAMA POWER CO			1	1.E FE	2,991,510	104.7980	3,143,940	3,000,000	2,998,061	0	928	0	0	3.550	3.584	JD	8,875	106,500	12/03/2013	12/01/2023
012725-AC-1	ALBEMARLE CORP			1	2.C FE	832,026	107.1670	835,903	780,000	801,725	0	(7,700)	0	0	4.150	3.055	JD	2,698	32,370	11/15/2017	12/01/2024
012725-AC-1	ALBEMARLE CORP			1	2.C FE	1,799,017	107.1670	1,843,272	1,720,000	1,750,495	0	(10,726)	0	0	4.150	3.449	JD	5,948	71,380	02/28/2017	12/01/2024
012725-AC-1	ALBEMARLE CORP			1	2.C FE	1,033,960	107.1670	1,071,670	1,000,000	1,014,900	0	(5,229)	0	0	4.150	3.560	JD	3,458	41,500	02/27/2018	12/01/2024
012725-AC-1	ALBEMARLE CORP			1	2.C FE	996,580	107.1670	1,071,670	1,000,000	998,828	0	361	0	0	4.150	4.192	JD	3,458	41,500	11/17/2014	12/01/2024
012725-AC-1	ALBEMARLE CORP			1	2.C FE	996,260	107.1670	1,071,670	1,000,000	998,720	0	395	0	0	4.150	4.196	JD	3,458	41,500	11/18/2014	12/01/2024
01400E-AB-9	ALCON FINANCE CORP (144A)			1	2.B FE	2,042,580	104.5060	2,090,120	2,000,000	2,034,404	0	(4,090)	0	0	3.000	2.744	MS	16,167	60,000	12/18/2019	09/23/2029
01400E-AB-9	ALCON FINANCE CORP (144A)			1	2.B FE	5,094,550	104.5060	5,225,300	5,000,000	5,075,841	0	(9,005)	0	0	3.000	2.774	MS	40,417	150,000	11/20/2019	09/23/2029
01748N-AE-4	ALLEGION US HOLDING CO			1	2.B FE	1,995,160	106.1150	2,122,300	2,000,000	1,996,931	0	461	0	0	3.550	3.579	AO	17,750	71,000	09/18/2017	10/01/2027
02079K-AB-3	ALPHABET INC			1	1.C FE	2,159,280	105.4170	2,108,340	2,000,000	2,046,545	0	(20,913)	0	0	0.375	2.259	FA	23,625	67,500	04/26/2016	02/25/2024
02079K-AB-3	ALPHABET INC			1	1.C FE	1,017,968	105.4170	1,027,816	975,000	988,675	0	(6,107)	0	0	0.375	2.698	FA	11,517	32,906	12/06/2016	02/25/2024
02079K-AB-3	ALPHABET INC			1	1.C FE	1,826,313	105.4170	1,900,669	1,803,000	1,812,365	0	(4,170)	0	0	0.375	3.122	FA	21,298	60,851	07/09/2018	02/25/2024
02079K-AC-1	ALPHABET INC			1	1.C FE	1,958,380	103.1570	2,063,140	2,000,000	1,979,621	0	4,136	0	0	1.998	2.231	FA	15,096	39,960	08/02/2016	08/15/2026
02079K-AC-1	ALPHABET INC			1	1.C FE	1,237,828	103.1570	1,304,936	1,265,000	1,251,451	0	2,749	0	0	1.998	2.243	FA	9,548	25,275	10/19/2016	08/15/2026
02079K-AC-1	ALPHABET INC			1	1.C FE	1,825,660	103.1570	2,063,140	2,000,000	1,888,358	0	21,998	0	0	1.998	3.310	FA	15,096	39,960	01/17/2019	08/15/2026
02079K-AD-9	ALPHABET INC			1	1.C FE	4,743,400	94.6370	4,731,850	5,000,000	4,747,119	0	3,719	0	0	1.100	1.734	FA	20,778	0	11/09/2021	08/15/2030
02209S-AN-3	ALTRIA GROUP INC				2.B FE	1,052,170	101.3810	1,013,810	1,000,000	1,005,441	0	(8,865)	0	0	2.850	1.940	FA	11,242	28,500	06/27/2016	08/09/2022
02209S-AN-3	ALTRIA GROUP INC				2.B FE	998,880	101.3810	1,013,810	1,000,000	999,906	0	125	0	0	2.850	2.863	FA	11,242	28,500	08/06/2012	08/09/2022
02209S-AP-8	ALTRIA GROUP INC				2.B FE	998,450	102.5440	1,025,440	1,000,000	999,742	0	169	0	0	2.950	2.968	MN	4,835	29,500	04/29/2013	05/02/2023
02209S-AS-2	ALTRIA GROUP INC				2.B FE	1,008,400	105.6430	1,056,430	1,000,000	1,001,975	0	(905)	0	0	4.000	3.899	JJ	16,667	40,000	10/30/2013	01/31/2024
02209S-AS-2	ALTRIA GROUP INC				2.B FE	993,780	105.6430	1,056,430	1,000,000	998,508	0	660	0	0	4.000	4.074	JJ	16,667	40,000	10/28/2013	01/31/2024
023135-AJ-5	AMAZON.COM INC			1	1.E FE	991,860	101.5100	1,015,100	1,000,000	999,156	0	891	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	101.5100	1,015,100	1,000,000	999,085	0	968	0	0	2.500	2.601	MN	2,222	25,000	11/26/2012	11/29/2022
023135-AJ-5	AMAZON.COM INC			1	1.E FE	944,920	101.5100	1,015,100	1,000,000	993,926	0	6,453	0	0	2.500	3.180	MN	2,222	25,000	06/18/2013	11/29/2022
023135-AJ-5	AMAZON.COM INC			1	1.E FE	912,180	101.5100	1,015,100	1,000,000	989,611	0	10,996	0	0	2.500	3.668	MN	2,222	25,000	01/09/2014	11/29/2022
023135-AN-6	AMAZON.COM INC			1	1.E FE	996,380	107.3060	1,073,060	1,000,000	998,770	0	383	0	0	3.800	3.844	JD	2,744	38,000	12/02/2014	12/05/2024
023135-BC-9	AMAZON.COM INC			1	1.E FE	2,014,680	108.0730	2,161,460	2,000,000	2,008,886	0	(1,492)	0	0	3.150	3.060	FA	22,575	63,000	12/05/2017	08/22/2027
023135-BC-9	AMAZON.COM INC			1	1.E FE	1,996,420	108.0730	2,161,460	2,000,000	1,997,796	0	344	0	0	3.150	3.171	FA	22,575	63,000	08/15/2017	08/22/2027
023135-BZ-8	AMAZON.COM INC			1	1.D FE	10,125,400	101.4550	10,145,500	10,000,000	10,118,843	0	(6,557)	0	0	2.100	1.956	MN	28,583	105,000	06/10/2021	05/12/2031
023135-BZ-8	AMAZON.COM INC			1	1.D FE	19,996,400	101.4550	20,291,000	20,000,000	19,996,399	0	(1)	0	0	2.100	2.102	MN	57,167	210,000	05/10/2021	05/12/2031
023138-AA-8	AMBAC ASSURANCE CORP (144A)				6. *	0	0.0000	0	553	0	(553)	0	0	0	5.100	5.036	JUN	16	0	03/01/2018	12/31/2049
02343U-AH-8	AMCOR FINANCE USA INC		C	1	2.B FE	3,992,880	113.8070	4,552,280	4,000,000	3,994,326	0	727	0	0	4.500	4.525	MN	23,000	180,000	06/13/2019	05/15/2028
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA		C	1	2.B FE	2,574,800	101.4580	2,536,450	2,500,000	2,573,787	0	(1,013)	0	0	2.690	2.329	MN	6,725	33,625	11/09/2021	05/25/2031
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA		C	1	2.B FE	2,572,675	101.4580	2,536,450	2,500,000	2,571,705	0	(970)	0	0	2.690	2.340	MN	6,725	33,625	11/09/2021	05/25/2031
081437-AS-4	AMCOR FLEXIBLES NORTH AMERICA		C	1	2.B FE	170,649	103.8470	176,540	170,000	170,422	0	(87)	0	0	3.100	3.040	MS	1,552	5,270	06/13/2019	09/15/2026
081437-AS-4	AMCOR FLEXIBLES NORTH AMERICA		C	1	2.B FE	998,680	103.8470	1,038,470	1,000,000	999,059	0	177	0	0	3.100	3.121	MS	9,128	31,000	06/13/2019	09/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02361D-AL-4	AMEREN ILLINOIS			1	1.F FE	1,007,530	100.9300	1,009,300	1,000,000	1,000,735	0	(1,728)	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	105.0170	1,050,170	1,000,000	999,762	0	62	0	0	3.250	3.256	MS	10,833	32,500	12/03/2014	03/01/2025
02361D-AS-9	AMEREN ILLINOIS			1	1.F FE	3,033,360	110.3950	3,311,850	3,000,000	3,022,364	0	(3,199)	0	0	3.800	3.663	MN	14,567	114,000	06/04/2018	05/15/2028
02361D-AS-9	AMEREN ILLINOIS			1	1.F FE	2,997,300	110.3950	3,311,850	3,000,000	2,998,046	0	252	0	0	3.800	3.811	MN	14,567	114,000	05/14/2018	05/15/2028
02361D-AV-2	AMEREN ILLINOIS			1	1.F FE	2,015,020	94.2720	1,885,440	2,000,000	2,013,400	0	(1,451)	0	0	1.550	1.467	MN	3,961	30,311	11/18/2020	11/15/2030
025816-BD-0	AMERICAN EXPRESS				1.G FE	1,001,740	101.9200	1,019,200	1,000,000	1,000,169	0	(191)	0	0	2.650	2.630	JD	2,135	26,500	12/07/2012	12/02/2022
025816-BD-0	AMERICAN EXPRESS				1.G FE	1,145,297	101.9200	1,172,080	1,150,000	1,149,499	0	517	0	0	2.650	2.697	JD	2,455	30,475	11/28/2012	12/02/2022
025816-BR-9	AMERICAN EXPRESS			2	1.G FE	999,370	104.8670	1,048,670	1,000,000	999,705	0	90	0	0	3.000	3.010	AO	5,000	30,000	10/23/2017	10/30/2024
025816-CF-4	AMERICAN EXPRESS			2	1.G FE	4,986,600	105.9220	5,296,100	5,000,000	4,991,152	0	1,830	0	0	3.125	3.168	MN	17,795	156,250	05/15/2019	05/20/2026
0258M0-EG-0	AMERICAN EXPRESS CREDIT			2	1.F FE	997,770	100.1710	1,001,710	1,000,000	999,876	0	447	0	0	2.700	2.748	MS	8,850	27,000	02/28/2017	03/03/2022
02665W-BH-3	AMERICAN HONDA FINANCE		C	1	1.G FE	996,980	103.4730	1,034,730	1,000,000	998,483	0	300	0	0	2.300	2.334	MS	7,156	23,000	09/06/2016	09/09/2026
02665W-BP-5	AMERICAN HONDA FINANCE		C	1	1.G FE	993,730	103.7990	1,037,990	1,000,000	997,936	0	918	0	0	2.900	3.000	FA	10,875	29,000	02/13/2017	02/16/2024
02665W-CA-7	AMERICAN HONDA FINANCE		C	1	1.G FE	1,001,540	101.7460	1,017,460	1,000,000	1,000,268	0	(317)	0	0	2.600	2.567	MN	3,250	26,000	11/14/2017	11/16/2022
02665W-CE-9	AMERICAN HONDA FINANCE		C	1	1.G FE	1,994,140	109.3700	2,187,400	2,000,000	1,996,120	0	550	0	0	3.500	3.535	FA	26,444	70,000	02/12/2018	02/15/2028
02665W-CJ-8	AMERICAN HONDA FINANCE		C	1	1.G FE	1,998,180	104.1540	2,083,080	2,000,000	1,999,387	0	370	0	0	3.450	3.470	JJ	32,008	69,000	07/12/2018	07/14/2023
03027X-AB-6	AMERICAN TOWER CORP			1	2.C FE	991,850	102.7100	1,027,100	1,000,000	998,957	0	909	0	0	3.500	3.597	JJ	14,583	35,000	01/03/2013	01/31/2023
03027X-AD-2	AMERICAN TOWER CORP			1	2.C FE	1,024,580	107.6560	1,076,560	1,000,000	1,006,120	0	(2,705)	0	0	5.000	4.691	FA	18,889	50,000	01/07/2014	02/15/2024
03027X-AK-6	AMERICAN TOWER CORP			1	2.C FE	990,040	106.3240	1,063,240	1,000,000	994,933	0	949	0	0	3.375	3.490	AO	7,125	33,750	05/10/2016	10/15/2026
03027X-AM-2	AMERICAN TOWER CORP			1	2.C FE	999,330	104.7680	1,047,680	1,000,000	999,621	0	67	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	106.9010	1,069,010	1,000,000	998,643	0	216	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	107.8180	2,156,360	2,000,000	1,993,313	0	969	0	0	3.600	3.662	JJ	33,200	72,000	12/05/2017	01/15/2028
03027X-AX-8	AMERICAN TOWER CORP			1	2.C FE	1,996,760	103.1360	2,062,720	2,000,000	1,997,650	0	426	0	0	2.750	2.775	JJ	25,361	55,000	09/30/2019	01/15/2027
03027X-BA-7	AMERICAN TOWER CORP			1	2.C FE	1,991,200	102.5950	2,051,900	2,000,000	1,992,732	0	788	0	0	2.900	2.951	JJ	26,744	58,000	01/07/2020	01/15/2030
03027X-BJ-8	AMERICAN TOWER CORP			1	2.C FE	4,998,550	95.7430	4,787,150	5,000,000	4,998,822	0	262	0	0	1.500	1.504	JJ	31,250	52,292	11/17/2020	01/31/2028
03040W-AK-1	AMERICAN WATER CAPITAL CORP			1	2.A FE	1,027,140	105.3570	1,053,570	1,000,000	1,009,803	0	(4,872)	0	0	3.850	3.318	MS	12,833	38,500	04/11/2018	03/01/2024
03040W-AL-9	AMERICAN WATER CAPITAL CORP			1	2.A FE	998,670	105.7610	1,057,610	1,000,000	999,521	0	131	0	0	3.400	3.415	MS	11,333	34,000	08/11/2014	03/01/2025
03040W-AL-9	AMERICAN WATER CAPITAL CORP			1	2.A FE	996,670	105.7610	1,057,610	1,000,000	998,748	0	359	0	0	3.400	3.441	MS	11,333	34,000	08/10/2015	03/01/2025
03040W-AN-5	AMERICAN WATER CAPITAL CORP			1	2.A FE	998,180	105.9190	1,059,190	1,000,000	999,032	0	177	0	0	3.000	3.021	JD	2,500	30,000	11/14/2016	12/01/2026
03040W-AQ-8	AMERICAN WATER CAPITAL CORP			1	2.A FE	996,710	105.5870	1,055,870	1,000,000	998,008	0	314	0	0	2.950	2.988	MS	9,833	29,500	08/07/2017	09/01/2027
03040W-AQ-8	AMERICAN WATER CAPITAL CORP			1	2.A FE	994,550	105.5870	1,055,870	1,000,000	996,716	0	520	0	0	2.950	3.013	MS	9,833	29,500	08/08/2017	09/01/2027
03040W-AQ-8	AMERICAN WATER CAPITAL CORP			1	2.A FE	979,110	105.5870	1,055,870	1,000,000	986,907	0	2,071	0	0	2.950	3.204	MS	9,833	29,500	01/18/2018	09/01/2027
03040W-AU-9	AMERICAN WATER CAPITAL CORP			1	2.A FE	3,458,040	107.8970	3,236,910	3,000,000	3,402,003	0	(52,804)	0	0	3.450	1.473	JD	8,625	103,500	12/07/2020	06/01/2029
03040W-AU-9	AMERICAN WATER CAPITAL CORP			1	2.A FE	4,988,950	107.8970	5,394,850	5,000,000	4,991,462	0	981	0	0	3.450	3.476	JD	14,375	172,500	05/06/2019	06/01/2029
03040W-AY-1	AMERICAN WATER CAPITAL CORP			1	2.A FE	4,984,800	100.1040	5,005,200	5,000,000	4,985,657	0	857	0	0	2.300	2.334	JD	9,583	62,931	05/10/2021	06/01/2031
03076C-AG-1	AMERIPRISE FINANCIAL			1	1.G FE	1,993,120	106.8190	2,136,380	2,000,000	1,997,764	0	719	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	105.4180	1,054,180	1,000,000	999,451	0	103	0	0	2.875	2.887	MS	8,465	28,750	08/08/2016	09/15/2026
03073E-AM-7	AMERISOURCEBERGEN CORP			1	2.A FE	1,010,450	105.0010	1,050,010	1,000,000	1,004,264	0	(1,375)	0	0	3.250	3.096	MS	10,833	32,500	03/28/2017	03/01/2025
03073E-AM-7	AMERISOURCEBERGEN CORP			1	2.A FE	1,005,770	105.0010	1,050,010	1,000,000	1,001,908	0	(614)	0	0	3.250	3.181	MS	10,833	32,500	02/19/2015	03/01/2025
03073E-AM-7	AMERISOURCEBERGEN CORP			1	2.A FE	994,650	105.0010	1,050,010	1,000,000	998,091	0	554	0	0	3.250	3.313	MS	10,833	32,500	02/17/2015	03/01/2025
03073E-AP-0	AMERISOURCEBERGEN CORP			1	2.A FE	997,550	107.5620	1,075,620	1,000,000	998,440	0	230	0	0	3.450	3.479	JD	1,533	34,500	11/29/2017	12/15/2027
031162-CJ-7	AMGEN INC			1	2.A FE	999,390	104.3570	1,043,570	1,000,000	999,680	0	61	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	107.8490	5,392,450	5,000,000	4,987,456	0	1,901	0	0	3.200	3.247	MN	26,222	160,000	10/31/2017	11/02/2027
031162-CZ-1	AMGEN INC			1	2.A FE	9,932,800	96.9430	9,694,300	10,000,000	9,935,018	0	2,218	0	0	2.000	2.072	JJ	78,889	0	08/05/2021	01/15/2032
032095-AG-6	AMPHENOL CORP			1	2.A FE	998,880	104.0300	1,040,300	1,000,000	999,580	0	164	0	0	3.200	3.218	AO	8,000	32,000	03/29/2017	04/01/2024
032095-AH-4	AMPHENOL CORP			1	2.A FE	3,016,140	113.7230	3,411,690	3,000,000	3,011,956	0	(1,389)	0	0	4.350	4.285	JD	10,875	130,500	01/08/2019	06/01/2029
032095-AJ-0	AMPHENOL CORP			1	2.A FE	2,036,980	103.1560	2,063,120	2,000,000	2,030,455	0	(3,445)	0	0	2.800	2.585	FA	21,156	56,000	01/30/2020	02/15/2030
032095-AJ-0	AMPHENOL CORP			1	2.A FE	3,000,240	103.1560	3,094,680	3,000,000	3,000,215	0	(22)	0	0	2.800	2.799	FA	31,733	84,000	01/16/2020	02/15/2030
032165-AD-4	AMSOUTH BANCORP				2.B FE	3,250,860	117.1000	3,513,000	3,000,000	3,069,948	0	(15,841)	0	0	6.750	6.057	MN	33,750	202,500	10/15/2003	11/01/2025
032654-AN-5	ANALOG DEVICES INC			1	1.G FE	1,011,120	109.1310	1,091,310	1,000,000	1,006,415	0	(1,243)	0	0	3.500	3.351	JD	2,528	35,000	01/04/2018	12/05/2026
032654-AN-5	ANALOG DEVICES INC			1	1.G FE	1,031,505	109.1310	1,151,332	1,055,000	1,040,830	0	2,564	0	0	3.500	3.801	JD	2,667	36,925	03/01/2018	12/05/2026
032654-AV-7	ANALOG DEVICES INC			1	1.G FE	4,938,400	100.3180	5,015,900	5,000,000	4,938,927	0	527	0	0	2.100	2.239	AO	25,083	0	11/23/2021	10/01/2031
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2.B FE	2,000,800	111.2970	2,225,940	2,000,000	2,000,512	0	(73)	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	111.2970	2,225,940	2,000,000	1,989,358	0	1,444	0	0	4.000	4.096	AO	17,333	80,000	03/20/2018	04/13/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
036752-AB-9	ANTHEM INC			1	2.B FE	2,993,970	109.7870	3,293,610	3,000,000	2,996,133	0	565	0	0	3.650	3.674	JD	9,125	109,500	11/14/2017	12/01/2027
037735-CU-9	APPALACHIAN POWER CO			1	1.G FE	996,450	105.6370	1,056,370	1,000,000	998,637	0	364	0	0	3.400	3.442	JD	2,833	34,000	05/11/2015	06/01/2025
037833-AK-6	APPLE INC			1	1.B FE	1,001,860	102.4140	1,024,140	1,000,000	1,000,260	0	(200)	0	0	2.400	2.379	MN	3,867	24,000	05/01/2013	05/03/2023
037833-AK-6	APPLE INC			1	1.B FE	1,997,340	102.4140	2,048,280	2,000,000	1,999,576	0	285	0	0	2.400	2.415	MN	7,733	48,000	04/30/2013	05/03/2023
037833-AS-9	APPLE INC			1	1.B FE	2,997,480	105.8210	3,174,630	3,000,000	2,999,235	0	270	0	0	3.450	3.460	MN	15,813	103,500	04/29/2014	05/06/2024
037833-BG-4	APPLE INC			1	1.B FE	1,969,520	106.4890	2,129,780	2,000,000	1,984,056	0	4,378	0	0	3.200	3.452	MN	8,533	64,000	07/12/2018	05/13/2025
037833-BY-5	APPLE INC			1	1.B FE	1,047,390	106.9940	1,069,940	1,000,000	1,021,804	0	(5,245)	0	0	3.250	2.657	FA	11,556	32,500	11/02/2016	02/23/2026
037833-BY-5	APPLE INC			1	1.B FE	1,008,460	106.9940	1,069,940	1,000,000	1,003,968	0	(942)	0	0	3.250	3.141	FA	11,556	32,500	11/28/2016	02/23/2026
037833-BY-5	APPLE INC			1	1.B FE	997,800	106.9940	1,069,940	1,000,000	998,973	0	222	0	0	3.250	3.276	FA	11,556	32,500	02/16/2016	02/23/2026
037833-BZ-2	APPLE INC			1	1.B FE	941,170	104.5350	1,045,350	1,000,000	969,818	0	6,013	0	0	2.450	3.161	FA	10,004	24,500	11/30/2016	08/04/2026
037833-CJ-7	APPLE INC			1	1.B FE	1,000,000	108.5910	1,085,910	1,000,000	1,000,000	0	0	0	0	3.350	3.350	FA	13,214	33,500	02/02/2017	02/09/2027
037833-CX-6	APPLE INC			1	1.B FE	3,821,320	107.2160	4,288,640	4,000,000	3,884,683	0	18,761	0	0	3.000	3.585	JD	3,667	120,000	06/15/2018	06/20/2027
037833-DB-3	APPLE INC			1	1.B FE	1,997,760	106.6470	2,132,940	2,000,000	1,998,594	0	216	0	0	2.900	2.913	MS	17,561	58,000	09/05/2017	09/12/2027
037833-DK-3	APPLE INC			1	1.B FE	2,991,270	107.5210	3,225,630	3,000,000	2,994,490	0	836	0	0	3.000	3.034	MN	12,000	90,000	11/06/2017	11/13/2027
037833-ED-8	APPLE INC			1	1.B FE	9,997,200	97.7360	9,773,600	10,000,000	9,997,419	0	219	0	0	1.650	1.653	FA	65,542	82,500	02/01/2021	02/08/2031
037833-EJ-5	APPLE INC			1	1.B FE	9,958,000	97.6770	9,767,700	10,000,000	9,959,470	0	1,470	0	0	1.700	1.745	FA	68,944	0	07/29/2021	08/05/2031
038222-AL-9	APPLIED MATERIALS			1	1.F FE	1,002,420	108.0470	1,080,470	1,000,000	1,001,323	0	(240)	0	0	3.300	3.271	AO	8,250	33,000	03/29/2017	04/01/2027
038222-AL-9	APPLIED MATERIALS			1	1.F FE	996,450	108.0470	1,080,470	1,000,000	997,959	0	344	0	0	3.300	3.342	AO	8,250	33,000	03/28/2017	04/01/2027
038522-AP-3	ARAMARK SERVICES INC (144A)			1	4.A FE	505,000	102.1260	510,630	500,000	501,301	0	(1,015)	0	0	5.000	4.777	AO	6,250	25,000	02/09/2018	04/01/2025
040555-CQ-5	ARIZONA PUBLIC SERVICE CO			1	1.G FE	1,998,160	104.1970	2,083,940	2,000,000	1,999,463	0	198	0	0	3.350	3.361	JD	2,978	67,000	06/09/2014	06/15/2024
040555-CS-1	ARIZONA PUBLIC SERVICE CO			1	1.G FE	994,740	104.1590	1,041,590	1,000,000	998,010	0	544	0	0	3.150	3.212	MN	4,025	31,500	05/14/2015	05/15/2025
040555-CV-4	ARIZONA PUBLIC SERVICE CO			1	1.G FE	1,834,360	103.0130	2,060,260	2,000,000	1,898,452	0	19,383	0	0	2.550	3.736	MS	15,017	51,000	07/12/2018	09/15/2026
040555-CZ-5	ARIZONA PUBLIC SERVICE CO			1	1.G FE	2,148,940	101.7830	2,035,660	2,000,000	2,130,523	0	(16,513)	0	0	2.600	1.656	FA	19,644	52,000	11/16/2020	08/15/2029
04636N-AB-9	ASTRAZENECA FINANCE LLC		C	2	1.G FE	5,174,550	100.8090	5,040,450	5,000,000	5,167,368	0	(7,182)	0	0	2.250	1.859	MN	10,313	56,250	07/22/2021	05/28/2031
00209T-AB-1	AT&T BROADBAND				1.G FE	1,503,340	107.7380	1,077,380	1,000,000	1,051,220	0	(56,966)	0	0	9.455	3.435	MN	12,081	94,550	12/03/2012	11/15/2022
00209T-AB-1	AT&T BROADBAND				1.G FE	1,283,030	107.7380	1,077,380	1,000,000	1,023,904	0	(25,953)	0	0	9.455	6.573	MN	12,081	94,550	10/25/2006	11/15/2022
00206R-BN-1	AT&T INC			1	2.B FE	1,998,440	101.2740	2,025,480	2,000,000	1,999,814	0	172	0	0	2.625	2.634	JD	4,375	52,500	12/06/2012	12/01/2022
00206R-DC-3	AT&T INC			1	2.B FE	1,085,420	106.7910	1,067,910	1,000,000	1,024,009	0	(11,445)	0	0	4.450	3.201	AO	11,125	44,500	03/18/2016	04/01/2024
00206R-DD-1	AT&T INC			1	2.B FE	1,042,010	106.9400	1,069,400	1,000,000	1,015,049	0	(5,052)	0	0	3.950	3.381	JJ	18,214	39,500	03/18/2016	01/15/2025
00206R-GQ-9	AT&T INC			1	2.B FE	3,388,470	112.6640	3,379,920	3,000,000	3,383,955	0	(4,515)	0	0	4.300	2.498	FA	48,733	0	11/22/2021	02/15/2030
00206R-GQ-9	AT&T INC			1	2.B FE	5,653,200	112.6640	5,633,200	5,000,000	5,606,894	0	(46,306)	0	0	4.300	2.586	FA	81,222	107,500	04/27/2021	02/15/2030
00206R-HP-0	AT&T INC			1	2.B FE	2,111,100	105.8520	2,117,040	2,000,000	2,049,650	0	(24,398)	0	0	4.050	2.737	JD	3,600	81,000	06/05/2019	12/15/2023
00206R-HT-2	AT&T INC			1	2.B FE	1,010,630	107.9900	1,079,900	1,000,000	1,006,653	0	(1,600)	0	0	3.875	3.686	JJ	17,868	38,750	06/05/2019	01/15/2026
00206R-KH-4	AT&T INC			2	2.B FE	4,893,900	96.7370	4,836,850	5,000,000	4,898,350	0	4,450	0	0	2.250	2.479	FA	46,875	56,250	06/28/2021	02/01/2032
00206R-KH-4	AT&T INC			2	2.B FE	6,825,910	96.7370	6,771,590	7,000,000	6,829,510	0	3,600	0	0	2.250	2.524	FA	65,625	0	09/30/2021	02/01/2032
048303-CH-2	ATLANTIC CITY ELECTRIC			1	1.F FE	3,047,040	111.8640	3,355,920	3,000,000	3,033,904	0	(4,487)	0	0	4.000	3.803	AO	25,333	120,000	12/13/2018	10/15/2028
048303-CH-2	ATLANTIC CITY ELECTRIC			1	1.F FE	2,997,060	111.8640	3,355,920	3,000,000	2,997,734	0	267	0	0	4.000	4.012	AO	25,333	120,000	10/09/2018	10/15/2028
048303-E@-6	ATLANTIC CITY ELECTRIC			1	1.F	15,000,000	105.8550	15,878,250	15,000,000	15,000,000	0	0	0	0	3.500	3.500	MN	58,333	525,000	05/02/2019	05/21/2029
049560-AN-5	ATMOS ENERGY CORP			1	1.E FE	1,004,060	105.9140	1,059,140	1,000,000	1,002,315	0	(402)	0	0	3.000	2.952	JD	1,333	30,000	06/06/2017	06/15/2027
049560-AN-5	ATMOS ENERGY CORP			1	1.E FE	1,994,500	105.9140	2,118,280	2,000,000	1,996,786	0	531	0	0	3.000	3.032	JD	2,667	60,000	06/05/2017	06/15/2027
049560-AR-6	ATMOS ENERGY CORP			1	1.G FE	3,355,224	103.0460	3,426,280	3,325,000	3,349,037	0	(2,896)	0	0	2.625	2.518	MS	25,699	87,281	11/06/2019	09/15/2029
052769-AD-8	AUTODESK INC			1	2.B FE	1,061,210	108.7240	1,087,240	1,000,000	1,028,851	0	(8,368)	0	0	4.375	3.418	JD	1,944	43,750	12/04/2017	06/15/2025
052769-AD-8	AUTODESK INC			1	2.B FE	1,024,970	108.7240	1,087,240	1,000,000	1,012,379	0	(3,543)	0	0	4.375	3.961	JD	1,944	43,750	03/26/2018	06/15/2025
052769-AE-6	AUTODESK INC			1	2.B FE	993,720	107.5980	1,075,980	1,000,000	996,300	0	602	0	0	3.500	3.575	JD	1,556	35,000	06/05/2017	06/15/2027
052769-AG-1	AUTODESK INC			1	2.B FE	2,037,500	103.3240	2,066,480	2,000,000	2,030,955	0	(3,416)	0	0	2.850	2.635	JJ	26,283	57,000	01/28/2020	01/15/2030
053015-AE-3	AUTOMATIC DATA PROCESSING			1	1.D FE	1,005,870	107.3160	1,073,160	1,000,000	1,002,298	0	(618)	0	0	3.375	3.304	MS	9,938	33,750	09/16/2015	09/15/2025
053015-AE-3	AUTOMATIC DATA PROCESSING			1	1.D FE	998,910	107.3160	1,073,160	1,000,000	999,517	0	112	0	0	3.375	3.388	MS	9,938	33,750	09/08/2015	09/15/2025
053015-AG-8	AUTOMATIC DATA PROCESSING			1	1.D FE	6,978,860	99.7120	6,979,840	7,000,000	6,980,612	0	1,752	0	0	1.700	1.746	MN	15,206	59,831	05/11/2021	05/15/2028
05329W-AN-2	AUTONATION INC			1	2.C FE	2,996,280	104.9620	3,148,860	3,000,000	2,998,287	0	529	0	0	3.500	3.520	MN	13,417	105,000	11/07/2017	11/15/2024
05329W-AP-7	AUTONATION INC			1	2.C FE	999,250	106.6990	1,066,990	1,000,000	999,496	0	70	0	0	3.800	3.809	MN	4,856	38,000	11/07/2017	11/15/2027
053332-AN-2	AUTOZONE INC			1	2.B FE	242,238	101.5900	253,975	250,000	248,828	0	1,089	0	0	2.875	3.337	JJ	3,314	7,188	05/12/2015	01/15/2023
053332-AN-2	AUTOZONE INC			1	2.B FE	953,030	101.5900	1,015,900	1,000,000	992,793	0	6,682	0	0	2.875	3.587	JJ	13,257	28,750	06/09/2015	01/15/2023
053332-AR-3	AUTOZONE INC			1	2.B FE	1,264,357	105.1160	1,280,313	1,218,000	1,235,850	0	(5,558)	0	0	3.250	2.744	AO	8,357	39,585	07/18/2016	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
053332-AT-9	AUTOZONE INC			1	2.B FE	999,740	105.7190	1,057,190	1,000,000	999,851	0	26	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	109.2500	1,092,500	1,000,000	1,000,000	0	0	0	0	3.750	3.750	JD	3,125	37,500	04/06/2017	06/01/2027
05348E-AW-9	AVALONBAY COMMUNITIES			1	1.G FE	1,993,480	107.0800	2,141,600	2,000,000	1,997,142	0	663	0	0	3.500	3.539	MN	8,944	70,000	11/04/2015	11/15/2025
05348E-AX-7	AVALONBAY COMMUNITIES			1	1.G FE	999,660	105.6600	1,056,600	1,000,000	999,819	0	34	0	0	2.950	2.954	MN	3,769	29,500	05/04/2016	05/11/2026
05348E-AX-7	AVALONBAY COMMUNITIES			1	1.G FE	2,806,890	105.6600	3,169,800	3,000,000	2,881,281	0	24,472	0	0	2.950	3.946	MN	11,308	88,500	10/25/2018	05/11/2026
05348E-AY-5	AVALONBAY COMMUNITIES			1	1.G FE	996,890	105.5210	1,055,210	1,000,000	998,377	0	306	0	0	2.900	2.936	AO	6,122	29,000	09/26/2016	10/15/2026
05348E-BA-6	AVALONBAY COMMUNITIES			1	1.G FE	2,363,203	107.4950	2,601,379	2,420,000	2,382,946	0	6,123	0	0	3.350	3.666	MN	10,359	81,070	08/20/2018	05/15/2027
05348E-BC-2	AVALONBAY COMMUNITIES			1	1.G FE	995,990	107.0760	1,070,760	1,000,000	997,432	0	378	0	0	3.200	3.247	JJ	14,756	32,000	11/08/2017	01/15/2028
053484-AC-5	AVALONBAY COMMUNITIES			2	1.G FE	2,996,070	98.8180	2,964,540	3,000,000	2,996,096	0	26	0	0	1.900	1.919	JD	6,808	0	11/08/2021	12/01/2028
053611-AJ-8	AVERY DENNISON			1	2.B FE	4,975,000	116.8110	5,840,550	5,000,000	4,981,234	0	2,200	0	0	4.875	4.939	JD	16,927	243,750	11/29/2018	12/06/2028
053611-AK-5	AVERY DENNISON			1	2.B FE	3,143,040	101.4630	3,043,890	3,000,000	3,130,533	0	(12,507)	0	0	2.650	2.063	AO	13,250	79,500	02/22/2021	04/30/2030
05523U-AK-6	BAE SYSTEMS HOLDINGS (144A)		C	1	2.B FE	997,030	106.3160	1,063,160	1,000,000	999,019	0	315	0	0	3.800	3.836	AO	8,867	38,000	09/30/2014	10/07/2024
05523U-AP-5	BAE SYSTEMS HOLDINGS (144A)		C	1	2.B FE	843,745	107.2800	874,332	815,000	828,738	0	(3,420)	0	0	3.850	3.363	JD	1,395	31,378	04/27/2017	12/15/2025
05523U-AP-5	BAE SYSTEMS HOLDINGS (144A)		C	1	2.B FE	988,200	107.2800	1,072,800	1,000,000	994,764	0	1,196	0	0	3.850	3.994	JD	1,711	38,500	12/03/2015	12/15/2025
05523U-AP-5	BAE SYSTEMS HOLDINGS (144A)		C	1	2.B FE	2,964,420	107.2800	3,218,400	3,000,000	2,979,849	0	4,599	0	0	3.850	4.035	JD	5,133	115,500	06/14/2018	12/15/2025
05723K-AE-0	BAKER HUGHES INC			1	1.G FE	2,000,000	106.6670	2,133,340	2,000,000	2,000,000	0	0	0	0	3.337	3.337	JD	2,966	66,740	12/06/2017	12/15/2027
05723K-AE-0	BAKER HUGHES INC			1	1.G FE	1,976,620	106.6670	2,133,340	2,000,000	1,985,031	0	2,222	0	0	3.337	3.477	JD	2,966	66,740	01/10/2018	12/15/2027
05724B-AD-1	BAKER HUGHES INC			1	1.G FE	3,000,000	100.9570	3,028,710	3,000,000	3,000,000	0	0	0	0	2.061	2.061	JD	3,779	0	12/06/2021	12/15/2026
059165-EF-3	BALTIMORE GAS & ELECTRIC			1	1.G FE	999,570	103.0590	1,030,590	1,000,000	999,927	0	46	0	0	3.350	3.355	JJ	16,750	33,500	06/12/2013	07/01/2023
059165-EG-1	BALTIMORE GAS & ELECTRIC			1	1.F FE	948,820	102.7010	1,027,010	1,000,000	970,979	0	5,754	0	0	2.400	3.078	FA	9,067	24,000	12/18/2017	08/15/2026
059165-EN-6	BALTIMORE GAS & ELECTRIC			1	1.F FE	2,997,630	100.1880	3,005,640	3,000,000	2,997,697	0	67	0	0	2.250	2.258	JD	3,000	34,688	10/20/2021	06/15/2031
059165-EN-6	BALTIMORE GAS & ELECTRIC			1	1.F FE	9,982,200	100.1880	10,018,800	10,000,000	9,983,015	0	815	0	0	2.250	2.269	JD	10,000	115,625	06/07/2021	06/15/2031
06051G-FB-0	BANK OF AMERICA CORP				1.G FE	1,003,580	106.2980	1,062,980	1,000,000	1,000,839	0	(393)	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	106.2980	2,125,960	2,000,000	1,999,605	0	160	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	106.3630	1,063,630	1,000,000	998,970	0	408	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	108.4830	1,084,830	1,000,000	1,007,335	0	(1,889)	0	0	3.875	3.654	FA	16,146	38,750	10/14/2015	08/01/2025
06051G-FX-2	BANK OF AMERICA CORP			1	1.G FE	2,855,670	107.8280	3,234,840	3,000,000	2,911,256	0	18,406	0	0	3.500	4.259	AO	21,000	105,000	10/31/2018	04/19/2026
06051G-GA-1	BANK OF AMERICA CORP			1	1.G FE	1,005,790	106.5110	1,065,110	1,000,000	1,002,978	0	(571)	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	108.3620	1,083,620	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	108.6020	2,172,040	2,000,000	2,000,000	0	0	0	0	3.705	3.705	AO	13,791	74,100	04/19/2017	04/24/2028
06051G-GR-4	BANK OF AMERICA CORP			1	1.G FE	1,011,560	107.7090	1,077,090	1,000,000	1,007,158	0	(1,153)	0	0	3.593	3.450	JJ	15,969	35,930	12/20/2017	07/21/2028
06051G-GR-4	BANK OF AMERICA CORP			1	1.G FE	2,000,000	107.7090	2,154,180	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	104.1130	1,041,130	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	105.2710	1,052,710	1,000,000	1,001,140	0	(353)	0	0	3.366	3.326	JJ	14,773	33,660	01/19/2018	01/23/2026
06051G-GZ-6	BANK OF AMERICA CORP			1	1.G FE	2,001,480	105.2710	2,105,420	2,000,000	2,000,663	0	(211)	0	0	3.366	3.354	JJ	29,546	67,320	01/22/2018	01/23/2026
06051G-GZ-6	BANK OF AMERICA CORP			1	1.G FE	3,000,000	105.2710	3,158,130	3,000,000	3,000,000	0	0	0	0	3.366	3.366	JJ	44,319	100,980	01/18/2018	01/23/2026
06051G-HC-6	BANK OF AMERICA CORP			2	1.F FE	1,105,000	102.0890	1,128,083	1,105,000	1,105,000	0	0	0	0	3.004	3.004	JD	1,014	33,194	12/20/2017	12/20/2023
06051G-HG-7	BANK OF AMERICA CORP			1	1.F FE	3,000,000	109.5090	3,285,270	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-HZ-5	BANK OF AMERICA CORP			1	1.F FE	5,000,000	100.3590	5,017,950	5,000,000	5,000,000	0	0	0	0	2.496	2.496	FA	47,840	124,800	02/10/2020	02/13/2031
06051G-KA-6	BANK OF AMERICA CORP			1	1.F FE	5,035,150	98.4270	4,921,350	5,000,000	5,034,240	0	(910)	0	0	2.299	2.218	JJ	51,089	0	09/14/2021	07/21/2032
06051G-KA-6	BANK OF AMERICA CORP			1	1.F FE	7,000,000	98.4270	6,889,890	7,000,000	7,000,000	0	0	0	0	2.299	2.299	JJ	71,524	0	07/15/2021	07/21/2032
06051G-KD-0	BANK OF AMERICA CORP			1	1.F FE	12,000,000	100.5530	12,066,360	12,000,000	12,000,000	0	0	0	0	2.572	2.572	AO	60,871	0	10/15/2021	10/20/2032
06053F-AA-7	BANK OF AMERICA CORP				1.G FE	1,010,720	105.1570	1,051,570	1,000,000	1,001,945	0	(1,196)	0	0	4.100	3.969	JJ	17,881	41,000	07/19/2013	07/24/2023
06053F-AA-7	BANK OF AMERICA CORP				1.G FE	999,190	105.1570	1,051,570	1,000,000	999,827	0	91	0	0	4.100	4.110	JJ	17,881	41,000	07/18/2013	07/24/2023
06406H-CQ-0	BANK OF NEW YORK MELLON			2	1.F FE	1,062,630	109.3220	1,093,220	1,000,000	1,031,742	0	(7,770)	0	0	3.950	3.058	MN	4,718	39,500	10/27/2017	11/18/2025
06406H-CQ-0	BANK OF NEW YORK MELLON			2	1.F FE	997,630	109.3220	1,093,220	1,000,000	999,074	0	208	0	0	3.950	3.975	MN	4,718	39,500	11/13/2013	11/18/2025
06406H-CS-6	BANK OF NEW YORK MELLON			2	1.F FE	1,000,750	105.2960	1,052,960	1,000,000	1,000,169	0	(81)	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	105.2960	1,052,960	1,000,000	999,097	0	397	0	0	3.650	3.694	FA	14,904	36,500	01/28/2014	02/04/2024
06406H-CV-9	BANK OF NEW YORK MELLON			2	1.F FE	999,490	105.3040	1,053,040	1,000,000	999,837	0	54	0	0	3.400	3.406	MN	4,344	34,000	05/02/2014	05/15/2024
06406H-CX-5	BANK OF NEW YORK MELLON			2	1.F FE	996,530	105.3050	1,053,050	1,000,000	998,920	0	366	0	0	3.250	3.291	MS	9,931	32,500	09/04/2014	09/11/2024
06406R-AB-3	BANK OF NEW YORK MELLON			2	1.F FE	1,011,410	107.3660	1,073,660	1,000,000	1,006,312	0	(1,123)	0	0	3.442	3.306	FA	13,768	34,420	02/28/2017	02/07/2028
06406R-AD-9	BANK OF NEW YORK MELLON			2	1.F FE	999,580	107.8220	1,078,220	1,000,000	999,731	0	41	0	0	3.250	3.255	MN	4,063	32,500	05/09/2017	05/16/2027
06406R-AF-4	BANK OF NEW YORK MELLON LS:100K	LS		2	1.E FE	2,998,500	108.6200	3,258,600	3,000,000	2,998,963	0	143	0	0	3.400	3.406	JJ	43,067	102,000	01/22/2018	01/29/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06406R-AH-0	BANK OF NEW YORK MELLON			1	1.E FE	1,997,040	112.4340	2,248,680	2,000,000	1,997,913	0	275	0	0	3.850	3.868	AO	13,475	77,000	04/24/2018	04/28/2028
06406R-AW-7	BANK OF NEW YORK MELLON			2	1.E FE	20,000,000	97.9400	19,588,000	20,000,000	20,000,000	0	0	0	0	1.800	1.800	JJ	154,000	0	07/20/2021	07/28/2031
06406R-AW-7	BANK OF NEW YORK MELLON			2	1.E FE	4,955,750	97.9400	4,897,000	5,000,000	4,956,822	0	1,072	0	0	1.800	1.898	JJ	38,500	0	09/23/2021	07/28/2031
06406R-AZ-0	BANK OF NEW YORK MELLON CORP			2	1.E FE	4,997,000	99.5600	4,978,000	5,000,000	4,997,042	0	42	0	0	1.900	1.909	JJ	17,417	0	10/20/2021	01/25/2029
05526D-AZ-8	BAT CAPITAL CORP		C	1	2.B FE	1,970,820	103.9540	2,079,083	2,000,000	1,987,470	0	4,470	0	0	3.222	3.473	FA	24,344	64,440	01/26/2018	08/15/2024
05526D-BB-0	BAT CAPITAL CORP		C	1	2.B FE	2,000,000	104.9470	2,098,951	2,000,000	2,000,000	0	0	0	0	3.557	3.557	FA	26,875	71,140	08/08/2017	08/15/2027
07177M-AB-9	BAXALTA INC		C	1	2.B FE	295,986	107.9270	321,622	298,000	297,203	0	209	0	0	4.000	4.083	JD	265	11,920	06/18/2015	06/23/2025
071813-BQ-1	BAXTER INTERNATIONAL			1	2.B FE	1,998,080	103.7430	2,074,860	2,000,000	1,999,017	0	191	0	0	2.600	2.611	FA	19,644	52,000	08/10/2016	08/15/2026
071813-CB-3	BAXTER INTERNATIONAL			2	2.B FE	4,955,800	94.8070	4,740,350	5,000,000	4,957,581	0	1,781	0	0	1.730	1.829	AO	21,625	43,250	07/22/2021	04/01/2031
071813-CB-3	BAXTER INTERNATIONAL			2	2.B FE	4,716,150	94.8070	4,740,350	5,000,000	4,734,732	0	18,582	0	0	1.730	2.372	AO	21,625	43,250	04/05/2021	04/01/2031
071813-CQ-0	BAXTER INTERNATIONAL (144A)			1	2.B FE	4,999,800	101.1340	5,056,700	5,000,000	5,000,000	0	200	0	0	2.539	2.539	FA	10,579	0	11/16/2021	02/01/2032
07274E-AG-8	BAYER US FINANCE (144A)		C	1	2.B FE	1,016,450	104.5920	1,045,920	1,000,000	1,005,071	0	(1,736)	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.B FE	998,320	104.5920	1,045,920	1,000,000	999,440	0	178	0	0	3.375	3.395	AO	7,781	33,750	10/02/2014	10/08/2024
07274E-AG-8	BAYER US FINANCE (144A)		C	1	2.B FE	990,110	104.5920	1,045,920	1,000,000	996,874	0	1,045	0	0	3.375	3.493	AO	7,781	33,750	10/01/2014	10/08/2024
07274N-AL-7	BAYER US FINANCE II LLC (144A)		C	1	2.B FE	4,963,550	111.7930	5,589,650	5,000,000	4,973,840	0	3,132	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.B FE	1,868,020	100.3150	2,006,300	2,000,000	1,981,000	0	34,173	0	0	2.200	3.998	JJ	20,289	44,000	07/12/2018	07/15/2022
07274N-AW-3	BAYER US FINANCE II LLC (144A)		C	1	2.B FE	956,690	104.1280	1,041,280	1,000,000	980,362	0	7,179	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.B FE	2,667,900	110.6310	2,765,775	2,500,000	2,592,120	0	(23,018)	0	0	5.500	4.387	FA	51,944	137,500	07/12/2018	08/15/2025
073730-AE-3	BEAM INC		C	1	2.B FE	991,080	100.2970	1,002,970	1,000,000	999,559	0	995	0	0	3.250	3.356	MN	4,153	32,500	05/10/2012	05/15/2022
073730-AG-8	BEAM INC		C	1	2.B FE	1,995,240	102.6640	2,053,280	2,000,000	1,999,189	0	521	0	0	3.250	3.278	JD	2,889	65,000	06/03/2013	06/15/2023
075887-BF-5	BECTON DICKINSON			1	2.C FE	1,000,000	106.3600	1,063,600	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-BW-8	BECTON DICKINSON			1	2.C FE	75,131	109.0590	81,794	75,000	75,075	0	(13)	0	0	3.700	3.661	JD	193	2,775	05/23/2017	06/06/2027
075887-BW-8	BECTON DICKINSON			1	2.C FE	3,000,000	109.0590	3,271,770	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
075887-CJ-6	BECTON DICKINSON			1	2.C FE	6,278,340	103.6240	6,217,440	6,000,000	6,262,964	0	(15,376)	0	0	2.823	2.231	MN	19,291	84,690	06/18/2021	05/20/2030
075887-CL-1	BECTON DICKINSON			1	2.C FE	10,027,500	96.2340	9,623,400	10,000,000	10,025,160	0	(2,340)	0	0	1.957	1.926	FA	76,106	97,850	02/09/2021	02/11/2031
075887-CL-1	BECTON DICKINSON			1	2.C FE	10,000,000	96.2340	9,623,400	10,000,000	10,000,000	0	0	0	0	1.957	1.957	FA	76,106	97,850	02/08/2021	02/11/2031
075887-CL-1	BECTON DICKINSON			1	2.C FE	4,919,550	96.2340	4,811,700	5,000,000	4,922,943	0	3,393	0	0	1.957	2.143	FA	38,053	48,925	07/15/2021	02/11/2031
09247X-AL-5	BLACKROCK INC			1	1.D FE	2,129,785	105.7350	2,153,822	2,037,000	2,068,440	0	(13,610)	0	0	3.500	2.775	MS	20,398	71,295	03/31/2017	03/18/2024
09247X-AL-5	BLACKROCK INC			1	1.D FE	1,002,760	105.7350	1,057,350	1,000,000	1,001,147	0	(506)	0	0	3.500	3.444	MS	10,014	35,000	09/27/2018	03/18/2024
09247X-AL-5	BLACKROCK INC			1	1.D FE	1,595,424	105.7350	1,691,760	1,600,000	1,597,981	0	836	0	0	3.500	3.558	MS	16,022	56,000	10/09/2018	03/18/2024
09247X-AN-1	BLACKROCK INC			1	1.D FE	1,013,130	108.0100	1,080,100	1,000,000	1,007,765	0	(1,362)	0	0	3.200	3.037	MS	9,422	32,000	11/13/2017	03/15/2027
09247X-AN-1	BLACKROCK INC			1	1.D FE	995,950	108.0100	1,080,100	1,000,000	997,687	0	396	0	0	3.200	3.248	MS	9,422	32,000	03/21/2017	03/15/2027
09247X-AN-1	BLACKROCK INC			1	1.D FE	973,540	108.0100	1,080,100	1,000,000	983,651	0	2,807	0	0	3.200	3.546	MS	9,422	32,000	03/14/2018	03/15/2027
09247X-AP-6	BLACKROCK INC			1	1.D FE	2,401,538	108.7530	2,446,943	2,250,000	2,368,793	0	(15,190)	0	0	3.250	2.434	AO	12,188	73,125	10/22/2019	04/30/2029
09247X-AQ-4	BLACKROCK INC			1	1.D FE	2,998,440	103.0540	3,091,620	3,000,000	2,998,600	0	145	0	0	2.400	2.406	AO	12,000	72,000	01/17/2020	04/30/2030
09247X-AR-2	BLACKROCK INC			1	1.D FE	1,514,625	98.6610	1,479,915	1,500,000	1,513,420	0	(1,205)	0	0	1.900	1.790	JJ	12,113	14,250	02/16/2021	01/28/2031
09247X-AR-2	BLACKROCK INC			1	1.D FE	1,514,370	98.6610	1,479,915	1,500,000	1,513,174	0	(1,196)	0	0	1.900	1.792	JJ	12,113	14,250	02/16/2021	01/28/2031
09247X-AR-2	BLACKROCK INC			1	1.D FE	1,969,260	98.6610	1,973,220	2,000,000	1,969,866	0	606	0	0	1.900	2.083	JJ	16,150	0	10/19/2021	01/28/2031
05565E-AH-8	BMW US CAPITAL LLC (144A)		C	1	1.F FE	974,860	104.7300	1,047,300	1,000,000	987,291	0	2,730	0	0	2.800	3.119	AO	6,222	28,000	02/28/2017	04/11/2026
05565E-AT-2	BMW US CAPITAL LLC (144A)		C	1	1.F FE	1,007,300	107.4040	1,074,040	1,000,000	1,004,133	0	(748)	0	0	3.300	3.210	AO	7,792	33,000	07/11/2017	04/06/2027
05565E-AT-2	BMW US CAPITAL LLC (144A)		C	1	1.F FE	1,003,710	107.4040	1,074,040	1,000,000	1,002,199	0	(398)	0	0	3.300	3.252	AO	7,792	33,000	01/10/2018	04/06/2027
05565E-AT-2	BMW US CAPITAL LLC (144A)		C	1	1.F FE	1,989,200	107.4040	2,148,080	2,000,000	1,993,803	0	1,047	0	0	3.300	3.364	AO	15,583	66,000	03/30/2017	04/06/2027
05565E-AW-5	BMW US CAPITAL LLC (144A)		C	1	1.F FE	1,998,540	103.1460	2,062,920	2,000,000	1,999,530	0	298	0	0	3.450	3.466	AO	15,142	69,000	04/05/2018	04/12/2023
05581J-AA-2	BNSF RAILWAY CO 2015-1 (144A)			1	1.C FE	2,266,543	109.0190	2,470,962	2,266,543	2,266,539	0	(1)	0	0	3.442	3.442	JD	3,251	78,014	06/11/2015	06/16/2028
05565S-AA-2	BNSF 2006-2 TRUST			1	1.B FE	263,351	103.9270	273,693	263,351	263,339	0	(5)	0	0	5.629	5.629	AO	3,706	14,824	08/02/2006	04/01/2024
097023-AH-8	BOEING CO				2.C FE	326,017	116.0260	264,539	228,000	257,464	0	(10,686)	0	0	7.950	2.802	FA	6,848	18,126	01/13/2015	08/15/2024
097023-AH-8	BOEING CO				2.C FE	1,414,010	116.0260	1,160,260	1,000,000	1,126,200	0	(45,680)	0	0	7.950	2.914	FA	30,033	79,500	02/24/2015	08/15/2024
097023-AH-8	BOEING CO				2.C FE	771,390	116.0260	601,015	518,000	581,863	0	(23,072)	0	0	7.950	3.022	FA	15,557	41,181	09/19/2012	08/15/2024
097023-AH-8	BOEING CO				2.C FE	1,448,210	116.0260	1,160,260	1,000,000	1,119,258	0	(42,970)	0	0	7.950	3.172	FA	30,033	79,500	05/21/2013	08/15/2024
097023-AH-8	BOEING CO				2.C FE	1,471,060	116.0260	1,160,260	1,000,000	1,115,407	0	(41,477)	0	0	7.950	3.316	FA	30,033	79,500	02/10/2012	08/15/2024
097023-BH-7	BOEING CO			1	2.C FE	984,740	103.6340	1,036,340	1,000,000	995,178	0	1,598	0	0	2.850	3.028	AO	4,750	28,500	10/28/2014	10/30/2024
097023-BJ-3	BOEING CO			1	2.C FE	976,510	102.1120	1,021,120	1,000,000	991,819	0	2,433	0	0	2.500	2.771	MS	8,333	25,000	03/06/2015	03/01/2025
097023-BP-9	BOEING CO LS:124K	LS		1	2.C FE	975,990	102.8480	1,028,480	1,000,000	989,958	0	2,439	0	0	2.600	2.878	AO	4,333	26,000	10/27/2015	10/30/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
097023-BP-9	BOEING CO LS:186K	LS		1	2.C FE	1,471,555	102.8480	1,549,919	1,507,000	1,490,570	0	3,988	0	0	2.600	2.902	AO	6,530	39,182	12/07/2016	10/30/2025
097023-BU-8	BOEING CO			1	2.C FE	976,980	102.1150	1,021,150	1,000,000	987,261	0	2,238	0	0	2.800	3.068	MS	9,333	28,000	02/14/2017	03/01/2027
097023-BX-2	BOEING CO			1	2.C FE	981,760	103.6720	1,036,720	1,000,000	988,014	0	1,711	0	0	3.250	3.467	MS	10,833	32,500	02/22/2018	03/01/2028
097023-BX-2	BOEING CO			1	2.C FE	1,472,839	103.6720	1,571,668	1,516,000	1,487,171	0	4,100	0	0	3.250	3.596	MS	16,423	49,270	05/01/2018	03/01/2028
097023-CA-1	BOEING CO			1	2.C FE	4,877,050	104.7970	5,239,850	5,000,000	4,911,025	0	11,207	0	0	3.450	3.747	MN	28,750	172,500	10/29/2018	11/01/2028
741503-BB-1	BOOKING HOLDINGS INC			1	1.G FE	1,001,900	102.1720	1,021,720	1,000,000	1,000,418	0	(371)	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	102.1720	1,021,720	1,000,000	995,372	0	3,688	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	102.1720	1,021,720	1,000,000	991,460	0	6,796	0	0	2.750	3.477	MS	8,097	27,500	03/28/2018	03/15/2023
099724-AJ-5	BORG-WARNER AUTO LS:990K	LS		1	2.A FE	997,980	105.4620	1,054,620	1,000,000	999,242	0	210	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	2.A FE	999,060	103.9340	1,039,340	1,000,000	999,424	0	90	0	0	3.150	3.161	FA	13,125	31,500	07/31/2017	08/01/2027
100743-AK-9	BOSTON GAS COMPANY		C	1	2.A FE	1,927,280	103.9340	2,078,680	2,000,000	1,954,112	0	7,288	0	0	3.150	3.607	FA	26,250	63,000	02/14/2018	08/01/2027
100743-AL-7	BOSTON GAS COMPANY (144A)		C	1	2.A FE	4,015,560	102.1190	4,084,760	4,000,000	4,012,079	0	(1,449)	0	0	3.001	2.955	FA	50,017	120,040	07/25/2019	08/01/2029
10112R-AW-4	BOSTON PROPERTIES LP			1	2.A FE	1,081,810	104.6310	1,046,310	1,000,000	1,022,137	0	(11,640)	0	0	3.800	2.557	FA	15,833	38,000	07/27/2016	02/01/2024
10112R-AW-4	BOSTON PROPERTIES LP			1	2.A FE	275,054	104.6310	268,902	257,000	261,897	0	(2,569)	0	0	3.800	2.728	FA	4,069	9,766	07/20/2016	02/01/2024
10112R-AY-0	BOSTON PROPERTIES LP			1	2.A FE	992,710	104.1250	1,041,250	1,000,000	996,311	0	711	0	0	2.750	2.833	AO	6,875	27,500	08/08/2016	10/01/2026
10112R-AY-0	BOSTON PROPERTIES LP			1	2.A FE	1,142,067	104.1250	1,317,181	1,265,000	1,188,635	0	14,251	0	0	2.750	4.163	AO	8,697	34,788	07/23/2018	10/01/2026
10112R-AZ-7	BOSTON PROPERTIES LP			1	2.A FE	997,570	104.7700	1,047,700	1,000,000	998,899	0	336	0	0	3.200	3.238	JJ	14,756	32,000	11/17/2017	01/15/2025
10112R-BA-1	BOSTON PROPERTIES LP			1	2.A FE	4,982,050	112.8000	5,640,000	5,000,000	4,986,599	0	1,594	0	0	4.500	4.545	JD	18,750	225,000	11/13/2018	12/01/2028
101137-AR-8	BOSTON SCIENTIFIC			1	2.B FE	529,981	107.5940	547,653	509,000	518,633	0	(2,665)	0	0	3.850	3.252	MN	2,504	19,597	06/27/2017	05/15/2025
101137-AR-8	BOSTON SCIENTIFIC			1	2.B FE	1,028,070	107.5940	1,075,940	1,000,000	1,013,715	0	(3,783)	0	0	3.850	3.415	MN	4,919	38,500	01/03/2018	05/15/2025
101137-AR-8	BOSTON SCIENTIFIC			1	2.B FE	998,600	107.5940	1,075,940	1,000,000	999,432	0	145	0	0	3.850	3.867	MN	4,919	38,500	05/07/2015	05/15/2025
101137-AS-6	BOSTON SCIENTIFIC			1	2.B FE	1,000,320	111.9690	1,119,690	1,000,000	1,000,204	0	(29)	0	0	4.000	3.996	MS	13,333	40,000	02/23/2018	03/01/2028
101137-AS-6	BOSTON SCIENTIFIC			1	2.B FE	998,280	111.9690	1,119,690	1,000,000	998,819	0	159	0	0	4.000	4.021	MS	13,333	40,000	02/22/2018	03/01/2028
101137-AS-6	BOSTON SCIENTIFIC			1	2.B FE	1,990,680	111.9690	2,239,380	2,000,000	1,993,746	0	864	0	0	4.000	4.057	MS	26,667	80,000	03/02/2018	03/01/2028
101137-BA-4	BOSTON SCIENTIFIC			1	2.B FE	5,152,650	102.0550	5,102,750	5,000,000	5,139,803	0	(12,847)	0	0	2.650	2.273	JD	11,042	132,500	02/25/2021	06/01/2030
102291-AP-6	BOWDOIN COLLEGE (TAXABLE) REV S2021			1	1.C FE	1,160,000	101.4750	1,177,110	1,160,000	1,160,000	0	0	0	0	2.470	2.470	JJ	3,024	0	11/16/2021	07/01/2032
102291-AQ-4	BOWDOIN COLLEGE (TAXABLE) REV S2021			1	1.C FE	1,210,000	101.8010	1,231,792	1,210,000	1,210,000	0	0	0	0	2.570	2.570	JJ	3,282	0	11/16/2021	07/01/2033
102291-AR-2	BOWDOIN COLLEGE (TAXABLE) REV S2021			1	1.C FE	1,000,000	102.0580	1,020,580	1,000,000	1,000,000	0	0	0	0	2.650	2.650	JJ	2,797	0	11/16/2021	07/01/2034
10373Q-AB-6	BP CAP MARKETS AMERICA		C	1	1.F FE	5,000,000	108.0050	5,400,250	5,000,000	5,000,000	0	0	0	0	3.796	3.796	MS	52,722	189,800	09/18/2018	09/21/2025
10373Q-AL-4	BP CAP MARKETS AMERICA		C	1	1.F FE	1,930,400	102.5160	2,050,320	2,000,000	1,977,323	0	15,969	0	0	2.750	3.611	MN	7,792	55,000	12/14/2018	05/10/2023
110122-AA-6	BRISTOL-MYERS SQUIBB				1.F FE	3,888,720	108.9110	3,267,330	3,000,000	3,154,137	0	(101,527)	0	0	7.150	3.497	JD	9,533	214,500	10/28/2013	06/15/2023
110122-AT-5	BRISTOL-MYERS SQUIBB			1	1.F FE	1,970,280	100.9520	2,019,040	2,000,000	1,998,071	0	3,226	0	0	2.000	2.166	FA	16,667	40,000	07/26/2012	08/01/2022
110122-AT-5	BRISTOL-MYERS SQUIBB			1	1.F FE	946,980	100.9520	1,009,520	1,000,000	996,339	0	6,132	0	0	2.000	2.635	FA	8,333	20,000	01/30/2013	08/01/2022
110122-AW-8	BRISTOL-MYERS SQUIBB			1	1.F FE	989,130	104.4000	1,044,000	1,000,000	997,695	0	1,183	0	0	3.250	3.379	MN	5,417	32,500	10/24/2013	11/01/2023
110122-BB-3	BRISTOL-MYERS SQUIBB			1	1.F FE	1,029,440	107.7180	1,077,180	1,000,000	1,017,440	0	(3,099)	0	0	3.250	2.883	FA	11,194	32,500	12/13/2017	02/27/2027
110122-BB-3	BRISTOL-MYERS SQUIBB			1	1.F FE	993,920	107.7180	1,077,180	1,000,000	996,585	0	593	0	0	3.250	3.322	FA	11,194	32,500	02/22/2017	02/27/2027
110122-CM-8	BRISTOL-MYERS SQUIBB			1	1.F FE	1,993,860	104.7020	2,094,040	2,000,000	1,996,879	0	1,143	0	0	2.900	2.963	JJ	24,972	58,000	05/08/2019	07/26/2024
110122-CP-1	BRISTOL-MYERS SQUIBB			1	1.F FE	5,516,150	109.6020	5,480,100	5,000,000	5,502,737	0	(13,413)	0	0	3.400	1.921	JJ	73,194	0	10/13/2021	07/26/2029
110122-CP-1	BRISTOL-MYERS SQUIBB			1	1.F FE	5,219,688	109.6020	5,195,135	4,740,000	5,207,077	0	(12,611)	0	0	3.400	1.949	JJ	69,388	0	10/12/2021	07/26/2029
110122-DQ-8	BRISTOL-MYERS SQUIBB			1	1.F FE	2,925,570	95.3790	2,861,370	3,000,000	2,928,057	0	2,487	0	0	1.450	1.743	MN	5,800	21,750	08/31/2021	11/13/2030
11135F-AL-5	BROADCOM CORP			1	2.C FE	2,123,135	109.7250	2,116,595	1,929,000	2,107,427	0	(15,708)	0	0	4.110	2.547	MS	23,344	39,641	05/13/2021	09/15/2028
11134L-AF-6	BROADCOM CORP / CAYMAN FINANCE			1	2.C FE	998,960	104.6500	1,046,500	1,000,000	999,657	0	154	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	108.4880	1,084,880	1,000,000	997,540	0	431	0	0	3.875	3.929	JJ	17,868	38,750	01/11/2017	01/15/2027
11134L-AR-0	BROADCOM CORP / CAYMAN FINANCE			1	2.C FE	1,999,100	106.9260	2,138,520	2,000,000	1,999,546	0	63	0	0	3.500	3.504	JJ	32,278	70,000	10/10/2017	01/15/2028
11135F-BA-8	BROADCOM INC			1	2.C FE	2,323,400	113.9350	2,278,700	2,000,000	2,303,699	0	(19,701)	0	0	4.750	2.392	AO	20,056	47,500	06/29/2021	04/15/2029
114259-AN-4	BROOKLYN UNION GAS		C	1	2.A FE	3,029,610	105.2540	3,157,620	3,000,000	3,013,091	0	(3,061)	0	0	3.407	3.288	MS	31,515	102,210	03/09/2016	03/10/2026
114259-AT-1	BROOKLYN UNION GAS (144A)		C	1	2.A FE	5,000,000	107.7900	5,389,500	5,000,000	5,000,000	0	0	0	0	3.865	3.865	MS	62,806	193,250	02/27/2019	03/04/2029
11575T-AB-4	BROWN UNIVERSITY REV (TAXABLE) S2020			1	1.B FE	27,871,130	99.5720	26,904,354	27,020,000	27,779,895	0	(86,676)	0	0	1.914	1.546	MS	172,388	517,163	12/09/2020	09/01/2030
115637-AM-2	BROWN-FORMAN			1	1.G FE	993,450	101.1100	1,011,100	1,000,000	999,250	0	700	0	0	2.250	2.323	JJ	10,375	22,500	12/10/2012	01/15/2023
115637-AM-2	BROWN-FORMAN			1	1.G FE	1,876,201	101.1100	2,004,000	1,982,000	1,954,682	0	25,339	0	0	2.250	3.613	JJ	20,563	44,595	10/10/2018	01/15/2023
115637-AS-9	BROWN-FORMAN			1	1.G FE	2,011,880	106.6450	2,132,900	2,000,000	2,005,747	0	(1,718)	0	0	3.500	3.402	AO	14,778	70,000	04/09/2018	04/15/2025
115637-AS-9	BROWN-FORMAN			1	1.G FE	995,530	106.6450	1,066,450	1,000,000	997,747	0	624	0	0	3.500	3.572	AO	7,389	35,000	03/22/2018	04/15/2025
115637-AS-9	BROWN-FORMAN			1	1.G FE	1,983,300	106.6450	2,132,900	2,000,000	1,991,563	0	2,352	0	0	3.500	3.636	AO	14,778	70,000	04/23/2018	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
117043-AT-6	BRUNSWICK CORP			1	2.B FE	2,992,320	95.9920	2,879,760	3,000,000	2,992,527	0	207	0	0	2.400	2.428	FA	26,600	0	08/04/2021	08/18/2031
117043-AT-6	BRUNSWICK CORP			1	2.B FE	4,923,300	95.9920	4,799,600	5,000,000	4,925,294	0	1,994	0	0	2.400	2.575	FA	44,333	0	09/09/2021	08/18/2031
12189L-AL-5	BURLINGTON NORTHERN SANTA FE			1	1.D FE	1,021,290	101.0380	1,010,380	1,000,000	1,001,039	0	(2,439)	0	0	3.050	2.798	MS	10,167	30,500	09/13/2012	09/01/2022
12189L-AM-3	BURLINGTON NORTHERN SANTA FE			1	1.G FE	1,000,000	102.0250	1,020,250	1,000,000	1,000,000	0	0	0	0	3.000	3.000	MS	8,833	30,000	03/05/2013	03/15/2023
12189L-AT-8	BURLINGTON NORTHERN SANTA FE			1	1.G FE	997,710	105.4790	1,054,790	1,000,000	999,285	0	240	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	105.1000	1,051,000	1,000,000	998,313	0	478	0	0	3.000	3.054	AO	7,500	30,000	03/04/2015	04/01/2025
12189L-BA-8	BURLINGTON NORTHERN SANTA FE			1	1.G FE	999,110	107.7460	1,077,460	1,000,000	999,543	0	74	0	0	3.250	3.259	JD	1,444	32,500	03/07/2017	06/15/2027
12189L-BA-8	BURLINGTON NORTHERN SANTA FE			1	1.G FE	997,470	107.7460	1,077,460	1,000,000	998,601	0	229	0	0	3.250	3.278	JD	1,444	32,500	03/06/2017	06/15/2027
12189L-BA-8	BURLINGTON NORTHERN SANTA FE			1	1.G FE	2,923,980	107.7460	3,232,380	3,000,000	2,951,734	0	7,873	0	0	3.250	3.577	JD	4,333	97,500	04/19/2018	06/15/2027
12189T-AG-9	BURLINGTON NORTHERN SANTA FE			1	1.D FE	6,053,550	126.0570	6,302,850	5,000,000	5,727,554	0	(106,721)	0	0	6.875	4.081	JD	28,646	343,750	10/18/2018	12/01/2027
127055-AK-7	CABOT CORP			1	2.B FE	1,004,090	104.9670	1,049,670	1,000,000	1,002,214	0	(453)	0	0	3.400	3.346	MS	10,011	34,000	09/08/2017	09/15/2026
127055-AK-7	CABOT CORP			1	2.B FE	998,490	104.9670	1,049,670	1,000,000	999,189	0	150	0	0	3.400	3.418	MS	10,011	34,000	09/06/2016	09/15/2026
127055-AL-5	CABOT CORP			1	2.B FE	4,985,200	109.3220	5,466,100	5,000,000	4,988,451	0	1,295	0	0	4.000	4.036	JJ	100,000	200,000	06/17/2019	07/01/2029
133131-AX-0	CAMDEN PROPERTY TRUST			2	1.G FE	1,995,020	106.4500	2,129,000	2,000,000	1,996,157	0	447	0	0	3.150	3.179	JJ	31,500	63,000	06/06/2019	07/01/2029
133131-AZ-5	CAMDEN PROPERTY TRUST			1	1.G FE	4,724,504	104.1060	4,709,755	4,524,000	4,722,150	0	(2,354)	0	0	2.800	2.207	MN	16,186	0	11/22/2021	05/15/2030
133131-AZ-5	CAMDEN PROPERTY TRUST			1	1.G FE	936,009	104.1060	936,954	900,000	935,608	0	(401)	0	0	2.800	2.263	MN	3,220	0	11/23/2021	05/15/2030
14149Y-AY-4	CARDINAL HEALTH			1	2.B FE	1,995,860	102.7160	2,054,320	2,000,000	1,999,375	0	451	0	0	3.200	3.224	MS	18,844	64,000	02/19/2013	03/15/2023
14149Y-BA-5	CARDINAL HEALTH			1	2.B FE	1,989,660	105.6430	2,112,860	2,000,000	1,996,584	0	1,091	0	0	3.500	3.562	MN	8,944	70,000	11/07/2014	11/15/2024
14149Y-BE-7	CARDINAL HEALTH			1	2.B FE	999,280	107.3280	1,073,280	1,000,000	999,649	0	76	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	107.3300	2,146,600	2,000,000	2,000,000	0	0	0	0	3.410	3.410	JD	3,031	68,200	06/01/2017	06/15/2027
142339-AF-7	CARLISLE COS INC			1	2.B FE	1,993,740	101.8480	2,036,960	2,000,000	1,999,287	0	715	0	0	3.750	3.788	MN	9,583	75,000	11/15/2012	11/15/2022
142339-AG-5	CARLISLE COS INC			1	2.B FE	1,997,860	105.5340	2,110,680	2,000,000	1,999,023	0	299	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	1,992,020	107.9970	2,159,940	2,000,000	1,994,907	0	747	0	0	3.750	3.798	JD	6,250	75,000	11/13/2017	12/01/2027
14448C-AN-4	CARRIER GLOBAL CORP			1	2.C FE	2,010,360	102.4710	2,049,420	2,000,000	2,006,551	0	(2,067)	0	0	2.242	2.130	FA	16,940	44,840	02/14/2020	02/15/2025
14448C-AN-4	CARRIER GLOBAL CORP			1	2.C FE	3,000,000	102.4710	3,074,130	3,000,000	3,000,000	0	0	0	0	2.242	2.242	FA	25,409	67,260	02/13/2020	02/15/2025
14448C-AP-9	CARRIER GLOBAL CORP			1	2.C FE	3,014,280	102.8050	3,084,150	3,000,000	3,010,591	0	(1,987)	0	0	2.493	2.417	FA	28,254	74,790	02/14/2020	02/15/2027
14448C-AP-9	CARRIER GLOBAL CORP			1	2.C FE	2,000,000	102.8050	2,056,100	2,000,000	2,000,000	0	0	0	0	2.493	2.493	FA	18,836	49,860	02/13/2020	02/15/2027
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES				1.F FE	998,900	106.1870	1,061,870	1,000,000	999,623	0	115	0	0	3.250	3.263	JD	2,708	32,500	11/21/2014	12/01/2024
14913Q-2E-8	CATERPILLAR FINANCIAL SERVICES			1	1.F FE	999,160	101.8940	1,018,940	1,000,000	999,827	0	173	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	105.3100	6,318,600	6,000,000	5,998,664	0	599	0	0	3.650	3.661	JD	14,600	219,000	12/03/2018	12/07/2023
149123-CH-2	CATERPILLAR INC			2	1.F FE	7,506,310	104.3130	7,301,910	7,000,000	7,482,519	0	(23,791)	0	0	2.600	1.678	AO	41,456	91,000	07/26/2021	04/09/2030
12505B-AD-2	CBRE SERVICES INC			1	2.A FE	1,078,930	111.8710	1,118,710	1,000,000	1,041,365	0	(9,635)	0	0	4.875	3.730	MS	16,250	48,750	11/13/2017	03/01/2026
12505B-AD-2	CBRE SERVICES INC			1	2.A FE	2,108,940	111.8710	2,237,420	2,000,000	2,058,912	0	(13,612)	0	0	4.875	4.054	MS	32,500	97,500	02/08/2018	03/01/2026
12505B-AD-2	CBRE SERVICES INC			1	2.A FE	992,400	111.8710	1,118,710	1,000,000	996,472	0	731	0	0	4.875	4.968	MS	16,250	48,750	08/06/2015	03/01/2026
14987B-AE-3	CC HOLDINGS GS V LLC			1	2.B FE	1,000,000	103.5150	1,035,150	1,000,000	1,000,000	0	0	0	0	3.849	3.849	AO	8,126	38,490	12/11/2012	04/15/2023
12508E-AD-3	CDK GLOBAL INC			1	3.A FE	1,000,000	109.1550	1,091,550	1,000,000	1,000,000	0	0	0	0	5.000	4.500	AO	10,556	50,000	10/08/2014	10/15/2024
15089Q-AD-6	CELANESE US HOLDINGS			1	2.B FE	1,094,190	103.2400	1,032,400	1,000,000	1,014,652	0	(16,354)	0	0	4.625	2.911	MS	13,618	46,250	11/01/2016	11/15/2022
15089Q-AD-6	CELANESE US HOLDINGS			1	2.B FE	1,000,000	103.2400	1,032,400	1,000,000	1,000,000	0	0	0	0	4.625	4.625	MS	13,618	46,250	11/07/2012	11/15/2022
15089Q-AJ-3	CELANESE US HOLDINGS			2	2.B FE	2,996,850	104.5030	3,135,090	3,000,000	2,998,360	0	619	0	0	3.500	3.523	MN	15,458	105,000	04/29/2019	05/08/2024
15189X-AL-2	CENTERPOINT ENERGY HOUSTON			1	1.F FE	1,000,690	100.5880	1,005,880	1,000,000	1,000,033	0	(78)	0	0	2.250	2.242	FA	9,375	22,500	10/09/2012	08/01/2022
15189X-AL-2	CENTERPOINT ENERGY HOUSTON			1	1.F FE	962,180	100.5880	1,005,880	1,000,000	996,806	0	5,338	0	0	2.250	2.804	FA	9,375	22,500	12/10/2014	08/01/2022
15189X-AQ-1	CENTERPOINT ENERGY HOUSTON			1	1.F FE	998,840	103.1480	1,031,480	1,000,000	999,413	0	114	0	0	2.400	2.413	MS	8,000	24,000	08/08/2016	09/01/2026
15189X-AR-9	CENTERPOINT ENERGY HOUSTON			1	1.F FE	1,986,920	105.3950	2,107,900	2,000,000	1,992,866	0	1,272	0	0	3.000	3.076	FA	25,000	60,000	01/09/2017	02/01/2027
15189W-AL-4	CENTERPOINT ENERGY RESOURCES			1	1.G FE	1,001,310	109.4880	1,094,880	1,000,000	1,000,836	0	(121)	0	0	4.000	3.984	AO	10,000	40,000	03/27/2018	04/01/2028
15189W-AL-4	CENTERPOINT ENERGY RESOURCES			1	1.G FE	3,002,160	109.4880	3,284,640	3,000,000	3,001,556	0	(225)	0	0	4.000	3.990	AO	30,000	120,000	01/23/2019	04/01/2028
15189W-AL-4	CENTERPOINT ENERGY RESOURCES			1	1.G FE	1,998,840	109.4880	2,189,760	2,000,000	1,999,134	0	106	0	0	4.000	4.007	AO	20,000	80,000	03/26/2018	04/01/2028
15200W-AC-9	CENTERPOINT ENERGY 2012-1 A3				1.A FE	1,373,909	103.1320	1,416,950	1,373,919	1,373,890	0	(3)	0	0	3.028	3.280	AO	8,783	41,605	01/11/2012	10/15/2025
153609-F@-6	CENTRAL HUDSON GAS & ELECTRIC			1	1.G	8,000,000	108.0350	8,642,800	8,000,000	8,000,000	0	0	0	0	3.990	3.990	AO	55,860	319,200	10/16/2018	10/28/2026
154051-J*-8	CENTRAL MAINE POWER COMPANY			1	1.E Z	9,000,000	96.3940	8,675,460	9,000,000	9,000,000	0	0	0	0	2.050	2.050	JD	8,200	0	08/25/2021	12/15/2031
156700-AS-5	CENTURYLINK INC			1	4.B FE	2,060,000	100.8760	2,017,520	2,000,000	2,004,243	0	(21,604)	0	0	5.800	4.678	MS	34,156	116,000	04/18/2019	03/15/2022
156700-AS-5	CENTURYLINK INC			1	4.B FE	1,996,840	100.8760	2,017,520	2,000,000	1,999,511	0	195	0	0	5.800	5.821	MS	34,156	116,000	03/05/2012	03/15/2022
156700-AX-4	CENTURYLINK INC			1	4.B FE	2,125,000	108.1120	2,162,240	2,000,000	2,055,744	0	(27,036)	0	0	6.750	5.200	JD	11,250	135,000	04/25/2019	12/01/2023
12527G-AC-7	CF INDUSTRIES			1	2.C FE	665,381	103.2250	687,479	666,000	665,886	0	68	0	0	3.450	3.461	JD	1,915	22,977	05/20/2013	06/01/2023

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12541W-AA-8	CH ROBINSON WORLDWIDE			1	2.A FE	994,020	112.7420	1,127,420	1,000,000	995,903	0	550	0	0	4.200	4.274	AO	8,867	42,000	04/09/2018	04/15/2028
808513-BT-1	CHARLES SCHWAB CORP			1	1.F FE	9,982,500	98.3160	9,831,600	10,000,000	9,982,893	0	393	0	0	1.950	1.969	JD	16,250	51,458	08/24/2021	12/01/2031
161175-BJ-2	CHARTER COMM OPT			1	2.C FE	991,660	107.2150	1,072,150	1,000,000	994,774	0	739	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	107.2150	2,144,300	2,000,000	1,897,293	0	14,148	0	0	3.750	4.725	FA	28,333	75,000	04/09/2018	02/15/2028
161175-BQ-6	CHARTER COMM OPT			1	2.C FE	2,996,790	106.3980	3,191,940	3,000,000	2,998,656	0	555	0	0	4.500	4.521	FA	56,250	135,000	06/28/2018	02/01/2024
161175-BX-1	CHARTER COMM OPT			1	2.C FE	6,985,020	95.0550	6,653,850	7,000,000	6,986,162	0	1,094	0	0	2.300	2.322	FA	67,083	105,992	11/19/2020	02/01/2032
161175-BX-1	CHARTER COMM OPT			1	2.C FE	2,965,200	95.0550	2,851,650	3,000,000	2,967,666	0	2,466	0	0	2.300	2.421	FA	28,750	34,500	02/10/2021	02/01/2032
166764-AB-6	CHEVRON CORP			1	1.D FE	1,006,460	101.2800	1,012,800	1,000,000	1,000,523	0	(745)	0	0	2.355	2.278	JD	1,701	23,550	04/22/2013	12/05/2022
166764-AB-6	CHEVRON CORP			1	1.D FE	2,000,000	101.2800	2,025,600	2,000,000	2,000,000	0	0	0	0	2.355	2.355	JD	3,402	47,100	11/28/2012	12/05/2022
166764-AH-3	CHEVRON CORP			1	1.D FE	1,006,960	102.9930	1,029,930	1,000,000	1,001,020	0	(780)	0	0	3.191	3.107	JD	620	31,910	06/18/2013	06/24/2023
166764-BD-1	CHEVRON CORP			1	1.D FE	1,000,000	106.8180	1,068,180	1,000,000	1,000,000	0	0	0	0	3.326	3.326	MN	4,065	33,260	11/09/2015	11/17/2025
166764-BK-5	CHEVRON CORP			1	1.D FE	3,160,285	102.1920	3,330,437	3,259,000	3,228,375	0	21,386	0	0	2.566	3.269	MN	10,453	83,626	09/10/2018	05/16/2023
166764-BL-3	CHEVRON CORP			1	1.D FE	999,770	105.9750	1,059,750	1,000,000	999,857	0	26	0	0	2.954	2.957	MN	3,693	29,540	12/04/2017	05/16/2026
166764-BL-3	CHEVRON CORP			1	1.D FE	1,935,740	105.9750	2,119,500	2,000,000	1,963,735	0	7,554	0	0	2.954	3.403	MN	7,385	59,080	02/08/2018	05/16/2026
166756-AP-1	CHEVRON USA INC			1	1.D FE	996,950	107.0840	1,070,840	1,000,000	998,968	0	321	0	0	3.900	3.937	MN	4,983	39,000	11/04/2014	11/15/2024
166756-AP-1	CHEVRON USA INC			1	1.D FE	991,900	107.0840	1,070,840	1,000,000	997,302	0	858	0	0	3.900	3.999	MN	4,983	39,000	11/19/2014	11/15/2024
169905-AF-3	CHOICE HOTELS			1	2.C FE	4,970,200	106.5020	5,325,100	5,000,000	4,975,439	0	2,604	0	0	3.700	3.772	JD	15,417	185,000	11/13/2019	12/01/2029
171340-AH-5	CHURCH & DWIGHT CO			1	2.A FE	1,015,240	101.6450	1,016,450	1,000,000	1,001,267	0	(1,681)	0	0	2.875	2.700	AO	7,188	28,750	09/26/2012	10/01/2022
171340-AH-5	CHURCH & DWIGHT CO			1	2.A FE	2,001,260	101.6450	2,032,900	2,000,000	2,000,067	0	(153)	0	0	2.875	2.867	AO	14,375	57,500	05/13/2013	10/01/2022
171340-AN-2	CHURCH & DWIGHT CO			1	2.A FE	5,211,000	105.9500	5,297,500	5,000,000	5,156,321	0	(27,047)	0	0	3.150	2.520	FA	65,625	157,500	12/11/2019	08/01/2027
171340-AN-2	CHURCH & DWIGHT CO			1	2.A FE	998,970	105.9500	1,059,500	1,000,000	999,373	0	98	0	0	3.150	3.162	FA	13,125	31,500	07/20/2017	08/01/2027
171340-AN-2	CHURCH & DWIGHT CO			1	2.A FE	1,869,300	105.9500	2,119,000	2,000,000	1,915,642	0	13,229	0	0	3.150	4.000	FA	26,250	63,000	04/19/2018	08/01/2027
17136M-AA-0	CHURCH & DWIGHT CO			1	2.A FE	4,989,750	100.9370	5,046,850	5,000,000	4,989,787	0	37	0	0	2.300	2.323	JD	6,708	0	12/01/2021	12/15/2031
125523-AV-2	CIGNA CORP			2	2.A FE	1,025,100	105.1100	1,051,100	1,000,000	1,014,918	0	(4,646)	0	0	3.250	2.735	AO	6,861	32,500	10/11/2019	04/15/2025
125523-BX-7	CIGNA CORP			1	2.A FE	2,075,340	104.9380	2,098,760	2,000,000	2,038,687	0	(16,769)	0	0	3.500	2.595	JD	3,111	70,000	10/11/2019	06/15/2024
125523-AF-7	CIGNA HOLDING CO			1	2.A FE	2,513,468	104.0000	2,618,724	2,518,000	2,516,402	0	970	0	0	3.750	3.792	JJ	43,540	94,425	09/07/2018	07/15/2023
17252M-AL-4	CINTAS CORPORATE NO 2			1	1.G FE	998,480	100.4260	1,004,260	1,000,000	999,890	0	155	0	0	3.250	3.268	JD	2,708	32,500	06/05/2012	06/01/2022
17252M-AN-0	CINTAS CORPORATE NO 2			1	1.G FE	1,046,740	109.4750	1,094,750	1,000,000	1,027,121	0	(4,940)	0	0	3.700	3.110	AO	9,250	37,000	10/31/2017	04/01/2027
17252M-AN-0	CINTAS CORPORATE NO 2			1	1.G FE	1,036,380	109.4750	1,094,750	1,000,000	1,021,535	0	(3,908)	0	0	3.700	3.230	AO	9,250	37,000	01/04/2018	04/01/2027
17252M-AN-0	CINTAS CORPORATE NO 2			1	1.G FE	1,992,320	109.4750	2,189,500	2,000,000	1,995,566	0	736	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	106.1440	1,061,440	1,000,000	1,001,125	0	(505)	0	0	3.625	3.569	MS	11,781	36,250	02/25/2014	03/04/2024
17275R-AN-2	CISCO SYSTEMS			1	1.E FE	999,250	106.1440	1,061,440	1,000,000	999,776	0	81	0	0	3.625	3.634	MS	11,781	36,250	02/24/2014	03/04/2024
17275R-BC-5	CISCO SYSTEMS			1	1.E FE	1,021,810	106.3840	1,063,840	1,000,000	1,009,829	0	(2,209)	0	0	2.950	2.698	FA	10,079	29,500	03/21/2016	02/28/2026
17275R-BH-4	CISCO SYSTEMS			2	1.E FE	995,300	102.5150	1,025,150	1,000,000	998,744	0	700	0	0	2.200	2.274	MS	6,172	22,000	10/27/2016	09/20/2023
17275R-BL-5	CISCO SYSTEMS			2	1.E FE	1,998,240	105.0230	2,100,460	2,000,000	1,999,077	0	175	0	0	2.500	2.510	MS	14,028	50,000	09/13/2016	09/20/2026
172967-HD-6	CITIGROUP INC				2.A FE	1,071,720	105.4400	1,054,400	1,000,000	1,019,915	0	(10,565)	0	0	3.875	2.742	AO	7,104	38,750	10/20/2016	10/25/2023
172967-HD-6	CITIGROUP INC				2.A FE	997,700	105.4400	1,054,400	1,000,000	999,470	0	254	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	106.1620	2,123,240	2,000,000	1,999,275	0	266	0	0	3.750	3.765	JD	3,125	75,000	06/09/2014	06/16/2024
172967-JP-7	CITIGROUP INC				2.A FE	2,384,551	106.2910	2,491,461	2,344,000	2,361,059	0	(4,825)	0	0	3.300	3.067	AO	13,751	77,352	10/27/2016	04/27/2025
172967-KG-5	CITIGROUP INC				2.A FE	998,670	108.2240	1,082,240	1,000,000	999,396	0	134	0	0	3.700	3.716	JJ	17,369	37,000	01/05/2016	01/12/2026
172967-KY-6	CITIGROUP INC			1	2.A FE	999,410	106.0360	1,060,360	1,000,000	999,660	0	59	0	0	3.200	3.207	AO	6,222	32,000	10/17/2016	10/21/2026
172967-LS-8	CITIGROUP INC			1	1.G FE	1,000,000	107.3490	1,073,490	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	110.3680	2,207,360	2,000,000	2,000,000	0	0	0	0	4.075	4.075	AO	15,394	81,500	04/16/2018	04/23/2029
17401Q-AQ-4	CITIZENS BANK NA			2	2.A FE	998,550	103.1890	1,031,890	1,000,000	999,572	0	297	0	0	3.700	3.732	MS	9,456	37,000	03/26/2018	03/29/2023
186108-CJ-3	CLEVELAND ELECTRIC ILLUMINATING CO			1	2.A FE	994,660	110.1390	1,101,390	1,000,000	998,653	0	441	0	0	5.500	5.553	FA	20,778	55,000	08/13/2009	08/15/2024
189054-AT-6	CLOROX CO			1	2.A FE	1,003,630	101.1490	1,011,490	1,000,000	1,000,198	0	(424)	0	0	3.050	3.006	MS	8,981	30,500	09/12/2012	09/15/2022
189054-AU-3	CLOROX CO			1	2.A FE	1,006,650	106.5840	1,065,840	1,000,000	1,002,997	0	(1,032)	0	0	3.500	3.384	JD	1,556	35,000	04/05/2018	12/15/2024
189054-AU-3	CLOROX CO			1	2.A FE	999,070	106.5840	1,065,840	1,000,000	999,681	0	97	0	0	3.500	3.511	JD	1,556	35,000	12/04/2014	12/15/2024
189054-AV-1	CLOROX CO			1	2.A FE	994,640	106.2710	1,062,710	1,000,000	996,681	0	514	0	0	3.100	3.163	AO	7,750	31,000	10/18/2017	10/01/2027
189054-AW-9	CLOROX CO			1	2.A FE	10,479,928	112.2510	9,990,339	8,900,000	10,254,730	0	(211,205)	0	0	3.900	1.305	MN	44,352	347,100	12/03/2020	05/15/2028
189054-AW-9	CLOROX CO			1	2.A FE	4,990,950	112.2510	5,612,550	5,000,000	4,993,671	0	834	0	0	3.900	3.922	MN	24,917	195,000	05/07/2018	05/15/2028
191216-CE-8	COCA-COLA CO			1	1.F FE	1,916,500	106.5360	2,130,720	2,000,000	1,947,342	0	8,725	0	0	2.900	3.438	MN	5,800	58,000	04/17/2018	05/25/2027
191216-DJ-6	COCA-COLA CO			1	1.E FE	3,983,360	98.4370	3,937,480	4,000,000	3,985,188	0	1,828	0	0	1.500	1.563	MS	19,333	30,000	03/01/2021	03/05/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
194162-EC-0	COLGATE-PALMOLIVE			1	1.D FE	1,970,100	101.9190	2,038,380	2,000,000	1,995,585	0	3,206	0	0	2.100	2.268	MN	7,000	42,000	04/29/2013	05/01/2023
194162-EL-0	COLGATE-PALMOLIVE			1	1.D FE	1,993,660	101.5150	2,030,300	2,000,000	1,998,825	0	1,291	0	0	2.250	2.317	MN	5,750	45,000	10/30/2017	11/15/2022
195869-AP-7	COLONIAL PIPELINE CO (144A)			1	1.G FE	997,260	106.5120	1,065,120	1,000,000	998,812	0	279	0	0	3.750	3.783	AO	9,375	37,500	09/16/2015	10/01/2025
198280-AF-6	COLUMBIA PIPELINE GROUP			1	1.G FE	998,470	107.8830	1,078,830	1,000,000	999,370	0	158	0	0	4.500	4.519	JD	3,750	45,000	05/19/2015	06/01/2025
20030N-BN-0	COMCAST CORP			1	1.G FE	998,750	106.9670	1,069,670	1,000,000	999,467	0	130	0	0	3.375	3.390	FA	12,750	33,750	05/19/2015	08/15/2025
20030N-BS-9	COMCAST CORP			1	1.G FE	1,137,158	106.7210	1,218,754	1,142,000	1,139,537	0	537	0	0	3.150	3.205	MS	11,991	35,973	04/11/2017	03/01/2026
20030N-BY-6	COMCAST CORP			1	1.G FE	1,996,060	107.5030	2,150,060	2,000,000	1,997,827	0	380	0	0	3.300	3.323	FA	27,500	66,000	01/05/2017	02/01/2027
20030N-CA-7	COMCAST CORP			1	1.G FE	1,998,740	107.4240	2,148,480	2,000,000	1,999,181	0	113	0	0	3.150	3.157	FA	23,800	63,000	08/01/2017	02/15/2028
20030N-CA-7	COMCAST CORP			1	1.G FE	992,920	107.4240	1,074,240	1,000,000	995,455	0	658	0	0	3.150	3.232	FA	11,900	31,500	12/20/2017	02/15/2028
20030N-CA-7	COMCAST CORP			1	1.G FE	1,937,540	107.4240	2,148,480	2,000,000	1,959,296	0	5,853	0	0	3.150	3.522	FA	23,800	63,000	01/31/2018	02/15/2028
20030N-CH-2	COMCAST CORP			1	1.G FE	1,992,940	109.7280	2,194,560	2,000,000	1,995,209	0	653	0	0	3.550	3.592	MN	11,833	71,000	02/01/2018	05/01/2028
20030N-CH-2	COMCAST CORP			1	1.G FE	994,270	109.7280	1,097,280	1,000,000	996,146	0	528	0	0	3.550	3.618	MN	5,917	35,500	02/02/2018	05/01/2028
20030N-DN-8	COMCAST CORP			1	1.G FE	2,784,750	94.5000	2,835,000	3,000,000	2,800,188	0	15,438	0	0	1.500	2.314	FA	17,000	22,500	03/12/2021	02/15/2031
20034D-JA-8	COMERICA BANK				1.G FE	3,997,000	103.3480	4,133,920	4,000,000	3,998,389	0	589	0	0	2.500	2.516	JJ	43,889	100,000	07/19/2019	07/23/2024
200340-AS-6	COMERICA INC			2	2.A FE	4,999,550	104.0990	5,204,950	5,000,000	4,999,730	0	92	0	0	3.700	3.702	JJ	77,083	185,000	07/26/2018	07/31/2023
200340-AT-4	COMERICA INC			2	2.A FE	7,970,000	111.9660	8,957,280	8,000,000	7,977,309	0	2,689	0	0	4.000	4.046	FA	133,333	320,000	01/28/2019	02/01/2029
202795-JE-1	COMMONWEALTH EDISON			1	1.F FE	2,997,450	104.4940	3,134,820	3,000,000	2,999,113	0	269	0	0	3.100	3.110	MN	15,500	93,000	11/03/2014	11/01/2024
202795-JH-4	COMMONWEALTH EDISON			1	1.F FE	935,160	104.6280	1,046,280	1,000,000	962,433	0	7,668	0	0	2.550	3.467	JD	1,133	25,500	04/09/2018	06/15/2026
202795-JK-7	COMMONWEALTH EDISON			1	1.F FE	1,913,860	105.6000	2,112,000	2,000,000	1,945,249	0	8,663	0	0	2.950	3.490	FA	22,289	59,000	03/08/2018	08/15/2027
205887-CA-8	CONAGRA BRANDS INC			1	2.C FE	2,997,480	106.4650	3,193,950	3,000,000	2,998,727	0	447	0	0	4.300	4.317	MN	21,500	129,000	10/18/2018	05/01/2024
205887-CC-4	CONAGRA BRANDS INC			1	2.C FE	3,189,510	115.4540	3,463,620	3,000,000	3,142,226	0	(18,521)	0	0	4.850	4.023	MN	24,250	145,500	05/10/2019	11/01/2028
205887-CC-4	CONAGRA BRANDS INC			1	2.C FE	4,246,680	115.4540	4,618,160	4,000,000	4,185,159	0	(24,094)	0	0	4.850	4.042	MN	32,333	194,000	05/10/2019	11/01/2028
205887-CF-7	CONAGRA BRANDS INC			1	2.C FE	4,940,850	95.5830	4,779,150	5,000,000	4,950,519	0	8,053	0	0	1.375	1.553	MN	11,458	71,615	10/07/2020	11/01/2027
205887-BJ-0	CONAGRA FOODS			1	2.C FE	1,001,000	101.6590	1,016,590	1,000,000	1,000,058	0	(124)	0	0	3.250	3.237	MS	9,569	32,500	05/23/2013	09/15/2022
205887-BR-2	CONAGRA FOODS			1	2.C FE	884,409	101.9240	903,648	886,590	886,310	0	243	0	0	3.200	3.229	JJ	12,294	28,371	01/15/2013	01/25/2023
205887-BR-2	CONAGRA FOODS			1	2.C FE	476,616	101.9240	491,691	482,410	481,044	0	1,228	0	0	3.200	3.471	JJ	6,689	15,437	03/21/2018	01/25/2023
207597-EF-8	CONNECTICUT LIGHT AND POWER			1	1.E FE	1,987,020	101.4170	2,028,340	2,000,000	1,998,481	0	1,414	0	0	2.500	2.574	JJ	23,056	50,000	01/08/2013	01/15/2023
207597-EF-8	CONNECTICUT LIGHT AND POWER			1	1.E FE	1,274,438	101.4170	1,343,775	1,325,000	1,311,972	0	12,098	0	0	2.500	3.471	JJ	15,274	33,125	10/10/2018	01/15/2023
207597-EJ-0	CONNECTICUT LIGHT AND POWER			1	1.E FE	7,360,010	106.4450	7,451,150	7,000,000	7,252,861	0	(47,468)	0	0	3.200	2.422	MS	65,956	224,000	09/10/2019	03/15/2027
207597-EJ-0	CONNECTICUT LIGHT AND POWER			1	1.E FE	1,014,200	106.4450	1,064,450	1,000,000	1,008,178	0	(1,508)	0	0	3.200	3.021	MS	9,422	32,000	10/24/2017	03/15/2027
207597-EJ-0	CONNECTICUT LIGHT AND POWER			1	1.E FE	1,013,620	106.4450	1,064,450	1,000,000	1,007,857	0	(1,448)	0	0	3.200	3.028	MS	9,422	32,000	10/27/2017	03/15/2027
207597-EJ-0	CONNECTICUT LIGHT AND POWER			1	1.E FE	996,600	106.4450	1,064,450	1,000,000	998,067	0	330	0	0	3.200	3.240	MS	9,422	32,000	03/02/2017	03/15/2027
207597-EN-1	CONNECTICUT LIGHT AND POWER			1	1.E FE	1,269,138	98.6350	1,225,047	1,242,000	1,268,025	0	(1,112)	0	0	2.050	1.808	JJ	12,801	0	07/23/2021	07/01/2031
207597-EN-1	CONNECTICUT LIGHT AND POWER			1	1.E FE	5,024,300	98.6350	4,931,750	5,000,000	5,023,264	0	(1,036)	0	0	2.050	1.996	JJ	51,535	0	06/22/2021	07/01/2031
207651-E@-5	CONNECTICUT NATURAL GAS CORP			1	1.F	13,189,680	110.0000	13,200,000	12,000,000	12,751,562	0	(97,007)	0	0	4.300	3.267	AO	94,600	516,000	02/24/2017	10/25/2028
20826F-AQ-9	CONOCOPHILLIPS			1	1.G FE	1,034,146	112.9190	1,034,338	916,000	976,691	0	(14,189)	0	0	4.950	3.155	MS	13,351	45,342	09/27/2017	03/15/2026
20826F-AQ-9	CONOCOPHILLIPS			1	1.G FE	1,123,970	112.9190	1,129,190	1,000,000	1,061,019	0	(14,218)	0	0	4.950	3.292	MS	14,575	49,500	04/17/2017	03/15/2026
20826F-AQ-9	CONOCOPHILLIPS			1	1.G FE	1,120,990	112.9190	1,129,190	1,000,000	1,060,257	0	(14,033)	0	0	4.950	3.312	MS	14,575	49,500	05/24/2017	03/15/2026
20826F-AQ-9	CONOCOPHILLIPS			1	1.G FE	2,076,002	112.9190	2,100,293	1,860,000	1,966,279	0	(24,701)	0	0	4.950	3.394	MS	27,110	92,070	04/06/2017	03/15/2026
20826F-AQ-9	CONOCOPHILLIPS			1	1.G FE	2,181,680	112.9190	2,258,380	2,000,000	2,099,462	0	(23,004)	0	0	4.950	3.590	MS	29,150	99,000	03/28/2018	03/15/2026
20825C-AV-6	CONOCOPHILLIPS (144A)			1	1.G FE	2,161,820	109.6920	2,193,840	2,000,000	2,140,572	0	(21,248)	0	0	3.750	2.379	AO	18,750	75,000	02/08/2021	10/01/2027
208251-AE-8	CONOCOPHILLIPS HLDG CO			1	1.G FE	3,356,532	131.6800	3,555,360	2,700,000	3,193,828	0	(57,258)	0	0	6.950	4.028	AO	39,615	187,650	01/16/2019	04/15/2029
208251-AE-8	CONOCOPHILLIPS HLDG CO			1	1.G FE	7,410,960	131.6800	7,900,800	6,000,000	7,021,369	0	(117,513)	0	0	6.950	4.212	AO	88,033	417,000	07/02/2018	04/15/2029
209111-FE-8	CONSOLIDATED EDISON CO OF NY LS: 38K	LS		1	1.G FE	1,005,340	105.1230	1,051,230	1,000,000	1,001,660	0	(582)	0	0	3.300	3.235	JD	2,750	33,000	11/20/2014	12/01/2024
209111-FE-8	CONSOLIDATED EDISON CO OF NY LS: 75K	LS		1	1.G FE	1,993,060	105.1230	2,102,460	2,000,000	1,997,701	0	726	0	0	3.300	3.341	JD	5,500	66,000	11/19/2014	12/01/2024
209111-FJ-7	CONSOLIDATED EDISON CO OF NY			1	2.A FE	1,991,860	103.4210	2,068,420	2,000,000	1,995,697	0	796	0	0	2.900	2.947	JD	4,833	58,000	11/10/2016	12/01/2026
209111-FM-0	CONSOLIDATED EDISON CO OF NY			1	2.A FE	2,999,220	105.3490	3,160,470	3,000,000	2,999,451	0	73	0	0	3.125	3.128	MN	11,979	93,750	11/13/2017	11/15/2027
209111-FP-3	CONSOLIDATED EDISON CO OF NY			1	1.G FE	1,999,660	109.4870	2,189,740	2,000,000	1,999,708	0	31	0	0	3.800	3.802	MN	9,711	76,000	05/07/2018	05/15/2028
209111-FS-7	CONSOLIDATED EDISON CO OF NY			1	2.A FE	3,997,040	112.1880	4,487,520	4,000,000	3,997,734	0	266	0	0	4.000	4.009	JD	13,333	160,000	11/27/2018	12/01/2028
21036P-AL-2	CONSTELLATION BRANDS INC			1	2.B FE	1,073,750	104.2440	1,042,440	1,000,000	1,016,262	0	(11,806)	0	0	4.250	2.994	MN	7,083	42,500	10/25/2016	05/01/2023
21036P-AP-3	CONSTELLATION BRANDS INC			1	2.B FE	1,077,500	111.6160	1,116,160	1,000,000	1,036,783	0	(8,576)	0	0	4.750	3.731	JD	3,958	47,500	11/17/2016	12/01/2025
21036P-AP-3	CONSTELLATION BRANDS INC			1	2.B FE	500,000	111.6160	558,080	500,000	500,000	0	0	0	0	4.750	4.750	JD	1,979	23,750	11/19/2015	12/01/2025
21036P-AQ-1	CONSTELLATION BRANDS INC			1	2.B FE	999,090	108.0970	1,080,970	1,000,000	999,488	0	89	0	0	3.700	3.711	JD	2,569	37,000	11/29/2016	12/06/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
21036P-AS-7	CONSTELLATION BRANDS INC			1	2.B FE	997,660	107.6680	1,076,680	1,000,000	998,613	0	226	0	0	3.500	3.528	MN	5,056	35,000	05/02/2017	05/09/2027
21036P-BB-3	CONSTELLATION BRANDS INC			1	2.C FE	4,990,600	109.7050	5,485,250	5,000,000	4,994,311	0	1,266	0	0	4.400	4.431	MN	28,111	220,000	10/22/2018	11/15/2025
21036P-BE-7	CONSTELLATION BRANDS INC			1	2.C FE	4,997,850	105.5770	5,278,850	5,000,000	4,998,240	0	193	0	0	3.150	3.155	FA	65,625	157,500	07/24/2019	08/01/2029
21036P-BH-0	CONSTELLATION BRANDS INC			1	2.C FE	4,977,750	97.8460	4,892,300	5,000,000	4,978,560	0	810	0	0	2.250	2.299	FA	48,438	0	07/21/2021	08/01/2031
210518-CV-6	CONSUMERS ENERGY COMPANY			2	1.F FE	1,002,750	103.3990	1,033,990	1,000,000	1,000,473	0	(325)	0	0	3.375	3.341	FA	12,750	33,750	08/06/2013	08/15/2023
210518-CV-6	CONSUMERS ENERGY COMPANY			2	1.F FE	999,490	103.3990	1,033,990	1,000,000	999,880	0	55	0	0	3.375	3.381	FA	12,750	33,750	08/05/2013	08/15/2023
212015-AN-1	CONTINENTAL RESOURCES			1	2.C FE	996,440	104.4780	1,044,780	1,000,000	998,992	0	381	0	0	3.800	3.843	JD	3,167	38,000	05/12/2014	06/01/2024
22160K-AM-7	COSTCO WHOLESALE CORP			1	1.D FE	1,002,750	107.5360	1,075,360	1,000,000	1,001,611	0	(285)	0	0	3.000	2.966	MN	3,583	30,000	11/09/2017	05/18/2027
22160K-AM-7	COSTCO WHOLESALE CORP			1	1.D FE	991,370	107.5360	1,075,360	1,000,000	995,009	0	836	0	0	3.000	3.101	MN	3,583	30,000	05/09/2017	05/18/2027
127097-AB-9	COTERRA ENERGY INC (144A)			1	2.B FE	2,152,700	105.8010	2,116,020	2,000,000	2,138,047	0	(14,654)	0	0	4.375	1.141	JD	7,292	43,750	10/07/2021	06/01/2024
127097-AE-3	COTERRA ENERGY INC (144A)			1	2.B FE	1,092,220	107.5350	1,075,350	1,000,000	1,088,407	0	(3,813)	0	0	3.900	2.071	MN	4,983	19,500	10/07/2021	05/15/2027
127097-AH-6	COTERRA ENERGY INC (144A)			1	2.B FE	3,369,330	111.8270	3,354,810	3,000,000	3,358,290	0	(11,040)	0	0	4.375	2.493	MS	38,646	0	10/07/2021	03/15/2029
224044-CA-3	COX COMMUNICATIONS INC (144A)			1	2.B FE	1,991,200	102.3970	2,047,940	2,000,000	1,998,544	0	935	0	0	2.950	3.000	JD	0	59,000	04/24/2013	06/30/2023
224044-CE-5	COX COMMUNICATIONS INC (144A)			1	2.B FE	4,991,350	106.4560	5,322,800	5,000,000	4,997,135	0	820	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	106.2600	1,062,600	1,000,000	999,103	0	167	0	0	3.350	3.370	MS	9,864	33,500	09/08/2016	09/15/2026
224044-CG-0	COX COMMUNICATIONS INC (144A)			1	2.B FE	1,977,080	106.2600	2,125,200	2,000,000	1,987,447	0	2,401	0	0	3.350	3.495	MS	19,728	67,000	05/24/2017	09/15/2026
224044-CG-0	COX COMMUNICATIONS INC (144A)			1	2.B FE	942,140	106.2600	1,062,600	1,000,000	965,373	0	6,524	0	0	3.350	4.167	MS	9,864	33,500	03/21/2018	09/15/2026
224044-CJ-4	COX COMMUNICATIONS INC (144A)			1	2.B FE	995,220	107.5050	1,075,050	1,000,000	997,090	0	455	0	0	3.500	3.557	FA	13,222	35,000	07/24/2017	08/15/2027
224044-CN-5	COX COMMUNICATIONS INC (144A)			1	2.B FE	9,961,400	99.9960	9,999,600	10,000,000	9,963,332	0	1,932	0	0	2.600	2.643	JD	11,556	139,389	05/18/2021	06/15/2031
224399-AR-6	CRANE CO			1	2.B FE	999,920	105.4490	1,054,490	1,000,000	999,962	0	9	0	0	4.450	4.450	JD	1,978	44,500	12/10/2013	12/15/2023
12626P-AM-5	CRH AMERICA INC (144A)		C	1	2.A FE	1,005,610	106.9120	1,069,120	1,000,000	1,002,021	0	(595)	0	0	3.875	3.807	MN	4,628	38,750	05/13/2015	05/18/2025
12626P-AM-5	CRH AMERICA INC (144A)		C	1	2.A FE	998,770	106.9120	1,069,120	1,000,000	999,495	0	128	0	0	3.875	3.890	MN	4,628	38,750	05/12/2015	05/18/2025
12626P-AM-5	CRH AMERICA INC (144A)		C	1	2.A FE	1,976,100	106.9120	2,138,240	2,000,000	1,987,665	0	3,319	0	0	3.875	4.071	MN	9,257	77,500	04/23/2018	05/18/2025
12636Y-AA-0	CRH AMERICA INC (144A)		C	1	2.A FE	1,359,855	106.8100	1,441,935	1,350,000	1,355,792	0	(1,024)	0	0	3.400	3.308	MN	6,630	45,900	11/01/2017	05/09/2027
12636Y-AA-0	CRH AMERICA INC (144A)		C	1	2.A FE	993,790	106.8100	1,068,100	1,000,000	996,382	0	600	0	0	3.400	3.474	MN	4,911	34,000	05/03/2017	05/09/2027
12636Y-AA-0	CRH AMERICA INC (144A)		C	1	2.A FE	992,710	106.8100	1,068,100	1,000,000	995,753	0	704	0	0	3.400	3.487	MN	4,911	34,000	05/02/2017	05/09/2027
12636Y-AA-0	CRH AMERICA INC (144A)		C	1	2.A FE	1,983,980	106.8100	2,136,200	2,000,000	1,990,153	0	1,634	0	0	3.400	3.501	MN	9,822	68,000	01/10/2018	05/09/2027
12636Y-AC-6	CRH AMERICA INC (144A)		C	1	2.A FE	1,994,440	110.2930	2,205,860	2,000,000	1,996,169	0	516	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	110.2930	2,205,860	2,000,000	1,991,457	0	1,165	0	0	3.950	4.027	AO	19,092	79,000	03/27/2018	04/04/2028
22822V-AC-5	CROWN CASTLE INTL CORP			1	2.C FE	1,004,590	107.2820	1,072,820	1,000,000	1,002,381	0	(509)	0	0	3.700	3.639	JD	1,644	37,000	05/01/2017	06/15/2026
22822V-AH-4	CROWN CASTLE INTL CORP			1	2.C FE	1,003,200	107.5120	1,075,120	1,000,000	1,001,901	0	(312)	0	0	3.650	3.611	MS	12,167	36,500	07/26/2017	09/01/2027
22822V-AK-7	CROWN CASTLE INTL CORP			1	2.C FE	996,150	108.8990	1,088,990	1,000,000	997,478	0	354	0	0	3.800	3.846	FA	14,356	38,000	01/09/2018	02/15/2028
22822V-AL-5	CROWN CASTLE INTL CORP			1	2.C FE	2,983,830	111.7320	3,351,960	3,000,000	2,987,681	0	1,431	0	0	4.300	4.367	FA	48,733	129,000	01/29/2019	02/15/2029
22822V-AY-7	CROWN CASTLE INTL CORP			1	2.C FE	3,989,720	99.3690	3,974,760	4,000,000	3,990,196	0	476	0	0	2.500	2.529	JJ	50,556	0	06/15/2021	07/15/2031
126307-BA-4	CSC HOLDINGS LLC (144A)			1	4.C FE	1,000,000	99.8210	998,210	1,000,000	998,210	(1,790)	0	0	0	5.750	5.750	JJ	26,514	57,500	07/01/2019	01/15/2030
126408-HB-2	CSX CORP			1	2.A FE	1,998,300	105.2460	2,104,920	2,000,000	1,999,469	0	179	0	0	3.400	3.410	FA	28,333	68,000	07/16/2014	08/01/2024
126408-HE-6	CSX CORP			1	2.A FE	995,960	104.3010	1,043,010	1,000,000	997,907	0	397	0	0	2.600	2.646	MN	4,333	26,000	10/13/2016	11/01/2026
126408-HH-9	CSX CORP			1	2.A FE	998,780	107.3120	1,073,120	1,000,000	999,292	0	115	0	0	3.250	3.264	JD	2,708	32,500	04/26/2017	06/01/2027
126408-HH-9	CSX CORP			1	2.A FE	997,760	107.3120	1,073,120	1,000,000	998,701	0	213	0	0	3.250	3.276	JD	2,708	32,500	05/05/2017	06/01/2027
126408-HH-9	CSX CORP			1	2.A FE	2,841,330	107.3120	3,219,360	3,000,000	2,894,590	0	17,109	0	0	3.250	3.977	JD	8,125	97,500	09/27/2018	06/01/2027
126408-HJ-5	CSX CORP			1	2.A FE	1,998,660	109.9820	2,199,640	2,000,000	1,999,048	0	123	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	7,083,060	112.5320	6,751,920	6,000,000	6,970,200	0	(112,860)	0	0	4.250	1.769	MS	75,083	255,000	02/17/2021	03/15/2029
126408-HM-8	CSX CORP			1	2.A FE	4,990,300	112.5320	5,626,600	5,000,000	4,992,353	0	857	0	0	4.250	4.274	MS	62,569	212,500	11/08/2018	03/15/2029
126410-LM-9	CSX TRANS			1	1.E FE	163,699	105.0740	146,387	139,318	143,913	0	(3,641)	0	0	6.251	3.880	JJ	4,016	8,709	03/28/2014	01/15/2023
126410-LM-9	CSX TRANS			1	1.E FE	784,893	105.0740	824,718	784,893	787,158	0	111	0	0	6.251	6.251	JJ	22,624	49,064	12/10/2007	01/15/2023
22966R-AC-0	CUBESMART LP			1	2.B FE	1,013,430	107.4700	1,074,700	1,000,000	1,006,344	0	(1,601)	0	0	4.000	3.811	MN	5,111	40,000	03/30/2017	11/15/2025
22966R-AF-3	CUBESMART LP			1	2.B FE	2,988,690	104.3890	3,131,670	3,000,000	2,990,716	0	987	0	0	3.000	3.043	FA	34,000	90,000	10/08/2019	02/15/2030
22966R-AG-1	CUBESMART LP			1	2.B FE	1,981,480	96.4840	1,929,680	2,000,000	1,983,456	0	1,613	0	0	2.000	2.100	FA	15,111	34,333	09/29/2020	02/15/2031
22966R-AJ-5	CUBESMART LP			1	2.B FE	1,984,380	99.6740	1,993,480	2,000,000	1,984,472	0	92	0	0	2.500	2.587	FA	4,167	0	11/18/2021	02/15/2032
231021-AR-7	CUMMINS INC			1	1.E FE	1,059,880	104.1730	1,041,730	1,000,000	1,011,459	0	(7,372)	0	0	3.650	2.864	AO	9,125	36,500	10/28/2014	10/01/2023
231021-AR-7	CUMMINS INC			1	1.E FE	669,155	104.1730	660,457	634,000	640,809	0	(4,378)	0	0	3.650	2.913	AO	5,785	23,141	12/08/2014	10/01/2023
231021-AR-7	CUMMINS INC			1	1.E FE	1,023,350	104.1730	1,041,730	1,000,000	1,004,322	0	(2,764)	0	0	3.650	3.352	AO	9,125	36,500	04/29/2014	10/01/2023
231021-AR-7	CUMMINS INC			1	1.E FE	992,830	104.1730	1,041,730	1,000,000	998,480	0	802	0	0	3.650	3.738	AO	9,125	36,500	01/03/2014	10/01/2023

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126650-BZ-2	CVS CAREMARK			1	2.B FE	3,994,440	101.4030	4,056,120	4,000,000	3,999,372	0	611	0	0	2.750	2.766	JD	9,167	110,000	11/26/2012	12/01/2022
126650-CF-5	CVS CAREMARK			1	2.B FE	1,049,610	105.1590	1,051,590	1,000,000	1,015,571	0	(6,293)	0	0	3.375	2.691	FA	13,031	33,750	03/22/2016	08/12/2024
126650-CL-2	CVS HEALTH CORP			1	2.B FE	1,066,030	107.5560	1,075,560	1,000,000	1,027,814	0	(7,892)	0	0	3.875	2.985	JJ	17,330	38,750	11/03/2016	07/20/2025
126650-CL-2	CVS HEALTH CORP			1	2.B FE	989,940	107.5560	1,075,560	1,000,000	995,946	0	1,037	0	0	3.875	3.998	JJ	17,330	38,750	07/13/2015	07/20/2025
126650-CX-6	CVS HEALTH CORP			1	2.B FE	985,940	112.3100	1,123,100	1,000,000	990,513	0	1,285	0	0	4.300	4.475	MS	11,467	43,000	03/06/2018	03/25/2028
126650-BC-3	CVS LEASE PASS THRU CERT			1	2.B	432,267	113.1770	416,856	368,322	395,497	0	(4,417)	0	0	5.880	4.350	MON	1,263	21,657	12/05/2012	01/10/2028
126650-BC-3	CVS LEASE PASS THRU CERT			1	2.B	827,691	113.1770	936,755	827,691	827,691	0	0	0	0	5.880	5.952	MON	2,839	48,668	12/08/2005	01/10/2028
126650-BC-3	CVS LEASE PASS THRU CERT			1	2.B	310,384	113.1770	468,378	413,845	366,572	0	6,554	0	0	5.880	8.717	MON	1,419	24,334	04/07/2009	01/10/2028
126650-BC-3	CVS LEASE PASS THRU CERT			1	2.B	308,315	113.1770	468,378	413,845	365,517	0	6,684	0	0	5.880	8.783	MON	1,419	24,334	03/31/2009	01/10/2028
126650-BC-3	CVS LEASE PASS THRU CERT			1	2.B	113,694	113.1770	231,847	204,853	157,393	0	5,815	0	0	5.880	12.025	MON	703	12,045	12/17/2008	01/10/2028
126650-BQ-2	CVS LEASE PASS THRU CERT			1	2.B FE	547,858	118.5510	649,492	547,858	547,858	0	0	0	0	6.943	7.044	MON	2,219	38,038	12/05/2007	01/10/2030
126650-BQ-2	CVS LEASE PASS THRU CERT			1	2.B FE	255,644	118.5510	324,746	273,929	264,515	0	1,008	0	0	6.943	7.707	MON	1,109	19,019	07/29/2009	01/10/2030
126650-BQ-2	CVS LEASE PASS THRU CERT			1	2.B FE	480,745	118.5510	649,492	547,858	512,574	0	3,682	0	0	6.943	8.313	MON	2,219	38,038	05/07/2009	01/10/2030
12665U-AA-2	CVS LEASE PASS THRU CERT (144A)			1	2.B FE	2,253,503	112.5670	2,536,711	2,253,503	2,253,514	0	1	0	0	4.704	4.704	MON	6,184	106,005	12/11/2013	01/10/2036
233851-BJ-2	DAIMLER FINANCE NA LLC (144A)		C	1	1.G FE	1,356,870	104.8360	1,420,528	1,355,000	1,355,675	0	(256)	0	0	3.250	3.229	FA	18,349	44,038	12/13/2016	08/01/2024
233851-BW-3	DAIMLER FINANCE NA LLC (144A)		C	1	1.G FE	997,970	105.5450	1,055,450	1,000,000	999,214	0	209	0	0	3.300	3.324	MN	3,850	33,000	05/11/2015	05/19/2025
233851-CS-1	DAIMLER FINANCE NA LLC (144A)		C	1	1.G FE	998,890	100.0150	1,000,150	1,000,000	999,991	0	232	0	0	2.850	2.874	JJ	13,854	28,500	01/03/2017	01/06/2022
233851-DF-8	DAIMLER FINANCE NA LLC (144A)		C	1	1.G FE	1,000,000	110.0470	1,100,470	1,000,000	1,000,000	0	0	0	0	3.750	3.750	FA	13,438	37,500	02/15/2018	02/22/2028
235851-AQ-5	DANAHER CORP			1	2.A FE	1,101,730	106.5810	1,065,810	1,000,000	1,041,794	0	(11,545)	0	0	3.350	2.090	MS	9,864	33,500	07/20/2016	09/15/2025
235851-AQ-5	DANAHER CORP			1	2.A FE	1,025,040	106.5810	1,065,810	1,000,000	1,011,110	0	(3,007)	0	0	3.350	3.009	MS	9,864	33,500	02/01/2017	09/15/2025
235851-AQ-5	DANAHER CORP			1	2.A FE	3,013,770	106.5810	3,197,430	3,000,000	3,006,898	0	(1,855)	0	0	3.350	3.279	MS	29,592	100,500	02/27/2018	09/15/2025
235851-AQ-5	DANAHER CORP			1	2.A FE	998,570	106.5810	1,065,810	1,000,000	999,379	0	147	0	0	3.350	3.367	MS	9,864	33,500	09/10/2015	09/15/2025
246688-AF-2	DELHAIZE AMERICA		C	1	2.B FE	55,440	150.6240	99,412	66,000	59,065	0	416	0	0	9.000	10.820	AO	1,254	5,940	11/25/2002	04/15/2031
246688-AF-2	DELHAIZE AMERICA		C	1	2.B FE	50,375	150.6240	97,906	65,000	55,057	0	567	0	0	9.000	11.748	AO	1,235	5,850	11/19/2002	04/15/2031
246688-AF-2	DELHAIZE AMERICA		C	1	2.B FE	21,170	150.6240	43,681	29,000	23,540	0	299	0	0	9.000	12.478	AO	551	2,610	11/07/2002	04/15/2031
344775-AC-5	DELHAIZE AMERICA		C	1	2.B FE	4,689,058	124.8560	6,985,693	5,595,000	5,197,587	0	54,874	0	0	8.050	9.800	AO	95,084	450,398	08/13/2002	04/15/2027
24703T-AD-8	DELL INT LLC/ EMC CORP			1	2.B FE	1,095,410	115.6990	1,156,990	1,000,000	1,049,810	0	(10,466)	0	0	6.020	4.702	JD	2,676	60,200	03/28/2017	06/15/2026
24703T-AD-8	DELL INT LLC/ EMC CORP			1	2.B FE	2,146,580	115.6990	2,313,980	2,000,000	2,073,619	0	(15,326)	0	0	6.020	5.039	JD	5,351	120,400	09/09/2016	06/15/2026
247109-BS-9	DELMARVA POWER & LIGHT			1	1.F FE	999,580	104.0840	1,040,840	1,000,000	999,881	0	46	0	0	3.500	3.505	MN	4,472	35,000	11/07/2013	11/15/2023
23291K-AH-8	DH EUROPE FINANCE II			1	2.A FE	6,215,700	103.4310	6,205,860	6,000,000	6,212,871	0	(2,829)	0	0	2.600	2.094	MN	19,933	0	11/18/2021	11/15/2029
23291K-AH-8	DH EUROPE FINANCE II			1	2.A FE	9,990,300	103.4310	10,343,100	10,000,000	9,992,058	0	880	0	0	2.600	2.611	MN	33,222	260,000	10/29/2019	11/15/2029
25245B-AB-3	DIAGEO INVESTMENT CORP		C	1	1.G FE	996,380	100.8590	1,008,590	1,000,000	999,808	0	386	0	0	2.875	2.917	MN	3,993	28,750	05/08/2012	05/11/2022
25245B-AB-3	DIAGEO INVESTMENT CORP		C	1	1.G FE	960,430	100.8590	1,008,590	1,000,000	997,989	0	5,268	0	0	2.875	3.425	MN	3,993	28,750	01/09/2014	05/11/2022
25278X-AM-1	DIAMONDBACK ENERGY INC			1	2.C FE	2,995,740	105.5350	3,166,050	3,000,000	2,996,835	0	574	0	0	3.250	3.273	JD	8,125	97,500	11/20/2019	12/01/2026
25470D-AK-5	DISCOVERY COMMUNICATIONS			1	2.C FE	999,150	104.9920	1,049,920	1,000,000	999,663	0	87	0	0	3.450	3.460	MS	10,158	34,500	02/25/2015	03/15/2025
25470D-AL-3	DISCOVERY COMMUNICATIONS			1	2.C FE	1,053,710	111.5570	1,115,570	1,000,000	1,025,927	0	(5,927)	0	0	4.900	4.180	MS	14,972	49,000	11/22/2016	03/11/2026
25470D-AL-3	DISCOVERY COMMUNICATIONS			1	2.C FE	1,050,380	111.5570	1,115,570	1,000,000	1,024,977	0	(5,706)	0	0	4.900	4.206	MS	14,972	49,000	02/28/2017	03/11/2026
25470D-AR-0	DISCOVERY COMMUNICATIONS			1	2.C FE	996,430	108.7670	1,087,670	1,000,000	997,659	0	319	0	0	3.950	3.992	MS	11,082	39,500	09/07/2017	03/20/2028
25470D-BC-2	DISCOVERY COMMUNICATIONS			1	2.C FE	1,005,780	106.0510	1,060,514	1,000,000	1,002,555	0	(906)	0	0	3.900	3.797	MN	4,983	39,000	04/03/2018	11/15/2024
25470D-BE-8	DISCOVERY COMMUNICATIONS			1	2.C FE	993,390	106.5560	1,065,560	1,000,000	996,598	0	895	0	0	3.950	4.056	JD	1,756	39,500	04/03/2018	06/15/2025
256677-AC-9	DOLLAR GENERAL			1	2.B FE	1,846,480	102.4480	2,048,960	2,000,000	1,974,792	0	18,573	0	0	3.250	4.262	AO	13,722	65,000	01/09/2014	04/15/2023
256677-AE-5	DOLLAR GENERAL			1	2.B FE	999,260	109.8450	1,098,450	1,000,000	999,528	0	71	0	0	3.875	3.884	AO	8,181	38,750	03/28/2017	04/15/2027
256677-AF-2	DOLLAR GENERAL			1	2.B FE	1,004,340	111.2380	1,112,380	1,000,000	1,002,879	0	(408)	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	111.2380	1,112,380	1,000,000	999,291	0	90	0	0	4.125	4.137	MN	6,875	41,250	03/26/2018	05/01/2028
256746-AG-3	DOLLAR TREE			1	2.B FE	998,990	107.5060	1,075,060	1,000,000	999,462	0	136	0	0	4.000	4.016	MN	5,111	40,000	04/05/2018	05/15/2025
256746-AH-1	DOLLAR TREE			1	2.B FE	1,001,920	111.5370	1,115,370	1,000,000	1,001,286	0	(179)	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	111.5370	1,115,370	1,000,000	998,187	0	237	0	0	4.200	4.232	MN	5,367	42,000	04/05/2018	05/15/2028
25731V-AA-2	DOMINION ENERGY SOUTH CAROLINA			1	1.F FE	4,996,900	100.9370	5,046,850	5,000,000	4,996,862	0	(38)	0	0	2.300	2.306	JD	10,222	0	11/18/2021	12/01/2031
260003-AP-3	DOVER CORP			1	2.A FE	3,018,540	105.6730	3,170,190	3,000,000	3,014,835	0	(1,724)	0	0	2.950	2.877	MN	14,013	88,500	11/05/2019	11/04/2029
260003-AP-3	DOVER CORP			1	2.A FE	2,011,180	105.6730	2,113,460	2,000,000	2,008,939	0	(1,038)	0	0	2.950	2.884	MN	9,342	59,000	11/05/2019	11/04/2029
260003-AP-3	DOVER CORP			1	2.A FE	7,966,320	105.6730	8,453,840	8,000,000	7,972,598	0	3,035	0	0	2.950	2.999	MN	37,367	236,000	10/28/2019	11/04/2029
260543-DC-4	DOW CHEMICAL CO			1	2.B FE	4,937,850	98.4290	4,921,450	5,000,000	4,939,133	0	1,283	0	0	2.100	2.251	MN	13,417	52,500	10/13/2021	11/15/2030
23331A-BG-3	DR HORTON			1	2.B FE	1,190,910	103.3160	1,149,907	1,113,000	1,125,857	0	(14,268)	0	0	4.750	3.396	FA	19,972	52,868	02/16/2017	02/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23331A-BG-3	DR HORTON			1	2.B FE	3,121,260	103.3160	3,099,480	3,000,000	3,025,008	0	(27,638)	0	0	4.750	3.771	FA	53,833	142,500	05/02/2018	02/15/2023
23331A-BH-1	DR HORTON			1	2.B FE	1,137,500	106.2570	1,062,570	1,000,000	1,031,111	0	(21,769)	0	0	5.750	3.411	FA	21,722	57,500	09/28/2016	08/15/2023
23338V-AC-0	DTE ELECTRIC CO			1	1.E FE	1,997,220	105.4550	2,109,100	2,000,000	1,999,043	0	263	0	0	3.375	3.390	MS	22,500	67,500	06/23/2014	03/01/2025
23338V-AK-2	DTE ELECTRIC CO			1	1.E FE	4,994,200	100.3700	5,018,500	5,000,000	4,995,108	0	532	0	0	2.250	2.263	MS	37,500	112,500	02/11/2020	03/01/2030
23357*-AK-7	DTE GAS COMPANY			1	1.F	13,000,000	108.9400	14,162,200	13,000,000	13,000,000	0	0	0	0	3.810	3.810	MS	165,100	495,300	06/12/2018	09/01/2028
23357*-AR-2	DTE GAS COMPANY			1	1.E Z	5,000,000	96.5900	4,829,500	5,000,000	5,000,000	0	0	0	0	2.070	2.070	JD	12,938	0	09/21/2021	12/01/2031
26442C-AS-3	DUKE ENERGY CAROLINAS			1	1.F FE	2,992,740	105.5280	3,165,840	3,000,000	2,996,139	0	710	0	0	2.950	2.978	JD	7,375	88,500	11/14/2016	12/01/2026
26442C-AV-6	DUKE ENERGY CAROLINAS			1	1.F FE	998,830	102.4770	1,024,770	1,000,000	999,678	0	236	0	0	3.050	3.075	MS	8,981	30,500	02/26/2018	03/15/2023
26442C-AX-2	DUKE ENERGY CAROLINAS			1	1.F FE	4,981,550	111.7020	5,585,100	5,000,000	4,986,409	0	1,664	0	0	3.950	3.995	MN	25,236	197,500	11/05/2018	11/15/2028
26442C-AY-0	DUKE ENERGY CAROLINAS			1	1.F FE	9,987,700	101.9230	10,192,300	10,000,000	9,990,186	0	1,140	0	0	2.450	2.464	FA	92,556	245,000	08/12/2019	08/15/2029
26442C-BA-1	DUKE ENERGY CAROLINAS			1	1.F FE	4,984,000	101.3150	5,065,750	5,000,000	4,986,840	0	1,447	0	0	2.450	2.486	FA	51,042	122,500	01/06/2020	02/01/2030
26442C-BB-9	DUKE ENERGY CAROLINAS			1	1.F FE	2,283,574	102.7580	2,217,518	2,158,000	2,278,222	0	(5,352)	0	0	2.550	1.877	AO	11,617	29,655	07/20/2021	04/15/2031
26444H-AC-5	DUKE ENERGY FLORIDA			1	1.F FE	999,400	106.4640	1,064,640	1,000,000	999,668	0	58	0	0	3.200	3.207	JJ	14,756	32,000	01/03/2017	01/15/2027
26444H-AC-5	DUKE ENERGY FLORIDA			1	1.F FE	1,949,180	106.4640	2,129,280	2,000,000	1,968,848	0	5,550	0	0	3.200	3.540	JJ	29,511	64,000	04/16/2018	01/15/2027
26444H-AH-4	DUKE ENERGY FLORIDA			1	1.F FE	9,994,700	102.8650	10,286,500	10,000,000	9,995,608	0	484	0	0	2.500	2.506	JD	20,833	250,000	11/21/2019	12/01/2029
26442E-AD-2	DUKE ENERGY OHIO			1	1.F FE	1,024,170	104.0160	1,040,160	1,000,000	1,007,047	0	(4,779)	0	0	3.800	3.287	MS	12,667	38,000	04/02/2018	09/01/2023
26442E-AD-2	DUKE ENERGY OHIO			1	1.F FE	1,214,640	104.0160	1,248,192	1,200,000	1,204,689	0	(3,170)	0	0	3.800	3.515	MS	15,200	45,600	09/26/2018	09/01/2023
26442E-AF-7	DUKE ENERGY OHIO			1	1.F FE	3,998,240	108.2710	4,330,840	4,000,000	3,998,670	0	151	0	0	3.650	3.655	FA	60,833	146,000	01/03/2019	02/01/2029
26441Y-AY-3	DUKE REALTY LP			1	2.A FE	1,356,190	106.1130	1,391,141	1,311,000	1,330,013	0	(6,720)	0	0	3.750	3.179	JD	4,097	49,163	11/29/2017	12/01/2024
26441Y-AZ-0	DUKE REALTY LP			1	2.A FE	952,570	106.3130	1,063,130	1,000,000	972,122	0	5,559	0	0	3.250	3.932	JD	0	32,500	04/17/2018	06/30/2026
26441Y-BA-4	DUKE REALTY LP			1	2.A FE	1,996,960	106.7700	2,135,400	2,000,000	1,998,051	0	287	0	0	3.375	3.393	JD	3,000	67,500	12/05/2017	12/15/2027
26441Y-BB-2	DUKE REALTY LP			1	2.A FE	2,967,780	111.7590	3,352,770	3,000,000	2,976,864	0	2,919	0	0	4.000	4.132	MS	35,333	120,000	09/04/2018	09/15/2028
26441Y-BF-3	DUKE REALTY LP			1	2.A FE	4,000,360	94.7240	3,788,960	4,000,000	4,000,338	0	(22)	0	0	1.750	1.749	FA	29,167	36,944	02/01/2021	02/01/2031
26078J-AD-2	DUPONT DE NEMOURS INC			1	2.A FE	3,579,360	115.9250	3,477,750	3,000,000	3,538,529	0	(40,831)	0	0	4.725	1.833	MN	18,113	70,875	06/16/2021	11/15/2028
26078J-AD-2	DUPONT DE NEMOURS INC			1	2.A FE	5,856,450	115.9250	5,796,250	5,000,000	5,836,106	0	(20,344)	0	0	4.725	2.015	MN	30,188	118,125	10/27/2021	11/15/2028
26078J-AD-2	DUPONT DE NEMOURS INC			1	2.A FE	11,692,500	115.9250	11,592,500	10,000,000	11,539,492	0	(153,008)	0	0	4.725	2.213	MN	60,375	472,500	04/12/2021	11/15/2028
26078J-AD-2	DUPONT DE NEMOURS INC			1	2.A FE	5,000,000	115.9250	5,796,250	5,000,000	5,000,000	0	0	0	0	4.725	4.725	MN	30,188	236,250	11/14/2018	11/15/2028
27409L-AC-7	EAST OHIO GAS CO (144A)			1	1.F FE	3,375,327	96.8050	3,165,524	3,270,000	3,362,846	0	(10,491)	0	0	2.000	1.629	JD	2,907	65,400	10/20/2020	06/15/2030
27409L-AC-7	EAST OHIO GAS CO (144A)			1	1.F FE	2,104,444	96.8050	1,974,822	2,040,000	2,096,813	0	(6,417)	0	0	2.000	1.636	JD	1,813	40,800	10/20/2020	06/15/2030
27409L-AC-7	EAST OHIO GAS CO (144A)			1	1.F FE	1,956,600	96.8050	1,936,100	2,000,000	1,959,112	0	2,512	0	0	2.000	2.267	JD	1,778	40,000	06/02/2021	06/15/2030
27409L-AC-7	EAST OHIO GAS CO (144A)			1	1.F FE	509,611	96.8050	504,354	521,000	510,270	0	659	0	0	2.000	2.269	JD	463	10,420	06/02/2021	06/15/2030
277432-AR-1	EASTMAN CHEMICAL			1	2.C FE	1,044,410	106.8690	1,068,690	1,000,000	1,019,793	0	(6,300)	0	0	3.800	3.094	MS	11,189	38,000	11/22/2017	03/15/2025
277432-AR-1	EASTMAN CHEMICAL			1	2.C FE	1,006,510	106.8690	1,068,690	1,000,000	1,003,050	0	(959)	0	0	3.800	3.690	MS	11,189	38,000	03/26/2018	03/15/2025
277432-AR-1	EASTMAN CHEMICAL			1	2.C FE	995,060	106.8690	1,068,690	1,000,000	998,193	0	507	0	0	3.800	3.858	MS	11,189	38,000	11/10/2014	03/15/2025
277432-AW-0	EASTMAN CHEMICAL			1	2.C FE	4,956,300	113.7720	5,688,600	5,000,000	4,967,856	0	3,843	0	0	4.500	4.609	JD	18,750	225,000	10/30/2018	12/01/2028
278058-AW-2	EATON CORP				2.A FE	6,979,050	137.1880	6,859,400	5,000,000	6,926,400	0	(52,650)	0	0	7.650	2.276	MN	48,875	191,250	10/04/2021	11/15/2029
278062-AC-8	EATON CORP			1	2.A FE	1,993,280	101.8860	2,037,720	2,000,000	1,999,318	0	747	0	0	2.750	2.789	MN	9,014	55,000	11/14/2012	11/02/2022
278062-AD-6	EATON CORP			1	2.A FE	2,373,540	115.0690	2,301,380	2,000,000	2,361,000	0	(12,540)	0	0	4.000	2.125	MN	13,111	40,000	07/26/2021	11/02/2032
278062-AD-6	EATON CORP			1	2.A FE	1,416,852	115.0690	1,380,828	1,200,000	1,408,732	0	(8,120)	0	0	4.000	2.187	MN	7,867	24,000	07/07/2021	11/02/2032
278062-AD-6	EATON CORP			1	2.A FE	5,128,975	115.0690	5,000,899	4,346,000	5,099,668	0	(29,307)	0	0	4.000	2.192	MN	28,490	86,920	07/07/2021	11/02/2032
278062-AD-6	EATON CORP			1	2.A FE	2,071,998	115.0690	2,071,242	1,800,000	2,067,761	0	(4,237)	0	0	4.000	2.429	MN	11,800	36,000	10/19/2021	11/02/2032
278062-AG-9	EATON CORP			1	2.A FE	1,000,000	106.4710	1,064,710	1,000,000	1,000,000	0	0	0	0	3.103	3.103	MS	9,137	31,030	09/06/2017	09/15/2027
278062-AG-9	EATON CORP			1	2.A FE	1,900,600	106.4710	2,129,420	2,000,000	1,930,921	0	10,648	0	0	3.103	3.781	MS	18,273	62,060	01/16/2019	09/15/2027
278865-BD-1	ECOLAB INC			1	1.G FE	1,002,680	108.5950	1,085,950	1,000,000	1,001,655	0	(260)	0	0	3.250	3.218	JD	2,708	32,500	11/27/2017	12/01/2027
278865-BD-1	ECOLAB INC			1	1.G FE	999,660	108.5950	1,085,950	1,000,000	999,768	0	32	0	0	3.250	3.254	JD	2,708	32,500	11/17/2017	12/01/2027
278865-BD-1	ECOLAB INC			1	1.G FE	996,950	108.5950	1,085,950	1,000,000	998,060	0	290	0	0	3.250	3.286	JD	2,708	32,500	11/16/2017	12/01/2027
28176E-AD-0	EDWARDS LIFESCIENCES CORP			1	2.B FE	3,001,860	112.4450	3,373,350	3,000,000	3,001,372	0	(173)	0	0	4.300	4.292	JD	5,733	129,000	06/28/2018	06/15/2028
283677-AY-8	EL PASO ELECTRIC CO			1	2.B FE	997,880	101.2810	1,012,810	1,000,000	999,756	0	236	0	0	3.300	3.325	JD	1,467	33,000	12/03/2012	12/15/2022
285512-AE-9	ELECTRONIC ARTS INC			1	2.A FE	2,991,810	95.9500	2,878,500	3,000,000	2,992,464	0	654	0	0	1.850	1.880	FA	20,967	28,367	02/09/2021	02/15/2031
532457-AM-0	ELI LILLY				1.F FE	2,653,660	118.6690	2,373,380	2,000,000	2,221,880	0	(59,956)	0	0	7.125	3.641	JD	11,875	142,500	10/29/2013	06/01/2025
532457-AZ-1	ELI LILLY			1	1.F FE	1,164,470	118.9040	1,189,040	1,000,000	1,075,732	0	(12,904)	0	0	5.500	3.878	MS	16,194	55,000	03/07/2014	03/15/2027
532457-AZ-1	ELI LILLY			1	1.F FE	1,155,400	118.9040	1,189,040	1,000,000	1,071,205	0	(12,098)	0	0	5.500	3.971	MS	16,194	55,000	01/15/2014	03/15/2027
532457-AZ-1	ELI LILLY			1	1.F FE	2,984,520	118.9040	3,567,120	3,000,000	2,993,962	0	932	0	0	5.500	5.543	MS	48,583	165,000	03/07/2007	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
532457-BH-0	ELI LILLY			1	1.F FE	932,995	104.3570	984,087	943,000	938,660	0	1,188	0	0	2.750	2.892	JD	2,161	25,933	12/06/2016	06/01/2025
532457-BV-9	ELI LILLY			1	1.F FE	5,678,500	110.3100	5,515,500	5,000,000	5,607,188	0	(71,312)	0	0	3.375	1.528	MS	49,688	168,750	02/17/2021	03/15/2029
28932M-AG-0	ELM RD GENERATING STAT (144A)			1	1.F FE	617,668	107.7830	653,738	606,532	612,239	0	(580)	0	0	4.673	4.532	JJ	12,754	28,343	01/13/2011	01/19/2031
28932M-AG-0	ELM RD GENERATING STAT (144A)			1	1.F FE	1,819,595	107.7830	1,961,214	1,819,595	1,819,583	0	(3)	0	0	4.673	4.673	JJ	38,263	85,030	01/12/2011	01/19/2031
26867L-AG-5	EMD FINANCE LLC (144A)		C	1	1.G FE	998,240	100.0940	1,000,940	1,000,000	999,886	0	245	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	1.G FE	1,987,660	105.3040	2,106,080	2,000,000	1,995,515	0	1,281	0	0	3.250	3.323	MS	18,417	65,000	03/16/2015	03/19/2025
26867L-AL-4	EMD FINANCE LLC (144A)		C	1	1.G FE	1,945,220	105.3040	2,106,080	2,000,000	1,972,868	0	7,782	0	0	3.250	3.700	MS	18,417	65,000	04/03/2018	03/19/2025
291011-BE-3	EMERSON ELECTRIC			1	1.F FE	995,650	101.6380	1,016,380	1,000,000	999,435	0	476	0	0	2.625	2.675	FA	9,917	26,250	02/14/2013	02/15/2023
291011-BG-8	EMERSON ELECTRIC			1	1.F FE	1,015,950	105.5360	1,055,360	1,000,000	1,007,341	0	(2,179)	0	0	3.150	2.906	JD	2,625	31,500	11/13/2017	06/01/2025
291011-BG-8	EMERSON ELECTRIC			1	1.F FE	996,840	105.5360	1,055,360	1,000,000	998,794	0	324	0	0	3.150	3.187	JD	2,625	31,500	05/18/2015	06/01/2025
291011-BN-3	EMERSON ELECTRIC			1	1.F FE	2,486,593	98.7480	2,443,026	2,474,000	2,486,235	0	(357)	0	0	1.950	1.886	AO	10,185	24,122	09/27/2021	10/15/2030
291011-BQ-6	EMERSON ELECTRIC			1	1.F FE	139,691	100.0500	140,070	140,000	139,692	0	1	0	0	2.000	2.034	JD	78	0	12/07/2021	12/21/2028
29248D-AH-3	ENABLE MIDSTREAM PARTNER			1	2.C FE	998,870	104.4800	1,044,800	1,000,000	999,650	0	124	0	0	3.900	3.914	MN	4,983	39,000	05/19/2014	05/15/2024
29278N-AH-6	ENERGY TRANSFER OPERATING			1	2.C FE	2,989,380	106.0420	3,181,260	3,000,000	2,994,783	0	2,039	0	0	4.500	4.578	AO	28,500	135,000	01/08/2019	04/15/2024
29278N-AP-8	ENERGY TRANSFER OPERATING			1	2.C FE	1,998,480	103.3860	2,067,720	2,000,000	1,998,939	0	284	0	0	2.900	2.916	MN	7,411	58,000	01/07/2020	05/15/2025
29336U-AB-3	ENLINK MIDSTREAM			1	3.A FE	998,300	104.6050	1,046,050	1,000,000	999,495	10,041	184	0	0	4.400	4.421	AO	11,000	44,000	03/12/2014	04/01/2024
29364D-AR-1	ENTERGY ARKANSAS			1	1.F FE	1,005,650	102.5100	1,025,100	1,000,000	1,000,786	0	(642)	0	0	3.050	2.982	JD	2,542	30,500	05/23/2013	06/01/2023
29364D-AS-9	ENTERGY ARKANSAS			1	1.F FE	999,280	105.1350	1,051,350	1,000,000	999,793	0	71	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	107.0810	1,070,810	1,000,000	1,010,988	0	(2,536)	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	107.0810	1,070,810	1,000,000	1,004,971	0	(1,143)	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	107.0810	1,070,810	1,000,000	998,435	0	327	0	0	3.500	3.539	AO	8,750	35,000	01/05/2016	04/01/2026
29364W-AK-4	ENTERGY LOUISIANA			1	1.F FE	996,580	110.8900	1,108,900	1,000,000	999,064	0	272	0	0	5.400	5.433	MN	9,000	54,000	11/10/2009	11/01/2024
29364W-AR-9	ENTERGY LOUISIANA LLC			1	1.F FE	997,890	101.6240	1,016,240	1,000,000	999,757	0	237	0	0	3.300	3.325	JD	2,750	33,000	11/28/2012	12/01/2022
29364W-AU-2	ENTERGY LOUISIANA LLC			1	1.F FE	999,170	106.1090	1,061,090	1,000,000	999,683	0	77	0	0	3.780	3.789	AO	9,450	37,800	06/24/2014	04/01/2025
29364W-AW-8	ENTERGY LOUISIANA LLC			1	1.F FE	999,900	106.4170	1,064,170	1,000,000	999,911	0	8	0	0	3.250	3.251	AO	8,125	32,500	03/17/2016	04/01/2028
29364W-AY-4	ENTERGY LOUISIANA LLC			1	1.F FE	2,860,560	102.3230	3,069,690	3,000,000	2,906,029	0	18,073	0	0	2.400	3.114	AO	18,000	72,000	05/30/2019	10/01/2026
29364W-AZ-1	ENTERGY LOUISIANA LLC			1	1.F FE	999,510	105.3760	1,053,760	1,000,000	999,664	0	49	0	0	3.120	3.126	MS	10,400	31,200	05/17/2017	09/01/2027
29364W-AZ-1	ENTERGY LOUISIANA LLC			1	1.F FE	2,092,046	105.3760	2,318,272	2,200,000	2,125,175	0	11,618	0	0	3.120	3.792	MS	22,880	68,640	01/14/2019	09/01/2027
29364W-BA-5	ENTERGY LOUISIANA LLC			2	1.F FE	3,463,020	113.7780	3,413,340	3,000,000	3,443,162	0	(19,858)	0	0	4.000	2.453	MS	35,333	60,000	06/03/2021	03/15/2033
29364W-BE-7	ENTERGY LOUISIANA LLC			1	1.F FE	5,057,100	94.3330	4,716,650	5,000,000	5,051,315	0	(5,435)	0	0	1.600	1.474	JD	3,556	87,111	12/07/2020	12/15/2030
29364W-BE-7	ENTERGY LOUISIANA LLC			1	1.F FE	2,000,180	94.3330	1,886,660	2,000,000	2,000,171	0	4	0	0	1.600	1.599	JD	1,422	34,844	11/10/2020	12/15/2030
29364W-BH-0	ENTERGY LOUISIANA LLC			1	1.F FE	11,938,080	99.8120	11,977,440	12,000,000	11,942,540	0	4,460	0	0	2.350	2.402	JD	12,533	215,417	03/04/2021	06/15/2032
29364N-AR-9	ENTERGY MISSISSIPPI			1	1.F FE	996,060	102.1450	1,021,450	1,000,000	999,360	0	410	0	0	3.100	3.144	JJ	15,500	31,000	12/05/2012	07/01/2023
29364N-AS-7	ENTERGY MISSISSIPPI			1	1.F FE	999,700	104.8460	1,048,460	1,000,000	999,929	0	27	0	0	3.750	3.753	JJ	18,750	37,500	03/18/2014	07/01/2024
29364N-AT-5	ENTERGY MISSISSIPPI			1	1.F FE	999,680	104.4370	1,044,370	1,000,000	999,811	0	24	0	0	2.850	2.853	JD	2,375	28,500	05/10/2016	06/01/2028
29364N-AU-2	ENTERGY MISSISSIPPI			1	1.F FE	1,993,180	106.0010	2,120,020	2,000,000	1,995,694	0	644	0	0	3.250	3.290	JD	5,417	65,000	11/09/2017	12/01/2027
29365T-AF-1	ENTERGY TEXAS INC			1	2.A FE	997,380	105.8600	1,058,600	1,000,000	998,335	0	246	0	0	3.450	3.481	JD	2,875	34,500	11/14/2017	12/01/2027
29365T-AG-9	ENTERGY TEXAS INC			1	2.A FE	1,104,180	109.7360	1,097,360	1,000,000	1,082,739	0	(10,604)	0	0	4.000	2.695	MS	10,000	40,000	12/10/2019	03/30/2029
29365T-AG-9	ENTERGY TEXAS INC			1	2.A FE	4,990,700	109.7360	5,486,800	5,000,000	4,992,581	0	836	0	0	4.000	4.023	MS	50,000	200,000	01/03/2019	03/30/2029
29379V-AU-7	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	3,744,513	100.4170	3,700,366	3,685,000	3,687,062	0	(18,478)	0	0	4.050	3.536	FA	56,381	149,243	10/01/2018	02/15/2022
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	1,873,766	106.3330	1,983,110	1,865,000	1,868,995	0	(1,289)	0	0	3.750	3.671	FA	26,421	69,938	02/20/2018	02/15/2025
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	3,107,070	107.3640	3,220,920	3,000,000	3,055,115	0	(13,162)	0	0	3.700	3.192	FA	41,933	111,000	11/06/2017	02/15/2026
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	4,038,640	107.3640	4,294,560	4,000,000	4,020,543	0	(4,855)	0	0	3.700	3.557	FA	55,911	148,000	02/06/2018	02/15/2026
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	1,047,280	109.0940	1,090,940	1,000,000	1,027,451	0	(5,105)	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	109.0940	1,090,940	1,000,000	1,004,320	0	(789)	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	109.0940	3,272,820	3,000,000	3,003,705	0	(671)	0	0	3.950	3.922	FA	44,767	118,500	05/30/2018	02/15/2027
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	4,988,200	112.3580	5,617,900	5,000,000	4,991,242	0	1,062	0	0	4.150	4.179	AO	43,229	207,500	10/03/2018	10/16/2028
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	1,994,240	104.3760	2,087,520	2,000,000	1,995,234	0	515	0	0	2.800	2.833	JJ	23,333	56,000	01/14/2020	01/31/2030
26875P-AK-7	EOG RESOURCES INC			1	1.G FE	1,027,270	101.7210	1,017,210	1,000,000	1,002,847	0	(2,913)	0	0	2.625	2.322	MS	7,729	26,250	10/16/2012	03/15/2023
26875P-AK-7	EOG RESOURCES INC			1	1.G FE	1,023,570	101.7210	1,017,210	1,000,000	1,002,461	0	(2,517)	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	948,000	101.7210	1,017,210	1,000,000	992,363	0	6,091	0	0	2.625	3.274	MS	7,729	26,250	10/30/2013	03/15/2023
26875P-AK-7	EOG RESOURCES INC			1	1.G FE	916,160	101.7210	1,017,210	1,000,000	987,293	0	10,098	0	0	2.625	3.710	MS	7,729	26,250	01/03/2014	03/15/2023
26875P-AM-3	EOG RESOURCES INC			1	1.G FE	999,990	105.0220	1,050,220	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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26875P-AM-3	EOG RESOURCES INC			1	1.G FE	360,098	105.0220	391,732	373,000	366,534	0	1,835	0	0	3.150	3.720	AO	2,937	11,750	04/19/2018	04/01/2025
26875P-AP-6	EOG RESOURCES INC			1	1.G FE	2,069,180	109.3350	2,186,700	2,000,000	2,037,200	0	(8,987)	0	0	4.150	3.621	JJ	38,272	83,000	04/02/2018	01/15/2026
26885B-AA-8	EQM MIDSTREAM PARTNERS LP			1	3.C FE	993,810	103.9800	1,039,800	1,000,000	998,126	0	664	0	0	4.000	4.076	FA	16,667	40,000	07/30/2014	08/01/2024
26884L-AF-6	EQT CORP			1	3.A FE	999,180	107.3760	1,073,760	1,000,000	999,442	4,045	78	0	0	3.900	3.910	AO	9,750	39,000	09/27/2017	10/01/2027
294429-AJ-4	EQUIFAX INC			1	2.B FE	1,000,340	101.7860	1,017,860	1,000,000	1,000,064	0	(56)	0	0	3.300	3.295	JD	1,467	33,000	12/11/2012	12/15/2022
294429-AJ-4	EQUIFAX INC			1	2.B FE	998,560	101.7860	1,017,860	1,000,000	999,830	0	161	0	0	3.300	3.317	JD	1,467	33,000	01/15/2013	12/15/2022
294429-AJ-4	EQUIFAX INC			1	2.B FE	998,480	101.7860	1,017,860	1,000,000	999,821	0	170	0	0	3.300	3.318	JD	1,467	33,000	12/10/2012	12/15/2022
294429-AL-9	EQUIFAX INC			1	2.B FE	1,270,997	105.4450	1,370,785	1,300,000	1,284,789	0	3,124	0	0	3.250	3.538	JD	3,521	42,250	04/11/2017	06/01/2026
26884T-AH-5	ERAC USA FINANCE LLC (144A)			1	2.A FE	1,005,090	102.1040	1,021,040	1,000,000	1,000,431	0	(571)	0	0	3.300	3.240	AO	6,967	33,000	10/11/2012	10/15/2022
26884T-AH-5	ERAC USA FINANCE LLC (144A)			1	2.A FE	996,880	102.1040	1,021,040	1,000,000	999,681	0	352	0	0	3.300	3.337	AO	6,967	33,000	10/10/2012	10/15/2022
26884T-AL-6	ERAC USA FINANCE LLC (144A)			1	2.A FE	1,006,600	105.9500	1,059,500	1,000,000	1,001,962	0	(695)	0	0	3.850	3.771	MN	4,919	38,500	06/30/2014	11/15/2024
26884T-AL-6	ERAC USA FINANCE LLC (144A)			1	2.A FE	998,300	105.9500	1,059,500	1,000,000	999,426	0	174	0	0	3.850	3.870	MN	4,919	38,500	05/19/2014	11/15/2024
26884T-AP-7	ERAC USA FINANCE LLC (144A)			1	2.A FE	998,110	107.6210	1,076,210	1,000,000	999,147	0	193	0	0	3.800	3.823	MN	6,333	38,000	11/02/2015	11/01/2025
26884T-AT-9	ERAC USA FINANCE LLC (144A)			1	2.A FE	2,419,680	102.5750	2,461,800	2,400,000	2,408,528	0	(4,951)	0	0	2.700	2.481	MN	10,800	64,800	09/16/2019	11/01/2023
26884A-BA-0	ERP OPERATING LP			1	1.G FE	2,940,450	102.2970	3,068,910	3,000,000	2,982,244	0	13,173	0	0	3.000	3.471	AO	19,000	90,000	09/10/2018	04/15/2023
26884A-BD-4	ERP OPERATING LP			1	1.G FE	1,989,000	105.9950	2,119,900	2,000,000	1,995,803	0	1,128	0	0	3.375	3.440	JD	5,625	67,500	05/11/2015	06/01/2025
26884A-BD-4	ERP OPERATING LP			1	1.G FE	831,704	105.9950	893,538	843,000	838,007	0	1,346	0	0	3.375	3.560	JD	2,371	28,451	12/20/2016	06/01/2025
26884A-BD-4	ERP OPERATING LP			1	1.G FE	486,715	105.9950	529,975	500,000	493,145	0	1,842	0	0	3.375	3.806	JD	1,406	16,875	04/26/2018	06/01/2025
26884A-BG-7	ERP OPERATING LP			1	1.G FE	998,220	106.7170	1,067,170	1,000,000	998,918	0	171	0	0	3.250	3.271	FA	13,542	32,500	07/31/2017	08/01/2027
26884A-BJ-1	ERP OPERATING LP			1	1.G FE	994,020	108.7500	1,087,500	1,000,000	996,067	0	556	0	0	3.500	3.571	MS	11,667	35,000	02/01/2018	03/01/2028
26884A-BK-8	ERP OPERATING LP			1	1.G FE	1,996,420	113.0250	2,260,500	2,000,000	1,997,321	0	321	0	0	4.150	4.172	JD	6,917	83,000	11/28/2018	12/01/2028
29736R-AE-0	ESTEE LAUDER CO			1	1.E FE	984,710	101.1710	1,011,710	1,000,000	998,876	0	1,749	0	0	2.350	2.531	FA	8,878	23,500	01/17/2013	08/15/2022
29736R-AE-0	ESTEE LAUDER CO			1	1.E FE	777,931	101.1710	804,309	795,000	793,785	0	1,895	0	0	2.350	2.597	FA	7,058	18,683	09/14/2012	08/15/2022
29736R-AE-0	ESTEE LAUDER CO			1	1.E FE	382,752	101.1710	404,684	400,000	398,674	0	2,073	0	0	2.350	2.889	FA	3,551	9,400	06/13/2013	08/15/2022
29736R-AE-0	ESTEE LAUDER CO			1	1.E FE	104,700	101.1710	111,288	110,000	109,534	0	728	0	0	2.350	3.040	FA	977	2,585	09/16/2014	08/15/2022
29736R-AE-0	ESTEE LAUDER CO			1	1.E FE	1,642,608	101.1710	1,719,907	1,700,000	1,690,673	0	14,558	0	0	2.350	3.245	FA	15,092	39,950	07/23/2018	08/15/2022
29736R-AJ-9	ESTEE LAUDER CO			1	1.E FE	1,008,400	107.2320	1,072,320	1,000,000	1,004,839	0	(891)	0	0	3.150	3.044	MS	9,275	31,500	10/25/2017	03/15/2027
29736R-AJ-9	ESTEE LAUDER CO			1	1.E FE	1,000,830	107.2320	1,072,320	1,000,000	1,000,452	0	(83)	0	0	3.150	3.140	MS	9,275	31,500	02/07/2017	03/15/2027
29736R-AJ-9	ESTEE LAUDER CO			1	1.E FE	999,630	107.2320	1,072,320	1,000,000	999,780	0	33	0	0	3.150	3.154	MS	9,275	31,500	02/06/2017	03/15/2027
29736R-AJ-9	ESTEE LAUDER CO			1	1.E FE	2,848,410	107.2320	3,216,960	3,000,000	2,900,582	0	16,918	0	0	3.150	3.858	MS	27,825	94,500	10/10/2018	03/15/2027
29736R-AP-5	ESTEE LAUDER CO			1	1.E FE	5,033,900	102.0930	5,104,650	5,000,000	5,027,647	0	(3,258)	0	0	2.375	2.296	JD	9,896	118,750	01/15/2020	12/01/2029
29736R-AP-5	ESTEE LAUDER CO			1	1.E FE	1,551,576	102.0930	1,592,651	1,560,000	1,553,170	0	771	0	0	2.375	2.436	JD	3,088	37,050	11/21/2019	12/01/2029
29736R-AR-1	ESTEE LAUDER CO			1	1.E FE	2,980,200	98.6150	2,958,450	3,000,000	2,981,654	0	1,454	0	0	1.950	2.023	MS	17,225	31,038	03/01/2021	03/15/2031
30042*-AA-5	EVERSOURCE GAS CO OF MASSACHUSETTS			1	1.F IF	11,000,000	96.2620	10,588,820	11,000,000	11,000,000	0	0	0	0	2.110	2.110	AO	59,314	0	09/15/2021	10/01/2031
30231G-AC-6	EXXON MOBIL CORP			1	1.D FE	5,000,000	104.5440	5,227,200	5,000,000	5,000,000	0	0	0	0	3.176	3.176	MS	46,758	158,800	03/17/2014	03/15/2024
30231G-AF-9	EXXON MOBIL CORP			1	1.D FE	2,000,000	104.0530	2,081,060	2,000,000	2,000,000	0	0	0	0	2.709	2.709	MS	17,308	54,180	03/03/2015	03/06/2025
30231G-AF-9	EXXON MOBIL CORP			1	1.D FE	2,238,755	104.0530	2,410,908	2,317,000	2,278,735	0	11,223	0	0	2.709	3.259	MS	20,051	62,768	04/09/2018	03/06/2025
30231G-AT-9	EXXON MOBIL CORP			1	1.D FE	1,969,120	105.8890	2,117,780	2,000,000	1,983,010	0	3,736	0	0	3.043	3.262	MS	20,287	60,860	02/05/2018	03/01/2026
30231G-AT-9	EXXON MOBIL CORP			1	1.D FE	982,850	105.8890	1,058,890	1,000,000	990,351	0	2,121	0	0	3.043	3.292	MS	10,143	30,430	04/18/2018	03/01/2026
30231G-BD-3	EXXON MOBIL CORP			1	1.D FE	16,000,000	103.3060	16,528,960	16,000,000	16,000,000	0	0	0	0	2.275	2.275	FA	136,500	364,000	08/13/2019	08/16/2026
313747-AU-1	FEDERAL REALTY INVESTMENT TRUST			1	2.A FE	489,796	104.7750	492,443	470,000	476,560	0	(3,504)	0	0	3.950	3.143	JJ	8,561	18,565	01/16/2018	01/15/2024
313747-AU-1	FEDERAL REALTY INVESTMENT TRUST			1	2.A FE	941,824	104.7750	984,885	940,000	940,737	0	(373)	0	0	3.950	3.906	JJ	17,121	37,130	12/06/2018	01/15/2024
313747-AY-3	FEDERAL REALTY INVESTMENT TRUST			1	2.A FE	1,988,080	106.1730	2,123,460	2,000,000	1,992,650	0	1,187	0	0	3.250	3.323	JJ	29,972	65,000	12/07/2017	07/15/2027
313747-AY-3	FEDERAL REALTY INVESTMENT TRUST			1	2.A FE	990,830	106.1730	1,061,730	1,000,000	994,573	0	876	0	0	3.250	3.358	JJ	14,986	32,500	06/20/2017	07/15/2027
31428X-BF-2	FEDEX CORP			1	2.B FE	1,013,040	106.7630	1,067,630	1,000,000	1,006,874	0	(1,592)	0	0	3.250	3.066	AO	8,125	32,500	12/08/2017	04/01/2026
31428X-BF-2	FEDEX CORP			1	2.B FE	1,011,030	106.7630	1,067,630	1,000,000	1,005,823	0	(1,348)	0	0	3.250	3.094	AO	8,125	32,500	12/12/2017	04/01/2026
31428X-BF-2	FEDEX CORP			1	2.B FE	993,060	106.7630	1,067,630	1,000,000	996,546	0	737	0	0	3.250	3.337	AO	8,125	32,500	12/09/2016	04/01/2026
31428X-BR-6	FEDEX CORP			1	2.B FE	3,995,160	113.2130	4,528,520	4,000,000	3,996,275	0	438	0	0	4.200	4.215	AO	34,533	168,000	10/15/2018	10/17/2028
31620M-AY-2	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	1,993,080	112.1660	2,243,320	2,000,000	1,995,164	0	636	0	0	4.250	4.293	MN	10,861	85,000	05/14/2018	05/15/2028
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	5,514,450	108.9610	5,448,050	5,000,000	5,414,164	0	(52,413)	0	0	3.750	2.477	MN	20,833	187,500	01/22/2020	05/21/2029
316773-CV-0	FIFTH THIRD BANCORP			2	2.A FE	998,200	110.4490	1,104,490	1,000,000	998,754	0	167	0	0	3.950	3.972	MS	11,740	39,500	03/12/2018	03/14/2028
316773-CX-6	FIFTH THIRD BANCORP			2	2.A FE	2,994,420	104.8090	3,144,270	3,000,000	2,997,516	0	1,110	0	0	3.650	3.691	JJ	47,450	109,500	01/23/2019	01/25/2024
336158-AK-6	FIRST REPUBLIC BANK			2	2.A FE	1,001,360	100.6380	1,006,380	1,000,000	1,000,085	0	(298)	0	0	2.500	2.471	JD	1,736	25,000	05/31/2017	06/06/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
33738K-AA-3	FIRST UNION FLORIDA				1.F FE	267,614	130.8700	320,632	245,000	259,560	0	(665)	0	0	6.180	5.566	FA	5,720	15,141	01/17/2003	02/15/2036
33738K-AA-3	FIRST UNION FLORIDA				1.F FE	435,212	130.8700	523,480	400,000	422,726	0	(1,036)	0	0	6.180	5.592	FA	9,339	24,720	12/11/2002	02/15/2036
33738K-AA-3	FIRST UNION FLORIDA				1.F FE	3,006,540	130.8700	3,926,100	3,000,000	3,004,223	0	(195)	0	0	6.180	6.164	FA	70,040	185,400	03/15/2001	02/15/2036
33738K-AA-3	FIRST UNION FLORIDA				1.F FE	5,140,157	130.8700	6,713,631	5,130,000	5,136,741	0	(312)	0	0	6.180	6.165	FA	119,768	317,034	03/15/2001	02/15/2036
33738M-AA-9	FIRST UNION NORTH CAROLINA				2.A FE	110,915	130.8700	130,870	100,000	109,186	0	(430)	0	0	6.180	5.250	FA	2,335	6,180	08/17/2017	02/15/2036
33738M-AA-9	FIRST UNION NORTH CAROLINA				2.A FE	2,828,878	130.8700	3,402,620	2,600,000	2,747,721	0	(6,732)	0	0	6.180	5.592	FA	60,701	160,680	12/11/2002	02/15/2036
33738-AM-0	FISERV INC			2	2.B FE	1,014,780	101.5710	1,015,710	1,000,000	1,001,092	0	(2,131)	0	0	3.500	3.278	AO	8,750	35,000	12/01/2014	10/01/2022
33738-AP-3	FISERV INC			1	2.B FE	2,024,720	106.8790	2,137,580	2,000,000	2,012,128	0	(3,539)	0	0	3.850	3.646	JD	6,417	77,000	04/02/2018	06/01/2025
33738-AP-3	FISERV INC			1	2.B FE	1,998,660	106.8790	2,137,580	2,000,000	1,999,441	0	136	0	0	3.850	3.858	JD	6,417	77,000	05/19/2015	06/01/2025
33738-AU-2	FISERV INC			1	2.B FE	5,601,950	107.6490	5,382,450	5,000,000	5,572,160	0	(29,790)	0	0	3.500	1.808	JJ	87,500	0	08/03/2021	07/01/2029
33738-AU-2	FISERV INC			1	2.B FE	5,251,050	107.6490	5,382,450	5,000,000	5,201,330	0	(24,617)	0	0	3.500	2.881	JJ	87,500	175,000	12/10/2019	07/01/2029
33738-AU-2	FISERV INC			1	2.B FE	2,994,960	107.6490	3,229,470	3,000,000	2,996,075	0	450	0	0	3.500	3.520	JJ	52,500	105,000	06/10/2019	07/01/2029
33738-BC-1	FISERV INC			1	2.B FE	3,202,830	101.5850	3,047,550	3,000,000	3,183,727	0	(19,103)	0	0	2.650	1.839	JD	6,625	79,500	01/26/2021	06/01/2030
33738-BC-1	FISERV INC			1	2.B FE	5,136,150	101.5850	5,079,250	5,000,000	5,126,642	0	(9,508)	0	0	2.650	2.308	JD	11,042	132,500	04/22/2021	06/01/2030
33829T-AA-4	FIVE CORNERS FUNDING TRUST (144A)			1	1.G FE	1,046,430	106.0390	1,060,390	1,000,000	1,010,577	0	(5,369)	0	0	4.419	3.826	MN	5,647	44,190	06/17/2014	11/15/2023
33829T-AA-4	FIVE CORNERS FUNDING TRUST (144A)			1	1.G FE	547,754	106.0390	556,705	525,000	530,108	0	(2,592)	0	0	4.419	3.873	MN	2,964	23,200	04/10/2014	11/15/2023
33829T-AA-4	FIVE CORNERS FUNDING TRUST (144A)			1	1.G FE	1,000,000	106.0390	1,060,390	1,000,000	1,000,000	0	0	0	0	4.419	4.419	MN	5,647	44,190	11/18/2013	11/15/2023
340711-AV-2	FLORIDA GAS TRANSMISSION (144A)			1	2.B FE	998,730	100.9150	1,009,150	1,000,000	999,907	0	143	0	0	3.875	3.890	JJ	17,868	38,750	06/12/2012	07/15/2022
340711-AW-0	FLORIDA GAS TRANSMISSION (144A)			1	2.B FE	997,750	108.0830	1,080,830	1,000,000	999,074	0	233	0	0	4.350	4.378	JJ	20,058	43,500	07/07/2015	07/15/2025
340711-BA-7	FLORIDA GAS TRANSMISSION (144A)			1	2.B FE	9,992,000	98.0630	9,806,300	10,000,000	9,992,010	0	10	0	0	2.300	2.308	AO	58,778	0	09/15/2021	10/01/2031
341081-FJ-1	FLORIDA POWER & LIGHT			1	1.E FE	1,992,380	101.7740	2,035,480	2,000,000	1,998,760	0	829	0	0	2.750	2.794	JD	4,583	55,000	05/30/2013	06/01/2023
341081-FK-8	FLORIDA POWER & LIGHT			1	1.D FE	1,997,420	104.2670	2,085,340	2,000,000	1,999,272	0	271	0	0	3.250	3.265	JD	5,417	65,000	05/12/2014	06/01/2024
341081-FM-4	FLORIDA POWER & LIGHT			1	1.D FE	1,996,740	105.8190	2,116,380	2,000,000	1,998,576	0	329	0	0	3.125	3.144	JD	5,208	62,500	11/16/2015	12/01/2025
302491-AS-4	FMC CORP			1	2.B FE	189,595	104.9000	194,065	185,000	186,000	0	(515)	0	0	4.100	3.792	FA	3,160	7,585	01/29/2014	02/01/2024
302491-AS-4	FMC CORP			1	2.B FE	1,996,800	104.9000	2,098,000	2,000,000	1,999,191	0	339	0	0	4.100	4.119	FA	34,167	82,000	11/12/2013	02/01/2024
302491-AU-9	FMC CORP			1	2.C FE	4,999,950	106.5870	5,329,350	5,000,000	5,000,000	0	0	0	0	3.450	3.450	AO	43,125	172,500	09/17/2019	10/01/2029
345397-WF-6	FORD MOTOR CREDIT CO LLC				3.B FE	991,100	101.9310	1,019,310	1,000,000	999,166	0	1,042	0	0	4.250	4.361	MS	11,924	42,500	09/20/2012	09/20/2022
345397-WW-9	FORD MOTOR CREDIT CO LLC				3.A FE	1,000,000	103.9800	1,039,800	1,000,000	1,000,000	0	0	0	0	3.664	3.664	MS	11,501	36,640	09/03/2014	09/08/2024
345397-XA-6	FORD MOTOR CREDIT CO LLC				3.A FE	1,000,000	100.1270	1,001,270	1,000,000	1,000,000	0	0	0	0	3.219	3.219	JJ	15,380	32,190	01/06/2015	01/09/2022
345397-YL-1	FORD MOTOR CREDIT CO LLC			2	3.A FE	1,000,000	100.2990	1,002,990	1,000,000	1,000,000	0	0	0	0	3.339	3.339	MS	8,626	33,390	03/28/2017	03/28/2022
345397-YQ-0	FORD MOTOR CREDIT CO LLC			2	3.A FE	1,000,000	100.6380	1,006,380	1,000,000	1,000,000	0	0	0	0	2.979	2.979	FA	12,247	29,790	07/31/2017	08/03/2022
345397-YT-4	FORD MOTOR CREDIT CO LLC			2	3.A FE	3,000,000	105.8740	3,176,220	3,000,000	3,000,000	0	0	0	0	3.815	3.815	MN	18,757	114,450	10/30/2017	11/02/2027
345397-ZB-2	FORD MOTOR CREDIT CO LLC			2	3.A FE	3,000,000	102.5050	3,075,150	3,000,000	3,000,000	0	0	0	0	4.140	4.140	FA	46,920	124,200	04/30/2018	02/15/2023
34959J-AG-3	FORTIVE CORPORATION			1	2.B FE	1,046,170	106.0430	1,060,430	1,000,000	1,021,832	0	(4,848)	0	0	3.150	2.601	JD	1,400	31,500	08/23/2016	06/15/2026
34959J-AG-3	FORTIVE CORPORATION			1	2.B FE	1,002,310	106.0430	1,060,430	1,000,000	1,001,191	0	(257)	0	0	3.150	3.120	JD	1,400	31,500	05/25/2017	06/15/2026
34959J-AG-3	FORTIVE CORPORATION			1	2.B FE	1,000,730	106.0430	1,060,430	1,000,000	1,000,408	0	(85)	0	0	3.150	3.140	JD	1,400	31,500	11/03/2017	06/15/2026
34959J-AG-3	FORTIVE CORPORATION			1	2.B FE	992,450	106.0430	1,060,430	1,000,000	996,119	0	795	0	0	3.150	3.244	JD	1,400	31,500	02/08/2017	06/15/2026
34959J-AG-3	FORTIVE CORPORATION			1	2.B FE	1,917,100	106.0430	2,120,860	2,000,000	1,951,879	0	9,746	0	0	3.150	3.741	JD	2,800	63,000	03/28/2018	06/15/2026
34964C-AA-4	FORTUNE BRANDS HOME & SECURITY			1	2.B FE	3,055,710	107.2950	3,218,850	3,000,000	3,027,681	0	(7,965)	0	0	4.000	3.693	JD	5,333	120,000	04/13/2018	06/15/2025
35137L-AG-0	FOX CORP			1	2.B FE	2,012,460	105.6580	2,113,160	2,000,000	2,005,300	0	(2,518)	0	0	4.030	3.890	JJ	34,927	80,600	01/16/2019	01/25/2024
35137L-AG-0	FOX CORP			1	2.B FE	6,000,000	105.6580	6,339,480	6,000,000	6,000,000	0	0	0	0	4.030	4.030	JJ	104,780	241,800	01/15/2019	01/25/2024
35137L-AH-8	FOX CORP			1	2.B FE	2,290,180	114.2420	2,284,840	2,000,000	2,231,525	0	(30,380)	0	0	4.709	2.830	JJ	40,811	94,180	01/15/2020	01/25/2029
35802X-AF-0	FRESENIUS MED (144A)		C	1	2.C FE	490,613	100.3570	442,574	441,000	441,934	0	(11,287)	0	0	5.875	3.248	JJ	10,795	25,909	06/01/2017	01/31/2022
35802X-AF-0	FRESENIUS MED (144A)		C	1	2.C FE	400,000	100.3570	401,428	400,000	400,000	0	0	0	0	5.875	5.875	JJ	9,792	23,500	01/17/2012	01/31/2022
35802X-AJ-2	FRESENIUS MED (144A)		C	1	2.C FE	1,087,630	107.8540	1,078,540	1,000,000	1,035,059	0	(12,998)	0	0	4.750	3.302	AO	10,028	47,500	09/25/2017	10/15/2024
35802X-AJ-2	FRESENIUS MED (144A)		C	1	2.C FE	3,242,130	107.8540	3,235,620	3,000,000	3,100,728	0	(37,305)	0	0	4.750	3.362	AO	30,083	142,500	01/04/2018	10/15/2024
35802X-AJ-2	FRESENIUS MED (144A)		C	1	2.C FE	964,944	107.8540	970,686	900,000	925,743	0	(9,500)	0	0	4.750	3.564	AO	9,025	42,750	08/11/2017	10/15/2024
35802X-AJ-2	FRESENIUS MED (144A)		C	1	2.C FE	1,049,210	107.8540	1,078,540	1,000,000	1,021,321	0	(7,827)	0	0	4.750	3.862	AO	10,028	47,500	03/28/2018	10/15/2024
361448-BA-0	GATX CORP			1	2.B FE	995,210	107.5350	1,075,350	1,000,000	996,869	0	438	0	0	3.500	3.556	MS	10,306	35,000	10/31/2017	03/15/2028
361448-BD-4	GATX CORP			1	2.B FE	4,996,800	106.1810	5,309,050	5,000,000	4,998,278	0	663	0	0	4.350	4.365	FA	82,167	217,500	11/01/2018	02/15/2024
369550-AU-2	GENERAL DYNAMICS CORP			1	1.G FE	4,949,350	101.0920	5,054,600	5,000,000	4,995,045	0	5,487	0	0	2.250	2.364	MN	14,375	112,500	11/01/2012	11/15/2022
369550-AX-6	GENERAL DYNAMICS CORP			1	1.G FE	989,560	103.0430	1,030,430	1,000,000	994,879	0	1,038	0	0	2.125	2.242	FA	8,028	21,250	08/09/2016	08/15/2026
369550-AX-6	GENERAL DYNAMICS CORP			1	1.G FE	923,160	103.0430	1,030,430	1,000,000	955,839	0	8,738	0	0	2.125	3.159	FA	8,028	21,250	01/31/2018	08/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
369550-AZ-1	GENERAL DYNAMICS CORP			1	1.G FE	978,570	104.9530	1,049,530	1,000,000	986,882	0	2,021	0	0	2.625	2.869	MN	3,354	26,250	09/12/2017	11/15/2027
369550-AZ-1	GENERAL DYNAMICS CORP			1	1.G FE	978,310	104.9530	1,049,530	1,000,000	986,722	0	2,045	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.G FE	930,700	104.9530	1,049,530	1,000,000	954,921	0	6,804	0	0	2.625	3.480	MN	3,354	26,250	04/05/2018	11/15/2027
369550-AZ-1	GENERAL DYNAMICS CORP			1	1.G FE	929,480	104.9530	1,049,530	1,000,000	953,997	0	6,939	0	0	2.625	3.498	MN	3,354	26,250	04/17/2018	11/15/2027
369550-BP-2	GENERAL DYNAMICS CORP			1	1.G FE	5,122,200	101.8070	5,090,350	5,000,000	5,119,446	0	(2,754)	0	0	2.250	1.964	JD	9,375	62,813	10/04/2021	06/01/2031
369550-BP-2	GENERAL DYNAMICS CORP			1	1.G FE	5,028,600	101.8070	5,090,350	5,000,000	5,026,886	0	(1,714)	0	0	2.250	2.184	JD	9,375	62,813	05/04/2021	06/01/2031
36962G-6F-6	GENERAL ELECTRIC COMPANY				2.B FE	373,853	101.7250	356,038	350,000	352,807	0	(4,050)	0	0	3.150	1.960	MS	3,491	11,025	07/26/2016	09/07/2022
36962G-6F-6	GENERAL ELECTRIC COMPANY				2.B FE	515,675	101.7250	508,625	500,000	501,971	0	(2,840)	0	0	3.150	2.561	MS	4,988	15,750	11/29/2016	09/07/2022
36962G-6F-6	GENERAL ELECTRIC COMPANY				2.B FE	286,584	101.7250	291,951	287,000	286,959	0	47	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	102.2860	293,561	287,000	286,935	0	60	0	0	3.100	3.122	JJ	4,251	8,897	01/03/2013	01/09/2023
36962G-7K-4	GENERAL ELECTRIC COMPANY			2	2.B FE	570,599	103.8690	595,169	573,000	572,337	0	257	0	0	3.450	3.500	MN	2,526	19,769	05/12/2014	05/15/2024
370334-BT-0	GENERAL MILLS INC			1	2.B FE	1,996,800	104.8350	2,096,700	2,000,000	1,999,170	0	342	0	0	3.650	3.669	FA	27,578	73,000	01/21/2014	02/15/2024
370334-BT-0	GENERAL MILLS INC			1	2.B FE	997,900	104.8350	1,048,350	1,000,000	999,463	0	225	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	106.3600	2,127,200	2,000,000	1,995,377	0	811	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	6,873,360	111.7460	6,704,760	6,000,000	6,803,196	0	(70,164)	0	0	4.200	1.848	AO	51,800	126,000	06/07/2021	04/17/2028
370334-CG-7	GENERAL MILLS INC			1	2.B FE	1,010,090	111.7460	1,117,460	1,000,000	1,006,681	0	(956)	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	111.7460	1,117,460	1,000,000	1,003,170	0	(453)	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	111.7460	1,117,460	1,000,000	998,578	0	186	0	0	4.200	4.225	AO	8,633	42,000	04/03/2018	04/17/2028
370334-CL-6	GENERAL MILLS INC			1	2.B FE	5,538,300	104.4790	5,223,950	5,000,000	5,480,672	0	(55,611)	0	0	2.875	1.596	AO	30,347	143,750	12/16/2020	04/15/2030
37045X-AS-5	GENERAL MOTORS FINANCIAL			1	2.C FE	972,410	106.3050	1,063,050	1,000,000	989,673	0	3,108	0	0	4.000	4.366	JJ	18,444	40,000	10/21/2015	01/15/2025
37045X-AZ-9	GENERAL MOTORS FINANCIAL			1	2.C FE	998,630	107.8830	1,078,830	1,000,000	999,434	0	142	0	0	4.300	4.317	JJ	20,067	43,000	07/08/2015	07/13/2025
37045X-BQ-8	GENERAL MOTORS FINANCIAL			1	2.C FE	998,610	108.0480	1,080,480	1,000,000	999,220	0	137	0	0	4.000	4.017	AO	9,444	40,000	10/03/2016	10/06/2026
37045X-BT-2	GENERAL MOTORS FINANCIAL			1	2.C FE	998,550	110.2360	1,102,360	1,000,000	999,174	0	140	0	0	4.350	4.368	JJ	19,817	43,500	01/11/2017	01/17/2027
37045X-CD-6	GENERAL MOTORS FINANCIAL			1	2.C FE	998,520	105.0520	1,050,520	1,000,000	999,323	0	212	0	0	3.500	3.524	MN	5,250	35,000	11/02/2017	11/07/2024
373298-CF-3	GEORGIA-PACIFIC CORP			1	1.G FE	1,752,437	113.6210	1,414,581	1,245,000	1,356,506	0	(51,954)	0	0	8.000	3.414	JJ	45,927	99,600	05/06/2013	01/15/2024
373298-CF-3	GEORGIA-PACIFIC CORP			1	1.G FE	1,676,220	113.6210	1,363,452	1,200,000	1,303,814	0	(48,264)	0	0	8.000	3.562	JJ	44,267	96,000	02/27/2013	01/15/2024
37331N-AD-3	GEORGIA-PACIFIC CORP (144A)			1	1.G FE	1,999,940	103.5750	2,071,500	2,000,000	2,000,000	0	0	0	0	3.734	3.734	JJ	34,436	74,680	06/18/2013	07/15/2023
37331N-AH-4	GEORGIA-PACIFIC CORP (144A)			1	1.G FE	1,306,713	105.9620	1,337,240	1,262,000	1,281,761	0	(6,384)	0	0	3.600	3.035	MS	15,144	45,432	11/22/2017	03/01/2025
37331N-AH-4	GEORGIA-PACIFIC CORP (144A)			1	1.G FE	999,610	105.9620	1,059,620	1,000,000	999,846	0	35	0	0	3.600	3.604	MS	12,000	36,000	11/03/2014	03/01/2025
37331N-AH-4	GEORGIA-PACIFIC CORP (144A)			1	1.G FE	1,402,524	105.9620	1,513,137	1,428,000	1,414,544	0	3,901	0	0	3.600	3.918	MS	17,136	51,408	10/10/2018	03/01/2025
37331N-AK-7	GEORGIA-PACIFIC CORP (144A)			2	1.G FE	5,340,150	100.2280	5,011,400	5,000,000	5,301,472	0	(34,819)	0	0	2.300	1.505	AO	19,167	115,000	11/18/2020	04/30/2030
37331N-AK-7	GEORGIA-PACIFIC CORP (144A)			2	1.G FE	2,132,500	100.2280	2,004,560	2,000,000	2,117,613	0	(13,572)	0	0	2.300	1.524	AO	7,667	46,000	11/23/2020	04/30/2030
37331N-AK-7	GEORGIA-PACIFIC CORP (144A)			2	1.G FE	3,159,720	100.2280	3,006,840	3,000,000	3,144,677	0	(15,043)	0	0	2.300	1.660	AO	11,500	69,000	02/02/2021	04/30/2030
37331N-AK-7	GEORGIA-PACIFIC CORP (144A)			2	1.G FE	5,101,850	100.2280	5,011,400	5,000,000	5,100,172	0	(1,678)	0	0	2.300	2.030	AO	19,167	0	11/04/2021	04/30/2030
377372-AH-0	GLAXOSMITHKLINE		C	1	1.F FE	989,920	102.4520	1,024,520	1,000,000	998,590	0	1,105	0	0	2.800	2.917	MS	8,011	28,000	03/13/2013	03/18/2023
377372-AN-7	GLAXOSMITHKLINE		C	1	1.F FE	5,033,450	112.0130	5,600,650	5,000,000	5,022,562	0	(3,099)	0	0	3.875	3.794	MN	24,757	193,750	05/14/2018	05/15/2028
37940X-AA-0	GLOBAL PAYMENTS INC			1	2.C FE	2,999,250	102.8410	3,085,230	3,000,000	2,999,505	0	135	0	0	2.650	2.655	FA	30,033	79,500	08/07/2019	02/15/2025
891906-AB-5	GLOBAL PAYMENTS INC			1	2.C FE	934,720	103.0840	1,030,840	1,000,000	988,750	0	7,498	0	0	3.750	4.577	JD	3,125	37,500	07/02/2013	06/01/2023
891906-AC-3	GLOBAL PAYMENTS INC			1	2.C FE	1,030,190	111.1250	1,111,250	1,000,000	1,017,340	0	(3,891)	0	0	4.800	4.323	AO	12,000	48,000	07/05/2018	04/01/2026
891906-AC-3	GLOBAL PAYMENTS INC			1	2.C FE	997,300	111.1250	1,111,250	1,000,000	998,636	0	268	0	0	4.800	4.834	AO	12,000	48,000	03/14/2016	04/01/2026
361841-AJ-8	GLP CAP/FIN II			1	2.C FE	1,005,000	109.6470	1,096,470	1,000,000	1,002,616	0	(695)	0	0	5.250	5.164	JD	4,375	52,500	05/09/2018	06/01/2025
38141E-C2-3	GOLDMAN SACHS GROUP			1	2.A FE	998,680	105.8640	1,058,640	1,000,000	999,612	0	141	0	0	3.850	3.866	JJ	18,501	38,500	06/30/2014	07/08/2024
38141G-VM-3	GOLDMAN SACHS GROUP				2.A FE	3,009,930	106.0830	3,182,490	3,000,000	3,004,138	0	(1,848)	0	0	4.000	3.931	MS	39,333	120,000	10/02/2018	03/03/2024
38141G-VM-3	GOLDMAN SACHS GROUP				2.A FE	996,980	106.0830	1,060,830	1,000,000	999,193	0	329	0	0	4.000	4.037	MS	13,111	40,000	02/26/2014	03/03/2024
38141G-WB-6	GOLDMAN SACHS GROUP			1	2.A FE	997,200	107.5350	1,075,350	1,000,000	998,427	0	272	0	0	3.850	3.884	JJ	16,576	38,500	01/23/2017	01/26/2027
38141G-WL-4	GOLDMAN SACHS GROUP			1	2.A FE	1,013,730	107.7640	1,077,640	1,000,000	1,008,214	0	(1,354)	0	0	3.691	3.523	JD	2,666	36,910	08/28/2017	06/05/2028
38141G-WL-4	GOLDMAN SACHS GROUP			1	2.A FE	1,000,000	107.7640	1,077,640	1,000,000	1,000,000	0	0	0	0	3.691	3.691	JD	2,666	36,910	05/31/2017	06/05/2028
38141G-WM-2	GOLDMAN SACHS GROUP			1	2.A FE	1,000,000	101.1390	1,011,390	1,000,000	1,000,000	0	0	0	0	2.905	2.905	JJ	12,669	29,050	07/19/2017	07/24/2023
38141G-WV-2	GOLDMAN SACHS GROUP			1	2.A FE	1,003,160	108.8630	1,088,630	1,000,000	1,002,130	0	(300)	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	108.8630	1,088,630	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	111.1710	3,335,130	3,000,000	3,000,000	0	0	0	0	4.223	4.223	MN	21,115	126,690	04/18/2018	05/01/2029
38141G-XG-4	GOLDMAN SACHS GROUP			1	1.F FE	2,998,950	101.7770	3,053,310	3,000,000	2,999,088	0	95	0	0	2.600	2.604	FA	31,200	78,000	02/05/2020	02/07/2030
38141G-YB-4	GOLDMAN SACHS GROUP			1	1.F FE	5,000,000	100.8230	5,041,150	5,000,000	5,000,000	0	0	0	0	2.615	2.615	AO	25,060	65,375	04/15/2021	04/22/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38141G-YJ-7	GOLDMAN SACHS GROUP			2	1.F FE	3,046,860	98.5420	2,956,260	3,000,000	3,045,121	0	(1,739)	0	0	2.383	2.218	JJ	31,773	0	07/20/2021	07/21/2032
38141G-YN-8	GOLDMAN SACHS GROUP			1	1.F FE	10,000,000	100.7250	10,072,500	10,000,000	10,000,000	0	0	0	0	2.650	2.650	AO	51,528	0	10/18/2021	10/21/2032
38145G-AH-3	GOLDMAN SACHS GROUP			1	2.A FE	2,992,230	106.6250	3,198,750	3,000,000	2,995,782	0	764	0	0	3.500	3.531	MN	13,125	105,000	11/10/2016	11/16/2026
38148L-AC-0	GOLDMAN SACHS GROUP			2	2.A FE	999,580	105.4950	1,054,950	1,000,000	999,840	0	44	0	0	3.500	3.505	JJ	15,361	35,000	01/20/2015	01/23/2025
391380-AA-3	GREAT-WEST LIFECO INC (144A)			1	1.F FE	2,991,930	113.1830	3,395,490	3,000,000	2,994,377	0	742	0	0	4.047	4.080	MN	14,839	121,410	05/15/2018	05/17/2028
40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	998,810	103.4230	1,034,230	1,000,000	999,635	0	242	0	0	3.400	3.426	AO	6,233	34,000	04/18/2018	04/25/2023
40139L-BA-0	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	5,976,420	96.1730	5,770,380	6,000,000	5,979,996	0	3,247	0	0	1.250	1.309	MN	8,750	75,000	11/16/2020	11/19/2027
40139L-BE-2	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.C FE	9,994,100	96.9180	9,691,800	10,000,000	9,994,223	0	123	0	0	1.625	1.633	MS	47,396	0	09/13/2021	09/16/2028
402479-CF-4	GULF POWER			1	1.E FE	1,008,510	106.8350	1,068,350	1,000,000	1,004,832	0	(840)	0	0	3.300	3.198	MN	2,750	33,000	05/17/2017	05/30/2027
402479-CF-4	GULF POWER			1	1.E FE	998,300	106.8350	1,068,350	1,000,000	998,997	0	163	0	0	3.300	3.320	MN	2,750	33,000	05/15/2017	05/30/2027
412822-AD-0	HARLEY-DAVIDSON			1	2.C FE	2,012,260	105.5600	2,111,200	2,000,000	2,004,705	0	(1,304)	0	0	3.500	3.425	JJ	29,750	70,000	08/27/2015	07/28/2025
404119-CC-1	HCA INC			1	2.C FE	1,987,760	98.5530	1,971,060	2,000,000	1,988,305	0	545	0	0	2.375	2.444	JJ	23,882	0	06/21/2021	07/15/2031
404121-AF-2	HCA INC			1	2.C FE	2,000,000	104.7720	2,095,440	2,000,000	2,000,000	0	0	0	0	4.750	4.750	MN	15,833	95,000	10/16/2012	05/01/2023
42704L-AA-2	HERC HOLDINGS INC (144A)			1	4.A FE	2,512,500	104.1200	2,603,000	2,500,000	2,507,811	0	(1,969)	0	0	5.500	5.401	JJ	63,403	137,500	06/24/2019	07/15/2027
42704L-AA-2	HERC HOLDINGS INC (144A)			1	4.A FE	1,002,500	104.1200	1,041,200	1,000,000	1,001,563	0	(397)	0	0	5.500	5.450	JJ	25,361	55,000	06/25/2019	07/15/2027
42704L-AA-2	HERC HOLDINGS INC (144A)			1	4.A FE	500,000	104.1200	520,600	500,000	500,000	0	0	0	0	5.500	5.500	JJ	12,681	27,500	06/24/2019	07/15/2027
427866-AT-5	HERSHEY COMPANY			1	1.E FE	997,400	102.0060	1,020,060	1,000,000	999,590	0	284	0	0	2.625	2.655	MN	4,375	26,250	05/14/2013	05/01/2023
427866-AX-6	HERSHEY COMPANY			1	1.E FE	1,993,420	103.7150	2,074,300	2,000,000	1,996,751	0	653	0	0	2.300	2.337	FA	17,378	46,000	08/02/2016	08/15/2026
427866-BD-9	HERSHEY COMPANY			1	1.F FE	2,006,080	103.9000	2,078,000	2,000,000	2,004,849	0	(572)	0	0	2.450	2.415	MN	6,261	49,000	10/30/2019	11/15/2029
427866-BD-9	HERSHEY COMPANY			1	1.F FE	1,998,740	103.9000	2,078,000	2,000,000	1,998,975	0	113	0	0	2.450	2.457	MN	6,261	49,000	11/05/2019	11/15/2029
428291-AM-0	HEXCEL CORP			1	3.A FE	997,130	109.1450	1,091,450	1,000,000	998,764	0	294	0	0	4.950	4.736	FA	18,700	48,250	07/29/2015	08/15/2025
428291-AN-8	HEXCEL CORP			1	3.A FE	995,590	107.4470	1,074,470	1,000,000	997,497	0	440	0	0	4.200	4.004	FA	15,867	40,750	02/13/2017	02/15/2027
428291-AN-8	HEXCEL CORP			1	3.A FE	995,000	107.4470	1,074,470	1,000,000	996,905	0	546	0	0	4.200	4.017	FA	15,867	40,750	03/28/2018	02/15/2027
428291-AN-8	HEXCEL CORP			1	3.A FE	994,120	107.4470	1,074,470	1,000,000	996,632	0	542	0	0	4.200	4.022	FA	15,867	40,750	02/14/2017	02/15/2027
42981C-AA-6	HIGH STREET FUNDING TRUST I			1	2.A FE	1,005,470	111.5920	1,115,925	1,000,000	1,003,578	0	(528)	0	0	4.111	4.042	FA	15,530	41,110	04/16/2018	02/15/2028
42981C-AA-6	HIGH STREET FUNDING TRUST I			1	2.A FE	2,000,000	111.5920	2,231,851	2,000,000	2,000,000	0	0	0	0	4.111	4.111	FA	31,061	82,220	03/08/2018	02/15/2028
431282-AP-7	HIGHWOODS REALTY LP			1	2.B FE	986,670	109.1960	1,091,960	1,000,000	992,424	0	1,287	0	0	3.875	4.038	MS	12,917	38,750	02/13/2017	03/01/2027
431282-AQ-5	HIGHWOODS REALTY LP			1	2.B FE	988,180	110.3770	1,103,770	1,000,000	992,062	0	1,088	0	0	4.125	4.271	MS	12,146	41,250	02/22/2018	03/15/2028
437076-AZ-5	HOME DEPOT INC			1	1.F FE	1,017,130	102.0230	1,020,230	1,000,000	1,001,963	0	(1,914)	0	0	2.700	2.500	AO	6,750	27,000	04/18/2013	04/01/2023
437076-BC-5	HOME DEPOT INC			1	1.F FE	2,105,500	105.4520	2,109,040	2,000,000	2,023,776	0	(12,141)	0	0	3.750	3.092	FA	28,333	75,000	07/23/2014	02/15/2024
437076-BC-5	HOME DEPOT INC			1	1.F FE	1,016,190	105.4520	1,054,520	1,000,000	1,003,564	0	(1,804)	0	0	3.750	3.552	FA	14,167	37,500	01/28/2014	02/15/2024
437076-BC-5	HOME DEPOT INC			1	1.F FE	1,013,840	105.4520	1,054,520	1,000,000	1,002,970	0	(1,502)	0	0	3.750	3.585	FA	14,167	37,500	10/01/2013	02/15/2024
437076-BK-7	HOME DEPOT INC			1	1.F FE	1,035,080	106.8440	1,068,440	1,000,000	1,016,903	0	(4,593)	0	0	3.350	2.833	MS	9,864	33,500	11/09/2017	09/15/2025
437076-BK-7	HOME DEPOT INC			1	1.F FE	2,008,820	106.8440	2,136,880	2,000,000	2,003,430	0	(922)	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	106.8440	1,068,440	1,000,000	999,379	0	147	0	0	3.350	3.367	MS	9,864	33,500	09/08/2015	09/15/2025
437076-BT-8	HOME DEPOT INC			1	1.F FE	1,994,800	106.1200	2,122,400	2,000,000	1,996,813	0	501	0	0	2.800	2.830	MS	16,644	56,000	09/05/2017	09/14/2027
437076-BW-1	HOME DEPOT INC			1	1.F FE	2,015,900	112.7050	2,254,100	2,000,000	2,011,495	0	(1,479)	0	0	3.900	3.802	JD	5,417	78,000	12/04/2018	12/06/2028
437076-BY-7	HOME DEPOT INC			1	1.F FE	995,710	106.6320	1,066,320	1,000,000	996,673	0	392	0	0	2.950	3.000	JD	1,311	29,500	06/04/2019	06/15/2029
438516-BD-7	HONEYWELL INTERNATIONAL			1	1.F FE	993,840	104.5330	1,045,330	1,000,000	998,637	0	667	0	0	3.350	3.423	JD	2,792	33,500	11/18/2013	12/01/2023
438516-BL-9	HONEYWELL INTERNATIONAL			1	1.F FE	8,967,600	104.7580	9,428,220	9,000,000	8,983,158	0	3,205	0	0	2.500	2.541	MN	37,500	225,000	10/24/2016	11/01/2026
438516-BW-5	HONEYWELL INTERNATIONAL			2	1.F FE	2,993,790	103.3850	3,101,550	3,000,000	2,996,625	0	1,220	0	0	2.300	2.344	FA	26,067	69,000	07/30/2019	08/15/2024
438516-BZ-8	HONEYWELL INTERNATIONAL			1	1.F FE	10,434,800	99.5340	9,953,400	10,000,000	10,393,213	0	(41,587)	0	0	1.950	1.438	JD	16,250	195,000	01/27/2021	06/01/2030
438516-BZ-8	HONEYWELL INTERNATIONAL			1	1.F FE	2,050,060	99.5340	1,990,680	2,000,000	2,047,523	0	(2,537)	0	0	1.950	1.638	JD	3,250	19,500	07/08/2021	06/01/2030
438516-BZ-8	HONEYWELL INTERNATIONAL			1	1.F FE	5,011,500	99.5340	4,976,700	5,000,000	5,011,305	0	(195)	0	0	1.950	1.919	JD	8,125	48,750	11/04/2021	06/01/2030
438516-CF-1	HONEYWELL INTERNATIONAL			1	1.F FE	4,988,050	97.4840	4,874,200	5,000,000	4,988,446	0	396	0	0	1.750	1.776	MS	32,813	0	08/02/2021	09/01/2031
440452-AH-3	HORMEL FOODS CORP			1	1.F FE	9,975,700	99.6910	9,969,100	10,000,000	9,977,559	0	1,859	0	0	1.700	1.737	JD	13,222	85,000	05/25/2021	06/03/2028
44107T-AV-8	HOST HOTELS & RESORTS LP			1	2.C FE	976,570	106.1240	1,061,240	1,000,000	990,602	0	2,467	0	0	4.000	4.295	JD	1,778	40,000	08/27/2015	06/15/2025
44107T-AW-6	HOST HOTELS & RESORTS LP			1	2.C FE	1,055,580	107.8420	1,078,420	1,000,000	1,028,904	0	(6,893)	0	0	4.500	3.685	FA	18,750	45,000	11/22/2017	02/01/2026
44107T-AX-4	HOST HOTELS & RESORTS LP			1	2.C FE	1,002,860	104.5720	1,045,720	1,000,000	1,001,078	0	(484)	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	104.5720	1,045,720	1,000,000	998,524	0	615	0	0	3.875	3.944	MN	4,951	38,750	03/09/2017	04/01/2024
42824C-AN-9	HP ENTERPRISE CO			1	2.B FE	528,525	102.2590	511,295	500,000	503,613	0	(5,661)	0	0	4.400	3.217	AO	4,644	22,000	05/01/2017	10/15/2022
42824C-AN-9	HP ENTERPRISE CO			1	2.B FE	1,054,490	102.2590	1,022,590	1,000,000	1,006,863	0	(10,749)	0	0	4.400	3.276	AO	9,289	44,000	04/17/2017	10/15/2022
42824C-AN-9	HP ENTERPRISE CO			1	2.B FE	1,048,290	102.2590	1,022,590	1,000,000	1,006,046	0	(9,460)	0	0	4.400	3.409	AO	9,289	44,000	03/28/2017	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
443510-AH-5	HUBBELL INC			1	2.A FE	992,000	105.3430	1,053,430	1,000,000	995,181	0	766	0	0	3.150	3.244	FA	11,900	31,500	07/31/2017	08/15/2027
443510-AJ-1	HUBBELL INC			1	2.A FE	996,220	107.4520	1,074,520	1,000,000	997,514	0	353	0	0	3.500	3.545	FA	13,222	35,000	02/01/2018	02/15/2028
443510-AJ-1	HUBBELL INC			1	2.A FE	1,988,760	107.4520	2,149,040	2,000,000	1,992,631	0	1,051	0	0	3.500	3.567	FA	26,444	70,000	01/31/2018	02/15/2028
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES			1	2.C FE	1,002,070	105.9960	1,059,960	1,000,000	1,001,287	0	(200)	0	0	3.483	3.458	JD	2,903	34,830	12/11/2017	12/01/2027
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES			1	2.C FE	2,000,000	105.9960	2,119,920	2,000,000	2,000,000	0	0	0	0	3.483	3.483	JD	5,805	69,660	11/16/2017	12/01/2027
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES			1	2.C FE	934,034	105.9960	992,123	936,000	934,740	0	186	0	0	3.483	3.508	JD	2,717	32,601	12/19/2017	12/01/2027
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES			1	2.C FE	971,490	105.9960	1,059,960	1,000,000	981,502	0	2,733	0	0	3.483	3.835	JD	2,903	34,830	02/20/2018	12/01/2027
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES			1	2.C FE	1,928,980	105.9960	2,119,920	2,000,000	1,953,681	0	6,822	0	0	3.483	3.925	JD	5,805	69,660	03/06/2018	12/01/2027
44644A-AB-3	HUNTINGTON NATIONAL BANK			2	1.G FE	997,620	101.0590	1,010,590	1,000,000	999,686	0	493	0	0	2.500	2.551	FA	10,000	25,000	08/02/2017	08/07/2022
44644A-AE-7	HUNTINGTON NATIONAL BANK			1	1.G FE	1,979,300	104.4120	2,088,240	2,000,000	1,992,173	0	4,169	0	0	3.550	3.779	AO	16,764	71,000	10/02/2018	10/06/2023
44701Q-BE-1	HUNTSMAN INTERNATIONAL LLC			1	2.C FE	4,959,350	110.6440	5,532,200	5,000,000	4,968,890	0	3,462	0	0	4.500	4.600	MN	37,500	225,000	03/26/2019	05/01/2029
448579-AE-2	HYATT HOTELS			1	2.C FE	994,980	102.3400	1,023,400	1,000,000	999,127	0	537	0	0	3.375	3.433	JJ	15,563	33,750	05/07/2013	07/15/2023
448579-AF-9	HYATT HOTELS			1	2.C FE	2,368,463	108.8230	2,353,841	2,163,000	2,270,310	0	(24,877)	0	0	4.850	3.496	MS	30,889	104,906	10/31/2017	03/15/2026
459200-AM-3	IBM CORP			1	1.G FE	147,442	120.7910	126,831	105,000	119,626	0	(3,541)	0	0	7.000	3.115	AO	1,225	7,350	02/22/2013	10/30/2025
459200-AM-3	IBM CORP			1	1.G FE	1,320,240	120.7910	1,207,910	1,000,000	1,122,984	0	(29,471)	0	0	7.000	3.539	AO	11,667	70,000	07/02/2014	10/30/2025
459200-HG-9	IBM CORP			1	1.G FE	2,951,940	100.8520	3,025,560	3,000,000	2,996,899	0	5,197	0	0	1.875	2.053	FA	23,438	56,250	07/25/2012	08/01/2022
459200-HP-9	IBM CORP			1	1.G FE	1,993,600	103.9200	2,078,400	2,000,000	1,998,798	0	702	0	0	3.375	3.413	FA	28,125	67,500	07/29/2013	08/01/2023
45167R-AH-7	IDEX CORP			1	2.B FE	3,027,990	100.9740	3,029,220	3,000,000	3,026,504	0	(1,486)	0	0	2.625	2.517	JD	3,500	43,094	05/26/2021	06/15/2031
452308-AT-6	ILLINOIS TOOL WORKS INC			1	1.E FE	4,062,960	104.7690	4,190,760	4,000,000	4,024,071	0	(11,986)	0	0	3.500	3.174	MS	46,667	140,000	08/20/2018	03/01/2024
452308-AT-6	ILLINOIS TOOL WORKS INC			1	1.E FE	1,992,960	104.7690	2,095,380	2,000,000	1,998,195	0	758	0	0	3.500	3.542	MS	23,333	70,000	02/18/2014	03/01/2024
452308-AX-7	ILLINOIS TOOL WORKS INC			1	1.E FE	2,990,550	104.9340	3,148,020	3,000,000	2,995,048	0	930	0	0	2.650	2.686	MN	10,158	79,500	10/31/2016	11/15/2026
452308-AX-7	ILLINOIS TOOL WORKS INC			1	1.E FE	933,780	104.9340	1,049,340	1,000,000	956,616	0	7,998	0	0	2.650	3.629	MN	3,386	26,500	01/15/2019	11/15/2026
454889-AP-1	INDIANA MICHIGAN POWER			1	1.G FE	2,995,170	102.0980	3,062,940	3,000,000	2,999,238	0	536	0	0	3.200	3.219	MS	28,267	96,000	03/13/2013	03/15/2023
454889-AS-5	INDIANA MICHIGAN POWER			1	1.G FE	2,663,890	110.0810	2,658,456	2,415,000	2,603,290	0	(28,152)	0	0	3.850	2.470	MN	11,880	92,978	10/23/2019	05/15/2028
454889-AS-5	INDIANA MICHIGAN POWER			1	1.G FE	2,990,550	110.0810	3,302,430	3,000,000	2,993,514	0	867	0	0	3.850	3.888	MN	14,758	115,500	04/30/2018	05/15/2028
45688C-AA-5	INGEVITY CORP (144A)			1	3.C FE	981,250	100.3600	1,003,600	1,000,000	989,505	0	2,268	0	0	4.500	4.785	FA	18,750	45,000	02/13/2018	02/01/2026
45688C-AA-5	INGEVITY CORP (144A)			1	3.C FE	177,380	100.3600	181,652	181,000	178,968	0	439	0	0	4.500	4.805	FA	3,394	8,145	02/13/2018	02/01/2026
45688C-AA-5	INGEVITY CORP (144A)			1	3.C FE	975,000	100.3600	1,003,600	1,000,000	985,938	0	3,034	0	0	4.500	4.883	FA	18,750	45,000	02/15/2018	02/01/2026
457187-AB-8	INGREDION INC			1	2.B FE	1,959,320	106.1000	2,122,000	2,000,000	1,978,630	0	4,061	0	0	3.200	3.445	AO	16,000	64,000	11/22/2016	10/01/2026
457187-AB-8	INGREDION INC			1	2.B FE	142,237	106.1000	155,967	147,000	144,474	0	479	0	0	3.200	3.596	AO	1,176	4,704	12/21/2016	10/01/2026
458140-AM-2	INTEL CORP			1	1.E FE	1,005,330	102.0880	1,020,880	1,000,000	1,000,565	0	(583)	0	0	2.700	2.639	JD	1,200	27,000	12/06/2012	12/15/2022
458140-AM-2	INTEL CORP			1	1.E FE	3,982,920	102.0880	4,083,520	4,000,000	3,998,134	0	1,871	0	0	2.700	2.749	JD	4,800	108,000	12/04/2012	12/15/2022
458140-AS-9	INTEL CORP			1	1.E FE	2,056,360	107.9890	2,159,780	2,000,000	2,021,647	0	(6,040)	0	0	3.700	3.354	JJ	31,244	74,000	09/22/2015	07/29/2025
458140-AX-8	INTEL CORP			1	1.E FE	3,055,260	107.2820	3,218,460	3,000,000	3,032,262	0	(5,769)	0	0	3.150	2.922	MN	13,125	94,500	11/01/2017	05/11/2027
458140-AX-8	INTEL CORP			1	1.E FE	996,680	107.2820	1,072,820	1,000,000	998,067	0	321	0	0	3.150	3.189	MN	4,375	31,500	05/08/2017	05/11/2027
459506-AC-5	INTERNATIONAL FLAVOR & FRAGRANCES			1	2.C FE	999,120	102.5580	1,025,580	1,000,000	999,842	0	94	0	0	3.200	3.210	MN	5,333	32,000	04/01/2013	05/01/2023
459506-AC-5	INTERNATIONAL FLAVOR & FRAGRANCES			1	2.C FE	189,179	102.5580	194,860	190,000	189,849	0	105	0	0	3.200	3.259	MN	1,013	6,080	12/16/2014	05/01/2023
459506-AC-5	INTERNATIONAL FLAVOR & FRAGRANCES			1	2.C FE	79,542	102.5580	82,046	80,000	79,919	0	57	0	0	3.200	3.276	MN	427	2,560	08/25/2014	05/01/2023
461070-AL-8	INTERSTATE POWER & LIGHT CO			1	2.A FE	1,009,570	105.0590	1,050,590	1,000,000	1,004,001	0	(1,413)	0	0	3.250	3.093	JD	2,708	32,500	11/09/2017	12/01/2024
461070-AL-8	INTERSTATE POWER & LIGHT CO			1	2.A FE	1,493,505	105.0590	1,575,885	1,500,000	1,497,862	0	678	0	0	3.250	3.301	JD	4,063	48,750	11/19/2014	12/01/2024
461070-AM-6	INTERSTATE POWER & LIGHT CO			1	2.A FE	2,135,058	105.6970	2,288,340	2,165,000	2,149,268	0	3,980	0	0	3.400	3.615	FA	27,808	73,610	03/28/2018	08/15/2025
461070-AQ-7	INTERSTATE POWER & LIGHT CO			1	2.A FE	3,015,810	108.8090	3,264,270	3,000,000	3,011,788	0	(1,460)	0	0	3.600	3.536	AO	27,000	108,000	03/28/2019	04/01/2029
465685-AJ-4	ITC HOLDINGS CORP			1	2.B FE	996,660	104.9250	1,049,250	1,000,000	999,056	0	356	0	0	3.650	3.690	JD	1,622	36,500	05/28/2014	06/15/2024
465685-AJ-4	ITC HOLDINGS CORP			1	2.B FE	1,982,260	104.9250	2,098,500	2,000,000	1,994,997	0	1,899	0	0	3.650	3.757	JD	3,244	73,000	06/10/2014	06/15/2024
465685-AP-0	ITC HOLDINGS CORP			1	2.B FE	999,320	105.9940	1,059,940	1,000,000	999,550	0	64	0	0	3.350	3.358	MN	4,281	33,500	11/09/2017	11/15/2027
465685-AP-0	ITC HOLDINGS CORP			1	2.B FE	1,880,020	105.9940	2,119,880	2,000,000	1,920,636	0	11,712	0	0	3.350	4.117	MN	8,561	67,000	05/01/2018	11/15/2027
466313-AH-6	JABIL INC			1	2.C FE	997,140	109.7350	1,097,350	1,000,000	998,129	0	268	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	109.7350	1,097,350	1,000,000	997,280	0	390	0	0	3.950	4.001	JJ	18,543	39,500	01/10/2018	01/12/2028
46849L-SQ-5	JACKSON NATIONAL LIFE (144A)				1.F FE	995,810	105.1630	1,051,630	1,000,000	998,003	0	419	0	0	3.050	3.099	AO	5,253	30,500	04/25/2016	04/29/2026
46849L-SS-1	JACKSON NATIONAL LIFE (144A)				1.F FE	1,003,180	104.2760	1,042,760	1,000,000	1,001,002	0	(466)	0	0	3.250	3.199	JJ	13,542	32,500	01/25/2017	01/30/2024
46849L-TC-5	JACKSON NATIONAL LIFE (144A)				1.F FE	2,994,180	107.6300	3,228,900	3,000,000	2,996,879	0	816	0	0	3.875	3.907	JD	6,458	116,250	06/06/2018	06/11/2025
46849L-TK-7	JACKSON NATIONAL LIFE (144A)				1.F FE	4,990,250	103.3230	5,166,150	5,000,000	4,994,987	0	1,927	0	0	2.650	2.692	JD	3,681	132,500	06/17/2019	06/21/2024
445658-CD-7	JB HUNT TRANSPORT			1	2.A FE	2,063,560	104.7550	2,095,100	2,000,000	2,014,963	0	(7,272)	0	0	3.850	3.451	MS	22,672	77,000	07/17/2014	03/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
445658-CD-7	JB HUNT TRANSPORT			1	2.A FE	999,000	104.7550	1,047,550	1,000,000	999,704	0	107	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	101.2120	1,012,120	1,000,000	999,730	0	382	0	0	3.300	3.340	FA	12,467	33,000	08/03/2015	08/15/2022
476556-DC-6	JERSEY CENTRAL POWER & LIGHT (144A)			1	2.B FE	4,792,216	108.5410	5,125,306	4,722,000	4,761,246	0	(9,355)	0	0	4.300	4.062	JJ	93,627	203,046	07/10/2018	01/15/2026
832696-AK-4	JM SMUCKER CO			1	2.B FE	999,750	106.6480	1,066,480	1,000,000	999,873	0	26	0	0	3.500	3.503	MS	10,306	35,000	03/12/2015	03/15/2025
832696-AR-9	JM SMUCKER CO			1	2.B FE	1,999,320	107.0700	2,141,400	2,000,000	1,999,549	0	64	0	0	3.375	3.379	JD	3,000	67,500	12/04/2017	12/15/2027
832696-AU-2	JM SMUCKER CO			1	2.B FE	4,930,550	96.8290	4,841,450	5,000,000	4,931,977	0	1,427	0	0	2.125	2.274	MS	28,628	0	09/27/2021	03/15/2032
832696-AU-2	JM SMUCKER CO			1	2.B FE	1,947,940	96.8290	1,936,580	2,000,000	1,948,499	0	559	0	0	2.125	2.410	MS	11,451	0	11/10/2021	03/15/2032
24422E-RM-3	JOHN DEERE CAPITAL CORP				1.F FE	998,250	100.4920	1,004,920	1,000,000	999,913	0	172	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	105.6640	1,056,640	1,000,000	999,777	0	81	0	0	3.350	3.359	JD	1,768	33,500	06/09/2014	06/12/2024
24422E-TG-4	JOHN DEERE CAPITAL CORP				1.F FE	1,011,780	102.4950	1,024,950	1,000,000	1,002,139	0	(1,779)	0	0	2.800	2.613	MS	8,944	28,000	03/23/2016	03/06/2023
24422E-TW-9	JOHN DEERE CAPITAL CORP				1.F FE	2,839,140	106.0020	3,180,060	3,000,000	2,897,451	0	16,039	0	0	2.800	3.467	MS	26,367	84,000	03/02/2018	09/08/2027
24422E-UB-3	JOHN DEERE CAPITAL CORP				1.F FE	998,380	107.1190	1,071,190	1,000,000	998,961	0	155	0	0	3.050	3.069	JJ	14,826	30,500	01/03/2018	01/06/2028
24422E-UE-7	JOHN DEERE CAPITAL CORP				1.F FE	1,999,380	106.6680	2,133,360	2,000,000	1,999,629	0	87	0	0	3.450	3.455	MS	20,700	69,000	03/08/2018	03/13/2025
24422E-VS-5	JOHN DEERE CAPITAL CORP				1.F FE	6,989,920	100.0640	7,004,480	7,000,000	6,990,372	0	452	0	0	2.000	2.015	JD	5,444	70,000	06/14/2021	06/17/2031
78408L-AB-3	JOHNSON (SC) & SON (144A)			1	1.G FE	1,008,980	104.9050	1,049,050	1,000,000	1,002,595	0	(981)	0	0	3.350	3.241	MS	8,375	33,500	10/01/2014	09/30/2024
78408L-AB-3	JOHNSON (SC) & SON (144A)			1	1.G FE	1,998,160	104.9050	2,098,100	2,000,000	1,999,357	0	196	0	0	3.350	3.361	MS	16,750	67,000	09/30/2014	09/30/2024
478160-AF-1	JOHNSON & JOHNSON LS:990K	LS			1.A FE	1,256,700	110.9680	1,109,680	1,000,000	1,046,705	0	(23,560)	0	0	6.730	4.109	MN	8,599	67,300	03/11/2011	11/15/2023
478160-BH-6	JOHNSON & JOHNSON			1	1.A FE	2,103,060	104.9900	2,099,800	2,000,000	2,024,113	0	(12,035)	0	0	3.375	2.728	JD	4,875	67,500	11/18/2014	12/05/2023
478160-BH-6	JOHNSON & JOHNSON			1	1.A FE	2,998,230	104.9900	3,149,700	3,000,000	2,999,559	0	192	0	0	3.375	3.382	JD	7,313	101,250	12/02/2013	12/05/2023
478160-BY-9	JOHNSON & JOHNSON			1	1.A FE	1,008,870	104.4310	1,044,310	1,000,000	1,004,057	0	(977)	0	0	2.450	2.341	MS	8,167	24,500	10/27/2016	03/01/2026
478160-CE-2	JOHNSON & JOHNSON			1	1.A FE	994,510	107.4520	1,074,520	1,000,000	996,931	0	536	0	0	2.950	3.014	MS	9,669	29,500	03/03/2017	03/03/2027
478160-CK-8	JOHNSON & JOHNSON			1	1.A FE	1,997,620	106.7000	2,134,000	2,000,000	1,998,555	0	214	0	0	2.900	2.913	JJ	26,744	58,000	11/08/2017	01/15/2028
46625H-JD-3	JP MORGAN CHASE				1.F FE	2,984,010	100.2330	3,006,990	3,000,000	2,999,701	0	1,850	0	0	4.500	4.567	JJ	58,875	135,000	01/13/2012	01/24/2022
46625H-JE-1	JP MORGAN CHASE				1.F FE	1,023,890	102.0240	1,020,240	1,000,000	1,002,000	0	(2,719)	0	0	3.250	2.966	MS	8,847	32,500	12/13/2012	09/23/2022
46625H-JE-1	JP MORGAN CHASE				1.F FE	1,017,650	102.0240	1,020,240	1,000,000	1,001,484	0	(2,028)	0	0	3.250	3.038	MS	8,847	32,500	01/11/2013	09/23/2022
46625H-JE-1	JP MORGAN CHASE				1.F FE	993,920	102.0240	1,020,240	1,000,000	999,453	0	686	0	0	3.250	3.322	MS	8,847	32,500	09/19/2012	09/23/2022
46625H-JH-4	JP MORGAN CHASE				1.F FE	1,999,840	102.7340	2,054,680	2,000,000	1,999,950	0	19	0	0	3.200	3.201	JJ	27,733	64,000	01/17/2013	01/25/2023
46625H-JT-8	JP MORGAN CHASE				1.F FE	2,983,260	105.9160	3,177,480	3,000,000	2,995,879	0	1,826	0	0	3.875	3.943	FA	48,438	116,250	01/21/2014	02/01/2024
46625H-KC-3	JP MORGAN CHASE			2	1.F FE	997,780	105.0740	1,050,740	1,000,000	999,234	0	231	0	0	3.125	3.151	JJ	13,715	31,250	01/15/2015	01/23/2025
46625H-RS-1	JP MORGAN CHASE			1	1.F FE	968,470	106.1480	1,061,480	1,000,000	983,617	0	3,330	0	0	3.200	3.601	JD	1,422	32,000	02/16/2017	06/15/2026
46625H-RV-4	JP MORGAN CHASE			1	1.F FE	498,920	105.6310	528,155	500,000	499,436	0	106	0	0	2.950	2.975	AO	3,688	14,750	07/14/2016	10/01/2026
46625H-RY-8	JP MORGAN CHASE			1	1.F FE	1,000,000	108.3280	1,083,280	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	108.6830	2,173,660	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	107.2080	2,144,160	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	100.0690	1,000,690	1,000,000	1,000,000	0	0	0	0	2.972	2.972	JJ	13,704	29,720	12/01/2016	01/15/2023
46647P-AR-7	JPMORGAN CHASE			1	1.F FE	3,000,000	110.4640	3,313,920	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
46647P-BX-3	JPMORGAN CHASE			1	1.F FE	2,006,880	96.4170	1,928,340	2,000,000	2,006,300	0	(580)	0	0	1.953	1.915	FA	15,950	19,530	01/28/2021	02/04/2032
46647P-BX-3	JPMORGAN CHASE			1	1.F FE	3,000,000	96.4170	2,892,510	3,000,000	3,000,000	0	0	0	0	1.953	1.953	FA	23,924	29,295	01/28/2021	02/04/2032
46647P-CC-8	JPMORGAN CHASE			1	1.F FE	2,044,700	101.3910	2,027,820	2,000,000	2,042,600	0	(2,100)	0	0	2.580	2.324	AO	9,890	25,800	06/23/2021	04/22/2032
46647P-CR-5	JPMORGAN CHASE			1	1.F FE	3,028,860	100.6730	3,020,190	3,000,000	3,028,443	0	(417)	0	0	2.545	2.436	MN	11,240	0	11/04/2021	11/08/2032
485134-BN-9	KANSAS CITY POWER & LIGHT			1	1.F FE	1,998,120	102.0210	2,040,420	2,000,000	1,999,682	0	207	0	0	3.150	3.161	MS	18,550	63,000	03/11/2013	03/15/2023
485134-BP-4	KANSAS CITY POWER & LIGHT			1	1.F FE	1,992,880	106.6070	2,132,140	2,000,000	1,997,047	0	733	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	104.0290	2,080,580	2,000,000	1,997,533	0	1,210	0	0	3.850	3.917	MN	9,839	77,000	12/09/2015	11/15/2023
485170-AV-6	KANSAS CITY SOUTHERN			1	2.B FE	2,856,162	102.3320	3,069,960	3,000,000	2,970,238	0	20,656	0	0	3.000	3.745	MN	11,250	90,000	12/09/2015	05/15/2023
48238T-AA-7	KAR AUCTION (144A)			1	5.A FE	676,688	101.6210	685,942	675,000	675,481	0	(339)	0	0	5.125	5.069	JD	2,883	34,594	02/20/2018	06/01/2025
487836-BP-2	KELLOGG CO			1	2.B FE	981,150	106.0020	1,060,020	1,000,000	990,639	0	2,002	0	0	3.250	3.488	AO	8,125	32,500	11/28/2016	04/01/2026
487836-BS-6	KELLOGG CO			1	2.B FE	1,665,500	103.1040	1,718,744	1,667,000	1,666,546	0	217	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	107.8300	3,234,900	3,000,000	2,994,851	0	766	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	113.2720	5,663,600	5,000,000	4,987,649	0	1,620	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	8,111,142	98.1600	7,656,480	7,800,000	8,081,101	0	(30,041)	0	0	2.100	1.627	JD	13,650	163,800	01/20/2021	06/01/2030
491674-BK-2	KENTUCKY UTILITIES			1	1.F FE	1,999,140	105.5790	2,111,580	2,000,000	1,999,582	0	86	0	0	3.300	3.305	AO	16,500	66,000	09/21/2015	10/01/2025
26138E-AS-8	KEURIG DR PEPPER INC			1	2.B FE	994,030	106.0100	1,060,100	1,000,000	997,420	0	606	0	0	3.400	3.471	MN	4,344	34,000	10/29/2015	11/15/2025
26138E-AX-7	KEURIG DR PEPPER INC			1	2.B FE	999,560	107.1530	1,071,530	1,000,000	999,741	0	40	0	0	3.430	3.435	JD	1,524	34,300	12/05/2016	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49327M-2U-7	KEY BANK NA				1.G FE	999,820	103.1010	1,031,010	1,000,000	999,921	0	37	0	0	3.375	3.379	MS	10,688	33,750	02/28/2018	03/07/2023
49326E-EG-4	KEYCORP				2.A FE	3,993,160	112.1110	4,484,440	4,000,000	3,995,174	0	629	0	0	4.100	4.121	AO	27,333	164,000	04/23/2018	04/30/2028
49338L-AB-9	KEYSIGHT TECHNOLOGIES			1	2.B FE	999,660	108.1890	1,081,890	1,000,000	999,838	0	34	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	1,997,460	112.6340	2,252,680	2,000,000	1,998,389	0	243	0	0	4.600	4.616	AO	21,722	92,000	03/28/2017	04/06/2027
49338L-AF-0	KEYSIGHT TECHNOLOGIES			1	2.B FE	5,028,800	103.9160	5,195,800	5,000,000	5,022,956	0	(2,665)	0	0	3.000	2.932	AO	25,000	150,000	10/08/2019	10/30/2029
49338C-AB-9	KEYSPAN GAS EAST CORP		C	1	2.A FE	3,000,000	102.2130	3,066,390	3,000,000	3,000,000	0	0	0	0	2.742	2.742	FA	31,076	82,260	08/02/2016	08/15/2026
494368-BH-5	KIMBERLY-CLARK			1	1.F FE	985,530	100.3540	1,003,540	1,000,000	999,694	0	1,584	0	0	2.400	2.564	MS	8,000	24,000	02/07/2012	03/01/2022
494368-BJ-1	KIMBERLY-CLARK			1	1.F FE	3,910,400	102.3650	4,094,600	4,000,000	3,985,811	0	9,671	0	0	2.400	2.656	JD	8,000	96,000	05/20/2013	06/01/2023
494368-BQ-5	KIMBERLY-CLARK			1	1.F FE	2,261,088	104.7140	2,513,136	2,400,000	2,331,503	0	20,048	0	0	2.650	3.611	MS	21,200	63,600	04/23/2018	03/01/2025
494368-BU-6	KIMBERLY-CLARK			1	1.F FE	996,280	105.8420	1,058,420	1,000,000	998,319	0	376	0	0	2.750	2.793	FA	10,389	27,500	02/17/2016	02/15/2026
494368-CB-7	KIMBERLY-CLARK			1	1.F FE	2,168,280	107.8620	2,157,240	2,000,000	2,156,418	0	(11,862)	0	0	3.100	2.034	MS	16,361	31,000	04/29/2021	03/26/2030
49446R-AP-4	KIMCO REALTY CORP			1	2.A FE	991,690	104.0090	1,040,090	1,000,000	995,787	0	811	0	0	2.800	2.895	AO	7,000	28,000	08/09/2016	10/01/2026
49446R-AR-0	KIMCO REALTY CORP			1	2.A FE	1,989,780	102.7390	2,054,780	2,000,000	1,996,700	0	1,439	0	0	2.700	2.778	MS	18,000	54,000	11/01/2016	03/01/2024
49446R-AS-8	KIMCO REALTY CORP			1	2.A FE	996,370	108.2790	1,082,790	1,000,000	997,881	0	350	0	0	3.800	3.844	AO	9,500	38,000	03/22/2017	04/01/2027
49456B-AF-8	KINDER MORGAN INC			1	2.B FE	2,030,740	108.1480	2,162,960	2,000,000	2,014,933	0	(4,322)	0	0	4.300	4.047	JD	7,167	86,000	02/12/2018	06/01/2025
49456B-AM-3	KINDER MORGAN INC			1	2.B FE	1,995,480	102.1360	2,042,720	2,000,000	1,999,049	0	869	0	0	3.150	3.196	JJ	29,050	63,000	08/03/2017	01/15/2023
49456B-AP-6	KINDER MORGAN INC			1	2.B FE	3,273,870	111.2090	3,336,270	3,000,000	3,211,669	0	(32,243)	0	0	4.300	2.990	MS	43,000	129,000	01/15/2020	03/01/2028
49456B-AP-6	KINDER MORGAN INC			1	2.B FE	4,832,730	111.2090	5,004,405	4,500,000	4,743,534	0	(36,714)	0	0	4.300	3.286	MS	64,500	193,500	07/02/2019	03/01/2028
49456B-AP-6	KINDER MORGAN INC			1	2.B FE	1,992,440	111.2090	2,224,180	2,000,000	1,994,860	0	698	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	111.2090	1,112,090	1,000,000	994,172	0	799	0	0	4.300	4.408	MS	14,333	43,000	03/06/2018	03/01/2028
482480-AG-5	KLA CORP			1	2.A FE	5,799,900	112.9780	5,648,900	5,000,000	5,752,908	0	(46,992)	0	0	4.100	1.787	MS	60,361	102,500	07/12/2021	03/15/2029
50077L-AD-8	KRAFT HEINZ FOODS CO			1	3.A FE	876,567	104.7030	968,503	925,000	900,440	0	5,032	0	0	3.000	3.656	JD	2,313	27,750	11/18/2016	06/01/2026
501044-CQ-2	KROGER CO			1	2.A FE	4,967,750	100.0740	5,003,700	5,000,000	4,998,542	0	3,532	0	0	3.400	3.477	AO	35,889	170,000	04/10/2012	04/15/2022
501044-CS-8	KROGER CO			1	2.A FE	999,580	103.9200	1,039,200	1,000,000	999,898	0	46	0	0	3.850	3.855	FA	16,042	38,500	07/18/2013	08/01/2023
501044-CY-5	KROGER CO			1	2.A FE	997,960	105.2610	1,052,610	1,000,000	999,477	0	223	0	0	4.000	4.025	FA	16,667	40,000	01/23/2014	02/01/2024
501044-DC-2	KROGER CO			1	2.A FE	999,150	107.1630	1,071,630	1,000,000	999,601	0	85	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	107.1630	1,071,630	1,000,000	998,923	0	236	0	0	3.500	3.528	FA	14,583	35,000	01/08/2016	02/01/2026
50540R-AN-2	LABORATORY CORP			1	2.B FE	987,260	104.8880	1,048,880	1,000,000	997,210	0	1,412	0	0	4.000	4.157	MN	6,667	40,000	10/29/2013	11/01/2023
50540R-AQ-5	LABORATORY CORP			1	2.B FE	1,006,670	105.6360	1,056,360	1,000,000	1,002,180	0	(714)	0	0	3.600	3.519	FA	15,000	36,000	01/22/2015	02/01/2025
50540R-AQ-5	LABORATORY CORP			1	2.B FE	998,500	105.6360	1,056,360	1,000,000	999,457	0	157	0	0	3.600	3.618	FA	15,000	36,000	01/21/2015	02/01/2025
50540R-AU-6	LABORATORY CORP			1	2.B FE	998,490	108.0920	1,080,920	1,000,000	999,049	0	143	0	0	3.600	3.618	MS	12,000	36,000	08/15/2017	09/01/2027
50540R-AW-2	LABORATORY CORP			1	2.B FE	9,974,100	104.1520	10,415,200	10,000,000	9,978,831	0	2,322	0	0	2.950	2.980	JD	24,583	295,000	11/18/2019	12/01/2029
505588-BJ-1	LACLEDE GAS CO			1	1.F FE	3,987,880	102.9380	4,117,520	4,000,000	3,997,640	0	1,328	0	0	3.400	3.436	FA	51,378	136,000	08/06/2013	08/15/2023
50587K-AA-9	LAFARGEHOLCIM FINANCE US (144A)		C	1	2.B FE	2,001,920	107.0650	2,141,300	2,000,000	2,001,059	0	(215)	0	0	3.500	3.487	MS	19,250	70,000	11/07/2017	09/22/2026
50587K-AA-9	LAFARGEHOLCIM FINANCE US (144A)		C	1	2.B FE	999,160	107.0650	1,070,650	1,000,000	999,530	0	83	0	0	3.500	3.510	MS	9,625	35,000	09/15/2016	09/22/2026
521615-AA-2	LEA POWER PARTNERS (144A)			1	3.A FE	1,307,179	104.9860	1,372,355	1,307,179	1,307,176	83,774	0	0	0	6.595	6.649	MJSD	3,831	86,208	07/17/2007	06/15/2033
524660-AX-5	LEGGETT & PLATT			1	2.B FE	2,992,320	105.0650	3,151,950	3,000,000	2,997,390	0	811	0	0	3.800	3.831	MN	14,567	114,000	11/05/2014	11/15/2024
524660-AY-3	LEGGETT & PLATT			1	2.B FE	1,986,820	106.8270	2,136,540	2,000,000	1,991,640	0	1,249	0	0	3.500	3.579	MN	8,944	70,000	11/14/2017	11/15/2027
526107-AD-9	LENNOX INTERNATIONAL INC			1	2.B FE	999,430	102.9020	1,029,020	1,000,000	999,816	0	83	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.B FE	1,206,175	102.9020	1,270,840	1,235,000	1,224,933	0	5,103	0	0	3.000	3.452	MN	4,734	37,050	02/21/2018	11/15/2023
526107-AD-9	LENNOX INTERNATIONAL INC			1	2.B FE	166,210	102.9020	180,079	175,000	171,745	0	1,639	0	0	3.000	4.040	MN	671	5,250	06/08/2018	11/15/2023
74005P-BF-0	LINDE INC/CT			1	1.F FE	2,931,630	101.7610	3,052,830	3,000,000	2,980,108	0	16,810	0	0	2.700	3.296	FA	29,250	81,000	01/07/2019	02/21/2023
74005P-BQ-6	LINDE INC/CT			1	1.F FE	1,285,240	106.5330	1,347,642	1,265,000	1,275,527	0	(2,552)	0	0	3.200	2.969	JJ	16,867	40,480	01/09/2018	01/30/2026
74005P-BT-0	LINDE INC/CT			1	1.F FE	2,316,750	93.5250	2,338,125	2,500,000	2,319,845	0	3,095	0	0	1.100	2.016	FA	10,771	0	11/01/2021	08/10/2030
74005P-BT-0	LINDE INC/CT			1	1.F FE	4,618,850	93.5250	4,676,250	5,000,000	4,622,735	0	3,885	0	0	1.100	2.060	FA	21,542	0	11/23/2021	08/10/2030
539830-BE-8	LOCKHEED MARTIN CORP			1	1.G FE	1,003,060	104.8070	1,048,070	1,000,000	1,001,001	0	(324)	0	0	2.900	2.864	MS	9,667	29,000	02/13/2015	03/01/2025
539830-BE-8	LOCKHEED MARTIN CORP			1	1.G FE	997,140	104.8070	1,048,070	1,000,000	998,986	0	294	0	0	2.900	2.933	MS	9,667	29,000	02/12/2015	03/01/2025
539830-BG-3	LOCKHEED MARTIN CORP			1	1.G FE	993,610	101.8470	1,018,470	1,000,000	998,977	0	945	0	0	3.100	3.200	JJ	14,294	31,000	11/16/2015	01/15/2023
539830-BH-1	LOCKHEED MARTIN CORP			1	1.G FE	3,080,520	108.3470	3,250,410	3,000,000	3,041,963	0	(10,251)	0	0	3.550	3.156	JJ	49,108	106,500	01/23/2018	01/15/2026
539830-BH-1	LOCKHEED MARTIN CORP			1	1.G FE	1,984,560	108.3470	2,166,940	2,000,000	1,993,198	0	1,531	0	0	3.550	3.641	JJ	32,739	71,000	11/16/2015	01/15/2026
539830-BH-1	LOCKHEED MARTIN CORP			1	1.G FE	1,923,391	108.3470	2,107,349	1,945,000	1,932,611	0	2,788	0	0	3.550	3.721	JJ	31,839	69,048	07/11/2018	01/15/2026
539830-BP-3	LOCKHEED MARTIN CORP			1	1.G FE	2,150,538	98.3630	2,020,376	2,054,000	2,140,360	0	(9,906)	0	0	1.850	1.308	JD	1,689	37,999	12/17/2020	06/15/2030
539830-BP-3	LOCKHEED MARTIN CORP			1	1.G FE	4,930,250	98.3630	4,918,150	5,000,000	4,931,145	0	895	0	0	1.850	2.027	JD	4,111	46,250	11/16/2021	06/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
546676-AW-7	LOUISVILLE GAS & ELECTRIC			1	1.F FE	1,999,140	105.8500	2,117,000	2,000,000	1,999,582	0	86	0	0	3.300	3.305	AO	16,500	66,000	09/21/2015	10/01/2025
548661-CW-5	LOWES COMPANIES			1	2.A FE	999,580	100.2150	1,002,150	1,000,000	999,927	0	19	0	0	3.120	3.125	AO	6,587	31,200	04/16/2012	04/15/2022
548661-DD-6	LOWES COMPANIES			1	2.A FE	1,021,230	105.0320	1,050,320	1,000,000	1,008,418	0	(3,268)	0	0	3.125	2.768	MS	9,201	31,250	11/27/2017	09/15/2024
548661-DD-6	LOWES COMPANIES			1	2.A FE	991,330	105.0320	1,050,320	1,000,000	997,347	0	913	0	0	3.125	3.227	MS	9,201	31,250	09/03/2014	09/15/2024
548661-DH-7	LOWES COMPANIES			1	2.A FE	2,000,340	106.5260	2,130,520	2,000,000	2,000,124	0	(33)	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	106.5260	1,065,260	1,000,000	997,584	0	593	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	104.1980	1,041,980	1,000,000	997,881	0	458	0	0	2.500	2.552	AO	5,278	25,000	04/11/2016	04/15/2026
548661-DP-9	LOWES COMPANIES			1	2.A FE	998,460	106.7720	1,067,720	1,000,000	999,095	0	149	0	0	3.100	3.118	MN	4,994	31,000	04/19/2017	05/03/2027
548661-DP-9	LOWES COMPANIES			1	2.A FE	995,010	106.7720	1,067,720	1,000,000	996,950	0	512	0	0	3.100	3.162	MN	4,994	31,000	01/11/2018	05/03/2027
413875-AR-6	L3HARRIS TECH INC			1	2.B FE	992,810	106.6930	1,066,930	1,000,000	997,241	0	751	0	0	3.832	3.920	AO	6,812	38,320	06/02/2015	04/27/2025
413875-AW-5	L3HARRIS TECH INC			1	2.B FE	4,999,500	112.3370	5,616,850	5,000,000	4,999,625	0	37	0	0	4.400	4.401	JD	9,778	220,000	05/23/2018	06/15/2028
502431-AF-6	L3HARRIS TECH INC			1	2.B FE	2,008,000	103.3250	2,066,500	2,000,000	2,006,486	0	(739)	0	0	2.900	2.853	JD	2,578	58,000	11/14/2019	12/15/2029
502431-AF-6	L3HARRIS TECH INC			1	2.B FE	4,986,550	103.3250	5,166,250	5,000,000	4,989,029	0	1,203	0	0	2.900	2.931	JD	6,444	145,000	11/13/2019	12/15/2029
502431-AK-5	L3HARRIS TECH INC LS:112K	LS		1	2.B FE	357,780	105.8270	361,928	342,000	349,580	0	(3,354)	0	0	3.950	2.884	MN	1,238	13,509	07/02/2019	05/28/2024
502431-AL-3	L3HARRIS TECH INC			1	2.B FE	1,053,050	108.8180	1,088,180	1,000,000	1,035,952	0	(7,003)	0	0	3.850	3.025	JD	1,711	38,500	07/02/2019	12/15/2026
502431-AM-1	L3HARRIS TECH INC			1	2.B FE	5,482,600	112.3370	5,616,850	5,000,000	5,357,195	0	(51,378)	0	0	4.400	3.125	JD	9,778	220,000	07/02/2019	06/15/2028
502431-AN-9	L3HARRIS TECH INC			1	2.B FE	2,022,140	95.5660	1,911,320	2,000,000	2,019,872	0	(2,047)	0	0	1.800	1.678	JJ	16,600	23,000	11/16/2020	01/15/2031
502431-AN-9	L3HARRIS TECH INC			1	2.B FE	3,998,480	95.5660	3,822,640	4,000,000	3,998,659	0	205	0	0	1.800	1.804	JJ	33,200	46,000	11/10/2020	01/15/2031
502431-AN-9	L3HARRIS TECH INC			1	2.B FE	6,841,450	95.5660	6,689,620	7,000,000	6,846,602	0	5,152	0	0	1.800	2.066	JJ	58,100	0	08/30/2021	01/15/2031
55261F-AJ-3	M&T BANK CORP			2	1.G FE	5,006,350	103.8400	5,192,000	5,000,000	5,002,019	0	(1,291)	0	0	3.550	3.522	JJ	76,424	177,500	07/20/2018	07/26/2023
55616X-AH-0	MACYS RETAIL HOLDINGS INC			1	3.C FE	578,248	101.1300	604,757	598,000	595,451	17,692	2,184	0	0	2.875	3.263	FA	6,495	17,193	01/22/2013	02/15/2023
559080-AH-9	MAGELLAN MIDSTREAM PARTNERS			1	2.A FE	836,511	103.6000	880,600	850,000	842,328	0	2,216	0	0	3.200	3.499	MS	8,009	27,200	04/11/2019	03/15/2025
559080-AH-9	MAGELLAN MIDSTREAM PARTNERS			1	2.A FE	367,783	103.6000	398,860	385,000	376,042	0	2,566	0	0	3.200	3.979	MS	3,628	12,320	08/15/2018	03/15/2025
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS			2	2.A FE	1,118,420	111.7110	1,117,110	1,000,000	1,061,566	0	(14,489)	0	0	5.000	3.311	MS	16,667	50,000	11/13/2017	03/01/2026
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS			2	2.A FE	1,114,870	111.7110	1,117,110	1,000,000	1,060,057	0	(14,120)	0	0	5.000	3.351	MS	16,667	50,000	11/29/2017	03/01/2026
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS			2	2.A FE	4,206,160	111.7110	4,468,440	4,000,000	4,120,572	0	(27,788)	0	0	5.000	4.158	MS	66,667	200,000	10/10/2018	03/01/2026
55279H-AL-4	MANUFACTURERS & TRADERS TRUST			2	1.G FE	998,600	100.5960	1,005,960	1,000,000	999,858	0	277	0	0	2.500	2.530	MN	2,986	25,000	05/15/2017	05/18/2022
55279H-AQ-3	MANUFACTURERS & TRADERS TRUST				1.G FE	999,660	106.9400	1,069,400	1,000,000	999,769	0	32	0	0	3.400	3.404	FA	12,656	34,000	08/14/2017	08/17/2027
565849-AP-1	MARATHON OIL			1	2.C FE	999,450	109.6140	1,096,140	1,000,000	999,642	0	53	0	0	4.400	4.407	JJ	20,289	44,000	07/14/2017	07/15/2027
565849-AP-1	MARATHON OIL			1	2.C FE	1,992,680	109.6140	2,192,280	2,000,000	1,995,492	0	698	0	0	4.400	4.446	JJ	40,578	88,000	07/13/2017	07/15/2027
56585A-AG-7	MARATHON PETROLEUM			1	2.B FE	1,992,820	105.2030	2,104,060	2,000,000	1,997,724	0	759	0	0	3.625	3.668	MS	21,347	72,500	09/02/2014	09/15/2024
571903-AP-8	MARRIOTT INTERNATIONAL			1	2.C FE	988,760	105.9930	1,059,930	1,000,000	995,251	0	1,144	0	0	3.750	3.886	AO	9,375	37,500	09/09/2015	10/01/2025
571903-AV-5	MARRIOTT INTERNATIONAL			1	2.C FE	3,620,053	101.6600	3,764,470	3,703,000	3,686,466	0	14,116	0	0	3.125	3.532	FA	43,716	115,719	12/13/2016	02/15/2023
571903-AW-3	MARRIOTT INTERNATIONAL			1	2.C FE	1,995,420	105.4640	2,109,280	2,000,000	1,998,000	0	552	0	0	3.750	3.782	MS	22,083	75,000	12/13/2016	03/15/2025
571903-AY-9	MARRIOTT INTERNATIONAL			1	2.C FE	992,810	108.0020	1,080,020	1,000,000	995,114	0	662	0	0	4.000	4.088	AO	8,444	40,000	04/03/2018	04/15/2028
571676-AA-3	MARS INC (144A)			1	1.F FE	4,002,440	104.0610	4,162,440	4,000,000	4,001,283	0	(395)	0	0	2.700	2.689	AO	27,000	108,000	03/27/2019	04/01/2025
571676-AB-1	MARS INC (144A)			1	1.F FE	5,409,900	107.7980	5,389,900	5,000,000	5,400,772	0	(9,128)	0	0	3.200	2.105	AO	40,000	0	10/18/2021	04/01/2030
571676-AL-9	MARS INC (144A)			1	1.F FE	4,810,850	94.5190	4,725,950	5,000,000	4,817,935	0	7,085	0	0	1.625	2.009	JJ	37,240	40,625	07/13/2021	07/16/2032
573284-AN-6	MARTIN MARIETTA MATERIALS			1	2.B FE	1,030,110	106.5740	1,065,740	1,000,000	1,010,383	0	(4,316)	0	0	4.250	3.767	JJ	21,132	42,500	01/26/2017	07/02/2024
573284-AQ-9	MARTIN MARIETTA MATERIALS			1	2.B FE	998,650	106.6850	1,066,850	1,000,000	999,195	0	129	0	0	3.450	3.466	JD	2,875	34,500	05/17/2017	06/01/2027
573284-AQ-9	MARTIN MARIETTA MATERIALS			1	2.B FE	997,980	106.6850	1,066,850	1,000,000	998,804	0	194	0	0	3.450	3.474	JD	2,875	34,500	05/17/2017	06/01/2027
573284-AQ-9	MARTIN MARIETTA MATERIALS			1	2.B FE	953,030	106.6850	1,066,850	1,000,000	970,250	0	4,814	0	0	3.450	4.067	JD	2,875	34,500	03/20/2018	06/01/2027
573284-AT-3	MARTIN MARIETTA MATERIALS			1	2.B FE	997,910	107.6340	1,076,340	1,000,000	998,655	0	198	0	0	3.500	3.525	JD	1,556	35,000	12/07/2017	12/15/2027
573284-AT-3	MARTIN MARIETTA MATERIALS			1	2.B FE	1,995,000	107.6340	2,152,680	2,000,000	1,996,778	0	475	0	0	3.500	3.530	JD	3,111	70,000	12/06/2017	12/15/2027
573284-AT-3	MARTIN MARIETTA MATERIALS			1	2.B FE	959,830	107.6340	1,076,340	1,000,000	973,721	0	3,834	0	0	3.500	4.000	JD	1,556	35,000	03/01/2018	12/15/2027
573284-AW-6	MARTIN MARIETTA MATERIALS			1	2.B FE	3,018,570	99.6540	2,989,620	3,000,000	3,017,852	0	(718)	0	0	2.400	2.330	JJ	35,800	0	06/30/2021	07/15/2031
574599-BN-5	MASCO CORP			1	2.B FE	1,998,140	107.2090	2,144,180	2,000,000	1,998,784	0	175	0	0	3.500	3.511	MN	8,944	70,000	06/12/2017	11/15/2027
574599-BN-5	MASCO CORP			1	2.B FE	997,060	107.2090	1,072,090	1,000,000	998,129	0	278	0	0	3.500	3.535	MN	4,472	35,000	11/02/2017	11/15/2027
574599-BS-4	MASCO CORP LS:590K	LS		1	2.B FE	4,991,800	96.8660	4,843,300	5,000,000	4,992,694	0	894	0	0	1.500	1.525	FA	28,333	33,542	02/18/2021	02/15/2028
575634-AU-4	MASSACHUSETTS ELECTRIC (144A)		C	1	2.A FE	5,000,000	93.2310	4,661,550	5,000,000	5,000,000	0	0	0	0	1.729	1.729	MN	8,885	86,450	11/19/2020	11/24/2030
575634-AU-4	MASSACHUSETTS ELECTRIC (144A)		C	1	2.A FE	1,341,745	93.2310	1,253,957	1,345,000	1,342,013	0	267	0	0	1.729	1.756	MN	2,390	23,255	02/11/2021	11/24/2030
575634-AU-4	MASSACHUSETTS ELECTRIC (144A)		C	1	2.A FE	1,166,853	93.2310	1,090,803	1,170,000	1,167,114	0	261	0	0	1.729	1.759	MN	2,079	20,229	02/11/2021	11/24/2030
575634-AU-4	MASSACHUSETTS ELECTRIC (144A)		C	1	2.A FE	4,982,500	93.2310	4,661,550	5,000,000	4,983,980	0	1,480	0	0	1.729	1.768	MN	8,885	86,450	02/11/2021	11/24/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57629W-BR-0	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	3,970,200	101.5000	4,060,000	4,000,000	3,997,266	0	3,268	0	0	2.500	2.585	AO	20,556	100,000	10/10/2012	10/17/2022
57629W-BV-1	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	501,585	105.3480	526,740	500,000	500,392	0	(171)	0	0	3.600	3.562	AO	4,100	18,000	04/03/2014	04/09/2024
57629W-BV-1	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	1,495,875	105.3480	1,580,220	1,500,000	1,498,869	0	444	0	0	3.600	3.633	AO	12,300	54,000	04/02/2014	04/09/2024
57629W-CD-0	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	995,530	100.5990	1,005,990	1,000,000	999,690	0	914	0	0	2.500	2.596	AO	5,417	25,000	04/10/2017	04/13/2022
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	967,836	103.7420	1,057,131	1,019,000	995,451	0	8,917	0	0	2.750	3.736	JD	701	28,023	10/09/2018	06/22/2024
57629W-CG-3	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	1,995,980	104.8360	2,096,720	2,000,000	1,998,149	0	572	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	104.8360	2,096,720	2,000,000	1,997,115	0	894	0	0	2.950	3.000	JJ	27,861	59,000	01/09/2018	01/11/2025
57629W-CW-8	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	5,013,650	95.0700	4,753,500	5,000,000	5,012,239	0	(1,299)	0	0	1.550	1.520	AO	17,653	77,500	11/30/2020	10/09/2030
57629W-CZ-1	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	2,285,928	99.6730	2,272,544	2,280,000	2,285,843	0	(85)	0	0	2.150	2.119	MS	15,251	0	11/01/2021	03/09/2031
57636Q-AB-0	MASTERCARD INC			1	1.E FE	1,015,190	105.2810	1,052,810	1,000,000	1,003,931	0	(1,673)	0	0	3.375	3.191	AO	8,438	33,750	07/22/2014	04/01/2024
57636Q-AB-0	MASTERCARD INC			1	1.E FE	995,710	105.2810	1,052,810	1,000,000	998,869	0	461	0	0	3.375	3.426	AO	8,438	33,750	03/26/2014	04/01/2024
57636Q-AG-9	MASTERCARD INC			1	1.E FE	1,004,470	106.4790	1,064,790	1,000,000	1,002,506	0	(496)	0	0	2.950	2.892	MN	3,278	29,500	11/22/2017	11/21/2026
57636Q-AG-9	MASTERCARD INC			1	1.E FE	1,996,380	106.4790	2,129,580	2,000,000	1,998,064	0	356	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	109.8130	1,098,130	1,000,000	1,004,615	0	(694)	0	0	3.500	3.413	FA	12,153	35,000	02/26/2018	02/26/2028
57636Q-AJ-3	MASTERCARD INC			1	1.E FE	997,240	109.8130	1,098,130	1,000,000	998,157	0	259	0	0	3.500	3.533	FA	12,153	35,000	02/21/2018	02/26/2028
57636Q-AM-6	MASTERCARD INC			1	1.E FE	4,993,100	107.2280	5,361,400	5,000,000	4,994,634	0	629	0	0	2.950	2.966	JD	12,292	147,500	05/28/2019	06/01/2029
57636Q-AU-8	MASTERCARD INC			1	1.E FE	9,948,700	99.7850	9,978,500	10,000,000	9,949,177	0	477	0	0	2.000	2.057	MN	23,889	0	11/15/2021	11/18/2031
577081-AY-8	MATTEL INC			1	4.A FE	1,000,080	102.0940	1,020,940	1,000,000	1,000,037	0	(37)	0	0	3.150	3.149	MS	9,275	31,500	03/05/2013	03/15/2023
577081-AY-8	MATTEL INC			1	4.A FE	998,120	102.0940	1,020,940	1,000,000	999,712	0	207	0	0	3.150	3.172	MS	9,275	31,500	03/04/2013	03/15/2023
577081-AY-8	MATTEL INC			1	4.A FE	142,994	102.0940	153,141	150,000	148,984	0	805	0	0	3.150	3.727	MS	1,391	4,725	06/25/2013	03/15/2023
57772K-AD-3	MAXIM INTEGRATED PRODUCT			1	2.A FE	968,450	107.9430	1,079,430	1,000,000	980,183	0	3,203	0	0	3.450	3.856	JD	1,533	34,500	02/21/2018	06/15/2027
579780-AK-3	MCCORMICK & COMPANY INC			1	2.B FE	992,630	105.6680	1,056,680	1,000,000	996,839	0	747	0	0	3.250	3.337	MN	4,153	32,500	11/03/2015	11/15/2025
579780-AN-7	MCCORMICK & COMPANY INC			1	2.B FE	996,550	107.6430	1,076,430	1,000,000	997,894	0	330	0	0	3.400	3.441	FA	12,844	34,000	08/09/2017	08/15/2027
579780-AN-7	MCCORMICK & COMPANY INC			1	2.B FE	2,962,710	107.6430	3,229,290	3,000,000	2,976,409	0	3,715	0	0	3.400	3.555	FA	38,533	102,000	02/06/2018	08/15/2027
579780-AQ-0	MCCORMICK & COMPANY INC			1	2.B FE	1,066,060	101.2620	1,012,620	1,000,000	1,058,558	0	(6,737)	0	0	2.500	1.717	AO	5,278	25,000	11/18/2020	04/15/2030
58013M-FQ-2	MCDONALD'S CORP			1	2.A FE	3,515,610	110.6020	3,318,060	3,000,000	3,460,038	0	(51,738)	0	0	3.600	1.608	JJ	54,000	108,000	12/02/2020	07/01/2030
58013M-FQ-2	MCDONALD'S CORP			1	2.A FE	5,601,400	110.6020	5,530,100	5,000,000	5,550,298	0	(51,102)	0	0	3.600	2.138	JJ	90,000	90,000	02/24/2021	07/01/2030
58013M-EM-2	MCDONALDS CORP			1	2.A FE	1,025,310	100.0630	1,000,630	1,000,000	1,000,101	0	(2,823)	0	0	2.625	2.338	JJ	12,104	26,250	02/02/2012	01/15/2022
58013M-EM-2	MCDONALDS CORP			1	2.A FE	1,003,420	100.0630	1,000,630	1,000,000	1,000,003	0	(388)	0	0	2.625	2.586	JJ	12,104	26,250	01/03/2012	01/15/2022
58013M-ES-9	MCDONALDS CORP			1	2.A FE	1,994,400	105.1350	2,102,700	2,000,000	1,998,436	0	595	0	0	3.250	3.283	JD	3,792	65,000	06/04/2014	06/10/2024
58013M-EY-6	MCDONALDS CORP			1	2.A FE	2,092,880	107.6890	2,153,780	2,000,000	2,047,374	0	(11,476)	0	0	3.700	3.041	JJ	30,833	74,000	11/01/2017	01/30/2026
58013M-FF-6	MCDONALDS CORP			1	2.A FE	1,997,820	109.9580	2,199,160	2,000,000	1,998,476	0	200	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	101.8100	1,018,100	1,000,000	999,811	0	132	0	0	2.850	2.864	MS	8,392	28,500	03/05/2013	03/15/2023
581557-AZ-8	MCKESSON CORP			1	2.B FE	1,012,660	101.4270	1,014,270	1,000,000	1,001,036	0	(1,416)	0	0	2.700	2.553	JD	1,200	27,000	11/30/2012	12/15/2022
581557-AZ-8	MCKESSON CORP			1	2.B FE	998,860	101.4270	1,014,270	1,000,000	999,871	0	124	0	0	2.700	2.713	JD	1,200	27,000	11/29/2012	12/15/2022
581557-BE-4	MCKESSON CORP			1	2.B FE	1,012,590	105.0500	1,050,500	1,000,000	1,002,917	0	(1,414)	0	0	3.796	3.640	MS	11,177	37,960	04/16/2014	03/15/2024
581557-BE-4	MCKESSON CORP			1	2.B FE	1,000,000	105.0500	1,050,500	1,000,000	1,000,000	0	0	0	0	3.796	3.796	MS	11,177	37,960	03/05/2014	03/15/2024
585055-BS-4	MEDTRONIC INC			1	1.G FE	925,052	106.5440	995,121	934,000	930,797	0	916	0	0	3.500	3.612	MS	9,625	32,690	12/01/2014	03/15/2025
58933Y-AF-2	MERCK & CO INC			1	1.E FE	1,998,260	102.9760	2,059,520	2,000,000	1,999,696	0	188	0	0	2.800	2.810	MN	6,689	56,000	05/15/2013	05/18/2023
58933Y-AQ-8	MERCK & CO INC			1	1.E FE	2,710,083	100.2300	2,786,394	2,780,000	2,777,706	0	19,875	0	0	2.350	3.086	FA	25,588	65,330	06/19/2018	02/10/2022
58933Y-AR-6	MERCK & CO INC			1	1.E FE	998,350	104.7940	1,047,940	1,000,000	999,422	0	171	0	0	2.750	2.769	FA	10,771	27,500	02/05/2015	02/10/2025
58933Y-AR-6	MERCK & CO INC			1	1.E FE	7,655,120	104.7940	8,383,520	8,000,000	7,827,802	0	51,532	0	0	2.750	3.486	FA	86,167	220,000	06/28/2018	02/10/2025
58933Y-AU-9	MERCK & CO INC			1	1.E FE	3,745,838	104.3860	3,914,475	3,750,000	3,748,018	0	827	0	0	2.900	2.924	MS	34,438	108,750	03/06/2019	03/07/2024
58933Y-AU-9	MERCK & CO INC			1	1.E FE	1,248,325	104.3860	1,304,825	1,250,000	1,249,208	0	333	0	0	2.900	2.929	MS	11,479	36,250	03/06/2019	03/07/2024
58933Y-AX-3	MERCK & CO INC			1	1.E FE	3,924,928	108.8850	3,853,440	3,539,000	3,895,613	0	(29,315)	0	0	3.400	1.844	MS	38,103	60,163	05/19/2021	03/07/2029
589331-AT-4	MERCK & CO INC			1	1.E FE	1,000,420	100.8860	1,008,860	1,000,000	1,000,023	0	(48)	0	0	2.400	2.395	MS	7,067	24,000	09/14/2012	09/15/2022
806605-AG-6	MERCK & CO INC			1	1.E FE	11,294,591	144.4770	11,124,729	7,700,000	11,159,047	0	(135,544)	0	0	6.500	2.194	JD	41,708	250,250	06/16/2021	12/01/2033
806605-AG-6	MERCK & CO INC			1	1.E FE	1,891,981	144.4770	1,878,201	1,300,000	1,869,777	0	(22,204)	0	0	6.500	2.279	JD	7,042	42,250	06/16/2021	12/01/2033
59217G-AQ-2	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	998,930	100.9320	1,009,320	1,000,000	999,872	0	79	0	0	3.875	3.888	AO	8,611	38,750	04/04/2012	04/11/2022
59217G-AX-7	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	999,490	102.4080	1,024,080	1,000,000	999,935	0	57	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	1,998,660	107.9220	2,158,440	2,000,000	1,999,256	0	132	0	0	3.450	3.458	JD	2,492	69,000	12/12/2016	12/18/2026
59217G-CK-3	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	1,996,060	106.3220	2,126,440	2,000,000	1,997,546	0	379	0	0	3.000	3.023	MS	17,000	60,000	09/12/2017	09/19/2027
59217G-CK-3	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	2,370,634	106.3220	2,709,085	2,548,000	2,432,546	0	17,696	0	0	3.000	3.891	MS	21,658	76,440	04/23/2018	09/19/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59217G-CT-4	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	2,002,820	105.1920	2,103,840	2,000,000	2,001,186	0	(562)	0	0	3.600	3.569	JJ	34,000	72,000	01/09/2019	01/11/2024
59217G-DC-0	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	1,018,950	107.0490	1,070,490	1,000,000	1,014,696	0	(1,747)	0	0	3.050	2.830	JD	1,186	30,500	07/02/2019	06/17/2029
59217G-DC-0	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	2,037,560	107.0490	2,140,980	2,000,000	2,029,123	0	(3,461)	0	0	3.050	2.832	JD	2,372	61,000	07/02/2019	06/17/2029
59217G-EG-0	MET LIFE GLOBAL FUNDING I (144A)			1	1.D FE	2,993,820	105.5610	3,166,830	3,000,000	2,994,673	0	552	0	0	2.950	2.974	AO	20,158	88,500	04/03/2020	04/09/2030
59217G-GU-7	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	7,679,520	94.6450	7,571,600	8,000,000	7,704,322	0	24,802	0	0	1.550	2.000	JJ	59,933	62,000	02/25/2021	01/07/2031
59156R-BH-0	METLIFE INC			1	1.G FE	1,001,170	105.6030	1,056,030	1,000,000	1,000,264	0	(126)	0	0	3.600	3.586	AO	8,100	36,000	04/08/2014	04/10/2024
59156R-BH-0	METLIFE INC			1	1.G FE	999,920	105.6030	1,056,030	1,000,000	999,939	0	9	0	0	3.600	3.601	AO	8,100	36,000	04/07/2014	04/10/2024
59156R-BM-9	METLIFE INC			1	1.G FE	993,600	105.2350	1,052,350	1,000,000	997,728	0	666	0	0	3.000	3.075	MS	10,000	30,000	03/04/2015	03/01/2025
59156R-BQ-0	METLIFE INC LS:990K	LS		1	1.G FE	999,920	107.9300	1,079,300	1,000,000	999,933	0	8	0	0	3.600	3.601	MN	4,800	36,000	11/09/2015	11/13/2025
591894-BY-5	METROPOLITAN EDISON (144A)			1	2.B FE	1,997,160	101.8580	2,037,160	2,000,000	1,999,528	0	318	0	0	3.500	3.517	MS	20,611	70,000	03/12/2013	03/15/2023
591894-CB-4	METROPOLITAN EDISON (144A)			1	2.B FE	2,991,750	106.0130	3,180,390	3,000,000	2,997,199	0	741	0	0	4.000	4.031	AO	25,333	120,000	06/05/2014	04/15/2025
591894-CC-2	METROPOLITAN EDISON (144A)			1	2.B FE	4,993,900	111.3840	5,569,200	5,000,000	4,995,406	0	538	0	0	4.300	4.315	JJ	99,139	215,000	01/07/2019	01/15/2029
594918-AQ-7	MICROSOFT CORP			1	1.A FE	994,270	101.7210	1,017,210	1,000,000	999,439	0	618	0	0	2.125	2.189	MN	2,715	21,250	11/02/2012	11/15/2022
594918-AT-1	MICROSOFT CORP			1	1.A FE	996,640	102.1400	1,021,400	1,000,000	999,489	0	361	0	0	2.375	2.413	MN	3,958	23,750	04/25/2013	05/01/2023
594918-AT-1	MICROSOFT CORP			1	1.A FE	932,060	102.1400	1,021,400	1,000,000	988,754	0	8,108	0	0	2.375	3.242	MN	3,958	23,750	03/18/2014	05/01/2023
594918-AW-4	MICROSOFT CORP			1	1.A FE	2,985,240	105.2930	3,158,790	3,000,000	2,996,650	0	1,604	0	0	3.625	3.684	JD	4,833	108,750	12/03/2013	12/15/2023
594918-BA-1	MICROSOFT CORP			1	1.A FE	1,001,180	100.0410	1,000,410	1,000,000	999,999	0	(211)	0	0	2.375	2.354	FA	9,170	23,750	12/01/2015	02/12/2022
594918-BA-1	MICROSOFT CORP			1	1.A FE	2,287,488	100.0410	2,300,943	2,300,000	2,299,690	0	2,131	0	0	2.375	2.471	FA	21,091	54,625	12/22/2015	02/12/2022
594918-BB-9	MICROSOFT CORP			1	1.A FE	998,780	104.6670	1,046,670	1,000,000	999,569	0	126	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	104.6670	1,046,670	1,000,000	999,272	0	216	0	0	2.700	2.724	FA	10,425	27,000	02/09/2015	02/12/2025
594918-BJ-2	MICROSOFT CORP			1	1.A FE	1,965,140	106.7650	2,135,300	2,000,000	1,981,370	0	4,458	0	0	3.125	3.385	MN	10,069	62,500	03/06/2018	11/03/2025
594918-BR-4	MICROSOFT CORP			1	1.A FE	998,060	104.7530	1,047,530	1,000,000	999,035	0	193	0	0	2.400	2.422	FA	9,533	24,000	08/02/2016	08/08/2026
594918-BR-4	MICROSOFT CORP			1	1.A FE	1,985,620	104.7530	2,095,060	2,000,000	1,992,798	0	1,455	0	0	2.400	2.483	FA	19,067	48,000	10/24/2016	08/08/2026
594918-BY-9	MICROSOFT CORP			1	1.A FE	1,992,900	109.0450	2,180,900	2,000,000	1,996,050	0	692	0	0	3.300	3.342	FA	26,583	66,000	01/30/2017	02/06/2027
594918-BY-9	MICROSOFT CORP			1	1.A FE	1,970,900	109.0450	2,180,900	2,000,000	1,982,166	0	3,136	0	0	3.300	3.492	FA	26,583	66,000	03/26/2018	02/06/2027
59523U-AN-7	MID-AMERICA APARTMENTS			1	2.A FE	1,991,600	108.0340	2,160,680	2,000,000	1,995,080	0	800	0	0	3.600	3.650	JD	6,000	72,000	05/02/2017	06/01/2027
59523U-AP-2	MID-AMERICA APARTMENTS			1	2.A FE	1,988,060	112.7610	2,255,220	2,000,000	1,991,803	0	1,077	0	0	4.200	4.273	JD	3,733	84,000	05/07/2018	06/15/2028
59523U-AQ-0	MID-AMERICA APARTMENTS			1	2.A FE	2,156,540	111.7840	2,235,680	2,000,000	2,120,405	0	(15,359)	0	0	3.950	2.985	MS	23,261	79,000	08/05/2019	03/15/2029
59524Q-AA-3	MID-ATLANTIC INTERSTATE (144A)			1	2.B FE	1,513,455	109.9470	1,649,205	1,500,000	1,509,398	0	(1,280)	0	0	4.100	3.987	MN	7,858	61,500	08/27/2018	05/15/2028
595620-AK-1	MIDAMERICAN ENERGY CO			1	1.E FE	1,325,040	103.9480	1,247,376	1,200,000	1,228,148	0	(18,857)	0	0	3.700	2.056	MS	13,073	44,400	08/15/2016	09/15/2023
595620-AK-1	MIDAMERICAN ENERGY CO			1	1.E FE	1,015,820	103.9480	1,039,480	1,000,000	1,002,799	0	(1,842)	0	0	3.700	3.501	MS	10,894	37,000	01/16/2014	09/15/2023
595620-AM-7	MIDAMERICAN ENERGY CO			1	1.E FE	1,042,050	105.7290	1,057,290	1,000,000	1,015,294	0	(5,726)	0	0	3.500	2.871	AO	7,389	35,000	01/18/2017	10/15/2024
595620-AM-7	MIDAMERICAN ENERGY CO			1	1.E FE	283,561	105.7290	290,755	275,000	277,518	0	(939)	0	0	3.500	3.122	AO	2,032	9,625	12/08/2014	10/15/2024
595620-AM-7	MIDAMERICAN ENERGY CO			1	1.E FE	1,940,563	105.7290	2,016,252	1,907,000	1,921,212	0	(5,291)	0	0	3.500	3.192	AO	14,091	66,745	03/05/2018	10/15/2024
595620-AM-7	MIDAMERICAN ENERGY CO			1	1.E FE	995,110	105.7290	1,057,290	1,000,000	998,488	0	494	0	0	3.500	3.556	AO	7,389	35,000	03/31/2014	10/15/2024
595620-AQ-8	MIDAMERICAN ENERGY CO			1	1.E FE	999,680	106.3360	1,063,360	1,000,000	999,778	0	33	0	0	3.100	3.103	MN	5,167	31,000	01/23/2017	05/01/2027
595620-AQ-8	MIDAMERICAN ENERGY CO			1	1.E FE	2,751,789	106.3360	3,030,576	2,850,000	2,788,231	0	10,332	0	0	3.100	3.549	MN	14,725	88,350	04/16/2018	05/01/2027
595620-AQ-8	MIDAMERICAN ENERGY CO			1	1.E FE	2,305,651	106.3360	2,538,240	2,387,000	2,334,016	0	8,859	0	0	3.100	3.560	MN	12,333	73,997	08/29/2018	05/01/2027
595620-AT-2	MIDAMERICAN ENERGY CO			1	1.E FE	3,194,118	110.2960	3,198,584	2,900,000	3,129,770	0	(29,601)	0	0	3.650	2.419	AO	22,346	105,850	10/16/2019	04/15/2029
595620-AT-2	MIDAMERICAN ENERGY CO			1	1.E FE	3,898,778	110.2960	3,918,817	3,553,000	3,824,727	0	(34,948)	0	0	3.650	2.460	AO	27,378	129,685	11/06/2019	04/15/2029
595620-AT-2	MIDAMERICAN ENERGY CO			1	1.E FE	2,539,509	110.2960	2,553,352	2,315,000	2,491,426	0	(22,687)	0	0	3.650	2.464	AO	17,838	84,498	11/06/2019	04/15/2029
595620-AT-2	MIDAMERICAN ENERGY CO			1	1.E FE	1,998,220	110.2960	2,205,920	2,000,000	1,998,523	0	164	0	0	3.650	3.661	AO	15,411	73,000	01/07/2019	04/15/2029
608190-AJ-3	MOHAWK INDUSTRIES			1	2.A FE	2,037,282	102.3460	2,061,248	2,014,000	2,018,790	0	(5,521)	0	0	3.850	3.560	FA	32,308	77,539	06/28/2018	02/01/2023
608190-AJ-3	MOHAWK INDUSTRIES			1	2.A FE	720,174	102.3460	728,704	712,000	713,682	0	(1,938)	0	0	3.850	3.562	FA	11,422	27,412	06/28/2018	02/01/2023
608190-AJ-3	MOHAWK INDUSTRIES			1	2.A FE	534,623	102.3460	537,317	525,000	526,124	0	(1,294)	0	0	3.850	3.588	FA	8,422	20,213	08/28/2014	02/01/2023
608190-AJ-3	MOHAWK INDUSTRIES			1	2.A FE	250,636	102.3460	253,818	248,000	248,349	0	(400)	0	0	3.850	3.679	FA	3,978	9,548	09/15/2015	02/01/2023
608190-AJ-3	MOHAWK INDUSTRIES			1	2.A FE	999,670	102.3460	1,023,460	1,000,000	999,932	0	37	0	0	3.850	3.854	FA	16,042	38,500	01/28/2013	02/01/2023
608190-AJ-3	MOHAWK INDUSTRIES			1	2.A FE	978,580	102.3460	1,023,460	1,000,000	996,941	0	2,681	0	0	3.850	4.139	FA	16,042	38,500	02/21/2014	02/01/2023
60856B-AC-8	MOLEX ELECTRONIC TECHNOLOGIES (144A)			1	2.B FE	1,001,080	104.9680	1,049,680	1,000,000	1,000,507	0	(154)	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	104.9680	1,049,680	1,000,000	999,373	0	162	0	0	3.900	3.919	AO	8,233	39,000	04/01/2015	04/15/2025
60871R-AC-4	MOLSON COORS BEVERAGE			1	2.C FE	1,008,420	100.8400	1,008,400	1,000,000	1,000,264	0	(996)	0	0	3.500	3.400	MN	5,833	35,000	04/27/2012	05/01/2022
60871R-AC-4	MOLSON COORS BEVERAGE			1	2.C FE	996,490	100.8400	1,008,400	1,000,000	999,794	0	370	0	0	3.500	3.542	MN	5,833	35,000	04/26/2012	05/01/2022
60871R-AC-4	MOLSON COORS BEVERAGE			1	2.C FE	863,512	100.8400	875,291	868,000	867,735	0	571	0	0	3.500	3.572	MN	5,063	30,380	01/10/2014	05/01/2022

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60871R-AG-5	MOLSON COORS BEVERAGE			1	2.C FE	1,004,830	104.7850	1,047,850	1,000,000	1,002,297	0	(491)	0	0	3.000	2.943	JJ	13,833	30,000	06/29/2016	07/15/2026
60871R-AG-5	MOLSON COORS BEVERAGE			1	2.C FE	998,450	104.7850	1,047,850	1,000,000	999,234	0	154	0	0	3.000	3.018	JJ	13,833	30,000	06/28/2016	07/15/2026
609207-AX-3	MONDELEZ INTERNATIONAL LS:3.2M	LS		1	2.B FE	4,965,100	93.9010	4,695,050	5,000,000	4,969,170	0	3,119	0	0	1.500	1.573	FA	30,625	68,938	09/02/2020	02/04/2031
609207-AY-1	MONDELEZ INTERNATIONAL			1	2.B FE	9,775,000	95.4870	9,548,700	10,000,000	9,779,879	0	4,879	0	0	1.875	2.104	AO	39,583	93,750	09/21/2021	10/15/2032
609207-AY-1	MONDELEZ INTERNATIONAL			1	2.B FE	4,840,850	95.4870	4,774,350	5,000,000	4,847,445	0	6,595	0	0	1.875	2.194	AO	19,792	46,875	06/17/2021	10/15/2032
610202-BN-2	MONONGAHELA POWER (144A)			1	1.G FE	998,860	105.2540	1,052,540	1,000,000	999,668	0	115	0	0	4.100	4.113	AO	8,656	41,000	11/19/2013	04/15/2024
610202-BR-3	MONONGAHELA POWER (144A)			1	1.G FE	999,580	107.0310	1,070,310	1,000,000	999,728	0	40	0	0	3.550	3.555	MN	4,536	35,500	05/09/2017	05/15/2027
610202-BR-3	MONONGAHELA POWER (144A)			1	1.G FE	2,911,410	107.0310	3,210,930	3,000,000	2,940,047	0	9,813	0	0	3.550	3.966	MN	13,608	106,500	12/13/2018	05/15/2027
61744Y-AP-3	MORGAN STANLEY			1	1.G FE	2,006,960	108.9020	2,178,040	2,000,000	2,004,482	0	(653)	0	0	3.772	3.730	JJ	32,900	75,440	01/18/2018	01/24/2029
61744Y-AQ-1	MORGAN STANLEY			1	1.G FE	5,000,000	103.4850	5,174,250	5,000,000	5,000,000	0	0	0	0	3.737	3.737	AO	34,775	186,850	04/19/2018	04/24/2024
617446-8G-7	MORGAN STANLEY			1	1.G FE	2,000,000	114.0560	2,281,120	2,000,000	2,000,000	0	0	0	0	4.431	4.431	JJ	38,894	88,620	01/17/2019	01/23/2030
61746B-DJ-2	MORGAN STANLEY			1	1.G FE	979,160	103.4580	1,034,580	1,000,000	996,889	0	2,559	0	0	3.750	4.026	FA	13,125	37,500	01/22/2014	02/25/2023
61746B-DQ-6	MORGAN STANLEY			1	1.G FE	991,240	106.0680	1,060,680	1,000,000	997,600	0	948	0	0	3.875	3.982	AO	6,674	38,750	04/23/2014	04/29/2024
61746B-DZ-6	MORGAN STANLEY			1	1.G FE	997,950	108.2360	1,082,360	1,000,000	999,044	0	208	0	0	3.875	3.900	JJ	16,576	38,750	01/22/2016	01/27/2026
61746B-EF-9	MORGAN STANLEY			1	1.G FE	1,979,980	108.4900	2,169,800	2,000,000	1,988,922	0	1,951	0	0	3.625	3.746	JJ	32,424	72,500	01/17/2017	01/20/2027
61761J-VL-0	MORGAN STANLEY			1	1.G FE	998,260	106.5670	1,065,670	1,000,000	999,404	0	184	0	0	3.700	3.721	AO	6,989	37,000	10/20/2014	10/23/2024
61761J-3R-8	MORGAN STANLEY			1	1.G FE	993,200	106.0340	1,060,340	1,000,000	996,607	0	675	0	0	3.125	3.205	JJ	13,368	31,250	07/20/2016	07/27/2026
61945C-AC-7	MOSAIC CO			1	2.C FE	997,900	105.2220	1,052,220	1,000,000	999,494	0	233	0	0	4.250	4.276	MN	5,431	42,500	11/07/2013	11/15/2023
61945C-AG-8	MOSAIC CO			1	2.C FE	998,040	110.4310	1,104,310	1,000,000	998,719	0	184	0	0	4.050	4.074	MN	5,175	40,500	11/08/2017	11/15/2027
620076-BF-5	MOTOROLA SOLUTIONS INC			1	2.C FE	980,540	106.5740	1,065,740	1,000,000	993,962	0	2,080	0	0	4.000	4.240	MS	13,333	40,000	08/12/2014	09/01/2024
620076-BL-2	MOTOROLA SOLUTIONS INC			1	2.C FE	998,330	112.9940	1,129,940	1,000,000	998,834	0	153	0	0	4.600	4.621	FA	16,356	46,000	02/21/2018	02/23/2028
620076-BU-2	MOTOROLA SOLUTIONS INC			1	2.C FE	5,003,750	100.2840	5,014,200	5,000,000	5,003,634	0	(116)	0	0	2.750	2.740	MN	14,132	68,750	11/17/2021	05/24/2031
620076-BU-2	MOTOROLA SOLUTIONS INC			1	2.C FE	4,939,600	100.2840	5,014,200	5,000,000	4,942,674	0	3,074	0	0	2.750	2.889	MN	14,132	68,750	05/12/2021	05/24/2031
55336V-AA-8	MPLX LP			1	2.B FE	996,400	106.7300	1,067,300	1,000,000	998,684	0	377	0	0	4.000	4.044	FA	15,111	40,000	02/09/2015	02/15/2025
55336V-AE-0	MPLX LP			1	2.B FE	1,245,000	104.1380	1,562,070	1,500,000	1,436,036	0	37,826	0	0	4.500	7.483	JJ	31,125	67,500	12/18/2015	07/15/2023
55336V-AJ-9	MPLX LP			1	2.B FE	1,071,790	109.5110	1,095,110	1,000,000	1,034,283	0	(10,014)	0	0	4.875	3.718	JD	4,063	48,750	01/16/2018	06/01/2025
55336V-AR-1	MPLX LP			1	2.B FE	2,986,530	108.4540	3,253,620	3,000,000	2,991,044	0	1,225	0	0	4.000	4.054	MS	35,333	120,000	02/05/2018	03/15/2028
628530-BK-2	MYLAN INC			1	2.C FE	1,002,850	112.0140	1,120,149	1,000,000	1,001,871	0	(264)	0	0	4.550	4.514	AO	9,606	45,500	03/29/2018	04/15/2028
628530-BK-2	MYLAN INC			1	2.C FE	2,992,560	112.0140	3,360,446	3,000,000	2,994,780	0	676	0	0	4.550	4.581	AO	28,817	136,500	03/28/2018	04/15/2028
631005-BH-7	NARRAGANSETT ELECTRIC (144A)		C	1	2.A FE	5,060,200	109.4240	5,471,200	5,000,000	5,041,961	0	(5,751)	0	0	3.919	3.769	FA	81,646	195,950	09/04/2018	08/01/2028
636180-BL-4	NATIONAL FUEL GAS			1	2.C FE	1,994,660	102.2340	2,044,680	2,000,000	1,999,198	0	596	0	0	3.750	3.782	MS	25,000	75,000	02/12/2013	03/01/2023
636180-BN-0	NATIONAL FUEL GAS			1	2.C FE	993,170	106.2630	1,062,630	1,000,000	995,709	0	649	0	0	3.950	4.034	MS	11,631	39,500	09/18/2017	09/15/2027
637417-AH-9	NATIONAL RETAIL PROPERTIES INC			1	2.A FE	509,660	108.4490	542,245	500,000	504,470	0	(1,131)	0	0	4.000	3.734	MN	2,556	20,000	01/19/2017	11/15/2025
637417-AH-9	NATIONAL RETAIL PROPERTIES INC			1	2.A FE	997,590	108.4490	1,084,490	1,000,000	998,932	0	241	0	0	4.000	4.029	MN	5,111	40,000	10/14/2015	11/15/2025
637417-AJ-5	NATIONAL RETAIL PROPERTIES INC			1	2.A FE	988,970	106.5710	1,065,710	1,000,000	994,020	0	1,077	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	107.1260	1,071,260	1,000,000	997,470	0	381	0	0	3.500	3.548	AO	7,389	35,000	09/06/2017	10/15/2027
637417-AN-6	NATIONAL RETAIL PROPERTIES INC			1	2.A FE	2,990,340	101.5290	3,045,870	3,000,000	2,991,914	0	860	0	0	2.500	2.536	AO	15,833	75,000	02/18/2020	04/15/2030
637432-MV-4	NATIONAL RURAL UTILITIES			1	1.E FE	4,996,150	104.1070	5,205,350	5,000,000	4,999,054	0	412	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	104.3640	1,043,640	1,000,000	999,783	0	63	0	0	2.850	2.857	JJ	12,192	28,500	01/20/2015	01/27/2025
637432-NG-6	NATIONAL RURAL UTILITIES			1	1.E FE	1,995,240	106.5440	2,130,880	2,000,000	1,997,939	0	482	0	0	3.250	3.278	MN	10,833	65,000	10/20/2015	11/01/2025
637432-NL-5	NATIONAL RURAL UTILITIES LS:363K	LS		1	1.E FE	998,050	103.6470	1,036,470	1,000,000	999,356	0	285	0	0	2.950	2.981	FA	11,800	29,500	01/31/2017	02/07/2024
637432-NP-6	NATIONAL RURAL UTILITIES			1	1.E FE	997,060	107.9770	1,079,770	1,000,000	998,065	0	277	0	0	3.400	3.435	FA	13,600	34,000	01/31/2018	02/07/2028
637432-NX-9	NATIONAL RURAL UTILITIES			1	1.E FE	2,993,190	94.2120	2,826,360	3,000,000	2,993,719	0	529	0	0	1.650	1.674	JD	2,200	42,213	02/01/2021	06/15/2031
641062-AF-1	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	4,975,900	110.2490	5,512,450	5,000,000	4,982,646	0	2,207	0	0	3.625	3.653	MS	48,837	181,250	09/17/2018	09/24/2028
641062-AT-1	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	2,859,270	94.1350	2,824,050	3,000,000	2,866,637	0	7,367	0	0	1.250	1.804	MS	11,042	18,750	06/21/2021	09/15/2030
641062-AX-2	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	10,000,000	98.3510	9,835,100	10,000,000	10,000,000	0	0	0	0	1.875	1.875	MS	55,729	0	09/07/2021	09/14/2031
64110D-AF-1	NETAPP INC			1	2.B FE	999,750	104.6160	1,046,160	1,000,000	999,862	0	36	0	0	3.300	3.304	MS	8,433	33,000	09/26/2017	09/29/2024
641423-CC-0	NEVADA POWER CO			1	1.F FE	2,001,260	109.5480	2,190,960	2,000,000	2,000,856	0	(103)	0	0	3.700	3.693	MN	12,333	74,000	01/29/2019	05/01/2029
64952W-CH-4	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	1,924,300	103.3770	2,067,540	2,000,000	1,958,137	0	8,527	0	0	2.350	2.845	JJ	21,803	47,000	11/08/2017	07/14/2026
64952W-CH-4	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	1,838,040	103.3770	2,067,540	2,000,000	1,906,311	0	18,755	0	0	2.350	3.475	JJ	21,803	47,000	03/05/2018	07/14/2026
64952W-CN-1	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	1,007,520	103.6950	1,036,950	1,000,000	1,002,618	0	(1,232)	0	0	2.900	2.767	JJ	13,211	29,000	10/27/2017	01/17/2024
64952W-CN-1	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	999,120	103.6950	1,036,950	1,000,000	999,716	0	129	0	0	2.900	2.914	JJ	13,211	29,000	01/09/2017	01/17/2024
64952W-CS-0	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	998,030	100.8600	1,008,600	1,000,000	999,803	0	402	0	0	2.300	2.342	JD	1,342	23,000	06/05/2017	06/10/2022

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64952W-CX-9	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	1,984,100	106.6360	2,132,720	2,000,000	1,989,836	0	1,511	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	104.1010	5,205,050	5,000,000	4,998,232	0	688	0	0	2.875	2.890	AO	32,344	143,750	04/03/2019	04/10/2024
64952W-EG-4	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	9,996,400	97.1780	9,717,800	10,000,000	9,996,445	0	45	0	0	1.850	1.853	FA	76,056	0	07/29/2021	08/01/2031
651229-AW-6	NEWELL BRANDS INC			1	3.A FE	1,067,420	109.1780	1,091,780	1,000,000	1,034,826	0	(7,927)	0	0	4.700	3.268	AO	11,750	47,000	08/31/2017	04/01/2026
651229-AW-6	NEWELL BRANDS INC			1	3.A FE	1,056,680	109.1780	1,091,780	1,000,000	1,029,843	0	(6,770)	0	0	4.700	3.399	AO	11,750	47,000	11/01/2017	04/01/2026
651229-AW-6	NEWELL BRANDS INC			1	3.A FE	2,062,360	109.1780	2,183,560	2,000,000	2,031,004	0	(6,966)	0	0	4.700	3.780	AO	23,500	94,000	03/14/2017	04/01/2026
651229-AW-6	NEWELL BRANDS INC			1	3.A FE	997,980	109.1780	1,091,780	1,000,000	998,979	0	198	0	0	4.700	4.225	AO	11,750	47,000	03/18/2016	04/01/2026
65364U-AB-2	NIAGARA MOHAWK POWER (144A)		C	1	2.A FE	2,000,000	101.7380	2,034,760	2,000,000	2,000,000	0	0	0	0	2.721	2.721	MN	4,989	54,420	11/20/2012	11/28/2022
65364U-AK-2	NIAGARA MOHAWK POWER (144A)		C	1	2.A FE	1,999,980	104.6990	2,093,980	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	2.A FE	1,822,677	110.1560	1,999,331	1,815,000	1,820,610	0	(701)	0	0	4.278	4.225	JD	3,451	77,646	11/30/2018	12/15/2028
654106-AC-7	NIKE INC			1	1.E FE	999,020	101.8590	1,018,590	1,000,000	999,842	0	105	0	0	2.250	2.261	MN	3,750	22,500	04/24/2013	05/01/2023
654106-AC-7	NIKE INC			1	1.E FE	998,300	101.8590	1,018,590	1,000,000	999,738	0	181	0	0	2.250	2.269	MN	3,750	22,500	04/23/2013	05/01/2023
654106-AC-7	NIKE INC			1	1.E FE	922,450	101.8590	1,018,590	1,000,000	987,907	0	8,727	0	0	2.250	3.182	MN	3,750	22,500	07/31/2013	05/01/2023
654106-AF-0	NIKE INC			1	1.E FE	999,370	104.5520	1,045,520	1,000,000	999,667	0	61	0	0	2.375	2.382	MN	3,958	23,750	10/20/2016	11/01/2026
654106-AF-0	NIKE INC			1	1.E FE	2,995,740	104.5520	3,136,560	3,000,000	2,997,774	0	420	0	0	2.375	2.391	MN	11,875	71,250	10/18/2016	11/01/2026
654106-AF-0	NIKE INC			1	1.E FE	1,824,960	104.5520	2,091,040	2,000,000	1,886,619	0	21,066	0	0	2.375	3.665	MN	7,917	47,500	12/14/2018	11/01/2026
65473Q-BE-2	NISOURCE FINANCE CORP			1	2.B FE	1,011,830	107.4250	1,074,250	1,000,000	1,007,105	0	(1,251)	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	107.4250	2,148,500	2,000,000	1,999,748	0	32	0	0	3.490	3.492	MN	8,919	69,800	05/11/2017	05/15/2027
65473Q-BE-2	NISOURCE FINANCE CORP			1	2.B FE	1,991,300	107.4250	2,148,500	2,000,000	1,994,604	0	887	0	0	3.490	3.545	MN	8,919	69,800	02/06/2018	05/15/2027
65473P-AL-9	NISOURCE INC			1	2.B FE	4,996,200	93.4900	4,674,500	5,000,000	4,996,601	0	337	0	0	1.700	1.708	FA	32,111	84,292	08/12/2020	02/15/2031
655844-BJ-6	NORFOLK SOUTHERN CORP			1	2.A FE	989,370	100.1750	1,001,750	1,000,000	999,634	0	1,172	0	0	3.000	3.124	AO	7,500	30,000	03/12/2012	04/01/2022
655844-BP-2	NORFOLK SOUTHERN CORP			1	2.A FE	2,998,290	104.8320	3,144,960	3,000,000	2,999,611	0	162	0	0	3.850	3.856	JJ	53,258	115,500	11/18/2013	01/15/2024
655844-BS-6	NORFOLK SOUTHERN CORP			1	2.A FE	986,010	105.6100	1,056,100	1,000,000	992,262	0	1,594	0	0	2.900	3.087	JD	1,289	29,000	11/20/2017	06/15/2026
655844-BS-6	NORFOLK SOUTHERN CORP			1	2.A FE	4,501,116	105.6100	5,024,924	4,758,000	4,594,932	0	33,032	0	0	2.900	3.742	JD	6,133	137,982	01/17/2019	06/15/2026
655844-BT-4	NORFOLK SOUTHERN CORP			1	2.A FE	998,470	106.2130	1,062,130	1,000,000	999,093	0	148	0	0	3.150	3.168	JD	2,625	31,500	05/22/2017	06/01/2027
655844-BT-4	NORFOLK SOUTHERN CORP			1	2.A FE	2,104,344	106.2130	2,336,686	2,200,000	2,139,579	0	9,889	0	0	3.150	3.714	JD	5,775	69,300	04/02/2018	06/01/2027
655844-BZ-0	NORFOLK SOUTHERN CORP			1	2.A FE	2,938,920	110.4710	3,314,130	3,000,000	2,955,936	0	5,721	0	0	3.800	4.056	FA	47,500	114,000	11/26/2018	08/01/2028
655844-CK-2	NORFOLK SOUTHERN CORP			1	2.A FE	5,016,600	100.6070	5,030,350	5,000,000	5,015,586	0	(1,014)	0	0	2.300	2.262	MN	14,694	58,458	05/04/2021	05/15/2031
665228-H*-6	NORTHERN ILLINOIS GAS COMPANY			1	1.D	1,000,000	98.5560	985,560	1,000,000	1,000,000	0	0	0	0	1.420	1.420	MS	4,733	14,239	08/11/2020	08/31/2025
665228-H8-4	NORTHERN ILLINOIS GAS COMPANY			1	1.D	1,000,000	93.1040	931,040	1,000,000	1,000,000	0	0	0	0	1.880	1.880	MN	2,402	19,270	08/11/2020	11/06/2030
665772-BN-8	NORTHERN STATES POWER - MN				1.F FE	1,228,110	118.7000	1,187,000	1,000,000	1,117,427	0	(30,993)	0	0	7.125	3.529	JJ	35,625	71,250	03/28/2018	07/01/2025
665772-CH-0	NORTHERN STATES POWER - MN			1	1.F FE	990,890	100.2090	1,002,090	1,000,000	999,356	0	999	0	0	2.150	2.253	FA	8,122	21,500	09/13/2012	08/15/2022
665772-CH-0	NORTHERN STATES POWER - MN			1	1.F FE	1,440,380	100.2090	1,473,072	1,470,000	1,467,853	0	3,358	0	0	2.150	2.386	FA	11,940	31,605	01/04/2013	08/15/2022
665772-CK-3	NORTHERN STATES POWER - MN			1	1.F FE	2,994,510	101.5120	3,045,360	3,000,000	2,999,108	0	596	0	0	2.600	2.621	MN	9,967	78,000	05/13/2013	05/15/2023
665772-CT-4	NORTHERN STATES POWER - MN			1	1.E FE	10,211,400	100.9120	10,091,200	10,000,000	10,207,139	0	(4,261)	0	0	2.250	1.993	AO	56,250	0	10/14/2021	04/01/2031
665772-CT-4	NORTHERN STATES POWER - MN			1	1.E FE	6,070,620	100.9120	6,054,720	6,000,000	6,065,872	0	(4,748)	0	0	2.250	2.113	AO	33,750	67,875	04/13/2021	04/01/2031
665772-CT-4	NORTHERN STATES POWER - MN			1	1.E FE	1,998,760	100.9120	2,018,240	2,000,000	1,998,806	0	46	0	0	2.250	2.257	AO	11,250	22,625	03/24/2021	04/01/2031
665789-AY-9	NORTHERN STATES POWER - WI			1	1.E FE	996,470	104.0070	1,040,070	1,000,000	999,007	0	378	0	0	3.300	3.342	JD	1,467	33,000	06/16/2014	06/15/2024
665789-AY-9	NORTHERN STATES POWER - WI			1	1.E FE	991,710	104.0070	1,040,070	1,000,000	997,465	0	969	0	0	3.300	3.408	JD	1,467	33,000	06/22/2015	06/15/2024
665859-AN-4	NORTHERN TRUST CORP				1.F FE	971,550	101.0570	1,010,570	1,000,000	998,013	0	3,299	0	0	2.375	2.717	FA	9,830	23,750	01/30/2013	08/02/2022
665859-AN-4	NORTHERN TRUST CORP				1.F FE	2,893,800	101.0570	3,031,710	3,000,000	2,984,428	0	25,826	0	0	2.375	3.274	FA	29,490	71,250	05/01/2018	08/02/2022
665859-AT-1	NORTHERN TRUST CORP			2	1.E FE	2,996,250	111.4590	3,343,770	3,000,000	2,997,314	0	345	0	0	3.650	3.665	FA	45,017	109,500	07/31/2018	08/03/2028
665859-AT-1	NORTHERN TRUST CORP			2	1.E FE	1,413,419	111.4590	1,606,124	1,441,000	1,421,361	0	2,564	0	0	3.650	3.886	FA	21,623	52,597	10/09/2018	08/03/2028
665859-AV-6	NORTHERN TRUST CORP			2	1.E FE	5,135,800	99.1240	4,956,200	5,000,000	5,122,244	0	(13,556)	0	0	1.950	1.626	MN	16,250	97,500	01/11/2021	05/01/2030
666807-BG-6	NORTHROP GRUMMAN CORP			1	2.A FE	986,776	103.4750	971,630	939,000	950,116	0	(6,808)	0	0	3.250	2.482	FA	12,716	30,518	04/13/2016	08/01/2023
666807-BG-6	NORTHROP GRUMMAN CORP			1	2.A FE	2,983,860	103.4750	3,104,250	3,000,000	2,997,098	0	1,723	0	0	3.250	3.312	FA	40,625	97,500	05/28/2013	08/01/2023
666807-BG-6	NORTHROP GRUMMAN CORP			1	2.A FE	956,690	103.4750	1,034,750	1,000,000	991,619	0	5,029	0	0	3.250	3.799	FA	13,542	32,500	02/11/2014	08/01/2023
666807-BK-7	NORTHROP GRUMMAN CORP			1	2.A FE	1,022,140	106.2100	1,062,100	1,000,000	1,012,411	0	(2,355)	0	0	3.200	2.923	FA	13,333	32,000	08/28/2017	02/01/2027
666807-BK-7	NORTHROP GRUMMAN CORP			1	2.A FE	2,995,170	106.2100	3,186,300	3,000,000	2,997,433	0	448	0	0	3.200	3.218	FA	40,000	96,000	11/28/2016	02/01/2027
666807-BK-7	NORTHROP GRUMMAN CORP			1	2.A FE	997,450	106.2100	1,062,100	1,000,000	998,633	0	241	0	0	3.200	3.229	FA	13,333	32,000	11/29/2016	02/01/2027
666807-BN-1	NORTHROP GRUMMAN CORP			1	2.A FE	2,093,220	107.1120	2,142,240	2,000,000	2,069,588	0	(10,996)	0	0	3.250	2.599	JJ	29,972	65,000	10/22/2019	01/15/2028
666807-BN-1	NORTHROP GRUMMAN CORP			1	2.A FE	1,998,940	107.1120	2,142,240	2,000,000	1,999,437	0	80	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.A FE	953,040	107.1120	1,071,120	1,000,000	968,929	0	4,491	0	0	3.250	3.831	JJ	14,986	32,500	04/18/2018	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
666807-BS-0	NORTHROP GRUMMAN CORP			1	2.A FE	2,987,970	115.5040	3,465,120	3,000,000	2,989,696	0	986	0	0	4.400	4.449	MN	22,000	132,000	03/19/2020	05/01/2030
66765R-CG-9	NORTHWEST NATURAL GAS CO			1	1.F FE	5,000,000	103.2590	5,162,950	5,000,000	5,000,000	0	0	0	0	3.141	3.141	JD	6,980	157,050	06/11/2019	06/15/2029
66775V-AB-1	NORTHWEST PIPELINE CORP			1	2.A FE	1,938,513	108.8560	2,068,264	1,900,000	1,922,756	0	(4,067)	0	0	4.000	3.735	AO	19,000	76,000	11/22/2017	04/01/2027
66775V-AB-1	NORTHWEST PIPELINE CORP			1	2.A FE	2,956,740	108.8560	3,265,680	3,000,000	2,971,559	0	4,722	0	0	4.000	4.201	AO	30,000	120,000	08/21/2018	04/01/2027
66775V-AB-1	NORTHWEST PIPELINE CORP			1	2.A FE	490,965	108.8560	544,280	500,000	494,077	0	983	0	0	4.000	4.253	AO	5,000	20,000	08/28/2018	04/01/2027
66815L-2D-0	NORTHWESTERN MUTUAL GLOBAL (144A)			1	1.A FE	4,506,525	99.0720	4,458,240	4,500,000	4,505,976	0	(549)	0	0	1.700	1.677	JD	6,375	38,250	05/25/2021	06/01/2028
66815L-2D-0	NORTHWESTERN MUTUAL GLOBAL (144A)			1	1.A FE	2,544,977	99.0720	2,526,336	2,550,000	2,545,360	0	383	0	0	1.700	1.730	JD	3,613	21,675	06/01/2021	06/01/2028
66989H-AE-8	NOVARTIS CAPITAL		C	1	1.D FE	1,997,180	101.5290	2,030,580	2,000,000	1,999,737	0	309	0	0	2.400	2.416	MS	13,333	48,000	09/21/2012	09/21/2022
66989H-AG-3	NOVARTIS CAPITAL		C	1	1.D FE	2,978,610	105.5600	3,166,800	3,000,000	2,994,341	0	2,238	0	0	3.400	3.483	MN	15,583	102,000	02/18/2014	05/06/2024
66989H-AJ-7	NOVARTIS CAPITAL		C	1	1.D FE	4,950,500	106.0640	5,303,200	5,000,000	4,978,824	0	5,026	0	0	3.000	3.116	MN	17,083	150,000	11/17/2015	11/20/2025
66989H-AN-8	NOVARTIS CAPITAL		C	1	1.D FE	2,020,880	106.7150	2,134,300	2,000,000	2,012,479	0	(2,219)	0	0	3.100	2.968	MN	7,578	62,000	01/16/2018	05/17/2027
66989H-AN-8	NOVARTIS CAPITAL		C	1	1.D FE	1,982,180	106.7150	2,134,300	2,000,000	1,989,852	0	1,696	0	0	3.100	3.203	MN	7,578	62,000	02/14/2017	05/17/2027
66989H-AR-9	NOVARTIS CAPITAL		C	1	1.D FE	4,993,450	101.5910	5,079,550	5,000,000	4,994,479	0	570	0	0	2.200	2.214	FA	41,861	110,000	02/11/2020	08/14/2030
67021C-AG-2	NSTAR ELECTRIC CO			1	1.E FE	2,991,780	101.0100	3,030,300	3,000,000	2,999,226	0	896	0	0	2.375	2.406	AO	15,042	71,250	10/09/2012	10/15/2022
67021C-AK-3	NSTAR ELECTRIC CO			1	1.F FE	1,990,380	105.5570	2,111,140	2,000,000	1,995,838	0	980	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	106.7940	1,067,940	1,000,000	999,535	0	74	0	0	3.200	3.209	MN	4,089	32,000	05/10/2017	05/15/2027
67021C-AM-9	NSTAR ELECTRIC CO			1	1.F FE	1,146,876	106.7940	1,281,528	1,200,000	1,166,298	0	5,553	0	0	3.200	3.782	MN	4,907	38,400	04/25/2018	05/15/2027
67021C-AN-7	NSTAR ELECTRIC CO			1	1.F FE	4,830,606	107.1910	4,756,065	4,437,000	4,820,690	0	(9,916)	0	0	3.250	1.943	MN	18,426	72,101	10/18/2021	05/15/2029
67021C-AP-2	NSTAR ELECTRIC CO			1	1.F FE	6,071,550	112.5600	5,628,000	5,000,000	5,955,515	0	(112,038)	0	0	3.950	1.415	AO	49,375	197,500	12/16/2020	04/01/2030
67021C-AP-2	NSTAR ELECTRIC CO			1	1.F FE	3,406,320	112.5600	3,376,800	3,000,000	3,373,808	0	(32,512)	0	0	3.950	2.240	AO	29,625	118,500	03/23/2021	04/01/2030
67021C-AR-8	NSTAR ELECTRIC CO			1	1.E FE	5,016,850	97.5120	4,875,600	5,000,000	5,016,243	0	(607)	0	0	1.950	1.911	FA	34,667	0	08/23/2021	08/15/2031
670346-AL-9	NUCOR CORP			1	1.G FE	1,041,580	101.6440	1,016,440	1,000,000	1,004,670	0	(10,022)	0	0	4.125	3.085	MS	12,146	41,250	02/26/2018	09/15/2022
670346-AL-9	NUCOR CORP			1	1.G FE	988,020	101.6440	1,016,440	1,000,000	999,053	0	1,223	0	0	4.125	4.255	MS	12,146	41,250	12/03/2010	09/15/2022
670346-AP-0	NUCOR CORP			1	1.G FE	2,995,320	110.3650	3,310,950	3,000,000	2,996,706	0	432	0	0	3.950	3.969	MN	19,750	118,500	04/24/2018	05/01/2028
67080L-AA-3	NUVEEN LLC (144A)			1	1.C FE	4,970,150	110.9380	5,546,900	5,000,000	4,978,195	0	2,689	0	0	4.000	4.073	MN	33,333	200,000	10/17/2018	11/01/2028
629479-AV-0	NXP BV/NXP FUNDING LLC (144A)		C	1	2.B FE	2,761,024	104.6910	2,931,348	2,800,000	2,786,605	0	8,836	0	0	4.625	4.976	JD	10,792	129,500	12/11/2018	06/01/2023
649840-CT-0	NY STATE ELECTRIC & GAS (144A)			1	1.G FE	3,006,870	97.9700	2,939,100	3,000,000	3,006,664	0	(206)	0	0	2.150	2.124	AO	17,379	0	09/22/2021	10/01/2031
649840-CT-0	NY STATE ELECTRIC & GAS (144A)			1	1.G FE	7,014,210	97.9700	6,857,900	7,000,000	7,013,749	0	(461)	0	0	2.150	2.126	AO	40,551	0	09/22/2021	10/01/2031
649840-CQ-6	NY STATE GAS & ELECTRIC (144A)			1	1.G FE	2,978,460	106.4820	3,194,460	3,000,000	2,988,468	0	2,114	0	0	3.250	3.335	JD	8,125	97,500	11/21/2016	12/01/2026
67103H-AC-1	O'REILLY AUTOMOTIVE INC			1	2.A FE	801,539	101.3320	780,256	770,000	772,627	0	(6,167)	0	0	3.800	2.971	MS	9,753	29,260	01/10/2017	09/01/2022
67103H-AD-9	O'REILLY AUTOMOTIVE INC			1	2.A FE	2,045,000	103.4460	2,068,920	2,000,000	2,008,059	0	(6,388)	0	0	3.850	3.508	JD	3,422	77,000	08/25/2015	06/15/2023
67103H-AH-0	O'REILLY AUTOMOTIVE INC			1	2.B FE	2,999,730	110.5100	3,315,300	3,000,000	2,999,730	0	22	0	0	3.900	3.901	JD	9,750	117,000	05/09/2019	06/01/2029
674599-DB-8	OCCIDENTAL PETROLEUM			1	3.B FE	3,498,690	111.3010	3,339,030	3,000,000	3,269,974	124,646	(102,172)	0	0	6.950	3.177	JJ	104,250	208,500	09/18/2019	07/01/2024
677415-CT-6	OHIO POWER CO			1	1.G FE	14,937,000	94.1920	14,128,800	15,000,000	14,942,300	0	5,300	0	0	1.625	1.671	JJ	112,396	127,292	02/10/2021	01/15/2031
677415-CT-6	OHIO POWER CO			1	1.G FE	2,986,770	94.1920	2,825,760	3,000,000	2,987,960	0	1,190	0	0	1.625	1.673	JJ	22,479	25,458	01/07/2021	01/15/2031
678858-BT-7	OKLAHOMA GAS & ELECTRIC			1	1.G FE	4,990,550	110.0600	5,503,000	5,000,000	4,993,161	0	870	0	0	3.800	3.823	FA	71,778	190,000	08/14/2018	08/15/2028
68233J-AZ-7	ONCOR ELECTRIC DELIVERY			1	1.F FE	1,099,366	104.4970	1,201,716	1,150,000	1,122,882	0	7,699	0	0	2.950	3.726	AO	8,481	33,925	10/24/2018	04/01/2025
68233J-BH-6	ONCOR ELECTRIC DELIVERY			1	1.F FE	4,484,960	110.1460	4,405,880	4,000,000	4,368,138	0	(51,099)	0	0	3.700	2.199	MN	18,911	148,000	09/04/2019	11/15/2028
68233J-BH-6	ONCOR ELECTRIC DELIVERY			1	1.F FE	2,220,660	110.1460	2,202,940	2,000,000	2,169,040	0	(23,358)	0	0	3.700	2.316	MN	9,456	74,000	10/02/2019	11/15/2028
68233J-BH-6	ONCOR ELECTRIC DELIVERY			1	1.F FE	3,120,060	110.1460	3,304,410	3,000,000	3,089,606	0	(11,966)	0	0	3.700	3.196	MN	14,183	111,000	05/20/2019	11/15/2028
68233J-BK-9	ONCOR ELECTRIC DELIVERY			1	1.F FE	1,216,378	122.4620	1,175,636	960,000	1,160,236	0	(26,081)	0	0	5.750	2.468	MS	16,253	55,200	10/23/2019	03/15/2029
68233J-BK-9	ONCOR ELECTRIC DELIVERY			1	1.F FE	5,787,650	122.4620	6,123,102	5,000,000	5,578,048	0	(71,232)	0	0	5.750	3.840	MS	84,653	287,500	12/11/2018	03/15/2029
68233J-BM-5	ONCOR ELECTRIC DELIVERY			1	1.F FE	4,998,800	103.6730	5,183,697	5,000,000	4,999,354	0	229	0	0	2.750	2.755	JD	11,458	137,500	05/20/2019	06/01/2024
68233J-CC-6	ONCOR ELECTRIC DELIVERY (144A)			2	1.F FE	3,140,970	104.1140	3,123,420	3,000,000	3,139,002	0	(1,968)	0	0	2.750	2.126	MS	10,313	0	11/10/2021	05/15/2030
68235P-AE-8	ONE GAS INC			1	2.A FE	1,001,000	104.3230	1,043,230	1,000,000	1,000,262	0	(126)	0	0	3.610	3.598	FA	15,042	36,100	01/14/2014	02/01/2024
68235P-AE-8	ONE GAS INC			1	2.A FE	1,000,000	104.3230	1,043,230	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
68235P-AH-1	ONE GAS INC			1	2.A FE	5,507,456	97.4690	5,180,477	5,315,000	5,488,649	0	(18,807)	0	0	2.000	1.570	MN	13,583	106,300	01/19/2021	05/15/2030
68235P-AH-1	ONE GAS INC			1	2.A FE	587,624	97.4690	555,573	570,000	585,984	0	(1,640)	0	0	2.000	1.630	MN	1,457	11,400	02/04/2021	05/15/2030
682680-AS-2	ONEOK INC			1	2.C FE	998,450	108.1960	1,081,960	1,000,000	999,053	0	148	0	0	4.000	4.019	JJ	18,667	40,000	07/10/2017	07/13/2027
682680-AU-7	ONEOK INC			1	2.C FE	2,007,300	110.4950	2,209,900	2,000,000	2,005,267	0	(698)	0	0	4.550	4.502	JJ	41,961	91,000	09/24/2018	07/15/2028
682680-AW-3	ONEOK INC			1	2.C FE	3,054,930	109.0900	3,272,700	3,000,000	3,041,508	0	(5,057)	0	0	4.350	4.119	MS	38,425	130,500	04/04/2019	03/15/2029
682680-AX-1	ONEOK INC			1	2.B FE	2,013,220	102.8550	2,057,100	2,000,000	2,007,134	0	(2,641)	0	0	2.750	2.606	MS	18,333	55,000	08/27/2019	09/01/2024
682680-AX-1	ONEOK INC			1	2.B FE	1,996,140	102.8550	2,057,100	2,000,000	1,997,864	0	746	0	0	2.750	2.791	MS	18,333	55,000	08/12/2019	09/01/2024

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68268N-AP-8	ONEOK PARTNERS			1	2.B FE	2,140,220	109.0060	2,180,120	2,000,000	2,064,509	0	(20,275)	0	0	4.900	3.737	MS	28,856	98,000	01/19/2018	03/15/2025
68389X-AP-0	ORACLE CORP			1	2.A FE	2,996,340	101.4370	3,043,110	3,000,000	2,999,617	0	404	0	0	2.500	2.514	AO	15,833	75,000	10/18/2012	10/15/2022
68389X-AP-0	ORACLE CORP			1	2.A FE	918,220	101.4370	1,014,370	1,000,000	991,576	0	10,310	0	0	2.500	3.589	AO	5,278	25,000	12/13/2013	10/15/2022
68389X-AS-4	ORACLE CORP			1	2.A FE	1,039,330	103.6610	1,036,610	1,000,000	1,007,790	0	(4,874)	0	0	3.625	3.102	JJ	16,715	36,250	11/21/2014	07/15/2023
68389X-AS-4	ORACLE CORP			1	2.A FE	1,021,520	103.6610	1,036,610	1,000,000	1,004,066	0	(2,539)	0	0	3.625	3.351	JJ	16,715	36,250	04/24/2014	07/15/2023
68389X-AS-4	ORACLE CORP			1	2.A FE	7,064,750	103.6610	7,256,270	7,000,000	7,020,945	0	(13,084)	0	0	3.625	3.423	JJ	117,007	253,750	07/02/2018	07/15/2023
68389X-AS-4	ORACLE CORP			1	2.A FE	990,980	103.6610	1,036,610	1,000,000	998,372	0	1,002	0	0	3.625	3.734	JJ	16,715	36,250	07/09/2013	07/15/2023
68389X-AU-9	ORACLE CORP			1	2.A FE	2,031,880	104.6020	2,092,040	2,000,000	2,009,395	0	(3,907)	0	0	3.400	3.185	JJ	32,678	68,000	09/23/2015	07/08/2024
68389X-AU-9	ORACLE CORP			1	2.A FE	1,995,460	104.6020	2,092,040	2,000,000	1,998,696	0	483	0	0	3.400	3.427	JJ	32,678	68,000	06/30/2014	07/08/2024
68389X-BC-8	ORACLE CORP			1	2.A FE	982,790	103.9160	1,039,160	1,000,000	993,184	0	1,880	0	0	2.950	3.164	MN	3,769	29,500	01/11/2016	05/15/2025
68389X-BM-6	ORACLE CORP			1	2.A FE	996,240	102.8760	1,028,760	1,000,000	998,168	0	373	0	0	2.650	2.693	JJ	12,219	26,500	06/29/2016	07/15/2026
68389X-BN-4	ORACLE CORP			1	2.A FE	1,997,780	105.3590	2,107,180	2,000,000	1,998,571	0	210	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	5,340,100	104.1020	5,205,100	5,000,000	5,323,064	0	(17,036)	0	0	3.100	2.206	MS	51,667	77,500	07/14/2021	03/01/2030
68902V-AK-3	OTIS WORLDWIDE CORP			1	2.B FE	3,016,530	101.5340	3,046,020	3,000,000	3,013,648	0	(1,548)	0	0	2.565	2.501	FA	29,070	76,950	02/20/2020	02/15/2030
68964*-AS-0	OTTER TAIL POWER COMPANY			1	2.A Z	5,000,000	100.3110	5,015,550	5,000,000	5,000,000	0	0	0	0	2.740	2.740	MN	12,178	0	05/19/2021	11/29/2031
69007T-AB-0	OUTFRONT MEDIA CAP (144A)			2	4.B FE	250,000	102.4540	256,135	250,000	250,000	0	0	0	0	5.000	5.000	FA	4,722	12,500	06/12/2019	08/15/2027
690742-AE-1	OWENS CORNING INC			1	2.C FE	980,760	107.0120	1,070,120	1,000,000	993,524	0	2,026	0	0	4.200	4.439	JD	3,500	42,000	11/04/2014	12/01/2024
690742-AF-8	OWENS CORNING INC			1	2.C FE	1,004,820	105.9500	1,059,500	1,000,000	1,002,346	0	(488)	0	0	3.400	3.342	FA	12,844	34,000	08/04/2016	08/15/2026
690742-AF-8	OWENS CORNING INC			1	2.C FE	984,030	105.9500	1,059,500	1,000,000	990,979	0	1,757	0	0	3.400	3.613	FA	12,844	34,000	10/25/2017	08/15/2026
694308-HC-4	PACIFIC GAS & ELECTRIC			1	2.C FE	994,930	101.8890	1,018,890	1,000,000	999,143	0	558	0	0	3.250	3.310	JD	1,444	32,500	06/12/2013	06/15/2023
694308-HW-0	PACIFIC GAS & ELECTRIC			1	2.C FE	2,991,120	101.7200	3,051,600	3,000,000	2,994,347	0	842	0	0	3.300	3.335	JD	8,250	99,000	11/27/2017	12/01/2027
694308-JK-4	PACIFIC GAS & ELECTRIC			1	2.C FE	523,350	104.0760	520,380	500,000	519,389	0	(2,655)	0	0	3.750	3.087	JJ	9,375	18,698	07/01/2020	07/01/2028
694308-JK-4	PACIFIC GAS & ELECTRIC			1	2.C FE	1,565,790	104.0760	1,561,140	1,500,000	1,554,673	0	(7,475)	0	0	3.750	3.126	JJ	28,125	56,094	07/01/2020	07/01/2028
694308-JK-4	PACIFIC GAS & ELECTRIC			1	2.C FE	521,605	104.0760	520,380	500,000	517,956	0	(2,454)	0	0	3.750	3.135	JJ	9,375	18,698	07/01/2020	07/01/2028
694308-JL-2	PACIFIC GAS & ELECTRIC			1	2.C FE	523,350	103.8050	519,025	500,000	516,656	0	(4,504)	0	0	3.450	2.452	JJ	8,625	17,202	07/01/2020	07/01/2025
694308-JL-2	PACIFIC GAS & ELECTRIC			1	2.C FE	1,565,790	103.8050	1,557,075	1,500,000	1,546,912	0	(12,668)	0	0	3.450	2.511	JJ	25,875	51,606	07/01/2020	07/01/2025
694308-JL-2	PACIFIC GAS & ELECTRIC			1	2.C FE	521,605	103.8050	519,025	500,000	515,417	0	(4,162)	0	0	3.450	2.525	JJ	8,625	17,202	07/01/2020	07/01/2025
6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II (144A)				1.D FE	3,880,276	96.9240	3,852,729	3,975,000	3,890,831	0	10,555	0	0	1.450	1.821	JJ	25,777	28,819	03/08/2021	01/20/2028
6944PL-2H-1	PACIFIC LIFE GLOBAL FUNDING II (144A)				1.D FE	9,982,900	96.9270	9,692,700	10,000,000	9,983,427	0	527	0	0	1.600	1.625	MS	44,444	0	09/14/2021	09/21/2028
695114-CR-7	PACIFICORP			1	1.E FE	2,858,883	104.8700	2,994,039	2,855,000	2,856,522	0	(722)	0	0	3.600	3.572	AO	25,695	102,780	09/27/2018	04/01/2024
695114-CR-7	PACIFICORP			1	1.E FE	1,002,140	104.8700	1,048,700	1,000,000	1,000,533	0	(253)	0	0	3.600	3.573	AO	9,000	36,000	03/11/2014	04/01/2024
695114-CU-0	PACIFICORP			1	1.E FE	3,992,600	108.2490	4,329,960	4,000,000	3,994,224	0	661	0	0	3.500	3.522	JD	6,222	140,000	02/25/2019	06/15/2029
695156-AR-0	PACKAGING CORP OF AMERICA			1	2.B FE	1,994,320	105.6940	2,113,880	2,000,000	1,998,183	0	599	0	0	3.650	3.684	MS	21,494	73,000	09/02/2014	09/15/2024
695156-AT-6	PACKAGING CORP OF AMERICA			1	2.B FE	1,993,440	107.8560	2,157,120	2,000,000	1,995,808	0	621	0	0	3.400	3.439	JD	3,022	68,000	12/11/2017	12/15/2027
695156-AT-6	PACKAGING CORP OF AMERICA			1	2.B FE	996,390	107.8560	1,078,560	1,000,000	997,691	0	342	0	0	3.400	3.443	JD	1,511	34,000	12/21/2017	12/15/2027
695156-AT-6	PACKAGING CORP OF AMERICA			1	2.B FE	1,865,853	107.8560	2,052,500	1,903,000	1,879,021	0	3,542	0	0	3.400	3.637	JD	2,876	64,702	02/05/2018	12/15/2027
695156-AU-3	PACKAGING CORP OF AMERICA			1	2.B FE	4,993,450	104.6710	5,233,550	5,000,000	4,994,685	0	578	0	0	3.000	3.015	JD	6,667	150,000	11/18/2019	12/15/2029
70109H-AK-1	PARKER-HANNIFIN CORP			1	2.A FE	988,480	102.0850	1,020,850	1,000,000	999,140	0	1,130	0	0	3.500	3.619	MS	10,306	35,000	09/07/2010	09/15/2022
70109H-AL-9	PARKER-HANNIFIN CORP			1	2.A FE	997,800	104.9780	1,049,780	1,000,000	999,266	0	231	0	0	3.300	3.326	MN	3,667	33,000	11/18/2014	11/21/2024
701094-AJ-3	PARKER-HANNIFIN CORP			1	2.A FE	1,019,620	107.1960	1,071,960	1,000,000	1,011,029	0	(2,051)	0	0	3.250	3.007	MS	10,833	32,500	08/03/2017	03/01/2027
701094-AJ-3	PARKER-HANNIFIN CORP			1	2.A FE	1,004,600	107.1960	1,071,960	1,000,000	1,002,483	0	(459)	0	0	3.250	3.195	MS	10,833	32,500	02/22/2017	03/01/2027
701094-AJ-3	PARKER-HANNIFIN CORP			1	2.A FE	982,250	107.1960	1,071,960	1,000,000	990,018	0	1,730	0	0	3.250	3.462	MS	10,833	32,500	03/13/2017	03/01/2027
701094-AJ-3	PARKER-HANNIFIN CORP			1	2.A FE	977,320	107.1960	1,071,960	1,000,000	986,059	0	2,412	0	0	3.250	3.547	MS	10,833	32,500	03/06/2018	03/01/2027
703481-AB-7	PATTERSON-UTI ENERGY INC			1	3.A FE	999,250	100.5150	1,005,156	1,000,000	999,491	76,284	69	0	0	3.950	3.959	FA	16,458	39,500	01/10/2018	02/01/2028
693304-AP-2	PECO ENERGY CO			1	1.F FE	1,941,320	100.8680	2,017,360	2,000,000	1,994,090	0	8,125	0	0	2.375	2.798	MS	13,986	47,500	12/09/2014	09/15/2022
693304-AT-4	PECO ENERGY CO			1	1.E FE	1,856,984	106.0970	2,015,843	1,900,000	1,876,996	0	5,569	0	0	3.150	3.493	AO	12,635	59,850	03/20/2018	10/15/2025
693304-AT-4	PECO ENERGY CO			1	1.E FE	2,904,030	106.0970	3,182,910	3,000,000	2,947,993	0	12,555	0	0	3.150	3.643	AO	19,950	94,500	04/25/2018	10/15/2025
708696-BX-6	PENNSYLVANIA ELECTRIC CO (144A)			1	2.B FE	1,994,500	106.5370	2,130,740	2,000,000	1,998,130	0	491	0	0	4.150	4.181	AO	17,522	83,000	06/05/2014	04/15/2025
708696-BY-4	PENNSYLVANIA ELECTRIC CO (144A)			1	2.B FE	998,580	104.7030	1,047,030	1,000,000	999,076	0	128	0	0	3.250	3.266	MS	9,569	32,500	09/05/2017	03/15/2028
711123-F*-5	PEOPLES GAS LIGHT AND COKE COMPANY			1	1.E	6,000,000	93.5640	5,613,840	6,000,000	6,000,000	0	0	0	0	1.980	1.980	JD	9,900	116,490	11/17/2020	12/01/2030
712700-EB-8	PEOPLES UNITED			2	2.B FE	1,988,180	105.0710	2,101,420	2,000,000	1,996,531	0	1,261	0	0	4.000	4.072	JJ	36,889	80,000	06/23/2014	07/15/2024
712704-AA-3	PEOPLES UNITED			1	2.B FE	680,702	101.9520	685,117	672,000	672,730	0	(1,022)	0	0	3.650	3.489	JD	1,703	24,528	02/21/2013	12/06/2022
712704-AA-3	PEOPLES UNITED			1	2.B FE	1,011,090	101.9520	1,019,520	1,000,000	1,000,920	0	(1,283)	0	0	3.650	3.514	JD	2,535	36,500	12/04/2012	12/06/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
712704-AA-3	PEOPLES UNITED			1	2.B FE	233,652	101.9520	244,685	240,000	239,237	0	784	0	0	3.650	3.999	JD	608	8,760	10/23/2013	12/06/2022
712704-AA-3	PEOPLES UNITED			1	2.B FE	1,597,267	101.9520	1,730,125	1,697,000	1,685,159	0	12,158	0	0	3.650	4.421	JD	4,301	61,941	07/10/2013	12/06/2022
713448-BY-3	PEPSICO INC			1	1.E FE	998,260	100.4340	1,004,340	1,000,000	999,921	0	173	0	0	2.750	2.770	MS	8,861	27,500	02/29/2012	03/05/2022
713448-CM-8	PEPSICO INC			1	1.E FE	2,994,750	105.4180	3,162,540	3,000,000	2,998,591	0	567	0	0	3.600	3.621	MS	36,000	108,000	02/25/2014	03/01/2024
713448-CT-3	PEPSICO INC			1	1.E FE	1,024,720	104.7170	1,047,170	1,000,000	1,009,838	0	(3,037)	0	0	2.750	2.417	AO	4,583	27,500	11/03/2016	04/30/2025
713448-CY-2	PEPSICO INC			1	1.E FE	995,320	107.4250	1,074,250	1,000,000	998,138	0	481	0	0	3.500	3.556	JJ	15,944	35,000	07/14/2015	07/17/2025
713448-DN-5	PEPSICO INC			1	1.E FE	999,730	104.5100	1,045,100	1,000,000	999,848	0	26	0	0	2.375	2.378	AO	5,608	23,750	10/04/2016	10/06/2026
713448-DT-2	PEPSICO INC			1	1.E FE	997,980	100.4720	1,004,720	1,000,000	999,828	0	405	0	0	2.250	2.293	MN	3,688	22,500	04/27/2017	05/02/2022
713448-DY-1	PEPSICO INC			1	1.E FE	994,530	107.2640	1,072,640	1,000,000	996,601	0	525	0	0	3.000	3.064	AO	6,333	30,000	10/26/2017	10/15/2027
713448-DY-1	PEPSICO INC			1	1.E FE	990,620	107.2640	1,072,640	1,000,000	994,080	0	915	0	0	3.000	3.112	AO	6,333	30,000	01/16/2018	10/15/2027
713448-FE-3	PEPSICO INC			1	1.E FE	5,977,800	100.0620	6,003,720	6,000,000	5,978,116	0	316	0	0	1.950	1.990	AO	22,750	0	10/06/2021	10/21/2031
71427Q-AB-4	PERNOD RICARD INTERNATIONAL FINANCE(144A		C	1	2.A FE	9,915,800	93.7350	9,373,500	10,000,000	9,924,931	0	7,420	0	0	1.625	1.713	AO	40,625	162,500	09/28/2020	04/01/2031
714294-AD-7	PERRIGO CO LTD			1	3.A FE	1,003,070	103.0130	1,030,130	1,000,000	1,000,647	0	(372)	0	0	4.000	3.961	MN	5,111	40,000	11/06/2013	11/15/2023
714294-AD-7	PERRIGO CO LTD			1	3.A FE	995,830	103.0130	1,030,130	1,000,000	999,051	0	459	0	0	4.000	4.051	MN	5,111	40,000	11/05/2013	11/15/2023
717081-DH-3	PFIZER INC			1	1.F FE	996,810	103.5220	1,035,220	1,000,000	999,468	0	346	0	0	3.000	3.037	JD	1,333	30,000	05/28/2013	06/15/2023
717081-DM-2	PFIZER INC			1	1.F FE	1,010,470	105.9770	1,059,770	1,000,000	1,002,827	0	(1,139)	0	0	3.400	3.274	MN	4,344	34,000	07/16/2014	05/15/2024
717081-DV-2	PFIZER INC			1	1.F FE	968,810	106.0130	1,060,130	1,000,000	984,040	0	3,311	0	0	2.750	3.139	JD	2,139	27,500	02/10/2017	06/03/2026
717081-DV-2	PFIZER INC			1	1.F FE	1,216,412	106.0130	1,360,147	1,283,000	1,243,923	0	8,032	0	0	2.750	3.499	JD	2,744	35,283	05/30/2018	06/03/2026
717081-EA-7	PFIZER INC			1	1.F FE	3,965,920	107.5660	4,302,640	4,000,000	3,981,900	0	3,323	0	0	3.000	3.099	JD	5,333	120,000	11/14/2016	12/15/2026
717081-EN-9	PFIZER INC			1	1.F FE	4,992,600	103.9310	5,196,550	5,000,000	4,997,210	0	1,479	0	0	3.200	3.232	MS	47,111	160,000	09/05/2018	09/15/2023
717081-EP-4	PFIZER INC			1	1.F FE	3,011,880	111.3460	3,340,380	3,000,000	3,008,566	0	(1,161)	0	0	3.600	3.550	MS	31,800	108,000	01/22/2019	09/15/2028
717081-EW-9	PFIZER INC			1	1.F FE	8,381,520	105.4650	8,437,200	8,000,000	8,352,847	0	(28,673)	0	0	2.625	2.025	AO	52,500	105,000	04/14/2021	04/01/2030
717081-EY-5	PFIZER INC			1	1.F FE	3,079,920	98.0590	2,941,770	3,000,000	3,071,267	0	(8,193)	0	0	1.700	1.391	MN	4,675	51,000	12/09/2020	05/28/2030
717081-FB-4	PFIZER INC			1	1.F FE	3,986,520	97.7330	3,909,320	4,000,000	3,986,929	0	409	0	0	1.750	1.786	FA	25,861	0	08/16/2021	08/18/2031
717081-FB-4	PFIZER INC			1	1.F FE	2,918,670	97.7330	2,931,990	3,000,000	2,920,138	0	1,468	0	0	1.750	2.055	FA	19,396	0	10/18/2021	08/18/2031
718172-AV-1	PHILIP MORRIS INTERNATIONAL				1.F FE	2,945,970	102.3180	3,069,540	3,000,000	2,992,741	0	5,910	0	0	2.625	2.833	MS	25,156	78,750	02/26/2013	03/06/2023
718172-BE-8	PHILIP MORRIS INTERNATIONAL				1.F FE	1,985,540	104.9200	2,098,400	2,000,000	1,996,817	0	1,581	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	105.8590	1,058,590	1,000,000	996,027	0	1,293	0	0	3.250	3.396	MN	4,604	32,500	11/03/2014	11/10/2024
718172-BQ-1	PHILIP MORRIS INTERNATIONAL			1	1.F FE	2,003,760	106.1600	2,123,200	2,000,000	2,001,465	0	(399)	0	0	3.375	3.352	FA	26,250	67,500	09/18/2015	08/11/2025
718172-BQ-1	PHILIP MORRIS INTERNATIONAL			1	1.F FE	1,995,280	106.1600	2,123,200	2,000,000	1,998,063	0	483	0	0	3.375	3.403	FA	26,250	67,500	09/02/2015	08/11/2025
718172-BQ-1	PHILIP MORRIS INTERNATIONAL			1	1.F FE	990,280	106.1600	1,061,600	1,000,000	996,071	0	998	0	0	3.375	3.491	FA	13,125	33,750	08/04/2015	08/11/2025
718172-BT-5	PHILIP MORRIS INTERNATIONAL			1	1.F FE	991,950	104.0420	1,040,420	1,000,000	996,363	0	810	0	0	2.750	2.843	FA	9,625	27,500	02/18/2016	02/25/2026
718172-BU-2	PHILIP MORRIS INTERNATIONAL			1	1.F FE	990,020	101.5250	1,015,250	1,000,000	997,926	0	1,478	0	0	2.125	2.280	MN	3,010	21,250	04/28/2016	05/10/2023
718172-CE-7	PHILIP MORRIS INTERNATIONAL			1	1.F FE	1,985,900	106.1470	2,122,940	2,000,000	1,990,941	0	1,300	0	0	3.125	3.206	MS	20,660	62,500	10/31/2017	03/02/2028
718546-AC-8	PHILLIPS 66			1	2.A FE	1,084,620	100.9040	1,009,040	1,000,000	1,002,945	0	(11,863)	0	0	4.300	3.080	AO	10,750	43,000	05/14/2014	04/01/2022
718546-AC-8	PHILLIPS 66			1	2.A FE	533,380	100.9040	504,520	500,000	501,230	0	(4,988)	0	0	4.300	3.273	AO	5,375	21,500	11/12/2014	04/01/2022
718546-AR-5	PHILLIPS 66			1	2.A FE	999,000	108.4690	1,084,690	1,000,000	999,299	0	92	0	0	3.900	3.912	MS	11,483	39,000	02/26/2018	03/15/2028
718549-AB-4	PHILLIPS 66 PARTNERS			1	2.C FE	999,670	105.3660	1,053,660	1,000,000	999,853	0	35	0	0	3.605	3.609	FA	13,619	36,050	02/18/2015	02/15/2025
718549-AF-5	PHILLIPS 66 PARTNERS			2	2.C FE	996,200	107.7130	1,077,130	1,000,000	997,507	0	347	0	0	3.750	3.795	MS	12,500	37,500	10/10/2017	03/01/2028
720186-AH-8	PIEDMONT NATURAL GAS CO			1	2.A FE	1,996,520	111.5800	2,231,600	2,000,000	1,997,374	0	151	0	0	4.100	4.113	MS	27,333	82,000	09/15/2014	09/18/2034
720186-E#-8	PIEDMONT NATURAL GAS CO			1	2.A	6,837,805	104.9290	6,820,385	6,500,000	6,688,431	0	(30,908)	0	0	3.470	2.900	JD	18,796	225,550	11/07/2016	07/16/2027
723787-AM-9	PIONEER NATURAL RESOURCE			1	2.B FE	3,126,420	109.2160	3,276,480	3,000,000	3,068,195	0	(16,407)	0	0	4.450	3.801	JJ	61,558	133,500	04/02/2018	01/15/2026
69349L-AG-3	PNC BANK NA			2	1.G FE	999,910	101.6830	1,016,830	1,000,000	999,972	0	10	0	0	2.700	2.701	MN	4,500	27,000	10/17/2012	11/01/2022
69349L-AK-4	PNC BANK NA			2	1.G FE	2,989,170	102.2360	3,067,080	3,000,000	2,998,621	0	1,193	0	0	2.950	2.992	JJ	36,875	88,500	01/23/2013	01/30/2023
69349L-AK-4	PNC BANK NA			2	1.G FE	994,680	102.2360	1,022,360	1,000,000	999,329	0	587	0	0	2.950	3.012	JJ	12,292	29,500	01/24/2013	01/30/2023
69349L-AM-0	PNC BANK NA			2	1.G FE	999,010	104.2690	1,042,690	1,000,000	999,798	0	110	0	0	3.800	3.812	JJ	16,467	38,000	07/23/2013	07/25/2023
69349L-AQ-1	PNC BANK NA			2	1.G FE	1,014,090	110.0440	1,100,440	1,000,000	1,005,149	0	(1,251)	0	0	4.200	4.050	MN	7,000	42,000	10/22/2013	11/01/2025
69353R-EF-1	PNC BANK NA			2	1.F FE	999,580	105.7930	1,057,930	1,000,000	999,836	0	44	0	0	3.300	3.305	AO	5,500	33,000	10/27/2014	10/30/2024
69353R-EQ-7	PNC BANK NA			2	1.F FE	973,500	106.3520	1,063,520	1,000,000	989,836	0	2,744	0	0	3.250	3.568	JD	2,708	32,500	06/05/2015	06/01/2025
69353R-FB-9	PNC BANK NA			2	1.F FE	999,530	100.1790	1,001,790	1,000,000	999,954	0	81	0	0	2.625	2.635	FA	9,771	26,250	02/14/2017	02/17/2022
69353R-FG-8	PNC BANK NA			2	1.F FE	999,660	107.0860	1,070,860	1,000,000	999,761	0	33	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	107.0860	1,070,860	1,000,000	997,175	0	432	0	0	3.100	3.153	AO	5,683	31,000	11/15/2017	10/25/2027
69353R-FJ-2	PNC BANK NA			2	1.F FE	995,260	107.5300	1,075,300	1,000,000	996,934	0	448	0	0	3.250	3.306	JJ	14,354	32,500	01/18/2018	01/22/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
693475-AL-9	PNC FINANCIAL SERVICES			5	1.G FE	1,000,250	101.9000	1,019,000	1,000,000	1,000,029	0	(28)	0	0	2.854	2.851	JD	1,665	28,540	01/04/2013	11/09/2022
693475-AT-2	PNC FINANCIAL SERVICES			2	1.G FE	2,993,880	107.8490	3,235,470	3,000,000	2,996,396	0	594	0	0	3.150	3.174	MN	11,025	94,500	05/16/2017	05/19/2027
693475-AZ-8	PNC FINANCIAL SERVICES			2	1.G FE	8,454,720	102.9070	8,232,560	8,000,000	8,431,113	0	(23,607)	0	0	2.550	1.807	JJ	90,100	102,000	07/09/2021	01/22/2030
693475-AZ-8	PNC FINANCIAL SERVICES			2	1.G FE	4,176,840	102.9070	4,116,280	4,000,000	4,173,964	0	(2,876)	0	0	2.550	1.946	JJ	45,050	0	11/09/2021	01/22/2030
693475-BA-2	PNC FINANCIAL SERVICES			2	1.G FE	7,000,000	100.9080	7,063,560	7,000,000	7,000,000	0	0	0	0	2.307	2.307	AO	30,504	80,745	04/20/2021	04/23/2032
693476-BN-2	PNC FUNDING CORP			2	1.G FE	1,988,880	100.2780	2,005,560	2,000,000	1,999,627	0	1,214	0	0	3.300	3.366	MS	20,717	66,000	03/05/2012	03/08/2022
73020*-AK-9	PNG COMPANIES LLC			1	1.F FE	3,000,000	105.9500	3,178,500	3,000,000	3,000,000	0	0	0	0	3.380	3.380	JD	3,662	101,400	10/13/2017	12/18/2027
737446-AP-9	POST HOLDINGS INC (144A)			1	4.B FE	500,000	105.2290	526,145	500,000	500,000	0	0	0	0	5.500	5.500	JD	1,222	27,500	06/24/2019	12/15/2029
737679-DG-2	POTOMAC ELECTRIC POWER			1	1.F FE	1,997,340	104.6590	2,093,180	2,000,000	1,999,249	0	288	0	0	3.600	3.616	MS	21,200	72,000	03/11/2014	03/15/2024
693506-BN-6	PPG INDUSTRIES			1	1.G FE	4,962,050	102.5620	5,128,100	5,000,000	4,989,585	0	8,196	0	0	3.200	3.375	MS	47,111	160,000	06/28/2018	03/15/2023
693506-BP-1	PPG INDUSTRIES			1	2.A FE	1,938,224	110.3610	2,142,107	1,941,000	1,939,107	0	255	0	0	3.750	3.767	MS	21,432	72,788	02/22/2018	03/15/2028
693506-BP-1	PPG INDUSTRIES			1	2.A FE	996,830	110.3610	1,103,610	1,000,000	997,873	0	293	0	0	3.750	3.788	MS	11,042	37,500	03/26/2018	03/15/2028
69351U-AQ-6	PPL ELECTRIC UTILITIES			1	1.E FE	1,007,450	100.8090	1,008,090	1,000,000	1,000,356	0	(836)	0	0	2.500	2.414	MS	8,333	25,000	08/22/2012	09/01/2022
69351U-AQ-6	PPL ELECTRIC UTILITIES			1	1.E FE	996,710	100.8090	1,008,090	1,000,000	999,568	0	608	0	0	2.500	2.563	MS	8,333	25,000	01/11/2017	09/01/2022
740189-AG-0	PRECISION CAST			1	1.C FE	1,988,500	101.4940	2,029,880	2,000,000	1,998,664	0	1,242	0	0	2.500	2.565	JJ	23,056	50,000	12/17/2012	01/15/2023
740189-AM-7	PRECISION CAST			1	1.C FE	1,208,476	106.0930	1,246,593	1,175,000	1,190,438	0	(4,533)	0	0	3.250	2.819	JD	1,697	38,188	11/01/2017	06/15/2025
740189-AM-7	PRECISION CAST			1	1.C FE	988,970	106.0930	1,060,930	1,000,000	994,396	0	1,500	0	0	3.250	3.423	JD	1,444	32,500	03/21/2018	06/15/2025
740189-AM-7	PRECISION CAST			1	1.C FE	1,952,780	106.0930	2,121,860	2,000,000	1,975,630	0	6,499	0	0	3.250	3.628	JD	2,889	65,000	04/24/2018	06/15/2025
74251V-AK-8	PRINCIPAL FINANCIAL			1	1.G FE	1,949,660	105.7220	2,114,440	2,000,000	1,980,332	0	5,362	0	0	3.400	3.712	MN	8,689	68,000	09/15/2015	05/15/2025
74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II (144A)				1.E FE	997,340	105.0470	1,050,470	1,000,000	998,733	0	266	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	105.0470	1,050,470	1,000,000	973,516	0	5,585	0	0	3.000	3.671	AO	6,083	30,000	04/11/2018	04/18/2026
74256L-EH-8	PRINCIPAL LIFE GLOBAL FUNDING II (144A)				1.E FE	5,646,840	95.0910	5,705,460	6,000,000	5,650,245	0	3,405	0	0	1.625	2.356	MN	11,375	0	11/23/2021	11/19/2030
742718-DY-2	PROCTER & GAMBLE CO			1	1.D FE	2,978,760	100.1920	3,005,760	3,000,000	2,999,703	0	2,319	0	0	2.300	2.380	FA	27,792	69,000	02/01/2012	02/06/2022
742718-EP-0	PROCTER & GAMBLE CO			1	1.D FE	996,350	105.7520	1,057,520	1,000,000	998,374	0	368	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	104.7830	4,191,320	4,000,000	3,997,032	0	558	0	0	2.450	2.466	MN	15,789	98,000	10/31/2016	11/03/2026
742718-FH-7	PROCTER & GAMBLE CO			1	1.D FE	2,389,992	108.7760	2,393,072	2,200,000	2,374,535	0	(15,457)	0	0	3.000	1.952	MS	17,600	66,000	03/11/2021	03/25/2030
742718-FH-7	PROCTER & GAMBLE CO			1	1.D FE	1,085,490	108.7760	1,087,760	1,000,000	1,078,544	0	(6,946)	0	0	3.000	1.962	MS	8,000	30,000	03/11/2021	03/25/2030
144141-DC-9	PROGRESS ENERGY CAROLINA			1	1.F FE	997,750	100.2690	1,002,690	1,000,000	999,867	0	233	0	0	2.800	2.826	MN	3,578	28,000	05/15/2012	05/15/2022
74340X-BH-3	PROLOGIS LP			1	1.G FE	2,981,100	112.1820	3,365,460	3,000,000	2,986,546	0	1,703	0	0	3.875	3.951	MS	34,229	116,250	06/12/2018	09/15/2028
74340X-BS-9	PROLOGIS LP			1	1.G FE	9,940,900	95.3990	9,539,900	10,000,000	9,945,565	0	4,665	0	0	1.625	1.689	MS	47,847	92,986	02/04/2021	03/15/2031
74368C-BG-8	PROTECTIVE LIFE (144A)		C		1.E FE	15,000,000	97.7250	14,658,750	15,000,000	15,000,000	0	0	0	0	1.900	1.900	JJ	138,542	0	06/28/2021	07/06/2028
743674-BD-4	PROTECTIVE LIFE CORP (144A)		C	1	2.A FE	4,987,950	113.1810	5,659,050	5,000,000	4,991,303	0	1,052	0	0	4.300	4.329	MS	53,750	215,000	08/16/2018	09/30/2028
74368C-AH-7	PROTECTIVE LIFE GLOBAL (144A)		C		1.E FE	5,829,840	101.3730	6,082,380	6,000,000	5,971,047	0	43,696	0	0	2.615	3.378	FA	56,223	156,900	08/16/2018	08/22/2022
74368C-AY-0	PROTECTIVE LIFE GLOBAL (144A)		C		1.E FE	9,634,000	95.2810	9,528,100	10,000,000	9,652,058	0	18,058	0	0	1.737	2.177	MS	48,250	86,850	06/29/2021	09/21/2030
74368C-AY-0	PROTECTIVE LIFE GLOBAL (144A)		C		1.E FE	1,375,733	95.2810	1,372,046	1,440,000	1,379,226	0	3,493	0	0	1.737	2.272	MS	6,948	12,506	06/08/2021	09/21/2030
74432Q-CC-7	PRUDENTIAL FINANCIAL INC			1	1.G FE	1,947,000	111.0760	2,162,650	1,947,000	1,947,000	0	0	0	0	3.878	3.878	MS	19,715	75,505	03/22/2018	03/27/2028
744448-CH-2	PUBLIC SERVICE CO OF COLORADO			1	1.F FE	995,370	101.3560	1,013,560	1,000,000	999,356	0	504	0	0	2.500	2.553	MS	7,361	25,000	03/19/2013	03/15/2023
744448-CP-4	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	3,991,400	109.8660	4,394,640	4,000,000	3,994,026	0	797	0	0	3.700	3.726	JD	6,578	148,000	06/14/2018	06/15/2028
744448-CT-6	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	4,058,443	97.2830	3,769,716	3,875,000	4,038,047	0	(17,870)	0	0	1.900	1.376	JJ	33,949	85,896	11/05/2020	01/15/2031
744448-CT-6	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	3,140,220	97.2830	2,918,490	3,000,000	3,125,244	0	(13,724)	0	0	1.900	1.380	JJ	26,283	66,500	11/24/2020	01/15/2031
744482-BL-3	PUBLIC SERVICE CO OF NEW HAMPSHIRE			1	1.E FE	3,952,424	104.1500	4,106,635	3,943,000	3,946,383	0	(2,034)	0	0	3.500	3.444	MN	23,001	138,005	12/10/2018	11/01/2023
744482-BL-3	PUBLIC SERVICE CO OF NEW HAMPSHIRE			1	1.E FE	996,340	104.1500	1,041,500	1,000,000	999,191	0	402	0	0	3.500	3.544	MN	5,833	35,000	11/06/2013	11/01/2023
744538-AE-9	PUBLIC SERVICE CO OF NEW HAMPSHIRE			1	1.E FE	1,423,212	100.3520	1,404,928	1,400,000	1,422,027	0	(1,185)	0	0	2.200	2.012	JD	1,369	15,400	06/09/2021	06/15/2031
744538-AE-9	PUBLIC SERVICE CO OF NEW HAMPSHIRE			1	1.E FE	9,970,600	100.3520	10,035,200	10,000,000	9,971,961	0	1,361	0	0	2.200	2.232	JD	9,778	110,000	06/01/2021	06/15/2031
744560-BC-9	PUBLIC SERVICE ELECTRIC & GAS			1	1.E FE	2,990,430	101.7890	3,053,670	3,000,000	2,998,510	0	1,026	0	0	2.375	2.411	MN	9,104	71,250	05/07/2013	05/15/2023
744560-BK-1	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	995,200	104.4990	1,044,990	1,000,000	998,450	0	501	0	0	3.050	3.106	MN	3,897	30,500	11/04/2014	11/15/2024
744560-BL-9	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	696,815	104.9070	734,349	700,000	698,782	0	334	0	0	3.000	3.054	MN	2,683	21,000	08/12/2015	05/15/2025
744560-BR-6	PUBLIC SERVICE ELECTRIC & GAS			2	1.F FE	996,710	102.8510	1,028,510	1,000,000	998,343	0	327	0	0	2.250	2.287	MS	6,625	22,500	09/07/2016	09/15/2026
744560-BS-4	PUBLIC SERVICE ELECTRIC & GAS			2	1.F FE	997,070	105.8270	1,058,270	1,000,000	998,305	0	283	0	0	3.000	3.034	MN	3,833	30,000	05/02/2017	05/15/2027
744560-BU-9	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	1,992,400	110.4600	2,209,200	2,000,000	1,994,779	0	707	0	0	3.700	3.746	MN	12,333	74,000	05/02/2018	05/01/2028
744560-CB-0	PUBLIC SERVICE ELECTRIC & GAS LS:100K	LS		1	1.F FE	4,739,908	101.8890	4,649,195	4,563,000	4,729,510	0	(10,398)	0	0	2.450	1.942	JJ	51,549	55,897	06/17/2021	01/15/2030
744560-CH-7	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	7,024,850	97.4150	6,819,050	7,000,000	7,023,991	0	(859)	0	0	1.900	1.860	FA	48,767	0	08/23/2021	08/15/2031
744560-CH-7	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	4,987,800	97.4150	4,870,750	5,000,000	4,988,155	0	355	0	0	1.900	1.926	FA	34,833	0	08/17/2021	08/15/2031

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74460D-AB-5	PUBLIC STORAGE			1	1.F FE	996,240	101.2040	1,012,040	1,000,000	999,412	0	791	0	0	2.370	2.452	MS	6,978	23,700	10/30/2017	09/15/2022
74460D-AC-3	PUBLIC STORAGE			1	1.F FE	1,000,000	107.4500	1,074,500	1,000,000	1,000,000	0	0	0	0	3.094	3.094	MS	9,110	30,940	09/13/2017	09/15/2027
74460D-AC-3	PUBLIC STORAGE			1	1.F FE	3,645,577	107.4500	4,147,570	3,860,000	3,720,485	0	21,489	0	0	3.094	3.804	MS	35,165	119,428	04/30/2018	09/15/2027
74460D-AD-1	PUBLIC STORAGE			1	1.F FE	999,980	109.1060	1,091,060	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
74460D-AJ-8	PUBLIC STORAGE			1	1.F FE	5,053,500	100.6170	5,030,850	5,000,000	5,052,741	0	(759)	0	0	2.250	2.128	MN	16,250	0	11/05/2021	11/09/2031
74460D-AJ-8	PUBLIC STORAGE			1	1.F FE	1,999,460	100.6170	2,012,340	2,000,000	1,999,447	0	(14)	0	0	2.250	2.253	MN	6,500	0	11/04/2021	11/09/2031
74460W-AD-9	PUBLIC STORAGE			1	1.F FE	4,996,400	99.8720	4,993,600	5,000,000	4,996,681	0	281	0	0	1.850	1.861	MN	15,417	48,306	04/14/2021	05/01/2028
74460W-AE-7	PUBLIC STORAGE			2	1.F FE	4,016,800	101.0200	4,040,800	4,000,000	4,015,688	0	(1,112)	0	0	2.300	2.252	MN	15,333	48,044	04/15/2021	05/01/2031
74460W-AE-7	PUBLIC STORAGE			2	1.F FE	2,989,590	101.0200	3,030,600	3,000,000	2,990,196	0	606	0	0	2.300	2.339	MN	11,500	36,033	04/14/2021	05/01/2031
747525-AF-0	QUALCOMM INC			1	1.F FE	1,992,800	106.6430	2,132,860	2,000,000	1,997,223	0	745	0	0	3.450	3.493	MN	7,858	69,000	05/13/2015	05/20/2025
747525-AU-7	QUALCOMM INC			1	1.F FE	1,994,760	107.9800	2,159,600	2,000,000	1,996,915	0	508	0	0	3.250	3.281	MN	7,403	65,000	05/19/2017	05/20/2027
747525-BK-8	QUALCOMM INC			1	1.F FE	3,163,710	100.9680	3,029,040	3,000,000	3,142,835	0	(16,477)	0	0	2.150	1.522	MN	7,346	64,500	09/22/2020	05/20/2030
747525-BK-8	QUALCOMM INC			1	1.F FE	7,040,810	100.9680	7,067,760	7,000,000	7,039,948	0	(862)	0	0	2.150	2.072	MN	17,140	75,250	11/16/2021	05/20/2030
747525-BP-7	QUALCOMM INC			1	1.F FE	4,837,900	94.6910	4,734,550	5,000,000	4,844,375	0	6,475	0	0	1.650	1.983	MN	9,396	41,250	07/06/2021	05/20/2032
74834L-AV-2	QUEST DIAGNOSTICS			1	2.B FE	995,540	105.7430	1,057,430	1,000,000	998,776	0	484	0	0	4.250	4.305	AO	10,625	42,500	03/12/2014	04/01/2024
74834L-BA-7	QUEST DIAGNOSTICS			1	2.B FE	2,991,210	113.1480	3,394,440	3,000,000	2,993,122	0	764	0	0	4.200	4.236	JD	0	126,000	03/07/2019	06/30/2029
74834L-BB-5	QUEST DIAGNOSTICS			1	2.B FE	5,234,850	104.0310	5,201,550	5,000,000	5,218,918	0	(15,932)	0	0	2.950	2.363	JD	0	147,500	04/26/2021	06/30/2030
74834L-BB-5	QUEST DIAGNOSTICS			1	2.B FE	3,989,520	104.0310	4,161,240	4,000,000	3,991,346	0	882	0	0	2.950	2.979	JD	0	118,000	12/09/2019	06/30/2030
74834L-BC-3	QUEST DIAGNOSTICS			1	2.B FE	5,491,200	103.3770	5,168,850	5,000,000	5,443,502	0	(43,780)	0	0	2.800	1.757	JD	0	140,000	11/24/2020	06/30/2031
74834L-BC-3	QUEST DIAGNOSTICS			1	2.B FE	3,268,710	103.3770	3,101,310	3,000,000	3,246,366	0	(22,344)	0	0	2.800	1.831	JD	0	84,000	01/26/2021	06/30/2031
74834L-BC-3	QUEST DIAGNOSTICS			1	2.B FE	5,066,450	103.3770	5,168,850	5,000,000	5,062,081	0	(4,369)	0	0	2.800	2.648	JD	0	140,000	03/22/2021	06/30/2031
449934-AD-0	QUINTILES IMS INC (144A)			1	3.C FE	2,002,500	102.7490	2,054,980	2,000,000	2,001,034	0	(387)	0	0	5.000	4.977	AO	21,111	100,000	03/28/2018	10/15/2026
75513E-AD-3	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	7,052,780	99.8350	6,988,450	7,000,000	7,051,691	0	(1,089)	0	0	2.250	2.152	JJ	78,750	0	10/13/2021	07/01/2030
75513E-BX-8	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	7,696,495	105.0910	7,521,363	7,157,000	7,502,868	0	(124,715)	0	0	3.150	1.326	JD	10,020	225,446	06/10/2020	12/15/2024
75513E-CF-6	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	2,153,400	104.8390	2,096,780	2,000,000	2,080,968	0	(46,640)	0	0	3.700	1.293	JD	3,289	74,000	06/10/2020	12/15/2023
75513E-CH-2	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	3,255,600	107.1890	3,215,670	3,000,000	3,197,561	0	(37,452)	0	0	3.500	2.094	MS	30,917	105,000	06/10/2020	03/15/2027
75513E-CM-1	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	1,982,480	96.5970	1,931,940	2,000,000	1,982,994	0	514	0	0	1.900	1.996	MS	14,883	0	08/30/2021	09/01/2031
75513E-CN-9	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	2,999,490	99.9970	2,999,910	3,000,000	2,999,467	0	(23)	0	0	2.375	2.377	MS	8,906	0	11/01/2021	03/15/2032
913017-CR-8	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	1,000,000	106.2580	1,062,580	1,000,000	1,000,000	0	0	0	0	3.125	3.125	MN	4,948	31,250	05/01/2017	05/04/2027
913017-CY-3	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	7,931,350	111.9530	7,836,710	7,000,000	7,908,504	0	(22,846)	0	0	4.125	2.021	MN	36,094	144,375	10/25/2021	11/16/2028
913017-DB-2	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	68,262	104.0040	70,723	68,000	68,086	0	(54)	0	0	3.650	3.564	FA	931	2,482	08/15/2018	08/16/2023
756109-AR-5	REALTY INCOME CORP			2	1.G FE	2,059,540	110.4280	2,208,560	2,000,000	2,031,525	0	(6,260)	0	0	4.125	3.744	AO	17,417	82,500	03/08/2017	10/15/2026
756109-AS-3	REALTY INCOME CORP			1	1.G FE	991,470	105.5660	1,055,660	1,000,000	995,452	0	820	0	0	3.000	3.098	JJ	13,833	30,000	10/06/2016	01/15/2027
756109-AV-6	REALTY INCOME CORP			1	1.G FE	995,000	107.6450	1,076,450	1,000,000	997,448	0	700	0	0	3.875	3.957	AO	8,181	38,750	03/27/2018	04/15/2025
75884R-AU-7	REGENCY CENTERS LP			1	2.A FE	1,488,960	107.1990	1,607,985	1,500,000	1,495,234	0	1,114	0	0	3.900	3.989	MN	9,750	58,500	08/10/2015	11/01/2025
75884R-AV-5	REGENCY CENTERS LP			1	2.A FE	2,839,830	107.8510	3,235,530	3,000,000	2,894,707	0	18,108	0	0	3.600	4.377	FA	45,000	108,000	10/26/2018	02/01/2027
75884R-AX-1	REGENCY CENTERS LP			1	2.A FE	1,996,740	111.7170	2,234,340	2,000,000	1,997,728	0	301	0	0	4.125	4.145	MS	24,292	82,500	02/28/2018	03/15/2028
760759-AM-2	REPUBLIC SERVICES			1	2.B FE	609,405	104.2720	568,804	545,500	559,382	0	(12,052)	0	0	4.750	2.438	MN	3,311	25,911	08/31/2017	05/15/2023
760759-AM-2	REPUBLIC SERVICES			1	2.B FE	544,060	104.2720	568,804	545,500	545,263	0	143	0	0	4.750	4.779	MN	3,311	25,911	05/02/2011	05/15/2023
760759-AQ-3	REPUBLIC SERVICES			1	2.B FE	995,840	104.9740	1,049,740	1,000,000	998,488	0	431	0	0	3.200	3.249	MS	9,422	32,000	03/04/2015	03/15/2025
760759-AS-9	REPUBLIC SERVICES			1	2.B FE	1,799,269	107.2470	1,918,649	1,789,000	1,796,204	0	(1,146)	0	0	3.375	3.296	MN	7,715	60,379	04/01/2019	11/15/2027
760759-AS-9	REPUBLIC SERVICES			1	2.B FE	1,005,240	107.2470	1,072,470	1,000,000	1,003,210	0	(510)	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	107.2470	1,072,470	1,000,000	998,916	0	160	0	0	3.375	3.395	MN	4,313	33,750	11/13/2017	11/15/2027
760759-AS-9	REPUBLIC SERVICES			1	2.B FE	966,320	107.2470	1,072,470	1,000,000	977,943	0	3,290	0	0	3.375	3.797	MN	4,313	33,750	04/11/2018	11/15/2027
760759-AT-7	REPUBLIC SERVICES			1	2.B FE	1,972,040	110.8460	2,216,920	2,000,000	1,980,817	0	2,573	0	0	3.950	4.122	MN	10,094	79,000	05/03/2018	05/15/2028
760759-AU-4	REPUBLIC SERVICES			1	2.B FE	3,002,790	102.9680	3,089,040	3,000,000	3,001,455	0	(553)	0	0	2.500	2.480	FA	28,333	75,000	07/30/2019	08/15/2024
760759-AV-2	REPUBLIC SERVICES			1	2.B FE	6,979,490	100.3660	7,025,620	7,000,000	6,982,810	0	1,878	0	0	2.300	2.333	MS	53,667	161,000	02/18/2020	03/01/2030
760759-AZ-3	REPUBLIC SERVICES INC			1	2.B FE	9,994,000	94.3550	9,435,500	10,000,000	9,994,387	0	393	0	0	1.750	1.756	FA	66,111	126,875	11/09/2020	02/15/2032
761713-BG-0	REYNOLDS AMERICAN		C	1	2.B FE	1,056,900	108.0840	1,080,840	1,000,000	1,024,053	0	(6,961)	0	0	4.450	3.647	JD	2,349	44,500	12/01/2016	06/12/2025
761713-BG-0	REYNOLDS AMERICAN		C	1	2.B FE	1,037,150	108.0840	1,080,840	1,000,000	1,014,128	0	(4,056)	0	0	4.450	3.976	JD	2,349	44,500	09/11/2015	06/12/2025
761713-BG-0	REYNOLDS AMERICAN		C	1	2.B FE	1,010,430	108.0840	1,080,840	1,000,000	1,003,932	0	(1,113)	0	0	4.450	4.318	JD	2,349	44,500	06/12/2015	06/12/2025
761713-BG-0	REYNOLDS AMERICAN		C	1	2.B FE	996,970	108.0840	1,080,840	1,000,000	998,776	0	315	0	0	4.450	4.488	JD	2,349	44,500	06/09/2015	06/12/2025
771196-BE-1	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	1,002,010	105.6710	1,056,710	1,000,000	1,000,592	0	(224)	0	0	3.350	3.325	MS	8,375	33,500	09/24/2014	09/30/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
771196-BE-1	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	1,994,940	105.6710	2,113,420	2,000,000	1,998,367	0	534	0	0	3.350	3.380	MS	16,750	67,000	09/22/2014	09/30/2024
771196-BK-7	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	1,915,840	104.7290	2,094,580	2,000,000	1,952,826	0	9,890	0	0	2.625	3.207	MN	6,708	52,500	01/31/2018	05/15/2026
771196-BK-7	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	942,820	104.7290	1,047,290	1,000,000	967,551	0	6,763	0	0	2.625	3.430	MN	3,354	26,250	02/27/2018	05/15/2026
771196-BL-5	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	4,945,350	103.9600	5,198,000	5,000,000	4,971,282	0	5,236	0	0	2.375	2.496	JJ	50,469	118,750	10/24/2016	01/28/2027
771196-BL-5	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	916,090	103.9600	1,039,600	1,000,000	948,717	0	9,085	0	0	2.375	3.486	JJ	10,094	23,750	03/22/2018	01/28/2027
771196-BX-9	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	3,006,900	99.7890	2,993,670	3,000,000	3,006,848	0	(52)	0	0	2.076	2.049	JD	3,114	0	12/13/2021	12/13/2031
771196-BX-9	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	5,008,850	99.7890	4,989,450	5,000,000	5,008,784	0	(66)	0	0	2.076	2.055	JD	5,190	0	12/07/2021	12/13/2031
771196-BX-9	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	7,000,000	99.7890	6,985,230	7,000,000	7,000,000	0	0	0	0	2.076	2.076	JD	7,266	0	12/06/2021	12/13/2031
771367-C#-4	ROCHESTER GAS AND ELECTRIC CORP			1	1.F Z	7,000,000	96.0650	6,724,550	7,000,000	7,000,000	0	0	0	0	2.100	2.100	JD	6,533	0	08/25/2021	12/15/2031
771367-CD-9	ROCHESTER GAS AND ELECTRIC CORP (144A)			1	1.F FE	1,996,060	105.6630	2,113,260	2,000,000	1,997,691	0	380	0	0	3.100	3.123	JD	5,167	62,000	05/17/2017	06/01/2027
771367-CD-9	ROCHESTER GAS AND ELECTRIC CORP (144A)			1	1.F FE	1,893,800	105.6630	2,113,260	2,000,000	1,931,621	0	11,161	0	0	3.100	3.804	JD	5,167	62,000	06/07/2018	06/01/2027
771367-CE-7	ROCHESTER GAS AND ELECTRIC CORP (144A)			1	1.F FE	1,210,956	95.1820	1,142,184	1,200,000	1,209,808	0	(1,035)	0	0	1.850	1.748	JD	1,850	22,693	11/17/2020	12/01/2030
773903-AG-4	ROCKWELL AUTOMATION			1	1.G FE	999,900	104.5420	1,045,420	1,000,000	999,947	0	9	0	0	2.875	2.876	MS	9,583	28,750	02/11/2015	03/01/2025
773903-AG-4	ROCKWELL AUTOMATION			1	1.G FE	3,817,720	104.5420	4,181,680	4,000,000	3,907,967	0	26,906	0	0	2.875	3.650	MS	38,333	115,000	06/26/2018	03/01/2025
773903-AH-2	ROCKWELL AUTOMATION			1	1.G FE	2,989,980	109.7100	3,291,300	3,000,000	2,992,360	0	909	0	0	3.500	3.540	MS	35,000	105,000	02/27/2019	03/01/2029
773903-AL-3	ROCKWELL AUTOMATION			1	1.F FE	4,700,000	97.2760	4,571,972	4,700,000	4,700,000	0	0	0	0	1.750	1.750	FA	30,615	0	08/04/2021	08/15/2031
773903-AL-3	ROCKWELL AUTOMATION			1	1.F FE	6,984,670	97.2760	6,809,320	7,000,000	6,985,151	0	481	0	0	1.750	1.774	FA	45,597	0	08/03/2021	08/15/2031
776696-AE-6	ROPER TECHNOLOGIES INC			1	2.A FE	1,998,480	101.4900	2,029,800	2,000,000	1,999,800	0	171	0	0	3.125	3.134	MN	7,986	62,500	11/15/2012	11/15/2022
776743-AD-8	ROPER TECHNOLOGIES INC			1	2.A FE	1,119,983	109.6220	1,199,265	1,094,000	1,108,102	0	(2,706)	0	0	3.800	3.501	JD	1,848	41,572	04/20/2017	12/15/2026
776743-AD-8	ROPER TECHNOLOGIES INC			1	2.A FE	1,016,290	109.6220	1,096,220	1,000,000	1,008,652	0	(1,653)	0	0	3.800	3.599	JD	1,689	38,000	01/12/2017	12/15/2026
776743-AD-8	ROPER TECHNOLOGIES INC			1	2.A FE	999,840	109.6220	1,096,220	1,000,000	999,896	0	16	0	0	3.800	3.802	JD	1,689	38,000	12/08/2016	12/15/2026
776743-AD-8	ROPER TECHNOLOGIES INC			1	2.A FE	1,986,620	109.6220	2,192,440	2,000,000	1,991,839	0	1,461	0	0	3.800	3.891	JD	3,378	76,000	04/11/2018	12/15/2026
776743-AE-6	ROPER TECHNOLOGIES INC			1	2.A FE	6,988,660	104.1370	7,289,590	7,000,000	6,995,703	0	2,240	0	0	3.650	3.685	MS	75,231	255,500	08/14/2018	09/15/2023
776743-AF-3	ROPER TECHNOLOGIES INC			1	2.A FE	1,001,690	112.3590	1,123,590	1,000,000	1,001,166	0	(154)	0	0	4.200	4.179	MS	12,367	42,000	08/15/2018	09/15/2028
778296-AA-1	ROSS STORES INC			1	2.A FE	1,986,580	104.9420	2,098,840	2,000,000	1,995,831	0	1,421	0	0	3.375	3.455	MS	19,875	67,500	09/15/2014	09/15/2024
749685-AS-2	RPM INTERNATIONAL INC			1	2.C FE	1,589,196	101.5930	1,554,373	1,530,000	1,538,145	0	(12,805)	0	0	3.450	2.583	MN	6,745	52,785	11/06/2017	11/15/2022
749685-AS-2	RPM INTERNATIONAL INC			1	2.C FE	998,710	101.5930	1,015,930	1,000,000	999,844	0	142	0	0	3.450	3.465	MN	4,408	34,500	10/18/2012	11/15/2022
749685-AV-5	RPM INTERNATIONAL INC			1	2.C FE	998,580	108.9380	1,089,380	1,000,000	999,161	0	136	0	0	3.750	3.767	MS	11,042	37,500	02/27/2017	03/15/2027
749685-AV-5	RPM INTERNATIONAL INC			1	2.C FE	994,030	108.9380	1,089,380	1,000,000	996,587	0	575	0	0	3.750	3.822	MS	11,042	37,500	03/02/2017	03/15/2027
749685-AV-5	RPM INTERNATIONAL INC			1	2.C FE	1,916,840	108.9380	2,178,760	2,000,000	1,947,446	0	8,809	0	0	3.750	4.318	MS	22,083	75,000	04/25/2018	03/15/2027
78355H-KD-0	RYDER SYSTEM INC			1	2.B FE	1,001,250	100.1770	1,001,770	1,000,000	1,000,001	0	(277)	0	0	2.800	2.773	MS	9,333	28,000	02/17/2017	03/01/2022
78355H-KF-5	RYDER SYSTEM INC			1	2.B FE	997,580	101.1030	1,011,030	1,000,000	999,647	0	492	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	102.6340	1,026,340	1,000,000	999,299	0	552	0	0	3.400	3.459	MS	11,333	34,000	02/21/2018	03/01/2023
78355H-KP-3	RYDER SYSTEM INC			1	2.B FE	1,998,960	104.2020	2,084,040	2,000,000	1,999,243	0	136	0	0	2.900	2.908	JD	4,833	58,000	11/06/2019	12/01/2026
78516F-AA-7	SABAL TRAIL TRANSMISSION (144A)			1	2.A FE	5,017,250	111.4470	5,572,350	5,000,000	5,011,405	0	(1,609)	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	103.1750	1,031,750	1,000,000	999,806	0	122	0	0	3.250	3.263	AO	7,222	32,500	04/05/2018	04/11/2023
79466L-AE-4	SALESFORCE.COM INC			1	1.F FE	1,976,740	103.1750	2,063,500	2,000,000	1,992,943	0	5,254	0	0	3.250	3.532	AO	14,444	65,000	10/10/2018	04/11/2023
79466L-AH-7	SALESFORCE.COM INC			1	1.F FE	2,984,520	98.8570	2,965,710	3,000,000	2,985,510	0	990	0	0	1.500	1.578	JJ	21,125	0	06/29/2021	07/15/2028
79466L-AJ-3	SALESFORCE.COM INC			1	1.F FE	3,057,540	99.1490	2,974,470	3,000,000	3,055,132	0	(2,408)	0	0	1.950	1.734	JJ	27,463	0	07/20/2021	07/15/2031
79466L-AJ-3	SALESFORCE.COM INC			1	1.F FE	2,035,420	99.1490	1,982,980	2,000,000	2,033,995	0	(1,425)	0	0	1.950	1.750	JJ	18,308	0	07/27/2021	07/15/2031
79466L-AJ-3	SALESFORCE.COM INC			1	1.F FE	5,068,250	99.1490	4,957,450	5,000,000	5,066,495	0	(1,755)	0	0	1.950	1.793	JJ	45,771	0	09/21/2021	07/15/2031
79466L-AJ-3	SALESFORCE.COM INC			1	1.F FE	5,062,100	99.1490	4,957,450	5,000,000	5,060,490	0	(1,610)	0	0	1.950	1.808	JJ	45,771	0	09/16/2021	07/15/2031
79466L-AJ-3	SALESFORCE.COM INC			1	1.F FE	5,008,900	99.1490	4,957,450	5,000,000	5,008,498	0	(402)	0	0	1.950	1.930	JJ	45,771	0	06/30/2021	07/15/2031
797440-BH-6	SAN DIEGO G & E			1	1.F FE	2,385,113	117.6940	2,271,494	1,930,000	2,110,101	0	(36,910)	0	0	6.000	3.690	JD	9,650	115,800	06/21/2013	06/01/2026
797440-BU-7	SAN DIEGO G & E			2	1.F FE	939,210	103.4990	1,034,990	1,000,000	965,795	0	7,146	0	0	2.500	3.347	MN	3,194	25,000	02/05/2018	05/15/2026
80282K-AE-6	SANTANDER HOLDINGS USA		C	2	2.A FE	999,600	108.3410	1,083,410	1,000,000	999,818	0	41	0	0	4.500	4.505	JJ	20,500	45,000	07/14/2015	07/17/2025
80282K-AP-1	SANTANDER HOLDINGS USA		C	2	2.A FE	505,270	109.7140	548,570	500,000	503,161	0	(504)	0	0	4.400	4.267	JJ	10,267	22,000	07/12/2017	07/13/2027
80282K-AP-1	SANTANDER HOLDINGS USA		C	2	2.A FE	998,160	109.7140	1,097,140	1,000,000	998,867	0	175	0	0	4.400	4.423	JJ	20,533	44,000	07/10/2017	07/13/2027
806851-AG-6	SCHLUMBERGER HOLDINGS CORP (144A)			1	2.A FE	999,350	107.8040	1,078,040	1,000,000	999,699	0	66	0	0	4.000	4.008	JD	1,111	40,000	12/10/2015	12/21/2025
81762P-AE-2	SERVICE NOW INC			1	2.A FE	1,894,520	93.1950	1,863,900	2,000,000	1,896,011	0	1,491	0	0	1.400	2.057	MS	9,333	0	11/09/2021	09/01/2030
81762P-AE-2	SERVICE NOW INC			1	2.A FE	947,030	93.1950	931,950	1,000,000	947,775	0	745	0	0	1.400	2.060	MS	4,667	0	11/09/2021	09/01/2030
824348-AR-7	SHERWIN-WILLIAMS CO			1	2.B FE	999,410	106.4810	1,064,810	1,000,000	999,745	0	60	0	0	3.450	3.457	FA	14,375	34,500	07/28/2015	08/01/2025
824348-AW-6	SHERWIN-WILLIAMS CO			1	2.B FE	1,031,215	108.2690	1,107,592	1,023,000	1,027,682	0	(814)	0	0	3.450	3.353	JD	2,941	35,294	05/18/2017	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
824348-AW-6	SHERWIN-WILLIAMS CO			1	2.B FE	996,370	108.2690	1,082,690	1,000,000	997,874	0	347	0	0	3.450	3.493	JD	2,875	34,500	05/02/2017	06/01/2027
824348-AW-6	SHERWIN-WILLIAMS CO			1	2.B FE	994,530	108.2690	1,082,690	1,000,000	996,799	0	524	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.B FE	982,530	104.5490	1,045,490	1,000,000	992,393	0	2,288	0	0	3.300	3.562	FA	13,750	33,000	06/01/2017	02/01/2025
824348-BJ-4	SHERWIN-WILLIAMS CO			1	2.B FE	1,952,323	105.3090	1,911,358	1,815,000	1,944,235	0	(8,088)	0	0	2.950	1.909	FA	20,227	26,771	06/30/2021	08/15/2029
824348-BJ-4	SHERWIN-WILLIAMS CO			1	2.B FE	3,764,005	105.3090	3,685,815	3,500,000	3,748,467	0	(15,538)	0	0	2.950	1.912	FA	39,006	51,625	06/30/2021	08/15/2029
824348-BJ-4	SHERWIN-WILLIAMS CO			1	2.B FE	4,300,404	105.3090	4,222,891	4,010,000	4,282,705	0	(17,699)	0	0	2.950	1.954	FA	44,689	59,148	06/23/2021	08/15/2029
824348-BL-9	SHERWIN-WILLIAMS CO			1	2.B FE	4,080,560	99.8870	3,995,480	4,000,000	4,076,583	0	(3,977)	0	0	2.300	2.043	MN	11,756	46,000	07/12/2021	05/15/2030
824348-BL-9	SHERWIN-WILLIAMS CO			1	2.B FE	1,019,350	99.8870	998,870	1,000,000	1,018,393	0	(957)	0	0	2.300	2.053	MN	2,939	11,500	07/12/2021	05/15/2030
824348-BN-5	SHERWIN-WILLIAMS CO			1	2.B FE	4,993,600	98.9480	4,947,400	5,000,000	4,993,640	0	40	0	0	2.200	2.214	MS	15,583	0	11/09/2021	03/15/2032
824348-BN-5	SHERWIN-WILLIAMS CO			1	2.B FE	4,979,400	98.9480	4,947,400	5,000,000	4,979,583	0	183	0	0	2.200	2.244	MS	15,583	0	11/08/2021	03/15/2032
826418-BM-6	SIERRA PACIFIC POWER			1	1.F FE	1,000,250	104.0790	1,040,790	1,000,000	1,000,116	0	(26)	0	0	2.600	2.597	MN	4,333	26,000	10/28/2016	05/01/2026
826418-BM-6	SIERRA PACIFIC POWER			1	1.F FE	997,450	104.0790	1,040,790	1,000,000	998,801	0	254	0	0	2.600	2.629	MN	4,333	26,000	04/11/2016	05/01/2026
828807-CV-7	SIMON PROPERTY GROUP			1	1.G FE	993,540	106.6590	1,066,590	1,000,000	997,341	0	658	0	0	3.500	3.577	MS	11,667	35,000	08/10/2015	09/01/2025
828807-CY-1	SIMON PROPERTY GROUP			1	1.G FE	997,370	107.0630	1,070,630	1,000,000	998,585	0	258	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	107.6100	1,076,100	1,000,000	994,991	0	747	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	4.C FE	1,118,130	101.1140	1,140,566	1,128,000	1,123,631	0	1,529	0	0	4.875	5.035	JJ	22,913	54,990	02/16/2018	07/31/2024
833034-AK-7	SNAP-ON INC			1	1.F FE	1,021,250	107.4530	1,074,530	1,000,000	1,011,623	0	(2,163)	0	0	3.250	2.994	MS	10,833	32,500	04/12/2017	03/01/2027
833034-AK-7	SNAP-ON INC			1	1.F FE	1,004,770	107.4530	1,074,530	1,000,000	1,002,574	0	(476)	0	0	3.250	3.193	MS	10,833	32,500	02/16/2017	03/01/2027
833034-AK-7	SNAP-ON INC			1	1.F FE	999,060	107.4530	1,074,530	1,000,000	999,452	0	91	0	0	3.250	3.261	MS	10,833	32,500	02/15/2017	03/01/2027
842400-FY-4	SOUTHERN CALIFORNIA EDISON			1	2.A FE	1,819,914	103.7200	1,835,844	1,770,000	1,780,555	0	(6,772)	0	0	3.500	3.090	AO	15,488	61,950	09/15/2015	10/01/2023
842400-GD-9	SOUTHERN CALIFORNIA EDISON			1	1.G FE	502,970	100.1510	500,755	500,000	500,005	0	(421)	0	0	2.400	2.306	FA	5,000	12,000	01/14/2015	02/01/2022
842400-GD-9	SOUTHERN CALIFORNIA EDISON			1	1.G FE	999,930	100.1510	1,001,510	1,000,000	999,979	0	0	0	0	2.400	2.401	FA	10,000	24,000	01/13/2015	02/01/2022
842434-CM-2	SOUTHERN CALIFORNIA GAS			1	1.D FE	1,000,940	104.5980	1,045,980	1,000,000	1,000,280	0	(108)	0	0	3.150	3.138	MS	9,275	31,500	09/09/2014	09/15/2024
842434-CM-2	SOUTHERN CALIFORNIA GAS			1	1.D FE	996,340	104.5980	1,045,980	1,000,000	998,864	0	385	0	0	3.150	3.193	MS	9,275	31,500	09/08/2014	09/15/2024
842434-CP-5	SOUTHERN CALIFORNIA GAS			1	1.D FE	997,630	104.9520	1,049,520	1,000,000	999,081	0	245	0	0	3.200	3.228	JD	1,422	32,000	06/15/2015	06/15/2025
001192-AL-7	SOUTHERN CO GAS CAPITAL			1	2.A FE	999,100	107.5890	1,075,890	1,000,000	999,573	0	92	0	0	3.875	3.886	MN	4,951	38,750	11/13/2015	11/15/2025
8426EP-AA-6	SOUTHERN CO GAS CAPITAL			1	2.A FE	999,220	102.1220	1,021,220	1,000,000	999,777	0	113	0	0	2.450	2.459	AO	6,125	24,500	09/08/2016	10/01/2023
84263B-J@-8	SOUTHERN CONNECTICUT GAS CO			1	1.E Z	5,000,000	96.3940	4,819,700	5,000,000	5,000,000	0	0	0	0	2.050	2.050	JD	4,556	0	08/25/2021	12/15/2031
84265V-AF-2	SOUTHERN COPPER CORP		C	1	2.A FE	1,518,750	102.1240	1,531,860	1,500,000	1,503,047	0	(3,518)	0	0	3.500	3.253	MN	7,729	52,500	04/06/2017	11/08/2022
84265V-AH-8	SOUTHERN COPPER CORP		C	1	2.A FE	1,037,500	107.0110	1,070,110	1,000,000	1,017,370	0	(4,891)	0	0	3.875	3.316	AO	7,212	38,750	08/22/2017	04/23/2025
844895-AV-4	SOUTHWEST GAS CORP			1	2.A FE	1,043,530	100.1770	1,001,770	1,000,000	1,000,202	0	(4,967)	0	0	3.875	3.345	AO	9,688	38,750	04/20/2012	04/01/2022
844895-AV-4	SOUTHWEST GAS CORP			1	2.A FE	999,660	100.1770	1,001,770	1,000,000	999,897	0	(8)	0	0	3.875	3.879	AO	9,688	38,750	03/20/2012	04/01/2022
845011-AA-3	SOUTHWEST GAS CORP			1	2.A FE	998,150	107.9470	1,079,470	1,000,000	998,741	0	170	0	0	3.700	3.722	AO	9,250	37,000	03/12/2018	04/01/2028
845437-BP-6	SOUTHWESTERN ELECTRIC POWER			1	2.A FE	1,997,920	103.5000	2,070,000	2,000,000	1,998,891	0	206	0	0	2.750	2.762	AO	13,750	55,000	09/26/2016	10/01/2026
845437-BR-2	SOUTHWESTERN ELECTRIC POWER			1	2.A FE	5,000,000	110.8610	5,543,050	5,000,000	5,000,000	0	0	0	0	4.100	4.100	MS	60,361	205,000	09/11/2018	09/15/2028
845743-BP-7	SOUTHWESTERN PUBLIC SERVICES CO			1	1.G FE	996,700	104.1330	1,041,330	1,000,000	999,077	0	351	0	0	3.300	3.339	JD	1,467	33,000	06/02/2014	06/15/2024
85207U-AH-8	SPRINT CORP			1	3.A FE	2,032,500	112.3920	2,247,840	2,000,000	2,016,932	0	(6,178)	0	0	7.125	6.743	JD	6,333	142,500	04/17/2019	06/15/2024
85440K-AC-8	STANFORD UNIVERSITY (TAXABLE)			1	1.A FE	25,000,000	98.5440	24,636,000	25,000,000	25,000,000	0	0	0	0	1.289	1.289	JD	26,854	322,250	05/28/2020	06/01/2027
854502-AH-4	STANLEY BLACK & DECKER			1	1.G FE	2,997,780	113.6970	3,410,910	3,000,000	2,998,278	0	196	0	0	4.250	4.259	MN	16,292	127,500	10/30/2018	11/15/2028
854502-AK-7	STANLEY BLACK & DECKER			1	1.G FE	3,144,630	106.7110	3,201,330	3,000,000	3,092,918	0	(21,779)	0	0	3.400	2.580	MS	34,000	102,000	07/29/2019	03/01/2026
854502-AL-5	STANLEY BLACK & DECKER			1	1.G FE	10,521,900	101.4760	10,147,600	10,000,000	10,497,237	0	(24,663)	0	0	2.300	1.630	MS	67,722	115,000	07/27/2021	03/15/2030
854502-AL-5	STANLEY BLACK & DECKER			1	1.G FE	1,976,640	101.4760	2,029,520	2,000,000	1,980,583	0	2,110	0	0	2.300	2.431	MS	13,544	46,000	02/06/2020	03/15/2030
855244-AD-1	STARBUCKS CORP			1	2.B FE	1,050,660	104.4550	1,044,550	1,000,000	1,009,430	0	(6,042)	0	0	3.850	3.201	AO	9,625	38,500	06/06/2014	10/01/2023
855244-AD-1	STARBUCKS CORP			1	2.B FE	1,033,320	104.4550	1,044,550	1,000,000	1,006,059	0	(3,871)	0	0	3.850	3.432	AO	9,625	38,500	02/04/2014	10/01/2023
855244-AG-4	STARBUCKS CORP			1	2.A FE	1,963,380	100.6470	2,012,940	2,000,000	1,995,538	0	9,471	0	0	2.700	3.193	JD	2,400	54,000	06/19/2018	06/15/2022
855244-AK-5	STARBUCKS CORP			1	2.A FE	583,572	103.5650	621,390	600,000	591,232	0	1,822	0	0	2.450	2.801	JD	653	14,700	08/02/2017	06/15/2026
855244-AK-5	STARBUCKS CORP			1	2.A FE	959,610	103.5650	1,035,650	1,000,000	977,745	0	4,602	0	0	2.450	2.987	JD	1,089	24,500	11/14/2017	06/15/2026
857477-AM-5	STATE STREET CORP				1.F FE	1,995,200	105.2650	2,105,300	2,000,000	1,998,893	0	526	0	0	3.700	3.729	MN	8,428	74,000	11/14/2013	11/20/2023
857477-AN-3	STATE STREET CORP				1.F FE	1,997,960	106.5250	2,130,500	2,000,000	1,999,308	0	212	0	0	3.300	3.312	JD	2,750	66,000	12/10/2014	12/16/2024
857477-AN-3	STATE STREET CORP				1.F FE	998,390	106.5250	1,065,250	1,000,000	999,458	0	168	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	107.8210	1,078,210	1,000,000	1,010,818	0	(2,772)	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	105.5230	1,055,230	1,000,000	988,746	0	2,369	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	100.7360	1,007,360	1,000,000	1,000,122	0	(424)	0	0	2.653	2.611	MN	3,390	26,530	05/11/2017	05/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
857477-BG-7	STATE STREET CORP				1.E FE	1,407,860	103.2190	1,400,682	1,357,000	1,404,820	0	(3,040)	0	0	2.400	1.925	JJ	14,203	16,284	06/08/2021	01/24/2030
86024T-AA-5	STEVENS HOLDINGS CO INC (144A)			2	3.C FE	1,055,000	106.7250	1,067,250	1,000,000	1,032,577	0	(9,267)	0	0	6.125	5.000	AO	15,313	61,250	06/26/2019	10/01/2026
860630-AD-4	STIFEL FINANCIAL CORP			1	2.C FE	991,960	106.5520	1,065,520	1,000,000	997,594	0	868	0	0	4.250	4.350	JJ	19,243	42,500	07/15/2014	07/18/2024
863667-AF-8	STRYKER CORP			1	2.A FE	991,240	104.9980	1,049,980	1,000,000	997,624	0	934	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	106.6900	2,133,800	2,000,000	1,999,866	0	17	0	0	3.375	3.376	MN	11,250	67,500	10/26/2015	11/01/2025
863667-AH-4	STRYKER CORP			1	2.A FE	990,050	106.6900	1,066,900	1,000,000	994,597	0	1,287	0	0	3.375	3.526	MN	5,625	33,750	04/09/2018	11/01/2025
863667-AQ-4	STRYKER CORP			1	2.A FE	1,999,160	109.2450	2,184,900	2,000,000	1,999,374	0	78	0	0	3.650	3.655	MS	23,117	73,000	02/26/2018	03/07/2028
863667-AY-7	STRYKER CORP			1	2.A FE	4,995,100	97.8770	4,893,850	5,000,000	4,995,327	0	227	0	0	1.950	1.961	JD	4,333	48,750	07/06/2021	06/15/2030
86801F-A*-7	SUNSTONE HOTEL PARTNERSHIP LLC			1	3.C	5,000,000	104.5670	5,228,350	5,000,000	5,000,000	0	0	0	0	5.940	4.690	JJ	141,075	297,799	10/18/2016	01/10/2026
871829-AQ-0	SYSCO CORP			1	2.B FE	997,990	100.9330	1,009,330	1,000,000	999,882	0	215	0	0	2.600	2.623	JD	1,372	26,000	06/07/2012	06/12/2022
871829-AQ-0	SYSCO CORP			1	2.B FE	987,220	100.9330	1,009,330	1,000,000	999,334	0	1,414	0	0	2.600	2.747	JD	1,372	26,000	06/06/2012	06/12/2022
871829-BC-0	SYSCO CORP			1	2.B FE	996,230	106.6120	1,066,120	1,000,000	998,151	0	369	0	0	3.300	3.344	JJ	15,217	33,000	03/22/2016	07/15/2026
871829-BC-0	SYSCO CORP			1	2.B FE	968,240	106.6120	1,066,120	1,000,000	983,211	0	3,335	0	0	3.300	3.705	JJ	15,217	33,000	03/08/2017	07/15/2026
871829-BF-3	SYSCO CORP			1	2.B FE	998,110	106.4780	1,064,780	1,000,000	998,884	0	179	0	0	3.250	3.272	JJ	14,986	32,500	06/20/2017	07/15/2027
871829-BF-3	SYSCO CORP			1	2.B FE	994,630	106.4780	1,064,780	1,000,000	996,826	0	512	0	0	3.250	3.313	JJ	14,986	32,500	06/19/2017	07/15/2027
871829-BK-2	SYSCO CORP			1	2.B FE	1,992,940	100.3830	2,007,660	2,000,000	1,994,111	0	645	0	0	2.400	2.440	FA	18,133	48,000	02/11/2020	02/15/2030
875127-BB-7	TAMPA ELECTRIC			1	1.G FE	1,010,840	100.7890	1,007,890	1,000,000	1,000,568	0	(1,223)	0	0	2.600	2.474	MS	7,656	26,000	09/20/2012	09/15/2022
875127-BB-7	TAMPA ELECTRIC			1	1.G FE	1,997,560	100.7890	2,015,780	2,000,000	1,999,765	0	270	0	0	2.600	2.614	MS	15,311	52,000	09/19/2012	09/15/2022
189754-AC-8	TAPESTRY INC LS:349K	LS		1	2.C FE	998,580	108.1170	1,081,170	1,000,000	999,151	0	131	0	0	4.125	4.142	JJ	19,021	41,250	06/06/2017	07/15/2027
87612E-AK-2	TARGET CORP			1	1.F FE	5,057,521	137.3720	4,858,848	3,537,000	5,001,771	0	(55,750)	0	0	6.350	2.063	MN	37,433	112,300	07/12/2021	11/01/2032
87612E-AZ-9	TARGET CORP			1	1.F FE	4,968,150	100.0810	5,004,050	5,000,000	4,999,779	0	3,575	0	0	2.900	2.974	JJ	66,861	145,000	01/09/2012	01/15/2022
87612E-BD-7	TARGET CORP			1	1.F FE	1,991,120	106.0920	2,121,840	2,000,000	1,997,486	0	945	0	0	3.500	3.553	JJ	35,000	70,000	06/17/2014	07/01/2024
87612E-BE-5	TARGET CORP			1	1.F FE	999,910	104.7760	1,047,760	1,000,000	999,941	0	9	0	0	2.500	2.501	AO	5,278	25,000	04/04/2016	04/15/2026
87612E-BH-8	TARGET CORP			1	1.F FE	4,999,500	109.6280	5,481,400	5,000,000	4,999,507	0	38	0	0	3.375	3.376	AO	35,625	168,750	03/18/2019	04/15/2029
87612E-BJ-4	TARGET CORP			1	1.F FE	5,215,650	102.8730	5,143,650	5,000,000	5,212,238	0	(3,412)	0	0	2.350	1.769	FA	44,389	0	11/09/2021	02/15/2030
87612E-BJ-4	TARGET CORP			1	1.F FE	1,917,371	102.8730	1,910,352	1,857,000	1,916,186	0	(1,186)	0	0	2.350	1.912	FA	16,486	0	10/27/2021	02/15/2030
87612E-BJ-4	TARGET CORP			1	1.F FE	5,160,050	102.8730	5,143,650	5,000,000	5,156,027	0	(4,023)	0	0	2.350	1.920	FA	44,389	0	10/07/2021	02/15/2030
87612E-BJ-4	TARGET CORP			1	1.F FE	3,064,980	102.8730	3,086,190	3,000,000	3,064,248	0	(732)	0	0	2.350	2.053	FA	26,633	0	11/23/2021	02/15/2030
87233Q-AC-2	TC PIPELINES LP			1	2.B FE	1,000,000	109.7170	1,097,170	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.A FE	2,972,580	102.1090	3,063,270	3,000,000	2,998,085	0	3,318	0	0	6.250	6.375	JD	11,979	187,500	06/05/2012	06/08/2022
878055-AE-2	TCF NATIONAL BANK				2.A FE	1,987,500	107.4260	2,148,520	2,000,000	1,995,300	0	1,319	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	106.6460	2,132,920	2,000,000	1,999,554	0	104	0	0	3.625	3.630	AO	18,125	72,500	10/17/2014	04/01/2025
87236Y-AF-5	TD AMERITRADE			1	1.F FE	1,017,110	106.7140	1,067,140	1,000,000	1,009,933	0	(1,811)	0	0	3.300	3.084	AO	8,250	33,000	11/03/2017	04/01/2027
87236Y-AF-5	TD AMERITRADE			1	1.F FE	1,995,840	106.7140	2,134,280	2,000,000	1,997,541	0	410	0	0	3.300	3.325	AO	16,500	66,000	04/24/2017	04/01/2027
880451-AZ-2	TENNESSEE GAS PIPELINE (144A)			1	2.B FE	4,990,050	101.6860	5,084,300	5,000,000	4,991,582	0	888	0	0	2.900	2.923	MS	48,333	145,000	02/19/2020	03/01/2030
882117-5V-2	TEXAS A & M PERM UNIV FUND TXBL REF S17B			2	1.A FE	12,451,368	108.1840	12,430,342	11,490,000	12,339,986	0	(111,382)	0	0	3.660	2.223	JJ	210,267	210,267	03/18/2021	07/01/2047
882384-AC-4	TEXAS EASTERN TRANSMISSION (144A)			1	1.G FE	1,996,040	101.0980	2,021,960	2,000,000	1,999,596	0	441	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	1.G FE	1,002,410	106.9120	1,069,120	1,000,000	1,001,529	0	(231)	0	0	3.500	3.471	JJ	16,139	35,000	01/08/2018	01/15/2028
882384-AD-2	TEXAS EASTERN TRANSMISSION (144A)			1	1.G FE	1,492,215	106.9120	1,603,680	1,500,000	1,494,970	0	732	0	0	3.500	3.562	JJ	24,208	52,500	01/04/2018	01/15/2028
882508-AW-4	TEXAS INSTRUMENTS INC			1	1.E FE	1,906,440	101.4340	2,028,680	2,000,000	1,969,941	0	21,641	0	0	2.250	3.411	MN	7,500	45,000	12/14/2018	05/01/2023
882508-BA-1	TEXAS INSTRUMENTS INC			1	1.E FE	997,390	100.3820	1,003,820	1,000,000	999,813	0	442	0	0	1.850	1.896	MN	2,364	18,500	04/29/2016	05/15/2022
882508-BB-9	TEXAS INSTRUMENTS INC			1	1.E FE	996,170	103.9020	1,039,020	1,000,000	998,613	0	552	0	0	2.625	2.685	MN	3,354	26,250	05/01/2017	05/15/2024
882508-BB-9	TEXAS INSTRUMENTS INC			1	1.E FE	992,310	103.9020	1,039,020	1,000,000	997,222	0	1,111	0	0	2.625	2.746	MN	3,354	26,250	04/27/2017	05/15/2024
882508-BC-7	TEXAS INSTRUMENTS INC			1	1.E FE	1,976,860	106.9260	2,138,520	2,000,000	1,985,604	0	2,214	0	0	2.900	3.035	MN	9,344	58,000	10/26/2017	11/03/2027
882508-BG-8	TEXAS INSTRUMENTS INC			1	1.E FE	6,978,230	102.2470	7,157,290	7,000,000	6,982,740	0	2,023	0	0	2.250	2.285	MS	51,188	157,500	08/26/2019	09/04/2029
882508-BJ-2	TEXAS INSTRUMENTS INC			1	1.E FE	2,631,403	98.1750	2,642,871	2,692,000	2,632,573	0	1,170	0	0	1.750	2.038	MN	7,459	23,555	10/21/2021	05/04/2030
882508-BL-7	TEXAS INSTRUMENTS INC LS:805K	LS		1	1.E FE	5,037,400	98.7570	4,937,850	5,000,000	5,036,333	0	(1,067)	0	0	1.900	1.816	MS	27,972	0	09/10/2021	09/15/2031
882508-BL-7	TEXAS INSTRUMENTS INC LS:1.1M	LS		1	1.E FE	6,982,850	98.7570	6,912,990	7,000,000	6,983,265	0	415	0	0	1.900	1.927	MS	39,161	0	09/07/2021	09/15/2031
882508-BL-7	TEXAS INSTRUMENTS INC LS:1.1M	LS		1	1.E FE	6,904,310	98.7570	6,912,990	7,000,000	6,906,107	0	1,797	0	0	1.900	2.052	MS	39,161	0	10/12/2021	09/15/2031
883203-BU-4	TEXTRON INC			1	2.B FE	1,996,020	105.5910	2,111,820	2,000,000	1,998,915	0	424	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	106.8990	1,068,990	1,000,000	1,002,244	0	(713)	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	106.8990	1,068,990	1,000,000	999,604	0	103	0	0	3.875	3.886	MS	12,917	38,750	10/23/2014	03/01/2025
883203-BW-0	TEXTRON INC			1	2.B FE	1,037,860	108.3610	1,083,610	1,000,000	1,020,207	0	(4,690)	0	0	4.000	3.449	MS	11,778	40,000	01/12/2018	03/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
883203-BX-8	TEXTRON INC			1	2.B FE	998,740	107.4910	1,074,910	1,000,000	999,255	0	121	0	0	3.650	3.665	MS	10,747	36,500	02/27/2017	03/15/2027
883203-BY-6	TEXTRON INC			1	2.B FE	999,660	105.7540	1,057,540	1,000,000	999,748	0	32	0	0	3.375	3.379	MS	11,250	33,750	09/11/2017	03/01/2028
883556-BM-3	THERMO FISHER SCIENTIFIC			1	2.A FE	1,562,055	107.5150	1,612,725	1,500,000	1,527,121	0	(6,791)	0	0	3.650	3.130	JD	2,433	54,750	06/22/2016	12/15/2025
883556-BM-3	THERMO FISHER SCIENTIFIC			1	2.A FE	998,580	107.5150	1,075,150	1,000,000	999,366	0	143	0	0	3.650	3.667	JD	1,622	36,500	11/30/2015	12/15/2025
883556-BZ-4	THERMO FISHER SCIENTIFIC			1	2.A FE	4,993,050	104.0360	5,201,800	5,000,000	4,994,315	0	641	0	0	2.600	2.616	AO	32,500	130,000	09/24/2019	10/01/2029
883556-CL-4	THERMO FISHER SCIENTIFIC			1	2.A FE	9,960,800	98.6230	9,862,300	10,000,000	9,961,731	0	931	0	0	2.000	2.042	AO	71,111	0	09/16/2021	10/15/2031
883556-CL-4	THERMO FISHER SCIENTIFIC			1	2.A FE	4,879,000	98.6230	4,931,150	5,000,000	4,881,075	0	2,075	0	0	2.000	2.271	AO	35,556	0	10/20/2021	10/15/2031
883556-CL-4	THERMO FISHER SCIENTIFIC			1	2.A FE	4,873,800	98.6230	4,931,150	5,000,000	4,875,047	0	1,247	0	0	2.000	2.286	AO	35,556	0	11/18/2021	10/15/2031
886546-AB-6	TIFFANY & CO			1	1.E FE	997,020	106.3120	1,063,120	1,000,000	999,024	0	315	0	0	3.800	3.836	AO	9,500	39,500	09/22/2014	10/01/2024
88731E-AF-7	TIME WARNER ENTERTAINMENT				2.C FE	8,429,191	108.4670	7,701,157	7,100,000	7,547,057	0	(359,234)	0	0	8.375	3.011	MS	175,084	594,625	06/25/2019	03/15/2023
88731E-AF-7	TIME WARNER ENTERTAINMENT				2.C FE	1,250,630	108.4670	1,084,670	1,000,000	1,055,144	0	(44,025)	0	0	8.375	3.650	MS	24,660	83,750	03/29/2017	03/15/2023
88731E-AF-7	TIME WARNER ENTERTAINMENT				2.C FE	1,315,290	108.4670	1,084,670	1,000,000	1,048,949	0	(38,881)	0	0	8.375	4.161	MS	24,660	83,750	02/19/2014	03/15/2023
887389-AJ-3	TIMKEN CO			1	2.C FE	23,285	105.2080	24,198	23,000	23,084	0	(33)	0	0	3.875	3.716	MS	297	891	02/11/2015	09/01/2024
887389-AJ-3	TIMKEN CO			1	2.C FE	909,954	105.2080	963,705	916,000	913,826	0	745	0	0	3.875	3.968	MS	11,832	35,495	04/19/2016	09/01/2024
887389-AJ-3	TIMKEN CO			1	2.C FE	979,900	105.2080	1,052,080	1,000,000	993,754	0	2,157	0	0	3.875	4.123	MS	12,917	38,750	09/18/2014	09/01/2024
872540-AP-4	TJX COS INC			1	1.F FE	1,004,160	101.9260	1,019,260	1,000,000	1,000,532	0	(458)	0	0	2.500	2.452	MN	3,194	25,000	04/30/2013	05/15/2023
872540-AP-4	TJX COS INC			1	1.F FE	999,110	101.9260	1,019,260	1,000,000	999,851	0	95	0	0	2.500	2.510	MN	3,194	25,000	04/29/2013	05/15/2023
872540-AQ-2	TJX COS INC			1	1.F FE	992,540	103.3620	1,033,620	1,000,000	996,261	0	740	0	0	2.250	2.334	MS	6,625	22,500	09/07/2016	09/15/2026
872540-AQ-2	TJX COS INC			1	1.F FE	941,500	103.3620	1,033,620	1,000,000	966,610	0	6,506	0	0	2.250	3.016	MS	6,625	22,500	12/14/2017	09/15/2026
872540-AQ-2	TJX COS INC			1	1.F FE	351,203	103.3620	387,608	375,000	362,110	0	2,510	0	0	2.250	3.039	MS	2,484	8,438	05/26/2017	09/15/2026
88947E-AS-9	TOLL BROS FINANCE CORP			1	3.A FE	495,625	111.9750	559,875	500,000	496,904	0	503	0	0	4.875	5.010	MS	7,177	24,375	04/08/2019	03/15/2027
89233P-7F-7	TOYOTA MOTOR CREDIT		C	1	1.E FE	2,981,190	102.0550	3,061,650	3,000,000	2,997,818	0	2,060	0	0	2.625	2.697	JJ	37,406	78,750	01/07/2013	01/10/2023
89236T-DR-3	TOYOTA MOTOR CREDIT		C	1	1.E FE	996,690	107.3570	1,073,570	1,000,000	998,197	0	324	0	0	3.200	3.239	JJ	15,111	32,000	01/04/2017	01/11/2027
89236T-DW-2	TOYOTA MOTOR CREDIT		C	1	1.E FE	999,500	104.1770	1,041,770	1,000,000	999,798	0	73	0	0	2.900	2.908	AO	5,961	29,000	04/11/2017	04/17/2024
89236T-EM-3	TOYOTA MOTOR CREDIT		C	1	1.E FE	997,780	107.3760	1,073,760	1,000,000	998,573	0	211	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	107.3760	1,073,760	1,000,000	997,755	0	333	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	106.6210	2,132,420	2,000,000	1,997,525	0	680	0	0	3.400	3.439	AO	14,544	68,000	04/10/2018	04/14/2025
893045-AE-4	TRANS-ALLEGHENY (144A)			1	2.B FE	1,008,170	105.9950	1,059,950	1,000,000	1,002,886	0	(837)	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	105.9950	2,119,900	2,000,000	1,999,378	0	154	0	0	3.850	3.859	JD	6,417	77,000	12/08/2014	06/01/2025
893574-AH-6	TRANSCONTINENTAL GAS PIPELINE			1	2.A FE	2,101,243	122.1730	1,966,985	1,610,000	1,858,062	0	(59,424)	0	0	7.850	3.519	FA	52,660	126,385	08/28/2017	02/01/2026
893574-AH-6	TRANSCONTINENTAL GAS PIPELINE			1	2.A FE	1,540,826	122.1730	1,478,293	1,210,000	1,385,225	0	(41,732)	0	0	7.850	3.759	FA	39,577	94,985	01/23/2018	02/01/2026
893574-AK-9	TRANSCONTINENTAL GAS PIPELINE			1	2.A FE	994,460	109.3420	1,093,423	1,000,000	996,255	0	514	0	0	4.000	4.068	MS	11,778	40,000	03/08/2018	03/15/2028
896239-AB-6	TRIMBLE INC			1	2.C FE	3,987,280	104.0370	4,161,480	4,000,000	3,995,570	0	2,845	0	0	4.150	4.228	JD	7,378	166,000	12/06/2018	06/15/2023
896522-AH-2	TRINITY INDUSTRIES LS:361K	LS		1	3.B FE	2,996,640	105.5150	3,165,450	3,000,000	2,998,734	0	359	0	0	4.550	4.564	AO	34,125	136,500	09/22/2014	10/01/2024
07330M-AA-5	TRUIST BANK			2	1.F FE	1,052,570	109.0500	1,090,500	1,000,000	1,029,924	0	(5,761)	0	0	3.800	3.117	AO	6,333	38,000	11/15/2017	10/30/2026
07330M-AA-5	TRUIST BANK			2	1.F FE	997,560	109.0500	1,090,500	1,000,000	998,866	0	202	0	0	3.800	3.825	AO	6,333	38,000	09/22/2014	10/30/2026
07330M-AB-3	TRUIST BANK			2	1.F FE	999,330	107.2180	1,072,180	1,000,000	999,685	0	68	0	0	3.625	3.633	MS	10,573	36,250	09/09/2015	09/16/2025
86787E-AN-7	TRUIST BANK			2	1.F FE	1,943,180	102.5880	2,051,760	2,000,000	1,984,299	0	11,290	0	0	2.750	3.355	MN	9,167	55,000	03/06/2018	05/01/2023
86787E-BB-2	TRUIST BANK			1	1.F FE	4,996,950	109.2480	5,462,400	5,000,000	4,998,017	0	416	0	0	4.050	4.060	MN	32,625	202,500	10/24/2018	11/03/2025
86787G-AJ-1	TRUIST BANK			2	1.F FE	994,940	106.4440	1,064,440	1,000,000	997,553	0	506	0	0	3.300	3.360	MN	4,217	33,000	05/11/2016	05/15/2026
89788K-AA-4	TRUIST BANK			2	1.F FE	4,297,748	99.8460	4,157,587	4,164,000	4,291,201	0	(6,546)	0	0	2.250	1.835	MS	28,628	46,845	07/20/2021	03/11/2030
89788K-AA-4	TRUIST BANK			2	1.F FE	1,031,020	99.8460	998,460	1,000,000	1,029,500	0	(1,520)	0	0	2.250	1.848	MS	6,875	11,250	07/20/2021	03/11/2030
89788K-AA-4	TRUIST BANK			2	1.F FE	7,166,250	99.8460	6,989,220	7,000,000	7,158,006	0	(8,244)	0	0	2.250	1.942	MS	48,125	78,750	07/15/2021	03/11/2030
89788K-AA-4	TRUIST BANK			2	1.F FE	2,995,200	99.8460	2,995,380	3,000,000	2,995,937	0	441	0	0	2.250	2.268	MS	20,625	67,500	03/04/2020	03/11/2030
05531F-BB-8	TRUIST FINANCIAL CORP			2	1.G FE	999,180	104.5570	1,045,570	1,000,000	999,627	0	117	0	0	2.850	2.863	AO	5,146	28,500	10/23/2017	10/26/2024
05531F-BE-2	TRUIST FINANCIAL CORP			2	1.G FE	3,991,920	107.5920	4,303,680	4,000,000	3,995,705	0	1,131	0	0	3.700	3.733	JD	10,689	148,000	05/31/2018	06/05/2025
05531F-BF-9	TRUIST FINANCIAL CORP			2	1.G FE	4,992,300	105.1440	5,257,200	5,000,000	4,996,759	0	1,538	0	0	3.750	3.784	JD	13,021	187,500	11/29/2018	12/06/2023
867914-AH-6	TRUIST FINANCIAL CORP				1.G FE	1,063,840	116.0240	1,160,240	1,000,000	1,017,739	0	(3,752)	0	0	6.000	3.999	FA	22,667	60,000	08/28/2002	02/15/2026
867914-AH-6	TRUIST FINANCIAL CORP				1.G FE	529,735	116.0240	580,120	500,000	508,538	0	(1,806)	0	0	6.000	5.530	FA	11,333	30,000	01/05/2004	02/15/2026
89788M-AE-2	TRUIST FINANCIAL CORP			2	1.G FE	10,141,700	98.5450	9,854,500	10,000,000	10,132,412	0	(9,288)	0	0	1.887	1.668	JD	12,580	94,350	07/07/2021	06/07/2029
873050-CD-1	TTX CO (144A)			1	1.F FE	996,670	101.9820	1,019,820	1,000,000	999,645	0	371	0	0	3.050	3.089	MN	3,897	30,500	11/15/2012	11/15/2022
873050-CF-6	TTX CO (144A)			1	1.F FE	996,930	105.4640	1,054,640	1,000,000	999,269	0	330	0	0	4.150	4.187	JJ	19,136	41,500	12/04/2013	01/15/2024
873050-CH-2	TTX CO (144A)			1	1.F FE	3,126,000	106.5700	3,197,100	3,000,000	3,070,922	0	(22,074)	0	0	3.600	2.783	JJ	49,800	108,000	06/06/2019	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
873050-CH-2	TTX CO (144A)			1	1.F FE	999,850	106.5700	1,065,700	1,000,000	1,000,000	0	0	0	0	3.600	3.601	JJ	16,600	36,000	11/13/2014	01/15/2025
898813-AP-5	TUCSON ELECTRIC POWER			1	1.G FE	1,993,460	104.0320	2,080,640	2,000,000	1,997,641	0	673	0	0	3.050	3.088	MS	17,961	61,000	02/24/2015	03/15/2025
902494-AX-1	TYSON FOODS INC			1	2.B FE	2,046,780	106.3640	2,127,280	2,000,000	2,018,971	0	(7,528)	0	0	3.950	3.530	FA	29,844	79,000	02/13/2018	08/15/2024
902494-BC-6	TYSON FOODS INC			1	2.B FE	999,000	107.7230	1,077,230	1,000,000	999,392	0	97	0	0	3.550	3.562	JD	2,860	35,500	05/24/2017	06/02/2027
902494-BC-6	TYSON FOODS INC			1	2.B FE	998,330	107.7230	1,077,230	1,000,000	999,001	0	161	0	0	3.550	3.570	JD	2,860	35,500	05/23/2017	06/02/2027
904311-AA-5	UNDER ARMOUR INC			1	3.C FE	995,770	103.2500	1,032,500	1,000,000	997,933	0	422	0	0	3.250	3.300	JD	1,444	32,500	06/08/2016	06/15/2026
904764-AS-6	UNILEVER CAPITAL		C	1	1.E FE	1,015,250	106.1420	1,061,420	1,000,000	1,006,202	0	(1,623)	0	0	3.100	2.916	JJ	12,917	31,000	12/30/2015	07/30/2025
904764-AS-6	UNILEVER CAPITAL		C	1	1.E FE	1,004,060	106.1420	1,061,420	1,000,000	1,001,601	0	(421)	0	0	3.100	3.052	JJ	12,917	31,000	08/26/2015	07/30/2025
904764-AU-1	UNILEVER CAPITAL		C	1	1.E FE	930,940	102.3580	1,023,580	1,000,000	961,565	0	7,745	0	0	2.000	2.903	JJ	8,500	20,000	11/09/2017	07/28/2026
904764-AY-3	UNILEVER CAPITAL		C	1	1.E FE	1,969,220	106.1090	2,122,180	2,000,000	1,982,337	0	2,988	0	0	2.900	3.080	MN	9,022	58,000	05/02/2017	05/05/2027
904764-BC-0	UNILEVER CAPITAL		C	1	1.E FE	1,969,780	109.3300	2,186,600	2,000,000	1,979,835	0	2,822	0	0	3.500	3.682	MS	19,250	70,000	03/19/2018	03/22/2028
904764-BH-9	UNILEVER CAPITAL		C	1	1.E FE	1,990,340	100.8960	2,017,920	2,000,000	1,992,373	0	900	0	0	2.125	2.179	MS	13,576	42,500	09/04/2019	09/06/2029
904764-BH-9	UNILEVER CAPITAL		C	1	1.E FE	4,954,950	100.8960	5,044,800	5,000,000	4,964,461	0	4,190	0	0	2.125	2.226	MS	33,941	106,250	09/03/2019	09/06/2029
906548-CK-6	UNION ELECTRIC CO			1	1.F FE	999,820	104.4950	1,044,950	1,000,000	999,919	0	18	0	0	3.500	3.502	AO	7,389	35,000	04/01/2014	04/15/2024
906548-CR-1	UNION ELECTRIC CO			1	1.F FE	1,998,280	105.1840	2,103,680	2,000,000	1,998,500	0	154	0	0	2.950	2.960	MS	17,372	59,000	03/17/2020	03/15/2030
906548-CT-7	UNION ELECTRIC CO			1	1.F FE	5,066,300	98.2660	4,913,300	5,000,000	5,063,667	0	(2,633)	0	0	2.150	2.008	MS	56,438	0	07/09/2021	03/15/2032
906548-CT-7	UNION ELECTRIC CO			1	1.F FE	4,991,250	98.2660	4,913,300	5,000,000	4,991,620	0	370	0	0	2.150	2.167	MS	56,438	0	06/15/2021	03/15/2032
907818-FU-7	UNION PACIFIC CO			1	1.G FE	2,064,600	102.0380	2,040,760	2,000,000	2,062,684	0	(1,916)	0	0	2.375	1.997	MN	5,410	23,750	09/07/2021	05/20/2031
907818-DK-1	UNION PACIFIC CORP			1	2.A FE	120,358	100.9900	108,059	107,000	107,472	0	(1,598)	0	0	4.163	2.627	JJ	2,054	4,454	01/25/2013	07/15/2022
907818-DK-1	UNION PACIFIC CORP			1	2.A FE	1,101,190	100.9900	1,009,900	1,000,000	1,003,359	0	(11,314)	0	0	4.163	2.995	JJ	19,196	41,630	03/02/2012	07/15/2022
907818-DM-7	UNION PACIFIC CORP			1	2.A FE	1,278,986	101.7690	1,246,670	1,225,000	1,229,690	0	(5,792)	0	0	2.950	2.459	JJ	16,663	36,138	07/25/2012	01/15/2023
907818-DM-7	UNION PACIFIC CORP			1	2.A FE	1,182,281	101.7690	1,170,344	1,150,000	1,152,936	0	(3,612)	0	0	2.950	2.622	JJ	15,643	33,925	01/11/2013	01/15/2023
907818-DN-5	UNION PACIFIC CORP			1	2.A FE	1,987,920	101.8880	2,037,760	2,000,000	1,998,218	0	1,303	0	0	2.750	2.819	AO	11,611	55,000	03/12/2013	04/15/2023
907818-DN-5	UNION PACIFIC CORP			1	2.A FE	982,450	101.8880	1,018,880	1,000,000	997,389	0	1,940	0	0	2.750	2.956	AO	5,806	27,500	05/31/2013	04/15/2023
907818-DR-6	UNION PACIFIC CORP			1	2.A FE	1,001,780	104.5630	1,045,630	1,000,000	1,000,403	0	(199)	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	105.1830	1,051,830	1,000,000	998,071	0	804	0	0	3.750	3.840	MS	11,042	37,500	01/07/2014	03/15/2024
907818-ED-6	UNION PACIFIC CORP			1	2.A FE	1,019,560	106.2330	1,062,330	1,000,000	1,007,583	0	(2,103)	0	0	3.250	3.012	FA	12,278	32,500	10/26/2015	08/15/2025
907818-EP-9	UNION PACIFIC CORP			1	2.A FE	986,080	106.2720	1,062,720	1,000,000	992,090	0	1,349	0	0	3.000	3.163	AO	6,333	30,000	03/29/2017	04/15/2027
907818-EY-0	UNION PACIFIC CORP			1	2.A FE	2,027,600	112.1900	2,243,800	2,000,000	2,019,378	0	(2,610)	0	0	3.950	3.779	MS	24,358	79,000	08/03/2018	09/10/2028
907818-FH-6	UNION PACIFIC CORP			1	2.A FE	2,000,180	102.0210	2,040,420	2,000,000	2,000,150	0	(16)	0	0	2.400	2.399	FA	19,467	48,000	01/29/2020	02/05/2030
907818-FH-6	UNION PACIFIC CORP			1	2.A FE	4,980,550	102.0210	5,101,050	5,000,000	4,983,876	0	1,775	0	0	2.400	2.444	FA	48,667	120,000	01/28/2020	02/05/2030
90783W-AA-1	UNION PACIFIC PASS THRU CERT 06-1			1	1.D FE	982,832	114.4450	1,124,802	982,832	991,601	0	(366)	0	0	5.866	5.866	JJ	28,666	57,653	07/20/2006	07/02/2030
911312-AQ-9	UNITED PARCEL SERVICE			1	1.G FE	1,003,360	101.4590	1,014,590	1,000,000	1,000,262	0	(367)	0	0	2.450	2.412	AO	6,125	24,500	09/26/2012	10/01/2022
911312-AQ-9	UNITED PARCEL SERVICE			1	1.G FE	1,973,640	101.4590	2,029,180	2,000,000	1,997,230	0	3,558	0	0	2.450	2.635	AO	12,250	49,000	10/20/2014	10/01/2022
911312-AY-2	UNITED PARCEL SERVICE			1	1.G FE	1,999,280	103.6800	2,073,600	2,000,000	1,999,607	0	70	0	0	2.400	2.404	MN	6,133	48,000	10/19/2016	11/15/2026
911312-BM-7	UNITED PARCEL SERVICE			1	1.G FE	1,991,280	106.8360	2,136,720	2,000,000	1,994,518	0	832	0	0	3.050	3.101	MN	7,794	61,000	11/09/2017	11/15/2027
91324P-BV-3	UNITEDHEALTH GROUP INC			1	1.G FE	2,979,300	100.1980	3,005,940	3,000,000	2,999,356	0	2,255	0	0	2.875	2.955	MS	25,396	86,250	03/05/2012	03/15/2022
91324P-BZ-4	UNITEDHEALTH GROUP INC			1	1.G FE	1,004,810	101.7480	1,017,480	1,000,000	1,000,485	0	(536)	0	0	2.750	2.694	FA	10,389	27,500	01/23/2013	02/15/2023
91324P-BZ-4	UNITEDHEALTH GROUP INC			1	1.G FE	998,420	101.7480	1,017,480	1,000,000	999,796	0	161	0	0	2.750	2.767	FA	10,389	27,500	10/17/2012	02/15/2023
91324P-BZ-4	UNITEDHEALTH GROUP INC			1	1.G FE	369,840	101.7480	406,992	400,000	395,907	0	3,500	0	0	2.750	3.687	FA	4,156	11,000	06/25/2013	02/15/2023
91324P-CC-4	UNITEDHEALTH GROUP INC			1	1.G FE	1,991,860	102.5790	2,051,580	2,000,000	1,998,844	0	888	0	0	2.875	2.922	MS	16,931	57,500	02/25/2013	03/15/2023
91324P-CP-5	UNITEDHEALTH GROUP INC			1	1.G FE	2,029,800	108.5170	2,170,340	2,000,000	2,015,224	0	(3,978)	0	0	3.750	3.519	JJ	34,583	75,000	02/20/2018	07/15/2025
91324P-CV-2	UNITEDHEALTH GROUP INC			1	1.G FE	2,912,220	106.9970	3,209,910	3,000,000	2,950,815	0	10,649	0	0	3.100	3.522	MS	27,383	93,000	03/07/2018	03/15/2026
91324P-CW-0	UNITEDHEALTH GROUP INC			1	1.G FE	1,997,920	108.8960	2,177,920	2,000,000	1,998,878	0	197	0	0	3.450	3.462	JJ	31,817	69,000	12/15/2016	01/15/2027
91324P-CY-6	UNITEDHEALTH GROUP INC			1	1.G FE	1,989,780	108.4760	2,169,520	2,000,000	1,994,171	0	977	0	0	3.375	3.435	AO	14,250	67,500	03/08/2017	04/15/2027
91324P-CY-6	UNITEDHEALTH GROUP INC			1	1.G FE	980,890	108.4760	1,084,760	1,000,000	987,981	0	2,020	0	0	3.375	3.626	AO	7,125	33,750	04/18/2018	04/15/2027
91324P-DE-9	UNITEDHEALTH GROUP INC			1	1.F FE	996,410	106.7250	1,067,250	1,000,000	997,756	0	346	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.F FE	991,630	106.7250	1,067,250	1,000,000	994,808	0	804	0	0	2.950	3.048	AO	6,228	29,500	10/18/2017	10/15/2027
91324P-ED-0	UNITEDHEALTH GROUP INC			1	1.F FE	11,998,920	101.8480	12,221,760	12,000,000	11,998,843	0	(77)	0	0	2.300	2.301	MN	35,267	134,933	05/17/2021	05/15/2031
914713-P8-9	UNIV OF NC CHAPEL HILL REF (TXBL) S2017			1	1.A FE	2,545,000	102.8220	2,616,820	2,545,000	2,545,000	0	0	0	0	2.268	2.268	JD	4,810	57,721	09/15/2017	12/01/2023
914748-AA-6	UNIVERSITY OF NOTRE DAME (TAXABLE) S2017			2	1.A FE	5,896,050	116.4480	5,822,400	5,000,000	5,885,734	0	(10,316)	0	0	3.394	2.457	FA	64,109	84,850	07/29/2021	02/15/2048
914748-AA-6	UNIVERSITY OF NOTRE DAME (TAXABLE) S2017			2	1.A FE	9,882,800	116.4480	11,644,800	10,000,000	9,891,932	0	2,508	0	0	3.394	3.457	FA	128,218	339,400	12/20/2017	02/15/2048
91159H-HC-7	US BANCORP			2	1.F FE	1,006,520	100.3130	1,003,130	1,000,000	1,000,062	0	(770)	0	0	3.000	2.924	MS	8,833	30,000	02/29/2012	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91159H-HC-7	US BANCORP			2	1.F FE	1,998,600	100.3130	2,006,260	2,000,000	1,999,859	0	101	0	0	3.000	3.008	MS	17,667	60,000	02/28/2012	03/15/2022
91159H-HG-8	US BANCORP			2	1.F FE	1,001,740	105.6220	1,056,220	1,000,000	1,000,400	0	(189)	0	0	3.700	3.679	JJ	15,417	37,000	01/28/2014	01/30/2024
91159H-HG-8	US BANCORP			2	1.F FE	1,997,840	105.6220	2,112,440	2,000,000	1,999,436	0	234	0	0	3.700	3.713	JJ	30,833	74,000	01/27/2014	01/30/2024
91159H-HN-3	US BANCORP			2	1.F FE	992,680	103.9510	1,039,510	1,000,000	996,434	0	729	0	0	2.375	2.458	JJ	10,490	23,750	07/19/2016	07/22/2026
91159H-HS-2	US BANCORP			2	1.F FE	2,991,870	112.1220	3,363,660	3,000,000	2,994,377	0	752	0	0	3.900	3.933	AO	21,125	117,000	04/24/2018	04/26/2028
91159H-JA-9	US BANCORP			1	1.F FE	4,913,500	94.2000	4,710,000	5,000,000	4,921,399	0	7,899	0	0	1.375	1.572	JJ	30,365	34,375	01/25/2021	07/22/2030
91159H-JA-9	US BANCORP			1	1.F FE	1,921,540	94.2000	1,884,000	2,000,000	1,925,427	0	3,887	0	0	1.375	1.847	JJ	12,146	13,750	07/01/2021	07/22/2030
91159H-JA-9	US BANCORP			1	1.F FE	2,839,350	94.2000	2,826,000	3,000,000	2,842,002	0	2,652	0	0	1.375	2.049	JJ	18,219	0	11/03/2021	07/22/2030
911596-AL-8	US BANCORP				1.F FE	559,985	124.1450	620,725	500,000	518,929	0	(3,601)	0	0	7.500	3.880	JD	3,125	37,500	10/29/2002	06/01/2026
90331H-MS-9	US BANK NA CINCINNATI			2	1.D FE	996,630	104.5270	1,045,270	1,000,000	998,848	0	350	0	0	2.800	2.839	JJ	11,978	28,000	01/22/2015	01/27/2025
90331H-NL-3	US BANK NA CINCINNATI			2	1.D FE	999,400	102.1530	1,021,530	1,000,000	999,854	0	123	0	0	2.850	2.863	JJ	12,508	28,500	01/18/2018	01/23/2023
92277G-AG-2	VENTAS REALTY LP			1	2.A FE	992,180	108.9240	1,089,240	1,000,000	996,564	0	762	0	0	4.125	4.218	JJ	19,021	41,250	07/09/2015	01/15/2026
92277G-AM-9	VENTAS REALTY LP			1	2.A FE	2,976,990	110.7420	3,322,260	3,000,000	2,984,633	0	2,131	0	0	4.000	4.094	MS	40,000	120,000	02/13/2018	03/01/2028
92343E-AM-4	VERISIGN INC			1	2.C FE	997,120	100.6430	1,006,430	1,000,000	997,259	0	139	0	0	2.700	2.733	JD	1,200	14,025	05/24/2021	06/15/2031
92343V-ER-1	VERIZON COMMUNICATIONS			1	2.A FE	8,432,000	113.6870	9,586,156	8,432,000	8,432,000	0	0	0	0	4.329	4.329	MS	101,395	365,021	06/21/2018	09/21/2028
92343V-FR-0	VERIZON COMMUNICATIONS			1	2.A FE	2,995,770	94.7650	2,842,950	3,000,000	2,996,239	0	439	0	0	1.750	1.765	JJ	23,479	35,000	11/12/2020	01/20/2031
92343V-GJ-7	VERIZON COMMUNICATIONS			1	2.A FE	2,040,380	100.9940	2,019,880	2,000,000	2,038,364	0	(2,016)	0	0	2.550	2.311	MS	14,167	25,358	06/18/2021	03/21/2031
92343V-EN-0	VERIZON COMMUNICATIONS INC			1	2.A FE	6,032,000	106.5100	6,424,683	6,032,000	6,032,000	0	0	0	0	3.376	3.376	FA	76,931	203,640	08/15/2017	02/15/2025
124857-AP-8	VIACOMCBS INC			1	2.B FE	990,330	105.5450	1,055,450	1,000,000	996,679	0	1,013	0	0	3.500	3.616	JJ	16,139	35,000	01/07/2015	01/15/2025
124857-AT-0	VIACOMCBS INC			1	2.B FE	990,270	106.5250	1,065,250	1,000,000	993,955	0	868	0	0	3.375	3.485	FA	12,750	33,750	06/26/2017	02/15/2028
124857-AX-1	VIACOMCBS INC			1	2.B FE	983,000	108.5400	1,085,402	1,000,000	988,830	0	1,502	0	0	3.700	3.898	JD	3,083	37,000	11/13/2017	06/01/2028
92553P-AX-0	VIACOMCBS INC			1	2.B FE	614,990	105.3710	653,300	620,000	618,675	0	540	0	0	3.875	3.973	AO	6,006	24,025	03/04/2014	04/01/2024
927804-FJ-8	VIRGINIA ELECTRIC & POWER			1	2.A FE	1,995,720	101.2350	2,024,700	2,000,000	1,999,646	0	419	0	0	3.450	3.472	MS	23,000	69,000	08/25/2010	09/01/2022
927804-FQ-2	VIRGINIA ELECTRIC & POWER			1	2.A FE	1,326,587	104.2540	1,329,239	1,275,000	1,286,816	0	(6,046)	0	0	3.450	2.936	FA	16,618	43,988	10/21/2014	02/15/2024
927804-FQ-2	VIRGINIA ELECTRIC & POWER			1	2.A FE	898,328	104.2540	901,797	865,000	872,639	0	(3,907)	0	0	3.450	2.960	FA	11,274	29,843	10/20/2014	02/15/2024
927804-FQ-2	VIRGINIA ELECTRIC & POWER			1	2.A FE	686,635	104.2540	701,629	673,000	676,562	0	(1,816)	0	0	3.450	3.157	FA	8,771	23,219	12/30/2015	02/15/2024
927804-FS-8	VIRGINIA ELECTRIC & POWER			1	1.F FE	998,380	104.7690	1,047,690	1,000,000	999,373	0	167	0	0	3.100	3.119	MN	3,961	31,000	05/11/2015	05/15/2025
927804-FU-3	VIRGINIA ELECTRIC & POWER			1	2.A FE	999,910	105.8120	1,058,120	1,000,000	999,954	0	9	0	0	3.150	3.151	JJ	14,525	31,500	01/12/2016	01/15/2026
927804-FU-3	VIRGINIA ELECTRIC & POWER			1	2.A FE	996,080	105.8120	1,058,120	1,000,000	998,073	0	438	0	0	3.150	3.201	JJ	14,525	31,500	03/21/2017	01/15/2026
927804-FV-1	VIRGINIA ELECTRIC & POWER			1	2.A FE	997,080	105.2720	1,052,720	1,000,000	998,448	0	288	0	0	2.950	2.984	MN	3,769	29,500	11/10/2016	11/15/2026
927804-GB-4	VIRGINIA ELECTRIC & POWER			1	1.F FE	2,318,005	105.0790	2,235,030	2,127,000	2,308,164	0	(9,840)	0	0	2.875	1.631	JJ	28,198	0	07/27/2021	07/15/2029
927804-GB-4	VIRGINIA ELECTRIC & POWER			1	1.F FE	3,002,040	105.0790	3,152,370	3,000,000	3,001,609	0	(189)	0	0	2.875	2.867	JJ	39,771	86,250	07/12/2019	07/15/2029
927804-GE-8	VIRGINIA ELECTRIC & POWER			1	1.F FE	4,988,950	100.8750	5,043,750	5,000,000	4,988,986	0	36	0	0	2.300	2.324	MN	12,458	0	11/15/2021	11/15/2031
92826C-AC-6	VISA INC			1	1.D FE	1,024,580	101.8660	1,018,660	1,000,000	1,003,946	0	(4,905)	0	0	2.800	2.292	JD	1,322	28,000	08/14/2017	12/14/2022
92826C-AC-6	VISA INC			1	1.D FE	998,610	101.8660	1,018,660	1,000,000	999,786	0	210	0	0	2.800	2.822	JD	1,322	28,000	12/09/2015	12/14/2022
92826C-AC-6	VISA INC			1	1.D FE	499,290	101.8660	509,330	500,000	499,874	0	124	0	0	2.800	2.826	JD	661	14,000	12/20/2016	12/14/2022
92826C-AD-4	VISA INC			1	1.D FE	529,150	106.7940	533,970	500,000	512,914	0	(3,293)	0	0	3.150	2.417	JD	744	15,750	10/20/2016	12/14/2025
92826C-AD-4	VISA INC			1	1.D FE	1,027,860	106.7940	1,067,940	1,000,000	1,013,618	0	(3,442)	0	0	3.150	2.761	JD	1,488	31,500	08/28/2017	12/14/2025
92826C-AD-4	VISA INC			1	1.D FE	2,989,020	106.7940	3,203,820	3,000,000	2,995,213	0	1,111	0	0	3.150	3.193	JD	4,463	94,500	12/09/2015	12/14/2025
92826C-AD-4	VISA INC			1	1.D FE	1,933,280	106.7940	2,135,880	2,000,000	1,960,445	0	9,127	0	0	3.150	3.692	JD	2,975	63,000	11/26/2018	12/14/2025
92826C-AH-5	VISA INC			1	1.D FE	989,870	105.4880	1,054,880	1,000,000	993,806	0	982	0	0	2.750	2.868	MS	8,097	27,500	10/16/2017	09/15/2027
92826C-AH-5	VISA INC			1	1.D FE	941,420	105.4880	1,054,880	1,000,000	962,740	0	5,805	0	0	2.750	3.475	MS	8,097	27,500	02/20/2018	09/15/2027
92826C-AH-5	VISA INC			1	1.D FE	1,859,940	105.4880	2,109,760	2,000,000	1,909,175	0	14,073	0	0	2.750	3.638	MS	16,194	55,000	04/26/2018	09/15/2027
92826C-AM-4	VISA INC			1	1.D FE	5,286,700	101.3980	5,069,900	5,000,000	5,255,241	0	(29,826)	0	0	2.050	1.377	AO	21,639	102,500	12/09/2020	04/15/2030
928563-AB-1	VMWARE INC			1	2.C FE	997,920	101.1880	1,011,880	1,000,000	999,695	0	432	0	0	2.950	2.995	FA	10,653	29,500	08/16/2017	08/21/2022
928563-AB-1	VMWARE INC			1	2.C FE	995,450	101.1880	1,011,880	1,000,000	999,312	0	1,016	0	0	2.950	3.056	FA	10,653	29,500	01/09/2018	08/21/2022
929160-AS-8	VULCAN MATERIALS			1	2.B FE	281,060	108.5520	285,492	263,000	271,093	0	(2,520)	0	0	4.500	3.412	AO	2,959	11,835	10/27/2017	04/01/2025
929160-AS-8	VULCAN MATERIALS			1	2.B FE	1,050,130	108.5520	1,085,520	1,000,000	1,020,747	0	(6,416)	0	0	4.500	3.762	AO	11,250	45,000	01/25/2017	04/01/2025
929160-AS-8	VULCAN MATERIALS			1	2.B FE	2,095,040	108.5520	2,171,040	2,000,000	2,039,673	0	(12,261)	0	0	4.500	3.794	AO	22,500	90,000	02/22/2017	04/01/2025
929160-AT-6	VULCAN MATERIALS			1	2.B FE	2,988,090	109.5120	3,285,360	3,000,000	2,993,089	0	1,139	0	0	3.900	3.948	AO	29,250	117,000	03/09/2017	04/01/2027
929160-AZ-2	VULCAN MATERIALS			1	2.B FE	4,322,400	108.1310	4,325,240	4,000,000	4,318,722	0	(3,678)	0	0	3.500	2.418	JD	11,667	70,000	11/22/2021	06/01/2030
960386-AH-3	WABTEC			1	2.C FE	1,997,580	103.9980	2,079,960	2,000,000	1,999,447	0	271	0	0	4.375	4.390	FA	33,056	87,500	08/05/2013	08/15/2023
960386-AL-4	WABTEC			1	2.C FE	1,004,380	105.8730	1,058,730	1,000,000	1,002,253	0	(441)	0	0	3.450	3.398	MN	4,408	34,500	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
960386-AL-4	WABTEC			1	2.C FE	1,999,300	105.8730	2,117,460	2,000,000	1,999,588	0	66	0	0	3.450	3.454	MN	8,817	69,000	10/31/2016	11/15/2026
929771-AE-3	WACHOVIA CORP				2.B FE	1,534,965	116.5810	1,748,715	1,500,000	1,509,271	0	(2,168)	0	0	6.605	6.414	AO	24,769	99,075	04/11/2001	10/01/2025
929771-AE-3	WACHOVIA CORP				2.B FE	1,954,700	116.5810	2,331,620	2,000,000	1,987,459	0	2,784	0	0	6.605	7.150	AO	33,025	132,100	09/21/2000	10/01/2025
929771-AE-3	WACHOVIA CORP				2.B FE	7,645,120	116.5810	9,326,480	8,000,000	7,902,141	0	21,861	0	0	6.605	7.594	AO	132,100	528,400	03/01/2000	10/01/2025
931427-AQ-1	WALGREENS BOOTS ALLIANCE			1	2.B FE	1,028,351	106.5080	1,120,464	1,052,000	1,038,819	0	2,690	0	0	3.450	3.760	JD	3,025	36,294	11/14/2017	06/01/2026
931142-DH-3	WALMART INC			2	1.C FE	997,720	102.2220	1,022,220	1,000,000	999,655	0	247	0	0	2.550	2.576	AO	5,667	25,500	04/04/2013	04/11/2023
931142-DP-5	WALMART INC			1	1.C FE	620,712	104.8750	629,250	600,000	606,488	0	(3,022)	0	0	3.300	2.756	AO	3,795	19,800	01/10/2017	04/22/2024
931142-DP-5	WALMART INC			1	1.C FE	2,551,725	104.8750	2,621,875	2,500,000	2,512,825	0	(5,947)	0	0	3.300	3.041	AO	15,813	82,500	10/07/2014	04/22/2024
931142-DP-5	WALMART INC			1	1.C FE	996,120	104.8750	1,048,750	1,000,000	998,954	0	416	0	0	3.300	3.346	AO	6,325	33,000	04/15/2014	04/22/2024
931142-DV-2	WALMART INC			1	1.C FE	999,710	104.7090	1,047,090	1,000,000	999,880	0	36	0	0	2.650	2.654	JD	1,178	26,500	10/11/2017	12/15/2024
931142-EK-5	WALMART INC			1	1.C FE	7,038,169	104.0540	7,125,618	6,848,000	6,915,050	0	(46,229)	0	0	3.400	2.685	JD	3,234	232,832	04/05/2019	06/26/2023
931142-EK-5	WALMART INC			1	1.C FE	1,998,240	104.0540	2,081,080	2,000,000	1,999,417	0	371	0	0	3.400	3.420	JD	944	68,000	10/30/2018	06/26/2023
931142-EQ-2	WALMART INC			2	1.C FE	3,008,100	104.5230	3,135,690	3,000,000	3,006,339	0	(767)	0	0	2.375	2.344	MS	19,198	71,250	09/20/2019	09/24/2029
25468P-CT-1	WALT DISNEY COMPANY			1	2.A FE	3,972,000	100.2610	4,010,440	4,000,000	3,999,487	0	3,064	0	0	2.550	2.630	FA	38,533	102,000	02/09/2012	02/15/2022
25468P-CW-4	WALT DISNEY COMPANY			1	2.A FE	1,984,640	101.3250	2,026,500	2,000,000	1,998,412	0	1,671	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	105.8930	1,058,930	1,000,000	998,213	0	397	0	0	3.000	3.046	FA	11,500	30,000	01/05/2016	02/13/2026
25468P-DM-5	WALT DISNEY COMPANY			1	2.A FE	474,670	100.9590	504,795	500,000	487,362	0	2,575	0	0	1.850	2.436	JJ	3,854	9,250	10/21/2016	07/30/2026
25468P-DM-5	WALT DISNEY COMPANY			1	2.A FE	452,145	100.9590	504,795	500,000	475,667	0	4,882	0	0	1.850	2.994	JJ	3,854	9,250	11/15/2016	07/30/2026
254687-CM-6	WALT DISNEY COMPANY			1	1.G FE	2,015,520	101.7450	2,034,902	2,000,000	2,003,212	0	(4,516)	0	0	3.000	2.765	MS	17,667	60,000	03/20/2019	09/15/2022
254687-CR-5	WALT DISNEY COMPANY			1	1.G FE	3,121,140	105.3820	3,161,466	3,000,000	3,048,661	0	(26,737)	0	0	4.000	3.039	AO	30,000	120,000	03/20/2019	10/01/2023
254687-CZ-7	WALT DISNEY COMPANY			1	1.G FE	2,061,640	106.2840	2,125,685	2,000,000	2,030,293	0	(11,704)	0	0	3.700	3.085	MS	21,789	74,000	03/20/2019	09/15/2024
254687-DK-9	WALT DISNEY COMPANY			1	1.G FE	1,004,430	107.6290	1,076,297	1,000,000	1,002,853	0	(561)	0	0	3.375	3.308	MN	4,313	33,750	03/20/2019	11/15/2026
254687-DX-1	WALT DISNEY COMPANY				2.A FE	9,799,933	162.0350	10,305,426	6,360,000	9,313,738	0	(180,406)	0	0	8.450	3.778	FA	223,925	537,420	03/20/2019	08/01/2034
94106B-AA-9	WASTE CONNECTIONS			1	2.A FE	6,999,370	102.1430	7,150,010	7,000,000	6,999,411	0	56	0	0	2.600	2.601	FA	75,833	182,000	01/21/2020	02/01/2030
94106B-AC-5	WASTE CONNECTIONS			1	2.A FE	4,895,900	98.0510	4,902,550	5,000,000	4,897,658	0	1,758	0	0	2.200	2.431	JJ	30,861	0	10/18/2021	01/15/2032
941053-AH-3	WASTE CONNECTIONS INC			1	2.A FE	6,989,640	112.3800	7,866,600	7,000,000	6,992,304	0	912	0	0	4.250	4.268	JD	24,792	297,500	11/06/2018	12/01/2028
941053-AJ-9	WASTE CONNECTIONS INC			1	2.A FE	4,986,900	108.2400	5,412,000	5,000,000	4,989,892	0	1,168	0	0	3.500	3.531	MN	29,167	175,000	04/09/2019	05/01/2029
94106L-AY-5	WASTE MANAGEMENT INC			1	2.A FE	996,810	101.1860	1,011,860	1,000,000	999,718	0	355	0	0	2.900	2.937	MS	8,539	29,000	09/05/2012	09/15/2022
94106L-AZ-2	WASTE MANAGEMENT INC			1	2.A FE	2,056,940	104.5320	2,090,640	2,000,000	2,014,765	0	(6,619)	0	0	3.500	3.138	MN	8,944	70,000	01/05/2015	05/15/2024
94106L-BA-6	WASTE MANAGEMENT INC			1	2.A FE	1,037,820	104.9630	1,049,630	1,000,000	1,014,571	0	(4,747)	0	0	3.125	2.603	MS	10,417	31,250	10/28/2016	03/01/2025
94106L-BA-6	WASTE MANAGEMENT INC			1	2.A FE	995,740	104.9630	1,049,630	1,000,000	998,478	0	442	0	0	3.125	3.175	MS	10,417	31,250	02/18/2015	03/01/2025
94106L-BA-6	WASTE MANAGEMENT INC			1	2.A FE	976,470	104.9630	1,049,630	1,000,000	987,139	0	3,763	0	0	3.125	3.557	MS	10,417	31,250	01/22/2019	03/01/2025
94106L-BE-8	WASTE MANAGEMENT INC			1	2.A FE	2,002,300	106.8650	2,137,300	2,000,000	2,001,438	0	(228)	0	0	3.150	3.136	MN	8,050	63,000	12/18/2017	11/15/2027
94106L-BE-8	WASTE MANAGEMENT INC			1	2.A FE	3,999,280	106.8650	4,274,600	4,000,000	3,999,481	0	65	0	0	3.150	3.152	MN	16,100	126,000	10/30/2017	11/15/2027
94106L-BP-3	WASTE MANAGEMENT INC			1	2.A FE	4,963,150	94.2800	4,714,000	5,000,000	4,966,670	0	3,293	0	0	1.500	1.578	MS	22,083	62,083	12/03/2020	03/15/2031
948741-AK-9	WEINGARTEN REALTY INVESTORS			2	2.A FE	2,017,800	105.3130	2,106,260	2,000,000	2,006,998	0	(3,645)	0	0	4.450	4.247	JJ	41,039	89,000	11/15/2018	01/15/2024
94973V-BJ-5	WELLPOINT INC			1	2.B FE	991,990	105.6580	1,056,580	1,000,000	997,589	0	851	0	0	3.500	3.596	FA	13,222	35,000	08/12/2014	08/15/2024
94973V-BJ-5	WELLPOINT INC			1	2.B FE	977,190	105.6580	1,056,580	1,000,000	993,091	0	2,450	0	0	3.500	3.778	FA	13,222	35,000	09/18/2014	08/15/2024
94974B-FC-9	WELLS FARGO & CO				2.A FE	1,995,640	100.5750	2,011,500	2,000,000	1,999,761	0	431	0	0	3.500	3.526	MS	21,972	70,000	03/01/2012	03/08/2022
94974B-GA-2	WELLS FARGO & CO				2.A FE	1,994,600	105.2370	2,104,740	2,000,000	1,998,303	0	571	0	0	3.300	3.332	MS	20,533	66,000	09/02/2014	09/09/2024
94974B-GH-7	WELLS FARGO & CO				2.A FE	1,993,320	104.4790	2,089,580	2,000,000	1,997,641	0	694	0	0	3.000	3.039	FA	22,000	60,000	02/11/2015	02/19/2025
94974B-GP-9	WELLS FARGO & CO				2.A FE	2,029,940	106.6520	2,133,040	2,000,000	2,012,421	0	(3,081)	0	0	3.550	3.371	MS	18,144	71,000	10/21/2015	09/29/2025
949746-RW-3	WELLS FARGO & CO				2.A FE	996,570	105.1440	1,051,440	1,000,000	998,369	0	343	0	0	3.000	3.040	AO	5,750	30,000	04/15/2016	04/22/2026
95000U-2A-0	WELLS FARGO & CO			2	2.A FE	1,000,000	107.5810	1,075,810	1,000,000	1,000,000	0	0	0	0	3.584	3.584	MN	3,883	35,840	05/15/2017	05/22/2028
95000U-2G-7	WELLS FARGO & CO			1	2.A FE	5,000,000	104.0620	5,203,100	5,000,000	5,000,000	0	0	0	0	2.879	2.879	AO	23,992	143,950	10/24/2019	10/30/2030
95000U-2J-1	WELLS FARGO & CO			2	2.A FE	3,000,000	102.1930	3,065,790	3,000,000	3,000,000	0	0	0	0	2.572	2.572	FA	30,007	77,160	02/04/2020	02/11/2031
42217K-BC-9	WELLTOWER INC			1	2.A FE	1,083,300	105.8810	1,058,810	1,000,000	1,023,106	0	(12,345)	0	0	4.500	3.163	JJ	20,750	45,000	10/12/2016	01/15/2024
42217K-BF-2	WELLTOWER INC			1	2.A FE	1,019,570	107.7830	1,077,830	1,000,000	1,008,367	0	(2,440)	0	0	4.000	3.718	JD	3,333	40,000	01/19/2017	06/01/2025
95040Q-AC-8	WELLTOWER INC			1	2.A FE	1,052,180	109.6530	1,096,530	1,000,000	1,027,650	0	(6,333)	0	0	4.250	3.503	AO	10,625	42,500	11/29/2017	04/01/2026
95040Q-AD-6	WELLTOWER INC			1	2.A FE	999,590	112.1060	1,121,060	1,000,000	999,672	0	37	0	0	4.250	4.255	AO	8,972	42,500	04/03/2018	04/15/2028
95040Q-AN-4	WELLTOWER INC			1	2.A FE	2,991,450	98.5110	2,955,330	3,000,000	2,991,974	0	524	0	0	2.050	2.090	JJ	31,263	0	06/23/2021	01/15/2029
95040Q-AP-9	WELLTOWER INC			1	2.A FE	2,997,510	100.9920	3,029,760	3,000,000	2,997,395	0	(115)	0	0	2.750	2.759	JJ	9,625	0	11/16/2021	01/15/2032
95709T-AL-4	WESTAR ENERGY			1	1.F FE	999,990	105.7580	1,057,580	1,000,000	1,000,000	0	0	0	0	3.250	3.250	JD	2,708	32,500	11/05/2015	12/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95709T-AL-4	WESTAR ENERGY			1	1.F FE	2,872,050	105.7580	3,172,740	3,000,000	2,929,312	0	16,382	0	0	3.250	3.904	JD	8,125	97,500	04/25/2018	12/01/2025
95709T-AP-5	WESTAR ENERGY			1	1.F FE	6,638,608	105.6710	6,836,914	6,470,000	6,586,014	0	(21,385)	0	0	3.100	2.714	AO	50,143	200,570	06/26/2019	04/01/2027
95709T-AP-5	WESTAR ENERGY			1	1.F FE	996,120	105.6710	1,056,710	1,000,000	997,808	0	373	0	0	3.100	3.145	AO	7,750	31,000	02/27/2017	04/01/2027
958254-AB-0	WESTERN GAS PARTNERS LP			1	3.A FE	1,051,780	100.3740	1,003,740	1,000,000	1,001,629	0	(6,218)	0	0	4.000	3.356	JJ	20,000	40,000	10/09/2012	07/01/2022
958254-AH-7	WESTERN GAS PARTNERS LP			1	3.A FE	994,350	109.0540	1,090,540	1,000,000	996,165	0	519	0	0	4.500	4.571	MS	15,000	45,000	02/21/2018	03/01/2028
958667-AB-3	WESTERN MIDSTREAM OPERATING			1	3.A FE	1,999,240	104.6260	2,092,520	2,000,000	1,999,478	0	132	0	0	4.350	3.108	FA	36,250	84,500	01/09/2020	02/01/2025
960413-AF-9	WESTLAKE CHEMICAL			2	2.B FE	2,218,512	100.8290	2,318,059	2,299,000	2,293,001	0	10,736	0	0	3.600	4.092	JJ	38,163	82,764	01/13/2014	07/15/2022
960413-AF-9	WESTLAKE CHEMICAL			2	2.B FE	964,150	100.8290	1,008,290	1,000,000	997,354	0	4,736	0	0	3.600	4.099	JJ	16,600	36,000	12/10/2013	07/15/2022
960413-AT-9	WESTLAKE CHEMICAL			1	2.B FE	1,001,660	107.3600	1,073,600	1,000,000	1,000,807	0	(166)	0	0	3.600	3.580	FA	13,600	36,000	08/08/2016	08/15/2026
962166-BX-1	WEYERHAEUSER CO			1	2.B FE	5,136,450	111.8520	5,592,600	5,000,000	5,105,172	0	(11,747)	0	0	4.000	3.681	MN	25,556	200,000	04/08/2019	11/15/2029
962166-BX-1	WEYERHAEUSER CO			1	2.B FE	3,014,190	111.8520	3,355,560	3,000,000	3,010,769	0	(1,186)	0	0	4.000	3.945	MN	15,333	120,000	03/07/2019	11/15/2029
96332H-CE-7	WHIRLPOOL CORP			1	2.B FE	1,089,110	101.5280	1,015,280	1,000,000	1,004,619	0	(10,953)	0	0	4.700	3.561	JD	3,917	47,000	02/25/2013	06/01/2022
96332H-CF-4	WHIRLPOOL CORP			1	2.B FE	998,010	103.1660	1,031,660	1,000,000	999,691	0	224	0	0	3.700	3.724	MS	12,333	37,000	02/22/2013	03/01/2023
96332H-CF-4	WHIRLPOOL CORP			1	2.B FE	976,700	103.1660	1,031,660	1,000,000	996,494	0	2,845	0	0	3.700	4.007	MS	12,333	37,000	01/14/2014	03/01/2023
963320-AR-7	WHIRLPOOL CORP			1	2.B FE	998,930	106.0520	1,060,520	1,000,000	999,689	0	116	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	106.8090	4,272,360	4,000,000	3,998,357	0	413	0	0	3.700	3.712	MN	24,667	148,000	10/30/2014	05/01/2025
96949L-AD-7	WILLIAMS COMPANIES INC			1	2.B FE	1,007,630	108.0390	1,080,390	1,000,000	1,004,582	0	(781)	0	0	3.750	3.653	JD	1,667	37,500	11/06/2017	06/15/2027
96949L-AD-7	WILLIAMS COMPANIES INC			1	2.B FE	1,998,980	108.0390	2,160,780	2,000,000	1,999,385	0	95	0	0	3.750	3.756	JD	3,333	75,000	05/31/2017	06/15/2027
976656-CH-9	WISCONSIN ELECTRIC POWER			1	1.F FE	998,970	105.0510	1,050,510	1,000,000	999,597	0	106	0	0	3.100	3.112	JD	2,583	31,000	05/14/2015	06/01/2025
97670M-B*-6	WISCONSIN GAS LLC			1	1.F Z	7,000,000	97.6630	6,836,410	7,000,000	7,000,000	0	0	0	0	2.070	2.070	JD	15,698	0	11/05/2021	12/01/2028
976826-BJ-5	WISCONSIN POWER & LIGHT			1	1.G FE	2,988,270	100.8080	3,024,240	3,000,000	2,998,830	0	1,272	0	0	2.250	2.294	MN	8,625	67,500	11/14/2012	11/15/2022
976826-BL-0	WISCONSIN POWER & LIGHT			1	1.G FE	997,090	105.1670	1,051,670	1,000,000	998,182	0	278	0	0	3.050	3.084	AO	6,439	30,500	10/02/2017	10/15/2027
976826-BM-8	WISCONSIN POWER & LIGHT			1	1.G FE	4,985,400	105.2010	5,260,050	5,000,000	4,988,673	0	1,326	0	0	3.000	3.034	JJ	75,000	150,000	06/17/2019	07/01/2029
976826-BP-1	WISCONSIN POWER & LIGHT			1	1.G FE	3,307,623	97.4160	3,214,728	3,300,000	3,307,382	0	(241)	0	0	1.950	1.924	MS	18,769	0	09/14/2021	09/16/2031
976826-BP-1	WISCONSIN POWER & LIGHT			1	1.G FE	4,508,415	97.4160	4,383,720	4,500,000	4,508,127	0	(288)	0	0	1.950	1.928	MS	25,594	0	09/14/2021	09/16/2031
92940P-AB-0	WRKCO INC			1	2.B FE	2,995,620	111.5540	3,346,636	3,000,000	2,996,971	0	597	0	0	4.650	4.675	MS	41,075	139,500	11/27/2018	03/15/2026
96145D-AB-1	WRKCO INC			1	2.B FE	998,540	104.2690	1,042,694	1,000,000	999,380	0	207	0	0	3.000	3.023	MS	8,833	30,000	10/31/2017	09/15/2024
96145D-AB-1	WRKCO INC			1	2.B FE	997,210	104.2690	1,042,694	1,000,000	998,838	0	396	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	106.4540	1,064,549	1,000,000	999,708	0	40	0	0	3.375	3.380	MS	9,938	33,750	08/21/2017	09/15/2027
96145D-AH-8	WRKCO INC			1	2.B FE	2,994,810	110.6000	3,318,010	3,000,000	2,996,426	0	478	0	0	4.000	4.021	MS	35,333	120,000	03/01/2018	03/15/2028
984121-CJ-0	XEROX CORP			1	3.B FE	1,993,380	103.6700	2,073,400	2,000,000	1,998,134	0	710	0	0	3.800	3.840	MN	9,711	76,000	05/06/2014	05/15/2024
98419M-AJ-9	XYLEM INC			1	2.B FE	1,009,400	106.8790	1,068,790	1,000,000	1,005,214	0	(1,042)	0	0	3.250	3.127	MN	5,417	32,500	10/16/2017	11/01/2026
98419M-AJ-9	XYLEM INC			1	2.B FE	1,041,332	106.8790	1,182,082	1,106,000	1,064,788	0	7,554	0	0	3.250	4.107	MN	5,991	35,945	09/27/2018	11/01/2026
98459L-AB-9	YALE UNIVERSITY REV (TAXABLE) S2020			1	1.A FE	25,334,250	97.7010	24,425,250	25,000,000	25,284,937	0	(33,370)	0	0	1.482	1.175	AO	78,217	370,500	09/17/2020	04/15/2030
98459L-AB-9	YALE UNIVERSITY REV (TAXABLE) S2020			1	1.A FE	20,000,000	97.7010	19,540,200	20,000,000	20,000,000	0	0	0	0	1.482	1.482	AO	62,573	296,400	06/02/2020	04/15/2030
98934K-AB-6	ZENECA WILINGTON		C		1.G FE	1,541,130	111.3630	1,374,219	1,234,000	1,301,227	0	(33,982)	0	0	7.000	3.949	MN	11,037	86,380	12/02/2013	11/15/2023
98877D-AC-9	ZF NA CAPITAL (144A)		C	1	3.A FE	1,015,000	107.3630	1,073,630	1,000,000	1,007,495	0	(2,060)	0	0	4.750	4.503	AO	8,181	47,500	02/09/2018	04/29/2025
98877D-AC-9	ZF NA CAPITAL (144A)		C	1	3.A FE	597,915	107.3630	663,503	618,000	609,763	0	2,202	0	0	4.750	5.189	AO	5,056	29,355	11/06/2015	04/29/2025
98956P-AF-9	ZIMMER BIOMET HOLDINGS INC			1	2.B FE	997,650	105.4190	1,054,190	1,000,000	999,109	0	243	0	0	3.550	3.578	AO	8,875	35,500	03/10/2015	04/01/2025
98956P-AL-6	ZIMMER BIOMET HOLDINGS INC			1	2.B FE	997,490	100.2020	1,002,020	1,000,000	999,838	0	356	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	102.8900	1,028,900	1,000,000	999,545	0	325	0	0	3.700	3.735	MS	10,483	37,000	03/08/2018	03/19/2023
98956P-AV-4	ZIMMER BIOMET HOLDINGS INC			1	2.B FE	4,998,700	100.6360	5,031,800	5,000,000	4,998,630	0	(70)	0	0	2.600	2.602	MN	13,361	0	11/15/2021	11/24/2031
98978V-AB-9	ZOETIS INC			1	2.A FE	1,010,040	101.9230	1,019,230	1,000,000	1,000,993	0	(1,142)	0	0	3.250	3.129	FA	13,542	32,500	01/17/2013	02/01/2023
98978V-AB-9	ZOETIS INC			1	2.A FE	998,900	101.9230	1,019,230	1,000,000	999,844	0	123	0	0	3.250	3.263	FA	13,542	32,500	01/16/2013	02/01/2023
98978V-AB-9	ZOETIS INC			1	2.A FE	3,071,172	101.9230	3,174,901	3,115,000	3,102,571	0	10,995	0	0	3.250	3.627	FA	42,182	101,238	01/14/2019	02/01/2023
98978V-AK-9	ZOETIS INC			1	2.A FE	2,068,940	110.2010	2,204,020	2,000,000	2,038,637	0	(9,753)	0	0	4.500	3.922	MN	12,000	90,000	10/02/2018	11/13/2025
98978V-AK-9	ZOETIS INC			1	2.A FE	997,690	110.2010	1,102,010	1,000,000	998,933	0	236	0	0	4.500	4.529	MN	6,000	45,000	11/09/2015	11/13/2025
98978V-AL-7	ZOETIS INC			1	2.A FE	994,440	105.4900	1,054,900	1,000,000	996,598	0	534	0	0	3.000	3.065	MS	9,083	30,000	09/05/2017	09/12/2027
98978V-AN-3	ZOETIS INC			1	2.A FE	2,985,270	111.0920	3,332,760	3,000,000	2,989,472	0	1,347	0	0	3.900	3.960	FA	42,575	117,000	09/04/2018	08/20/2028
98978V-AN-3	ZOETIS INC			1	2.A FE	1,953,120	111.0920	2,221,840	2,000,000	1,966,278	0	4,313	0	0	3.900	4.193	FA	28,383	78,000	10/19/2018	08/20/2028
98978V-AS-2	ZOETIS INC			1	2.A FE	4,954,850	98.6940	4,934,700	5,000,000	4,957,183	0	2,333	0	0	2.000	2.112	MN	12,778	50,000	06/29/2021	05/15/2030
98978V-AS-2	ZOETIS INC			1	2.A FE	2,958,840	98.6940	2,960,820	3,000,000	2,959,529	0	689	0	0	2.000	2.177	MN	7,667	30,000	11/02/2021	05/15/2030
604059-AE-5	3M COMPANY			1	1.E FE	2,588,400	126.1440	2,522,880	2,000,000	2,355,412	0	(51,858)	0	0	6.375	3.159	FA	48,167	127,500	03/22/2017	02/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
604059-AE-5	3M COMPANY			1	1.E FE	1,403,721	126.1440	1,387,584	1,100,000	1,252,143	0	(21,680)	0	0	6.375	3.819	FA	26,492	70,125	01/16/2014	02/15/2028
88579Y-AR-2	3M COMPANY			1	1.E FE	980,740	105.9470	1,059,470	1,000,000	990,110	0	2,542	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	105.9470	1,059,470	1,000,000	989,775	0	2,628	0	0	3.000	3.303	FA	12,000	30,000	02/22/2018	08/07/2025
88579Y-AV-3	3M COMPANY			1	1.E FE	989,200	102.6570	1,026,570	1,000,000	994,570	0	1,072	0	0	2.250	2.372	MS	6,375	22,500	09/14/2016	09/19/2026
88579Y-AY-7	3M COMPANY			1	1.E FE	1,987,720	106.4840	2,129,680	2,000,000	1,992,442	0	1,173	0	0	2.875	2.946	AO	12,139	57,500	09/21/2017	10/15/2027
88579Y-BB-6	3M COMPANY			1	1.E FE	5,700,912	104.5750	5,960,775	5,700,000	5,700,296	0	(153)	0	0	3.250	3.247	FA	70,498	185,250	09/13/2018	02/14/2024
88579Y-BB-6	3M COMPANY			1	1.E FE	1,149,345	104.5750	1,202,613	1,150,000	1,149,692	0	126	0	0	3.250	3.262	FA	14,223	37,375	09/12/2018	02/14/2024
88579Y-BC-4	3M COMPANY			1	1.E FE	5,000,000	111.0830	5,554,150	5,000,000	5,000,000	0	0	0	0	3.625	3.625	MS	53,872	181,250	09/11/2018	09/14/2028
01626P-AH-9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	2,008,300	107.2220	2,144,440	2,000,000	2,005,035	0	(840)	0	0	3.550	3.498	JJ	30,569	71,000	11/01/2017	07/26/2027
01626P-AH-9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.B FE	998,660	107.2220	1,072,220	1,000,000	999,179	0	128	0	0	3.550	3.566	JJ	15,285	35,500	07/19/2017	07/26/2027
06366R-JJ-5	BANK OF MONTREAL		A	1	1.C FE	998,770	101.5870	1,015,870	1,000,000	999,866	0	134	0	0	2.550	2.564	MN	3,896	25,500	11/01/2012	11/06/2022
064159-4B-9	BANK OF NOVA SCOTIA		A	1	1.F FE	5,970,060	99.3280	5,959,680	6,000,000	5,970,531	0	471	0	0	2.150	2.207	FA	67,008	0	11/08/2021	08/01/2031
136375-BX-9	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	1,001,930	101.0130	1,010,130	1,000,000	1,000,151	0	(232)	0	0	2.250	2.228	MN	2,875	22,500	11/09/2012	11/15/2022
136375-BX-9	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	1,997,340	101.0130	2,020,260	2,000,000	1,999,718	0	289	0	0	2.250	2.265	MN	5,750	45,000	12/20/2012	11/15/2022
136375-CD-2	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	989,200	104.3510	1,043,510	1,000,000	996,523	0	1,128	0	0	2.950	3.076	MN	3,278	29,500	11/04/2014	11/21/2024
136375-CJ-9	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	1,149,160	104.5860	1,260,261	1,205,000	1,173,634	0	6,883	0	0	2.750	3.425	MS	11,046	33,138	04/09/2018	03/01/2026
136375-CJ-9	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	237,860	104.5860	261,465	250,000	243,161	0	1,500	0	0	2.750	3.460	MS	2,292	6,875	04/17/2018	03/01/2026
136385-AT-8	CANADIAN NATURAL RESOURCES		A	1	2.B FE	999,570	104.9370	1,049,370	1,000,000	999,848	0	45	0	0	3.800	3.805	AO	8,022	38,000	03/26/2014	04/15/2024
13645R-AK-0	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	969,160	103.3610	1,033,610	1,000,000	996,022	0	3,082	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.B FE	967,990	103.3610	1,033,610	1,000,000	995,826	0	3,235	0	0	4.450	4.805	MS	13,103	44,500	03/30/2011	03/15/2023
13645R-AP-9	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	1,110,440	100.1190	1,001,190	1,000,000	1,000,639	0	(16,668)	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.B FE	981,510	100.1190	1,001,190	1,000,000	999,872	0	2,206	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.B FE	999,570	104.0910	1,040,910	1,000,000	999,839	0	45	0	0	2.900	2.905	FA	12,083	29,000	01/28/2015	02/01/2025
13645R-AS-3	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	1,524,509	104.0910	1,675,865	1,610,000	1,568,229	0	12,530	0	0	2.900	3.799	FA	19,454	46,690	04/30/2018	02/01/2025
13645R-AS-3	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	1,172,796	104.0910	1,292,810	1,242,000	1,206,080	0	10,752	0	0	2.900	3.904	FA	15,008	36,018	10/04/2018	02/01/2025
13645R-AT-1	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	1,411,043	107.2500	1,512,225	1,410,000	1,410,468	0	(105)	0	0	3.700	3.691	FA	21,738	52,170	09/08/2015	02/01/2026
13645R-AY-0	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	2,997,480	111.4860	3,344,580	3,000,000	2,998,235	0	226	0	0	4.000	4.010	JD	10,000	120,000	05/15/2018	06/01/2028
13645R-BF-0	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	5,019,500	102.0700	5,103,500	5,000,000	5,019,332	0	(168)	0	0	2.450	2.405	JD	9,868	0	11/18/2021	12/02/2031
13645R-BF-0	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	6,997,550	102.0700	7,144,900	7,000,000	6,997,477	0	(73)	0	0	2.450	2.453	JD	13,815	0	11/17/2021	12/02/2031
13648T-AA-5	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	3,147,870	98.6760	2,960,280	3,000,000	3,131,134	0	(15,490)	0	0	2.050	1.464	MS	19,817	61,500	11/30/2020	03/05/2030
124900-AD-3	CCL INDUSTRIES INC (144A)		A	1	2.B FE	2,086,520	103.5530	2,071,060	2,000,000	2,086,081	0	(439)	0	0	3.050	2.464	JD	5,083	0	12/13/2021	06/01/2030
29248H-AB-9	EMPOWER FINANCE 2020 LP (144A)		A	1	1.F FE	3,000,000	96.7660	2,902,980	3,000,000	3,000,000	0	0	0	0	1.776	1.776	MS	15,392	53,280	09/14/2020	03/17/2031
29250N-AH-8	ENBRIDGE INC		A	1	2.A FE	1,548,492	104.4270	1,567,449	1,501,000	1,524,105	0	(10,076)	0	0	3.500	2.772	JD	3,065	52,535	07/10/2019	06/10/2024
29250N-AZ-8	ENBRIDGE INC		A	1	2.A FE	9,992,300	104.8320	10,483,200	10,000,000	9,993,534	0	688	0	0	3.125	3.134	MN	39,931	312,500	11/13/2019	11/15/2029
559222-AQ-7	MAGNA INTERNATIONAL INC		A	1	1.G FE	2,996,250	105.2700	3,158,100	3,000,000	2,998,912	0	401	0	0	3.625	3.640	JD	4,833	108,750	06/11/2014	06/15/2024
559222-AR-5	MAGNA INTERNATIONAL INC		A	1	1.G FE	996,100	108.7740	1,087,740	1,000,000	998,297	0	398	0	0	4.150	4.198	AO	10,375	41,500	09/16/2015	10/01/2025
56501R-AC-0	MANULIFE FINANCIAL CORP		A	1	1.G FE	1,060,120	109.5660	1,095,660	1,000,000	1,032,308	0	(7,111)	0	0	4.150	3.314	MS	13,488	41,500	11/16/2017	03/04/2026
56501R-AC-0	MANULIFE FINANCIAL CORP		A	1	1.G FE	2,004,160	109.5660	2,191,320	2,000,000	2,002,336	0	(524)	0	0	4.150	4.118	MS	26,975	83,000	04/25/2018	03/04/2026
67077M-AD-0	NUTRIEN LTD		A	1	2.B FE	948,310	104.1970	1,041,970	1,000,000	974,170	0	7,314	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	109.4770	1,094,770	1,000,000	995,451	0	809	0	0	4.000	4.102	JD	1,778	40,000	04/10/2018	12/15/2026
67077M-AJ-7	NUTRIEN LTD		A	1	2.B FE	1,981,360	101.2470	2,024,940	2,000,000	1,996,614	0	4,299	0	0	3.150	3.376	AO	15,750	63,000	04/10/2018	10/01/2022
67077M-AT-5	NUTRIEN LTD		A	1	2.B FE	3,254,730	112.9120	3,565,761	3,158,000	3,230,871	0	(8,922)	0	0	4.200	3.821	AO	33,159	132,636	04/01/2019	04/01/2029
67077M-AT-5	NUTRIEN LTD		A	1	2.B FE	3,075,690	112.9120	3,387,360	3,000,000	3,057,030	0	(6,964)	0	0	4.200	3.887	AO	31,500	126,000	03/25/2019	04/01/2029
775109-AW-1	ROGERS COMMUNICATIONS		A	1	2.A FE	1,006,770	101.9030	1,019,030	1,000,000	1,000,749	0	(761)	0	0	3.000	2.920	MS	8,833	30,000	03/01/2013	03/15/2023
775109-AW-1	ROGERS COMMUNICATIONS		A	1	2.A FE	1,996,900	101.9030	2,038,060	2,000,000	1,999,523	0	340	0	0	3.000	3.018	MS	17,667	60,000	02/28/2013	03/15/2023
775109-AY-7	ROGERS COMMUNICATIONS		A	1	2.A FE	4,060,960	104.3960	4,175,840	4,000,000	4,021,155	0	(13,465)	0	0	4.100	3.734	AO	41,000	164,000	12/04/2018	10/01/2023
775109-BE-0	ROGERS COMMUNICATIONS		A	1	2.A FE	992,520	106.4160	1,064,160	1,000,000	996,704	0	757	0	0	3.625	3.715	JD	1,611	36,250	12/01/2015	12/15/2025
775109-BE-0	ROGERS COMMUNICATIONS		A	1	2.A FE	1,954,940	106.4160	2,128,320	2,000,000	1,974,942	0	5,735	0	0	3.625	3.970	JD	3,222	72,500	04/30/2018	12/15/2025
775109-BF-7	ROGERS COMMUNICATIONS		A	1	2.A FE	983,540	104.5020	1,045,020	1,000,000	991,356	0	1,616	0	0	2.900	3.092	MN	3,706	29,000	11/01/2016	11/15/2026
775109-BF-7	ROGERS COMMUNICATIONS		A	1	2.A FE	2,856,240	104.5020	3,135,060	3,000,000	2,914,693	0	15,763	0	0	2.900	3.540	MN	11,117	87,000	02/06/2018	11/15/2026
78016E-YH-4	ROYAL BANK OF CANADA		A	1	1.F FE	9,988,400	100.5780	10,057,800	10,000,000	9,988,455	0	55	0	0	2.300	2.313	MN	39,611	0	10/26/2021	11/03/2031
80685X-AB-7	SCHLUMBERGER FINANCE CANADA (144A)			1	1.F FE	999,300	101.6310	1,016,310	1,000,000	999,854	0	144	0	0	2.650	2.665	MN	3,018	26,500	11/14/2017	11/20/2022
87971M-BD-4	TELUS CORP		A	1	2.A FE	4,524,143	104.1650	5,184,292	4,977,000	4,694,184	0	48,720	0	0	2.800	4.038	FA	52,259	139,356	04/25/2018	02/16/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87971M-BF-9	TELUS CORP		A	1	2.A FE	989,590	108.5720	1,085,720	1,000,000	993,250	0	1,033	0	0	3.700	3.832	MS	10,894	37,000	03/27/2018	09/15/2027
87971M-BF-9	TELUS CORP		A	1	2.A FE	2,375,947	108.5720	2,650,243	2,441,000	2,396,778	0	6,743	0	0	3.700	4.058	MS	26,593	90,317	10/02/2018	09/15/2027
884903-BQ-7	THOMSON REUTERS CORP		A	1	2.B FE	993,810	105.1420	1,051,420	1,000,000	998,576	0	687	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	105.7620	324,689	307,000	306,476	0	174	0	0	3.850	3.915	AO	2,495	11,820	09/22/2014	09/29/2024
89153U-AF-8	TOTAL CAPITAL CANADA INC		D	1	1.E FE	1,996,380	102.7830	2,055,660	2,000,000	1,999,388	0	376	0	0	2.750	2.770	JJ	25,361	55,000	01/10/2013	07/15/2023
89153U-AF-8	TOTAL CAPITAL CANADA INC		D	1	1.E FE	929,430	102.7830	1,027,830	1,000,000	986,920	0	8,114	0	0	2.750	3.631	JJ	12,681	27,500	12/23/2013	07/15/2023
89352H-AT-6	TRANSCANADA PIPELINES		A	1	2.A FE	3,160,080	111.4570	3,343,710	3,000,000	3,090,803	0	(21,744)	0	0	4.875	4.007	JJ	67,438	146,250	08/27/2018	01/15/2026
89352H-AW-9	TRANSCANADA PIPELINES		A	1	2.A FE	4,926,650	111.6060	5,580,300	5,000,000	4,947,825	0	6,913	0	0	4.250	4.439	MN	27,153	212,500	10/10/2018	05/15/2028
89352H-BC-2	TRANSCANADA PIPELINES		A	1	2.A FE	1,992,100	99.5510	1,991,020	2,000,000	1,992,212	0	112	0	0	2.500	2.545	AO	10,972	0	10/13/2021	10/12/2031
92660F-AG-9	VIDEOTRON LTD (144A)		A	1	3.A FE	2,085,000	107.1030	2,142,060	2,000,000	2,030,112	0	(12,635)	0	0	5.375	4.651	JD	4,778	107,500	04/04/2017	06/15/2024
00084D-AW-0	ABN AMRO BANK NV (144A)		D	2	2.A FE	5,000,000	100.0810	5,004,050	5,000,000	5,000,000	0	0	0	0	2.470	2.470	JD	5,832	0	12/06/2021	12/13/2029
00913R-AD-8	AIR LIQUIDE FINANCE (144A)		D	1	1.G FE	996,220	103.6480	1,036,480	1,000,000	998,071	0	374	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	103.6480	1,036,480	1,000,000	976,255	0	4,584	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	2,986,778	100.4650	2,937,597	2,924,000	2,985,527	0	(1,251)	0	0	2.250	1.945	MS	20,103	0	10/28/2021	09/10/2029
00913R-AF-3	AIR LIQUIDE FINANCE (144A)		D	1	1.G FE	1,988,800	100.4650	2,009,300	2,000,000	1,991,135	0	1,038	0	0	2.250	2.313	MS	13,750	45,000	09/06/2019	09/10/2029
00913R-AF-3	AIR LIQUIDE FINANCE (144A)		D	1	1.G FE	2,946,360	100.4650	3,013,950	3,000,000	2,957,485	0	4,957	0	0	2.250	2.453	MS	20,625	67,500	09/12/2019	09/10/2029
009279-AA-8	AIRBUS SE (144A)		D	1	1.F FE	3,041,220	105.9880	3,179,640	3,000,000	3,023,919	0	(4,348)	0	0	3.150	2.978	AO	21,000	94,500	11/01/2017	04/10/2027
009279-AA-8	AIRBUS SE (144A)		D	1	1.F FE	1,003,700	105.9880	1,059,880	1,000,000	1,002,030	0	(367)	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	105.9880	1,059,880	1,000,000	1,000,642	0	(116)	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	105.9880	1,059,880	1,000,000	999,535	0	75	0	0	3.150	3.159	AO	7,000	31,500	01/16/2018	04/10/2027
009279-AA-8	AIRBUS SE (144A)		D	1	1.F FE	999,060	105.9880	1,059,880	1,000,000	999,439	0	91	0	0	3.150	3.161	AO	7,000	31,500	04/05/2017	04/10/2027
009279-AA-8	AIRBUS SE (144A)		D	1	1.F FE	1,960,960	105.9880	2,119,760	2,000,000	1,976,059	0	4,065	0	0	3.150	3.399	AO	14,000	63,000	02/05/2018	04/10/2027
01748T-AB-7	ALLEGION PLC		D	1	2.B FE	2,998,980	106.3890	3,191,670	3,000,000	2,999,078	0	89	0	0	3.500	3.504	AO	26,250	105,000	09/19/2019	10/01/2029
034863-AG-5	ANGLO AMERICAN CAPITAL (144A)		D	1	2.B FE	1,984,960	102.3960	2,047,920	2,000,000	1,998,553	0	1,748	0	0	4.125	4.218	MS	21,542	82,500	09/20/2012	09/27/2022
034863-AU-4	ANGLO AMERICAN CAPITAL (144A)		D	1	2.B FE	995,460	110.3040	1,103,040	1,000,000	996,886	0	417	0	0	4.500	4.557	MS	13,125	45,000	03/13/2018	03/15/2028
00182E-BF-5	ANZ NEW ZEALAND INTL/LDN (144A)		D		1.E FE	1,995,800	108.1790	2,163,580	2,000,000	1,997,472	0	403	0	0	3.450	3.475	JJ	31,242	69,000	07/11/2017	07/17/2027
00182E-BJ-7	ANZ NEW ZEALAND INTL/LDN (144A)		D		1.E FE	996,570	108.6730	1,086,730	1,000,000	997,763	0	324	0	0	3.450	3.491	JJ	15,238	34,500	01/16/2018	01/21/2028
00216L-AE-3	ASB BANK LIMITED (144A)		D		1.E FE	1,987,820	99.5090	1,990,180	2,000,000	1,987,992	0	172	0	0	2.375	2.444	AO	8,972	0	10/20/2021	10/22/2031
00216L-AE-3	ASB BANK LIMITED (144A)		D		1.E FE	4,951,150	99.5090	4,975,450	5,000,000	4,951,857	0	707	0	0	2.375	2.485	AO	22,431	0	10/18/2021	10/22/2031
046353-AL-2	ASTRAZENECA PLC		D	1	2.A FE	997,640	107.4220	1,074,220	1,000,000	998,965	0	240	0	0	3.375	3.403	MN	4,219	33,750	12/21/2015	11/16/2025
046353-AL-2	ASTRAZENECA PLC		D	1	2.A FE	990,700	107.4220	1,074,220	1,000,000	995,982	0	946	0	0	3.375	3.486	MN	4,219	33,750	11/10/2015	11/16/2025
046353-AN-8	ASTRAZENECA PLC		D	1	1.G FE	994,900	107.2540	1,072,540	1,000,000	997,010	0	493	0	0	3.125	3.185	JD	1,649	31,250	06/05/2017	06/12/2027
046353-AR-9	ASTRAZENECA PLC		D	1	1.G FE	7,000,000	104.3930	7,307,510	7,000,000	7,000,000	0	0	0	0	3.500	3.500	FA	90,514	245,000	08/15/2018	08/17/2023
046353-AW-8	ASTRAZENECA PLC		D	1	2.A FE	2,845,680	94.5150	2,835,450	3,000,000	2,848,157	0	2,477	0	0	1.375	2.019	FA	16,500	0	11/03/2021	08/06/2030
05253J-AL-5	AUST & NZ BANKING GROUP NY		D		1.D FE	4,501,035	108.6670	4,890,015	4,500,000	4,500,502	0	(152)	0	0	3.700	3.696	MN	20,813	166,500	06/27/2018	11/16/2025
05253J-AS-0	AUST & NZ BANKING GROUP NY		D		1.D FE	999,440	100.8140	1,008,140	1,000,000	999,924	0	101	0	0	2.625	2.637	MN	2,990	26,250	05/15/2017	05/19/2022
05253J-AU-5	AUST & NZ BANKING GROUP NY		D		1.D FE	1,001,260	101.7550	1,017,550	1,000,000	1,000,210	0	(259)	0	0	2.625	2.598	MN	3,792	26,250	11/07/2017	11/09/2022
067316-AD-1	BACARDI LTD (144A)		D	1	2.C FE	963,920	102.9280	1,029,280	1,000,000	979,907	0	4,043	0	0	2.750	3.229	JJ	12,604	27,500	11/02/2017	07/15/2026
067316-AE-9	BACARDI LTD (144A)		D	1	2.C FE	4,961,500	108.4470	5,422,350	5,000,000	4,978,724	0	5,640	0	0	4.450	4.586	MN	27,813	222,500	10/11/2018	05/15/2025
067316-AF-6	BACARDI LTD (144A)		D	1	2.C FE	2,990,430	113.1930	3,395,790	3,000,000	2,993,309	0	860	0	0	4.700	4.740	MN	17,625	141,000	04/24/2018	05/15/2028
05523R-AD-9	BAE SYSTEMS PLC (144A)		D	1	2.B FE	4,456,840	106.8510	4,274,040	4,000,000	4,414,695	0	(42,145)	0	0	3.400	1.998	AO	28,333	136,000	02/04/2021	04/15/2030
05523R-AD-9	BAE SYSTEMS PLC (144A)		D	1	2.B FE	6,642,928	106.8510	6,624,762	6,200,000	6,633,606	0	(9,322)	0	0	3.400	2.437	AO	43,917	0	10/20/2021	04/15/2030
06739F-HV-6	BARCLAYS BANK PLC		D		1.F FE	1,004,600	106.0850	1,060,850	1,000,000	1,001,228	0	(500)	0	0	3.750	3.694	MN	4,792	37,500	06/04/2014	05/15/2024
06739F-HV-6	BARCLAYS BANK PLC		D		1.F FE	999,670	106.0850	1,060,850	1,000,000	999,877	0	36	0	0	3.750	3.754	MN	4,792	37,500	05/12/2014	05/15/2024
06738E-AE-5	BARCLAYS PLC		D		2.B FE	996,850	105.7420	1,057,420	1,000,000	998,820	0	329	0	0	3.650	3.688	MS	10,646	36,500	03/09/2015	03/16/2025
06738E-AN-5	BARCLAYS PLC		D		2.B FE	1,002,980	109.4220	1,094,220	1,000,000	1,001,341	0	(301)	0	0	4.375	4.338	JJ	20,538	43,750	01/06/2016	01/12/2026
06738E-AU-9	BARCLAYS PLC		D	1	2.B FE	1,019,840	109.2510	1,092,510	1,000,000	1,011,288	0	(1,987)	0	0	4.337	4.086	JJ	20,601	43,370	05/04/2017	01/10/2028
06738E-AU-9	BARCLAYS PLC		D	1	2.B FE	1,000,000	109.2510	1,092,510	1,000,000	1,000,000	0	0	0	0	4.337	4.337	JJ	20,601	43,370	01/03/2017	01/10/2028
055300-AF-7	BAT INTL FINANCE (144A)		D	1	2.B FE	1,023,540	101.1360	1,011,360	1,000,000	1,001,222	0	(2,833)	0	0	3.250	2.958	JD	2,167	32,500	02/19/2013	06/07/2022
055300-AF-7	BAT INTL FINANCE (144A)		D	1	2.B FE	990,640	101.1360	1,011,360	1,000,000	999,495	0	1,051	0	0	3.250	3.361	JD	2,167	32,500	05/31/2012	06/07/2022
055300-AF-7	BAT INTL FINANCE (144A)		D	1	2.B FE	1,434,788	101.1360	1,499,847	1,483,000	1,480,084	0	6,404	0	0	3.250	3.703	JD	3,213	48,198	01/06/2014	06/07/2022
055300-AK-6	BAT INTL FINANCE (144A)		D	1	2.B FE	996,970	106.2980	1,062,980	1,000,000	998,801	0	313	0	0	3.950	3.987	JD	1,756	39,500	06/10/2015	06/15/2025
055451-AQ-1	BHP BILLITON FINANCE USA		D		1.F FE	809,745	100.2880	784,252	782,000	782,473	0	(3,356)	0	0	2.875	2.438	FA	7,931	22,483	01/11/2013	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
055451-AQ-1	BHP BILLITON FINANCE USA		D		1.F FE	1,017,620	100.2880	1,002,880	1,000,000	1,000,525	0	(3,762)	0	0	2.875	2.492	FA	10,142	28,750	03/20/2017	02/24/2022
055451-AQ-1	BHP BILLITON FINANCE USA		D		1.F FE	1,981,280	100.2880	2,005,760	2,000,000	1,999,592	0	2,077	0	0	2.875	2.984	FA	20,285	57,500	02/21/2012	02/24/2022
055451-AU-2	BHP BILLITON FINANCE USA		D	1	1.F FE	2,015,600	105.1680	2,103,360	2,000,000	2,003,167	0	(1,768)	0	0	3.850	3.753	MS	19,250	77,000	01/02/2014	09/30/2023
05579H-AE-2	BNZ INTL FUNDING (144A)		D		1.E FE	998,240	100.3000	1,003,000	1,000,000	999,905	0	349	0	0	2.900	2.938	FA	10,472	29,000	02/13/2017	02/21/2022
05579H-AH-5	BNZ INTL FUNDING (144A) LS:423K	LS	D		1.E FE	998,220	101.7340	1,017,340	1,000,000	999,675	0	355	0	0	2.650	2.687	MN	4,196	26,500	07/27/2017	11/03/2022
05565Q-CB-2	BP CAPITAL MARKETS PLC		D	1	1.G FE	1,986,160	101.6290	2,032,580	2,000,000	1,998,667	0	1,497	0	0	2.500	2.579	MN	7,639	50,000	11/01/2012	11/06/2022
05565Q-CS-5	BP CAPITAL MARKETS PLC		D	1	1.F FE	1,000,000	106.5730	1,065,730	1,000,000	1,000,000	0	0	0	0	3.535	3.535	MN	5,597	35,350	10/30/2014	11/04/2024
111013-AK-4	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	1,007,200	102.2330	1,022,330	1,000,000	1,000,901	0	(990)	0	0	3.125	3.021	MN	3,038	31,250	01/14/2015	11/26/2022
111013-AK-4	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	995,660	102.2330	1,022,330	1,000,000	999,530	0	484	0	0	3.125	3.176	MN	3,038	31,250	11/19/2012	11/26/2022
111013-AL-2	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	1,002,630	106.5400	1,065,400	1,000,000	1,000,775	0	(282)	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	106.5400	2,130,800	2,000,000	1,997,567	0	808	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	106.5400	1,065,400	1,000,000	998,682	0	439	0	0	3.750	3.800	MS	10,938	37,500	09/10/2014	09/16/2024
151191-BB-8	CELULOSA ARAUCO Y CONSTITUCION SA		D	1	2.C FE	1,977,000	106.3940	2,127,880	2,000,000	1,985,368	0	2,170	0	0	3.875	4.016	MN	12,486	77,500	10/31/2017	11/02/2027
151191-BB-8	CELULOSA ARAUCO Y CONSTITUCION SA		D	1	2.C FE	1,969,360	106.3940	2,127,880	2,000,000	1,980,544	0	2,885	0	0	3.875	4.063	MN	12,486	77,500	10/26/2017	11/02/2027
191241-AH-1	COCA-COLA FEMSA SAB CV		D	1	1.F FE	9,897,200	102.4300	10,243,000	10,000,000	9,914,794	0	9,259	0	0	2.750	2.869	JJ	120,694	275,000	01/08/2020	01/22/2030
21987B-AW-8	CODELCO (144A)		D	1	1.G FE	1,964,740	106.8260	2,136,520	2,000,000	1,978,615	0	3,364	0	0	3.625	3.839	FA	30,007	72,500	07/25/2017	08/01/2027
21987B-AZ-1	CODELCO (144A)		D	1	1.G FE	9,984,600	101.2550	10,125,500	10,000,000	9,987,363	0	1,395	0	0	3.000	3.018	MS	75,000	300,000	09/23/2019	09/30/2029
2027A0-HT-9	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	999,480	105.4130	1,054,130	1,000,000	999,736	0	52	0	0	2.850	2.856	MN	3,404	28,500	05/11/2016	05/18/2026
2027A0-HT-9	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	2,952,230	105.4130	3,308,914	3,139,000	3,032,922	0	21,908	0	0	2.850	3.692	MN	10,686	89,462	02/13/2018	05/18/2026
2027A0-HY-8	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	997,030	105.1110	1,051,110	1,000,000	998,492	0	295	0	0	2.625	2.659	MS	8,313	26,250	08/29/2016	09/06/2026
2027A0-HY-8	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	1,844,880	105.1110	2,102,220	2,000,000	1,908,683	0	17,540	0	0	2.625	3.695	MS	16,625	52,500	02/27/2018	09/06/2026
2027A0-JK-6	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	997,030	100.4350	1,004,350	1,000,000	999,831	0	600	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:965K	LS	D		1.D FE	999,150	108.3170	1,083,170	1,000,000	999,450	0	82	0	0	3.150	3.160	MS	8,838	31,500	09/13/2017	09/19/2027
2027A0-JT-7	COMMONWEALTH BANK OF AUSTRALIA LS:965K	LS	D		1.D FE	991,750	108.3170	1,083,170	1,000,000	994,891	0	796	0	0	3.150	3.248	MS	8,838	31,500	10/31/2017	09/19/2027
2027A0-JZ-3	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	2,997,780	112.3370	3,370,110	3,000,000	2,998,386	0	206	0	0	3.900	3.909	MS	33,800	117,000	03/12/2018	03/16/2028
20271A-AG-2	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.A FE	4,989,000	103.7790	5,188,950	5,000,000	4,996,324	0	2,226	0	0	3.250	3.298	JJ	72,222	162,500	07/09/2018	07/20/2023
21688A-AL-6	COOPERATIEVE RABOBANK UA		D		1.E FE	999,350	102.1270	1,021,270	1,000,000	999,855	0	133	0	0	2.750	2.764	JJ	13,063	27,500	01/04/2018	01/10/2023
225401-AF-5	CREDIT SUISSE GROUP AG (144A)		D	1	2.A FE	1,000,000	107.1300	1,071,300	1,000,000	1,000,000	0	0	0	0	3.869	3.869	JJ	18,055	38,690	01/05/2018	01/12/2029
225401-AM-0	CREDIT SUISSE GROUP AG (144A)		D	1	2.A FE	3,000,000	102.1830	3,065,490	3,000,000	3,000,000	0	0	0	0	2.593	2.593	MS	23,553	77,790	09/04/2019	09/11/2025
23636T-AA-8	DANONE SA (144A)		D	1	2.A FE	202,364	101.1050	202,210	200,000	200,126	0	(280)	0	0	3.000	2.856	JD	267	6,000	01/04/2013	06/15/2022
23636T-AA-8	DANONE SA (144A)		D	1	2.A FE	2,197,536	101.1050	2,224,310	2,200,000	2,199,802	0	320	0	0	3.000	3.016	JD	2,933	66,000	10/03/2014	06/15/2022
23636T-AA-8	DANONE SA (144A)		D	1	2.A FE	996,990	101.1050	1,011,050	1,000,000	999,825	0	328	0	0	3.000	3.035	JD	1,333	30,000	05/29/2012	06/15/2022
23636T-AE-0	DANONE SA (144A)		D	1	2.A FE	5,000,000	105.2900	5,264,500	5,000,000	5,000,000	0	0	0	0	2.947	2.947	MN	24,149	147,350	10/26/2016	11/02/2026
23636T-AE-0	DANONE SA (144A)		D	1	2.A FE	970,910	105.2900	1,052,900	1,000,000	983,303	0	3,128	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.E FE	998,370	100.3860	1,003,860	1,000,000	999,900	0	321	0	0	2.700	2.735	MS	8,925	27,000	02/23/2017	03/02/2022
25156P-AV-5	DEUTSCHE TELEKOM INT FIN (144A)		D	1	2.B FE	999,940	102.0160	1,020,160	1,000,000	999,964	0	9	0	0	2.485	2.486	MS	6,972	24,850	09/13/2016	09/19/2023
25156P-AV-5	DEUTSCHE TELEKOM INT FIN (144A)		D	1	2.B FE	1,332,620	102.0160	1,400,680	1,373,000	1,360,228	0	7,111	0	0	2.485	3.043	MS	9,572	34,119	12/05/2017	09/19/2023
25156P-BA-0	DEUTSCHE TELEKOM INT FIN (144A)		D	1	2.B FE	1,997,500	107.2050	2,144,100	2,000,000	1,998,595	0	244	0	0	3.600	3.615	JJ	32,200	72,000	01/09/2017	01/19/2027
25156P-BA-0	DEUTSCHE TELEKOM INT FIN (144A)		D	1	2.B FE	979,060	107.2050	1,072,050	1,000,000	987,067	0	2,272	0	0	3.600	3.884	JJ	16,100	36,000	04/18/2018	01/19/2027
25243Y-AU-3	DIAGEO CAPITAL PLC		D	1	1.G FE	1,010,220	102.1740	1,021,740	1,000,000	1,002,212	0	(2,000)	0	0	2.625	2.416	AO	4,521	26,250	11/06/2017	04/29/2023
25243Y-AU-3	DIAGEO CAPITAL PLC		D	1	1.G FE	997,550	102.1740	1,021,740	1,000,000	999,618	0	265	0	0	2.625	2.653	AO	4,521	26,250	04/24/2013	04/29/2023
25243Y-AU-3	DIAGEO CAPITAL PLC		D	1	1.G FE	954,020	102.1740	1,021,740	1,000,000	992,919	0	5,124	0	0	2.625	3.172	AO	4,521	26,250	06/19/2013	04/29/2023
25243Y-AU-3	DIAGEO CAPITAL PLC		D	1	1.G FE	4,239,703	102.1740	4,503,830	4,408,000	4,354,050	0	38,905	0	0	2.625	3.575	AO	19,928	115,710	12/12/2018	04/29/2023
25243Y-AZ-2	DIAGEO CAPITAL PLC		D	1	1.G FE	1,988,532	111.7500	2,179,125	1,950,000	1,977,460	0	(3,929)	0	0	3.875	3.617	MN	8,816	75,563	01/24/2019	05/18/2028
25243Y-AZ-2	DIAGEO CAPITAL PLC		D	1	1.G FE	713,615	111.7500	782,250	700,000	709,703	0	(1,388)	0	0	3.875	3.621	MN	3,165	27,125	01/24/2019	05/18/2028
25243Y-AZ-2	DIAGEO CAPITAL PLC		D	1	1.G FE	1,999,340	111.7500	2,235,000	2,000,000	1,999,485	0	61	0	0	3.875	3.879	MN	9,042	77,500	05/16/2018	05/18/2028
25243Y-BB-4	DIAGEO CAPITAL PLC		D	1	1.G FE	2,987,730	102.2360	3,067,080	3,000,000	2,990,179	0	1,123	0	0	2.375	2.421	AO	13,260	71,250	10/01/2019	10/24/2029
25243Y-BD-0	DIAGEO CAPITAL PLC		D	1	1.G FE	2,020,280	99.0540	1,981,080	2,000,000	2,019,258	0	(1,022)	0	0	2.000	1.870	AO	6,889	20,000	07/13/2021	04/29/2030
25243Y-AY-5	DIAGEO PLC		D	1	1.G FE	2,995,950	104.1870	3,125,610	3,000,000	2,998,401	0	826	0	0	3.500	3.530	MS	29,750	105,000	11/26/2018	09/18/2023
25600W-AF-7	DNB BOLIGKREDITT AS (144A)		D		1.A FE	997,200	100.5080	1,005,080	1,000,000	999,815	0	565	0	0	2.500	2.560	MS	6,389	25,000	03/21/2017	03/28/2022
25600W-AG-5	DNB BOLIGKREDITT AS (144A)		D		1.A FE	1,597,504	103.6270	1,658,032	1,600,000	1,599,211	0	506	0	0	3.250	3.284	JD	289	52,000	06/22/2018	06/28/2023
85771P-AG-7	EQUINOR ASA		D	1	1.D FE	996,760	101.7830	1,017,830	1,000,000	999,625	0	344	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	103.1630	1,031,630	1,000,000	999,579	0	195	0	0	2.650	2.671	JJ	12,146	26,500	05/08/2013	01/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
85771P-AK-8	EQUINOR ASA		D	1	1.D FE	993,880	103.1630	1,031,630	1,000,000	998,691	0	612	0	0	2.650	2.716	JJ	12,146	26,500	05/09/2013	01/15/2024
85771P-AN-2	EQUINOR ASA		D	1	1.D FE	1,024,100	105.5290	1,055,290	1,000,000	1,005,994	0	(2,637)	0	0	3.700	3.409	MS	12,333	37,000	04/29/2014	03/01/2024
85771P-AN-2	EQUINOR ASA		D	1	1.D FE	1,998,540	105.5290	2,110,580	2,000,000	1,999,594	0	144	0	0	3.700	3.708	MS	24,667	74,000	11/05/2013	03/01/2024
85771P-AX-0	EQUINOR ASA		D	1	1.D FE	994,000	105.4290	1,054,290	1,000,000	998,052	0	630	0	0	3.250	3.321	MN	4,604	32,500	11/03/2014	11/10/2024
344419-AA-4	FEMSA		D	1	1.G FE	1,002,420	102.4800	1,024,800	1,000,000	1,000,350	0	(264)	0	0	2.875	2.847	MN	4,073	28,750	05/08/2013	05/10/2023
344419-AA-4	FEMSA		D	1	1.G FE	997,760	102.4800	1,024,800	1,000,000	999,635	0	245	0	0	2.875	2.901	MN	4,073	28,750	05/07/2013	05/10/2023
344419-AA-4	FEMSA		D	1	1.G FE	926,330	102.4800	1,024,800	1,000,000	987,279	0	8,934	0	0	2.875	3.843	MN	4,073	28,750	04/04/2014	05/10/2023
36164Q-6M-5	GE CAPITAL INTL FUNDING		D	1	2.A FE	3,005,000	106.4160	3,197,801	3,005,000	3,005,000	0	0	0	0	3.373	3.373	MN	12,951	101,359	10/20/2015	11/15/2025
377373-AD-7	GLAXOSMITHKLINE CAPITAL		D	1	1.F FE	1,211,424	100.8600	1,210,320	1,200,000	1,200,754	0	(2,248)	0	0	2.850	2.659	MN	5,035	34,200	12/13/2016	05/08/2022
377373-AD-7	GLAXOSMITHKLINE CAPITAL		D	1	1.F FE	993,200	100.8600	1,008,600	1,000,000	999,681	0	743	0	0	2.850	2.929	MN	4,196	28,500	05/02/2012	05/08/2022
40052V-AB-0	GRUPO BIMBO SAB (144A)		D	1	2.B FE	156,836	100.2100	151,851	151,533	151,576	0	(717)	0	0	4.500	4.014	JJ	2,936	6,819	06/13/2013	01/25/2022
40052V-AB-0	GRUPO BIMBO SAB (144A)		D	1	2.B FE	248,439	100.2100	250,993	250,467	250,434	0	238	0	0	4.500	4.602	JJ	4,853	11,271	01/18/2012	01/25/2022
40052V-AC-8	GRUPO BIMBO SAB (144A)		D	1	2.B FE	999,910	105.5170	1,055,170	1,000,000	999,973	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	105.5170	1,055,170	1,000,000	998,821	0	441	0	0	3.875	3.925	JD	323	38,750	06/24/2014	06/27/2024
40049J-AV-9	GRUPO TELEVISA SAB		D	1	2.A FE	2,465,500	114.1060	2,282,120	2,000,000	2,162,671	0	(46,628)	0	0	6.625	3.906	MS	37,542	132,500	09/05/2014	03/18/2025
40049J-AV-9	GRUPO TELEVISA SAB		D	1	2.A FE	1,171,440	114.1060	1,141,060	1,000,000	1,075,915	0	(21,684)	0	0	6.625	4.080	MS	18,771	66,250	03/29/2017	03/18/2025
40049J-BB-2	GRUPO TELEVISA SAB		D	1	2.A FE	1,048,690	108.2370	1,082,370	1,000,000	1,024,439	0	(5,796)	0	0	4.625	3.932	JJ	19,271	46,250	07/06/2017	01/30/2026
423012-AA-1	HEINEKEN NV (144A)		D	1	2.A FE	997,310	100.6770	1,006,770	1,000,000	999,848	0	273	0	0	3.400	3.432	AO	8,500	34,000	03/29/2012	04/01/2022
423012-AD-5	HEINEKEN NV (144A)		D	1	2.A FE	2,002,720	102.1780	2,043,560	2,000,000	2,000,320	0	(284)	0	0	2.750	2.735	AO	13,750	55,000	10/09/2012	04/01/2023
423012-AD-5	HEINEKEN NV (144A)		D	1	2.A FE	998,110	102.1780	1,021,780	1,000,000	999,720	0	199	0	0	2.750	2.771	AO	6,875	27,500	10/02/2012	04/01/2023
423012-AF-0	HEINEKEN NV (144A)		D	1	2.A FE	1,096,733	107.7730	1,148,860	1,066,000	1,085,230	0	(2,957)	0	0	3.500	3.159	JJ	15,649	37,310	11/28/2017	01/29/2028
423012-AF-0	HEINEKEN NV (144A)		D	1	2.A FE	3,974,080	107.7730	4,310,920	4,000,000	3,984,083	0	2,293	0	0	3.500	3.573	JJ	58,722	140,000	03/20/2017	01/29/2028
404280-AW-9	HSBC HOLDINGS PLC		D		1.G FE	998,550	109.6840	1,096,840	1,000,000	999,264	0	146	0	0	4.300	4.318	MS	13,497	43,000	03/01/2016	03/08/2026
404280-BK-4	HSBC HOLDINGS PLC		D	2	1.G FE	2,000,000	108.1700	2,163,400	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.G FE	1,000,000	101.7800	1,017,800	1,000,000	1,000,000	0	0	0	0	3.033	3.033	MN	3,286	30,330	11/15/2017	11/22/2023
404280-BT-5	HSBC HOLDINGS PLC		D	2	1.G FE	5,000,000	112.1150	5,605,750	5,000,000	5,000,000	0	0	0	0	4.583	4.583	JD	7,638	229,150	06/12/2018	06/19/2029
44962L-AG-2	IHS MARKIT LTD		D	1	3.A FE	1,819,416	104.7390	1,911,487	1,825,000	1,822,865	0	1,242	0	0	4.125	4.200	FA	31,158	75,281	01/24/2019	08/01/2023
44962L-AH-0	IHS MARKIT LTD		D	1	3.A FE	1,993,720	105.1340	2,102,680	2,000,000	1,996,910	0	1,215	0	0	3.625	3.693	MN	11,882	72,500	04/03/2019	05/01/2024
44962L-AA-5	IHS MARKIT LTD (144A)		D	1	3.A FE	1,046,875	103.2680	1,032,680	1,000,000	1,006,608	0	(10,927)	0	0	5.000	3.850	MN	8,194	50,000	02/07/2018	11/01/2022
44962L-AB-3	IHS MARKIT LTD (144A)		D	1	3.A FE	1,060,000	109.1370	1,091,370	1,000,000	1,026,447	0	(8,549)	0	0	4.750	3.771	FA	17,813	47,500	10/31/2017	02/15/2025
44962L-AB-3	IHS MARKIT LTD (144A)		D	1	3.A FE	1,055,000	109.1370	1,091,370	1,000,000	1,023,407	0	(7,549)	0	0	4.750	3.882	FA	17,813	47,500	07/10/2017	02/15/2025
44962L-AC-1	IHS MARKIT LTD (144A)		D	1	3.A FE	1,000,000	108.3320	1,083,320	1,000,000	1,000,000	0	0	0	0	4.000	4.000	MS	13,222	40,000	11/28/2017	03/01/2026
453140-AB-1	IMPERIAL BRANDS FINANCE PLC (144A)		D	1	2.B FE	1,260,738	101.8840	1,273,550	1,250,000	1,251,117	0	(1,242)	0	0	3.500	3.395	FA	17,014	43,750	02/11/2013	02/11/2023
453140-AB-1	IMPERIAL BRANDS FINANCE PLC (144A)		D	1	2.B FE	1,998,000	101.8840	2,037,680	2,000,000	1,999,688	0	225	0	0	3.500	3.512	FA	27,222	70,000	02/05/2013	02/11/2023
453140-AB-1	IMPERIAL BRANDS FINANCE PLC (144A)		D	1	2.B FE	941,360	101.8840	1,018,840	1,000,000	991,538	0	7,255	0	0	3.500	4.285	FA	13,611	35,000	01/02/2014	02/11/2023
453140-AF-2	IMPERIAL BRANDS FINANCE PLC (144A)		D	1	2.B FE	978,860	107.4510	1,074,510	1,000,000	991,361	0	2,187	0	0	4.250	4.515	JJ	18,889	42,500	07/15/2015	07/21/2025
456837-AH-6	ING GROEP NV		D		1.G FE	2,207,835	109.3790	2,296,959	2,100,000	2,164,136	0	(11,039)	0	0	3.950	3.310	MS	21,198	82,950	10/31/2017	03/29/2027
456837-AH-6	ING GROEP NV		D		1.G FE	998,690	109.3790	1,093,790	1,000,000	999,201	0	126	0	0	3.950	3.966	MS	10,094	39,500	03/21/2017	03/29/2027
45687A-AP-7	INGERSOLL-RAND GL HLD CO		D	1	2.B FE	2,992,530	109.3260	3,279,780	3,000,000	2,994,828	0	660	0	0	3.750	3.779	FA	40,625	112,500	02/13/2018	08/21/2028
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC		D	2	2.B FE	742,545	108.3440	789,828	729,000	735,447	0	(1,522)	0	0	3.900	3.653	FA	10,820	28,431	12/22/2016	02/14/2026
47837R-AD-2	JOHNSON CONTROLS/TYCO FI		D	1	2.B FE	14,936,550	96.9480	14,542,200	15,000,000	14,938,028	0	1,478	0	0	2.000	2.046	MS	87,500	0	09/14/2021	09/16/2031
47837R-AD-2	JOHNSON CONTROLS/TYCO FI		D	1	2.B FE	4,959,150	96.9480	4,847,400	5,000,000	4,960,146	0	996	0	0	2.000	2.090	MS	29,167	0	09/13/2021	09/16/2031
47837R-AD-2	JOHNSON CONTROLS/TYCO FI		D	1	2.B FE	4,951,150	96.9480	4,847,400	5,000,000	4,952,317	0	1,167	0	0	2.000	2.109	MS	29,167	0	09/20/2021	09/16/2031
494386-AB-1	KIMBERLY-CLARK DE MEXICO		D	1	2.A FE	1,040,060	104.9600	1,049,600	1,000,000	1,010,734	0	(4,492)	0	0	3.800	3.304	AO	8,656	38,000	10/14/2014	04/08/2024
494386-AB-1	KIMBERLY-CLARK DE MEXICO		D	1	2.A FE	997,280	104.9600	1,049,600	1,000,000	999,244	0	294	0	0	3.800	3.833	AO	8,656	38,000	04/03/2014	04/08/2024
494386-AC-9	KIMBERLY-CLARK DE MEXICO (144A)		D	1	2.A FE	994,590	104.9140	1,049,140	1,000,000	998,040	0	562	0	0	3.250	3.314	MS	9,750	32,500	03/05/2015	03/12/2025
539439-AQ-2	LLOYDS BANKING GROUP PLC		D	2	1.F FE	5,000,000	106.8810	5,344,050	5,000,000	5,000,000	0	0	0	0	3.574	3.574	MN	26,805	178,700	10/31/2017	11/07/2028
539439-AR-0	LLOYDS BANKING GROUP PLC		D		1.F FE	1,992,940	112.2720	2,245,440	2,000,000	1,995,138	0	649	0	0	4.375	4.419	MS	24,063	87,500	03/15/2018	03/22/2028
53944Y-AD-5	LLOYDS BANKING GROUP PLC		D		1.F FE	1,986,160	108.2870	2,165,740	2,000,000	1,992,365	0	1,349	0	0	3.750	3.834	JJ	35,417	75,000	01/04/2017	01/11/2027
50220P-AD-5	LSEGA FINANCING PLC (144A)		D	1	1.G FE	4,991,650	100.3950	5,019,750	5,000,000	4,992,095	0	445	0	0	2.500	2.519	AO	29,167	62,500	03/25/2021	04/06/2031
50247V-AA-7	LYB INTERNATIONAL FINANCE		D	1	2.B FE	564,633	104.5180	590,527	565,000	564,925	0	41	0	0	4.000	4.008	JJ	10,421	22,600	07/12/2013	07/15/2023
50247V-AA-7	LYB INTERNATIONAL FINANCE		D	1	2.B FE	557,531	104.5180	590,527	565,000	563,632	0	838	0	0	4.000	4.163	JJ	10,421	22,600	07/11/2013	07/15/2023
50247W-AB-3	LYB INTERNATIONAL FINANCE		D	1	2.B FE	989,680	107.6690	1,076,690	1,000,000	994,167	0	1,003	0	0	3.500	3.624	MS	11,569	35,000	02/21/2017	03/02/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
552081-AK-7	LYONDELLBASELL		D	2	2.B FE	1,177,670	108.7050	1,087,050	1,000,000	1,044,054	0	(20,646)	0	0	5.750	3.478	AO	12,139	57,500	10/21/2014	04/15/2024
63250D-DJ-7	NATIONAL AUSTRALIA BANK (144A)		D		1.D FE	1,998,000	108.3880	2,167,760	2,000,000	1,998,889	0	196	0	0	3.500	3.512	JJ	33,250	70,000	01/04/2017	01/10/2027
63254A-AE-8	NATIONAL AUSTRALIA BANK BANK NY		D		1.D FE	2,994,360	102.4550	3,073,650	3,000,000	2,999,289	0	625	0	0	3.000	3.022	JJ	40,250	90,000	01/14/2013	01/20/2023
63254A-AW-8	NATIONAL AUSTRALIA BANK NY		D		1.D FE	994,270	100.8520	1,008,520	1,000,000	999,496	0	1,180	0	0	2.500	2.623	MN	2,708	25,000	05/16/2017	05/22/2022
638602-BP-6	NATIONWIDE BUILDING SOCIETY (144A)		D		1.E FE	2,042,480	107.9370	2,158,740	2,000,000	2,017,095	0	(4,435)	0	0	3.900	3.641	JJ	34,667	78,000	09/11/2015	07/21/2025
63861V-AB-3	NATIONWIDE BUILDING SOCIETY (144A)		D	2	2.A FE	1,000,000	110.2790	1,102,790	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.A FE	1,072,680	111.3360	1,113,360	1,000,000	1,038,226	0	(8,125)	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.A FE	998,190	111.3360	1,113,360	1,000,000	999,052	0	181	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.A FE	2,025,580	104.3170	2,086,340	2,000,000	2,008,141	0	(4,616)	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.A FE	1,000,000	100.8830	1,008,830	1,000,000	1,000,000	0	0	0	0	3.498	3.498	MN	4,470	34,980	05/10/2017	05/15/2023
714264-AH-1	PERNOD-RICARD SA (144A)		D	1	2.A FE	6,970,600	101.9660	7,137,620	7,000,000	6,998,041	0	3,313	0	0	4.250	4.300	JJ	137,181	297,500	01/05/2012	07/15/2022
714295-AC-6	PERRIGO FINANCE UNLIMITED		D	1	3.A FE	1,001,870	104.7840	1,047,840	1,000,000	1,000,638	0	(209)	0	0	3.900	3.876	JD	1,733	39,000	11/25/2014	12/15/2024
714295-AC-6	PERRIGO FINANCE UNLIMITED		D	1	3.A FE	995,790	104.7840	1,047,840	1,000,000	998,575	0	441	0	0	3.900	3.951	JD	1,733	39,000	11/24/2014	12/15/2024
718337-AB-4	PHILIPS ELECTRONICS		D		2.A FE	7,950,880	113.3770	9,070,160	8,000,000	7,987,488	0	2,932	0	0	7.125	7.175	MN	72,833	570,000	05/16/1995	05/15/2025
74256L-BG-3	PRINCIPAL FINANCIAL GLOBAL FUN LS:205K	LS	D		1.E FE	4,966,250	103.7430	5,187,150	5,000,000	4,973,134	0	3,100	0	0	2.500	2.577	MS	36,111	125,000	09/09/2019	09/16/2029
21688A-AE-2	RABOBANK NEDERLAND NY		D		1.D FE	998,650	106.7170	1,067,170	1,000,000	999,467	0	139	0	0	3.375	3.391	MN	3,750	33,750	05/14/2015	05/21/2025
21688A-AE-2	RABOBANK NEDERLAND NY		D		1.D FE	4,890,850	106.7170	5,335,850	5,000,000	4,942,751	0	15,529	0	0	3.375	3.737	MN	18,750	168,750	06/28/2018	05/21/2025
75625Q-AB-5	RECKITT BENCKISER TSY (144A)		D	1	1.G FE	267,969	104.0220	269,417	259,000	261,221	0	(1,453)	0	0	3.625	3.025	MS	2,608	9,389	01/25/2017	09/21/2023
75625Q-AB-5	RECKITT BENCKISER TSY (144A)		D	1	1.G FE	1,010,450	104.0220	1,040,220	1,000,000	1,001,834	0	(1,193)	0	0	3.625	3.496	MS	10,069	36,250	10/09/2013	09/21/2023
75625Q-AB-5	RECKITT BENCKISER TSY (144A)		D	1	1.G FE	1,064,198	104.0220	1,102,633	1,060,000	1,060,752	0	(488)	0	0	3.625	3.575	MS	10,674	38,425	01/27/2014	09/21/2023
75625Q-AD-1	RECKITT BENCKISER TSY (144A)		D	2	1.G FE	974,150	103.3860	1,033,860	1,000,000	989,408	0	4,025	0	0	2.750	3.196	JD	306	27,500	01/09/2018	06/26/2024
75625Q-AE-9	RECKITT BENCKISER TSY (144A)		D	2	1.G FE	2,991,000	106.1870	3,185,610	3,000,000	2,994,720	0	870	0	0	3.000	3.035	JD	1,000	90,000	06/21/2017	06/26/2027
75625Q-AE-9	RECKITT BENCKISER TSY (144A)		D	2	1.G FE	996,240	106.1870	1,061,870	1,000,000	997,789	0	364	0	0	3.000	3.044	JD	333	30,000	07/19/2017	06/26/2027
780153-AW-2	ROYAL CARIBBEAN CRUISES LS:1.5M	LS	D	1	4.B FE	1,992,460	93.8840	1,877,680	2,000,000	1,877,680	100,465	695	0	0	3.700	3.745	MS	21,789	74,000	11/20/2017	03/15/2028
801060-AD-6	SANOFI		D	1	1.E FE	4,963,500	112.4110	5,620,550	5,000,000	4,974,859	0	3,374	0	0	3.625	3.713	JD	6,042	181,250	06/12/2018	06/19/2028
80281L-AF-2	SANTANDER UK GROUP HLDGS		D	2	2.A FE	1,000,000	100.0420	1,000,420	1,000,000	1,000,000	0	0	0	0	3.571	3.571	JJ	16,962	35,710	01/03/2017	01/10/2023
80281L-AG-0	SANTANDER UK GROUP HLDGS		D	2	2.A FE	1,007,870	107.4130	1,074,130	1,000,000	1,004,908	0	(745)	0	0	3.823	3.728	MN	6,053	38,230	10/30/2017	11/03/2028
80283L-AJ-2	SANTANDER UK PLC		D		1.E FE	1,986,640	105.8990	2,117,980	2,000,000	1,996,485	0	1,456	0	0	4.000	4.082	MS	24,000	80,000	03/10/2014	03/13/2024
806854-AH-8	SCHLUMBERGER INVESTMENT		D	1	1.F FE	1,007,630	104.4880	1,044,880	1,000,000	1,001,508	0	(853)	0	0	3.650	3.556	JD	3,042	36,500	11/26/2013	12/01/2023
806854-AH-8	SCHLUMBERGER INVESTMENT		D	1	1.F FE	996,600	104.4880	1,044,880	1,000,000	999,225	0	372	0	0	3.650	3.691	JD	3,042	36,500	11/25/2013	12/01/2023
806854-AD-7	SCHLUMBERGER INVESTMENT (144A)		D	1	1.F FE	998,320	100.6390	1,006,390	1,000,000	999,881	0	184	0	0	2.400	2.419	FA	10,000	24,000	07/24/2012	08/01/2022
80687P-AA-4	SCHNEIDER ELECTRIC SA (144A)		D	1	1.G FE	704,690	101.7740	712,418	700,000	700,378	0	(523)	0	0	2.950	2.872	MS	5,392	20,650	10/10/2012	09/27/2022
80687P-AA-4	SCHNEIDER ELECTRIC SA (144A)		D	1	1.G FE	2,992,020	101.7740	3,053,220	3,000,000	2,999,244	0	890	0	0	2.950	2.981	MS	23,108	88,500	09/20/2012	09/27/2022
822582-BD-3	SHELL INTERNATIONAL FIN		D	1	1.D FE	1,013,890	106.5110	1,065,110	1,000,000	1,006,765	0	(1,891)	0	0	3.250	3.036	MN	4,514	32,500	01/18/2018	05/11/2025
822582-BD-3	SHELL INTERNATIONAL FIN		D	1	1.D FE	1,041,621	106.5110	1,118,366	1,050,000	1,045,768	0	1,162	0	0	3.250	3.377	MN	4,740	34,125	04/04/2018	05/11/2025
822582-BD-3	SHELL INTERNATIONAL FIN		D	1	1.D FE	985,470	106.5110	1,065,110	1,000,000	994,492	0	1,513	0	0	3.250	3.424	MN	4,514	32,500	06/10/2015	05/11/2025
822582-BZ-4	SHELL INTERNATIONAL FIN		D	1	1.D FE	4,979,100	104.6630	5,233,150	5,000,000	4,991,614	0	4,191	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	105.7660	2,115,320	2,000,000	1,981,185	0	5,099	0	0	3.250	3.545	MN	6,139	65,000	03/21/2018	05/27/2025
82620K-AK-9	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	994,360	102.0300	1,020,300	1,000,000	998,535	0	827	0	0	2.000	2.087	MS	5,833	20,000	09/06/2016	09/15/2023
82620K-AK-9	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	4,688,200	102.0300	5,101,500	5,000,000	4,888,807	0	62,164	0	0	2.000	3.349	MS	29,167	100,000	08/20/2018	09/15/2023
82620K-AL-7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	997,130	102.9510	1,029,510	1,000,000	998,542	0	281	0	0	2.350	2.382	AO	4,896	23,500	09/06/2016	10/15/2026
82620K-AL-7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	927,830	102.9510	1,029,510	1,000,000	962,192	0	7,185	0	0	2.350	3.207	AO	4,896	23,500	11/21/2016	10/15/2026
82620K-AL-7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	1,834,440	102.9510	2,059,020	2,000,000	1,902,612	0	18,373	0	0	2.350	3.461	AO	9,792	47,000	02/05/2018	10/15/2026
82620K-AU-7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	1,009,790	107.8530	1,078,530	1,000,000	1,005,910	0	(1,030)	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	107.8530	2,157,060	2,000,000	1,998,793	0	196	0	0	3.400	3.412	MS	19,644	68,000	03/07/2017	03/16/2027
82620K-AU-7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	1,977,760	107.8530	2,157,060	2,000,000	1,986,145	0	2,368	0	0	3.400	3.546	MS	19,644	68,000	04/04/2018	03/16/2027
82620K-BE-2	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	15,978,560	99.7490	15,959,840	16,000,000	15,979,861	0	1,301	0	0	2.150	2.165	MS	104,156	172,000	03/02/2021	03/11/2031
83238P-AD-6	SMITHS GROUP PLC (144A)		D	1	2.B FE	1,016,210	102.1320	1,021,320	1,000,000	1,001,436	0	(1,832)	0	0	3.625	3.432	AO	7,955	36,250	10/10/2012	10/12/2022
83238P-AD-6	SMITHS GROUP PLC (144A)		D	1	2.B FE	997,840	102.1320	1,021,320	1,000,000	999,761	0	246	0	0	3.625	3.651	AO	7,955	36,250	10/04/2012	10/12/2022
833636-AE-3	SOC QUIMICA Y MINERA DE (144A)		D	1	2.A FE	992,460	102.4670	1,024,670	1,000,000	998,852	0	845	0	0	3.625	3.716	AO	8,861	36,250	03/26/2013	04/03/2023
833636-AG-8	SOCIEDAD QUIMICA (144A)		D	1	2.A FE	994,100	106.5130	1,065,130	1,000,000	997,918	0	608	0	0	4.375	4.447	JJ	18,472	43,750	10/23/2014	01/28/2025
85235X-AF-2	STADSHYPOTEK AB (144A)		D		1.A FE	1,942,020	100.5590	2,011,180	2,000,000	1,995,151	0	17,458	0	0	2.500	3.407	AO	11,806	50,000	11/05/2018	11/05/2026
86803U-AC-5	SUNTORY HOLDINGS LTD (144A)		D	1	2.B FE	998,320	100.7600	1,007,600	1,000,000	999,822	0	348	0	0	2.550	2.586	JD	142	25,500	06/21/2017	06/28/2022

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87020P-AH-0	SWEDBANK AB (144A)		D		1.D FE	999,580	100.4930	1,004,930	1,000,000	999,935	0	64	0	0	2.800	2.809	MS	8,322	28,000	03/06/2017	03/14/2022
87164K-AA-2	SYNGENTA FINANCE		D	1	2.B FE	1,996,760	100.3980	2,007,960	2,000,000	1,999,787	0	307	0	0	3.125	3.144	MS	16,146	62,500	03/21/2012	03/28/2022
874060-AW-6	TAKEDA PHARMACEUTICAL		D	1	2.B FE	4,979,000	117.5690	5,878,485	5,000,000	4,984,186	0	1,843	0	0	5.000	5.054	MN	24,306	250,000	11/19/2018	11/26/2028
87938W-AT-0	TELEFONICA EMISIONES SA		D	1	2.C FE	2,000,000	110.1520	2,203,040	2,000,000	2,000,000	0	0	0	0	4.103	4.103	MS	25,758	82,060	03/01/2017	03/08/2027
87969N-AD-7	TELSTRA CORP LTD (144A)		D	1	1.G FE	1,003,730	105.0820	1,050,820	1,000,000	1,001,685	0	(525)	0	0	3.125	3.066	AO	7,292	31,250	11/30/2017	04/07/2025
87969N-AD-7	TELSTRA CORP LTD (144A)		D	1	1.G FE	998,300	105.0820	1,050,820	1,000,000	999,353	0	176	0	0	3.125	3.145	AO	7,292	31,250	03/30/2015	04/07/2025
88165F-AG-7	TEVA PHARMACEUTICALS FIN		D	1	3.C FE	443,121	100.2860	445,270	444,000	443,900	83	97	0	0	2.950	2.973	JD	437	13,098	12/13/2012	12/18/2022
88167A-AE-1	TEVA PHARMACEUTICALS NE		D	1	3.C FE	997,340	94.1570	941,570	1,000,000	941,570	(21,812)	252	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.E FE	1,004,240	100.3160	1,003,160	1,000,000	1,000,024	0	(497)	0	0	2.875	2.826	FA	10,701	28,750	02/15/2012	02/17/2022
89153V-AB-5	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.E FE	2,998,440	100.3160	3,009,480	3,000,000	2,999,859	0	116	0	0	2.875	2.881	FA	32,104	86,250	02/14/2012	02/17/2022
89153V-AE-9	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.E FE	1,995,740	102.0740	2,041,480	2,000,000	1,999,478	0	457	0	0	2.700	2.724	JJ	23,400	54,000	09/18/2012	01/25/2023
89153V-AE-9	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.E FE	549,683	102.0740	592,029	580,000	575,894	0	3,711	0	0	2.700	3.380	JJ	6,786	15,660	01/30/2014	01/25/2023
89153V-AG-4	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.E FE	5,337,516	105.1680	5,510,803	5,240,000	5,281,873	0	(19,567)	0	0	3.700	3.291	JJ	89,400	193,880	01/23/2019	01/15/2024
89153V-AG-4	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.E FE	997,450	105.1680	1,051,680	1,000,000	999,423	0	262	0	0	3.700	3.729	JJ	17,061	37,000	08/05/2013	01/15/2024
89153V-AL-3	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.E FE	1,984,980	106.1820	2,123,640	2,000,000	1,996,069	0	1,587	0	0	3.750	3.839	AO	16,875	75,000	01/08/2014	04/10/2024
89152U-AH-5	TOTAL CAPITAL SA		D	1	1.E FE	1,997,040	111.6260	2,232,520	2,000,000	1,997,781	0	269	0	0	3.883	3.901	AO	17,258	77,660	10/05/2018	10/11/2028
456873-AB-4	TRANE TECHNOLOGIES CO LLC		D	1	2.B FE	994,250	105.7740	1,057,740	1,000,000	998,122	0	607	0	0	3.550	3.619	MN	5,917	35,500	10/23/2014	11/01/2024
902133-AT-4	TYCO ELECTRONICS		D	1	1.G FE	997,570	107.7540	1,077,540	1,000,000	998,870	0	242	0	0	3.700	3.729	FA	13,978	37,000	01/25/2016	02/15/2026
902133-AU-1	TYCO ELECTRONICS		D	1	1.G FE	1,000,380	106.9050	1,069,050	1,000,000	1,000,249	0	(41)	0	0	3.125	3.120	FA	11,806	31,250	10/17/2017	08/15/2027
902613-AA-6	UBS GROUP AG (144A)		D	1	1.G FE	3,000,000	104.6250	3,138,750	3,000,000	3,000,000	0	0	0	0	3.126	3.126	FA	35,689	93,780	08/06/2019	08/13/2030
90351D-AH-0	UBS GROUP FUNDING (144A)		D		1.G FE	999,400	100.1760	1,001,760	1,000,000	999,965	0	105	0	0	2.650	2.662	FA	10,968	26,500	08/03/2016	02/01/2022
90352J-AA-1	UBS GROUP FUNDING (144A)		D	2	1.G FE	999,980	101.0210	1,010,210	1,000,000	999,962	0	9	0	0	3.491	3.492	MN	3,588	34,910	03/16/2017	05/23/2023
90352J-AC-7	UBS GROUP FUNDING (144A)		D	2	1.G FE	2,113,400	110.8230	2,216,460	2,000,000	2,067,744	0	(11,612)	0	0	4.253	3.537	MS	22,919	85,060	11/02/2017	03/23/2028
90352J-AE-3	UBS GROUP FUNDING (144A)		D	2	1.G FE	1,000,000	101.2130	1,012,130	1,000,000	1,000,000	0	0	0	0	2.859	2.859	FA	10,721	28,590	08/07/2017	08/15/2023
961214-DC-4	WESTPAC BANKING CORP		D		1.D FE	998,610	105.1260	1,051,260	1,000,000	999,290	0	138	0	0	2.700	2.716	FA	9,900	27,000	08/11/2016	08/19/2026
961214-DK-6	WESTPAC BANKING CORP		D		1.D FE	999,150	108.0370	1,080,370	1,000,000	999,495	0	82	0	0	3.350	3.360	MS	10,515	33,500	02/27/2017	03/08/2027
961214-DS-9	WESTPAC BANKING CORP		D		1.D FE	1,997,980	102.1530	2,043,060	2,000,000	1,999,567	0	400	0	0	2.750	2.771	JJ	25,972	55,000	12/04/2017	01/11/2023
961214-DW-0	WESTPAC BANKING CORP		D		1.D FE	1,992,940	108.7760	2,175,520	2,000,000	1,995,403	0	666	0	0	3.400	3.442	JJ	29,467	68,000	01/17/2018	01/25/2028
961214-ET-6	WESTPAC BANKING CORP		D		1.D FE	3,034,830	100.3810	3,011,430	3,000,000	3,033,288	0	(1,542)	0	0	2.150	2.020	JD	5,017	32,250	07/01/2021	06/03/2031
961214-EW-9	WESTPAC BANKING CORP		D		1.D FE	5,000,000	99.6820	4,984,100	5,000,000	5,000,000	0	0	0	0	1.953	1.953	MN	11,664	0	11/08/2021	11/20/2028
961214-EW-9	WESTPAC BANKING CORP		D		1.D FE	2,994,930	99.6820	2,990,460	3,000,000	2,994,974	0	44	0	0	1.953	1.978	MN	6,998	0	11/10/2021	11/20/2028
96122W-AM-2	WESTPAC BANKING CORP (144A)		D		1.A FE	3,998,720	104.4110	4,176,440	4,000,000	3,999,410	0	257	0	0	3.150	3.157	JJ	57,400	126,000	01/07/2019	01/16/2024
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						5,369,317,850	XXX	5,549,257,234	5,311,619,419	5,357,890,284	392,873	(4,863,034)	0	0	XXX	XXX	XXX	40,750,747	142,980,184	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
04541G-AS-1	ABSLB 2000-LB1 AF6			4	1.A FM	566,754	101.5870	551,619	542,998	540,707	0	(100)	0	0	7.615	6.645	MON	3,446	39,150	02/14/2001	03/21/2029
059490-AW-5	BAFC 2006-2 2A15 CMO			4	1.D FM	115,537	96.6200	112,243	116,169	80,411	6	(13,605)	0	0	5.750	5.687	MON	557	6,512	02/10/2006	03/25/2036
059490-AW-5	BAFC 2006-2 2A15 CMO			4	1.D FM	28,866	96.6200	28,061	29,042	20,103	(2)	(3,398)	0	0	5.750	5.718	MON	139	1,628	02/14/2006	03/25/2036
059490-AW-5	BAFC 2006-2 2A15 CMO			4	1.D FM	28,856	96.6200	28,061	29,042	20,103	(4)	(3,395)	0	0	5.750	5.737	MON	139	1,628	02/23/2006	03/25/2036
05948X-BV-2	BOAMS 2003-D 2A4 CMO			4	1.A FM	44,434	105.3740	48,252	45,790	44,655	0	79	0	0	3.450	3.276	MON	132	1,650	04/09/2003	05/25/2033
161546-EF-9	CFAB 2003-1 2A2			4	1.A FM	47,483	99.5660	47,240	47,446	46,360	0	1,065	0	0	0.761	1.463	MON	4	366	10/16/2003	11/25/2032
225410-4A-7	CSFB 2003-29 4A1 CMO			4	1.A FM	429,342	102.9190	425,778	413,699	412,440	0	(1)	0	0	6.000	5.688	MON	2,069	24,822	03/12/2004	12/25/2033
225410-4A-7	CSFB 2003-29 4A1 CMO			4	1.A FM	377,480	102.9190	374,684	364,055	362,947	0	(1)	0	0	6.000	5.696	MON	1,820	21,843	03/30/2004	12/25/2033
12646X-AJ-1	CSMC 2013-IVR3 A2 CMO			4	1.A	1,363,357	99.9610	1,444,053	1,444,616	1,423,165	0	2,098	0	0	3.000	3.878	MON	3,612	43,331	06/26/2013	05/25/2043
12647M-AM-7	CSMC 2013-6 1A1 CMO			4	1.A	1,436,189	100.2120	1,473,775	1,470,657	1,456,132	0	1,341	0	0	2.500	3.151	MON	3,064	36,748	07/24/2013	07/25/2028
12667F-A4-7	CWALT 2004-33 3A1 CMO			4	1.A FM	255,029	106.5400	378,690	355,441	163,412	0	(1,457)	0	0	2.851	4.167	MON	845	10,335	01/06/2012	12/25/2034
36263V-AB-3	GSMBS 2021-PJ11 A2 (144A)			4	1.A FE	8,847,342	99.9210	8,810,147	8,817,033	8,846,901	0	(441)	0	0	2.500	2.396	MON	18,369	18,369	12/03/2021	04/25/2052
36262L-AB-6	GSMBS 2021-PJ6 A2			4	1.A	8,592,305	100.1610	8,505,140	8,491,469	8,586,838	0	(5,467)	0	0	2.500	2.205	MON	17,691	106,146	06/15/2021	11/25/2051
36262C-AB-6	GSMBS 2021-PJ7 A2 (144A)			4	1.A FE	9,737,938	99.9810	9,565,785	9,567,517	9,729,705	0	(8,233)	0	0	2.500	2.073	MON	19,932	99,662	07/20/2021	01/25/2052
36262C-AB-6	GSMBS 2021-PJ7 A2 (144A)			4	1.A FE	4,139,707	99.9810	4,122,853	4,123,600	4,139,430	0	(278)	0	0	2.500	2.378	MON	8,591	8,591	11/17/2021	01/25/2052
36262C-AB-6	GSMBS 2021-PJ7 A2 (144A)			4	1.A FE	7,612,081	99.9810	7,600,016	7,601,392	7,611,776	0	(306)	0	0	2.500	2.439	MON	15,836	0	12/08/2021	01/25/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36242D-KV-4	GSR 2004-12 2A2 CMO			4	1.D FM	277,869	31.8040	184,047	578,689	8,416	0	(40,930)	0	0	2.831	10.838	MON	1,366	15,482	07/12/2007	12/25/2034
46640M-AX-8	JPMMT 2013-3 A10 CMO (144A)			4	1.A	3,526,869	101.2830	3,660,192	3,613,826	3,576,613	0	2,556	0	0	3.368	3.981	MON	10,144	121,876	07/25/2013	07/25/2043
46648R-AC-5	JPMMT 2018-1 A3 CMO			4	1.A	732,702	100.4620	733,680	730,306	729,109	0	(764)	0	0	3.500	3.381	MON	2,130	25,359	01/18/2018	06/25/2048
46653Q-AC-9	JPMMT 2021-14 A3 CMO (144A)			4	1.A FE	14,766,895	99.9710	14,839,127	14,843,431	14,767,255	0	360	0	0	2.500	2.593	MON	30,924	30,924	11/23/2021	05/25/2052
46654T-AC-2	JPMMT 2021-15 A3			4	1.A FE	34,967,188	99.7730	34,920,703	35,000,000	34,967,172	0	(15)	0	0	2.500	2.495	MON	72,917	0	12/20/2021	06/25/2052
61744C-BD-7	MSAC 2004-SD1 A			4	1.A FM	1,226,832	98.6530	1,343,861	1,362,201	1,241,320	(596)	(22,991)	0	0	0.901	3.200	MON	146	12,429	08/31/2011	08/25/2034
61744C-BD-7	MSAC 2004-SD1 A			4	1.A FM	209,554	98.6530	234,757	237,961	216,844	596	(4,716)	0	0	0.901	3.750	MON	26	2,171	10/11/2011	08/25/2034
61772N-AJ-6	MSRM 2021-5 A3 (144A)			4	1.A FE	9,681,162	100.1110	9,520,916	9,510,274	9,676,582	0	(4,581)	0	0	2.500	2.065	MON	19,813	79,252	08/19/2021	08/25/2051
61772Q-AE-0	MSRM 2021-6 A3 (144A)			4	1.A FE	7,759,349	100.1110	7,717,386	7,708,760	7,759,372	0	23	0	0	2.500	2.322	MON	16,060	32,120	10/15/2021	09/25/2051
67647V-AA-7	OCMT 2021-3 A1 (144A)			4	1.A FE	4,856,528	99.9210	4,773,671	4,777,402	4,853,956	0	(2,572)	0	0	2.500	2.097	MON	9,953	49,765	07/09/2021	06/25/2051
743874-AC-3	PFMT 2020-1 A2 CMO (144A)			4	1.A	1,992,266	100.1440	1,967,164	1,964,335	1,986,401	0	1,064	0	0	3.000	2.640	MON	4,911	58,930	02/14/2020	02/25/2050
75410J-AA-2	RATE 2021-J4 A1 (144A)			4	1.A FE	8,922,430	99.7210	8,908,672	8,933,597	8,922,336	0	(94)	0	0	2.500	2.499	MON	18,612	18,612	11/18/2021	11/25/2051
81377N-AA-2	SABR 2007-BR3 A2A			4	1.D FM	989,471	75.5930	2,185,021	2,890,486	393,864	0	(33,524)	0	0	0.171	10.032	MON	59	5,038	12/16/2009	04/25/2037
81745A-AB-3	SEMT 2013-5 A2 CMO (144A)			4	1.A	1,858,528	100.0010	1,837,019	1,837,001	1,849,542	12,579	(3,807)	0	0	3.000	2.740	MON	4,593	55,110	12/11/2019	05/25/2043
81745E-AA-7	SEMT 2013-8 A1 CMO			4	1.A	1,411,857	100.5160	1,452,495	1,445,038	1,433,008	0	649	0	0	3.000	3.523	MON	3,613	43,350	06/11/2013	06/25/2043
81746Q-AA-9	SEMT 2018-2 A1 CMO (144A)			4	1.A	2,137,476	100.9830	2,143,417	2,122,552	2,122,311	0	(3,385)	0	0	3.500	3.306	MON	6,191	74,115	01/16/2018	02/25/2048
81743A-AD-1	SEMT 2019-5 A4 CMO (144A)			4	1.A	150,038	100.0140	147,750	147,730	147,532	0	(1,678)	0	0	3.500	2.840	MON	431	5,171	11/14/2019	12/25/2049
81748C-AA-8	SEMT 2021-9 A1 CMO			4	1.A FE	20,050,000	100.0850	20,017,188	20,000,000	20,049,337	0	(663)	0	0	2.500	2.419	MON	41,667	0	12/07/2021	01/25/2052
939336-PC-1	WAMU 2003-AR1 A6 CMO			4	1.A FM	31,851	101.1150	35,683	35,289	32,861	0	190	0	0	2.353	3.672	MON	69	858	01/17/2003	03/25/2033
97652P-AA-9	WIN 2014-1 A1 CMO (144A)			4	1.A	355,477	100.1520	344,394	343,872	343,657	0	(2,277)	0	0	4.000	3.467	MON	1,146	13,268	06/19/2014	06/20/2044
92977Y-BR-1	WMLT 2005-B 4A1 CMO			4	1.D FM	316,564	98.2160	350,840	357,211	205,184	0	(2,870)	0	0	2.206	5.700	MON	657	8,315	02/16/2006	10/20/2035
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						159,843,607	XXX	160,834,380	161,899,929	158,767,755	12,579	(152,125)	0	0	XXX	XXX	XXX	341,669	1,072,924	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
060352-AE-1	BANK 2017-BNK6 A4			4	1.A	9,877,773	105.8400	10,054,800	9,500,000	9,761,295	0	(48,299)	0	0	3.254	2.681	MON	25,761	309,130	07/12/2019	07/15/2060
06540T-AC-4	BANK 2018-BN11 A2			4	1.A	3,086,250	108.8830	3,266,490	3,000,000	3,060,725	0	(9,412)	0	0	3.784	3.414	MON	9,460	113,520	03/13/2019	03/15/2061
06540L-BA-4	BANK 2021-BN37 A4			4	1.A FE	12,119,388	101.6970	12,203,640	12,000,000	12,118,101	0	(1,287)	0	0	2.370	2.257	MON	23,700	23,700	11/12/2021	11/15/2064
05551V-BJ-1	BBCMS 2021-C10 A5			4	1.A	10,299,800	102.2230	10,222,300	10,000,000	10,286,356	0	(13,444)	0	0	2.492	2.145	MON	20,767	103,833	06/25/2021	07/15/2054
08162Y-AD-4	BMARK 2019-B14 A4			4	1.A	8,079,954	103.9880	8,319,040	8,000,000	8,062,681	0	(8,302)	0	0	2.794	2.680	MON	18,631	223,568	11/05/2019	12/15/2062
05606F-AA-1	BX 2019-OC11 A			4	1.A	5,149,736	105.5070	5,275,350	5,000,000	5,121,694	0	(13,864)	0	0	3.202	2.866	MON	13,342	160,100	12/06/2019	12/09/2041
17320D-AE-8	CGCMT 2013-GC11 A3			4	1.A	9,477,869	101.5230	9,581,048	9,437,318	9,440,202	0	(9,303)	0	0	2.815	2.689	MON	22,138	265,660	03/27/2019	04/10/2046
17290Y-AQ-1	CGCMT 2016-C1 A3			4	1.A	9,327,500	103.2850	9,398,935	9,100,000	9,253,552	0	(36,863)	0	0	2.944	2.501	MON	22,325	267,904	12/18/2019	05/10/2049
12624Q-AR-4	COMM 2012-CR4 A3			4	1.A FM	4,997,595	101.0740	4,972,801	4,919,952	4,904,596	24,372	(11,786)	0	0	2.853	2.614	MON	11,697	140,366	05/18/2015	10/15/2045
12624Q-AR-4	COMM 2012-CR4 A3			4	1.A FM	4,657,881	101.0740	5,023,031	4,969,648	4,954,138	(24,372)	37,085	0	0	2.853	3.665	MON	11,815	141,784	06/20/2013	10/15/2045
12630B-AZ-1	COMM 2013-CR13 A3			4	1.A	2,696,818	103.3060	2,736,168	2,648,605	2,668,221	18,329	(11,506)	0	0	3.928	3.526	MON	8,670	104,174	12/12/2018	11/10/2046
12630B-AZ-1	COMM 2013-CR13 A3			4	1.A	8,976,807	103.3060	9,181,772	8,887,937	8,901,154	(18,329)	(11,381)	0	0	3.928	3.824	MON	29,093	349,576	12/13/2013	11/10/2046
12632Q-AW-3	COMM 2014-CR18 A4			4	1.A	1,263,760	103.2550	1,261,911	1,222,131	1,236,171	13,129	(4,279)	0	0	3.550	3.030	MON	3,615	43,386	11/22/2016	07/15/2047
12632Q-AW-3	COMM 2014-CR18 A4			4	1.A	8,512,405	103.2550	8,702,836	8,428,488	8,443,823	(13,129)	(7,328)	0	0	3.550	3.437	MON	24,934	299,211	06/19/2014	07/15/2047
12628I-AY-0	CSAIL 2015-C1 A3			4	1.A	7,322,279	102.3230	7,377,676	7,210,183	7,265,681	0	(22,408)	0	0	3.236	2.919	MON	19,444	233,329	03/29/2019	04/15/2050
38406J-AA-6	GRACE 2020-GRCE A			4	1.A	5,016,406	100.0750	5,003,750	5,000,000	5,016,036	0	(370)	0	0	2.347	2.311	MON	9,779	19,558	10/19/2021	12/10/2040
36192R-AA-0	GSMS 2012-BWTR A (144A)			4	1.A FM	10,249,898	100.9600	10,096,017	10,000,000	10,021,064	0	(28,137)	0	0	2.954	2.677	MON	24,617	295,400	12/11/2012	11/05/2034
36250W-AA-8	GSMS 2015-590M A			4	1.A	5,149,966	105.1750	5,258,750	5,000,000	5,060,216	0	(15,861)	0	0	3.621	3.278	MON	15,088	181,050	10/23/2015	10/10/2035
36251P-AC-8	GSMS 2016-GS3 A3			4	1.A	5,886,844	102.6150	5,861,284	5,711,917	5,833,517	0	(19,729)	0	0	2.592	2.099	MON	12,338	148,053	08/29/2019	10/10/2049
46361T-AA-0	ICOT 2013-IRV A1			4	1.A	938,667	100.8180	937,015	929,412	929,950	0	(958)	0	0	2.068	1.868	MON	1,602	19,220	05/07/2013	05/15/2048
46361T-AC-6	ICOT 2013-IRV A2			4	1.A	7,134,897	102.4850	7,173,950	7,000,000	7,017,137	35,441	(14,979)	0	0	3.305	3.009	MON	13,497	225,207	05/07/2013	05/15/2048
46361T-AC-6	ICOT 2013-IRV A2			4	1.A	5,322,836	102.4850	5,523,942	5,390,000	5,366,317	(35,441)	14,317	0	0	3.305	3.527	MON	10,392	173,409	10/12/2018	05/15/2048
46639N-AP-6	JPMBB 2013-C12 A4			4	1.A	3,135,250	101.7740	3,135,869	3,081,208	3,091,737	13,998	(12,813)	0	0	3.362	2.863	MON	8,634	103,609	04/05/2019	07/15/2045
46639N-AP-6	JPMBB 2013-C12 A4			4	1.A	4,565,284	101.7740	4,600,297	4,520,110	4,517,192	(13,998)	(2,628)	0	0	3.362	3.248	MON	12,666	151,993	06/14/2013	07/15/2045
46590K-AD-6	JPMCC 2015-JP1 A4			4	1.A	5,025,588	106.2270	5,221,057	4,915,000	4,979,218	2,772	(17,090)	0	0	3.649	3.270	MON	14,949	179,388	03/13/2019	01/15/2049
46590K-AD-6	JPMCC 2015-JP1 A4			4	1.A	1,574,934	106.2270	1,641,207	1,545,000	1,562,254	(2,772)	(4,662)	0	0	3.649	3.323	MON	4,699	56,389	03/08/2019	01/15/2049
78449R-AA-3	SLG 2021-OVA A (144A)			4	1.A	7,733,789	102.5860	7,693,950	7,500,000	7,728,196	0	(5,593)	0	0	2.585	2.229	MON	16,159	48,476	09/28/2021	07/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78449R-AA-3	SLG 2021-OVA A (144A)			4	1.A	2,574,998	102.5860	2,564,650	2,500,000	2,571,408	0	(3,590)	0	0	2.585	2.251	MON	5,386	32,318	06/15/2021	07/15/2041
95002B-AD-5	WFCM 2019-C53 A3			4	1.A	6,059,916	103.7260	6,223,560	6,000,000	6,046,702	0	(6,236)	0	0	2.787	2.672	MON	13,935	167,220	10/22/2019	10/15/2052
96221Q-AF-0	WFRBS 2013-C18 ASB			4	1.A	3,567,666	102.3680	3,545,923	3,463,898	3,471,217	0	(8,263)	0	0	3.676	3.224	MON	10,611	146,248	12/17/2013	12/15/2046
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						179,782,753	XXX	182,059,019	176,880,809	178,690,550	0	(298,972)	0	0	XXX	XXX	XXX	439,744	4,726,779	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
141312-AA-6	CRBN 2017-1A A1 (144A)			4	1.A FE	7,000,000	100.2100	7,014,766	7,000,000	6,812,513	0	14,525	0	0	1.271	2.274	JA	17,801	94,467	11/06/2017	01/20/2031
87272H-AA-8	TIA 2017-2A A (144A)			4	1.A FE	5,000,000	100.2420	5,012,109	5,000,000	4,868,606	0	11,944	0	0	1.272	2.635	JAJO	12,899	68,325	11/20/2017	01/16/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						12,000,000	XXX	12,026,875	12,000,000	11,681,119	0	26,469	0	0	XXX	XXX	XXX	30,700	162,792	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						5,720,944,210	XXX	5,904,177,507	5,662,400,157	5,707,029,708	405,452	(5,287,661)	0	0	XXX	XXX	XXX	41,562,860	148,942,679	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						11,103,402,369	XXX	11,417,061,121	10,676,394,419	10,937,188,917	1,633,483	(36,580,854)	0	0	XXX	XXX	XXX	89,861,409	303,680,774	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						384,530,535	XXX	397,157,463	387,369,973	383,984,135	12,579	10,283	0	0	XXX	XXX	XXX	912,922	7,929,657	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						215,821,325	XXX	218,918,870	213,151,250	214,809,330	0	(313,298)	0	0	XXX	XXX	XXX	516,847	5,652,010	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						63,564,736	XXX	66,290,238	63,560,842	63,092,458	0	(28,010)	0	0	XXX	XXX	XXX	450,397	1,822,198	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						11,767,318,964	XXX	12,099,427,692	11,340,476,483	11,599,074,840	1,646,062	(36,911,880)	0	0	XXX	XXX	XXX	91,741,574	319,084,638	XXX	XXX

1.

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

1A	1A	$	4,021,354,856	1B	$	1,458,908,455	1C	$	851,746,047	1D	$	457,368,011	1E $ 584,189,850 1F $ 1,098,180,156 1G $ 716,010,443
1B	2A	$	1,022,117,258	2B	$	954,637,401	2C	$	345,663,327				
1C	3A	$	47,324,120	3B	$	9,266,007	3C	$	14,165,002				
1D	4A	$	6,659,407	4B	$	8,687,178	4C	$	2,121,841				
1E	5A	$	675,481	5B	$	0	5C	$	0				
1F	6	$	0										

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value		Date Acquired
Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
902973-86-6	US BANCORP DEL PERP PFD 3.50% SER A			2,000.000	1,000.00	0.000	1,920,000	960.000	1,920,000	1,550,000	17,889	70,972	0	(11,980)	0	0	(11,980)	0	2.A FE	02/21/2013
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							1,920,000	XXX	1,920,000	1,550,000	17,889	70,972	0	(11,980)	0	0	(11,980)	0	XXX	XXX
8999999 - Total Preferred Stocks							1,920,000	XXX	1,920,000	1,550,000	17,889	70,972	0	(11,980)	0	0	(11,980)	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
1A	1A ...$ 0	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 0	1G ...$ 0			
1B	2A ...$ 1,920,000	2B ...$ 0	2C ...$ 0							
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0							
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0							
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0							
1F	6 ...$ 0									

SCHEDULE D - PART 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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
22041E-60-9	CORSA COAL CORP			696,850.000	347,728	0.499	347,728	334,488	0	0	0	13,240	0	13,240	0	12/15/2021	
760273-10-2	REPARE THERAPEUTICS INC			8,328.000	175,638	21.090	175,638	175,638	0	0	0	0	97,887	(97,887)	0	09/10/2021	
H9060V-10-1	VECTIVBIO HOLDING AG		C	1,930.000	9,476	4.910	9,476	9,476	0	0	0	0	26,225	(26,225)	0	04/16/2021	
P73684-10-5	ONESPAWORLD HOLDINGS LTD WARRANTS		C	500,000.000	1,555,000	3.110	1,555,000	0	0	0	0	40,000	0	40,000	0	03/21/2019	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					2,087,842	XXX	2,087,842	519,602	0	0	0	53,240	124,112	(70,872)	0	XXX	XXX
Common Stock - Industrial and Miscellaneous (Unaffiliated) Other																	
71675H-10-7	(R) PETROSANTANDER INC		A	237,491.000	1,899,928	8.000	1,899,928	1,662,437	0	70,654	0	0	0	0	0	07/18/2011	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					1,899,928	XXX	1,899,928	1,662,437	0	70,654	0	0	0	0	0	XXX	XXX
Common Stock - Parent, Subsidiaries and Affiliates Other																	
31090@-10-4	FARMINGTON CASUALTY COMPANY			1,000.000	289,822,423	289,822.000	289,822,423	133,129,090	0	36,700,000	0	227,793	0	227,793	0	01/01/1985	
89431*-10-2	TRAVELERS CAS INS CO OF AMERICA			30,000.000	561,804,244	18,726.800	561,804,244	130,132,050	0	71,800,000	0	10,045,669	0	10,045,669	0	01/03/1972	
89431@-10-0	TRAVELERS CAS & SUR CO OF AMERICA			5,400.000	2,118,461,638	392,307.000	2,118,461,638	448,029,287	0	412,000,000	0	27,427,031	0	27,427,031	0	01/01/1974	
89432#-10-7	TRAVELERS CASUALTY CO OF CT			1,500.000	92,934,198	61,956.100	92,934,198	42,135,855	0	8,400,000	0	2,059,006	0	2,059,006	0	01/01/1990	
89432*-10-1	TRAVELERS COMMERCIAL INS CO			1,500.000	105,010,248	70,006.800	105,010,248	42,157,638	0	10,600,000	0	(1,613,309)	0	(1,613,309)	0	01/01/1990	
89432@-10-9	TRAVELERS EXCESS&SURPLUS LINES CO			100.000	65,276,174	652,761.000	65,276,174	41,500,000	0	0	0	1,229,708	0	1,229,708	0	01/01/1987	
C3300*-10-8	8527512 CANADA INC		A	83,712.000	750,643,390	8,966.970	750,643,390	801,511,508	0	0	0	110,006,591	0	110,006,591	0	05/31/2013	
C9082#-10-5	TRAVELERS INSURANCE COMPANY OF CANADA		A	280,000.000	394,413,986	1,408.620	394,413,986	157,315,454	0	0	0	30,528,364	0	30,528,364	0	01/01/1992	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					4,378,366,303	XXX	4,378,366,303	1,795,910,881	0	539,500,000	0	179,910,853	0	179,910,853	0	XXX	XXX
9799999 - Total Common Stocks					4,382,354,072	XXX	4,382,354,072	1,798,092,920	0	539,570,654	0	179,964,093	124,112	179,839,981	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					4,384,274,072	XXX	4,384,274,072	1,799,642,920	17,889	539,641,626	0	179,952,113	124,112	179,828,001	0	XXX	XXX

1.

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

1A	1A ...$ 0	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 0	1G ...$ 0
1B	2A ...$ 0	2B ...$ 0	2C ...$ 0				
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0				
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0				
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
91282C-BL-4	U S TREASURY BONDS 1.125 2031 02		05/04/2021	VARIOUS		74,251,287	77,500,000	189,230
91282C-BB-6	U S TREASURY NOTES .625 2027 12		03/24/2021	CITIGROUP GLOBAL MARKETS		23,960,061	25,000,000	36,257
91282C-BJ-9	U S TREASURY NOTES .750 2028 01		03/25/2021	BAS-MERRILL LYNCH		24,164,163	25,000,000	27,970
91282C-BP-5	U S TREASURY NOTES 1.125 2028 02		03/23/2021	CITIGROUP GLOBAL MARKETS		24,720,803	25,000,000	18,342
91282C-CB-5	U S TREASURY NOTES 1.625 2031 05		07/14/2021	BAS-MERRILL LYNCH		34,808,964	34,000,000	91,583
91282C-CE-9	U S TREASURY NOTES 1.250 2028 05		06/28/2021	VARIOUS		100,109,775	100,000,000	91,359
912828-4N-7	U S TREASURY NOTES 2.875 2028 05		03/19/2021	BARCLAYS CAPITAL INC		27,544,045	25,000,000	252,158
38375B-SH-6	GNR 2012-H11 CA CMO 1.750 2062 04		12/20/2021	PAR WRITE-UP		4,001	4,001	0
38375B-B7-6	GNR 2012-H30 VA CMO 1.750 2062 12		12/20/2021	PAR WRITE-UP		82,123	82,123	0
38376R-8F-6	GNR 2017-H18 HC CMO 2.000 2066 04		12/20/2021	PAR WRITE-UP		198,766	198,766	0
0599999. Subtotal - Bonds - U.S. Governments						309,843,988	311,784,890	706,899
Bonds - U.S. Political Subdivisions of States, Territories and Possessions								
164555-DM-3	ARAPAHOE CO SD #5 CHERRY 5.000 2039 12		08/23/2021	MORGAN STANLEY		34,384,609	26,045,000	253,215
081077-Q3-6	BELTON ISD GO REF S2021 1.750 2035 02		12/09/2021	RAYMOND JAMES & ASSOC		1,171,218	1,185,000	0
081077-Q4-4	BELTON ISD GO REF S2021 1.875 2036 02		12/09/2021	RAYMOND JAMES & ASSOC		1,204,761	1,210,000	0
081077-Q5-1	BELTON ISD GO REF S2021 1.875 2037 02		12/09/2021	RAYMOND JAMES & ASSOC		1,214,748	1,230,000	0
081077-Q6-9	BELTON ISD GO REF S2021 2.000 2038 02		12/09/2021	RAYMOND JAMES & ASSOC		648,206	650,000	0
081077-Q7-7	BELTON ISD GO REF S2021 2.000 2039 02		12/09/2021	RAYMOND JAMES & ASSOC		644,384	650,000	0
090874-PW-2	BIRDVILLE ISD GO S2021 (3.000 2035 02		01/14/2021	PIPER JAFFRAY		456,912	400,000	0
090874-PX-0	BIRDVILLE ISD GO S2021 (3.000 2036 02		01/14/2021	PIPER JAFFRAY		683,184	600,000	0
117583-M9-2	BRYAN ISD GENERAL OBLIG 2.000 2036 02		06/24/2021	CITIGROUP GLOBAL MARKETS		4,608,358	4,620,000	0
117583-N2-6	BRYAN ISD GENERAL OBLIG 2.000 2037 02		06/24/2021	CITIGROUP GLOBAL MARKETS		4,677,469	4,715,000	0
117583-N3-4	BRYAN ISD GENERAL OBLIG 2.000 2038 02		06/24/2021	CITIGROUP GLOBAL MARKETS		4,749,635	4,810,000	0
117583-N4-2	BRYAN ISD GENERAL OBLIG 2.125 2039 02		06/24/2021	CITIGROUP GLOBAL MARKETS		4,906,367	4,910,000	0
117583-N5-9	BRYAN ISD GENERAL OBLIG 2.125 2040 02		06/24/2021	CITIGROUP GLOBAL MARKETS		4,993,193	5,020,000	0
117583-N6-7	BRYAN ISD GENERAL OBLIG 2.125 2041 02		06/24/2021	CITIGROUP GLOBAL MARKETS		5,072,213	5,125,000	0
117583-N7-5	BRYAN ISD GENERAL OBLIG 2.125 2042 02		06/24/2021	CITIGROUP GLOBAL MARKETS		5,153,229	5,235,000	0
144880-DG-3	CARROLL CO GENERAL OBLIG 1.625 2033 11		11/18/2021	J P MORGAN CHASE SECURITIES INC		1,099,395	1,100,000	0
144880-DH-1	CARROLL CO GENERAL OBLIG 1.625 2034 11		11/18/2021	J P MORGAN CHASE SECURITIES INC		1,086,668	1,100,000	0
144880-DJ-7	CARROLL CO GENERAL OBLIG 1.750 2035 11		11/18/2021	J P MORGAN CHASE SECURITIES INC		1,097,283	1,100,000	0
144880-DK-4	CARROLL CO GENERAL OBLIG 1.750 2036 11		11/18/2021	J P MORGAN CHASE SECURITIES INC		1,091,398	1,100,000	0
144880-DL-2	CARROLL CO GENERAL OBLIG 1.750 2037 11		11/18/2021	J P MORGAN CHASE SECURITIES INC		1,084,886	1,100,000	0
156792-LH-4	CERRITOS CCD GEN OBLIG S 2.000 2036 08		11/03/2021	MORGAN STANLEY		3,297,916	3,340,000	0
156792-LJ-0	CERRITOS CCD GEN OBLIG S 2.125 2037 08		11/03/2021	MORGAN STANLEY		3,831,861	3,860,000	0
156792-LK-7	CERRITOS CCD GEN OBLIG S 2.125 2038 08		11/03/2021	MORGAN STANLEY		4,054,245	4,120,000	0
156792-LL-5	CERRITOS CCD GEN OBLIG S 2.250 2039 08		11/03/2021	MORGAN STANLEY		4,364,494	4,390,000	0
156792-LM-3	CERRITOS CCD GEN OBLIG S 2.250 2040 08		11/03/2021	MORGAN STANLEY		4,616,446	4,680,000	0
156792-LN-1	CERRITOS CCD GEN OBLIG S 2.250 2041 08		11/03/2021	MORGAN STANLEY		2,098,003	2,145,000	0
15722T-JX-0	CHABOT-LAS POSITAS CCD G 1.990 2032 08		07/22/2021	MORGAN STANLEY		10,000,000	10,000,000	0
161035-LL-2	CHARLOTTE GENERAL OBLIGA 2.000 2034 06		11/10/2021	PNC CAPITAL MARKETS		3,360,805	3,275,000	0
161035-LM-0	CHARLOTTE GENERAL OBLIGA 2.000 2035 06		11/10/2021	PNC CAPITAL MARKETS		2,293,065	2,250,000	0
161035-LN-8	CHARLOTTE GENERAL OBLIGA 2.000 2036 06		11/10/2021	PNC CAPITAL MARKETS		2,152,625	2,125,000	0
161035-LP-3	CHARLOTTE GENERAL OBLIGA 2.000 2037 06		11/10/2021	PNC CAPITAL MARKETS		2,172,339	2,150,000	0
161035-LQ-1	CHARLOTTE GENERAL OBLIGA 2.000 2038 06		11/10/2021	PNC CAPITAL MARKETS		2,162,986	2,150,000	0
161035-LR-9	CHARLOTTE GENERAL OBLIGA 2.000 2039 06		11/10/2021	PNC CAPITAL MARKETS		2,255,805	2,250,000	0
165573-W9-3	CHESTER CO GENERAL OBLIG 4.000 2037 07		01/07/2021	JANNEY MONTGOMERY SCOTT INC		605,040	500,000	0
165573-X2-7	CHESTER CO GENERAL OBLIG 4.000 2038 07		01/07/2021	JANNEY MONTGOMERY SCOTT INC		482,680	400,000	0
165573-X3-5	CHESTER CO GENERAL OBLIG 4.000 2039 07		01/07/2021	JANNEY MONTGOMERY SCOTT INC		601,245	500,000	0
165573-X4-3	CHESTER CO GENERAL OBLIG 4.000 2040 07		01/07/2021	JANNEY MONTGOMERY SCOTT INC		600,410	500,000	0
17741R-HF-8	CITRUS CCD GENERAL OBLIG 2.250 2041 08		11/10/2021	PIPER JAFFRAY		1,577,455	1,585,000	0
17741R-HG-6	CITRUS CCD GENERAL OBLIG 2.500 2046 08		11/10/2021	PIPER JAFFRAY		10,332,432	10,315,000	0
235308-E5-8	DALLAS ISD GO TAXABLE RE 2.010 2031 08		04/09/2021	BAS-MERRILL LYNCH		5,000,000	5,000,000	0
235308-E6-6	DALLAS ISD GO TAXABLE RE 2.085 2032 08		04/09/2021	BAS-MERRILL LYNCH		3,000,000	3,000,000	0
235308-E7-4	DALLAS ISD GO TAXABLE RE 2.185 2034 08		04/09/2021	BAS-MERRILL LYNCH		2,700,000	2,700,000	0
239864-BR-1	DAYTON METRO LIBRARY GO 3.056 2034 12		02/24/2021	MORGAN STANLEY		7,775,992	7,270,000	52,457
239864-BS-9	DAYTON METRO LIBRARY GO 3.116 2035 12		02/24/2021	MORGAN STANLEY		2,487,904	2,330,000	17,142
250353-BG-3	DESCHUTES PUBLIC LIBRARY 2.000 2037 06		04/14/2021	PIPER JAFFRAY		12,740,518	12,660,000	0
250375-LU-4	DESERT CCD GO TAXABLE RE 2.108 2029 08		11/24/2021	RBC CAPITAL MARKETS		8,475,000	8,475,000	0
250375-LX-8	DESERT CCD GO TAXABLE RE 2.458 2032 08		11/24/2021	RBC CAPITAL MARKETS		5,000,000	5,000,000	0
250375-LY-6	DESERT CCD GO TAXABLE RE 2.588 2033 08		11/24/2021	RBC CAPITAL MARKETS		2,620,000	2,620,000	0
250375-LZ-3	DESERT CCD GO TAXABLE RE 2.688 2034 08		11/24/2021	RBC CAPITAL MARKETS		6,520,000	6,520,000	0
250375-MA-7	DESERT CCD GO TAXABLE RE 2.778 2035 08		11/24/2021	RBC CAPITAL MARKETS		5,475,000	5,475,000	0
250375-MB-5	DESERT CCD GO TAXABLE RE 2.878 2036 08		11/24/2021	RBC CAPITAL MARKETS		6,290,000	6,290,000	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
250375-MC-3	DESERT CCD GO TAXABLE RE 2.978 2037 08		11/24/2021	RBC CAPITAL MARKETS		4,635,000	4,635,000	0
26362V-SA-7	DUBLIN USD GENERAL OBLIG 2.250 2039 08		10/07/2021	MORGAN STANLEY		3,778,289	3,845,000	0
26362V-RD-2	DUBLIN USD GENERAL OBLIG 1.875 2036 08		09/10/2021	J P MORGAN CHASE SECURITIES INC		2,759,533	2,790,000	0
26362V-RE-0	DUBLIN USD GENERAL OBLIG 2.000 2037 08		09/10/2021	J P MORGAN CHASE SECURITIES INC		3,000,000	3,000,000	0
26362V-RF-7	DUBLIN USD GENERAL OBLIG 2.000 2038 08		09/10/2021	J P MORGAN CHASE SECURITIES INC		3,207,035	3,230,000	0
26362V-RG-5	DUBLIN USD GENERAL OBLIG 2.000 2039 08		09/10/2021	J P MORGAN CHASE SECURITIES INC		3,413,579	3,465,000	0
26362V-RH-3	DUBLIN USD GENERAL OBLIG 2.125 2040 08		09/10/2021	J P MORGAN CHASE SECURITIES INC		3,695,605	3,710,000	0
26362V-RJ-9	DUBLIN USD GENERAL OBLIG 2.125 2041 08		09/10/2021	J P MORGAN CHASE SECURITIES INC		3,928,553	3,970,000	0
30382A-LE-0	FAIRFAX CNTY GENERAL OBL 2.000 2036 10		01/26/2021	CITIGROUP GLOBAL MARKETS		13,458,386	12,785,000	0
357172-C3-7	FREMONT UHSD TXBL GO REF 1.820 2029 08		05/12/2021	MORGAN STANLEY		500,000	500,000	0
357172-C4-5	FREMONT UHSD TXBL GO REF 1.920 2030 08		05/12/2021	MORGAN STANLEY		1,500,000	1,500,000	0
357172-C5-2	FREMONT UHSD TXBL GO REF 2.020 2031 08		05/12/2021	MORGAN STANLEY		550,000	550,000	0
357172-C6-0	FREMONT UHSD TXBL GO REF 2.120 2032 08		05/12/2021	MORGAN STANLEY		225,000	225,000	0
357172-C7-8	FREMONT UHSD TXBL GO REF 2.220 2033 08		05/12/2021	MORGAN STANLEY		240,000	240,000	0
357172-C8-6	FREMONT UHSD TXBL GO REF 2.320 2034 08		05/12/2021	MORGAN STANLEY		1,000,000	1,000,000	0
357172-C9-4	FREMONT UHSD TXBL GO REF 2.420 2035 08		05/12/2021	MORGAN STANLEY		150,000	150,000	0
357172-D2-8	FREMONT UHSD TXBL GO REF 2.520 2036 08		05/12/2021	MORGAN STANLEY		955,000	955,000	0
357172-D3-6	FREMONT UHSD TXBL GO REF 2.570 2037 08		05/12/2021	MORGAN STANLEY		1,155,000	1,155,000	0
357172-D4-4	FREMONT UHSD TXBL GO REF 2.620 2038 08		05/12/2021	MORGAN STANLEY		1,290,000	1,290,000	0
357172-D5-1	FREMONT UHSD TXBL GO REF 2.670 2039 08		05/12/2021	MORGAN STANLEY		1,000,000	1,000,000	0
357172-D6-9	FREMONT UHSD TXBL GO REF 2.720 2040 08		05/12/2021	MORGAN STANLEY		1,000,000	1,000,000	0
35880C-S5-4	FRISCO ISD TXBL GO CABS --- 2029 02		05/26/2021	WELLS FARGO SECURITIES		871,010	1,000,000	0
374100-LW-3	GERMANTOWN SCHOOL DIST G 2.350 2033 10		10/26/2021	ROBERT W BAIRD & CO		2,145,000	2,145,000	0
374100-LX-1	GERMANTOWN SCHOOL DIST G 2.450 2034 04		10/26/2021	ROBERT W BAIRD & CO		4,890,000	4,890,000	0
407325-AW-9	HAMILTON CO GENERAL OBLI 3.000 2035 12		11/30/2021	MORGAN STANLEY		7,433,062	6,490,000	0
414005-K2-3	HARRIS CO ROAD GO S2021 2.000 2039 10		08/05/2021	FHN FINANCIAL		2,136,993	2,150,000	0
414005-K3-1	HARRIS CO ROAD GO S2021 2.100 2040 10		08/05/2021	FHN FINANCIAL		2,195,000	2,195,000	0
414005-K4-9	HARRIS CO ROAD GO S2021 2.125 2041 10		08/05/2021	FHN FINANCIAL		2,238,141	2,240,000	0
425507-LY-4	HENNEPIN CO GENERAL OBLI 4.000 2036 12		09/14/2021	HILLTOP SECURITIES		7,688,491	6,130,000	0
425507-LZ-1	HENNEPIN CO GENERAL OBLI 4.000 2037 12		09/14/2021	HILLTOP SECURITIES		7,975,125	6,375,000	0
425507-MA-5	HENNEPIN CO GENERAL OBLI 4.000 2038 12		09/14/2021	HILLTOP SECURITIES		8,259,388	6,625,000	0
445047-KX-0	HUMBLE ISD GO S2021 (PSF 2.000 2038 02		11/19/2021	FROST NATIONAL BANK		3,585,284	3,620,000	0
445047-KY-8	HUMBLE ISD GO S2021 (PSF 2.000 2039 02		11/19/2021	FROST NATIONAL BANK		2,643,705	2,690,000	0
445047-KZ-5	HUMBLE ISD GO S2021 (PSF 2.000 2040 02		11/19/2021	FROST NATIONAL BANK		3,669,256	3,765,000	0
445047-LA-9	HUMBLE ISD GO S2021 (PSF 2.125 2041 02		11/19/2021	FROST NATIONAL BANK		3,783,245	3,840,000	0
467486-XQ-4	JACKSON CO SD#4 BLUE SPR 4.000 2041 03		10/21/2021	STIFEL NICOLAUS & CO INC		11,824,100	10,000,000	0
467520-YJ-5	JACKSON CO SD#7 LEES SUM 3.500 2041 03		11/04/2021	STIFEL NICOLAUS & CO INC		6,359,359	5,670,000	0
502769-HF-2	LA CROSSE GENERAL OBLIGA 1.625 2032 03		10/15/2021	HILLTOP SECURITIES		895,208	905,000	0
502769-HG-0	LA CROSSE GENERAL OBLIGA 1.750 2033 03		10/15/2021	HILLTOP SECURITIES		917,461	925,000	0
512445-3G-0	LAKEVILLE GENERAL OBLIGA 2.000 2031 02		12/06/2021	MORGAN STANLEY		145,517	140,000	0
512445-3H-8	LAKEVILLE GENERAL OBLIGA 2.000 2032 02		12/06/2021	MORGAN STANLEY		139,176	135,000	0
512445-3J-4	LAKEVILLE GENERAL OBLIGA 2.000 2033 02		12/06/2021	MORGAN STANLEY		128,005	125,000	0
512445-3K-1	LAKEVILLE GENERAL OBLIGA 2.000 2034 02		12/06/2021	MORGAN STANLEY		50,899	50,000	0
515390-NP-3	LANE CO SD #52 BETHEL GO --- 2041 06		02/10/2021	PIPER JAFFRAY		620,920	1,000,000	0
515390-NQ-1	LANE CO SD #52 BETHEL GO --- 2042 06		02/10/2021	PIPER JAFFRAY		601,440	1,000,000	0
515390-PL-0	LANE CO SD #52 BETHEL GO 4.000 2036 06		02/10/2021	PIPER JAFFRAY		1,084,898	850,000	0
515390-PM-8	LANE CO SD #52 BETHEL GO 4.000 2037 06		02/10/2021	PIPER JAFFRAY		1,271,890	1,000,000	0
515390-PN-6	LANE CO SD #52 BETHEL GO 4.000 2038 06		02/10/2021	PIPER JAFFRAY		1,267,460	1,000,000	0
515390-PP-1	LANE CO SD #52 BETHEL GO 3.000 2039 06		02/10/2021	PIPER JAFFRAY		2,291,740	2,000,000	0
515390-PQ-9	LANE CO SD #52 BETHEL GO 3.000 2040 06		02/10/2021	PIPER JAFFRAY		1,712,640	1,500,000	0
528815-KZ-5	LEWISVILLE GO LTD TAXABL 2.300 2033 02		11/17/2021	RAYMOND JAMES & ASSOC		400,000	400,000	0
528815-LQ-4	LEWISVILLE GO TAXABLE RE 2.300 2033 02		11/17/2021	RAYMOND JAMES & ASSOC		325,000	325,000	0
542411-PD-9	LONG BEACH CCD GO TAXABL 1.878 2029 05		03/05/2021	RBC CAPITAL MARKETS		3,000,000	3,000,000	0
542411-PE-7	LONG BEACH CCD GO TAXABL 1.998 2030 05		03/05/2021	RBC CAPITAL MARKETS		5,125,000	5,125,000	0
567288-VU-6	MARICOPA CO USD #48 SCOT 3.000 2036 07		02/12/2021	STIFEL NICOLAUS & CO INC		6,184,119	5,350,000	0
567288-VV-4	MARICOPA CO USD #48 SCOT 3.000 2037 07		02/12/2021	STIFEL NICOLAUS & CO INC		1,267,299	1,100,000	0
56781R-KY-2	MARIN CCD GO TAXABLE REF 1.610 2030 08		08/25/2021	PIPER JAFFRAY		1,545,000	1,545,000	0
56781R-KZ-9	MARIN CCD GO TAXABLE REF 1.710 2031 08		08/25/2021	PIPER JAFFRAY		3,000,000	3,000,000	0
56781R-LA-3	MARIN CCD GO TAXABLE REF 1.890 2032 08		08/25/2021	PIPER JAFFRAY		2,500,000	2,500,000	0
56781R-LB-1	MARIN CCD GO TAXABLE REF 2.010 2033 08		08/25/2021	PIPER JAFFRAY		5,500,000	5,500,000	0
56781R-LC-9	MARIN CCD GO TAXABLE REF 2.140 2034 08		08/25/2021	PIPER JAFFRAY		3,000,000	3,000,000	0
56781R-LD-7	MARIN CCD GO TAXABLE REF 2.290 2035 08		08/25/2021	PIPER JAFFRAY		700,000	700,000	0
56781R-LE-5	MARIN CCD GO TAXABLE REF 2.390 2036 08		08/25/2021	PIPER JAFFRAY		2,000,000	2,000,000	0
56781R-LF-2	MARIN CCD GO TAXABLE REF 2.490 2037 08		08/25/2021	PIPER JAFFRAY		5,000,000	5,000,000	0
56781R-LG-0	MARIN CCD GO TAXABLE REF 2.540 2038 08		08/25/2021	PIPER JAFFRAY		4,880,000	4,880,000	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
577285-8C-6	MAUI CO GENERAL OBLIGATI 2.000 2039 03		08/05/2021	WELLS FARGO SECURITIES		1,001,720	1,000,000	0
577285-8D-4	MAUI CO GENERAL OBLIGATI 2.000 2040 03		08/05/2021	WELLS FARGO SECURITIES		995,380	1,000,000	0
577285-8E-2	MAUI CO GENERAL OBLIGATI 2.000 2041 03		08/05/2021	WELLS FARGO SECURITIES		990,380	1,000,000	0
601670-NR-9	MILPITAS USD GO S2021B 2.000 2040 08		09/15/2021	CITIGROUP GLOBAL MARKETS		3,871,080	4,000,000	0
601670-NQ-1	MILPITAS USD GO S2021B 2.000 2039 08		09/15/2021	CITIGROUP GLOBAL MARKETS		6,527,290	6,695,000	0
604195-2T-3	MINNETONKA ISD #276 GO T 1.050 2029 01		01/06/2021	ROBERT W BAIRD & CO		275,000	275,000	0
604195-2U-0	MINNETONKA ISD #276 GO T 1.200 2030 01		01/06/2021	ROBERT W BAIRD & CO		400,000	400,000	0
604195-2V-8	MINNETONKA ISD #276 GO T 1.350 2031 01		01/06/2021	ROBERT W BAIRD & CO		225,000	225,000	0
604195-2W-6	MINNETONKA ISD #276 GO T 1.470 2032 01		01/06/2021	ROBERT W BAIRD & CO		395,000	395,000	0
604195-2X-4	MINNETONKA ISD #276 GO T 1.570 2033 01		01/06/2021	ROBERT W BAIRD & CO		270,000	270,000	0
604195-2Y-2	MINNETONKA ISD #276 GO T 1.670 2034 01		01/06/2021	ROBERT W BAIRD & CO		315,000	315,000	0
604195-2Z-9	MINNETONKA ISD #276 GO T 1.780 2035 01		01/06/2021	ROBERT W BAIRD & CO		200,000	200,000	0
60956P-YY-2	MONMOUTH CO IMPT AUTH RE 3.000 2038 12		12/16/2021	RAYMOND JAMES & ASSOC		167,294	150,000	0
60956P-YZ-9	MONMOUTH CO IMPT AUTH RE 3.000 2039 12		12/16/2021	RAYMOND JAMES & ASSOC		333,141	300,000	0
60956P-ZB-1	MONMOUTH CO IMPT AUTH RE 3.000 2041 12		12/16/2021	RAYMOND JAMES & ASSOC		346,487	315,000	0
60956P-ZC-9	MONMOUTH CO IMPT AUTH RE 3.000 2042 12		12/16/2021	RAYMOND JAMES & ASSOC		164,567	150,000	0
60956P-ZD-7	MONMOUTH CO IMPT AUTH RE 3.000 2046 12		12/16/2021	RAYMOND JAMES & ASSOC		1,298,472	1,200,000	0
613580-DH-9	MONTGOMERY CO GENERAL OB 5.000 2040 01		01/21/2021	CITIGROUP GLOBAL MARKETS		10,173,225	7,545,000	0
613580-DJ-5	MONTGOMERY CO GENERAL OB 5.000 2041 01		01/21/2021	CITIGROUP GLOBAL MARKETS		10,657,444	7,930,000	0
613580-ED-7	MONTGOMERY CO GENERAL OB 5.000 2040 01		01/21/2021	CITIGROUP GLOBAL MARKETS		1,280,923	950,000	0
613580-EE-5	MONTGOMERY CO GENERAL OB 5.000 2041 01		01/21/2021	CITIGROUP GLOBAL MARKETS		1,337,220	995,000	0
626864-HE-5	MURRAY SCH DIST GO REF S 1.750 2033 02		11/02/2021	J P MORGAN CHASE SECURITIES INC		2,245,890	2,255,000	0
742327-FY-0	PRINCETON CITY SCH DIST 2.412 2033 12		10/22/2021	RBC CAPITAL MARKETS		1,520,000	1,520,000	0
742327-FZ-7	PRINCETON CITY SCH DIST 2.562 2034 12		10/22/2021	RBC CAPITAL MARKETS		1,450,000	1,450,000	0
765820-P6-6	RIDGEFIELD GENERAL OBLIG 1.500 2031 02		11/09/2021	PIPER JAFFRAY		938,517	945,000	0
765820-P7-4	RIDGEFIELD GENERAL OBLIG 1.625 2032 02		11/09/2021	PIPER JAFFRAY		927,805	930,000	0
765820-P8-2	RIDGEFIELD GENERAL OBLIG 1.625 2033 02		11/09/2021	PIPER JAFFRAY		351,564	355,000	0
797661-ZS-7	SAN FRANCISCO BAY AREA G 2.000 2040 08		10/27/2021	HILLTOP SECURITIES		7,081,650	7,500,000	36,667
798189-SH-0	SAN JOSE EVERGREEN CCD T 2.446 2035 09		10/28/2021	ROBERT W BAIRD & CO		491,090	500,000	2,038
799017-XP-8	SAN MATEO UHSD GO S2021B 2.000 2045 09		02/19/2021	STIFEL NICOLAUS & CO INC		11,918,935	11,965,000	0
80381L-CY-8	SARPY CO SD#1 BELLEVUE T 1.744 2030 12		09/01/2021	DA DAVIDSON		2,100,000	2,100,000	0
80381L-CZ-5	SARPY CO SD#1 BELLEVUE T 1.844 2031 12		09/01/2021	DA DAVIDSON		2,695,000	2,695,000	0
80381L-DA-9	SARPY CO SD#1 BELLEVUE T 1.944 2032 12		09/01/2021	DA DAVIDSON		2,295,000	2,295,000	0
820667-D8-3	SHAWNEE GENERAL OBLIGATI 1.875 2031 12		10/26/2021	J P MORGAN CHASE SECURITIES INC		4,396,899	4,415,000	0
820667-D9-1	SHAWNEE GENERAL OBLIGATI 1.875 2032 12		10/26/2021	J P MORGAN CHASE SECURITIES INC		3,117,335	3,150,000	0
820667-E2-5	SHAWNEE GENERAL OBLIGATI 2.000 2033 12		10/26/2021	J P MORGAN CHASE SECURITIES INC		2,108,232	2,115,000	0
820667-E4-1	SHAWNEE GENERAL OBLIGATI 2.000 2035 12		10/26/2021	J P MORGAN CHASE SECURITIES INC		1,830,310	1,855,000	0
820667-E5-8	SHAWNEE GENERAL OBLIGATI 2.125 2036 12		10/26/2021	J P MORGAN CHASE SECURITIES INC		1,559,976	1,565,000	0
820667-E6-6	SHAWNEE GENERAL OBLIGATI 2.125 2037 12		10/26/2021	J P MORGAN CHASE SECURITIES INC		1,295,317	1,305,000	0
820667-E7-4	SHAWNEE GENERAL OBLIGATI 2.125 2038 12		10/26/2021	J P MORGAN CHASE SECURITIES INC		1,050,708	1,065,000	0
820667-F4-0	SHAWNEE GENERAL OBLIGATI 2.375 2043 12		10/26/2021	J P MORGAN CHASE SECURITIES INC		1,110,389	1,110,000	0
848712-RQ-0	SPOKANE CO SD #81 SPOKAN 4.000 2039 12		03/18/2021	J P MORGAN CHASE SECURITIES INC		7,502,228	6,230,000	0
866407-V5-5	SUMNER CNTY GENERAL OBLI 1.750 2033 12		12/16/2021	PIPER JAFFRAY		648,603	650,000	0
866407-V6-3	SUMNER CNTY GENERAL OBLI 1.750 2034 12		12/16/2021	PIPER JAFFRAY		654,694	660,000	0
866407-V7-1	SUMNER CNTY GENERAL OBLI 1.750 2035 12		12/16/2021	PIPER JAFFRAY		665,105	675,000	0
866407-V8-9	SUMNER CNTY GENERAL OBLI 1.875 2036 12		12/16/2021	PIPER JAFFRAY		686,867	690,000	0
866407-V9-7	SUMNER CNTY GENERAL OBLI 1.875 2037 12		12/16/2021	PIPER JAFFRAY		691,887	700,000	0
866407-W2-1	SUMNER CNTY GENERAL OBLI 2.000 2038 12		12/16/2021	PIPER JAFFRAY		713,970	715,000	0
866407-W3-9	SUMNER CNTY GENERAL OBLI 2.000 2039 12		12/16/2021	PIPER JAFFRAY		724,540	730,000	0
866407-W4-7	SUMNER CNTY GENERAL OBLI 2.000 2040 12		12/16/2021	PIPER JAFFRAY		734,555	745,000	0
866407-W5-4	SUMNER CNTY GENERAL OBLI 2.125 2041 12		12/16/2021	PIPER JAFFRAY		759,377	760,000	0
867578-WF-9	SUNNYVALE SCH DIST GO S2 4.000 2044 09		10/28/2021	STIFEL NICOLAUS & CO INC		665,632	575,000	0
867578-VR-4	SUNNYVALE SCH DIST GO TA 2.494 2035 09		10/28/2021	STIFEL NICOLAUS & CO INC		1,625,000	1,625,000	0
930864-EA-7	WAKE CO GENERAL OBLIGATI 3.000 2037 04		03/18/2021	WELLS FARGO SECURITIES		1,129,880	1,000,000	0
930864-EB-5	WAKE CO GENERAL OBLIGATI 2.000 2038 04		03/18/2021	WELLS FARGO SECURITIES		1,525,950	1,500,000	0
969872-YH-7	WILLIAMSON CO GENERAL OB 1.750 2033 04		11/02/2021	HILLTOP SECURITIES		1,455,000	1,455,000	0
969872-YJ-3	WILLIAMSON CO GENERAL OB 1.750 2034 04		11/02/2021	HILLTOP SECURITIES		1,468,545	1,480,000	0
969872-YK-0	WILLIAMSON CO GENERAL OB 1.750 2035 04		11/02/2021	HILLTOP SECURITIES		1,478,775	1,500,000	0
969872-XP-0	WILLIAMSON CO GENERAL OB 1.750 2033 04		11/02/2021	CITIGROUP GLOBAL MARKETS		3,168,460	3,175,000	0
969872-XQ-8	WILLIAMSON CO GENERAL OB 1.750 2034 04		11/02/2021	CITIGROUP GLOBAL MARKETS		3,197,926	3,230,000	0
969872-XR-6	WILLIAMSON CO GENERAL OB 1.875 2035 04		11/02/2021	CITIGROUP GLOBAL MARKETS		3,284,144	3,290,000	0
969872-XS-4	WILLIAMSON CO GENERAL OB 1.875 2036 04		11/02/2021	CITIGROUP GLOBAL MARKETS		3,310,303	3,350,000	0
97217P-SF-7	WILSON CO GENERAL OBLIGA 1.375 2034 05		02/03/2021	CITIGROUP GLOBAL MARKETS		1,694,627	1,710,000	0
97217P-SG-5	WILSON CO GENERAL OBLIGA 1.500 2035 05		02/03/2021	CITIGROUP GLOBAL MARKETS		1,728,355	1,735,000	0
97217P-SH-3	WILSON CO GENERAL OBLIGA 1.500 2036 05		02/03/2021	CITIGROUP GLOBAL MARKETS		1,738,669	1,760,000	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
97217P-SJ-9	WILSON CO GENERAL OBLIGA 1.625 2037 05		02/03/2021	CITIGROUP GLOBAL MARKETS		1,786,169	1,790,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						528,412,686	502,785,000	361,520
Bonds - U.S. Special Revenues								
130178-3W-4	CALIFORNIA ED FAC AUTH S 5.000 2045 05		02/22/2021	MORGAN STANLEY		4,460,220	3,000,000	47,083
13053R-AM-1	CALIFORNIA POLL CONTROL .020 2042 03		12/30/2021	GOLDMAN SACHS & CO		14,700,000	14,700,000	491
172311-QV-7	CINCINNATI WATER SYSTEM 2.250 2040 12		10/15/2021	J P MORGAN CHASE SECURITIES INC		2,661,723	2,670,000	0
172311-QW-5	CINCINNATI WATER SYSTEM 2.250 2041 12		10/15/2021	J P MORGAN CHASE SECURITIES INC		2,703,765	2,730,000	0
172311-QX-3	CINCINNATI WATER SYSTEM 2.250 2042 12		10/15/2021	J P MORGAN CHASE SECURITIES INC		2,748,373	2,790,000	0
235035-BJ-0	DALLAS-FORT WORTH INTL A .120 2032 05		12/29/2021	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	784
245903-AB-5	DELAWARE CO INDL DEV AUT .040 2045 09		12/29/2021	MORGAN STANLEY		20,805,000	20,805,000	1,057
270777-AC-9	E BATON ROUGE INDL DEV A .020 2035 08		12/30/2021	BAS-MERRILL LYNCH		4,545,000	4,545,000	248
343137-KU-8	FLORIDA TURNPIKE AUTH RE 1.875 2036 07		08/03/2021	CITIGROUP GLOBAL MARKETS		8,162,382	8,210,000	0
343137-MF-9	FLORIDA TURNPIKE AUTH RE 2.375 2041 07		10/13/2021	J P MORGAN CHASE SECURITIES INC		10,411,395	10,485,000	0
374791-AC-5	GIBSON CO PCR TOYOTA MOT .100 2029 01		11/10/2021	GOLDMAN SACHS & CO		2,000,000	2,000,000	35
438689-NC-1	HONOLULU WTR SUPPLY WTR 1.820 2029 07		03/10/2021	BAS-MERRILL LYNCH		625,000	625,000	0
438689-ND-9	HONOLULU WTR SUPPLY WTR 1.970 2030 07		03/10/2021	BAS-MERRILL LYNCH		1,270,000	1,270,000	0
438689-NE-7	HONOLULU WTR SUPPLY WTR 2.070 2031 07		03/10/2021	BAS-MERRILL LYNCH		580,000	580,000	0
50607C-AQ-8	LAFAYETTE WATER RECLAMAT 1.875 2036 12		11/09/2021	MORGAN STANLEY		1,484,326	1,495,000	0
50607C-AR-6	LAFAYETTE WATER RECLAMAT 1.875 2037 12		11/09/2021	MORGAN STANLEY		1,501,058	1,525,000	0
50607C-AS-4	LAFAYETTE WATER RECLAMAT 2.000 2038 12		11/09/2021	MORGAN STANLEY		1,538,918	1,550,000	0
50607C-AT-2	LAFAYETTE WATER RECLAMAT 2.000 2039 12		11/09/2021	MORGAN STANLEY		1,556,411	1,580,000	0
546398-SQ-2	LOUISIANA PUB FAC (AIR P .010 2042 05		12/30/2021	J P MORGAN CHASE SECURITIES INC		6,800,000	6,800,000	281
546398-C4-8	LOUISIANA PUB FAC (AIR P .090 2049 08		12/23/2021	GOLDMAN SACHS & CO		5,000,000	5,000,000	167
546398-GD-4	LOUISIANA PUB FAC (AIR P .110 2038 12		10/19/2021	GOLDMAN SACHS & CO		18,650,000	18,650,000	715
546598-AA-1	LOUISVILLE & JEFFERSON R .030 2029 01		12/22/2021	GOLDMAN SACHS & CO		17,900,000	17,900,000	828
560551-RL-9	MAINE TURNPIKE AUTH REF 5.000 2032 07		12/08/2021	BAS-MERRILL LYNCH		1,340,000	1,000,000	0
560551-RM-7	MAINE TURNPIKE AUTH REF 5.000 2033 07		12/08/2021	BAS-MERRILL LYNCH		2,797,873	2,095,000	0
560551-RN-5	MAINE TURNPIKE AUTH REF 5.000 2034 07		12/08/2021	BAS-MERRILL LYNCH		1,332,140	1,000,000	0
560551-RP-0	MAINE TURNPIKE AUTH REF 5.000 2035 07		12/08/2021	BAS-MERRILL LYNCH		1,315,502	990,000	0
560551-RQ-8	MAINE TURNPIKE AUTH REF 5.000 2036 07		12/08/2021	BAS-MERRILL LYNCH		1,459,216	1,100,000	0
560551-RR-6	MAINE TURNPIKE AUTH REF 5.000 2037 07		12/08/2021	BAS-MERRILL LYNCH		1,482,006	1,120,000	0
560551-RS-4	MAINE TURNPIKE AUTH REF 4.000 2038 07		12/08/2021	BAS-MERRILL LYNCH		1,026,775	850,000	0
560551-RT-2	MAINE TURNPIKE AUTH REF 4.000 2039 07		12/08/2021	BAS-MERRILL LYNCH		843,395	700,000	0
560551-RU-9	MAINE TURNPIKE AUTH REF 4.000 2040 07		12/08/2021	BAS-MERRILL LYNCH		841,218	700,000	0
560551-RV-7	MAINE TURNPIKE AUTH REF 4.000 2041 07		12/08/2021	BAS-MERRILL LYNCH		898,988	750,000	0
560551-RW-5	MAINE TURNPIKE AUTH REF 4.000 2042 07		12/08/2021	BAS-MERRILL LYNCH		956,448	800,000	0
576051-ZQ-2	MASSACHUSETTS WTR RES AU 2.240 2032 08		12/10/2021	CITIGROUP GLOBAL MARKETS		12,500,000	12,500,000	0
576051-ZR-0	MASSACHUSETTS WTR RES AU 2.390 2033 08		12/10/2021	CITIGROUP GLOBAL MARKETS		12,000,000	12,000,000	0
576051-ZS-8	MASSACHUSETTS WTR RES AU 2.490 2034 08		12/10/2021	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	0
59447T-Y9-8	MICHIGAN FIN AUTH DRINK 2.125 2041 10		11/17/2021	CITIGROUP GLOBAL MARKETS		7,569,871	7,625,000	0
59447T-Z2-2	MICHIGAN FIN AUTH DRINK 2.125 2042 10		11/17/2021	CITIGROUP GLOBAL MARKETS		7,667,074	7,790,000	0
59447T-Z3-0	MICHIGAN FIN AUTH DRINK 2.125 2043 10		11/17/2021	CITIGROUP GLOBAL MARKETS		7,153,054	7,310,000	0
594695-2Y-3	MICHIGAN TRUNK LINE S202 4.000 2041 11		08/04/2021	BAS-MERRILL LYNCH		9,296,986	7,560,000	0
60528A-BS-2	MISSISSIPPI BUS FIN COM .120 2030 12		12/23/2021	WELLS FARGO SECURITIES		6,000,000	6,000,000	238
631663-RK-9	NASSAU CO SALES TAX FIN 1.459 2029 11		02/26/2021	MORGAN STANLEY		6,954,285	7,125,000	4,331
67919P-SM-6	OKLAHOMA WTR RES BRD REV 1.875 2037 04		12/02/2021	BAS-MERRILL LYNCH		6,606,760	6,620,000	0
67919P-SN-4	OKLAHOMA WTR RES BRD REV 1.875 2038 04		12/02/2021	BAS-MERRILL LYNCH		6,683,958	6,745,000	0
686507-JY-1	ORLANDO UTILITIES COMM U 5.000 2036 10		03/18/2021	WELLS FARGO SECURITIES		865,501	650,000	0
686507-JZ-8	ORLANDO UTILITIES COMM U 5.000 2037 10		03/18/2021	WELLS FARGO SECURITIES		663,580	500,000	0
686507-KA-1	ORLANDO UTILITIES COMM U 5.000 2038 10		03/18/2021	WELLS FARGO SECURITIES		2,185,626	1,655,000	0
686507-KB-9	ORLANDO UTILITIES COMM U 4.000 2039 10		03/18/2021	WELLS FARGO SECURITIES		2,421,380	2,000,000	0
733508-AA-3	PORT ARTHUR IDC AIR PROD .110 2035 04		10/19/2021	GOLDMAN SACHS & CO		2,000,000	2,000,000	77
79560T-ER-9	SALT LAKE CITY SALES & E 2.120 2031 10		11/18/2021	PIPER JAFFRAY		1,390,000	1,390,000	0
91514A-KJ-3	UNIV OF TEXAS REV REF S2 2.000 2036 08		04/08/2021	WELLS FARGO SECURITIES		8,022,000	8,000,000	0
91514A-KK-0	UNIV OF TEXAS REV REF S2 3.000 2041 08		04/08/2021	WELLS FARGO SECURITIES		2,779,325	2,500,000	0
919061-BU-4	VALDEZ ALASKA MARINE TER .020 2025 10		12/30/2021	BAS-MERRILL LYNCH		15,425,000	15,425,000	841
92818H-VH-1	VIRGINIA PUBLIC SCH AUTH 2.000 2036 08		10/19/2021	J P MORGAN CHASE SECURITIES INC		7,345,447	7,430,000	0
92818H-VJ-7	VIRGINIA PUBLIC SCH AUTH 2.125 2037 08		10/19/2021	J P MORGAN CHASE SECURITIES INC		7,494,883	7,520,000	0
92818H-VM-0	VIRGINIA PUBLIC SCH AUTH 2.250 2040 08		10/19/2021	J P MORGAN CHASE SECURITIES INC		7,777,424	7,825,000	0
977123-2Z-0	WISCONSIN TRANSN REV TAX 2.317 2037 07		07/14/2021	MORGAN STANLEY		10,790,000	10,790,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						315,989,283	308,975,000	57,177
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00846U-AL-5	AGILENT TECHNOLOGIES INC 2.750 2029 09		09/28/2021	BARCLAYS CAPITAL INC		1,871,642	1,790,000	2,051
009158-BC-9	AIR PRODUCTS & CHEMICALS 2.050 2030 05		11/17/2021	VARIOUS		12,688,066	12,549,000	11,944

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
02079K-AD-9	ALPHABET INC 1.100 2030 08		11/09/2021	DEUTSCHE BANC		4,743,400	5,000,000	13,292
023135-BZ-8	AMAZON.COM INC 2.100 2031 05		06/10/2021	VARIOUS		30,121,800	30,000,000	18,667
02344A-AA-6	AMCOR FLEXIBLES NORTH AM 2.690 2031 05	C	11/09/2021	WELLS FARGO SECURITIES		5,147,475	5,000,000	62,393
03040W-AY-1	AMERICAN WATER CAPITAL C 2.300 2031 06		05/10/2021	J P MORGAN CHASE SECURITIES INC		4,984,800	5,000,000	0
031162-CZ-1	AMGEN INC 2.000 2032 01		08/05/2021	CITIGROUP GLOBAL MARKETS		9,932,800	10,000,000	0
032654-AV-7	ANALOG DEVICES INC 2.100 2031 10		11/23/2021	MIZUHO INTERNATIONAL PLC		4,938,400	5,000,000	14,875
037833-ED-8	APPLE INC 1.650 2031 02		02/01/2021	GOLDMAN SACHS & CO		9,997,200	10,000,000	0
037833-EJ-5	APPLE INC 1.700 2031 08		07/29/2021	BARCLAYS CAPITAL INC		9,958,000	10,000,000	0
04636N-AB-9	ASTRAZENECA FINANCE LLC 2.250 2031 05	C	07/22/2021	MUFG SECURITIES AMERICAS INC		5,174,550	5,000,000	18,125
00206R-GQ-9	AT&T INC 4.300 2030 02		11/22/2021	VARIOUS		9,041,670	8,000,000	79,669
00206R-KH-4	AT&T INC 2.250 2032 02		09/30/2021	VARIOUS		11,719,810	12,000,000	74,125
053015-AG-8	AUTOMATIC DATA PROCESSIN 1.700 2028 05		05/11/2021	BAS-MERRILL LYNCH		6,978,860	7,000,000	0
053484-AC-5	AVALONBAY COMMUNITIES 1.900 2028 12		11/08/2021	BAS-MERRILL LYNCH		2,996,070	3,000,000	0
053611-AK-5	AVERY DENNISON 2.650 2030 04		02/22/2021	GOLDMAN SACHS & CO		3,143,040	3,000,000	25,175
05724B-AD-1	BAKER HUGHES INC 2.061 2026 12		12/06/2021	MORGAN STANLEY		3,000,000	3,000,000	0
059165-EN-6	BALTIMORE GAS & ELECTRIC 2.250 2031 06		10/20/2021	VARIOUS		12,979,830	13,000,000	24,750
06051G-KA-6	BANK OF AMERICA CORP 2.299 2032 07		09/14/2021	BAS-MERRILL LYNCH		12,035,150	12,000,000	17,562
06051G-KD-0	BANK OF AMERICA CORP 2.572 2032 10		10/15/2021	BAS-MERRILL LYNCH		12,000,000	12,000,000	0
06406R-AW-7	BANK OF NEW YORK MELLON 1.800 2031 07		09/23/2021	MORGAN STANLEY		24,955,750	25,000,000	15,000
06406R-AZ-0	BANK OF NEW YORK MELLON 1.900 2029 01		10/20/2021	J P MORGAN CHASE SECURITIES INC		4,997,000	5,000,000	0
071813-CB-3	BAXTER INTERNATIONAL 1.730 2031 04		07/22/2021	VARIOUS		9,671,950	10,000,000	29,074
071813-CQ-0	BAXTER INTERNATIONAL (14 2.539 2032 02		11/16/2021	J P MORGAN CHASE SECURITIES INC		4,999,800	5,000,000	0
075887-CJ-6	BECTON DICKINSON 2.823 2030 05		06/18/2021	CITIGROUP GLOBAL MARKETS		6,278,340	6,000,000	15,056
075887-CL-1	BECTON DICKINSON 1.957 2031 02		07/15/2021	VARIOUS		24,947,050	25,000,000	42,945
09247X-AR-2	BLACKROCK INC 1.900 2031 01		10/19/2021	VARIOUS		4,998,255	5,000,000	11,928
101137-BA-4	BOSTON SCIENTIFIC 2.650 2030 06		02/25/2021	BNP PARIBAS		5,152,650	5,000,000	33,125
102291-AP-6	BOWDOIN COLLEGE (TAXABLE 2.470 2032 07		11/16/2021	BARCLAYS CAPITAL INC		1,160,000	1,160,000	0
102291-AQ-4	BOWDOIN COLLEGE (TAXABLE 2.570 2033 07		11/16/2021	BARCLAYS CAPITAL INC		1,210,000	1,210,000	0
102291-AR-2	BOWDOIN COLLEGE (TAXABLE 2.650 2034 07		11/16/2021	BARCLAYS CAPITAL INC		1,000,000	1,000,000	0
110122-CP-1	BRISTOL-MYERS SQUIBB 3.400 2029 07		10/13/2021	VARIOUS		10,735,838	9,740,000	72,224
110122-DQ-8	BRISTOL-MYERS SQUIBB 1.450 2030 11		08/31/2021	U S BANCORP		2,925,570	3,000,000	13,171
11135F-AL-5	BROADCOM CORP 4.110 2028 09		05/13/2021	CITIGROUP GLOBAL MARKETS		2,123,135	1,929,000	13,654
11135F-BA-8	BROADCOM INC 4.750 2029 04		06/29/2021	CITIGROUP GLOBAL MARKETS		2,323,400	2,000,000	20,056
117043-AT-6	BRUNSWICK CORP 2.400 2031 08		09/09/2021	VARIOUS		7,915,620	8,000,000	8,333
133131-AZ-5	CAMDEN PROPERTY TRUST 2.800 2030 05		11/23/2021	U S BANCORP		5,660,513	5,424,000	3,937
149123-CH-2	CATERPILLAR INC 2.600 2030 04		07/26/2021	BNP PARIBAS		7,506,310	7,000,000	55,106
154051-J*-8	CENTRAL MAINE POWER COMP 2.050 2031 12		08/25/2021	TD SECURITIES		9,000,000	9,000,000	0
808513-BT-1	CHARLES SCHWAB CORP 1.950 2031 12		08/24/2021	CREDIT SUISSE FIRST BOSTON		9,982,500	10,000,000	0
161175-BX-1	CHARTER COMM OPT 2.300 2032 02		02/10/2021	WELLS FARGO SECURITIES		2,965,200	3,000,000	2,108
17136M-AA-0	CHURCH & DWIGHT CO 2.300 2031 12		12/01/2021	BAS-MERRILL LYNCH		4,989,750	5,000,000	0
191216-DJ-6	COCA-COLA CO 1.500 2028 03		03/01/2021	GOLDMAN SACHS & CO		3,983,360	4,000,000	0
20030N-DN-8	COMCAST CORP 1.500 2031 02		03/12/2021	CREDIT SUISSE FIRST BOSTON		2,784,750	3,000,000	3,875
207597-EN-1	CONNECTICUT LIGHT AND PO 2.050 2031 07		07/23/2021	VARIOUS		6,293,438	6,242,000	1,910
20825C-AV-6	CONOCOPHILLIPS (144A) 3.750 2027 10		02/08/2021	EXCHANGED		2,161,820	2,000,000	26,458
21036P-BH-0	CONSTELLATION BRANDS INC 2.250 2031 08		07/21/2021	BAS-MERRILL LYNCH		4,977,750	5,000,000	0
127097-AB-9	COTERRA ENERGY INC (144A 4.375 2024 06		10/07/2021	EXCHANGED		2,152,700	2,000,000	30,625
127097-AE-3	COTERRA ENERGY INC (144A 3.900 2027 05		10/07/2021	EXCHANGED		1,092,220	1,000,000	15,383
127097-AH-6	COTERRA ENERGY INC (144A 4.375 2029 03		10/07/2021	EXCHANGED		3,369,330	3,000,000	8,021
224044-CN-5	COX COMMUNICATIONS INC (2.600 2031 06		05/18/2021	WELLS FARGO SECURITIES		9,961,400	10,000,000	0
22822V-AY-7	CROWN CASTLE INTL CORP 2.500 2031 07		06/15/2021	J P MORGAN CHASE SECURITIES INC		3,989,720	4,000,000	0
126408-HM-8	CSX CORP 4.250 2029 03		02/17/2021	CITIGROUP GLOBAL MARKETS		7,083,060	6,000,000	109,083
22966R-AJ-5	CUBESMART LP 2.500 2032 02		11/18/2021	WELLS FARGO SECURITIES		1,984,380	2,000,000	0
23291K-AH-8	DH EUROPE FINANCE II 2.600 2029 11		11/18/2021	DEUTSCHE BANC		6,215,700	6,000,000	3,033
25731V-AA-2	DOMINION ENERGY SOUTH CA 2.300 2031 12		11/18/2021	U S BANCORP		4,996,900	5,000,000	0
260543-DC-4	DOW CHEMICAL CO 2.100 2030 11		10/13/2021	BNP PARIBAS		4,937,850	5,000,000	43,750
23357*-AR-2	DTE GAS COMPANY 2.070 2031 12		09/21/2021	U S BANCORP		5,000,000	5,000,000	0
26442C-BB-9	DUKE ENERGY CAROLINAS 2.550 2031 04		07/20/2021	AMHERST PIERPONT SEC		2,283,574	2,158,000	16,967
26441Y-BF-3	DUKE REALTY LP 1.750 2031 02		02/01/2021	BARCLAYS CAPITAL INC		4,000,360	4,000,000	2,333
26078J-AD-2	DUPONT DE NEMOURS INC 4.725 2028 11		10/27/2021	VARIOUS		21,128,310	18,000,000	316,181
27409L-AC-7	EAST OHIO GAS CO (144A) 2.000 2030 06		06/02/2021	VARIOUS		2,466,211	2,521,000	23,669
278058-AW-2	EATON CORP 7.650 2029 11		10/04/2021	J P MORGAN CHASE SECURITIES INC		6,979,050	5,000,000	149,813
278062-AD-6	EATON CORP 4.000 2032 11		10/19/2021	VARIOUS		10,991,365	9,346,000	94,198
285512-AE-9	ELECTRONIC ARTS INC 1.850 2031 02		02/09/2021	J P MORGAN CHASE SECURITIES INC		2,991,810	3,000,000	0
532457-BV-9	ELI LILLY 3.375 2029 03		02/17/2021	SUSQUEHANNA INTL GROUP		5,678,500	5,000,000	72,188
291011-BN-3	EMERSON ELECTRIC 1.950 2030 10		09/27/2021	MORGAN STANLEY		2,486,593	2,474,000	21,977

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
291011-BQ-6	EMERSON ELECTRIC 2.000 2028 12		12/07/2021	GOLDMAN SACHS & CO		139,691	140,000	0
29364W-BA-5	ENTERGY LOUISIANA LLC 4.000 2033 03		06/03/2021	MUFG SECURITIES AMERICAS INC		3,463,020	3,000,000	27,333
29364W-BH-0	ENTERGY LOUISIANA LLC 2.350 2032 06		03/04/2021	MUFG SECURITIES AMERICAS INC		11,938,080	12,000,000	0
29736R-AR-1	ESTEE LAUDER CO 1.950 2031 03		03/01/2021	GOLDMAN SACHS & CO		2,980,200	3,000,000	0
30042*-AA-5	EVERSOURCE GAS CO OF MAS 2.110 2031 10		09/15/2021	KEYBANC CAPITAL MARK		11,000,000	11,000,000	0
337738-AU-2	FISERV INC 3.500 2029 07		08/03/2021	WELLS FARGO SECURITIES		5,601,950	5,000,000	16,528
337738-BC-1	FISERV INC 2.650 2030 06		04/22/2021	VARIOUS		8,338,980	8,000,000	65,956
340711-BA-7	FLORIDA GAS TRANSMISSION 2.300 2031 10		09/15/2021	WELLS FARGO SECURITIES		9,992,000	10,000,000	0
369550-BP-2	GENERAL DYNAMICS CORP 2.250 2031 06		10/04/2021	VARIOUS		10,150,800	10,000,000	45,625
370334-CG-7	GENERAL MILLS INC 4.200 2028 04		06/07/2021	FIFTH THIRD SECURITIES		6,873,360	6,000,000	36,400
37331N-AK-7	GEORGIA-PACIFIC CORP (14 2.300 2030 04		11/04/2021	GOLDMAN SACHS & CO		8,261,570	8,000,000	20,572
38141G-YB-4	GOLDMAN SACHS GROUP 2.615 2032 04		04/15/2021	GOLDMAN SACHS & CO		5,000,000	5,000,000	0
38141G-YJ-7	GOLDMAN SACHS GROUP 2.383 2032 07		07/20/2021	J P MORGAN CHASE SECURITIES INC		3,046,860	3,000,000	199
38141G-YN-8	GOLDMAN SACHS GROUP 2.650 2032 10		10/18/2021	GOLDMAN SACHS & CO		10,000,000	10,000,000	0
40139L-BE-2	GUARDIAN LIFE GLOBAL FUN 1.625 2028 09		09/13/2021	J P MORGAN CHASE SECURITIES INC		9,994,100	10,000,000	0
404119-CC-1	HCA INC 2.375 2031 07		06/21/2021	WELLS FARGO SECURITIES		1,987,760	2,000,000	0
438516-BZ-8	HONEYWELL INTERNATIONAL 1.950 2030 06		11/04/2021	VARIOUS		17,496,360	17,000,000	78,379
438516-CF-1	HONEYWELL INTERNATIONAL 1.750 2031 09		08/02/2021	BAS-MERRILL LYNCH		4,988,050	5,000,000	0
440452-AH-3	HORMEL FOODS CORP 1.700 2028 06		05/25/2021	BAS-MERRILL LYNCH		9,975,700	10,000,000	0
45167R-AH-7	IDEX CORP 2.625 2031 06		05/26/2021	J P MORGAN CHASE SECURITIES INC		3,027,990	3,000,000	0
832696-AU-2	JM SMUCKER CO 2.125 2032 03		11/10/2021	VARIOUS		6,878,490	7,000,000	7,497
24422E-VS-5	JOHN DEERE CAPITAL CORP 2.000 2031 06		06/14/2021	BARCLAYS CAPITAL INC		6,989,920	7,000,000	0
46647P-BX-3	JPMORGAN CHASE 1.953 2032 02		01/28/2021	J P MORGAN CHASE SECURITIES INC		5,006,880	5,000,000	0
46647P-CC-8	JPMORGAN CHASE 2.580 2032 04		06/23/2021	GOLDMAN SACHS & CO		2,044,700	2,000,000	9,030
46647P-CR-5	JPMORGAN CHASE 2.545 2032 11		11/04/2021	J P MORGAN CHASE SECURITIES INC		3,028,860	3,000,000	0
487836-BX-5	KELLOGG CO 2.100 2030 06		01/20/2021	MORGAN STANLEY		8,111,142	7,800,000	23,205
494368-CB-7	KIMBERLY-CLARK 3.100 2030 03		04/29/2021	U S BANCORP		2,168,280	2,000,000	6,372
482480-AG-5	KLA CORP 4.100 2029 03		07/12/2021	RBC CAPITAL MARKETS		5,799,900	5,000,000	67,764
74005P-BT-0	LINDE INC/CT 1.100 2030 08		11/23/2021	VARIOUS		6,935,600	7,500,000	22,535
539830-BP-3	LOCKHEED MARTIN CORP 1.850 2030 06		11/16/2021	HSBC		4,930,250	5,000,000	39,313
502431-AN-9	L3HARRIS TECH INC 1.800 2031 01		08/30/2021	BARCLAYS CAPITAL INC		6,841,450	7,000,000	16,100
571676-AB-1	MARS INC (144A) 3.200 2030 04		10/18/2021	BAS-MERRILL LYNCH		5,409,900	5,000,000	8,444
571676-AL-9	MARS INC (144A) 1.625 2032 07		07/13/2021	WELLS FARGO SECURITIES		4,810,850	5,000,000	40,399
573284-AW-6	MARTIN MARIETTA MATERIAL 2.400 2031 07		06/30/2021	DEUTSCHE BANC		3,018,570	3,000,000	0
574599-BS-4	MASCO CORP 1.500 2028 02		02/18/2021	WELLS FARGO SECURITIES		4,991,800	5,000,000	0
575634-AU-4	MASSACHUSETTS ELECTRIC (1.729 2030 11	C	02/11/2021	VARIOUS		7,491,098	7,515,000	29,596
57629W-CZ-1	MASSMUTUAL GLOBAL FUNDIN 2.150 2031 03		11/01/2021	BAS-MERRILL LYNCH		2,285,928	2,280,000	7,353
57636Q-AU-8	MASTERCARD INC 2.000 2031 11		11/15/2021	CITIGROUP GLOBAL MARKETS		9,948,700	10,000,000	0
58013M-FQ-2	MCDONALD'S CORP 3.600 2030 07		02/24/2021	TRUIST SECURITIES		5,601,400	5,000,000	27,500
58933Y-AX-3	MERCK & CO INC 3.400 2029 03		05/19/2021	BAS-MERRILL LYNCH		3,924,928	3,539,000	24,734
806605-AG-6	MERCK & CO INC 6.500 2033 12		06/16/2021	VARIOUS		13,186,572	9,000,000	27,625
59217G-GU-7	MET LIFE GLOBAL FUNDING 1.550 2031 01		02/25/2021	BNP PARIBAS		7,679,520	8,000,000	18,600
609207-AY-1	MONDELEZ INTERNATIONAL 1.875 2032 10		09/21/2021	WELLS FARGO SECURITIES		14,615,850	15,000,000	99,479
620076-BU-2	MOTOROLA SOLUTIONS INC 2.750 2031 05		11/17/2021	VARIOUS		9,943,350	10,000,000	66,840
637432-NX-9	NATIONAL RURAL UTILITIES 1.650 2031 06		02/01/2021	RBC CAPITAL MARKETS		2,993,190	3,000,000	0
641062-AT-1	NESTLE HOLDINGS INC (144 1.250 2030 09	C	06/21/2021	DEUTSCHE BANC		2,859,270	3,000,000	10,208
641062-AX-2	NESTLE HOLDINGS INC (144 1.875 2031 09	C	09/07/2021	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	0
64952W-EG-4	NEW YORK LIFE GLOBAL FUN 1.850 2031 08		07/29/2021	BAS-MERRILL LYNCH		9,996,400	10,000,000	0
655844-CK-2	NORFOLK SOUTHERN CORP 2.300 2031 05		05/04/2021	GOLDMAN SACHS & CO		5,016,600	5,000,000	0
665772-CT-4	NORTHERN STATES POWER - 2.250 2031 04		10/14/2021	VARIOUS		18,280,780	18,000,000	16,250
665859-AV-6	NORTHERN TRUST CORP 1.950 2030 05		01/11/2021	BARCLAYS CAPITAL INC		5,135,800	5,000,000	19,500
66815L-2D-0	NORTHWESTERN MUTUAL GLOB 1.700 2028 06		06/01/2021	VARIOUS		7,051,502	7,050,000	241
67021C-AN-7	NSTAR ELECTRIC CO 3.250 2029 05		10/18/2021	CITIGROUP GLOBAL MARKETS		4,830,606	4,437,000	62,087
67021C-AP-2	NSTAR ELECTRIC CO 3.950 2030 04		03/23/2021	WELLS FARGO SECURITIES		3,406,320	3,000,000	57,275
67021C-AR-8	NSTAR ELECTRIC CO 1.950 2031 08		08/23/2021	MORGAN STANLEY		5,016,850	5,000,000	542
649840-CT-0	NY STATE ELECTRIC & GAS 2.150 2031 10		09/22/2021	VARIOUS		10,021,080	10,000,000	0
677415-CT-6	OHIO POWER CO 1.625 2031 01		02/10/2021	WELLS FARGO SECURITIES		17,923,770	18,000,000	24,240
68233J-CC-6	ONCOR ELECTRIC DELIVERY 2.750 2030 05		11/10/2021	RBC CAPITAL MARKETS		3,140,970	3,000,000	229
68235P-AH-1	ONE GAS INC 2.000 2030 05		02/04/2021	VARIOUS		6,095,081	5,885,000	22,117
688225-AH-4	OSHKOSH CORP 3.100 2030 03		07/14/2021	STIFEL NICOLAUS & CO INC		5,340,100	5,000,000	58,125
68964*-AS-0	OTTER TAIL POWER COMPANY 2.740 2031 11		05/19/2021	WELLS FARGO SECURITIES		5,000,000	5,000,000	0
6944PL-2D-0	PACIFIC LIFE GLOBAL FUND 1.450 2028 01		03/08/2021	VARIOUS		3,880,276	3,975,000	8,005
6944PL-2H-1	PACIFIC LIFE GLOBAL FUND 1.600 2028 09		09/14/2021	CREDIT SUISSE FIRST BOSTON		9,982,900	10,000,000	0
713448-FE-3	PEPSICO INC 1.950 2031 10		10/06/2021	J P MORGAN CHASE SECURITIES INC		5,977,800	6,000,000	0
717081-EW-9	PFIZER INC 2.625 2030 04		04/14/2021	JEFFERIES & CO INC		8,381,520	8,000,000	8,750

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
717081-FB-4	PFIZER INC 1.750 2031 08		10/18/2021	VARIOUS		6,905,190	7,000,000	9,042
693475-AZ-8	PNC FINANCIAL SERVICES 2.550 2030 01		11/09/2021	VARIOUS		12,631,560	12,000,000	128,067
693475-BA-2	PNC FINANCIAL SERVICES 2.307 2032 04		04/20/2021	CITIGROUP GLOBAL MARKETS		7,000,000	7,000,000	0
74256L-EH-8	PRINCIPAL LIFE GLOBAL FU 1.625 2030 11		11/23/2021	BARCLAYS CAPITAL INC		5,646,840	6,000,000	1,896
742718-FH-7	PROCTER & GAMBLE CO 3.000 2030 03		03/11/2021	VARIOUS		3,475,482	3,200,000	45,333
74340X-BS-9	PROLOGIS LP 1.625 2031 03		02/04/2021	WELLS FARGO SECURITIES		9,940,900	10,000,000	0
74368C-BG-8	PROTECTIVE LIFE (144A) 1.900 2028 07	C	06/28/2021	U S BANCORP		15,000,000	15,000,000	0
74368C-AY-0	PROTECTIVE LIFE GLOBAL (1.737 2030 09	C	06/29/2021	VARIOUS		11,009,733	11,440,000	53,739
744538-AE-9	PUBLIC SERVICE CO OF NEW 2.200 2031 06		06/09/2021	VARIOUS		11,393,812	11,400,000	0
74456Q-CB-0	PUBLIC SERVICE ELECTRIC 2.450 2030 01		06/17/2021	WELLS FARGO SECURITIES		4,739,908	4,563,000	48,444
74456Q-CH-7	PUBLIC SERVICE ELECTRIC 1.900 2031 08		08/23/2021	VARIOUS		12,012,650	12,000,000	2,217
74460D-AJ-8	PUBLIC STORAGE 2.250 2031 11		11/05/2021	VARIOUS		7,052,960	7,000,000	0
74460W-AD-9	PUBLIC STORAGE 1.850 2028 05		04/14/2021	J P MORGAN CHASE SECURITIES INC		4,996,400	5,000,000	0
74460W-AE-7	PUBLIC STORAGE 2.300 2031 05		04/15/2021	J P MORGAN CHASE SECURITIES INC		7,006,390	7,000,000	0
747525-BK-8	QUALCOMM INC 2.150 2030 05		11/16/2021	RBC CAPITAL MARKETS		7,040,810	7,000,000	74,414
747525-BP-7	QUALCOMM INC 1.650 2032 05		07/06/2021	WELLS FARGO SECURITIES		4,837,900	5,000,000	11,000
74834L-BB-5	QUEST DIAGNOSTICS 2.950 2030 06		04/26/2021	BARCLAYS CAPITAL INC		5,234,850	5,000,000	48,347
74834L-BC-3	QUEST DIAGNOSTICS 2.800 2031 06		03/22/2021	BNP PARIBAS		8,335,160	8,000,000	39,200
75513E-AD-3	RAYTHEON TECHNOLOGIES CO 2.250 2030 07		10/13/2021	HSBC		7,052,780	7,000,000	45,500
75513E-CM-1	RAYTHEON TECHNOLOGIES CO 1.900 2031 09		08/30/2021	BARCLAYS CAPITAL INC		1,982,480	2,000,000	2,217
75513E-CN-9	RAYTHEON TECHNOLOGIES CO 2.375 2032 03		11/01/2021	BAS-MERRILL LYNCH		2,999,490	3,000,000	0
913017-CY-3	RAYTHEON TECHNOLOGIES CO 4.125 2028 11		10/25/2021	HSBC		7,931,350	7,000,000	129,135
771196-BX-9	ROCHE HOLDINGS INC (144A 2.076 2031 12	C	12/13/2021	VARIOUS		15,015,750	15,000,000	346
771367-C#-4	ROCHESTER GAS AND ELECTR 2.100 2031 12		08/25/2021	TD SECURITIES		7,000,000	7,000,000	0
773903-AL-3	ROCKWELL AUTOMATION 1.750 2031 08		08/04/2021	VARIOUS		11,684,670	11,700,000	0
79466L-AH-7	SALESFORCE.COM INC 1.500 2028 07		06/29/2021	J P MORGAN CHASE SECURITIES INC		2,984,520	3,000,000	0
79466L-AJ-3	SALESFORCE.COM INC 1.950 2031 07		09/21/2021	VARIOUS		20,232,210	20,000,000	41,113
81762P-AE-2	SERVICE NOW INC 1.400 2030 09		11/09/2021	SUMRIDGE PARTNERS LLC		2,841,550	3,000,000	8,283
824348-BJ-4	SHERWIN-WILLIAMS CO 2.950 2029 08		06/30/2021	VARIOUS		10,016,732	9,325,000	102,386
824348-BL-9	SHERWIN-WILLIAMS CO 2.300 2030 05		07/12/2021	VARIOUS		5,099,910	5,000,000	18,847
824348-BN-5	SHERWIN-WILLIAMS CO 2.200 2032 03		11/09/2021	VARIOUS		9,973,000	10,000,000	611
842638-J@-8	SOUTHERN CONNECTICUT GAS 2.050 2031 12		08/25/2021	TD SECURITIES		5,000,000	5,000,000	0
854502-AL-5	STANLEY BLACK & DECKER 2.300 2030 03		07/27/2021	BARCLAYS CAPITAL INC		10,521,900	10,000,000	85,611
857477-BG-7	STATE STREET CORP 2.400 2030 01		06/08/2021	CITIGROUP GLOBAL MARKETS		1,407,860	1,357,000	12,303
863667-AY-7	STRYKER CORP 1.950 2030 06		07/06/2021	CITIGROUP GLOBAL MARKETS		4,995,100	5,000,000	6,229
87612E-AK-2	TARGET CORP 6.350 2032 11		07/12/2021	STIFEL NICOLAUS & CO INC		5,057,521	3,537,000	45,544
87612E-BJ-4	TARGET CORP 2.350 2030 02		11/23/2021	VARIOUS		15,358,051	14,857,000	75,750
882117-5V-2	TEXAS A & M PERM UNIV FU 3.660 2047 07		03/18/2021	RBC CAPITAL MARKETS		12,451,368	11,490,000	94,620
882508-BJ-2	TEXAS INSTRUMENTS INC 1.750 2030 05		10/21/2021	VARIOUS		2,631,403	2,692,000	22,377
882508-BL-7	TEXAS INSTRUMENTS INC 1.900 2031 09		10/12/2021	VARIOUS		18,924,560	19,000,000	10,714
883556-CL-4	THERMO FISHER SCIENTIFIC 2.000 2031 10		11/18/2021	VARIOUS		19,713,600	20,000,000	56,111
89788K-AA-4	TRUIST BANK 2.250 2030 03		07/20/2021	VARIOUS		12,495,018	12,164,000	98,280
89788M-AE-2	TRUIST FINANCIAL CORP 1.887 2029 06		07/07/2021	RBC CAPITAL MARKETS		10,141,700	10,000,000	16,773
906548-CT-7	UNION ELECTRIC CO 2.150 2032 03		07/09/2021	VARIOUS		10,057,550	10,000,000	6,271
907818-FU-7	UNION PACIFIC CO 2.375 2031 05		09/07/2021	CITIGROUP GLOBAL MARKETS		2,064,600	2,000,000	14,514
91324P-ED-0	UNITEDHEALTH GROUP INC 2.300 2031 05		05/17/2021	CITIGROUP GLOBAL MARKETS		11,998,920	12,000,000	0
914748-AA-6	UNIVERSITY OF NOTRE DAME 3.394 2048 02		07/29/2021	BAS-MERRILL LYNCH		5,896,050	5,000,000	78,722
91159H-JA-9	US BANCORP 1.375 2030 07		11/03/2021	VARIOUS		9,674,390	10,000,000	25,285
92343E-AM-4	VERISIGN INC 2.700 2031 06		05/24/2021	J P MORGAN CHASE SECURITIES INC		997,120	1,000,000	0
92343V-GJ-7	VERIZON COMMUNICATIONS 2.550 2031 03		06/18/2021	CITIGROUP GLOBAL MARKETS		2,040,380	2,000,000	12,750
927804-GB-4	VIRGINIA ELECTRIC & POWE 2.875 2029 07		07/27/2021	VARIOUS		2,318,005	2,127,000	2,378
927804-GE-8	VIRGINIA ELECTRIC & POWE 2.300 2031 11		11/15/2021	BAS-MERRILL LYNCH		4,988,950	5,000,000	0
929160-AZ-2	VULCAN MATERIALS 3.500 2030 06		11/22/2021	DEUTSCHE BANC		4,322,400	4,000,000	67,278
94106B-AC-5	WASTE CONNECTIONS 2.200 2032 01		10/18/2021	MORGAN STANLEY		4,895,900	5,000,000	9,167
95040Q-AN-4	WELLTOWER INC 2.050 2029 01		06/23/2021	WELLS FARGO SECURITIES		2,991,450	3,000,000	0
95040Q-AP-9	WELLTOWER INC 2.750 2032 01		11/16/2021	WELLS FARGO SECURITIES		2,997,510	3,000,000	0
97670M-B*-6	WISCONSIN GAS LLC 2.070 2028 12		11/05/2021	MIZUHO INTERNATIONAL PLC		7,000,000	7,000,000	0
976826-BP-1	WISCONSIN POWER & LIGHT 1.950 2031 09		09/14/2021	VARIOUS		7,816,038	7,800,000	0
98956P-AV-4	ZIMMER BIOMET HOLDINGS I 2.600 2031 11		11/15/2021	BARCLAYS GLOBAL		4,998,700	5,000,000	0
98978V-AS-2	ZOETIS INC 2.000 2030 05		11/02/2021	VARIOUS		7,913,690	8,000,000	40,944
064159-4B-9	BANK OF NOVA SCOTIA 2.150 2031 08	A	11/08/2021	CITIGROUP GLOBAL MARKETS		5,970,060	6,000,000	48,733
13645R-BF-0	CANADIAN PACIFIC RAILWAY 2.450 2031 12	A	11/18/2021	VARIOUS		12,017,050	12,000,000	0
124900-AD-3	CCL INDUSTRIES INC (144A 3.050 2030 06	A	12/13/2021	SEAPORT GROUP		2,086,520	2,000,000	2,372
78016E-YH-4	ROYAL BANK OF CANADA 2.300 2031 11	A	10/26/2021	RBC CAPITAL MARKETS		9,988,400	10,000,000	0
89352H-BC-2	TRANSCANADA PIPELINES 2.500 2031 10	A	10/13/2021	BARCLAYS CAPITAL INC		1,992,100	2,000,000	417

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
00084D-AW-0	ABN AMRO BANK NV (144A) 2.470 2029 12	D	12/06/2021	MORGAN STANLEY		5,000,000	5,000,000	0
00913R-AF-3	AIR LIQUIDE FINANCE (144 2.250 2029 09	D	10/28/2021	GOLDMAN SACHS & CO		2,986,778	2,924,000	9,320
00216L-AE-3	ASB BANK LIMITED (144A) 2.375 2031 10	D	10/20/2021	VARIOUS		6,938,970	7,000,000	0
046353-AW-8	ASTRAZENECA PLC 1.375 2030 08	D	11/03/2021	CITIGROUP GLOBAL MARKETS		2,845,680	3,000,000	10,198
05523R-AD-9	BAE SYSTEMS PLC (144A) 3.400 2030 04	D	10/20/2021	VARIOUS		11,099,768	10,200,000	46,788
25243Y-BD-0	DIAGEO CAPITAL PLC 2.000 2030 04	D	07/13/2021	WELLS FARGO SECURITIES		2,020,280	2,000,000	8,444
47837R-AD-2	JOHNSON CONTROLS/TYCO FI 2.000 2031 09	D	09/20/2021	VARIOUS		24,846,850	25,000,000	1,667
50220P-AD-5	LSEGA FINANCING PLC (144 2.500 2031 04	D	03/25/2021	BAS-MERRILL LYNCH		4,991,650	5,000,000	0
82620K-BE-2	SIEMENS FINANCIERINGSMAT 2.150 2031 03	D	03/02/2021	MORGAN STANLEY		15,978,560	16,000,000	0
961214-ET-6	WESTPAC BANKING CORP 2.150 2031 06	D	07/01/2021	BMO CAPITAL MARKETS		3,034,830	3,000,000	5,913
961214-EW-9	WESTPAC BANKING CORP 1.953 2028 11	D	11/10/2021	TD SECURITIES		7,994,930	8,000,000	0
36263V-AB-3	GSMBS 2021-PJ11 A2 (144A 2.500 2052 04		12/03/2021	GOLDMAN SACHS & CO		8,847,342	8,817,033	26,329
36262L-AB-6	GSMBS 2021-PJ6 A2 2.500 2051 11		06/15/2021	GOLDMAN SACHS & CO		8,592,305	8,491,469	17,101
36262C-AB-6	GSMBS 2021-PJ7 A2 (144A) 2.500 2052 01		12/08/2021	VARIOUS		21,489,727	21,292,508	29,173
46653Q-AC-9	JPMMT 2021-14 A3 CMO (14 2.500 2052 05		11/23/2021	J P MORGAN CHASE SECURITIES INC		14,766,895	14,843,431	29,893
46654T-AC-2	JPMMT 2021-15 A3 2.500 2052 06		12/20/2021	J P MORGAN CHASE SECURITIES INC		34,967,188	35,000,000	70,486
61772N-AJ-6	MSRM 2021-5 A3 (144A) 2.500 2051 08		08/19/2021	MORGAN STANLEY		9,681,162	9,510,274	17,171
61772Q-AE-0	MSRM 2021-6 A3 (144A) 2.500 2051 09		10/15/2021	MORGAN STANLEY		7,759,349	7,708,760	14,454
67647V-AA-7	OCMT 2021-3 A1 (144A) 2.500 2051 06		07/09/2021	WELLS FARGO SECURITIES		4,856,528	4,777,402	7,299
75410J-AA-2	RATE 2021-J4 A1 (144A) 2.500 2051 11		11/18/2021	NOMURA SECURITIES INTL		8,922,430	8,933,597	13,649
81748C-AA-8	SEMT 2021-9 A1 CMO 2.500 2052 01		12/07/2021	WELLS FARGO SECURITIES		20,050,000	20,000,000	22,222
06540L-BA-4	BANK 2021-BN37 A4 2.370 2064 11		11/12/2021	WELLS FARGO SECURITIES		12,119,388	12,000,000	16,590
05551V-BJ-1	BBCMS 2021-C10 A5 2.492 2054 07		06/25/2021	BARCLAYS CAPITAL INC		10,299,800	10,000,000	9,691
38406J-AA-6	GRACE 2020-GRCE A 2.347 2040 12		10/19/2021	BARCLAYS CAPITAL INC		5,016,406	5,000,000	6,519
78449R-AA-3	SLG 2021-OVA A (144A) 2.585 2041 07		09/28/2021	VARIOUS		10,308,787	10,000,000	19,750
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,663,387,020	1,631,814,475	4,784,691
8399997. Total - Bonds - Part 3						2,817,632,976	2,755,359,365	5,910,286
8399998. Total - Bonds - Part 5						759,387,091	737,175,485	392,325
8399999. Total - Bonds						3,577,020,067	3,492,534,850	6,302,611
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
22041E-60-9	CORSA COAL CORP		12/15/2021	DIST FROM PARTNERSHIP	696,850.000	334,488		0
760273-10-2	REPARE THERAPEUTICS INC		09/10/2021	DIST FROM PARTNERSHIP	8,328.000	273,525		0
H9060V-10-1	VECTIVBIO HOLDING AG	C	04/16/2021	DIST FROM PARTNERSHIP	1,930.000	35,701		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						643,714	XXX	0
9799997. Total - Common Stocks - Part 3						643,714	XXX	0
9799998. Total - Common Stocks - Part 5						3,106,064	XXX	0
9799999. Total - Common Stocks						3,749,778	XXX	0
9899999. Total - Preferred and Common Stocks						3,749,778	XXX	0
9999999 - Totals						3,580,769,845	XXX	6,302,611

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Bonds - U.S. Governments																				
797224-AA-0	SAN CLEMENTE 3.585		03/01/2021	REDEEMED		81,176	81,176	81,176	81,489	0	(313)	0	(313)	0	81,176	0	0	0	728	08/27/2021
797224-AA-0	SAN CLEMENTE 3.585		04/01/2021	MAKE WHOLE CALL		166,147	164,569	164,569	165,203	0	(241)	0	(241)	0	164,962	0	(393)	(393)	3,611	08/27/2021
912810-EK-0	U S TREASURY BONDS 8.125		08/15/2021	MATURED		5,000,000	5,000,000	6,963,301	5,174,572	0	(174,572)	0	(174,572)	0	5,000,000	0	0	0	406,250	08/15/2021
912828-P8-7	U S TREASURY NOTES 1.125		02/28/2021	MATURED		9,707,000	9,707,000	9,431,369	9,692,245	0	14,755	0	14,755	0	9,707,000	0	0	0	54,602	02/28/2021
912828-RC-6	U S TREASURY NOTES 2.125		08/15/2021	MATURED		15,000,000	15,000,000	14,711,183	14,936,020	0	63,980	0	63,980	0	15,000,000	0	0	0	318,750	08/15/2021
912828-2F-6	U S TREASURY NOTES 1.125		08/31/2021	MATURED		10,000,000	10,000,000	9,910,971	9,966,194	0	33,806	0	33,806	0	10,000,000	0	0	0	112,500	08/31/2021
912828-3Q-1	U S TREASURY NOTES 2.000		01/15/2021	MATURED		5,000,000	5,000,000	5,012,321	5,000,296	0	(296)	0	(296)	0	5,000,000	0	0	0	50,000	01/15/2021
912828-3X-6	U S TREASURY NOTES 2.250		02/15/2021	MATURED		10,000,000	10,000,000	9,941,049	9,996,170	0	3,830	0	3,830	0	10,000,000	0	0	0	112,500	02/15/2021
36179S-LQ-8	GNMA II PASS #MA3935 2.500		12/20/2021	PAID ON PRINCIPAL		947,397	947,397	930,077	929,087	0	18,310	0	18,310	0	947,397	0	0	0	10,795	09/20/2046
36179S-QU-4	GNMA II PASS #MA4067 2.500		12/20/2021	PAID ON PRINCIPAL		9,732,334	9,732,334	9,582,430	9,607,238	0	125,096	0	125,096	0	9,732,334	0	0	0	116,393	11/20/2046
36179S-UT-2	GNMA II PASS #MA4194 2.500		12/20/2021	PAID ON PRINCIPAL		9,278,072	9,278,072	9,135,631	9,158,698	0	119,374	0	119,374	0	9,278,072	0	0	0	111,551	01/20/2047
36202F-2L-9	GNMA II PASS #00005279 3.500		12/20/2021	PAID ON PRINCIPAL		1,411,415	1,411,415	1,468,533	1,448,771	0	(37,356)	0	(37,356)	0	1,411,415	0	0	0	23,823	01/20/2042
36202F-3M-6	GNMA II PASS #00005304 3.500		12/20/2021	PAID ON PRINCIPAL		1,382,289	1,382,289	1,457,235	1,433,048	0	(50,759)	0	(50,759)	0	1,382,289	0	0	0	23,379	02/20/2042
36202F-4Q-6	GNMA II PASS #00005331 3.500		12/20/2021	PAID ON PRINCIPAL		1,356,409	1,356,409	1,423,805	1,402,295	0	(45,887)	0	(45,887)	0	1,356,409	0	0	0	22,766	03/20/2042
36202D-6D-8	GNMA II PASS #3568 5.000		12/20/2021	PAID ON PRINCIPAL		328,901	328,901	315,673	320,066	0	8,834	0	8,834	0	328,901	0	0	0	8,528	06/20/2034
36202E-CM-9	GNMA II PASS #3676 4.500		12/20/2021	PAID ON PRINCIPAL		287,700	287,700	273,090	277,649	0	10,050	0	10,050	0	287,700	0	0	0	6,076	02/20/2035
36202E-EU-9	GNMA II PASS #3747 5.000		12/20/2021	PAID ON PRINCIPAL		270,618	270,618	263,007	265,134	0	5,485	0	5,485	0	270,618	0	0	0	7,621	08/20/2035
36202E-FM-6	GNMA II PASS #3772 5.000		12/20/2021	PAID ON PRINCIPAL		193,233	193,233	188,976	190,138	0	3,095	0	3,095	0	193,233	0	0	0	5,502	10/20/2035
36213C-YY-0	GNMA PASS TH #550727 5.000		12/15/2021	PAID ON PRINCIPAL		118,913	118,913	117,055	117,505	0	1,408	0	1,408	0	118,913	0	0	0	3,491	11/15/2035
36290R-U6-8	GNMA PASS TH #615405 4.500		12/15/2021	PAID ON PRINCIPAL		131,124	131,124	127,149	128,283	0	2,841	0	2,841	0	131,124	0	0	0	2,337	08/15/2033
36291A-DH-9	GNMA PASS TH #622104 4.500		12/15/2021	PAID ON PRINCIPAL		122,576	122,576	118,861	120,114	0	2,462	0	2,462	0	122,576	0	0	0	2,746	09/15/2033
36292F-H6-7	GNMA PASS TH #647453 5.000		12/15/2021	PAID ON PRINCIPAL		134,550	134,550	132,448	133,067	0	1,483	0	1,483	0	134,550	0	0	0	2,681	10/15/2035
36225A-ER-7	GNMA PASS TH #780144 7.000		12/15/2021	PAID ON PRINCIPAL		31,997	31,997	30,527	31,509	0	487	0	487	0	31,997	0	0	0	1,104	07/15/2024
38375B-SH-6	GNR 2012-H11 CA CMO 1.750		12/20/2021	PAID ON PRINCIPAL		37,117	37,117	37,958	37,798	0	(682)	0	(682)	0	37,117	0	0	0	361	04/20/2062
38375B-B7-6	GNR 2012-H30 VA CMO 1.750		12/20/2021	PAID ON PRINCIPAL		818,269	818,269	812,132	815,714	0	2,554	0	2,554	0	818,269	0	0	0	9,441	12/20/2062
38379L-U4-6	GNR 2015-62 CG CMO 2.250		12/20/2021	PAID ON PRINCIPAL		2,723,570	2,723,570	2,714,208	2,714,128	0	9,442	0	9,442	0	2,723,570	0	0	0	29,524	03/20/2045
38376R-8F-6	GNR 2017-H18 HC CMO 2.000		12/20/2021	PAID ON PRINCIPAL		2,350,819	2,350,819	2,269,642	2,292,597	0	58,222	0	58,222	0	2,350,819	0	0	0	23,924	04/20/2066
38380X-S3-2	GNR 2018-115 GB CMO 3.500		12/20/2021	PAID ON PRINCIPAL		2,594,090	2,594,090	2,581,626	2,585,518	0	8,572	0	8,572	0	2,594,090	0	0	0	46,919	10/20/2046
38381A-S6-4	GNR 2018-152 KA CMO 4.000		12/20/2021	PAID ON PRINCIPAL		3,252,981	3,252,981	3,275,345	3,261,964	0	(8,983)	0	(8,983)	0	3,252,981	0	0	0	64,489	01/20/2047
36225C-BX-3	G2 (ARM) #80053 2.000		12/20/2021	PAID ON PRINCIPAL		172	172	173	171	0	1	0	1	0	172	0	0	0	2	03/20/2027
36225C-CN-4	G2 (ARM) #80076 1.875		12/20/2021	PAID ON PRINCIPAL		615	615	621	609	0	5	0	5	0	615	0	0	0	8	05/20/2027
38378X-P6-2	GNR 2014-166 PL (PROJE 2.500		12/16/2021	PAID ON PRINCIPAL		412,376	412,376	412,118	412,055	0	320	0	320	0	412,376	0	0	0	4,476	05/16/2055
38380J-EJ-3	GNR 2017-169 AH (PROJE 2.600		12/16/2021	PAID ON PRINCIPAL		10,404,240	10,404,240	10,272,619	10,323,183	0	81,057	0	81,057	0	10,404,240	0	0	0	114,236	04/16/2054
38379R-TG-8	GNR 2017-62 AE (PROJEC 2.600		12/16/2021	PAID ON PRINCIPAL		1,989,399	1,989,399	1,992,197	1,990,757	0	(1,358)	0	(1,358)	0	1,989,399	0	0	0	22,253	11/16/2057
38379R-VW-0	GNR 2017-76 AD (PROJEC 2.400		12/16/2021	PAID ON PRINCIPAL		2,461,075	2,461,075	2,425,601	2,442,451	0	18,624	0	18,624	0	2,461,075	0	0	0	51,164	02/16/2050
38380J-YW-2	GNR 2018-56 A (PROJECT 2.500		12/16/2021	PAID ON PRINCIPAL		5,623,280	5,623,280	5,638,686	5,633,793	0	(10,513)	0	(10,513)	0	5,623,280	0	0	0	71,258	10/16/2050
83162C-SP-9	SBAP 2009-20F 1 4.950		12/01/2021	PAID ON PRINCIPAL		224,542	224,542	224,542	223,885	0	657	0	657	0	224,542	0	0	0	8,010	06/01/2029
83162C-UP-6	SBAP 2012-20B 1 2.630		08/01/2021	PAID ON PRINCIPAL		513,769	513,769	514,954	512,966	0	803	0	803	0	513,769	0	0	0	10,790	02/01/2032
83162C-VX-8	SBAP 2013-20K 1 3.380		11/01/2021	PAID ON PRINCIPAL		299,241	299,241	299,241	297,558	0	1,683	0	1,683	0	299,241	0	0	0	8,113	11/01/2033
83162C-WA-7	SBAP 2014-20A 1 3.460		07/01/2021	PAID ON PRINCIPAL		753,876	753,876	753,876	750,805	0	3,071	0	3,071	0	753,876	0	0	0	21,418	01/01/2034
83162C-XL-2	SBAP 2015-20L 1 2.820		12/01/2021	PAID ON PRINCIPAL		689,230	689,230	689,230	687,090	0	2,140	0	2,140	0	689,230	0	0	0	15,655	12/01/2035
83162C-YC-1	SBAP 2016-10F 1 2.170		11/01/2021	PAID ON PRINCIPAL		140,101	140,101	140,101	139,770	0	331	0	331	0	140,101	0	0	0	2,284	11/01/2026
83162C-YP-2	SBAP 2017-10C 1 2.330		11/01/2021	PAID ON PRINCIPAL		302,562	302,562	302,562	302,451	0	111	0	111	0	302,562	0	0	0	5,381	05/01/2027
83162C-YY-3	SBAP 2017-10F 1 2.290		11/01/2021	PAID ON PRINCIPAL		1,811,917	1,811,917	1,811,917	1,811,884	0	32	0	32	0	1,811,917	0	0	0	40,181	11/01/2027
83162C-YG-2	SBAP 2017-20A 1 2.800		07/01/2021	PAID ON PRINCIPAL		694,389	694,389	694,389	693,526	0	864	0	864	0	694,389	0	0	0	14,958	01/01/2037
83162C-YQ-0	SBAP 2017-20E 1 2.880		11/01/2021	PAID ON PRINCIPAL		2,926,008	2,926,008	2,926,008	2,919,885	0	6,123	0	6,123	0	2,926,008	0	0	0	70,948	05/01/2037
83162C-YZ-0	SBAP 2017-20K 1 2.790		11/01/2021	PAID ON PRINCIPAL		1,253,961	1,253,961	1,253,961	1,252,278	0	1,684	0	1,684	0	1,253,961	0	0	0	30,552	11/01/2037
83162C-ZG-1	SBAP 2018-10B 1 3.000		09/01/2021	PAID ON PRINCIPAL		2,505,436	2,505,436	2,505,436	2,503,692	0	1,744	0	1,744	0	2,505,436	0	0	0	78,173	03/01/2028
83162C-A3-7	SBAP 2018-20L 1 3.540		12/01/2021	PAID ON PRINCIPAL		1,062,308	1,062,308	1,062,308	1,061,370	0	938	0	938	0	1,062,308	0	0	0	33,889	12/01/2038
83162C-A6-0	SBAP 2019-20A 1 3.370		07/01/2021	PAID ON PRINCIPAL		584,024	584,024	584,024	582,903	0	1,120	0	1,120	0	584,024	0	0	0	16,673	01/01/2039
83162C-A7-8	SBAP 2019-25A 1 3.560		07/01/2021	PAID ON PRINCIPAL		262,465	262,465	262,465	262,013	0	452	0	452	0	262,465	0	0	0	8,250	01/01/2044
0599999. Subtotal - Bonds - U.S. Governments						127,373,680	127,372,102	128,238,377	127,087,604	0	284,891	0	284,891	0	127,372,495	0	(393)	(393)	2,211,063	XXX
Bonds - All Other Governments																				
168863-AW-8	CHILE (REPUBLIC OF) 3.250	D	09/14/2021	MATURED		1,000,000	1,000,000	991,310	999,255	0	745	0	745	0	1,000,000	0	0	0	32,500	09/14/2021
1099999. Subtotal - Bonds - All Other Governments						1,000,000	1,000,000	991,310	999,255	0	745	0	745	0	1,000,000	0	0	0	32,500	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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Bonds - U.S. States, Territories and Possessions																				
246380-2Y-4	DELAWARE GENERAL OBLIG 5.000		10/01/2021	MATURED		2,080,000	2,080,000	2,491,611	2,135,215	0	(55,215)	0	(55,215)	0	2,080,000	0	0	0	104,000	10/01/2021
612103-XV-8	MONTANA GENERAL OBLIGA 4.000		04/30/2021	DA DAVIDSON		124,707	100,000	126,819	126,308	0	(892)	0	(892)	0	125,416	0	(709)	(709)	2,156	08/01/2031
612103-XW-6	MONTANA GENERAL OBLIGA 4.000		05/03/2021	DA DAVIDSON		260,663	210,000	263,445	262,433	0	(1,781)	0	(1,781)	0	260,651	0	11	11	4,550	08/01/2032
612103-XX-4	MONTANA GENERAL OBLIGA 4.000		05/05/2021	HILLTOP SECURITIES		280,616	225,000	279,221	278,200	0	(1,826)	0	(1,826)	0	276,375	0	4,241	4,241	4,925	08/01/2033
644682-F6-8	NEW HAMPSHIRE GEN OBLI 5.000		01/21/2021	REDEEMED		5,895,000	5,895,000	6,600,160	5,895,168	0	(168)	0	(168)	0	5,895,000	0	0	0	163,750	07/01/2022
644682-F7-6	NEW HAMPSHIRE GEN OBLI 5.000		01/21/2021	REDEEMED		3,915,000	3,915,000	4,362,015	3,915,091	0	(91)	0	(91)	0	3,915,000	0	0	0	108,750	07/01/2023
880541-RT-6	TENNESSEE GENERAL OBLI 5.000		10/01/2021	REDEEMED		2,000,000	2,000,000	2,212,620	2,018,796	0	(18,796)	0	(18,796)	0	2,000,000	0	0	0	100,000	10/01/2031
882721-RM-7	TEXAS MULTI-MODE-MOBIL .020		02/25/2021	GOLDMAN SACHS & CO		5,210,000	5,210,000	5,210,000	5,210,000	0	0	0	0	0	5,210,000	0	0	0	787	04/01/2036
917542-SL-7	UTAH GENERAL OBLIGATIO 5.000		07/01/2021	REDEEMED		3,000,000	3,000,000	3,381,870	3,022,410	0	(22,410)	0	(22,410)	0	3,000,000	0	0	0	150,000	07/01/2026
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						22,765,985	22,635,000	24,927,760	22,863,621	0	(101,179)	0	(101,179)	0	22,762,442	0	3,543	3,543	638,917	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				
163597-GV-3	CHEMEKETA CCD GO S2011 5.250		06/15/2021	REDEEMED		1,800,000	1,800,000	2,159,280	1,830,870	0	(30,870)	0	(30,870)	0	1,800,000	0	0	0	47,250	06/15/2025
235308-RR-6	DALLAS ISD GENERAL OBL 5.000		06/01/2021	REDEEMED		5,000,000	5,000,000	5,645,300	5,009,657	0	(9,657)	0	(9,657)	0	5,000,000	0	0	0	198,611	02/15/2027
235308-RS-4	DALLAS ISD GENERAL OBL 5.000		06/01/2021	REDEEMED		5,000,000	5,000,000	5,603,450	5,009,036	0	(9,036)	0	(9,036)	0	5,000,000	0	0	0	198,611	02/15/2028
239864-AN-1	DAYTON METRO LIBRARY G 4.000		12/01/2021	REDEEMED		9,275,000	9,275,000	9,717,510	9,327,931	0	(52,931)	0	(52,931)	0	9,275,000	0	0	0	371,000	12/01/2034
262615-GY-7	DU PAGE COOK WILL CO C 5.000		06/01/2021	REDEEMED		4,245,000	4,245,000	4,564,946	4,261,055	0	(16,055)	0	(16,055)	0	4,245,000	0	0	0	106,125	06/01/2028
262615-GZ-4	DU PAGE COOK WILL CO C 5.000		06/01/2021	REDEEMED		3,240,000	3,240,000	3,459,834	3,251,050	0	(11,050)	0	(11,050)	0	3,240,000	0	0	0	81,000	06/01/2029
262615-HA-8	DU PAGE COOK WILL CO C 5.000		06/01/2021	REDEEMED		1,100,000	1,100,000	1,166,440	1,103,343	0	(3,343)	0	(3,343)	0	1,100,000	0	0	0	27,500	06/01/2030
280605-2J-4	EDINA GENERAL OBLIGATI 3.000		02/01/2021	MATURED		1,565,000	1,565,000	1,628,242	1,564,960	0	40	0	40	0	1,565,000	0	0	0	23,475	02/01/2021
365892-LU-0	GARFIELD PITKIN & EAGL 5.000		12/15/2021	REDEEMED		3,885,000	3,885,000	4,576,375	3,958,705	0	(73,705)	0	(73,705)	0	3,885,000	0	0	0	194,250	12/15/2023
425507-JT-8	HENNEPIN CO GENERAL OB 5.000		04/30/2021	HILLTOP SECURITIES		7,067,393	5,250,000	7,223,843	7,174,474	0	(62,910)	0	(62,910)	0	7,111,564	0	(44,171)	(44,171)	111,563	12/01/2033
425507-JU-5	HENNEPIN CO GENERAL OB 5.000		05/03/2021	HILLTOP SECURITIES		7,416,517	5,515,000	7,556,653	7,505,687	0	(65,444)	0	(65,444)	0	7,440,243	0	(23,726)	(23,726)	117,960	12/01/2034
425507-JV-3	HENNEPIN CO GENERAL OB 5.000		05/03/2021	HILLTOP SECURITIES		7,761,553	5,790,000	7,900,166	7,847,638	0	(67,481)	0	(67,481)	0	7,780,158	0	(18,605)	(18,605)	123,842	12/01/2035
425507-JW-1	HENNEPIN CO GENERAL OB 5.000		05/03/2021	HILLTOP SECURITIES		8,124,339	6,080,000	8,261,078	8,206,931	0	(69,584)	0	(69,584)	0	8,137,347	0	(13,008)	(13,008)	130,044	12/01/2036
425507-JX-9	HENNEPIN CO GENERAL OB 5.000		05/03/2021	HILLTOP SECURITIES		8,504,756	6,385,000	8,646,439	8,590,382	0	(72,010)	0	(72,010)	0	8,518,372	0	(13,616)	(13,616)	136,568	12/01/2037
438670-ZQ-7	HONOLULU CITY & CO GO 5.000		08/01/2021	REDEEMED		1,500,000	1,500,000	1,567,590	1,529,023	0	(29,023)	0	(29,023)	0	1,500,000	0	0	0	75,000	08/01/2027
472736-2G-1	JEFFERSON CO SD R-001 4.000		05/03/2021	KEYBANC CAPITAL MARK		11,165,760	9,000,000	11,382,930	11,377,305	0	(77,735)	0	(77,735)	0	11,299,570	0	(133,810)	(133,810)	133,000	12/15/2035
472736-2H-9	JEFFERSON CO SD R-001 4.000		05/13/2021	CITIGROUP GLOBAL MARKETS		11,987,482	9,720,000	12,251,866	12,245,912	0	(90,402)	0	(90,402)	0	12,155,510	0	(168,028)	(168,028)	156,600	12/15/2036
472736-2J-5	JEFFERSON CO SD R-001 4.000		05/18/2021	CITIGROUP GLOBAL MARKETS		12,020,402	9,780,000	12,285,734	12,279,834	0	(91,264)	0	(91,264)	0	12,188,571	0	(168,169)	(168,169)	160,827	12/15/2037
483854-HH-1	KANE & DUPAGE CCD #509 4.000		12/15/2021	REDEEMED		5,900,000	5,900,000	6,302,203	5,949,545	0	(49,545)	0	(49,545)	0	5,900,000	0	0	0	236,000	12/15/2027
483854-HJ-7	KANE & DUPAGE CCD #509 4.000		12/15/2021	REDEEMED		6,100,000	6,100,000	6,477,529	6,146,635	0	(46,635)	0	(46,635)	0	6,100,000	0	0	0	244,000	12/15/2028
483854-HK-4	KANE & DUPAGE CCD #509 4.000		12/15/2021	REDEEMED		5,800,000	5,800,000	6,131,818	5,841,073	0	(41,073)	0	(41,073)	0	5,800,000	0	0	0	232,000	12/15/2029
495242-G6-0	KING CO SD #412 SHOREL 5.000		12/01/2021	REDEEMED		10,500,000	10,500,000	11,427,465	10,599,837	0	(99,837)	0	(99,837)	0	10,500,000	0	0	0	525,000	12/01/2030
55844P-KD-9	MADISON AREA TECH COLL 4.500		03/01/2021	REDEEMED		3,245,000	3,245,000	3,295,687	3,245,728	0	(728)	0	(728)	0	3,245,000	0	0	0	73,013	03/01/2030
55844P-KE-7	MADISON AREA TECH COLL 4.500		03/01/2021	REDEEMED		3,575,000	3,575,000	3,602,706	3,575,201	0	(201)	0	(201)	0	3,575,000	0	0	0	80,438	03/01/2031
567288-SN-6	MARICOPA CO USD #48 SC 4.500		07/01/2021	REDEEMED		2,200,000	2,200,000	2,359,808	2,209,833	0	(9,833)	0	(9,833)	0	2,200,000	0	0	0	99,000	07/01/2027
567288-SP-1	MARICOPA CO USD #48 SC 4.500		07/01/2021	REDEEMED		1,865,000	1,865,000	1,983,502	1,872,325	0	(7,325)	0	(7,325)	0	1,865,000	0	0	0	83,925	07/01/2028
567288-SQ-9	MARICOPA CO USD #48 SC 4.750		07/01/2021	REDEEMED		2,850,000	2,850,000	3,099,575	2,865,394	0	(15,394)	0	(15,394)	0	2,850,000	0	0	0	135,375	07/01/2029
567288-SR-7	MARICOPA CO USD #48 SC 4.750		07/01/2021	REDEEMED		2,100,000	2,100,000	2,266,404	2,110,307	0	(10,307)	0	(10,307)	0	2,100,000	0	0	0	99,750	07/01/2030
602409-FF-6	MILWAUKEE METRO SEWER 5.250		10/01/2021	MATURED		205,000	205,000	253,895	208,800	0	(3,800)	0	(3,800)	0	205,000	0	0	0	10,763	10/01/2021
621196-ZF-4	MT DIABLO USD GO REF S 5.000		11/08/2021	REDEEMED		1,000,000	1,000,000	1,088,530	1,006,078	0	(6,078)	0	(6,078)	0	1,000,000	0	0	0	63,472	08/01/2024
621196-ZG-2	MT DIABLO USD GO REF S 5.000		11/08/2021	REDEEMED		2,000,000	2,000,000	2,142,540	2,009,857	0	(9,857)	0	(9,857)	0	2,000,000	0	0	0	126,944	08/01/2025
630361-3X-9	NAPA VALLEY USD GO REF 5.000		08/27/2021	REDEEMED		2,890,000	2,890,000	3,203,594	2,890,084	0	(84)	0	(84)	0	2,890,000	0	0	0	154,936	08/01/2023
630361-3Y-7	NAPA VALLEY USD GO REF 5.000		08/27/2021	REDEEMED		3,000,000	3,000,000	3,306,360	3,000,066	0	(66)	0	(66)	0	3,000,000	0	0	0	160,833	08/01/2024
677765-BS-7	OHLONE CCD GO S2011A 5.000		08/01/2021	REDEEMED		3,110,000	3,110,000	3,284,689	3,122,473	0	(12,473)	0	(12,473)	0	3,110,000	0	0	0	155,500	08/01/2032
677765-BT-5	OHLONE CCD GO S2011A 5.000		08/01/2021	REDEEMED		3,465,000	3,465,000	3,639,844	3,477,507	0	(12,507)	0	(12,507)	0	3,465,000	0	0	0	173,250	08/01/2033
677765-BU-2	OHLONE CCD GO S2011A 5.000		08/01/2021	REDEEMED		3,425,000	3,425,000	3,634,268	3,439,914	0	(14,914)	0	(14,914)	0	3,425,000	0	0	0	171,250	08/01/2031
698873-E6-9	PAPILLION-LA VISTA SD# 4.000		05/13/2021	DA DAVIDSON		1,244,110	1,000,000	1,250,160	1,248,332	0	(8,874)	0	(8,874)	0	1,239,457	0	4,653	4,653	18,222	12/01/2032
702503-GR-8	PASCO CO GENERAL OBLIG 5.000		05/03/2021	BELLE HAVEN INVESTMENTS		1,024,146	760,000	1,032,422	1,027,462	0	(8,935)	0	(8,935)	0	1,018,528	0	5,618	5,618	20,372	10/01/2030
702503-GS-6	PASCO CO GENERAL OBLIG 5.000		05/03/2021	UMB BANK		1,070,696	800,000	1,079,632	1,074,557	0	(9,136)	0	(9,136)	0	1,065,421	0	5,275	5,275	21,444	10/01/2031
702503-GT-4	PASCO CO GENERAL OBLIG 5.000		05/03/2021	UBS AG		1,119,342	840,000	1,125,256	1,120,103	0	(9,280)	0	(9,280)	0	1,110,823	0	8,519	8,519	22,517	10/01/2032
718814-C8-7	PHOENIX LTGO REF S2009 4.000		07/01/2021	MATURED		6,365,000	6,365,000	6,916,591	6,365,000	0	0	0	0	0	6,365,000	0	0	0	254,600	07/01/2021
801889-MR-4	SANTA FE CO GENERAL OB 3.500		07/01/2021	MATURED		1,000,000	1,000,000	1,006,760	1,000,393	0	(393)	0	(393)	0	1,000,000	0	0	0	35,000	07/01/2021

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 Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
801889-MS-2	SANTA FE CO GENERAL OB 3.750		07/01/2021	REDEEMED		1,000,000	1,000,000	1,008,360	1,000,491	0	(491)	0	(491)	0	1,000,000	0	0	0	37,500	07/01/2022
801889-MT-0	SANTA FE CO GENERAL OB 4.000		07/01/2021	REDEEMED		1,000,000	1,000,000	1,018,320	1,001,080	0	(1,080)	0	(1,080)	0	1,000,000	0	0	0	40,000	07/01/2023
801889-MU-7	SANTA FE CO GENERAL OB 4.000		07/01/2021	REDEEMED		1,000,000	1,000,000	1,006,590	1,000,392	0	(392)	0	(392)	0	1,000,000	0	0	0	40,000	07/01/2024
801889-MV-5	SANTA FE CO GENERAL OB 4.000		07/01/2021	REDEEMED		1,000,000	1,000,000	993,560	997,555	0	250	0	250	0	997,805	0	2,195	2,195	40,000	07/01/2025
801889-MW-3	SANTA FE CO GENERAL OB 4.000		07/01/2021	REDEEMED		750,000	750,000	735,773	743,791	0	508	0	508	0	744,299	0	5,701	5,701	30,000	07/01/2026
848712-PG-4	SPOKANE CO SD #81 SPOK 5.000		12/01/2021	REDEEMED		4,000,000	4,000,000	4,417,440	4,044,876	0	(44,876)	0	(44,876)	0	4,000,000	0	0	0	200,000	12/01/2030
864813-X7-0	SUFFOLK GENERAL OBLIGA 5.000		02/01/2021	REDEEMED		3,350,000	3,350,000	3,652,974	3,352,949	0	(2,949)	0	(2,949)	0	3,350,000	0	0	0	83,750	02/01/2029
864813-X8-8	SUFFOLK GENERAL OBLIGA 5.000		02/01/2021	REDEEMED		3,515,000	3,515,000	3,806,569	3,517,825	0	(2,825)	0	(2,825)	0	3,515,000	0	0	0	87,875	02/01/2030
864813-Y2-0	SUFFOLK GENERAL OBLIGA 5.000		02/01/2021	REDEEMED		2,335,000	2,335,000	2,511,339	2,336,699	0	(1,699)	0	(1,699)	0	2,335,000	0	0	0	58,375	02/01/2031
864813-Y9-5	SUFFOLK GENERAL OBLIGA 5.000		02/01/2021	REDEEMED		570,000	570,000	621,551	570,502	0	(502)	0	(502)	0	570,000	0	0	0	14,250	02/01/2029
864813-Z2-9	SUFFOLK GENERAL OBLIGA 5.000		02/01/2021	REDEEMED		600,000	600,000	649,770	600,482	0	(482)	0	(482)	0	600,000	0	0	0	15,000	02/01/2030
864813-Z4-5	SUFFOLK GENERAL OBLIGA 5.000		02/01/2021	REDEEMED		410,000	410,000	440,963	410,298	0	(298)	0	(298)	0	410,000	0	0	0	10,250	02/01/2031
927734-WM-1	VIRGINIA BEACH GENERAL 5.000		06/01/2021	REDEEMED		4,500,000	4,500,000	4,981,995	4,523,720	0	(23,720)	0	(23,720)	0	4,500,000	0	0	0	112,500	06/01/2029
927734-WN-9	VIRGINIA BEACH GENERAL 5.000		06/01/2021	REDEEMED		4,500,000	4,500,000	4,946,670	4,522,043	0	(22,043)	0	(22,043)	0	4,500,000	0	0	0	112,500	06/01/2030
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						214,241,495	196,655,000	226,300,784	216,103,002	0	(1,310,335)	0	(1,310,335)	0	214,792,667	0	(551,172)	(551,172)	6,472,829	XXX
Bonds - U.S. Special Revenues																				
05053*-AA-3	AUBURN HSG DEV CORP S7 7.400		04/15/2021	VARIOUS		62,127	62,127	62,127	62,126	0	0	0	0	0	62,127	0	0	0	1,308	04/15/2021
172311-HJ-4	CINCINNATI WATER SYSTE 5.000		12/01/2021	REDEEMED		2,265,000	2,265,000	2,498,929	2,289,595	0	(24,595)	0	(24,595)	0	2,265,000	0	0	0	113,250	12/01/2027
172311-HK-1	CINCINNATI WATER SYSTE 5.000		12/01/2021	REDEEMED		2,900,000	2,900,000	3,176,138	2,929,139	0	(29,139)	0	(29,139)	0	2,900,000	0	0	0	145,000	12/01/2028
172311-HL-9	CINCINNATI WATER SYSTE 5.000		12/01/2021	REDEEMED		3,045,000	3,045,000	3,310,646	3,073,131	0	(28,131)	0	(28,131)	0	3,045,000	0	0	0	152,250	12/01/2029
172311-HM-7	CINCINNATI WATER SYSTE 5.000		12/01/2021	REDEEMED		3,110,000	3,110,000	3,356,716	3,136,218	0	(26,218)	0	(26,218)	0	3,110,000	0	0	0	155,500	12/01/2030
172311-HQ-8	CINCINNATI WATER SYSTE 5.000		12/01/2021	REDEEMED		1,000,000	1,000,000	1,070,620	1,007,533	0	(7,533)	0	(7,533)	0	1,000,000	0	0	0	50,000	12/01/2031
196632-GW-7	COLORADO SPRINGS UTILI .030		03/10/2021	TD SECURITIES		20,550,000	20,550,000	20,550,000	20,550,000	0	0	0	0	0	20,550,000	0	0	0	3,434	11/01/2028
40222P-AF-9	GULF COAST WASTE DISP .040		01/08/2021	WELLS FARGO SECURITIES		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	261	06/01/2030
442436-5L-1	HOUSTON WATER & SEWER ---		12/01/2021	MATURED		10,780,000	10,780,000	4,020,388	10,230,478	0	549,522	0	549,522	0	10,780,000	0	0	0	0	12/01/2021
442436-5W-7	HOUSTON WATER & SEWER ---		12/01/2021	MATURED		4,220,000	4,220,000	1,573,585	4,004,845	0	215,155	0	215,155	0	4,220,000	0	0	0	0	12/01/2021
759911-WE-6	ILLINOIS REGL TRANS AU 5.500		06/01/2021	MATURED		1,000,000	1,000,000	1,107,980	1,003,515	0	(3,515)	0	(3,515)	0	1,000,000	0	0	0	27,500	06/01/2021
485116-TF-4	KANSAS CITY WATER REV 4.500		12/01/2021	REDEEMED		1,785,000	1,785,000	2,052,804	1,813,211	0	(28,211)	0	(28,211)	0	1,785,000	0	0	0	80,325	12/01/2028
485116-TG-2	KANSAS CITY WATER REV 4.500		12/01/2021	REDEEMED		2,080,000	2,080,000	2,372,885	2,110,980	0	(30,980)	0	(30,980)	0	2,080,000	0	0	0	93,600	12/01/2029
485116-TH-0	KANSAS CITY WATER REV 4.500		12/01/2021	REDEEMED		2,075,000	2,075,000	2,348,257	2,104,019	0	(29,019)	0	(29,019)	0	2,075,000	0	0	0	93,375	12/01/2030
485116-TK-3	KANSAS CITY WATER REV 4.500		12/01/2021	REDEEMED		1,000,000	1,000,000	1,114,580	1,012,261	0	(12,261)	0	(12,261)	0	1,000,000	0	0	0	45,000	12/01/2032
546398-C4-8	LOUISIANA PUB FAC (AIR .040		02/25/2021	GOLDMAN SACHS & CO		40,000,000	40,000,000	40,000,000	40,000,000	0	0	0	0	0	40,000,000	0	0	0	6,292	08/01/2049
546398-EM-6	LOUISIANA PUB FAC (AIR .030		08/02/2021	GOLDMAN SACHS & CO		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	6,934	12/01/2037
546598-AA-1	LOUISVILLE & JEFFERSON .060		01/06/2021	GOLDMAN SACHS & CO		8,900,000	8,900,000	8,900,000	8,900,000	0	0	0	0	0	8,900,000	0	0	0	749	01/01/2029
574204-YF-4	MARYLAND DEPT TRANSN R 3.750		12/01/2021	REDEEMED		10,000,000	10,000,000	10,061,600	10,007,805	0	(7,805)	0	(7,805)	0	10,000,000	0	0	0	375,000	12/01/2028
57583R-5Q-4	MASSACHUSETTS DEV FIN 5.250		02/01/2021	REDEEMED		3,560,000	3,560,000	3,900,194	3,563,316	0	(3,316)	0	(3,316)	0	3,560,000	0	0	0	93,450	02/01/2034
576051-CX-2	MASSACHUSETTS WATER RE 5.000		08/01/2021	REDEEMED		2,500,000	2,500,000	2,731,650	2,515,769	0	(15,769)	0	(15,769)	0	2,500,000	0	0	0	125,000	08/01/2027
576051-CZ-7	MASSACHUSETTS WATER RE 5.000		08/01/2021	REDEEMED		2,500,000	2,500,000	2,688,025	2,512,895	0	(12,895)	0	(12,895)	0	2,500,000	0	0	0	125,000	08/01/2029
576051-DQ-6	MASSACHUSETTS WATER RE 5.000		08/01/2021	REDEEMED		2,110,000	2,110,000	2,239,744	2,118,946	0	(8,946)	0	(8,946)	0	2,110,000	0	0	0	105,500	08/01/2031
60636A-AT-0	MISSOURI H/E FAC (WASH 5.000		11/15/2021	REDEEMED		5,000,000	5,000,000	5,443,200	5,044,348	0	(44,348)	0	(44,348)	0	5,000,000	0	0	0	250,000	11/15/2030
610532-BZ-5	MONROE CO DEV AUTH GUL .020		08/23/2021	MORGAN STANLEY		9,230,000	9,230,000	9,230,000	9,230,000	0	0	0	0	0	9,230,000	0	0	0	4,653	10/01/2049
646065-Y5-5	NEW JERSEY EDL FACS (P 5.000		07/01/2021	REDEEMED		8,445,000	8,445,000	9,134,534	8,486,397	0	(41,397)	0	(41,397)	0	8,445,000	0	0	0	422,250	07/01/2033
646065-Y7-1	NEW JERSEY EDL FACS (P 5.000		07/01/2021	REDEEMED		8,030,000	8,030,000	8,590,093	8,063,829	0	(33,829)	0	(33,829)	0	8,030,000	0	0	0	401,500	07/01/2035
646065-Z2-1	NEW JERSEY EDL FACS (P 4.375		07/01/2021	REDEEMED		5,000,000	5,000,000	5,000,000	5,000,001	0	(1)	0	(1)	0	5,000,000	0	0	0	218,750	07/01/2041
64972F-G3-4	NEW YORK CITY WTR & SW .050		01/07/2021	U S BANCORP		4,125,000	4,125,000	4,125,000	4,125,000	0	0	0	0	0	4,125,000	0	0	0	215	06/15/2035
64985H-F8-5	NEW YORK ENV FACS CORP 4.000		05/04/2021	OPPENHEIMER AND CO		372,951	300,000	373,872	373,597	0	(2,456)	0	(2,456)	0	371,140	0	1,811	1,811	4,633	10/15/2034
64985H-QF-7	NEW YORK ENVIRONMENTAL 5.000		05/15/2021	REDEEMED		5,000	5,000	5,411	5,018	0	(18)	0	(18)	0	5,000	0	0	0	125	11/15/2030
64985H-RC-3	NEW YORK ENVIRONMENTAL 5.000		12/09/2021	REDEEMED		2,795,000	2,795,000	3,024,637	2,805,197	0	(10,197)	0	(10,197)	0	2,795,000	0	0	0	149,067	11/15/2030
679111-VW-1	OKLAHOMA TURNPIKE AUTH 5.000		01/01/2021	REDEEMED		5,000,000	5,000,000	5,672,950	5,000,000	0	0	0	0	0	5,000,000	0	0	0	125,000	01/01/2029
679111-UW-2	OKLAHOMA TURNPIKE AUTH 5.000		01/04/2021	REDEEMED		4,500,000	4,500,000	5,005,800	4,502,604	0	(2,604)	0	(2,604)	0	4,500,000	0	0	0	114,375	01/01/2028
681793-7A-7	OMAHA PUB POWER DIST E 5.000		02/01/2021	REDEEMED		880,000	880,000	938,555	882,116	0	(2,116)	0	(2,116)	0	880,000	0	0	0	22,000	02/01/2023
733508-AA-3	PORT ARTHUR IDC AIR PR .030		08/02/2021	GOLDMAN SACHS & CO		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	1,981	04/01/2035
733508-AB-1	PORT ARTHUR IDC AIR PR .030		08/02/2021	GOLDMAN SACHS & CO		17,400,000	17,400,000	17,400,000	17,400,000	0	0	0	0	0	17,400,000	0	0	0	8,619	04/01/2036
733508-AC-9	PORT ARTHUR IDC AIR PR .030		08/02/2021	GOLDMAN SACHS & CO		22,500,000	22,500,000	22,500,000	22,500,000	0	0	0	0	0	22,500,000	0	0	0	11,144	04/01/2037
592481-CP-8	ST LOUIS METRO SWR DIS 4.000		05/01/2021	REDEEMED		2,805,000	2,805,000	3,044,238	2,814,540	0	(9,540)	0	(9,540)	0	2,805,000	0	0	0	56,100	05/01/2025
592481-CQ-6	ST LOUIS METRO SWR DIS 4.000		05/01/2021	REDEEMED		2,110,000	2,110,000	2,266,710	2,116,262	0	(6,262)	0	(6,262)	0	2,110,000	0	0	0	42,200	05/01/2026
592481-CR-4	ST LOUIS METRO SWR DIS 4.000		05/01/2021	REDEEMED		2,520,000	2,520,000	2,679,743	2,526,388	0	(6,388)	0	(6,388)	0	2,520,000	0	0	0	50,400	05/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
592481-CS-2	ST LOUIS METRO SWR DIS 4.000		05/01/2021	REDEEMED		2,775,000	2,775,000	2,925,627	2,781,019	0	(6,019)	0	(6,019)	0	2,775,000	0	0	0	55,500	05/01/2028
592481-CU-7	ST LOUIS METRO SWR DIS 4.000		05/03/2021	REDEEMED		3,315,000	3,315,000	3,427,279	3,319,436	0	(4,436)	0	(4,436)	0	3,315,000	0	0	0	67,037	05/01/2030
592481-CV-5	ST LOUIS METRO SWR DIS 4.000		05/03/2021	REDEEMED		3,795,000	3,795,000	3,893,139	3,798,818	0	(3,818)	0	(3,818)	0	3,795,000	0	0	0	76,743	05/01/2031
592481-CW-3	ST LOUIS METRO SWR DIS 4.000		05/03/2021	REDEEMED		3,735,000	3,735,000	3,796,067	3,737,271	0	(2,271)	0	(2,271)	0	3,735,000	0	0	0	75,530	05/01/2032
592481-PA-7	ST LOUIS METRO SWR DIS 5.000		04/30/2021	HILLTOP SECURITIES		4,501,498	3,400,000	4,613,766	4,608,970	0	(42,259)	0	(42,259)	0	4,566,711	0	(65,213)	(65,213)	64,694	05/01/2034
592481-PB-5	ST LOUIS METRO SWR DIS 5.000		04/30/2021	HILLTOP SECURITIES		4,715,863	3,570,000	4,829,282	4,824,302	0	(43,761)	0	(43,761)	0	4,780,541	0	(64,678)	(64,678)	67,929	05/01/2035
592481-PC-3	ST LOUIS METRO SWR DIS 5.000		04/30/2021	DA DAVIDSON		4,939,088	3,750,000	5,056,875	5,051,723	0	(45,331)	0	(45,331)	0	5,006,393	0	(67,305)	(67,305)	71,354	05/01/2036
592481-PD-1	ST LOUIS METRO SWR DIS 5.000		04/30/2021	HILLTOP SECURITIES		5,173,299	3,940,000	5,296,463	5,291,116	0	(46,963)	0	(46,963)	0	5,244,154	0	(70,855)	(70,855)	74,969	05/01/2037
592481-PE-9	ST LOUIS METRO SWR DIS 5.000		05/05/2021	HILLTOP SECURITIES		5,417,966	4,135,000	5,541,189	5,535,669	0	(49,787)	0	(49,787)	0	5,485,882	0	(67,915)	(67,915)	80,403	05/01/2038
592481-PF-6	ST LOUIS METRO SWR DIS 5.000		05/05/2021	HILLTOP SECURITIES		5,669,385	4,340,000	5,797,719	5,792,000	0	(51,515)	0	(51,515)	0	5,740,485	0	(71,100)	(71,100)	84,389	05/01/2039
87971H-GC-2	TEMPE EXCISE TAX REV S 5.000		07/01/2021	REDEEMED		2,050,000	2,050,000	2,205,595	2,059,342	0	(9,342)	0	(9,342)	0	2,050,000	0	0	0	102,500	07/01/2028
87971H-GD-0	TEMPE EXCISE TAX REV S 5.000		07/01/2021	REDEEMED		2,155,000	2,155,000	2,302,100	2,163,867	0	(8,867)	0	(8,867)	0	2,155,000	0	0	0	107,750	07/01/2029
87971H-GE-8	TEMPE EXCISE TAX REV S 5.000		07/01/2021	REDEEMED		2,260,000	2,260,000	2,397,137	2,268,299	0	(8,299)	0	(8,299)	0	2,260,000	0	0	0	113,000	07/01/2030
882724-SY-4	TEXAS TRANS REV S2020 4.000		08/26/2021	MATURED		50,000,000	50,000,000	51,839,500	51,222,860	0	(1,222,860)	0	(1,222,860)	0	50,000,000	0	0	0	1,961,644	08/26/2021
915217-SS-3	UNIVERSITY OF VIRGINIA 5.000		09/01/2021	REDEEMED		1,200,000	1,200,000	1,401,672	1,215,516	0	(15,516)	0	(15,516)	0	1,200,000	0	0	0	60,000	09/01/2027
915217-ST-1	UNIVERSITY OF VIRGINIA 5.000		09/01/2021	REDEEMED		2,670,000	2,670,000	3,093,996	2,702,750	0	(32,750)	0	(32,750)	0	2,670,000	0	0	0	133,500	09/01/2028
915217-SU-8	UNIVERSITY OF VIRGINIA 5.000		09/01/2021	REDEEMED		1,000,000	1,000,000	1,151,450	1,011,736	0	(11,736)	0	(11,736)	0	1,000,000	0	0	0	50,000	09/01/2029
915217-SV-6	UNIVERSITY OF VIRGINIA 5.000		09/01/2021	REDEEMED		1,410,000	1,410,000	1,610,699	1,425,614	0	(15,614)	0	(15,614)	0	1,410,000	0	0	0	70,500	09/01/2030
915217-SW-4	UNIVERSITY OF VIRGINIA 5.000		09/01/2021	REDEEMED		1,500,000	1,500,000	1,702,665	1,515,817	0	(15,817)	0	(15,817)	0	1,500,000	0	0	0	75,000	09/01/2031
915217-SX-2	UNIVERSITY OF VIRGINIA 5.000		09/01/2021	REDEEMED		2,000,000	2,000,000	2,259,460	2,020,296	0	(20,296)	0	(20,296)	0	2,000,000	0	0	0	100,000	09/01/2032
919061-EY-3	VALDEZ ALASKA MARINE T 5.000		01/01/2021	MATURED		4,000,000	4,000,000	4,315,040	4,000,000	0	0	0	0	0	4,000,000	0	0	0	100,000	01/01/2021
924214-JX-8	VERMONT MUNI BOND BANK 5.000		12/01/2021	REDEEMED		1,970,000	1,970,000	2,169,640	1,991,569	0	(21,569)	0	(21,569)	0	1,970,000	0	0	0	98,500	12/01/2030
924214-KB-4	VERMONT MUNI BOND BANK 5.000		12/01/2021	REDEEMED		1,950,000	1,950,000	2,122,244	1,968,717	0	(18,717)	0	(18,717)	0	1,950,000	0	0	0	97,500	12/01/2032
31280G-CC-4	FH (3/1 ARM) #1N0067 2.390		12/15/2021	PAID ON PRINCIPAL		7,861	7,861	7,889	7,825	0	36	0	36	0	7,861	0	0	0	109	12/15/2035
3128JR-G4-2	FH (3/1 ARM) #847419 2.207		12/15/2021	PAID ON PRINCIPAL		83,447	83,447	83,082	82,860	0	587	0	587	0	83,447	0	0	0	1,229	03/15/2035
3128JR-KQ-8	FH (5/1 ARM) #847503 2.012		12/15/2021	PAID ON PRINCIPAL		98,874	98,874	97,105	97,144	0	1,730	0	1,730	0	98,874	0	0	0	1,221	12/15/2035
3128MJ-ZF-0	FHLMC GOLD PASS THRU 3.000		12/15/2021	PAID ON PRINCIPAL		1,046,594	1,046,594	1,036,537	1,036,537	0	10,057	0	10,057	0	1,046,594	0	0	0	14,189	01/15/2047
31296S-DY-9	FHLMC GOLD PASSTHRU 5.000		12/15/2021	PAID ON PRINCIPAL		19,757	19,757	19,695	19,702	0	55	0	55	0	19,757	0	0	0	416	01/15/2034
31292H-AK-0	FHLMC GOLD PASSTHRU 7.500		12/15/2021	PAID ON PRINCIPAL		1,308	1,308	1,372	1,432	0	(124)	0	(124)	0	1,308	0	0	0	61	01/15/2030
31292H-NH-3	FHLMC GOLD PASSTHRU 6.000		12/15/2021	PAID ON PRINCIPAL		1,383	1,383	1,420	1,435	0	(52)	0	(52)	0	1,383	0	0	0	39	02/15/2032
31292M-FD-0	FHLMC GOLD PASSTHRU 3.000		12/15/2021	PAID ON PRINCIPAL		4,850,561	4,850,561	4,927,488	4,904,346	0	(53,785)	0	(53,785)	0	4,850,561	0	0	0	74,208	03/15/2043
31293J-ZX-0	FHLMC GOLD PASSTHRU 6.000		12/15/2021	PAID ON PRINCIPAL		7,377	7,377	7,544	7,613	0	(236)	0	(236)	0	7,377	0	0	0	312	04/15/2029
31298S-UJ-1	FHLMC GOLD PASSTHRU 7.500		12/15/2021	PAID ON PRINCIPAL		4,416	4,416	4,620	4,694	0	(278)	0	(278)	0	4,416	0	0	0	189	08/15/2031
31298V-FC-6	FHLMC GOLD PASSTHRU 7.500		12/15/2021	PAID ON PRINCIPAL		2,623	2,623	2,744	2,795	0	(172)	0	(172)	0	2,623	0	0	0	108	09/15/2031
31287S-GA-9	FHLMC GOLD PASSTHRU 6.000		12/15/2021	PAID ON PRINCIPAL		1,035	1,035	1,059	1,077	0	(42)	0	(42)	0	1,035	0	0	0	33	04/15/2032
31287X-PZ-3	FHLMC GOLD PASSTHRU 6.000		12/15/2021	PAID ON PRINCIPAL		7,487	7,487	7,686	7,725	0	(238)	0	(238)	0	7,487	0	0	0	237	09/15/2032
31288A-K7-9	FHLMC GOLD PASSTHRU 6.000		12/15/2021	PAID ON PRINCIPAL		1,683	1,683	1,730	1,780	0	(97)	0	(97)	0	1,683	0	0	0	66	10/15/2032
31288E-6E-2	FHLMC GOLD PASSTHRU 6.000		12/15/2021	PAID ON PRINCIPAL		3,678	3,678	3,783	3,837	0	(158)	0	(158)	0	3,678	0	0	0	66	02/15/2033
31288H-RC-6	FHLMC GOLD PASSTHRU 6.000		12/15/2021	PAID ON PRINCIPAL		550	550	565	568	0	(18)	0	(18)	0	550	0	0	0	18	03/15/2033
31335H-TT-0	FHLMC GOLD PASSTHRU 6.000		12/15/2021	PAID ON PRINCIPAL		4,300	4,300	4,406	4,326	0	(25)	0	(25)	0	4,300	0	0	0	129	07/15/2022
31283H-WY-7	FHLMC GOLD PASSTHRU 5.500		12/15/2021	PAID ON PRINCIPAL		526,629	526,629	525,373	525,319	0	1,310	0	1,310	0	526,629	0	0	0	14,887	06/15/2033
31283H-WZ-4	FHLMC GOLD PASSTHRU 6.000		12/15/2021	PAID ON PRINCIPAL		65,555	65,555	67,241	67,406	0	(1,852)	0	(1,852)	0	65,555	0	0	0	2,029	04/15/2033
31283H-W9-2	FHLMC GOLD PASSTHRU 6.000		12/15/2021	PAID ON PRINCIPAL		7,446	7,446	7,615	7,672	0	(226)	0	(226)	0	7,446	0	0	0	242	05/15/2033
31283H-Z2-4	FHLMC GOLD PASSTHRU 6.000		12/15/2021	PAID ON PRINCIPAL		115,072	115,072	117,893	118,133	0	(3,061)	0	(3,061)	0	115,072	0	0	0	3,435	11/15/2033
31283H-Z5-7	FHLMC GOLD PASSTHRU 6.000		12/15/2021	PAID ON PRINCIPAL		113,346	113,346	116,120	116,578	0	(3,231)	0	(3,231)	0	113,346	0	0	0	3,367	02/15/2034
3128MJ-SY-7	FHLMC GOLD PASSTHRU 3.000		12/15/2021	PAID ON PRINCIPAL		2,581,411	2,581,411	2,547,836	2,561,690	0	19,721	0	19,721	0	2,581,411	0	0	0	36,442	06/15/2043
3128MJ-S3-5	FHLMC GOLD PASSTHRU 3.000		12/15/2021	PAID ON PRINCIPAL		654,674	654,674	628,001	640,183	0	14,491	0	14,491	0	654,674	0	0	0	9,104	07/15/2043
3128MJ-S6-8	FHLMC GOLD PASSTHRU 3.000		12/15/2021	PAID ON PRINCIPAL		2,057,609	2,057,609	1,953,415	2,001,220	0	56,388	0	56,388	0	2,057,609	0	0	0	29,038	08/15/2043
3132J4-MM-8	FHLMC GOLD PASSTHRU 3.500		12/15/2021	PAID ON PRINCIPAL		2,456,588	2,456,588	2,436,821	2,438,840	0	17,749	0	17,749	0	2,456,588	0	0	0	40,638	11/15/2037
31335A-YU-6	FHLMC GOLD PASSTHRU 3.000		12/15/2021	PAID ON PRINCIPAL		749,831	749,831	762,133	760,014	0	(10,182)	0	(10,182)	0	749,831	0	0	0	11,933	10/15/2046
31335C-GR-9	FHLMC GOLD PASSTHRU 3.000		12/15/2021	PAID ON PRINCIPAL		971,517	971,517	990,037	987,440	0	(15,922)	0	(15,922)	0	971,517	0	0	0	14,130	05/15/2047
3133D3-BG-9	FHLMC PASS T #QK0039 2.500		12/25/2021	PAID ON PRINCIPAL		3,300,781	3,300,781	3,326,052	3,327,384	0	(26,604)	0	(26,604)	0	3,300,781	0	0	0	41,671	09/25/2039
3132A4-E9-5	FHLMC PASS T #ZS3760 2.500		12/25/2021	PAID ON PRINCIPAL		2,556,696	2,556,696	2,550,704	2,572,415	0	(15,719)	0	(15,719)	0	2,556,696	0	0	0	33,218	06/25/2043
3132A5-FW-0	FHLMC PASS T #ZS4681 2.500		12/25/2021	PAID ON PRINCIPAL		3,248,068	3,248,068	3,230,305	3,239,540	0	8,528	0	8,528	0	3,248,068	0	0	0	36,231	10/25/2046
3132AE-KL-9	FHLMC PASS T #ZT2099 3.000		12/25/2021	PAID ON PRINCIPAL		2,404,975	2,404,975	2,440,016	2,436,881	0	(31,906)	0	(31,906)	0	2,404,975	0	0	0	35,463	11/25/2046
3133TG-NU-9	FHR 2093 Z CMO 6.000		12/15/2021	PAID ON PRINCIPAL		140,301	140,301	128,363	135,787	0	4,514	0	4,514	0	140,301	0	0	0	4,613	11/15/2028
3133TK-SJ-0	FHR 2151 JZ CMO 6.000		12/15/2021	PAID ON PRINCIPAL		189,610	189,610	173,344	184,379	0	5,231	0	5,231	0	189,610	0	0	0	5,795	05/15/2029
3133TM-7G-5	FHR 2182 ZC CMO 7.500		12/15/2021	PAID ON PRINCIPAL		84,353	84,353	86,757	84,121	0	232	0	232	0	84,353	0	0	0	3,379	09/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3133TN-JY-1	FHR 2223 Z CMO 8.000		12/15/2021	PAID ON PRINCIPAL		11,743	11,743	11,471	11,603	0	140	0	140	0	11,743	0	0	0	510	03/15/2030
3133TQ-ZU-4	FHR 2274 KC CMO 6.500		12/15/2021	PAID ON PRINCIPAL		25,255	25,255	25,201	25,196	0	59	0	59	0	25,255	0	0	0	940	01/15/2031
3133TR-LB-9	FHR 2284 Z CMO 6.500		12/15/2021	PAID ON PRINCIPAL		87,207	87,207	82,442	85,358	0	1,849	0	1,849	0	87,207	0	0	0	3,146	02/15/2031
3133TR-GX-7	FHR 2288 Z CMO 6.500		12/15/2021	PAID ON PRINCIPAL		196,842	196,842	184,863	192,377	0	4,466	0	4,466	0	196,842	0	0	0	7,140	02/15/2031
3133TR-SR-7	FHR 2297 KZ CMO 6.000		12/15/2021	PAID ON PRINCIPAL		139,131	139,131	125,449	135,376	0	3,755	0	3,755	0	139,131	0	0	0	4,690	03/15/2031
3133W-Q2-5	FHR 2433 NH CMO 6.500		12/15/2021	PAID ON PRINCIPAL		493,908	493,908	496,686	494,377	0	(469)	0	(469)	0	493,908	0	0	0	14,494	04/15/2032
31392K-FP-6	FHR 2451 JH CMO 6.500		12/15/2021	PAID ON PRINCIPAL		130,693	130,693	129,743	130,027	0	665	0	665	0	130,693	0	0	0	3,671	05/15/2032
31392K-AA-4	FHR 2454 BK CMO 6.500		12/15/2021	PAID ON PRINCIPAL		267,524	267,524	269,573	267,893	0	(369)	0	(369)	0	267,524	0	0	0	7,908	05/15/2032
31394K-NK-6	FHR 2686 NY CMO 5.000		12/15/2021	PAID ON PRINCIPAL		424,747	424,747	410,478	422,217	0	2,530	0	2,530	0	424,747	0	0	0	11,042	10/15/2023
31394M-SG-6	FHR 2719 WC CMO 4.500		12/15/2021	PAID ON PRINCIPAL		162,893	162,893	150,090	160,942	0	1,951	0	1,951	0	162,893	0	0	0	4,059	12/15/2023
31394N-L3-0	FHR 2729 CE CMO 4.500		12/15/2021	PAID ON PRINCIPAL		585,370	585,370	544,728	579,191	0	6,179	0	6,179	0	585,370	0	0	0	13,566	01/15/2024
3137AM-ER-4	FHR 4022 AH CMO 1.500		11/15/2021	PAID ON PRINCIPAL		870,108	870,108	860,047	867,348	0	2,760	0	2,760	0	870,108	0	0	0	6,304	12/15/2025
3137B8-DA-2	FHR 4302 CA CMO 3.000		12/15/2021	PAID ON PRINCIPAL		867,779	867,779	875,101	868,501	0	(722)	0	(722)	0	867,779	0	0	0	11,960	06/15/2040
3137BB-QB-9	FHR 4351 LC CMO 3.000		12/15/2021	PAID ON PRINCIPAL		1,337,794	1,337,794	1,354,778	1,340,782	0	(2,988)	0	(2,988)	0	1,337,794	0	0	0	18,581	11/15/2040
3137BT-JW-2	FHR 4635 EG CMO 2.500		12/15/2021	PAID ON PRINCIPAL		657,726	657,726	658,959	658,662	0	(936)	0	(936)	0	657,726	0	0	0	8,499	12/15/2046
3137FN-ZQ-6	FHR 4922 NG CMO 2.500		12/25/2021	PAID ON PRINCIPAL		3,189,369	3,189,369	3,192,359	3,192,106	0	(2,738)	0	(2,738)	0	3,189,369	0	0	0	36,872	04/25/2049
3137FP-LJ-2	FHR 4926 BN CMO 2.500		12/25/2021	PAID ON PRINCIPAL		6,629,419	6,629,419	6,647,287	6,640,895	0	(11,476)	0	(11,476)	0	6,629,419	0	0	0	79,329	10/25/2049
31282X-A8-4	FHS 146 75 CMO 7.500		12/15/2021	PAID ON PRINCIPAL		9,251	9,251	9,329	9,244	0	6	0	6	0	9,251	0	0	0	356	01/15/2023
31403D-AC-3	FN (5/1 ARM) #745303 1.962		12/25/2021	PAID ON PRINCIPAL		189,561	189,561	187,680	189,101	0	459	0	459	0	189,561	0	0	0	1,939	01/25/2036
3138A1-V5-7	FNMA PASS TH #AH0635 3.500		12/25/2021	PAID ON PRINCIPAL		105,669	105,669	105,326	105,364	0	305	0	305	0	105,669	0	0	0	1,757	01/25/2026
3138A6-ZA-1	FNMA PASS TH #AH5236 3.500		12/25/2021	PAID ON PRINCIPAL		163,208	163,208	162,679	162,758	0	450	0	450	0	163,208	0	0	0	2,945	01/25/2026
3138X5-PC-5	FNMA PASS TH #AU5818 2.500		12/25/2021	PAID ON PRINCIPAL		394,707	394,707	391,593	392,901	0	1,807	0	1,807	0	394,707	0	0	0	4,753	08/25/2028
3140EV-S3-2	FNMA PASS TH #BC1437 3.000		12/25/2021	PAID ON PRINCIPAL		515,524	515,524	503,441	506,409	0	9,114	0	9,114	0	515,524	0	0	0	7,358	07/25/2046
3140FX-JW-3	FNMA PASS TH #BF0276 3.000		12/25/2021	PAID ON PRINCIPAL		4,469,473	4,469,473	4,433,578	4,435,401	0	34,072	0	34,072	0	4,469,473	0	0	0	66,653	10/25/2042
3140FX-LB-6	FNMA PASS TH #BF0321 2.500		12/25/2021	PAID ON PRINCIPAL		1,658,985	1,658,985	1,652,764	1,652,920	0	6,065	0	6,065	0	1,658,985	0	0	0	21,188	07/25/2048
3140FX-L9-1	FNMA PASS TH #BF0351 2.500		12/25/2021	PAID ON PRINCIPAL		1,770,117	1,770,117	1,771,362	1,771,256	0	(1,138)	0	(1,138)	0	1,770,117	0	0	0	23,384	05/25/2053
3140J7-LQ-6	FNMA PASS TH #BM3034 3.000		12/25/2021	PAID ON PRINCIPAL		6,164,648	6,164,648	6,193,992	6,184,160	0	(19,511)	0	(19,511)	0	6,164,648	0	0	0	84,709	02/25/2047
3140J7-WR-2	FNMA PASS TH #BM3355 3.500		12/25/2021	PAID ON PRINCIPAL		1,058,286	1,058,286	1,059,856	1,059,856	0	(1,571)	0	(1,571)	0	1,058,286	0	0	0	16,388	02/25/2048
3140JA-M7-0	FNMA PASS TH #BM5781 3.000		12/25/2021	PAID ON PRINCIPAL		2,223,426	2,223,426	2,254,693	2,252,937	0	(29,511)	0	(29,511)	0	2,223,426	0	0	0	30,230	01/25/2045
3140QB-GN-2	FNMA PASS TH #CA3804 2.500		12/25/2021	PAID ON PRINCIPAL		1,373,006	1,373,006	1,373,864	1,373,653	0	(646)	0	(646)	0	1,373,006	0	0	0	15,419	07/25/2049
31418C-3D-4	FNMA PASS TH #MA3495 4.000		12/25/2021	PAID ON PRINCIPAL		1,756,288	1,756,288	1,756,768	1,757,145	0	(857)	0	(857)	0	1,756,288	0	0	0	31,146	10/25/2048
31417A-P8-6	FNMA PASS TH #00AB4046 3.500		12/25/2021	PAID ON PRINCIPAL		1,045,642	1,045,642	1,078,727	1,064,236	0	(18,594)	0	(18,594)	0	1,045,642	0	0	0	17,744	12/25/2041
3140X4-VS-2	FNMA PASS TH #1524 2.500		12/25/2021	PAID ON PRINCIPAL		3,931,921	3,931,921	3,942,366	3,942,595	0	(10,674)	0	(10,674)	0	3,931,921	0	0	0	43,361	02/25/2047
31371K-RC-7	FNMA PASS TH #254383 7.500		12/25/2021	PAID ON PRINCIPAL		3,366	3,366	3,519	3,628	0	(262)	0	(262)	0	3,366	0	0	0	124	06/25/2032
31371K-2V-2	FNMA PASS TH #254688 5.500		12/25/2021	PAID ON PRINCIPAL		50,242	50,242	51,522	50,414	0	(172)	0	(172)	0	50,242	0	0	0	1,379	03/25/2023
31371K-2X-8	FNMA PASS TH #254690 5.500		12/25/2021	PAID ON PRINCIPAL		75,725	75,725	77,346	75,920	0	(195)	0	(195)	0	75,725	0	0	0	2,140	04/25/2023
31371K-5X-5	FNMA PASS TH #254762 5.000		12/25/2021	PAID ON PRINCIPAL		22,846	22,846	22,796	22,776	0	70	0	70	0	22,846	0	0	0	579	05/25/2023
31371L-A8-2	FNMA PASS TH #254831 5.000		12/25/2021	PAID ON PRINCIPAL		19,999	19,999	19,955	19,937	0	61	0	61	0	19,999	0	0	0	513	08/25/2023
31371L-A9-0	FNMA PASS TH #254832 5.500		12/25/2021	PAID ON PRINCIPAL		210,901	210,901	215,646	211,625	0	(725)	0	(725)	0	210,901	0	0	0	5,887	08/25/2023
31371L-DM-8	FNMA PASS TH #254908 5.000		12/25/2021	PAID ON PRINCIPAL		69,290	69,290	69,745	69,223	0	68	0	68	0	69,290	0	0	0	1,753	09/25/2023
31371L-F3-8	FNMA PASS TH #254986 5.500		12/25/2021	PAID ON PRINCIPAL		78,442	78,442	80,109	78,704	0	(262)	0	(262)	0	78,442	0	0	0	2,193	11/25/2023
31371L-HY-8	FNMA PASS TH #255047 5.500		12/25/2021	PAID ON PRINCIPAL		57,211	57,211	58,426	57,417	0	(206)	0	(206)	0	57,211	0	0	0	1,607	01/25/2024
31371L-JU-4	FNMA PASS TH #255075 5.500		12/25/2021	PAID ON PRINCIPAL		132,849	132,849	136,233	133,487	0	(638)	0	(638)	0	132,849	0	0	0	3,889	02/25/2024
31372Q-CQ-8	FNMA PASS TH #279179 7.000		12/25/2021	PAID ON PRINCIPAL		7,325	7,325	6,895	7,199	0	126	0	126	0	7,325	0	0	0	246	05/25/2024
31373U-F3-6	FNMA PASS TH #303586 6.500		12/25/2021	PAID ON PRINCIPAL		3,096	3,096	2,902	3,001	0	96	0	96	0	3,096	0	0	0	106	09/25/2025
31375F-4Z-8	FNMA PASS TH #333940 6.500		12/25/2021	PAID ON PRINCIPAL		4,667	4,667	4,468	4,595	0	71	0	71	0	4,667	0	0	0	166	06/25/2024
31376R-6H-9	FNMA PASS TH #363672 7.500		12/25/2021	PAID ON PRINCIPAL		28,778	28,778	27,775	28,103	0	675	0	675	0	28,778	0	0	0	1,693	11/25/2026
31376U-MV-3	FNMA PASS TH #365872 7.500		09/25/2021	PAID ON PRINCIPAL		22,258	22,258	21,482	21,755	0	503	0	503	0	22,258	0	0	0	1,197	12/25/2026
31378R-S5-9	FNMA PASS TH #406540 6.500		12/25/2021	PAID ON PRINCIPAL		467	467	468	466	0	1	0	1	0	467	0	0	0	17	12/25/2027
31379F-J3-9	FNMA PASS TH #417982 7.000		12/25/2021	PAID ON PRINCIPAL		4,634	4,634	4,706	4,664	0	(31)	0	(31)	0	4,634	0	0	0	177	03/25/2028
31379T-G5-7	FNMA PASS TH #428720 6.500		12/25/2021	PAID ON PRINCIPAL		5,695	5,695	5,671	5,671	0	25	0	25	0	5,695	0	0	0	203	06/25/2028
31361S-L4-6	FNMA PASS TH #50747 7.000		12/25/2021	PAID ON PRINCIPAL		2,169	2,169	2,026	2,127	0	41	0	41	0	2,169	0	0	0	79	06/25/2023
31384V-L7-5	FNMA PASS TH #535050 7.500		12/25/2021	PAID ON PRINCIPAL		16,523	16,523	17,245	17,781	0	(1,258)	0	(1,258)	0	16,523	0	0	0	732	12/25/2029
31385H-5H-1	FNMA PASS TH #545448 7.500		12/25/2021	PAID ON PRINCIPAL		1,575	1,575	1,641	1,707	0	(131)	0	(131)	0	1,575	0	0	0	64	02/25/2032
31385X-M8-7	FNMA PASS TH #555783 4.500		12/25/2021	PAID ON PRINCIPAL		178,136	178,136	175,707	176,571	0	1,564	0	1,564	0	178,136	0	0	0	3,970	10/25/2033
31389Y-M7-3	FNMA PASS TH #639482 7.500		12/25/2021	PAID ON PRINCIPAL		1,878	1,878	1,963	2,045	0	(167)	0	(167)	0	1,878	0	0	0	77	01/25/2032
31390K-RG-5	FNMA PASS TH #648587 7.500		12/25/2021	PAID ON PRINCIPAL		285	285	298	314	0	(29)	0	(29)	0	285	0	0	0	12	05/25/2032
31401M-BR-1	FNMA PASS TH #712048 5.500		12/25/2021	PAID ON PRINCIPAL		2,530	2,530	2,585	2,576	0	(45)	0	(45)	0	2,530	0	0	0	93	07/25/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31402C-QM-7	FNMA PASS TH #725060 6.000		12/25/2021	PAID ON PRINCIPAL		737	737	754	759	0	(22)	0	(22)	0	737	0	0	0	24	01/25/2034
31402J-ER-4	FNMA PASS TH #730144 5.000		12/25/2021	PAID ON PRINCIPAL		39,359	39,359	39,129	39,174	0	185	0	185	0	39,359	0	0	0	1,054	07/25/2033
31402Q-LF-6	FNMA PASS TH #734826 4.500		12/25/2021	PAID ON PRINCIPAL		53,411	53,411	51,475	52,320	0	1,092	0	1,092	0	53,411	0	0	0	1,240	08/25/2033
31403F-Q6-4	FNMA PASS TH #747577 5.000		12/25/2021	PAID ON PRINCIPAL		55,161	55,161	54,876	54,913	0	248	0	248	0	55,161	0	0	0	1,536	11/25/2033
31403G-RL-8	FNMA PASS TH #748491 5.000		12/25/2021	PAID ON PRINCIPAL		59,941	59,941	59,630	59,669	0	272	0	272	0	59,941	0	0	0	1,490	10/25/2033
31403L-LR-0	FNMA PASS TH #751936 5.500		12/25/2021	PAID ON PRINCIPAL		31,201	31,201	31,869	31,295	0	(94)	0	(94)	0	31,201	0	0	0	927	11/25/2023
31404B-SY-9	FNMA PASS TH #763835 5.000		12/25/2021	PAID ON PRINCIPAL		873	873	868	868	0	4	0	4	0	873	0	0	0	24	01/25/2034
31404J-MA-0	FNMA PASS TH #769953 5.000		12/25/2021	PAID ON PRINCIPAL		21,625	21,625	21,612	21,592	0	34	0	34	0	21,625	0	0	0	366	03/25/2034
31404J-YQ-2	FNMA PASS TH #770319 5.000		12/25/2021	PAID ON PRINCIPAL		116,856	116,856	116,171	116,278	0	578	0	578	0	116,856	0	0	0	2,333	04/25/2034
31404N-2P-0	FNMA PASS TH #773982 5.000		12/25/2021	PAID ON PRINCIPAL		32,333	32,333	32,143	32,182	0	151	0	151	0	32,333	0	0	0	894	03/25/2034
31404N-2S-4	FNMA PASS TH #773985 5.000		10/25/2021	PAID ON PRINCIPAL		57,809	57,809	57,471	57,539	0	270	0	270	0	57,809	0	0	0	2,310	03/25/2034
31404W-GW-0	FNMA PASS TH #780613 5.000		12/25/2021	PAID ON PRINCIPAL		2,033	2,033	1,941	1,962	0	71	0	71	0	2,033	0	0	0	55	05/25/2034
31404W-R9-9	FNMA PASS TH #780912 5.000		12/25/2021	PAID ON PRINCIPAL		108,911	108,911	104,453	106,342	0	2,569	0	2,569	0	108,911	0	0	0	3,264	06/25/2029
31406V-2P-0	FNMA PASS TH #821682 5.000		12/25/2021	PAID ON PRINCIPAL		227,066	227,066	225,810	225,944	0	1,122	0	1,122	0	227,066	0	0	0	4,668	06/25/2035
31407X-A8-4	FNMA PASS TH #843431 5.000		12/25/2021	PAID ON PRINCIPAL		271,061	271,061	259,287	263,524	0	7,537	0	7,537	0	271,061	0	0	0	6,325	07/25/2035
31358T-3G-2	FNR G93-10 J CMO 5.000		12/25/2021	PAID ON PRINCIPAL		38,924	38,924	33,938	38,245	0	678	0	678	0	38,924	0	0	0	792	03/25/2023
31359U-2Q-7	FNR 1998-64 ZB CMO 6.500		12/25/2021	PAID ON PRINCIPAL		244,486	244,486	233,587	240,485	0	4,002	0	4,002	0	244,486	0	0	0	8,640	09/25/2028
31359W-AW-1	FNR 1999-28 ZB CMO 6.500		12/25/2021	PAID ON PRINCIPAL		57,126	57,126	54,189	55,994	0	1,132	0	1,132	0	57,126	0	0	0	1,993	06/25/2029
31359V-S5-3	FNR 1999-29 ZB CMO 6.500		12/25/2021	PAID ON PRINCIPAL		35,559	35,559	33,820	34,595	0	963	0	963	0	35,559	0	0	0	1,247	06/25/2029
31392D-NT-5	FNR 2002-40 MG CMO 6.500		12/25/2021	PAID ON PRINCIPAL		177,129	177,129	175,551	176,015	0	1,114	0	1,114	0	177,129	0	0	0	6,951	06/25/2032
31392G-EK-7	FNR 2002-90 A1 CMO 6.500		12/25/2021	PAID ON PRINCIPAL		37,690	37,690	39,216	38,550	0	(859)	0	(859)	0	37,690	0	0	0	1,399	06/25/2042
31393U-LU-5	FNR 2003-122 TG CMO 5.000		12/25/2021	PAID ON PRINCIPAL		409,696	409,696	394,013	406,735	0	2,961	0	2,961	0	409,696	0	0	0	10,393	12/25/2023
3136AJ-G4-2	FNR 2014-26 W CMO 3.000		12/25/2021	PAID ON PRINCIPAL		1,550,560	1,550,560	1,568,973	1,551,467	0	(907)	0	(907)	0	1,550,560	0	0	0	21,506	04/25/2040
3136AJ-6A-9	FNR 2014-27 NA CMO 3.000		12/25/2021	PAID ON PRINCIPAL		1,671,680	1,671,680	1,696,233	1,674,084	0	(2,403)	0	(2,403)	0	1,671,680	0	0	0	23,514	04/25/2040
3199999. Subtotal - Bonds - U.S. Special Revenues						442,938,907	435,583,857	445,812,369	444,733,505	0	(1,389,343)	0	(1,389,343)	0	443,344,162	0	(405,255)	(405,255)	8,622,311	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00038A-AB-9	ABB TREASURY USA (144A 4.000	C	06/15/2021	MATURED		1,780,000	1,780,000	1,829,662	1,782,748	0	(2,748)	0	(2,748)	0	1,780,000	0	0	0	35,600	06/15/2021
00287Y-AU-3	ABBVIE INC 2.300		04/14/2021	REDEEMED		1,000,000	1,000,000	998,260	999,839	0	112	0	112	0	999,951	0	49	49	9,583	05/14/2021
00846U-AH-4	AGILENT TECHNOLOGIES I 3.200		04/05/2021	MAKE WHOLE CALL		1,304,119	1,250,000	1,251,690	1,250,333	0	(24)	0	(24)	0	1,250,309	0	(309)	(309)	72,511	10/01/2022
009158-AR-7	AIR PRODUCTS & CHEMICA 3.000		11/03/2021	MATURED		2,000,000	2,000,000	1,998,800	1,999,836	0	164	0	164	0	2,000,000	0	0	0	60,000	11/03/2021
010392-FE-3	ALABAMA POWER CO 3.950		06/01/2021	MATURED		1,245,000	1,245,000	1,262,465	1,245,970	0	(970)	0	(970)	0	1,245,000	0	0	0	24,589	06/01/2021
02079K-AA-5	ALPHABET INC 3.625		05/19/2021	MATURED		3,000,000	3,000,000	3,272,490	3,021,427	0	(21,427)	0	(21,427)	0	3,000,000	0	0	0	54,375	05/19/2021
02209S-AL-7	ALTRIA GROUP INC 4.750		05/05/2021	MATURED		1,000,000	1,000,000	995,750	999,697	0	303	0	303	0	1,000,000	0	0	0	23,750	05/05/2021
081437-AR-6	AMCOR FLEXIBLES NORTH 4.500	C	07/15/2021	REDEEMED		2,000,000	2,000,000	1,999,320	1,999,558	0	102	0	102	0	1,999,660	0	340	340	67,500	10/15/2021
030288-AA-2	AMERICAN TRANSMISSION 5.250		12/29/2021	MAKE WHOLE CALL		4,008,760	4,000,000	4,209,540	4,025,270	0	(24,350)	0	(24,350)	0	4,000,920	0	(920)	(920)	314,427	01/15/2022
031162-BN-9	AMGEN INC 3.625		12/29/2021	REDEEMED		1,012,320	1,000,000	1,082,790	1,017,435	0	(15,434)	0	(15,434)	0	1,002,001	0	10,319	10,319	40,681	05/15/2022
031162-CP-3	AMGEN INC 2.650		12/29/2021	MAKE WHOLE CALL		2,013,820	2,000,000	1,995,720	1,998,743	0	854	0	854	0	1,999,597	0	403	403	73,887	05/11/2022
032095-AE-1	AMPHENOL CORP 3.125		08/15/2021	REDEEMED		1,000,000	1,000,000	999,120	999,874	0	81	0	81	0	999,954	0	46	46	28,646	09/15/2021
032654-AH-8	ANALOG DEVICES INC 2.875		10/20/2021	MAKE WHOLE CALL		1,038,820	1,000,000	996,040	998,920	0	342	0	342	0	999,262	0	738	738	64,296	06/01/2023
032654-AJ-4	ANALOG DEVICES INC 3.900		10/20/2021	MAKE WHOLE CALL		1,103,810	1,000,000	997,700	998,735	0	162	0	162	0	998,896	0	1,104	1,104	136,852	12/15/2025
032654-AM-7	ANALOG DEVICES INC 3.125		10/20/2021	MAKE WHOLE CALL		3,150,510	3,000,000	2,946,470	2,967,143	0	8,475	0	8,475	0	2,975,618	0	24,382	24,382	232,541	12/05/2023
03523T-BX-5	ANHEUSER-BUSCH INBEV W 4.150	C	06/29/2021	MAKE WHOLE CALL		4,457,280	4,000,000	3,996,000	3,997,095	0	311	0	311	0	3,997,406	0	2,594	2,594	612,213	01/23/2025
037735-CR-6	APPALACHIAN POWER CO 4.600		03/30/2021	MATURED		2,000,000	2,000,000	1,994,420	1,999,564	0	436	0	436	0	2,000,000	0	0	0	46,000	03/30/2021
048303-CE-9	ATLANTIC CITY ELECTRIC 4.350		04/01/2021	MATURED		1,000,000	1,000,000	998,480	999,836	0	164	0	164	0	1,000,000	0	0	0	21,750	04/01/2021
058498-AR-7	BALL CORP 5.000		10/28/2021	MAKE WHOLE CALL		96,606	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	6,923	03/15/2022
059165-ED-8	BALTIMORE GAS & ELECTR 3.500		08/15/2021	REDEEMED		2,000,000	2,000,000	1,988,980	1,998,817	0	701	0	701	0	1,999,518	0	482	482	52,500	11/15/2021
06051G-FZ-7	BANK OF AMERICA CORP 2.503		10/21/2021	REDEEMED		1,000,000	1,000,000	989,960	996,758	0	1,438	0	1,438	0	998,196	0	1,804	1,804	25,030	10/21/2022
06051G-HH-5	BANK OF AMERICA CORP 3.499		05/17/2021	REDEEMED		3,000,000	3,000,000	3,000,750	2,999,945	0	55	0	55	0	3,000,000	0	0	0	52,485	05/17/2022
06406H-BU-2	BANK OF NEW YORK MELLO 4.150		02/01/2021	MATURED		614,000	614,000	628,441	614,117	0	(117)	0	(117)	0	614,000	0	0	0	12,741	02/01/2021
06406H-BY-4	BANK OF NEW YORK MELLO 3.550		08/23/2021	REDEEMED		4,000,000	4,000,000	4,114,920	4,009,365	0	(9,365)	0	(9,365)	0	4,000,000	0	0	0	130,167	09/23/2021
075887-BA-6	BECTON DICKINSON 3.125		03/13/2021	MAKE WHOLE CALL		1,018,570	1,000,000	997,950	999,774	0	46	0	46	0	999,820	0	180	180	29,421	11/08/2021
075887-BK-4	BECTON DICKINSON 3.300		09/13/2021	MAKE WHOLE CALL		1,042,460	1,000,000	1,006,180	1,001,699	0	(586)	0	(586)	0	1,001,113	0	(1,113)	(1,113)	76,560	03/01/2023
05581J-AA-2	BNSF RAILWAY CO 2015-1 3.442		12/16/2021	REDEEMED		112,840	112,840	112,840	112,840	0	0	0	0	0	112,840	0	0	0	2,913	06/16/2028
05565S-AA-2	BNSF 2006-2 TRUST 5.629		10/01/2021	REDEEMED		131,674	131,674	131,674	131,671	0	3	0	3	0	131,674	0	0	0	3,709	04/01/2024
097023-AD-7	BOEING CO 8.750		08/15/2021	MATURED		1,000,000	1,000,000	1,308,220	1,020,975	0	(20,975)	0	(20,975)	0	1,000,000	0	0	0	87,500	08/15/2021
097023-BG-9	BOEING CO 2.350		10/30/2021	MATURED		1,000,000	1,000,000	987,250	998,345	0	1,655	0	1,655	0	1,000,000	0	0	0	23,500	10/30/2021
10373Q-AJ-9	BP CAP MARKETS AMERICA 3.245	C	07/13/2021	MAKE WHOLE CALL		2,048,320	2,000,000	2,003,160	2,001,254	0	(517)	0	(517)	0	2,000,737	0	(737)	(737)	92,849	05/06/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
10373Q-AW-0	BP CAP MARKETS AMERICA 3.216	C	12/23/2021	MAKE WHOLE CALL		2,085,060	2,000,000	1,960,860	1,976,156	0	7,733	0	7,733	0	1,983,889	0	16,111	16,111	153,847	11/28/2023
12189L-AD-3	BURLINGTON NORTHERN SA 4.100		03/01/2021	REDEEMED		1,000,000	1,000,000	995,670	999,725	0	39	0	39	0	999,764	0	236	236	10,250	06/01/2021
12189L-AF-8	BURLINGTON NORTHERN SA 3.450		06/15/2021	REDEEMED		2,000,000	2,000,000	1,998,520	1,999,831	0	22	0	22	0	1,999,854	0	146	146	51,750	09/15/2021
12189L-AH-4	BURLINGTON NORTHERN SA 3.050		12/15/2021	REDEEMED		3,252,000	3,252,000	3,291,809	3,256,546	0	(4,806)	0	(4,806)	0	3,251,740	0	260	260	123,983	03/15/2022
12673P-AH-8	CA INC 3.600		02/19/2021	MAKE WHOLE CALL		3,136,200	3,000,000	3,037,530	3,011,551	0	(911)	0	(911)	0	3,010,640	0	(10,640)	(10,640)	191,400	08/15/2022
12652A-AA-1	CAESARS RESORT (144A) 5.250		10/15/2021	REDEEMED		593,694	586,000	559,630	568,144	0	2,653	0	2,653	0	570,797	0	22,897	22,897	30,765	10/15/2025
14149Y-AV-0	CARDINAL HEALTH 3.200		06/15/2021	MAKE WHOLE CALL		2,057,380	2,000,000	2,029,240	2,005,023	0	(1,537)	0	(1,537)	0	2,003,486	0	(3,486)	(3,486)	89,380	06/15/2022
149123-BV-2	CATERPILLAR INC 3.900		05/27/2021	MATURED		1,000,000	1,000,000	1,073,130	1,003,449	0	(3,449)	0	(3,449)	0	1,000,000	0	0	0	19,500	05/27/2021
15089Q-AC-8	CELANESE US HOLDINGS 5.875		06/15/2021	MATURED		2,500,000	2,500,000	2,760,000	2,516,995	0	(16,995)	0	(16,995)	0	2,500,000	0	0	0	73,438	06/15/2021
15189W-AK-6	CENTERPOINT ENERGY RES 3.550		12/30/2021	MAKE WHOLE CALL		1,035,170	1,000,000	1,000,750	1,000,333	0	(158)	0	(158)	0	1,000,175	0	(175)	(175)	79,446	04/01/2023
15200W-AC-9	CENTERPOINT ENERGY 201 3.028		10/15/2021	REDEEMED		425,220	425,220	425,217	425,212	0	8	0	8	0	425,220	0	0	0	9,696	10/15/2025
156700-AR-7	CENTURYLINK INC 6.450		06/15/2021	MATURED		1,000,000	1,000,000	996,590	999,710	0	290	0	290	0	1,000,000	0	0	0	32,250	06/15/2021
12527G-AC-7	CF INDUSTRIES 3.450		09/10/2021	MAKE WHOLE CALL		351,305	334,000	333,689	333,909	0	18	0	18	0	333,927	0	73	73	26,235	06/01/2023
125523-BR-0	CIGNA CORP 3.900		03/18/2021	MAKE WHOLE CALL		2,061,742	2,000,000	2,070,440	2,034,184	0	(6,446)	0	(6,446)	0	2,027,737	0	(27,737)	(27,737)	107,892	02/15/2022
125523-AF-7	CIGNA HOLDING CO 3.750		03/18/2021	MAKE WHOLE CALL		2,297,874	2,134,000	2,130,159	2,131,823	0	115	0	115	0	2,131,938	0	2,062	2,062	217,891	07/15/2023
171798-AC-5	CIMAREX ENERGY CO 4.375		10/07/2021	EXCHANGED		2,152,700	2,000,000	2,048,740	2,027,722	0	(6,423)	0	(6,423)	0	2,021,299	0	131,401	131,401	76,375	06/01/2024
171798-AD-3	CIMAREX ENERGY CO 3.900		10/07/2021	EXCHANGED		1,092,220	1,000,000	1,000,290	1,000,217	0	(19)	0	(19)	0	1,000,199	0	92,021	92,021	35,883	05/15/2027
171798-AE-1	CIMAREX ENERGY CO 4.375		10/07/2021	EXCHANGED		3,369,330	3,000,000	2,995,860	2,996,345	0	372	0	372	0	2,996,717	0	372,613	372,613	142,271	03/15/2029
17252M-AK-6	CINTAS CORPORATE NO 2 4.300		06/01/2021	MATURED		2,000,000	2,000,000	2,005,270	2,000,145	0	(145)	0	(145)	0	2,000,000	0	0	0	43,000	06/01/2021
172967-KV-2	CITIGROUP INC 2.350		08/02/2021	MATURED		1,000,000	1,000,000	999,300	999,903	0	97	0	97	0	1,000,000	0	0	0	23,500	08/02/2021
172967-LC-3	CITIGROUP INC 2.900		11/08/2021	REDEEMED		3,000,000	3,000,000	2,996,910	2,999,351	0	506	0	506	0	2,999,856	0	144	144	79,750	12/08/2021
189054-AS-8	CLOROX CO 3.800		11/15/2021	MATURED		2,000,000	2,000,000	2,003,260	2,000,479	0	(479)	0	(479)	0	2,000,000	0	0	0	76,000	11/15/2021
191216-AZ-3	COCA-COLA CO 2.500		04/04/2021	MAKE WHOLE CALL		4,177,800	4,000,000	3,983,680	3,995,922	0	522	0	522	0	3,996,444	0	3,556	3,556	228,633	04/01/2023
191216-BE-9	COCA-COLA CO 3.200		04/04/2021	MAKE WHOLE CALL		4,291,360	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	345,760	11/01/2023
191216-BS-8	COCA-COLA CO 2.875		06/04/2021	MAKE WHOLE CALL		1,082,484	1,000,000	998,450	999,172	0	73	0	73	0	999,245	0	755	755	99,814	10/27/2025
191216-BW-9	COCA-COLA CO 2.550		05/20/2021	MAKE WHOLE CALL		2,155,700	2,000,000	1,888,060	1,922,177	0	5,112	0	5,112	0	1,927,289	0	72,711	72,711	179,642	06/01/2026
20030N-BJ-9	COMCAST CORP 3.600		12/03/2021	MAKE WHOLE CALL		1,063,213	1,000,000	994,260	997,918	0	567	0	567	0	998,485	0	1,515	1,515	108,413	03/01/2024
202795-HZ-6	COMMONWEALTH EDISON 3.400		09/01/2021	MATURED		2,000,000	2,000,000	1,999,340	1,999,884	0	116	0	116	0	2,000,000	0	0	0	68,000	09/01/2021
20605P-AH-4	CONCHO RESOURCES INC 3.750		02/08/2021	EXCHANGED		2,161,820	2,000,000	1,992,720	1,994,715	0	84	0	84	0	1,994,799	0	167,021	167,021	28,458	10/01/2027
21036P-AW-8	CONSTELLATION BRANDS I 2.650		08/25/2021	MAKE WHOLE CALL		3,080,865	3,000,000	2,987,460	2,995,105	0	1,664	0	1,664	0	2,996,769	0	3,231	3,231	144,465	11/07/2022
219350-AZ-8	CORNING INC 3.700		07/21/2021	MAKE WHOLE CALL		1,076,676	1,000,000	1,012,510	1,006,298	0	(1,292)	0	(1,292)	0	1,005,005	0	(5,005)	(5,005)	101,960	11/15/2023
219350-BB-0	CORNING INC 2.900		05/10/2021	MAKE WHOLE CALL		4,124,082	4,015,000	3,980,399	4,001,018	0	3,519	0	3,519	0	4,004,538	0	10,462	10,462	165,682	05/15/2022
224044-BW-6	COX COMMUNICATIONS INC 3.250		05/29/2021	MAKE WHOLE CALL		2,089,169	2,000,000	1,996,920	1,999,302	0	139	0	139	0	1,999,441	0	559	559	118,780	12/15/2022
12626P-AL-7	CRH AMERICA INC 5.750	C	01/15/2021	MATURED		3,000,000	3,000,000	3,478,740	3,003,183	0	(3,183)	0	(3,183)	0	3,000,000	0	0	0	86,250	01/15/2021
228189-AB-2	CROWN AMERICAS/CAP COR 4.500		10/14/2021	MAKE WHOLE CALL		157,212	150,000	144,375	148,446	0	572	0	572	0	149,018	0	982	982	15,631	01/15/2023
228227-BD-5	CROWN CASTLE INTL CORP 5.250		03/10/2021	MAKE WHOLE CALL		3,253,290	3,000,000	3,211,420	3,071,865	0	(6,630)	0	(6,630)	0	3,065,234	0	(65,234)	(65,234)	356,103	01/15/2023
126408-GV-9	CSX CORP 4.250		03/01/2021	REDEEMED		2,000,000	2,000,000	2,068,880	2,001,187	0	(1,454)	0	(1,454)	0	1,999,733	0	267	267	21,250	06/01/2021
126410-LM-9	CSX TRANS 6.251		07/15/2021	REDEEMED		67,310	67,310	69,086	68,067	0	(757)	0	(757)	0	67,310	0	0	0	4,208	01/15/2023
126650-BC-3	CVS LEASE PASS THRU CE 5.880		12/10/2021	REDEEMED		296,905	296,905	265,436	279,516	0	17,389	0	17,389	0	296,905	0	0	0	9,541	01/10/2028
126650-BQ-2	CVS LEASE PASS THRU CE 6.943		12/10/2021	REDEEMED		122,366	122,366	114,737	117,954	0	4,412	0	4,412	0	122,366	0	0	0	4,651	01/10/2030
12665U-AA-2	CVS LEASE PASS THRU CE 4.704		12/10/2021	REDEEMED		110,291	110,291	110,291	110,292	0	0	0	0	0	110,291	0	0	0	2,830	01/10/2036
233851-AF-1	DAIMLER FINANCE NA LLC 3.875	C	09/15/2021	MATURED		2,000,000	2,000,000	1,984,850	1,998,633	0	1,367	0	1,367	0	2,000,000	0	0	0	77,500	09/15/2021
233851-BE-3	DAIMLER FINANCE NA LLC 2.875	C	03/10/2021	MATURED		1,000,000	1,000,000	998,110	999,894	0	106	0	106	0	1,000,000	0	0	0	14,375	03/10/2021
233851-CH-5	DAIMLER FINANCE NA LLC 2.000	C	07/06/2021	MATURED		1,550,000	1,550,000	1,545,056	1,549,430	0	570	0	570	0	1,550,000	0	0	0	31,000	07/06/2021
250847-EG-1	DETROIT EDISON COMPANY 3.900		04/23/2021	REDEEMED		1,400,000	1,400,000	1,426,674	1,400,401	0	(498)	0	(498)	0	1,399,903	0	97	97	21,537	06/01/2021
25470D-AE-9	DISCOVERY COMMUNICATIO 4.375		03/21/2021	MAKE WHOLE CALL		2,019,209	2,000,000	1,987,540	1,999,226	0	174	0	174	0	1,999,400	0	600	600	42,542	06/15/2021
260543-CJ-0	DOW CHEMICAL CO 3.500		06/02/2021	MAKE WHOLE CALL		2,191,720	2,000,000	1,974,600	1,989,357	0	1,120	0	1,120	0	1,990,477	0	9,523	9,523	238,581	10/01/2024
26442C-AK-0	DUKE ENERGY CAROLINAS 3.900		06/15/2021	MATURED		2,000,000	2,000,000	2,104,260	2,002,589	0	(2,589)	0	(2,589)	0	2,000,000	0	0	0	39,000	06/15/2021
278865-AU-4	ECOLAB INC 3.250		09/08/2021	MAKE WHOLE CALL		1,039,426	1,000,000	999,750	999,893	0	14	0	14	0	999,907	0	93	93	76,801	01/14/2023
278865-AY-6	ECOLAB INC 2.375		09/08/2021	MAKE WHOLE CALL		3,055,552	3,000,000	2,900,280	2,957,752	0	17,743	0	17,743	0	2,975,496	0	24,504	24,504	132,344	08/10/2022
29266R-AC-2	EDGEWELL PERSONAL CARE 4.700		04/07/2021	MAKE WHOLE CALL		2,094,060	2,000,000	2,018,710	2,003,401	0	(666)	0	(666)	0	2,002,736	0	(2,736)	(2,736)	128,788	05/24/2022
28932M-AG-0	ELM RD GENERATING STAT 4.673		07/19/2021	REDEEMED		198,810	198,810	199,722	199,324	0	(514)	0	(514)	0	198,810	0	0	0	6,994	01/19/2031
29362U-AB-0	ENTEGRIS INC (144A) 4.625		05/04/2021	REDEEMED		2,990,254	2,890,000	2,835,588	2,852,668	0	2,161	0	2,161	0	2,854,829	0	135,426	135,426	96,163	02/10/2026
26875P-AG-6	EOG RESOURCES INC 4.100		02/01/2021	MATURED		1,000,000	1,000,000	979,210	999,726	0	274	0	274	0	1,000,000	0	0	0	20,500	02/01/2021
26884T-AD-4	ERAC USA FINANCE LLC (4.500		08/16/2021	MATURED		1,750,000	1,750,000	1,830,658	1,756,400	0	(6,400)	0	(6,400)	0	1,750,000	0	0	0	78,750	08/16/2021
31428X-AV-8	FEDEX CORP 2.700		05/20/2021	MAKE WHOLE CALL		1,045,533	1,000,000	997,300	999,294	0	120	0	120	0	999,415	0	585	585	61,658	04/15/2023
31428X-AY-2	FEDEX CORP 4.000		05/20/2021	MAKE WHOLE CALL		2,185,055	2,000,000	1,996,560	1,998,781	0	87	0	87	0	1,998,869	0	1,131	1,131	252,833	01/15/2024
31428X-BC-9	FEDEX CORP 3.200		05/20/2021	MAKE WHOLE CALL		1,530,901	1,395,000	1,397,104	1,395,917	0	(102)	0	(102)	0	1,395,815	0	(815)	(815)	171,737	02/01/2025

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31428X-BM-7	FEDEX CORP	3.300		05/20/2021	MAKE WHOLE CALL		2,250,185	2,000,000	1,962,740	1,973,096	0	1,501	0	1,501	0	1,974,596	0	25,404	25,404	295,102	03/15/2027
31428X-BU-9	FEDEX CORP	3.400		04/30/2021	MAKE WHOLE CALL		5,112,548	5,000,000	4,994,200	4,997,882	0	525	0	525	0	4,998,407	0	1,593	1,593	247,604	01/14/2022
31620M-AK-2	FIDELITY NATIONAL INFO	3.500		04/01/2021	MAKE WHOLE CALL		1,062,044	1,000,000	992,080	997,892	0	245	0	245	0	998,137	0	1,863	1,863	78,183	04/15/2023
31620M-AM-8	FIDELITY NATIONAL INFO	3.875		04/01/2021	MAKE WHOLE CALL		2,208,546	2,000,000	2,043,910	2,016,833	0	(1,309)	0	(1,309)	0	2,015,524	0	(15,524)	(15,524)	233,519	06/05/2024
31677Q-BC-2	FIFTH THIRD BANK	2.875		09/01/2021	REDEEMED		2,000,000	2,000,000	1,989,700	1,998,754	0	1,052	0	1,052	0	1,999,806	0	194	194	52,708	10/01/2021
31677Q-BG-3	FIFTH THIRD BANK	2.250		05/15/2021	REDEEMED		1,000,000	1,000,000	994,700	999,290	0	566	0	566	0	999,856	0	144	144	9,438	06/14/2021
341099-CP-2	FLORIDA POWER CORP	3.100		08/15/2021	MATURED		3,500,000	3,500,000	3,580,505	3,506,893	0	(6,893)	0	(6,893)	0	3,500,000	0	0	0	108,500	08/15/2021
343498-AA-9	FLOWERS FOODS	4.375		04/08/2021	MAKE WHOLE CALL		1,038,570	1,000,000	997,600	999,579	0	127	0	127	0	999,706	0	294	294	61,296	04/01/2022
34354P-AC-9	FLOWSERVE CORP	3.500		10/09/2021	MAKE WHOLE CALL		1,028,920	1,000,000	1,008,910	1,001,521	0	(778)	0	(778)	0	1,000,742	0	(742)	(742)	66,253	09/15/2022
34354P-AD-7	FLOWSERVE CORP	4.000		10/09/2021	MAKE WHOLE CALL		1,072,050	1,000,000	995,320	998,431	0	400	0	400	0	998,831	0	1,169	1,169	108,050	11/15/2023
302491-AR-6	FMC CORP	3.950		12/22/2021	REDEEMED		2,670,000	2,670,000	2,773,632	2,680,483	0	(10,605)	0	(10,605)	0	2,669,878	0	122	122	146,772	02/01/2022
345397-VU-4	FORD MOTOR CREDIT CO L	5.875		08/02/2021	MATURED		1,000,000	1,000,000	1,167,860	1,015,073	0	(15,073)	0	(15,073)	0	1,000,000	0	0	0	58,750	08/02/2021
369550-AR-9	GENERAL DYNAMICS CORP	3.875		07/15/2021	MATURED		2,000,000	2,000,000	2,015,520	2,000,513	0	(513)	0	(513)	0	2,000,000	0	0	0	77,500	07/15/2021
370334-BM-5	GENERAL MILLS INC	3.150		10/14/2021	REDEEMED		2,000,000	2,000,000	1,991,780	1,999,083	0	643	0	643	0	1,999,726	0	274	274	52,325	12/15/2021
891906-AD-1	GLOBAL PAYMENTS INC	3.800		03/01/2021	REDEEMED		1,000,000	1,000,000	997,760	999,788	0	121	0	121	0	999,909	0	91	91	15,833	04/01/2021
362320-AT-0	GTE CORP	8.750		11/01/2021	MATURED		1,000,000	1,000,000	1,387,820	1,039,061	0	(39,061)	0	(39,061)	0	1,000,000	0	0	0	87,500	11/01/2021
40139L-AC-7	GUARDIAN LIFE GLOBAL F	1.950		10/27/2021	MATURED		3,000,000	3,000,000	2,998,020	2,999,626	0	374	0	374	0	3,000,000	0	0	0	58,500	10/27/2021
406216-AZ-4	HALLIBURTON COMPANY	3.250		08/15/2021	REDEEMED		1,000,000	1,000,000	996,700	999,642	0	195	0	195	0	999,837	0	163	163	24,375	11/15/2021
418056-AT-4	HASBRO INC	3.150		03/28/2021	REDEEMED		1,000,000	1,000,000	999,060	999,898	0	35	0	35	0	999,933	0	67	67	11,638	05/15/2021
437076-AW-2	HOME DEPOT INC	4.400		01/01/2021	MAKE WHOLE CALL		2,237,000	2,237,000	2,465,420	2,238,920	0	(2,052)	0	(2,052)	0	2,236,868	0	132	132	24,607	04/01/2021
438516-BA-3	HONEYWELL INTERNATIONA	4.250		03/01/2021	MATURED		1,725,000	1,725,000	1,821,820	1,726,845	0	(1,845)	0	(1,845)	0	1,725,000	0	0	0	36,656	03/01/2021
440452-AE-0	HORMEL FOODS CORP	4.125		04/15/2021	MATURED		2,000,000	2,000,000	1,994,300	1,999,593	0	407	0	407	0	2,000,000	0	0	0	41,250	04/15/2021
44107T-AU-0	HOST HOTELS & RESORTS	3.750		12/08/2021	MAKE WHOLE CALL		1,770,618	1,680,000	1,653,266	1,671,107	0	2,857	0	2,857	0	1,673,964	0	6,036	6,036	162,893	10/15/2023
446150-AK-0	HUNTINGTON BANCSHARES	2.300		12/14/2021	REDEEMED		1,000,000	1,000,000	987,670	996,775	0	2,940	0	2,940	0	999,716	0	284	284	32,583	01/14/2022
44932H-AC-7	IBM CREDIT LLC	2.200		03/26/2021	MAKE WHOLE CALL		2,057,062	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	81,262	09/08/2022
452308-AP-4	ILLINOIS TOOL WORKS IN	3.375		06/15/2021	REDEEMED		2,000,000	2,000,000	2,018,730	2,000,856	0	(1,060)	0	(1,060)	0	1,999,797	0	203	203	50,625	09/15/2021
458140-AJ-9	INTEL CORP	3.300		10/01/2021	MATURED		4,000,000	4,000,000	4,070,680	4,006,040	0	(6,040)	0	(6,040)	0	4,000,000	0	0	0	132,000	10/01/2021
460146-CL-5	INTERNATIONAL PAPER CO	3.800		10/28/2021	MAKE WHOLE CALL		2,217,980	2,000,000	2,004,910	2,002,487	0	(477)	0	(477)	0	2,002,010	0	(2,010)	(2,010)	315,724	01/15/2026
460146-CP-6	INTERNATIONAL PAPER CO	3.000		10/15/2021	MAKE WHOLE CALL		3,268,824	3,000,000	2,956,800	2,970,036	0	2,670	0	2,670	0	2,972,706	0	27,294	27,294	357,187	02/15/2027
46849L-SR-3	JACKSON NATIONAL LIFE	2.100		10/25/2021	MATURED		4,210,000	4,210,000	4,031,708	4,163,006	0	46,994	0	46,994	0	4,210,000	0	0	0	88,410	10/25/2021
24422E-RH-4	JOHN DEERE CAPITAL COR	3.150		10/15/2021	MATURED		1,000,000	1,000,000	995,490	999,560	0	440	0	440	0	1,000,000	0	0	0	31,500	10/15/2021
478160-AZ-7	JOHNSON & JOHNSON	3.550		05/15/2021	MATURED		2,000,000	2,000,000	1,980,760	1,999,026	0	974	0	974	0	2,000,000	0	0	0	35,500	05/15/2021
478160-BN-3	JOHNSON & JOHNSON	2.450		12/05/2021	MATURED		2,000,000	2,000,000	1,996,520	1,999,489	0	511	0	511	0	2,000,000	0	0	0	49,000	12/05/2021
46625H-HZ-6	JP MORGAN CHASE	4.625		05/10/2021	MATURED		2,000,000	2,000,000	2,027,600	2,001,032	0	(1,032)	0	(1,032)	0	2,000,000	0	0	0	46,250	05/10/2021
489170-AC-4	KENNAMETAL INC	3.875		03/12/2021	MAKE WHOLE CALL		1,032,130	1,000,000	998,770	999,802	0	39	0	39	0	999,841	0	159	159	54,411	02/15/2022
26138E-AP-4	KEURIG DR PEPPER INC	3.200		03/31/2021	MAKE WHOLE CALL		2,036,112	2,000,000	1,994,400	1,999,388	0	161	0	161	0	1,999,549	0	451	451	60,290	11/15/2021
26138E-AR-0	KEURIG DR PEPPER INC	2.700		03/31/2021	MAKE WHOLE CALL		2,070,380	2,000,000	1,992,830	1,998,460	0	197	0	197	0	1,998,658	0	1,342	1,342	90,780	11/15/2022
49327M-2Q-6	KEY BANK NA	2.500		11/22/2021	MATURED		2,250,000	2,250,000	2,246,723	2,249,311	0	689	0	689	0	2,250,000	0	0	0	56,250	11/22/2021
494368-BF-9	KIMBERLY-CLARK	3.875		03/01/2021	MATURED		1,000,000	1,000,000	991,480	999,744	0	256	0	256	0	1,000,000	0	0	0	19,375	03/01/2021
500255-AS-3	KOHLS CORP	3.250		04/13/2021	TENDERED		1,051,010	1,000,000	999,940	1,000,000	0	0	0	0	0	1,000,000	0	0	0	73,760	02/01/2023
500255-AT-1	KOHLS CORP	4.750		04/13/2021	TENDERED		2,219,960	2,000,000	2,152,320	2,055,267	0	(5,592)	0	(5,592)	0	2,049,676	0	(49,676)	(49,676)	251,099	12/15/2023
50077L-AD-8	KRAFT HEINZ FOODS CO	3.000		03/09/2021	TENDERED		81,188	75,000	71,073	72,601	0	75	0	75	0	72,675	0	2,325	2,325	6,800	06/01/2026
50077L-AK-2	KRAFT HEINZ FOODS CO	3.950		03/09/2021	TENDERED		2,095,085	1,879,000	1,876,501	1,877,736	0	(3)	0	(3)	0	1,877,733	0	1,267	1,267	264,328	07/15/2025
501044-CX-7	KROGER CO	3.300		01/15/2021	MATURED		1,000,000	1,000,000	1,001,420	999,991	0	9	0	9	0	1,000,000	0	0	0	16,500	01/15/2021
501044-CZ-2	KROGER CO	2.950		11/01/2021	MATURED		1,000,000	1,000,000	999,680	999,935	0	65	0	65	0	1,000,000	0	0	0	29,500	11/01/2021
521615-AA-2	LEA POWER PARTNERS (14	6.595		12/15/2021	REDEEMED		90,641	90,641	90,641	84,832	5,809	0	0	5,809	0	90,641	0	0	0	3,663	06/15/2033
74005P-BA-1	LINDE INC/CT	2.450		11/15/2021	REDEEMED		6,000,000	6,000,000	5,975,640	5,996,880	0	2,206	0	2,206	0	5,999,086	0	914	914	183,750	02/15/2022
539830-AY-5	LOCKHEED MARTIN CORP	3.350		09/15/2021	MATURED		1,667,000	1,667,000	1,661,237	1,666,471	0	529	0	529	0	1,667,000	0	0	0	55,845	09/15/2021
548661-CT-2	LOWES COMPANIES	3.750		04/15/2021	MATURED		1,000,000	1,000,000	994,610	999,725	0	275	0	275	0	1,000,000	0	0	0	18,750	04/15/2021
55305B-AQ-4	M/I HOMES INC	5.625		08/24/2021	REDEEMED		273,483	266,000	266,665	266,387	0	(64)	0	(64)	0	266,323	0	7,160	7,160	15,918	08/01/2025
55616X-AF-4	MACYS RETAIL HOLDINGS	3.875		03/17/2021	TENDERED		1,135,906	1,115,000	1,105,957	1,112,213	1,660	190	0	1,849	0	1,114,062	0	938	938	49,950	01/15/2022
55616X-AH-0	MACYS RETAIL HOLDINGS	2.875		03/17/2021	TENDERED		548,100	540,000	526,532	519,750	17,023	312	0	17,336	0	537,086	0	2,914	2,914	17,243	02/15/2023
564759-QB-7	MANUFACTURERS & TRADER	.865		03/01/2021	REDEEMED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	4,327	12/01/2021
565849-AK-2	MARATHON OIL	2.800		04/29/2021	MAKE WHOLE CALL		352,680	340,000	339,174	339,824	0	37	0	37	0	339,860	0	140	140	17,388	11/01/2022
56585A-AD-4	MARATHON PETROLEUM	5.125		03/01/2021	MATURED		2,000,000	2,000,000	2,013,660	2,000,006	0	(6)	0	(6)	0	2,000,000	0	0	0	51,250	03/01/2021
571903-AM-5	MARRIOTT INTERNATIONAL	3.125		08/09/2021	REDEEMED		2,000,000	2,000,000	1,986,280	1,998,239	0	1,244	0	1,244	0	1,999,482	0	518	518	51,042	10/15/2021
574599-BJ-4	MASCO CORP	4.450		03/22/2021	MAKE WHOLE CALL		1,276,150	1,120,000	1,178,240	1,152,093	0	(1,638)	0	(1,638)	0	1,150,455	0	(30,455)	(30,455)	179,824	04/01/2025
574599-BL-9	MASCO CORP	4.375		03/22/2021	MAKE WHOLE CALL		1,146,990	1,000,000	995,240	997,203	0	153	0	153	0	997,357	0	2,643	2,643	167,771	04/01/2026

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
57629W-BY-5	MASSMUTUAL GLOBAL FUND	2.000		04/15/2021	MATURED		1,000,000	1,000,000	999,720	999,958	0	42	0	42	0	1,000,000	0	0	0	10,000	04/15/2021
57772K-AB-7	MAXIM INTEGRATED PRODU	3.375		11/04/2021	MAKE WHOLE CALL		1,038,231	1,000,000	988,790	997,144	0	1,057	0	1,057	0	998,202	0	1,798	1,798	76,575	03/15/2023
58013M-EL-4	MCDONALDS CORP	3.625		05/20/2021	MATURED		2,000,000	2,000,000	1,988,220	1,999,343	0	657	0	657	0	2,000,000	0	0	0	36,250	05/20/2021
581557-BJ-3	MCKESSON CORP	3.950		07/23/2021	TENDERED		5,776,750	5,000,000	4,996,230	4,996,987	0	269	0	269	0	4,997,256	0	2,744	2,744	961,632	02/16/2028
59156R-BF-4	METLIFE INC	3.048		07/23/2021	MAKE WHOLE CALL		1,033,760	1,000,000	1,005,508	1,001,188	0	(338)	0	(338)	0	1,000,850	0	(850)	(850)	52,217	12/15/2022
594918-AL-8	MICROSOFT CORP	4.000		02/08/2021	MATURED		2,963,000	2,963,000	2,955,504	2,962,712	0	288	0	288	0	2,963,000	0	0	0	59,260	02/08/2021
607059-AT-9	MOBIL CORP	8.625		08/15/2021	MATURED		3,930,000	3,930,000	5,876,629	4,076,676	0	(146,676)	0	(146,676)	0	3,930,000	0	0	0	338,963	08/15/2021
609207-AB-1	MONDELEZ INTERNATIONAL	4.000		03/31/2021	MAKE WHOLE CALL		2,199,740	2,000,000	1,997,840	1,999,198	0	24	0	24	0	1,999,222	0	778	778	253,073	02/01/2024
61746B-ED-4	MORGAN STANLEY	2.625		11/17/2021	MATURED		1,000,000	1,000,000	994,890	999,036	0	964	0	964	0	1,000,000	0	0	0	26,250	11/17/2021
61945C-AA-1	MOSAIC CO	3.750		08/15/2021	REDEEMED		2,550,000	2,550,000	2,647,765	2,557,977	0	(8,338)	0	(8,338)	0	2,549,638	0	362	362	71,719	11/15/2021
620076-BC-2	MOTOROLA SOLUTIONS INC	3.500		06/10/2021	MAKE WHOLE CALL		3,157,800	3,000,000	2,964,810	2,991,146	0	1,726	0	1,726	0	2,992,872	0	7,128	7,128	239,175	03/01/2023
553794-AC-2	MUFG AMERICAS HOLDINGS	3.000	C	11/16/2021	MAKE WHOLE CALL		847,648	800,000	795,752	798,083	0	378	0	378	0	798,461	0	1,539	1,539	78,048	02/10/2025
908906-AC-4	MUFG AMERICAS HOLDINGS	3.500	C	11/16/2021	MAKE WHOLE CALL		1,018,340	1,000,000	992,000	998,632	0	790	0	790	0	999,423	0	577	577	50,229	06/18/2022
637071-AJ-0	NATIONAL OILWELL VARCO	2.600		04/09/2021	MAKE WHOLE CALL		888,863	857,000	843,805	854,032	0	405	0	405	0	854,436	0	2,564	2,564	39,786	12/01/2022
637432-MQ-5	NATIONAL RURAL UTILITI	3.050		11/15/2021	REDEEMED		2,000,000	2,000,000	1,993,120	1,999,081	0	604	0	604	0	1,999,685	0	315	315	76,250	02/15/2022
651229-AM-8	NEWELL BRANDS INC	4.000		11/22/2021	MAKE WHOLE CALL		1,020,176	1,000,000	996,820	999,438	0	324	0	324	0	999,762	0	238	238	57,620	06/15/2022
655664-AP-5	NORDSTROM INC	4.000		07/21/2021	REDEEMED		2,000,000	2,000,000	1,996,560	1,999,580	0	125	0	125	0	1,999,705	0	295	295	61,333	10/15/2021
655844-BG-2	NORFOLK SOUTHERN CORP	3.250		09/01/2021	REDEEMED		2,000,000	2,000,000	1,988,440	1,998,745	0	784	0	784	0	1,999,529	0	471	471	48,750	12/01/2021
665501-AJ-1	NORTHERN NATURAL GAS (	4.250		04/07/2021	REDEEMED		2,000,000	2,000,000	2,098,830	2,001,994	0	(2,091)	0	(2,091)	0	1,999,903	0	97	97	29,750	06/01/2021
665859-AM-6	NORTHERN TRUST CORP	3.375		08/23/2021	MATURED		2,000,000	2,000,000	2,071,130	2,005,821	0	(5,821)	0	(5,821)	0	2,000,000	0	0	0	67,500	08/23/2021
666807-BE-1	NORTHROP GRUMMAN CORP	3.500		03/15/2021	MATURED		1,000,000	1,000,000	1,033,400	1,001,295	0	(1,295)	0	(1,295)	0	1,000,000	0	0	0	17,500	03/15/2021
66765R-BZ-8	NORTHWEST NATURAL GAS	3.176		09/15/2021	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	31,760	09/15/2021
958587-BJ-5	NSTAR ELECTRIC CO	3.500		06/15/2021	REDEEMED		1,000,000	1,000,000	1,063,810	1,003,721	0	(3,721)	0	(3,721)	0	1,000,000	0	0	0	26,250	09/15/2021
67066G-AD-6	NVIDIA CORP	2.200		08/16/2021	REDEEMED		2,000,000	2,000,000	1,937,820	1,984,195	0	13,868	0	13,868	0	1,998,063	0	1,937	1,937	40,333	09/16/2021
674599-CC-7	OCCIDENTAL PETROLEUM	3.125		12/10/2021	REDEEMED		3,000,000	3,000,000	2,976,320	2,996,835	0	2,418	0	2,418	0	2,999,254	0	746	746	123,698	02/15/2022
68389X-BA-2	ORACLE CORP	2.800		07/08/2021	MATURED		1,000,000	1,000,000	1,011,200	1,001,073	0	(1,073)	0	(1,073)	0	1,000,000	0	0	0	28,000	07/08/2021
695114-CM-8	PACIFICORP	3.850		06/15/2021	MATURED		2,000,000	2,000,000	2,087,110	2,002,127	0	(2,127)	0	(2,127)	0	2,000,000	0	0	0	38,500	06/15/2021
695114-CP-1	PACIFICORP	2.950		11/01/2021	REDEEMED		5,000,000	5,000,000	4,995,600	4,999,395	0	210	0	210	0	4,999,605	0	395	395	184,375	02/01/2022
695156-AQ-2	PACKAGING CORP OF AMER	4.500		10/08/2021	MAKE WHOLE CALL		2,160,200	2,000,000	2,092,000	2,042,742	0	(12,357)	0	(12,357)	0	2,030,385	0	(30,385)	(30,385)	244,450	11/01/2023
713448-BW-7	PEPSICO INC	3.000		08/25/2021	MATURED		1,000,000	1,000,000	993,930	999,522	0	478	0	478	0	1,000,000	0	0	0	30,000	08/25/2021
718172-AK-5	PHILIP MORRIS INTERNAT	4.125		05/17/2021	MATURED		4,000,000	4,000,000	3,977,320	3,998,644	0	1,356	0	1,356	0	4,000,000	0	0	0	82,500	05/17/2021
718172-AL-3	PHILIP MORRIS INTERNAT	2.900		11/15/2021	MATURED		1,000,000	1,000,000	986,560	998,638	0	1,362	0	1,362	0	1,000,000	0	0	0	29,000	11/15/2021
718546-AC-8	PHILLIPS 66	4.300		12/16/2021	MAKE WHOLE CALL		1,516,982	1,500,000	1,618,000	1,521,025	0	(16,137)	0	(16,137)	0	1,504,888	0	(4,888)	(4,888)	94,920	04/01/2022
69353R-EY-0	PNC BANK NA	2.550		11/09/2021	REDEEMED		1,000,000	1,000,000	998,510	999,696	0	254	0	254	0	999,951	0	49	49	23,375	12/09/2021
69351U-AP-8	PPL ELECTRIC UTILITIES	3.000		07/21/2021	REDEEMED		2,000,000	2,000,000	1,983,820	1,998,642	0	980	0	980	0	1,999,622	0	378	378	51,000	09/15/2021
74256L-AW-9	PRINCIPAL LIFE GLOBAL	2.375		11/21/2021	MATURED		1,000,000	1,000,000	996,960	999,419	0	581	0	581	0	1,000,000	0	0	0	23,750	11/21/2021
742718-EN-5	PROCTER & GAMBLE CO	1.850		02/02/2021	MATURED		1,000,000	1,000,000	999,500	999,975	0	25	0	25	0	1,000,000	0	0	0	9,250	02/02/2021
742741-AA-9	PROCTER & GAMBLE CO	9.360		01/01/2021	MATURED		183,450	183,450	229,835	183,450	0	0	0	0	0	183,450	0	0	0	8,585	01/01/2021
144141-DA-3	PROGRESS ENERGY CAROLI	3.000		09/15/2021	MATURED		2,000,000	2,000,000	1,996,560	1,999,668	0	332	0	332	0	2,000,000	0	0	0	60,000	09/15/2021
74340X-BE-0	PROLOGIS LP	3.750		03/08/2021	MAKE WHOLE CALL		3,373,950	3,000,000	3,089,070	3,055,692	0	(2,097)	0	(2,097)	0	3,053,595	0	(53,595)	(53,595)	413,638	11/01/2025
744320-BT-1	PRUDENTIAL FINANCIAL I	4.500		11/16/2021	MATURED		2,000,000	2,000,000	1,984,740	1,998,276	0	1,724	0	1,724	0	2,000,000	0	0	0	90,000	11/16/2021
744320-BZ-7	PRUDENTIAL FINANCIAL I	3.500		08/30/2021	MAKE WHOLE CALL		2,159,640	2,000,000	1,990,140	1,996,223	0	681	0	681	0	1,996,904	0	3,096	3,096	215,057	05/15/2024
744320-CC-7	PRUDENTIAL FINANCIAL I	3.878		08/30/2021	MAKE WHOLE CALL		1,231,220	1,053,000	1,053,000	1,053,000	0	0	0	0	0	1,053,000	0	0	0	215,993	03/27/2028
744538-AC-3	PUBLIC SERVICE CO OF N	3.200		06/01/2021	REDEEMED		2,000,000	2,000,000	1,991,560	1,999,288	0	335	0	335	0	1,999,623	0	377	377	48,000	09/01/2021
744533-BL-3	PUBLIC SERVICE CO OF O	4.400		02/01/2021	MATURED		2,799,000	2,799,000	2,947,235	2,800,900	0	(1,900)	0	(1,900)	0	2,799,000	0	0	0	61,578	02/01/2021
74913G-AX-3	QWEST CORP	6.750		12/01/2021	MATURED		1,000,000	1,000,000	981,810	997,728	0	2,272	0	2,272	0	1,000,000	0	0	0	67,500	12/01/2021
75513E-BW-0	RAYTHEON TECHNOLOGIES	2.500		08/26/2021	MAKE WHOLE CALL		5,118,707	5,000,000	5,164,200	5,124,060	0	(47,241)	0	(47,241)	0	5,076,819	0	(76,819)	(76,819)	205,860	12/15/2022
75513E-CD-1	RAYTHEON TECHNOLOGIES	3.100		11/15/2021	MATURED		1,000,000	1,000,000	1,024,360	1,012,877	0	(12,877)	0	(12,877)	0	1,000,000	0	0	0	31,000	11/15/2021
913017-AS-8	RAYTHEON TECHNOLOGIES	8.750		03/01/2021	MATURED		1,461,000	1,461,000	1,953,101	1,469,859	0	(8,859)	0	(8,859)	0	1,461,000	0	0	0	63,919	03/01/2021
756109-AN-4	REALTY INCOME CORP	3.250		01/08/2021	MAKE WHOLE CALL		1,049,652	1,000,000	1,017,730	1,006,176	0	(77)	0	(77)	0	1,006,099	0	(6,099)	(6,099)	57,145	10/15/2022
7591EP-AP-5	REGIONS FINANCIAL CORP	3.800		08/23/2021	MAKE WHOLE CALL		3,193,917	3,000,000	2,998,590	2,999,087	0	266	0	266	0	2,999,352	0	648	648	310,767	08/14/2023
797440-BN-3	SAN DIEGO G & E	3.000		08/15/2021	MATURED		1,390,000	1,390,000	1,433,985	1,393,271	0	(3,271)	0	(3,271)	0	1,390,000	0	0	0	41,700	08/15/2021
824348-BB-1	SHERWIN-WILLIAMS CO	4.200		10/15/2021	REDEEMED		2,000,000	2,000,000	2,110,880	2,021,091	0	(21,091)	0	(21,091)	0	2,000,000	0	0	0	105,000	01/15/2022
828807-CX-3	SIMON PROPERTY GROUP	2.500		01/27/2021	MAKE WHOLE CALL		1,004,883	1,000,000	999,180	999,909	0	7	0	7	0	999,917	0	83	83	18,217	07/15/2021
832696-AB-4	SMUCKER (J.M.) COMPANY	3.500		10/15/2021	MATURED		3,000,000	3,000,000	3,001,110	2,999,990	0	10	0	10	0	3,000,000	0	0	0	105,000	10/15/2021
835495-AK-8	SONOCO PRODUCTS	4.375		08/01/2021	REDEEMED		1,000,000	1,000,000	995,430	999,485	0	254	0	254	0	999,739	0	261	261	32,813	11/01/2021
841504-AB-9	SOUTHEAST SUPPLY (144A	4.250		11/10/2021	J P MORGAN CHASE SECURITI		2,080,000	2,000,000	1,997,580	1,996,240	2,769	202	0	2,971	0	1,999,211	0	80,789	80,789	77,917	06/15/2024

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
842400-FR-9	SOUTHERN CALIFORNIA ED 3.875		06/01/2021	MATURED		1,000,000	1,000,000	994,230	999,661	0	339	0	339	0	1,000,000	0	0	0	19,375	06/01/2021
001192-AJ-2	SOUTHERN CO GAS CAPITA 3.500		06/15/2021	REDEEMED		1,200,000	1,200,000	1,185,116	1,198,717	0	750	0	750	0	1,199,467	0	533	533	31,500	09/15/2021
845437-BM-3	SOUTHWESTERN ELECTRIC 3.550		12/03/2021	REDEEMED		1,275,000	1,275,000	1,311,605	1,282,283	0	(7,283)	0	(7,283)	0	1,275,000	0	0	0	58,841	02/15/2022
85208N-AA-8	SPRINT SPECTRUM / SPEC 3.360		06/20/2021	REDEEMED		250,000	250,000	251,404	250,448	0	(448)	0	(448)	0	250,000	0	0	0	3,150	03/20/2023
85208N-AA-8	SPRINT SPECTRUM / SPEC 3.360		08/20/2021	MAKE WHOLE CALL		125,000	125,000	125,702	125,224	0	(35)	0	(35)	0	125,189	0	(189)	(189)	2,800	03/20/2023
857477-AG-8	STATE STREET CORP 4.375		03/07/2021	MATURED		2,925,000	2,925,000	3,124,158	2,929,714	0	(4,714)	0	(4,714)	0	2,925,000	0	0	0	63,984	03/07/2021
870000-HJ-8	SWARTHMORE BORO AUTH R 3.100		09/15/2021	MATURED		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	93,000	09/15/2021
871829-BA-4	SYSCO CORP 2.500		06/15/2021	REDEEMED		1,238,000	1,238,000	1,229,866	1,236,992	0	823	0	823	0	1,237,815	0	185	185	28,371	07/15/2021
872330-AA-6	TC PIPELINES LP 4.650		03/15/2021	REDEEMED		1,000,000	1,000,000	998,340	999,863	0	(49)	0	(49)	0	999,814	0	186	186	11,625	06/15/2021
883203-BS-9	TEXTRON INC 5.950		06/21/2021	REDEEMED		1,000,000	1,000,000	996,950	999,606	0	74	0	74	0	999,680	0	320	320	44,625	09/21/2021
883556-BF-8	THERMO FISHER SCIENTIF 4.150		01/15/2021	MAKE WHOLE CALL		2,781,225	2,500,000	2,493,250	2,497,633	0	58	0	58	0	2,497,692	0	2,308	2,308	328,489	02/01/2024
883556-BR-2	THERMO FISHER SCIENTIF 2.950		12/30/2021	MAKE WHOLE CALL		2,132,660	2,000,000	1,904,370	1,936,359	0	10,180	0	10,180	0	1,946,540	0	53,460	53,460	208,213	09/19/2026
883556-BX-9	THERMO FISHER SCIENTIF 3.200		12/30/2021	MAKE WHOLE CALL		2,183,400	2,000,000	1,985,260	1,989,672	0	1,409	0	1,409	0	1,991,081	0	8,919	8,919	271,400	08/15/2027
883556-CG-5	THERMO FISHER SCIENTIF 4.497		12/03/2021	MAKE WHOLE CALL		12,032,000	10,000,000	11,998,900	11,977,279	0	(190,655)	0	(190,655)	0	11,786,624	0	(1,786,624)	(1,786,624)	2,566,643	03/25/2030
88732J-BA-5	TIME WARNER CABLE 4.000		07/02/2021	REDEEMED		2,000,000	2,000,000	1,989,060	1,999,031	0	571	0	571	0	1,999,602	0	398	398	66,889	09/01/2021
872539-AA-9	TJX COS INC 2.750		04/15/2021	REDEEMED		1,000,000	1,000,000	999,680	999,962	0	(13)	0	(13)	0	999,950	0	50	50	9,167	06/15/2021
07330N-AQ-8	TRUIST BANK 2.625		12/15/2021	REDEEMED		1,000,000	1,000,000	999,310	999,841	0	122	0	122	0	999,964	0	36	36	37,188	01/15/2022
867914-BM-4	TRUIST FINANCIAL CORP 2.700		12/27/2021	REDEEMED		2,000,000	2,000,000	1,997,440	1,999,432	0	474	0	474	0	1,999,906	0	94	94	76,500	01/27/2022
873050-CC-3	TTX CO (144A) 4.400		05/01/2021	MATURED		5,000,000	5,000,000	5,039,990	5,001,351	0	(1,351)	0	(1,351)	0	5,000,000	0	0	0	110,000	05/01/2021
902494-BF-9	TYSON FOODS INC 2.250		07/23/2021	REDEEMED		1,000,000	1,000,000	998,140	999,675	0	266	0	266	0	999,941	0	59	59	20,625	08/23/2021
904764-AM-9	UNILEVER CAPITAL 4.250	C	02/10/2021	MATURED		1,500,000	1,500,000	1,565,180	1,500,796	0	(796)	0	(796)	0	1,500,000	0	0	0	31,875	02/10/2021
90783W-AA-1	UNION PACIFIC PASS THR 5.866		07/02/2021	REDEEMED		219,337	219,337	219,337	221,376	0	(2,039)	0	(2,039)	0	219,337	0	0	0	6,447	07/02/2030
911312-AM-8	UNITED PARCEL SERVICE 3.125		01/15/2021	MATURED		1,000,000	1,000,000	1,057,810	1,000,273	0	(273)	0	(273)	0	1,000,000	0	0	0	15,625	01/15/2021
91324P-BP-6	UNITEDHEALTH GROUP INC 4.700		02/15/2021	MATURED		1,000,000	1,000,000	1,118,310	1,000,197	0	(197)	0	(197)	0	1,000,000	0	0	0	23,500	02/15/2021
91324P-BT-8	UNITEDHEALTH GROUP INC 3.375		11/15/2021	MATURED		2,000,000	2,000,000	1,989,060	1,998,838	0	1,162	0	1,162	0	2,000,000	0	0	0	67,500	11/15/2021
91324P-CH-3	UNITEDHEALTH GROUP INC 2.875		12/15/2021	MATURED		2,000,000	2,000,000	1,997,840	1,999,665	0	335	0	335	0	2,000,000	0	0	0	57,500	12/15/2021
91159H-HA-1	US BANCORP 4.125		04/23/2021	REDEEMED		2,000,000	2,000,000	2,093,700	2,004,030	0	(4,030)	0	(4,030)	0	2,000,000	0	0	0	34,146	05/24/2021
92047W-AB-7	VALVOLINE INC 4.375		01/14/2021	REDEEMED		2,065,620	2,000,000	1,945,000	1,963,742	0	275	0	275	0	1,964,016	0	101,604	101,604	36,215	08/15/2025
927804-FK-5	VIRGINIA ELECTRIC & PO 2.950		11/22/2021	REDEEMED		2,517,000	2,517,000	2,491,168	2,508,850	0	6,848	0	6,848	0	2,515,698	0	1,302	1,302	100,446	01/15/2022
928668-AP-7	VOLKSWAGEN GROUP AMERI 4.000	C	11/12/2021	MATURED		5,000,000	5,000,000	4,980,900	4,994,043	0	5,957	0	5,957	0	5,000,000	0	0	0	200,000	11/12/2021
931427-AH-1	WALGREENS BOOTS ALLIAN 3.800		04/26/2021	TENDERED		2,198,640	2,000,000	1,995,380	1,997,933	0	181	0	181	0	1,998,113	0	1,887	1,887	231,996	11/18/2024
931427-AQ-1	WALGREENS BOOTS ALLIAN 3.450		04/26/2021	TENDERED		2,144,612	1,948,000	1,927,189	1,933,990	0	744	0	744	0	1,934,733	0	13,267	13,267	223,681	06/01/2026
931142-DD-2	WALMART INC 4.250		04/15/2021	MATURED		1,000,000	1,000,000	1,126,280	1,004,295	0	(4,295)	0	(4,295)	0	1,000,000	0	0	0	21,250	04/15/2021
25468P-CL-8	WALT DISNEY COMPANY 3.750		06/01/2021	MATURED		2,000,000	2,000,000	1,998,660	1,999,838	0	162	0	162	0	2,000,000	0	0	0	37,500	06/01/2021
25468P-CN-4	WALT DISNEY COMPANY 2.750		08/16/2021	MATURED		2,000,000	2,000,000	1,974,340	1,998,130	0	1,870	0	1,870	0	2,000,000	0	0	0	55,000	08/16/2021
254687-CK-0	WALT DISNEY COMPANY 4.500		02/15/2021	MATURED		3,000,000	3,000,000	3,089,400	3,005,737	0	(5,737)	0	(5,737)	0	3,000,000	0	0	0	67,500	02/15/2021
94973V-AW-7	WELLPOINT INC 3.700		05/15/2021	REDEEMED		2,000,000	2,000,000	1,997,680	1,999,766	0	(6)	0	(6)	0	1,999,760	0	240	240	55,500	08/15/2021
94974B-EV-8	WELLS FARGO & CO 4.600		04/01/2021	MATURED		1,000,000	1,000,000	1,104,770	1,003,215	0	(3,215)	0	(3,215)	0	1,000,000	0	0	0	23,000	04/01/2021
94974B-FR-6	WELLS FARGO & CO 3.000		01/22/2021	MATURED		1,000,000	1,000,000	998,310	999,961	0	39	0	39	0	1,000,000	0	0	0	15,000	01/22/2021
772739-AL-2	WESTROCK RKT CO 4.900		09/10/2021	MAKE WHOLE CALL		1,020,890	1,000,000	1,091,440	1,023,206	0	(13,662)	0	(13,662)	0	1,009,544	0	(9,544)	(9,544)	71,115	03/01/2022
96332H-CD-9	WHIRLPOOL CORP 4.850		06/15/2021	MATURED		1,000,000	1,000,000	999,670	999,936	0	64	0	64	0	1,000,000	0	0	0	24,250	06/15/2021
96950F-AH-7	WILLIAMS COMPANIES INC 4.000		08/15/2021	REDEEMED		1,000,000	1,000,000	995,930	999,538	0	238	0	238	0	999,776	0	224	224	30,000	11/15/2021
976656-CD-8	WISCONSIN ELECTRIC POW 2.950		06/16/2021	REDEEMED		2,000,000	2,000,000	1,992,600	1,999,351	0	328	0	328	0	1,999,679	0	321	321	44,414	09/15/2021
98419M-AB-6	XYLEM INC 4.875		10/01/2021	MATURED		2,000,000	2,000,000	1,998,700	1,999,737	0	263	0	263	0	2,000,000	0	0	0	97,500	10/01/2021
98877D-AB-1	ZF NA CAPITAL (144A) 4.500	C	11/19/2021	MAKE WHOLE CALL		2,034,894	2,000,000	2,025,000	2,008,515	0	(5,665)	0	(5,665)	0	2,002,850	0	(2,850)	(2,850)	129,894	04/29/2022
98956P-AC-6	ZIMMER BIOMET HOLDINGS 3.375		08/30/2021	REDEEMED		3,000,000	3,000,000	2,994,630	2,999,377	0	254	0	254	0	2,999,631	0	369	369	75,938	11/30/2021
064149-C8-8	BANK OF NOVA SCOTIA 4.375	A	01/13/2021	MATURED		1,000,000	1,000,000	1,136,500	1,000,618	0	(618)	0	(618)	0	1,000,000	0	0	0	21,875	01/13/2021
136375-BV-3	CANADIAN NATIONAL RAIL 2.850	A	09/15/2021	REDEEMED		3,000,000	3,000,000	2,977,230	2,997,524	0	1,670	0	1,670	0	2,999,194	0	806	806	64,125	12/15/2021
136385-AR-2	CANADIAN NATURAL RESOU 3.450	A	08/15/2021	REDEEMED		3,000,000	3,000,000	3,014,410	3,000,974	0	(1,165)	0	(1,165)	0	2,999,809	0	191	191	77,625	11/15/2021
67077M-AC-2	NUTRIEN LTD 3.625	A	12/16/2021	MAKE WHOLE CALL		1,055,410	1,000,000	997,280	998,431	0	437	0	437	0	998,868	0	1,132	1,132	100,823	03/15/2024
67077M-AK-4	NUTRIEN LTD 3.500	A	12/16/2021	MAKE WHOLE CALL		1,039,910	1,000,000	994,110	997,088	0	1,126	0	1,126	0	998,214	0	1,786	1,786	76,368	06/01/2023
67077M-AL-2	NUTRIEN LTD 3.375	A	12/16/2021	MAKE WHOLE CALL		1,063,840	1,000,000	968,250	979,701	0	4,330	0	4,330	0	984,031	0	15,969	15,969	106,121	03/15/2025
71644E-AB-8	PETRO CANADA 9.250	A	10/15/2021	MATURED		3,497,000	3,497,000	4,825,106	3,628,955	0	(131,955)	0	(131,955)	0	3,497,000	0	0	0	323,473	10/15/2021
867224-AA-5	SUNCOR ENERGY 3.600	A	09/28/2021	MAKE WHOLE CALL		3,251,440	3,000,000	3,015,560	3,009,649	0	(2,009)	0	(2,009)	0	3,007,640	0	(7,640)	(7,640)	340,540	12/01/2024
00084D-AT-7	ABN AMRO BANK NV (144A 3.400	D	08/27/2021	MATURED		2,000,000	2,000,000	2,000,910	2,000,145	0	(145)	0	(145)	0	2,000,000	0	0	0	68,000	08/27/2021
26824K-AA-2	AIRBUS GROUP FINANCE (2.700	D	06/11/2021	MAKE WHOLE CALL		3,707,449	3,553,000	3,550,907	3,552,909	0	4	0	4	0	3,552,914	0	86	86	216,804	04/17/2023
01273P-AB-8	ALBERMALE WODGINA PTY 3.450	D	03/16/2021	TENDERED		5,313,100	5,000,000	5,002,740	5,002,288	0	(80)	0	(80)	0	5,002,207	0	(2,207)	(2,207)	371,079	11/15/2029
023150-AA-6	AMBAC LSNI LLC (144A) 6.000	D	07/06/2021	VARIOUS		2,027	2,027	0	2,015	13	0	0	13	0	2,027	0	0	0	63	02/12/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02364W-BD-6	AMERICA MOVIL SA 3.125	D	12/23/2021	MAKE WHOLE CALL		1,015,318	1,000,000	994,900	999,093	0	561	0	561	0	999,654	0	346	346	60,196	07/16/2022
00182E-AZ-2	ANZ NEW ZEALAND INTL/L 2.750	D	02/03/2021	MATURED		1,000,000	1,000,000	998,930	999,952	0	48	0	48	0	1,000,000	0	0	0	13,750	02/03/2021
05253J-AQ-4	AUST & NZ BANKING GROU 2.550	D	11/23/2021	MATURED		1,000,000	1,000,000	999,580	999,907	0	93	0	93	0	1,000,000	0	0	0	25,500	11/23/2021
05523R-AB-3	BAE SYSTEMS PLC (144A) 4.750	D	10/11/2021	MATURED		3,000,000	3,000,000	2,996,940	2,999,499	0	501	0	501	0	3,000,000	0	0	0	142,500	10/11/2021
06738E-AL-9	BARCLAYS PLC 3.250	D	01/12/2021	MATURED		1,000,000	1,000,000	999,450	999,981	0	19	0	19	0	1,000,000	0	0	0	16,250	01/12/2021
05541V-AE-6	BG ENERGY CAPITAL (144 4.000	D	10/15/2021	MATURED		2,724,000	2,724,000	2,749,968	2,727,366	0	(3,366)	0	(3,366)	0	2,724,000	0	0	0	108,960	10/15/2021
055451-AL-2	BHP BILLITON FINANCE U 3.250	D	11/21/2021	MATURED		4,230,000	4,230,000	4,223,832	4,228,861	0	1,139	0	1,139	0	4,230,000	0	0	0	137,475	11/21/2021
05565Q-BR-8	BP CAPITAL MARKETS PLC 4.742	D	03/11/2021	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,710	03/11/2021
05565Q-BU-1	BP CAPITAL MARKETS PLC 3.561	D	01/22/2021	MAKE WHOLE CALL		2,050,480	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	66,505	11/01/2021
20271R-AP-5	COMMONWEALTH BANK AUST 2.550	D	03/15/2021	MATURED		1,000,000	1,000,000	998,370	999,889	0	111	0	111	0	1,000,000	0	0	0	12,750	03/15/2021
23636A-AH-4	DANSKE BANK A/S (144A) 2.000	D	09/08/2021	MATURED		1,000,000	1,000,000	995,940	999,403	0	597	0	597	0	1,000,000	0	0	0	20,000	09/08/2021
23304R-AB-1	DBS BANK LTD (144A) 3.300	D	11/27/2021	MATURED		5,000,000	5,000,000	4,999,700	4,999,810	0	190	0	190	0	5,000,000	0	0	0	165,000	11/27/2021
85771P-AF-9	EQUINOR ASA 3.150	D	10/21/2021	MAKE WHOLE CALL		4,029,600	4,000,000	4,016,200	4,001,972	0	(1,720)	0	(1,720)	0	4,000,253	0	(253)	(253)	186,400	01/23/2022
35177P-AW-7	FRANCE TELECOM 4.125	D	04/01/2021	MAKE WHOLE CALL		1,016,910	1,000,000	989,900	999,091	0	317	0	317	0	999,408	0	592	592	39,483	09/14/2021
40052V-AB-0	GRUPO BIMBO SAB (144A) 4.500	D	04/26/2021	MAKE WHOLE CALL		1,240,367	1,203,000	1,212,800	1,204,461	0	(483)	0	(483)	0	1,203,978	0	(978)	(978)	78,118	01/25/2022
478375-AF-5	JOHNSON CONTROLS INTER 3.750	D	09/01/2021	REDEEMED		24,000	24,000	24,715	24,109	0	(109)	0	(109)	0	24,000	0	0	0	675	12/01/2021
539439-AK-5	LLOYDS BANKING GROUP P 3.100	D	07/06/2021	MATURED		2,000,000	2,000,000	2,026,540	2,003,126	0	(3,126)	0	(3,126)	0	2,000,000	0	0	0	62,000	07/06/2021
50247V-AA-7	LYB INTERNATIONAL FINA 4.000	D	06/29/2021	MAKE WHOLE CALL		931,546	870,000	863,967	868,212	0	330	0	330	0	868,542	0	1,458	1,458	94,799	07/15/2023
60920L-AC-8	MONDELEZ INTERNATIONAL 2.000	D	09/28/2021	REDEEMED		4,000,000	4,000,000	3,985,240	3,997,406	0	2,277	0	2,277	0	3,999,683	0	317	317	73,333	10/28/2021
767201-AS-5	RIO TINTO FIN USA LTD 3.750	D	12/03/2021	MAKE WHOLE CALL		1,093,269	1,000,000	1,055,170	1,033,205	0	(6,933)	0	(6,933)	0	1,026,271	0	(26,271)	(26,271)	129,519	06/15/2025
80105N-AG-0	SANOFI 4.000	D	03/29/2021	MATURED		5,000,000	5,000,000	5,061,090	5,001,343	0	(1,343)	0	(1,343)	0	5,000,000	0	0	0	100,000	03/29/2021
80281L-AD-7	SANTANDER UK GROUP HLD 3.125	D	01/08/2021	MATURED		2,000,000	2,000,000	1,997,980	1,999,973	0	27	0	27	0	2,000,000	0	0	0	31,250	01/08/2021
806854-AB-1	SCHLUMBERGER INVESTMEN 3.300	D	06/28/2021	REDEEMED		2,000,000	2,000,000	2,005,720	2,000,188	0	(334)	0	(334)	0	1,999,854	0	146	146	52,067	09/14/2021
822582-AS-1	SHELL INTERNATIONAL FI 2.375	D	12/22/2021	MAKE WHOLE CALL		2,026,935	2,000,000	1,991,340	1,998,406	0	921	0	921	0	1,999,327	0	673	673	90,400	08/21/2022
822582-AV-4	SHELL INTERNATIONAL FI 2.250	D	12/22/2021	MAKE WHOLE CALL		1,018,715	1,000,000	989,900	997,789	0	1,054	0	1,054	0	998,842	0	1,158	1,158	51,590	01/06/2023
822582-AX-0	SHELL INTERNATIONAL FI 3.400	D	12/22/2021	MAKE WHOLE CALL		4,176,120	4,000,000	3,997,960	3,999,353	0	184	0	184	0	3,999,537	0	463	463	361,231	08/12/2023
83368R-AA-0	SOCIETE GENERALE (144A 5.200	D	04/15/2021	MATURED		1,000,000	1,000,000	1,108,510	1,004,691	0	(4,691)	0	(4,691)	0	1,000,000	0	0	0	26,000	04/15/2021
86960B-AT-9	SVENSKA HANDELSBANKEN 3.350	D	05/24/2021	MATURED		2,000,000	2,000,000	1,997,740	1,999,595	0	405	0	405	0	2,000,000	0	0	0	33,500	05/24/2021
87938W-AP-8	TELEFONICA EMISIONES S 5.462	D	02/16/2021	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	27,310	02/16/2021
87969N-AC-9	TELSTRA CORP LTD (144A 4.800	D	10/12/2021	MATURED		1,000,000	1,000,000	992,520	999,232	0	768	0	768	0	1,000,000	0	0	0	48,000	10/12/2021
88165F-AF-9	TEVA PHARMACEUTICALS F 3.650	D	11/10/2021	MATURED		1,500,000	1,500,000	1,494,525	1,499,395	0	605	0	605	0	1,500,000	0	0	0	54,750	11/10/2021
88165F-AG-7	TEVA PHARMACEUTICALS F 2.950	D	11/12/2021	TENDERED		348,574	343,000	342,321	342,784	64	61	0	125	0	342,909	0	91	91	14,680	12/18/2022
88167A-AD-3	TEVA PHARMACEUTICALS N 2.800	D	11/12/2021	TENDERED		2,020,000	2,000,000	1,810,000	1,879,019	0	39,102	0	39,102	0	1,918,121	0	81,879	81,879	93,267	07/21/2023
89152U-AB-8	TOTAL CAPITAL 4.250	D	12/15/2021	MATURED		300,000	300,000	322,293	302,407	0	(2,407)	0	(2,407)	0	300,000	0	0	0	12,750	12/15/2021
89152U-AF-9	TOTAL CAPITAL 4.125	D	01/28/2021	MATURED		3,000,000	3,000,000	3,147,280	3,001,233	0	(1,233)	0	(1,233)	0	3,000,000	0	0	0	61,875	01/28/2021
902133-AK-3	TYCO ELECTRONICS 4.875	D	01/15/2021	MATURED		1,000,000	1,000,000	1,047,680	1,000,201	0	(201)	0	(201)	0	1,000,000	0	0	0	24,375	01/15/2021
902133-AM-9	TYCO ELECTRONICS 3.500	D	11/03/2021	REDEEMED		2,000,000	2,000,000	1,992,140	1,998,960	0	654	0	654	0	1,999,613	0	387	387	87,500	02/03/2022
980888-AF-8	WOOLWORTHS LIMITED (14 4.550	D	04/12/2021	MATURED		1,000,000	1,000,000	997,380	999,782	0	218	0	218	0	1,000,000	0	0	0	22,750	04/12/2021
04541G-AS-1	ABSLB 2000-LB1 AF6 7.615		12/21/2021	PAID ON PRINCIPAL		359,907	359,907	375,653	358,455	0	1,452	0	1,452	0	359,907	0	0	0	15,150	03/21/2029
05949Q-AW-5	BAFC 2006-2 2A15 CMO 5.750		11/25/2021	PAID ON PRINCIPAL		111,905	111,905	111,267	90,559	1	21,346	0	21,347	0	111,905	0	0	0	3,003	03/25/2036
05948X-BV-2	BOAMS 2003-D 2A4 CMO 3.450		12/25/2021	PAID ON PRINCIPAL		41,790	41,790	40,552	40,681	0	1,108	0	1,108	0	41,790	0	0	0	703	05/25/2033
161546-EF-9	CFAB 2003-1 2A2 .761		12/27/2021	PAID ON PRINCIPAL		27,096	27,096	27,117	25,867	0	1,229	0	1,229	0	27,096	0	0	0	130	11/25/2032
225410-4A-7	CSFB 2003-29 4A1 CMO 6.000		12/25/2021	PAID ON PRINCIPAL		380,211	380,211	394,421	379,055	0	1,156	0	1,156	0	380,211	0	0	0	12,763	12/25/2033
12646X-AJ-1	CSMC 2013-IVR3 A2 CMO 3.000		12/25/2021	PAID ON PRINCIPAL		1,429,488	1,429,488	1,349,079	1,406,186	0	23,302	0	23,302	0	1,429,488	0	0	0	18,619	05/25/2043
12647M-AM-7	CSMC 2013-6 1A1 CMO 2.500		12/25/2021	PAID ON PRINCIPAL		863,073	863,073	842,845	853,762	0	9,311	0	9,311	0	863,073	0	0	0	9,389	07/25/2028
12667F-A4-7	CWALT 2004-33 3A1 CMO 2.851		12/25/2021	PAID ON PRINCIPAL		116,621	116,621	83,675	54,094	0	62,527	0	62,527	0	116,621	0	0	0	1,842	12/25/2034
33850R-AE-2	FSMT 2017-2 A5 CMO 3.500		02/25/2021	PAID ON PRINCIPAL		988,891	988,891	997,362	987,256	0	1,635	0	1,635	0	988,891	0	0	0	3,634	10/25/2047
33852B-AC-9	FSMT 2019-2 A3 CMO (14 3.500		10/25/2021	PAID ON PRINCIPAL		1,889,494	1,889,494	1,909,569	1,899,642	0	(10,148)	0	(10,148)	0	1,889,494	0	0	0	24,897	12/25/2049
36242D-KV-4	GSR 2004-12 2A2 CMO 3.085		01/25/2021	PAID ON PRINCIPAL		38,134	38,134	18,311	3,252	0	34,883	0	34,883	0	38,134	0	0	0	255	12/25/2034
46640M-AX-8	JPMMT 2013-3 A10 CMO (3.368		12/25/2021	PAID ON PRINCIPAL		2,487,040	2,487,040	2,427,196	2,459,671	0	27,369	0	27,369	0	2,487,040	0	0	0	39,076	07/25/2043
46648R-AC-5	JPMMT 2018-1 A3 CMO 3.500		12/25/2021	PAID ON PRINCIPAL		1,909,702	1,909,702	1,915,968	1,908,570	0	1,131	0	1,131	0	1,909,702	0	0	0	27,405	06/25/2048
46648R-AE-1	JPMMT 2018-1 A5 CMO 3.500		05/25/2021	PAID ON PRINCIPAL		650,005	650,005	655,388	649,396	0	608	0	608	0	650,005	0	0	0	4,510	06/25/2048
61744C-BD-7	MSAC 2004-SD1 A .901		12/27/2021	PAID ON PRINCIPAL		435,413	435,413	390,848	404,314	0	31,099	0	31,099	0	435,413	0	0	0	1,770	08/25/2034
743874-AC-3	PFMT 2020-1 A2 CMO (14 3.000		12/25/2021	PAID ON PRINCIPAL		2,204,663	2,204,663	2,236,011	2,228,234	0	(23,571)	0	(23,571)	0	2,204,663	0	0	0	25,604	02/25/2050
81377N-AA-2	SABR 2007-BR3 A2A .171		12/27/2021	PAID ON PRINCIPAL		333,812	333,812	114,270	49,357	0	284,454	0	284,454	0	333,812	0	0	0	356	04/25/2037
81375F-CX-9	SASI 1993-7 B1 CMO 6.250		07/25/2021	PAID ON PRINCIPAL		1,477	1,477	1,427	1,467	0	9	0	9	0	1,477	0	0	0	28	12/25/2023
81375F-CX-9	SASI 1993-7 B1 CMO 6.250		12/01/2021	WRITTEN OFF		0	13	13	13	0	0	0	0	0	13	0	(13)	(13)	0	12/25/2023
81745A-AB-3	SEMT 2013-5 A2 CMO (14 3.000		12/25/2021	PAID ON PRINCIPAL		1,555,509	1,555,509	1,573,737	1,558,700	10,651	(13,843)	0	(3,192)	0	1,555,509	0	0	0	19,118	05/25/2043

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
81745E-AA-7	SEMT 2013-8 A1 CMO 3.000		12/25/2021	PAID ON PRINCIPAL		1,536,982	1,536,982	1,501,689	1,523,495	0	13,487	0	13,487	0	1,536,982	0	0	0	19,117	06/25/2043
81746R-AD-1	SEMT 2016-2 A4 CMO (14 3.500		06/25/2021	PAID ON PRINCIPAL		5,746,489	5,746,489	5,700,696	5,726,426	0	20,063	0	20,063	0	5,746,489	0	0	0	53,664	08/25/2046
81746Q-AA-9	SEMT 2018-2 A1 CMO (14 3.500		12/25/2021	PAID ON PRINCIPAL		3,336,376	3,336,376	3,359,835	3,341,318	0	(4,942)	0	(4,942)	0	3,336,376	0	0	0	52,349	02/25/2048
81746Q-AD-3	SEMT 2018-2 A4 CMO (14 3.500		06/25/2021	PAID ON PRINCIPAL		1,352,331	1,352,331	1,369,235	1,352,564	0	(233)	0	(233)	0	1,352,331	0	0	0	12,766	02/25/2048
81743A-AD-1	SEMT 2019-5 A4 CMO (14 3.500		12/25/2021	PAID ON PRINCIPAL		2,767,332	2,767,332	2,810,572	2,795,059	0	(27,727)	0	(27,727)	0	2,767,332	0	0	0	43,620	12/25/2049
939336-PC-1	WAMU 2003-AR1 A6 CMO 2.353		12/25/2021	PAID ON PRINCIPAL		7,039	7,039	6,353	6,517	0	522	0	522	0	7,039	0	0	0	81	03/25/2033
97652P-AA-9	WIN 2014-1 A1 CMO (144 4.000		12/20/2021	PAID ON PRINCIPAL		392,342	392,342	405,583	394,695	0	(2,353)	0	(2,353)	0	392,342	0	0	0	8,062	06/20/2044
92977Y-BR-1	WMLT 2005-B 4A1 CMO 2.206		12/20/2021	PAID ON PRINCIPAL		71,383	71,383	63,260	41,576	0	29,806	0	29,806	0	71,383	0	0	0	679	10/20/2035
92977Y-BR-1	WMLT 2005-B 4A1 CMO 2.206		12/20/2021	WRITTEN OFF		0	4	3	2	0	0	0	0	0	2	0	(2)	(2)	0	10/20/2035
12630B-AZ-1	COMM 2013-CR13 A3 3.928		02/10/2021	PAID ON PRINCIPAL		33,260	33,260	33,655	33,421	0	(161)	0	(161)	0	33,260	0	0	0	219	11/10/2046
12632Q-AW-3	COMM 2014-CR18 A4 3.550		09/15/2021	PAID ON PRINCIPAL		1,241,710	1,241,710	1,257,864	1,246,983	0	(5,273)	0	(5,273)	0	1,241,710	0	0	0	15,764	07/15/2047
36251P-AC-8	GSMS 2016-GS3 A3 2.592		10/10/2021	PAID ON PRINCIPAL		438,083	438,083	451,499	448,922	0	(10,839)	0	(10,839)	0	438,083	0	0	0	9,089	10/10/2049
46361T-AA-0	ICOT 2013-IRV A1 2.068		12/15/2021	PAID ON PRINCIPAL		666,275	666,275	672,909	667,347	0	(1,072)	0	(1,072)	0	666,275	0	0	0	7,492	05/15/2048
96221Q-AF-0	WFRBS 2013-C18 ASB 3.676		12/15/2021	PAID ON PRINCIPAL		1,853,362	1,853,362	1,908,883	1,861,699	0	(8,337)	0	(8,337)	0	1,853,362	0	0	0	43,043	12/15/2046
95168W-AQ-0	WSTC 2014-2A A1AR (144 1.093		04/16/2021	PAID ON PRINCIPAL		467,203	467,203	467,203	457,788	0	9,415	0	9,415	0	467,203	0	0	0	2,119	01/16/2027
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						596,106,622	581,934,283	592,408,989	583,781,403	37,991	(209,596)	0	(171,606)	0	583,609,796	0	(626,090)	(626,090)	29,475,611	XXX
8399997. Total - Bonds - Part 4						1,404,426,689	1,365,180,242	1,418,679,590	1,395,568,390	37,991	(2,724,818)	0	(2,686,827)	0	1,392,881,562	0	(1,579,366)	(1,579,366)	47,453,232	XXX
8399998. Total - Bonds - Part 5						758,607,289	737,175,485	759,387,091	759,387,091	0	(832,119)	0	(832,119)	0	758,554,972	0	(5,048,860)	(5,048,860)	6,940,907	XXX
8399999. Total - Bonds						2,163,033,979	2,102,355,727	2,178,066,681	2,154,955,481	37,991	(3,556,937)	0	(3,518,946)	0	2,151,436,533	0	(6,628,226)	(6,628,226)	54,394,139	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
91734M-10-3	US ECOLOGY INC		02/05/2021	CITIGROUP GLOBAL MKTS	1,990.000	72,786		60,496	72,297	(11,801)	0	0	(11,801)	0	60,496	0	12,290	12,290	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						72,786	XXX	60,496	72,297	(11,801)	0	0	(11,801)	0	60,496	0	12,290	12,290	0	XXX
9799997. Total - Common Stocks - Part 4						72,786	XXX	60,496	72,297	(11,801)	0	0	(11,801)	0	60,496	0	12,290	12,290	0	XXX
9799998. Total - Common Stocks - Part 5						3,164,471	XXX	3,106,064	0	0	0	118,975	(118,975)	0	2,987,089	0	177,382	177,382	0	XXX
9799999. Total - Common Stocks						3,237,257	XXX	3,166,560	72,297	(11,801)	0	118,975	(130,776)	0	3,047,585	0	189,672	189,672	0	XXX
9899999. Total - Preferred and Common Stocks						3,237,257	XXX	3,166,560	72,297	(11,801)	0	118,975	(130,776)	0	3,047,585	0	189,672	189,672	0	XXX
9999999 - Totals						2,166,271,236	XXX	2,181,233,241	2,155,027,778	26,190	(3,556,937)	118,975	(3,649,722)	0	2,154,484,118	0	(6,438,554)	(6,438,554)	54,394,139	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				
164555-DL-5	ARAPAHOE CO SD #5 CHERRY CREEK GO S20		02/10/2021	MORGAN STANLEY	07/14/2021	VARIOUS	36,110,000	49,249,346	48,357,695	48,805,573	0	(443,773)	0	(443,773)	0	0	(447,878)	(447,878)	630,225	0
090874-PS-1	BIRDVILLE ISD GO S2021 (PSF)		01/14/2021	PIPER JAFFRAY	04/30/2021	BAS-MERRILL LYNCH	260,000	303,238	299,029	302,181	0	(1,057)	0	(1,057)	0	0	(3,153)	(3,153)	1,798	0
090874-PT-9	BIRDVILLE ISD GO S2021 (PSF)		01/14/2021	PIPER JAFFRAY	05/04/2021	DA DAVIDSON	350,000	405,598	401,720	404,210	0	(1,387)	0	(1,387)	0	0	(2,491)	(2,491)	2,479	0
090874-PU-6	BIRDVILLE ISD GO S2021 (PSF)		01/14/2021	PIPER JAFFRAY	05/04/2021	DA DAVIDSON	770,000	887,325	882,405	884,410	0	(2,915)	0	(2,915)	0	0	(2,005)	(2,005)	5,454	0
090874-PV-4	BIRDVILLE ISD GO S2021 (PSF)		01/14/2021	PIPER JAFFRAY	05/04/2021	DA DAVIDSON	505,000	579,164	576,912	577,323	0	(1,842)	0	(1,842)	0	0	(411)	(411)	3,577	0
165573-W7-7	CHESTER CO GENERAL OBLIGATION S2021		01/07/2021	JANNEY MONTGOMERY SCO	04/30/2021	DA DAVIDSON	500,000	610,565	600,230	606,728	0	(3,837)	0	(3,837)	0	0	(6,498)	(6,498)	5,778	0
515390-PJ-5	LANE CO SD #52 BETHEL GO S2021B		02/10/2021	PIPER JAFFRAY	04/30/2021	PIPER JAFFRAY	400,000	514,572	501,176	512,500	0	(2,072)	0	(2,072)	0	0	(11,324)	(11,324)	3,156	0
515390-PK-2	LANE CO SD #52 BETHEL GO S2021B		02/10/2021	PIPER JAFFRAY	04/30/2021	PIPER JAFFRAY	750,000	960,615	938,903	956,812	0	(3,803)	0	(3,803)	0	0	(17,910)	(17,910)	5,917	0
613580-DG-1	MONTGOMERY CO GENERAL OBLIGATION S202		01/21/2021	CITIGROUP GLOBAL MARK	05/13/2021	CITIGROUP GLOBAL MAR	7,175,000	9,706,053	9,511,539	9,645,616	0	(60,437)	0	(60,437)	0	0	(134,077)	(134,077)	89,688	0
613580-DZ-9	MONTGOMERY CO GENERAL OBLIGATION S202		01/21/2021	CITIGROUP GLOBAL MARK	04/30/2021	DA DAVIDSON	775,000	1,058,743	1,037,787	1,052,913	0	(5,830)	0	(5,830)	0	0	(15,126)	(15,126)	8,288	0
613580-EA-3	MONTGOMERY CO GENERAL OBLIGATION S202		01/21/2021	CITIGROUP GLOBAL MARK	05/13/2021	BAS-MERRILL LYNCH	815,000	1,109,745	1,086,028	1,102,679	0	(7,066)	0	(7,066)	0	0	(16,651)	(16,651)	10,188	0
613580-EB-1	MONTGOMERY CO GENERAL OBLIGATION S202		01/21/2021	CITIGROUP GLOBAL MARK	05/04/2021	RBC CAPITAL MARKETS	860,000	1,167,192	1,144,092	1,160,738	0	(6,454)	0	(6,454)	0	0	(16,645)	(16,645)	9,436	0
613580-EC-9	MONTGOMERY CO GENERAL OBLIGATION S202		01/21/2021	CITIGROUP GLOBAL MARK	05/13/2021	BAS-MERRILL LYNCH	900,000	1,217,484	1,192,608	1,209,903	0	(7,581)	0	(7,581)	0	0	(17,295)	(17,295)	11,250	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							50,170,000	67,769,639	66,530,122	67,221,585	0	(548,054)	0	(548,054)	0	0	(691,463)	(691,463)	787,233	0
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
883556-CG-5	THERMO FISHER SCIENTIFIC		10/25/2021	VARIOUS	12/03/2021	MAKE WHOLE CALL	21,000,000	24,829,550	25,267,200	24,590,747	0	(238,803)	0	(238,803)	0	0	(3,590,747)	(3,590,747)	5,165,101	341,522
98956P-AT-9	ZIMMER BIOMET HOLDINGS INC		10/14/2021	VARIOUS	12/01/2021	TENDERED	7,750,000	8,502,667	8,583,978	8,487,200	0	(15,466)	0	(15,466)	0	0	(737,200)	(737,200)	930,838	45,953
36263V-AB-3	GSMBS 2021-PJ11 A2 (144A)		12/03/2021	GOLDMAN SACHS & CO	12/25/2021	PAID ON PRINCIPAL	182,967	183,596	182,967	182,967	0	(629)	0	(629)	0	0	0	0	381	546
36262L-AB-6	GSMBS 2021-PJ6 A2		06/15/2021	GOLDMAN SACHS & CO	12/25/2021	PAID ON PRINCIPAL	508,531	514,570	508,531	508,531	0	(6,039)	0	(6,039)	0	0	0	0	4,143	1,024
36262C-AB-6	GSMBS 2021-PJ7 A2 (144A)		11/17/2021	VARIOUS	12/25/2021	PAID ON PRINCIPAL	487,452	495,371	487,452	487,452	0	(7,918)	0	(7,918)	0	0	0	0	3,044	940
46653Q-AC-9	JPMMT 2021-14 A3 CMO (144A)		11/23/2021	J P MORGAN CHASE SECU	12/25/2021	PAID ON PRINCIPAL	156,569	155,761	156,569	156,569	0	807	0	807	0	0	0	0	326	315
61772N-AJ-6	MSRM 2021-5 A3 (144A)		08/19/2021	MORGAN STANLEY	12/25/2021	PAID ON PRINCIPAL	489,726	498,526	489,726	489,726	0	(8,800)	0	(8,800)	0	0	0	0	2,567	884
61772Q-AE-0	MSRM 2021-6 A3 (144A)		10/15/2021	MORGAN STANLEY	12/25/2021	PAID ON PRINCIPAL	291,240	293,151	291,240	291,240	0	(1,911)	0	(1,911)	0	0	0	0	1,129	546
67647V-AA-7	OCMT 2021-3 A1 (144A)		07/09/2021	WELLS FARGO SECURITIE	12/25/2021	PAID ON PRINCIPAL	322,598	327,941	322,598	322,598	0	(5,343)	0	(5,343)	0	0	0	0	2,196	493
75410J-AA-2	RATE 2021-J4 A1 (144A)		11/18/2021	NOMURA SECURITIES INT	12/25/2021	PAID ON PRINCIPAL	66,403	66,320	66,403	66,403	0	83	0	83	0	0	0	0	138	101
09690A-AA-1	BMWLT 2021-2 A1		09/08/2021	WELLS FARGO SECURITIE	09/29/2021	TRAVELERS MMLP	32,500,000	32,500,000	32,492,395	32,500,016	0	16	0	16	0	0	(7,621)	(7,621)	1,245	0
14316N-AA-7	CARMX 2021-1 A1		01/20/2021	MUFG SECURITIES AMERI	02/16/2021	PAID ON PRINCIPAL	5,215,002	5,215,002	5,215,002	5,215,002	0	0	0	0	0	0	0	0	499	0
14316N-AA-7	CARMX 2021-1 A1		01/20/2021	MUFG SECURITIES AMERI	02/25/2021	TRAVELERS MMLP	24,284,998	24,284,998	24,284,998	24,284,962	0	(36)	0	(36)	0	36	36	36	3,372	0
14314Q-AA-2	CARMX 2021-2 A1		04/13/2021	BAS-MERRILL LYNCH	04/28/2021	TRAVELERS MMLP	31,000,000	31,000,000	31,000,000	31,000,000	0	0	0	0	0	0	0	0	849	0
14317D-AA-8	CARMX 2021-3 A1		07/21/2021	RBC CAPITAL MARKETS	08/16/2021	PAID ON PRINCIPAL	7,716,226	7,716,226	7,716,226	7,716,226	0	0	0	0	0	0	0	0	643	0
14317D-AA-8	CARMX 2021-3 A1		07/21/2021	RBC CAPITAL MARKETS	08/27/2021	TRAVELERS MMLP	32,283,774	32,283,774	32,285,033	32,283,754	0	(20)	0	(20)	0	0	1,279	1,279	4,247	0
14317J-AA-5	CARMX 2021-4 A1		09/14/2021	BARCLAYS CAPITAL INC	09/29/2021	TRAVELERS MMLP	18,000,000	18,000,000	17,999,298	18,000,000	0	0	0	0	0	0	(702)	(702)	382	0
12598A-AA-8	CNH 2021-A A1		03/09/2021	CITIGROUP GLOBAL MARK	03/29/2021	TRAVELERS MMLP	35,500,000	35,500,000	35,497,231	35,500,000	0	0	0	0	0	0	(2,769)	(2,769)	1,856	0
14044C-AA-0	COPAR 2021-1 A1		10/19/2021	J P MORGAN CHASE SECU	11/15/2021	PAID ON PRINCIPAL	12,568,682	12,568,682	12,568,682	12,568,682	0	0	0	0	0	0	0	0	891	0
14044C-AA-0	COPAR 2021-1 A1		10/19/2021	J P MORGAN CHASE SECU	11/29/2021	TRAVELERS MMLP	26,431,318	26,431,318	26,426,164	26,431,340	0	21	0	21	0	0	(5,175)	(5,175)	3,253	0
34532N-AA-3	FORDO 2021-A A1		02/17/2021	SMBC NIKKO SEC	04/15/2021	PAID ON PRINCIPAL	17,794,405	17,794,405	17,794,405	17,794,405	0	0	0	0	0	0	0	0	2,259	0
34532N-AA-3	FORDO 2021-A A1		02/17/2021	SMBC NIKKO SEC	04/28/2021	TRAVELERS MMLP	22,455,595	22,455,595	22,455,595	22,455,656	0	60	0	60	0	0	(60)	(60)	4,841	0
36261R-AA-6	GMALT 2021-1 A1		02/17/2021	RBC CAPITAL MARKETS	02/25/2021	TRAVELERS MMLP	66,000,000	66,000,000	66,000,000	66,000,000	0	0	0	0	0	0	0	0	212	0
380144-AA-3	GMALT 2021-2 A1		05/18/2021	SOCIETY GENERALE AMER	05/27/2021	TRAVELERS MMLP	21,750,000	21,750,000	21,750,850	21,749,999	0	(1)	0	(1)	0	0	850	850	66	0
36262X-AA-2	GMALT 2021-3 A1		08/10/2021	J P MORGAN CHASE SECU	08/27/2021	TRAVELERS MMLP	16,500,000	16,500,000	16,498,713	16,500,000	0	0	0	0	0	0	(1,287)	(1,287)	534	0
36261L-AA-9	GMCAR 2021-1 A1		01/12/2021	DEUTSCHE BANC	01/25/2021	TRAVELERS MMLP	33,000,000	33,000,000	33,000,000	33,000,000	0	0	0	0	0	0	0	0	703	0
380149-AA-2	GMCAR 2021-2 A1		04/06/2021	TD SECURITIES	04/28/2021	TRAVELERS MMLP	29,000,000	29,000,000	29,000,000	29,000,000	0	0	0	0	0	0	0	0	1,549	0
380140-AA-1	GMCAR 2021-3 A1		07/13/2021	WELLS FARGO SECURITIE	07/28/2021	TRAVELERS MMLP	28,000,000	28,000,000	27,997,816	28,000,000	0	0	0	0	0	0	(2,184)	(2,184)	469	0
44934K-AA-2	HART 2021-B A1		07/20/2021	CITIGROUP GLOBAL MARK	08/16/2021	PAID ON PRINCIPAL	8,889,039	8,889,039	8,889,039	8,889,039	0	0	0	0	0	0	0	0	637	0
44934K-AA-2	HART 2021-B A1		07/20/2021	CITIGROUP GLOBAL MARK	08/27/2021	TRAVELERS MMLP	31,110,961	31,110,961	31,109,748	31,110,945	0	(16)	0	(16)	0	0	(1,198)	(1,198)	3,519	0
41284N-AA-8	HDMOT 2021-A A1		02/09/2021	J P MORGAN CHASE SECU	02/25/2021	TRAVELERS MMLP	14,250,000	14,250,000	14,250,000	14,250,000	0	0	0	0	0	0	0	0	361	0
50117T-AA-9	KCOT 2021-1A A1 (144A)		04/06/2021	J P MORGAN CHASE SECU	04/28/2021	TRAVELERS MMLP	12,000,000	12,000,000	11,998,800	12,000,000	0	0	0	0	0	0	(1,200)	(1,200)	789	0
50117X-AA-0	KCOT 2021-2A A1 (144A)		07/20/2021	MUFG SECURITIES AMERI	08/16/2021	PAID ON PRINCIPAL	4,609,131	4,609,131	4,609,131	4,609,131	0	0	0	0	0	0	0	0	402	0
50117X-AA-0	KCOT 2021-2A A1 (144A)		07/20/2021	MUFG SECURITIES AMERI	08/27/2021	TRAVELERS MMLP	16,890,869	16,890,869	16,884,265	16,890,840	0	(29)	0	(29)	0	0	(6,575)	(6,575)	2,325	0
58770G-AA-8	MBALT 2021-A A1		01/20/2021	MUFG SECURITIES AMERI	02/16/2021	PAID ON PRINCIPAL	13,520,303	13,520,303	13,520,303	13,520,303	0	0	0	0	0	0	0	0	1,104	0
58770G-AA-8	MBALT 2021-A A1		01/20/2021	MUFG SECURITIES AMERI	02/25/2021	TRAVELERS MMLP	32,979,697	32,979,697	32,979,697	32,979,655	0	(42)	0	(42)	0	42	42	42	3,904	0
89240B-AA-6	TAOT 2021-A A1		02/02/2021	MUFG SECURITIES AMERI	02/25/2021	TRAVELERS MMLP	24,500,000	24,500,000	24,500,000	24,500,000	0	0	0	0	0	0	0	0	1,737	0
89190G-AA-5	TAOT 2021-B A1		06/08/2021	CITIGROUP GLOBAL MARK	06/28/2021	TRAVELERS MMLP	37,000,000	37,000,000	36,997,114	37,000,000	0	0	0	0	0	0	(2,886)	(2,886)	1,160	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							687,005,485	691,617,452	692,077,167	691,333,387	0	(284,065)	0	(284,065)	0	0	(4,357,397)	(4,357,397)	6,153,674	392,325
8399998. Total - Bonds							737,175,485	759,387,091	758,607,289	758,554,972	0	(832,119)	0	(832,119)	0	0	(5,048,860)	(5,048,860)	6,940,907	392,325

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
26484T-10-6	DUN & BRADSTREET HOLDINGS INC		11/15/2021	DIST FROM PARTNERSHIP	11/16/2021	CITIGROUP GLOBAL MKTS	72,607.000	1,388,972	1,421,086	1,388,972	0	0	0	0	0	0	32,114	32,114	0	0
492327-10-1	KEROS THERAPEUTICS INC		06/28/2021	DIST FROM PARTNERSHIP	11/04/2021	CITIGROUP GLOBAL MKTS	24,423.000	1,308,919	1,334,365	1,189,944	0	0	118,975	(118,975)	0	0	144,421	144,421	0	0
74019P-10-8	PRECISION BIOSCIENCES INC		01/26/2021	DIST FROM PARTNERSHIP	02/03/2021	CITIGROUP GLOBAL MKTS	8,833.000	122,673	123,397	122,673	0	0	0	0	0	0	724	724	0	0
760273-10-2	REPARE THERAPEUTICS INC		08/17/2021	DIST FROM PARTNERSHIP	08/25/2021	CITIGROUP GLOBAL MKTS	8,328.000	285,501	285,623	285,501	0	0	0	0	0	0	123	123	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								3,106,064	3,164,471	2,987,089	0	0	118,975	(118,975)	0	0	177,382	177,382	0	0
9799998. Total - Common Stocks								3,106,064	3,164,471	2,987,089	0	0	118,975	(118,975)	0	0	177,382	177,382	0	0
9899999. Total - Preferred and Common Stocks								3,106,064	3,164,471	2,987,089	0	0	118,975	(118,975)	0	0	177,382	177,382	0	0
9999999 - Totals								762,493,155	761,771,760	761,542,061	0	(832,119)	118,975	(951,094)	0	0	(4,871,478)	(4,871,478)	6,940,907	392,325

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
Common Stock - U.S. P&C Insurer										
31090@-10-4	FARMINGTON CASUALTY COMPANY		41483	06-1067463	8BI	289,822,423	0	0	1,000.000	100.0
89431@-10-0	TRAVELERS CAS & SUR CO OF AMERICA		31194	06-0907370	8BI	2,118,461,638	0	0	5,400.000	100.0
89431*-10-2	TRAVELERS CASUALTY INS. CO OF AMERICA		19046	06-0876835	8BI	561,804,244	0	0	30,000.000	100.0
89432#-10-7	TRAVELERS CASUALTY CO. OF CONNECTICUT		36170	06-1286266	8BI	92,934,198	0	0	1,500.000	100.0
89432*-10-1	TRAVELERS COMMERCIAL INSURANCE COMPANY		36137	06-1286268	8BI	105,010,248	0	0	1,500.000	100.0
89432@-10-9	TRAVELERS EXCESS & SURPLUS LINES CO.		29696	06-1203698	8BI	65,276,174	0	0	100.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						3,233,308,926	0	0	XXX	XXX
Common Stock - Alien Insurer										
C9082#-10-5	TRAVELERS INSURANCE COMPANY OF CANADA	A		AA-1560039	8BIV	394,413,986	0	0	280,000.000	100.0
1499999. Subtotal - Common Stock - Alien Insurer						394,413,986	0	0	XXX	XXX
Common Stock - Non - Insurer										
C3300*-10-8	8527512 CANADA INC.	A			8BIII	750,643,390	0	0	83,712.000	77.5
1599999. Subtotal - Common Stock - Non - Insurer						750,643,390	0	0	XXX	XXX
1899999. Total Common Stocks						4,378,366,303	0	0	XXX	XXX
1999999 - Totals						4,378,366,303	0	0	XXX	XXX

1. Total amount of goodwill nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
Common Stock					
257219-10-5	THE DOMINION OF CANADA GENERAL INSURANCE	8527512 CANADA INC.	0	404.000	77.5
89440#-10-7	TRAVELERS GLOBAL, INC	TRAVELERS CAS & SUR CO OF AMERICA	0	100.000	100.0
89435#-10-4	TRAVELERS MGA, INC.	FARMINGTON CASUALTY COMPANY	0	1,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	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
Bonds - U.S. Governments - Issuer Obligations						
000000-00-0	REPO - CITI A TREASURY		1.A	5,455,302	5,455,302	01/03/2022
000000-00-0	REPO - CREDIT A TREASURY		1.A	5,455,302	5,455,302	01/03/2022
000000-00-0	REPO - HSBC A TREASURY		1.A	40,995	40,995	01/03/2022
000000-00-0	REPO - JP A TREASURY		1.A	5,455,302	5,455,302	01/03/2022
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				16,406,901	16,406,901	XXX
0599999. Total - U.S. Government Bonds				16,406,901	16,406,901	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				16,406,901	16,406,901	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				16,406,901	16,406,901	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
9999999 - Totals				16,406,901	16,406,901	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 10,136,567 — Book/Adjusted Carrying Value $ 10,136,567
2. Average balance for the year — Fair Value $ 35,897,853 — Book/Adjusted Carrying Value $ 35,897,853
3.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:											
3A	1A $ 16,406,901	1B $ 0	1C $ 0	1D $ 0	1E $ 0	1F $ 0	1G $ 0					
3B	2A $ 0	2B $ 0	2C $ 0									
3C	3A $ 0	3B $ 0	3C $ 0									
3D	4A $ 0	4B $ 0	4C $ 0									
3E	5A $ 0	5B $ 0	5C $ 0									
3F	6 $ 0											

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1 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
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories						
Bank of America, N.A. ..... Hartford,CT		0.000	0	0	(481,122)	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(481,122)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(481,122)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	0	0	(481,122)	XXX

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

1. January	(892,646)	4. April	(872,985)	7. July	(261,309)	10. October	(713,200)
2. February	(328,641)	5. May	(517,151)	8. August	(186,281)	11. November	(525,482)
3. March	(598,344)	6. June	(459,004)	9. September	(620,489)	12. December	(481,122)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
Qualified Cash Pools Under SSAP No. 2R								
	TRAVELERS M MKT LIQUIDITY POOL		12/31/2021	0.103		311,410,051	0	4,785
8799999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						311,410,051	0	4,785

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL			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	157,692	167,144
5. California CA	B	WORKERS COMP	0	0	634,060,517	680,244,283
6. Colorado CO			0	0	0	0
7. Connecticut CT	B	GENERAL PURPOSE-HOME STATE DEPOSIT	3,118,907	3,193,093	0	0
8. Delaware DE	B	WORKERS COMP	0	0	124,483	130,193
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	GENERAL PURPOSE	0	0	134,856	141,042
12. Hawaii HI			0	0	0	0
13. Idaho ID	B	WORKERS COMP	0	0	1,983,820	2,031,808
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	220,094	240,908
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV	B	WORKERS COMP/GENERAL PURPOSE	0	0	331,559	362,271
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	826,660	836,600
33. New York NY			0	0	0	0
34. North Carolina NC	B	GENERAL PURPOSE	0	0	533,295	548,465
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR	B	SURETY/WORKERS COMP	0	0	31,569,374	33,635,455
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	1,157,849	1,154,310
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	55,412,342	56,625,024
59. Subtotal	XXX	XXX	3,118,907	3,193,093	726,512,541	776,117,503
DETAILS OF WRITE-INS						
5801. OTHER	B	DEPARTMENT OF LABOR	0	0	34,922,581	35,748,567
5802. OTHER	B	TREASURY FUTURES COLLATERAL	0	0	8,035,454	8,240,240
5803. OTHER	B	USAIG WORKERS COMPENSATION	0	0	545,608	544,860
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	11,908,698	12,091,357
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	55,412,342	56,625,024