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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

For the Year Ended December 31, 2022

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
24th day of January, 2023

Notary Public

My Commission Expires September 30, 2027

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	11,844,044,904	0	11,844,044,904	11,599,074,841
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	1,631,380	0	1,631,380	1,920,000
	2.2 Common stocks	4,496,614,752	0	4,496,614,752	4,382,354,072
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 ($ (675,543), Schedule E - Part 1), cash equivalents ($ 344,368,103, Schedule E - Part 2) and short-term investments ($ 0, Schedule DA)	343,692,560	0	343,692,560	310,928,929
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)	1,784,096,824	5,518,056	1,778,578,768	1,712,562,785
9.	Receivable for securities	1,170,892	0	1,170,892	0
10.	Securities lending reinvested collateral assets (Schedule DL)	61,270,775	0	61,270,775	16,406,901
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	18,532,522,086	5,518,056	18,527,004,030	18,023,247,528
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	95,424,991	0	95,424,991	91,759,463
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	789,270,126	29,534,312	759,735,814	698,423,028
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 15,270,000 earned but unbilled premiums)	1,199,012,308	4,166,951	1,194,845,358	1,077,303,061
	15.3 Accrued retrospective premiums ($ 14,191,175) and contracts subject to redetermination ($ 0)	14,191,175	1,713,887	12,477,288	12,173,865
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	15,075,552	0	15,075,552	17,244,340
	16.2 Funds held by or deposited with reinsured companies	174,846	0	174,846	834,507
	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	105,317,216	0	105,317,216	85,399,074
19.	Guaranty funds receivable or on deposit	421,938	0	421,938	288,819
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	104,932,481	0	104,932,481	117,376,898
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	64,317,625	1,215,860	63,101,765	74,168,605
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	20,920,660,346	42,149,067	20,878,511,280	20,198,219,187
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	20,920,660,346	42,149,067	20,878,511,280	20,198,219,187
	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.	Equities and deposits in pools and associations	30,056,636	0	30,056,636	25,697,377
2502.	Suspense, undistributed payments	13,100,849	0	13,100,849	27,190,233
2503.	Amounts receivable under high deductible policies	12,102,882	1,215,860	10,887,022	12,414,631
2598.	Summary of remaining write-ins for Line 25 from overflow page	9,057,259	0	9,057,259	8,866,364
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	64,317,625	1,215,860	63,101,765	74,168,605

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	7,688,815,504	7,316,629,039
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	357,094,928	325,672,068
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	1,632,290,905	1,579,274,263
4.	Commissions payable, contingent commissions and other similar charges	154,419,237	173,649,129
5.	Other expenses (excluding taxes, licenses and fees)	125,494,911	117,376,259
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	73,103,777	65,896,910
7.1	Current federal and foreign income taxes (including $ (89,296,221) on realized capital gains (losses))	10,399,941	23,101,267
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 $ 249,054,220 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)	2,967,625,596	2,668,067,637
10.	Advance premium	0	50
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	10,344,799	11,234,019
12.	Ceded reinsurance premiums payable (net of ceding commissions)	59,864,351	57,001,693
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	6,087,235	6,853,217
15.	Remittances and items not allocated	(805)	(805)
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	0	14,757,156
22.	Payable for securities lending	61,270,775	16,406,901
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	(7,026,961)	(7,670,338)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	13,139,784,194	12,368,248,466
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	13,139,784,194	12,368,248,466
29.	Aggregate write-ins for special surplus funds	8,355,232	8,599,298
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	2,660,159,287	2,629,824,585
35.	Unassigned funds (surplus)	5,045,212,567	5,166,546,838
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)	7,738,727,086	7,829,970,720
38.	TOTALS (Page 2, Line 28, Col. 3)	20,878,511,280	20,198,219,187
	DETAILS OF WRITE-INS		
2501.	Escheat liability	243,437	234,823
2502.	Retroactive reinsurance reserve assumed	240,093	240,107
2503.	Retroactive reinsurance reserve ceded	(7,510,490)	(8,145,267)
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)	(7,026,961)	(7,670,338)
2901.	Special surplus from retroactive reinsurance	8,355,232	8,599,298
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)	8,355,232	8,599,298
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)	6,028,445,818	5,462,210,009
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	3,658,645,442	3,154,324,487
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	581,191,917	561,617,384
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	1,711,050,266	1,584,351,603
5.	Aggregate write-ins for underwriting deductions	0	0
6.	Total underwriting deductions (Lines 2 through 5)	5,950,887,624	5,300,293,474
7.	Net income of protected cells	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7)	77,558,193	161,916,536
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	1,070,108,821	1,208,795,117
10.	Net realized capital gains (losses) less capital gains tax of $ (3,559,644) (Exhibit of Capital Gains (Losses))	(15,695,206)	(6,008,585)
11.	Net investment gain (loss) (Lines 9 + 10)	1,054,413,615	1,202,786,532
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $ 1,630,751 amount charged off $ 18,162,618)	(16,531,867)	(12,091,832)
13.	Finance and service charges not included in premiums	18,665,836	18,444,550
14.	Aggregate write-ins for miscellaneous income	656,617	(777,751)
15.	Total other income (Lines 12 through 14)	2,790,586	5,574,967
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,134,762,394	1,370,278,035
17.	Dividends to policyholders	6,279,016	7,096,810
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)	1,128,483,379	1,363,181,225
19.	Federal and foreign income taxes incurred	109,423,935	134,585,179
20.	Net income (Line 18 minus Line 19)(to Line 22)	1,019,059,444	1,228,596,046
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	7,829,970,720	7,158,214,223
22.	Net income (from Line 20)	1,019,059,444	1,228,596,046
23.	Net transfers (to) from Protected Cell accounts	0	0
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $ 914,134	60,487,462	346,163,178
25.	Change in net unrealized foreign exchange capital gain (loss)	(6,793,907)	(2,130,459)
26.	Change in net deferred income tax	20,832,276	(15,970,495)
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	4,836,389	12,098,227
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	30,334,702	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	(1,220,000,000)	(897,000,000)
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)	(91,243,634)	671,756,498
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	7,738,727,086	7,829,970,720
	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	1,005,002	185,012
1402.	Other assets tri-party/tax credit bond income	0	4,669
1403.	Fines and penalties of regulatory authorities	(68,058)	(63,618)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(280,328)	(903,814)
1499.	Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	656,617	(777,751)
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	6,156,859,751	5,578,142,911
2.	Net investment income	1,100,100,873	1,247,254,718
3.	Miscellaneous income	2,790,586	5,574,967
4.	Total (Lines 1 through 3)	7,259,751,210	6,830,972,596
5.	Benefit and loss related payments	3,252,207,668	2,764,754,961
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,243,745,964	2,067,668,537
8.	Dividends paid to policyholders	7,168,236	7,377,686
9.	Federal and foreign income taxes paid (recovered) net of $ (354,160) tax on capital gains (losses)	118,565,616	128,748,541
10.	Total (Lines 5 through 9)	5,621,687,483	4,968,549,725
11.	Net cash from operations (Line 4 minus Line 10)	1,638,063,726	1,862,422,871
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	1,971,800,921	2,136,032,237
	12.2 Stocks	1,259,916	3,237,257
	12.3 Mortgage loans	0	0
	12.4 Real estate	0	0
	12.5 Other invested assets	76,932,048	179,005,842
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(11,095)	0
	12.7 Miscellaneous proceeds	0	7,157,566
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,049,981,790	2,325,432,903
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	2,262,942,725	3,567,959,107
	13.2 Stocks	0	0
	13.3 Mortgage loans	0	0
	13.4 Real estate	0	0
	13.5 Other invested assets	210,314,688	183,406,676
	13.6 Miscellaneous applications	60,791,922	10,136,567
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,534,049,334	3,761,502,351
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)	(484,067,545)	(1,436,069,448)
	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	30,334,702	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	1,220,000,000	897,000,000
	16.6 Other cash provided (applied)	68,432,748	7,782,305
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(1,121,232,550)	(889,217,695)
	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)	32,763,631	(462,864,271)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	310,928,929	773,793,200
	19.2 End of period (Line 18 plus Line 19.1)	343,692,560	310,928,929

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

20.0001. Exchange of bonds	19,552,938	8,776,070
20.0002. Stock distribution from limited partnership	1,714,602	3,749,778
20.0003. Income payment received in securities	204,037	284,890
20.0004. Tax credits from certified capital company (CAPCO)	37,681	0
20.0005. Other assets tri-party/tax credit bonds	0	35,107

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	158,519,719	67,585,642	78,889,301	147,216,060
2.1 Allied lines	171,142,343	74,716,419	85,643,776	160,214,986
2.2 Multiple peril crop	0	0	0	0
2.3 Federal flood	0	0	0	0
2.4 Private crop	0	0	0	0
2.5 Private flood	0	0	0	0
3. Farmowners multiple peril	45,339,145	20,904,733	21,903,321	44,340,557
4. Homeowners multiple peril	1,286,248,214	600,944,317	697,909,735	1,189,282,796
5.1 Commercial multiple peril (non-liability portion)	484,264,822	210,470,002	235,310,099	459,424,725
5.2 Commercial multiple peril (liability portion)	360,936,469	138,182,334	152,254,592	346,864,211
6. Mortgage guaranty	0	0	0	0
8. Ocean marine	64,553,723	24,913,481	28,020,594	61,446,610
9. Inland marine	157,319,452	69,313,361	73,295,719	153,337,094
10. Financial guaranty	0	0	0	0
11.1 Medical professional liability - occurrence	(916)	(89)	(77)	(928)
11.2 Medical professional liability - claims-made	0	0	0	0
12. Earthquake	27,624,213	14,574,660	15,535,773	26,663,100
13.1 Comprehensive (hospital and medical) individual	0	0	0	0
13.2 Comprehensive (hospital and medical) group	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0
15.1 Vision only	0	0	0	0
15.2 Dental only	0	0	0	0
15.3 Disability income	0	0	0	0
15.4 Medicare supplement	0	0	0	0
15.5 Medicaid Title XIX	0	0	0	0
15.6 Medicare Title XVIII	0	0	0	0
15.7 Long-term care	0	0	0	0
15.8 Federal employees health benefits plan	0	0	0	0
15.9 Other health	0	0	0	0
16. Workers' compensation	701,412,671	265,054,770	259,741,389	706,726,051
17.1 Other liability - occurrence	584,633,022	233,733,451	250,778,829	567,587,644
17.2 Other liability - claims-made	185,516,712	94,956,496	111,883,832	168,589,375
17.3 Excess workers' compensation	3,475,226	1,010,221	1,395,400	3,090,047
18.1 Products liability - occurrence	28,889,825	11,346,319	11,682,165	28,553,978
18.2 Products liability - claims-made	6,429,773	2,926,086	2,899,985	6,455,874
19.1 Private passenger auto no-fault (personal injury protection)	59,671,845	24,435,382	26,050,286	58,056,942
19.2 Other private passenger auto liability	723,437,917	284,072,979	320,136,711	687,374,186
19.3 Commercial auto no-fault (personal injury protection)	2,809,779	2,821,614	96,918	5,534,475
19.4 Other commercial auto liability	486,463,518	205,247,595	221,794,200	469,916,913
21.1 Private passenger auto physical damage	532,621,265	209,801,887	235,735,310	506,687,842
21.2 Commercial auto physical damage	135,716,761	57,496,725	60,777,790	132,435,696
22. Aircraft (all perils)	0	0	0	0
23. Fidelity	12,403,053	7,335,705	8,302,573	11,436,184
24. Surety	519,965	192,888	145,134	567,719
26. Burglary and theft	1,338,188	775,169	796,862	1,316,494
27. Boiler and machinery	67,225,075	25,078,813	28,800,477	63,503,411
28. Credit	56	0	0	56
29. International	0	0	0	0
30. Warranty	0	0	0	0
31. Reinsurance - nonproportional assumed property	18,969,156	5,583,168	6,217,275	18,335,049
32. Reinsurance - nonproportional assumed liability	3,895,966	2,386,256	3,071,413	3,210,808
33. Reinsurance - nonproportional assumed financial lines	278,503	159,938	160,578	277,863
34. Aggregate write-ins for other lines of business	0	0	0	0
35. TOTALS	6,311,655,459	2,656,020,321	2,939,229,962	6,028,445,818
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	77,321,266	1,568,035	0	0	78,889,301
2.1 Allied lines	83,442,769	2,201,008	0	0	85,643,776
2.2 Multiple peril crop	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0
2.4 Private crop	0	0	0	0	0
2.5 Private flood	0	0	0	0	0
3. Farmowners multiple peril	22,258,892	(355,571)	0	0	21,903,321
4. Homeowners multiple peril	697,909,735	0	0	0	697,909,735
5.1 Commercial multiple peril (non-liability portion)	236,141,309	(141,616)	(689,593)	0	235,310,099
5.2 Commercial multiple peril (liability portion)	155,165,368	0	(2,910,777)	0	152,254,592
6. Mortgage guaranty	0	0	0	0	0
8. Ocean marine	28,633,325	424,293	(1,037,023)	0	28,020,594
9. Inland marine	65,391,412	8,230,113	(325,807)	0	73,295,719
10. Financial guaranty	0	0	0	0	0
11.1 Medical professional liability - occurrence	(77)	0	0	0	(77)
11.2 Medical professional liability - claims-made	0	0	0	0	0
12. Earthquake	14,782,488	753,285	0	0	15,535,773
13.1 Comprehensive (hospital and medical) individual	0	0	0	0	0
13.2 Comprehensive (hospital and medical) group	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0
15.1 Vision only	0	0	0	0	0
15.2 Dental only	0	0	0	0	0
15.3 Disability income	0	0	0	0	0
15.4 Medicare supplement	0	0	0	0	0
15.5 Medicaid Title XIX	0	0	0	0	0
15.6 Medicare Title XVIII	0	0	0	0	0
15.7 Long-term care	0	0	0	0	0
15.8 Federal employees health benefits plan	0	0	0	0	0
15.9 Other health	0	0	0	0	0
16. Workers' compensation	279,455,149	(58,477)	(7,763,932)	(11,891,351)	259,741,389
17.1 Other liability - occurrence	263,258,761	(9,849,338)	(2,350,523)	(280,072)	250,778,829
17.2 Other liability - claims-made	50,975,564	60,908,618	(351)	0	111,883,832
17.3 Excess workers' compensation	1,395,807	0	(407)	0	1,395,400
18.1 Products liability - occurrence	11,902,367	63,544	(191,588)	(92,158)	11,682,165
18.2 Products liability - claims-made	2,849,075	50,910	0	0	2,899,985
19.1 Private passenger auto no-fault (personal injury protection)	26,050,286	0	0	0	26,050,286
19.2 Other private passenger auto liability	320,136,711	0	0	0	320,136,711
19.3 Commercial auto no-fault (personal injury protection)	90,051	6,866	0	0	96,918
19.4 Other commercial auto liability	222,382,185	274,071	0	(862,055)	221,794,200
21.1 Private passenger auto physical damage	235,735,310	0	0	0	235,735,310
21.2 Commercial auto physical damage	60,762,784	15,006	0	0	60,777,790
22. Aircraft (all perils)	0	0	0	0	0
23. Fidelity	4,451,714	3,850,859	0	0	8,302,573
24. Surety	73,747	71,387	0	0	145,134
26. Burglary and theft	563,307	233,555	0	0	796,862
27. Boiler and machinery	28,012,515	787,962	0	0	28,800,477
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	6,217,275	0	0	0	6,217,275
32. Reinsurance - nonproportional assumed liability	2,586,017	485,396	0	0	3,071,413
33. Reinsurance - nonproportional assumed financial lines	160,578	0	0	0	160,578
34. Aggregate write-ins for other lines of business	0	0	0	0	0
35. TOTALS	2,898,105,690	69,519,907	(15,270,000)	(13,125,635)	2,939,229,962
36. Accrued retrospective premiums based on experience					13,125,635
37. Earned but unbilled premiums					15,270,000
38. Balance (Sum of Line 35 through 37)					2,967,625,596
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	Reinsurance Assumed 3 From Non-Affiliates	Reinsurance Ceded 4 To Affiliates	Reinsurance Ceded 5 To Non-Affiliates	6 Net Premiums Written Cols. 1+2+3-4-5
1. Fire	15,105,979	158,519,719	1,336,950	16,442,929	0	158,519,719
2.1 Allied lines	1,558,336	171,142,343	9,243,055	10,801,391	0	171,142,343
2.2 Multiple peril crop	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0
2.4 Private crop	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0
3. Farmowners multiple peril	0	45,339,145	0	0	0	45,339,145
4. Homeowners multiple peril	16,948,584	1,286,248,214	1,377,932	18,326,516	0	1,286,248,214
5.1 Commercial multiple peril (non-liability portion)	17,541	484,264,822	0	17,541	0	484,264,822
5.2 Commercial multiple peril (liability portion)	0	360,936,469	0	0	0	360,936,469
6. Mortgage guaranty	0	0	0	0	0	0
8. Ocean marine	650	64,553,723	0	650	0	64,553,723
9. Inland marine	102,305	157,319,452	0	102,305	0	157,319,452
10. Financial guaranty	0	0	0	0	0	0
11.1 Medical professional liability - occurrence	0	(916)	0	0	0	(916)
11.2 Medical professional liability - claims-made	0	0	0	0	0	0
12. Earthquake	24,510	27,624,213	0	24,510	0	27,624,213
13.1 Comprehensive (hospital and medical) individual	0	0	0	0	0	0
13.2 Comprehensive (hospital and medical) group	0	0	0	0	0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0
15.1 Vision only	0	0	0	0	0	0
15.2 Dental only	0	0	0	0	0	0
15.3 Disability income	0	0	0	0	0	0
15.4 Medicare supplement	0	0	0	0	0	0
15.5 Medicaid Title XIX	0	0	0	0	0	0
15.6 Medicare Title XVIII	0	0	0	0	0	0
15.7 Long-term care	0	0	0	0	0	0
15.8 Federal employees health benefits plan	0	0	0	0	0	0
15.9 Other health	0	0	0	0	0	0
16. Workers' compensation	284,302,456	701,412,671	114	284,302,571	0	701,412,671
17.1 Other liability - occurrence	410,540	584,633,022	8,727	419,267	0	584,633,022
17.2 Other liability - claims-made	1,438	185,516,712	0	1,438	0	185,516,712
17.3 Excess workers' compensation	0	3,475,226	0	0	0	3,475,226
18.1 Products liability - occurrence	376,445	28,889,825	0	376,445	0	28,889,825
18.2 Products liability - claims-made	0	6,429,773	0	0	0	6,429,773
19.1 Private passenger auto no-fault (personal injury protection)	0	59,671,845	0	0	0	59,671,845
19.2 Other private passenger auto liability	0	723,437,917	0	0	0	723,437,917
19.3 Commercial auto no-fault (personal injury protection)	0	2,809,779	0	0	0	2,809,779
19.4 Other commercial auto liability	0	486,463,518	0	0	0	486,463,518
21.1 Private passenger auto physical damage	0	532,621,265	0	0	0	532,621,265
21.2 Commercial auto physical damage	0	135,716,761	0	0	0	135,716,761
22. Aircraft (all perils)	0	0	0	0	0	0
23. Fidelity	2,860	12,403,053	0	2,860	0	12,403,053
24. Surety	99,819,380	519,965	0	99,819,380	0	519,965
26. Burglary and theft	5,470	1,338,188	44,411	49,881	0	1,338,188
27. Boiler and machinery	0	67,225,075	0	0	0	67,225,075
28. Credit	0	56	0	0	0	56
29. International	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0
31. Reinsurance - nonproportional assumed property	XXX	18,969,156	0	0	0	18,969,156
32. Reinsurance - nonproportional assumed liability	XXX	3,895,966	0	0	0	3,895,966
33. Reinsurance - nonproportional assumed financial lines	XXX	278,503	0	0	0	278,503
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0
35. TOTALS	418,676,495	6,311,655,459	12,011,189	430,687,684	0	6,311,655,459
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	3,596,379	82,816,677	4,516,783	81,896,272	61,019,496	48,718,035	94,197,733	64.0
2.1 Allied lines	420,783	63,023,938	6,135,737	57,308,984	52,048,723	45,265,214	64,092,494	40.0
2.2 Multiple peril crop	0	0	0	0	0	0	0	0.0
2.3 Federal flood	0	0	0	0	0	0	0	0.0
2.4 Private crop	0	0	0	0	0	0	0	0.0
2.5 Private flood	0	0	0	0	0	0	0	0.0
3. Farmowners multiple peril	0	25,088,621	0	25,088,621	19,037,375	18,165,723	25,960,273	58.5
4. Homeowners multiple peril	6,893,880	711,839,785	7,131,508	711,602,157	444,964,638	311,305,662	845,261,134	71.1
5.1 Commercial multiple peril (non-liability portion)	(537)	228,610,231	(537)	228,610,231	183,844,922	155,135,146	257,320,007	56.0
5.2 Commercial multiple peril (liability portion)	3,273,812	121,737,809	3,273,812	121,737,809	570,307,953	532,464,349	159,581,413	46.0
6. Mortgage guaranty	0	0	0	0	0	0	0	0.0
8. Ocean marine	0	25,289,349	0	25,289,349	44,633,881	43,847,083	26,076,148	42.4
9. Inland marine	4,491	72,779,987	4,491	72,779,987	40,258,488	40,709,234	72,329,241	47.2
10. Financial guaranty	0	0	0	0	0	0	0	0.0
11.1 Medical professional liability - occurrence	0	6,875	0	6,875	242,043	252,046	(3,127)	337.0
11.2 Medical professional liability - claims-made	0	19,506	0	19,506	5,702,808	5,561,325	160,989	0.0
12. Earthquake	0	423	0	423	(98,270)	(474,709)	376,861	1.4
13.1 Comprehensive (hospital and medical) individual	0	0	0	0	0	0	0	0.0
13.2 Comprehensive (hospital and medical) group	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
15.1 Vision only	0	0	0	0	0	0	0	0.0
15.2 Dental only	0	0	0	0	0	0	0	0.0
15.3 Disability income	0	0	0	0	0	0	0	0.0
15.4 Medicare supplement	0	0	0	0	0	0	0	0.0
15.5 Medicaid Title XIX	0	0	0	0	0	0	0	0.0
15.6 Medicare Title XVIII	0	0	0	0	0	0	0	0.0
15.7 Long-term care	0	0	0	0	0	0	0	0.0
15.8 Federal employees health benefits plan	0	0	0	0	0	0	0	0.0
15.9 Other health	0	0	0	0	0	0	0	0.0
16. Workers' compensation	128,893,321	333,163,364	129,093,591	332,963,094	2,944,341,370	2,979,529,285	297,775,179	42.1
17.1 Other liability - occurrence	71,197,766	286,063,711	71,184,394	286,077,084	1,222,068,101	1,131,671,707	376,473,478	66.3
17.2 Other liability - claims-made	6,103,879	90,034,111	6,103,879	90,034,111	321,684,325	323,785,764	87,932,673	52.2
17.3 Excess workers' compensation	2,930,830	2,818,850	2,930,830	2,818,850	122,908,019	124,863,649	863,220	27.9
18.1 Products liability - occurrence	9,156,736	18,644,607	9,160,869	18,640,474	146,060,110	150,077,382	14,623,203	51.2
18.2 Products liability - claims-made	0	255,270	0	255,270	5,649,916	5,294,924	610,262	9.5
19.1 Private passenger auto no-fault (personal injury protection)	8,045,435	30,961,311	8,045,435	30,961,311	57,073,123	58,052,597	29,981,837	51.6
19.2 Other private passenger auto liability	(2,514)	417,123,642	(2,514)	417,123,642	568,946,813	490,223,354	495,847,102	72.1
19.3 Commercial auto no-fault (personal injury protection)	625,534	1,700,985	625,534	1,700,985	18,021,957	17,108,751	2,614,191	47.2
19.4 Other commercial auto liability	23,678	268,948,898	23,678	268,948,898	700,587,909	672,643,470	296,893,337	63.2
21.1 Private passenger auto physical damage	(3,432)	391,923,707	(3,432)	391,923,707	37,678,463	25,283,119	404,319,052	79.8
21.2 Commercial auto physical damage	(315)	79,870,693	(315)	79,870,693	17,460,237	18,104,886	79,226,044	59.8
22. Aircraft (all perils)	16,379	(309,616)	(157,102)	(136,135)	1,552,356	1,296,889	119,332	0.0
23. Fidelity	(81,952)	5,569,221	(95,754)	5,583,023	13,479,027	16,465,118	2,596,932	22.7
24. Surety	(270,193)	(29,190)	(270,193)	(29,190)	5,036,065	5,417,610	(410,735)	(72.3)
26. Burglary and theft	194	(589,424)	4,194	(593,424)	2,042,320	2,771,950	(1,323,053)	(100.5)
27. Boiler and machinery	0	18,953,889	0	18,953,889	19,630,789	18,363,768	20,220,910	31.8
28. Credit	0	(916)	0	(916)	20,452	55,710	(36,173)	(64,687.5)
29. International	0	(2,788)	0	(2,788)	90,897	87,534	575	2,874,050.0
30. Warranty	0	0	0	0	0	0	0	0.0
31. Reinsurance - nonproportional assumed property	XXX	5,812,383	(418)	5,812,801	4,963,280	7,564,052	3,212,029	17.5
32. Reinsurance - nonproportional assumed liability	XXX	14,796,624	3,598,599	11,198,025	56,610,310	65,276,682	2,531,653	78.8
33. Reinsurance - nonproportional assumed financial lines	XXX	17,118	0	17,118	201,218	933,390	(715,054)	(257.3)
34. Aggregate write-ins for other lines of business	0	(1,762)	0	(1,762)	746,387	808,342	(63,716)	0.0
35. TOTALS	240,824,154	3,296,937,891	251,303,069	3,286,458,977	7,688,815,504	7,316,629,039	3,658,645,442	60.7
DETAILS OF WRITE-INS								
3401. Tribal workers' compensation	0	(1,762)	0	(1,762)	746,387	808,342	(63,716)	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	(1,762)	0	(1,762)	746,387	808,342	(63,716)	0.0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

	Line of Business	Reported Losses				Incurred But Not Reported			8	9
		1	2	3	4	5	6	7		
		Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses 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	1,385,341	49,396,628	1,535,558	49,246,411	222,565	11,858,340	307,819	61,019,496	5,336,963
2.1	Allied lines	309,773	35,585,281	1,180,331	34,714,723	122,093	17,873,765	661,859	52,048,723	7,224,768
2.2	Multiple peril crop	0	0	0	0	0	0	0	0	0
2.3	Federal flood	0	0	0	0	0	0	0	0	0
2.4	Private crop	0	0	0	0	0	0	0	0	0
2.5	Private flood	0	0	0	0	0	0	0	0	0
3.	Farmowners multiple peril	0	9,153,119	0	9,153,119	0	9,884,256	0	19,037,375	4,241,654
4.	Homeowners multiple peril	3,061,406	135,151,332	3,182,526	135,030,212	5,000,095	309,971,209	5,036,878	444,964,638	57,852,589
5.1	Commercial multiple peril (non-liability portion)	0	150,494,214	91,566	150,402,648	450	33,442,274	450	183,844,922	22,608,752
5.2	Commercial multiple peril (liability portion)	5,166,151	225,758,818	5,166,151	225,758,818	4,410,070	344,549,135	4,410,070	570,307,953	251,619,772
6.	Mortgage guaranty	0	0	0	0	0	0	0	0	0
8.	Ocean marine	59,391	25,400,166	59,391	25,400,166	44	19,233,715	44	44,633,881	11,140,977
9.	Inland marine	0	22,539,094	0	22,539,094	2,870	17,719,395	2,870	40,258,488	4,101,815
10.	Financial guaranty	0	0	0	0	0	0	0	0	0
11.1	Medical professional liability - occurrence	0	1,177	0	1,177	794	240,866	794	242,043	576,030
11.2	Medical professional liability - claims-made	0	2,320,297	0	2,320,297	1,157	3,382,511	1,157	5,702,808	319,709
12.	Earthquake	0	2,036	0	2,036	(4)	(100,306)	(4)	(98,270)	85,755
13.1	Comprehensive (hospital and medical) individual	0	0	0	0	0	0	0	(a) 0	0
13.2	Comprehensive (hospital and medical) group	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
15.1	Vision only	0	0	0	0	0	0	0	(a) 0	0
15.2	Dental only	0	0	0	0	0	0	0	(a) 0	0
15.3	Disability income	0	0	0	0	0	0	0	(a) 0	0
15.4	Medicare supplement	0	0	0	0	0	0	0	(a) 0	0
15.5	Medicaid Title XIX	0	0	0	0	0	0	0	(a) 0	0
15.6	Medicare Title XVIII	0	0	0	0	0	0	0	(a) 0	0
15.7	Long-term care	0	0	0	0	0	0	0	(a) 0	0
15.8	Federal employees health benefits plan	0	0	0	0	0	0	0	(a) 0	0
15.9	Other health	0	0	0	0	0	0	0	(a) 0	0
16.	Workers' compensation	629,252,799	1,344,766,472	632,419,994	1,341,599,277	479,647,268	1,602,742,093	479,647,268	2,944,341,370	469,255,901
17.1	Other liability - occurrence	109,650,475	332,887,525	110,326,266	332,211,734	279,286,850	889,867,793	279,298,276	1,222,068,101	351,606,635
17.2	Other liability - claims-made	6,411,426	99,213,722	6,411,426	99,213,722	39,398	222,470,603	39,398	321,684,325	43,744,976
17.3	Excess workers' compensation	48,212,168	37,367,125	48,212,168	37,367,125	18,376,502	85,540,894	18,376,502	122,908,019	13,135,650
18.1	Products liability - occurrence	22,618,429	25,634,021	23,345,061	24,907,389	74,776,716	121,152,721	74,776,716	146,060,110	157,359,139
18.2	Products liability - claims-made	0	923,446	0	923,446	31,783	4,726,471	31,783	5,649,916	5,701,049
19.1	Private passenger auto no-fault (personal injury protection)	220,636,225	32,838,522	220,636,225	32,838,522	14,344,559	24,234,602	14,344,559	57,073,123	22,228,429
19.2	Other private passenger auto liability	39,531	244,973,705	39,531	244,973,705	820	323,973,108	820	568,946,813	95,561,815
19.3	Commercial auto no-fault (personal injury protection)	25,762,956	4,724,575	25,762,956	4,724,575	3,051,003	13,297,381	3,051,003	18,021,957	2,997,390
19.4	Other commercial auto liability	6,605	308,323,175	6,605	308,323,175	478,811	392,264,734	478,811	700,587,909	82,901,695
21.1	Private passenger auto physical damage	5,588	24,081,556	5,588	24,081,556	0	13,596,907	0	37,678,463	5,306,202
21.2	Commercial auto physical damage	507	9,008,736	507	9,008,736	0	8,451,501	0	17,460,237	10,225,252
22.	Aircraft (all perils)	105,161	1,489,053	839,337	754,877	0	797,479	0	1,552,356	662,108
23.	Fidelity	40,499	3,086,017	40,499	3,086,017	(3,184)	10,393,010	(3,184)	13,479,027	824,977
24.	Surety	4,116,226	4,028,028	4,545,013	3,599,241	22,658,099	1,436,824	22,658,099	5,036,065	577,151
26.	Burglary and theft	24	118,954	246	118,733	(2,135)	1,923,760	(1,962)	2,042,320	207,392
27.	Boiler and machinery	0	13,007,164	0	13,007,164	0	6,623,625	0	19,630,789	1,560,077
28.	Credit	0	6,876	0	6,876	0	13,576	0	20,452	4,490
29.	International	0	20,598	0	20,598	0	70,299	0	90,897	91,296
30.	Warranty	0	0	0	0	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	2,192,939	9	2,192,930	XXX	2,770,350	0	4,963,280	610,224
32.	Reinsurance - nonproportional assumed liability	XXX	46,818,871	22,554,894	24,263,978	XXX	32,346,332	0	56,610,310	2,361,496
33.	Reinsurance - nonproportional assumed financial lines	XXX	34,929	0	34,929	XXX	166,289	0	201,218	93,866
34.	Aggregate write-ins for other lines of business	0	4,850	0	4,850	0	741,538	0	746,387	164,910
35.	TOTALS	1,076,840,684	3,191,353,021	1,106,361,850	3,161,831,855	902,446,624	4,527,657,050	903,120,025	7,688,815,504	1,632,290,905
	DETAILS OF WRITE-INS									
3401.	Tribal workers' compensation	0	4,850	0	4,850	0	741,538	0	746,387	164,910
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	4,850	0	4,850	0	741,538	0	746,387	164,910

(a) Including $ 0 for present value of life indemnity claims reported in Lines 13 and 15.

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	88,808,053	0	0	88,808,053
	1.2 Reinsurance assumed	267,058,904	0	0	267,058,904
	1.3 Reinsurance ceded	90,141,810	0	0	90,141,810
	1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	265,725,147	0	0	265,725,147
2.	Commission and brokerage:				
	2.1 Direct excluding contingent	0	47,470,327	0	47,470,327
	2.2 Reinsurance assumed, excluding contingent	0	861,372,566	0	861,372,566
	2.3 Reinsurance ceded, excluding contingent	0	49,819,801	0	49,819,801
	2.4 Contingent - direct	0	2,159,528	0	2,159,528
	2.5 Contingent - reinsurance assumed	0	35,672,403	0	35,672,403
	2.6 Contingent - reinsurance ceded	0	2,159,528	0	2,159,528
	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	894,695,495	0	894,695,495
3.	Allowances to managers and agents	360	357,607	0	357,967
4.	Advertising	1,439	18,861,018	0	18,862,457
5.	Boards, bureaus and associations	1,515,258	16,451,966	4,557	17,971,781
6.	Surveys and underwriting reports	63	19,939,605	0	19,939,668
7.	Audit of assureds' records	0	0	0	0
8.	Salary and related items:				
	8.1 Salaries	216,425,832	343,280,085	8,237,662	567,943,579
	8.2 Payroll taxes	15,372,273	22,572,696	284,622	38,229,591
9.	Employee relations and welfare	31,368,159	28,768,399	463,238	60,599,796
10.	Insurance	16,353,276	4,332,612	8,735	20,694,623
11.	Directors' fees	0	0	0	0
12.	Travel and travel items	5,259,425	8,844,646	65,818	14,169,889
13.	Rent and rent items	8,598,892	16,383,050	228,371	25,210,313
14.	Equipment	929,528	7,511,886	15,304	8,456,718
15.	Cost or depreciation of EDP equipment and software	1,497,097	83,748,232	126,176	85,371,505
16.	Printing and stationery	225,757	1,287,255	8,847	1,521,859
17.	Postage, telephone and telegraph, exchange and express	1,328,787	24,882,680	48,117	26,259,584
18.	Legal and auditing	4,743,832	4,667,084	292,396	9,703,311
19.	Totals (Lines 3 to 18)	303,619,978	601,888,821	9,783,843	915,292,641
20.	Taxes, licenses and fees:				
	20.1 State and local insurance taxes deducting guaranty association credits of $ 503,812	0	151,924,423	0	151,924,423
	20.2 Insurance department licenses and fees	0	11,576,854	0	11,576,854
	20.3 Gross guaranty association assessments	0	(308,392)	0	(308,392)
	20.4 All other (excluding federal and foreign income and real estate)	0	2,610,624	0	2,610,624
	20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	0	165,803,508	0	165,803,508
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	11,846,792	48,662,442	962,444	61,471,678
25.	Total expenses incurred	581,191,917	1,711,050,266	10,746,287	(a) 2,302,988,470
26.	Less unpaid expenses - current year	1,632,290,905	349,430,309	3,587,615	1,985,308,829
27.	Add unpaid expenses - prior year	1,579,274,263	353,855,294	3,067,004	1,936,196,561
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)	528,175,275	1,715,475,251	10,225,676	2,253,876,201
	DETAILS OF WRITE-INS				
2401.	Miscellaneous expenses	16,339,754	79,279,482	962,444	96,581,680
2402.	Service reimbursements	(2,283,531)	(13,059,135)	0	(15,342,667)
2403.	Cost of computer software developed for internal use	(2,209,431)	(17,557,905)	0	(19,767,336)
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)	11,846,792	48,662,442	962,444	61,471,678

(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) 12,726,328	15,359,557
1.1	Bonds exempt from U.S. tax	(a) 126,960,526	123,943,867
1.2	Other bonds (unaffiliated)	(a) 188,726,612	192,767,398
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 71,136	79,309
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	223,484	223,484
2.21	Common stocks of affiliates	555,700,000	555,700,000
3.	Mortgage loans	(c) 0	0
4.	Real estate	(d) 0	0
5	Contract loans	0	0
6	Cash, cash equivalents and short-term investments	(e) 4,175,597	4,175,597
7	Derivative instruments	(f) 0	0
8.	Other invested assets	187,163,303	187,163,303
9.	Aggregate write-ins for investment income	1,435,892	1,435,892
10.	Total gross investment income	1,077,182,878	1,080,848,406
11.	Investment expenses		(g) 10,746,287
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 44,643
14.	Depreciation on real estate and other invested assets		(i) 0
15.	Aggregate write-ins for deductions from investment income		(51,344)
16.	Total deductions (Lines 11 through 15)		10,739,585
17.	Net investment income (Line 10 minus Line 16)		1,070,108,821
	DETAILS OF WRITE-INS		
0901.	Property and wind plans	969,681	969,681
0902.	Miscellaneous income	335,003	335,003
0903.	Securities lending income	131,208	131,208
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)	1,435,892	1,435,892
1501.	Management fees		(51,344)
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)		(51,344)

(a) Includes $ 10,332,820 accrual of discount less $ 43,770,576 amortization of premium and less $ 3,952,343 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 $ 5,246 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	(406,366)	0	(406,366)	1,650,150	0
1.1	Bonds exempt from U.S. tax	1,440,044	(1,473,227)	(33,183)	(194,813)	0
1.2	Other bonds (unaffiliated)	(10,985,518)	0	(10,985,518)	(2,930,612)	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	(60,000)	(60,000)	(228,620)	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	53,572	(820,739)	(767,166)	(1,193,231)	0
2.21	Common stocks of affiliates	0	0	0	115,766,390	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	(11,095)	0	(11,095)	0	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	(188,789)	(6,667,230)	(6,856,020)	(51,467,669)	(6,797,007)
9.	Aggregate write-ins for capital gains (losses)	0	(135,503)	(135,503)	0	38,753
10.	Total capital gains (losses)	(10,098,152)	(9,156,699)	(19,254,850)	61,401,596	(6,758,254)
	DETAILS OF WRITE-INS					
0901.	Foreign exchange	0	(135,503)	(135,503)	0	38,753
0902.						
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	(135,503)	(135,503)	0	38,753

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)	5,518,056	4,986,697	(531,359)
9.	Receivables for securities	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	5,518,056	4,986,697	(531,359)
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	29,534,312	35,833,294	6,298,982
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	4,166,951	3,480,268	(686,683)
	15.3 Accrued retrospective premiums and contracts subject to redetermination	1,713,887	1,289,113	(424,773)
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	0	0
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	1,215,860	1,396,083	180,222
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	42,149,067	46,985,456	4,836,389
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	42,149,067	46,985,456	4,836,389
	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	1,215,860	1,396,083	180,222
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)	1,215,860	1,396,083	180,222

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 #	2022	2021
1. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 1,019,059,444	$ 1,228,596,046
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	$ 1,019,059,444	$ 1,228,596,046
Surplus					
5. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 7,738,727,086	$ 7,829,970,720
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	$ 7,738,727,086	$ 7,829,970,720

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).

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.

NOTES TO FINANCIAL STATEMENTS

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

D. Going Concern:

Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

The Company had no material changes in accounting principles or material corrections of errors during 2022.

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 2022.

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	$	57,632,882
2. 12 Months or Longer	$	16,044,848

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

1. Less than 12 Months	$	526,975,101
2. 12 Months or Longer	$	62,569,356

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

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

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

NOTES TO FINANCIAL STATEMENTS

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	$ 61,270,775	$ 61,270,775

6. Not applicable.

7. Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

Not applicable.

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

Not applicable.

L. Restricted Assets:

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	61,270,775	—	—	—	61,270,775	16,406,901	44,863,874
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	680,547,348	—	—	—	680,547,348	674,219,107	6,328,241
k. On deposit with other regulatory bodies	34,293,706	—	—	—	34,293,706	34,922,581	(628,875)
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—

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)
m. Pledged as collateral not captured in other categories	20,348,462	—	—	—	20,348,462	20,489,760	(141,298)
n. Other restricted assets	—	—	—	—	—	—	—
o. Total Restricted Assets	$ 796,460,291	$ —	$ —	$ —	$ 796,460,291	$ 746,038,349	$ 50,421,942

Restricted Asset Category	Current Year			
	8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Percentage 11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	— %	— %
b. Collateral held under security lending agreements	—	61,270,775	0.293 %	0.293 %
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	—	680,547,348	3.253 %	3.260 %
k. On deposit with other regulatory bodies	—	34,293,706	0.164 %	0.164 %
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	— %	— %
m. Pledged as collateral not captured in other categories	—	20,348,462	0.097 %	0.097 %
n. Other restricted assets	—	—	— %	— %
o. Total Restricted Assets	$ —	$ 796,460,291	3.807 %	3.815 %

(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	$ 12,334,738	$ —	$ —	$ —	$ 12,334,738	$ 12,454,306	$ (119,568)
Bonds - Futures	8,013,724	—	—	—	8,013,724	8,035,454	(21,730)
Total (c)	$ 20,348,462	$ —	$ —	$ —	$ 20,348,462	$ 20,489,760	$ (141,298)

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	$ 12,334,738	0.059 %	0.059 %
Bonds - Futures	8,013,724	0.038 %	0.038 %
Total (c)	$ 20,348,462	0.097 %	0.097 %

(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	61,270,775	61,270,775	0.293 %	0.293 %
i. Other	—	—	— %	— %
j. Total Collateral Assets	$ 61,270,775	$ 61,270,775	0.293 %	0.293 %
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)	$ 61,270,775	0.466 %
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	—	—	$ —	$ —	$ —	$ —
(2) Bonds - FV	3	—	3,509,254	—	3,509,254	—
(3) LB&SS - AC	—	—	—	—	—	—
(4) LB&SS - FV	—	—	—	—	—	—
(5) Preferred Stock - AC	—	—	—	—	—	—
(6) Preferred Stock - FV	—	—	—	—	—	—
(7) Total	3	—	$ 3,509,254	$ —	$ 3,509,254	$ —

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	57	—
2. Aggregate Amount of Investment Income	$ 2,385,495	$ —

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

Asset Type	Percent Share
(1) Cash	1.0 %
(2) Cash equivalents	63.4 %
(3) Short-term investments	35.6 %
(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 $6,667,230 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, 2022, 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, 2022		
	Ordinary	Capital	Total
1. a. Gross deferred tax assets	$ 263,265,276	$ 39,721,814	$ 302,987,090
b. Statutory valuation allowance adjustment	—	—	—
c. Adjusted gross deferred tax assets	263,265,276	39,721,814	302,987,090
d. Deferred tax assets nonadmitted	—	—	—
e. Subtotal net admitted deferred tax assets	263,265,276	39,721,814	302,987,090
f. Deferred tax liabilities	118,887,996	78,781,878	197,669,874
g. Net admitted deferred tax asset/(liability)	$ 144,377,280	$ (39,060,064)	$ 105,317,216

NOTES TO FINANCIAL STATEMENTS

	December 31, 2021		
	Ordinary	Capital	Total
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

	Change		
	Ordinary	Capital	Total
a. Gross deferred tax assets	$ (26,256,249)	$ 2,791,307	$ (23,464,942)
b. Statutory valuation allowance adjustment	—	—	—
c. Adjusted gross deferred tax assets	(26,256,249)	2,791,307	(23,464,942)
d. Deferred tax assets nonadmitted	—	—	—
e. Subtotal net admitted deferred tax assets	(26,256,249)	2,791,307	(23,464,942)
f. Deferred tax liabilities	(46,320,108)	2,937,024	(43,383,084)
g. Net admitted deferred tax asset/(liability)	$ 20,063,859	$ (145,717)	$ 19,918,142

2. Admission Calculation Components SSAP No. 101:

	December 31, 2022		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 182,351,690	$ 16,914	$ 182,368,604
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)	23,344,569	35,037	23,379,606
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	23,344,569	35,037	23,379,606
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	1,145,011,481
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities.	57,569,017	39,669,863	97,238,880
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	263,265,276	39,721,814	302,987,090
Deferred tax liabilities netted against deferred tax assets	118,887,996	78,781,878	197,669,874
Total	$ 144,377,280	$ (39,060,064)	$ 105,317,216

	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

NOTES TO FINANCIAL STATEMENTS

	Change		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 7,708,499	$ 16,914	$ 7,725,413
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)	6,462,859	35,037	6,497,896
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	6,462,859	35,037	6,497,896
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	(16,674,266)
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.	(40,427,607)	2,739,356	(37,688,251)
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	(26,256,249)	2,791,307	(23,464,942)
Deferred tax liabilities netted against deferred tax assets	(46,320,108)	2,937,024	(43,383,084)
Total	$ 20,063,859	$ (145,717)	$ 19,918,142

	2022	2021
3. a. Ratio percentage used to determine recovery period and threshold limitation amount.	464 %	488 %
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 7,633,409,870	$ 7,744,571,646

4. Impact of Tax-Planning Strategies:

	December 31, 2022	
	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).	$ 263,265,276	$ 39,721,814
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).	$ 263,265,276	$ 39,721,814
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, 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 %

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).	$ (26,256,249)	$ 2,791,307
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).	$ (26,256,249)	$ 2,791,307
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, 2022	December 31, 2021	Change
1. Current Income Tax:			
Federal	$ 109,283,197	$ 134,566,985	$ (25,283,788)
Foreign	140,738	18,194	122,544
Subtotal	109,423,935	134,585,179	(25,161,244)
Federal income taxes on net capital gains	(3,559,644)	4,417,040	(7,976,684)
Federal and foreign income taxes incurred	$ 105,864,291	$ 139,002,219	$ (33,137,928)

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

	December 31, 2022	December 31, 2021	Change
Ordinary:			
Discounting of unpaid losses	$ 118,877,303	$ 118,491,215	$ 386,088
Unearned premium reserve	124,640,274	112,058,842	12,581,432
Investments	2,791,770	43,475,180	(40,683,410)
Other	16,955,929	15,496,288	1,459,641
Total ordinary deferred tax assets	$ 263,265,276	$ 289,521,525	$ (26,256,249)
Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	—	—	—
Admitted ordinary deferred tax assets	$ 263,265,276	$ 289,521,525	$ (26,256,249)
Capital:			
Investments	$ 39,721,814	$ 36,930,507	$ 2,791,307
Total capital deferred tax assets	$ 39,721,814	$ 36,930,507	$ 2,791,307
Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	—	—	—
Admitted capital deferred tax assets	$ 39,721,814	$ 36,930,507	$ 2,791,307
Total admitted deferred tax assets	$ 302,987,090	$ 326,452,032	$ (23,464,942)

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

	December 31, 2022	December 31, 2021	Change
Ordinary:			
Investments	$ 106,834,514	$ 150,194,699	$ (43,360,185)
Other	12,053,482	15,013,405	(2,959,923)
Total ordinary deferred tax liabilities	$ 118,887,996	$ 165,208,104	$ (46,320,108)

NOTES TO FINANCIAL STATEMENTS

Capital:			
Investments	$ 78,781,878	$ 75,844,854	$ 2,937,024
Total capital deferred tax liabilities	$ 78,781,878	$ 75,844,854	$ 2,937,024
Total deferred tax liabilities	$ 197,669,874	$ 241,052,958	$ (43,383,084)
4. Net admitted deferred tax asset/(liability)	$ 105,317,216	$ 85,399,074	$ 19,918,142

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.

   The Inflation Reduction Act was enacted on August 16, 2022, and includes a new corporate alternative minimum tax (CAMT). Based on the projected “adjusted financial statement income” for 2023, The Travelers Companies, Inc. and its subsidiaries (TRV) has determined it is an “applicable corporation” and its adjusted financial statement income is above the thresholds for the 2023 tax year. However, the Company has determined that it does not expect to be liable for CAMT in 2023.

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, 2022	December 31, 2021	Change
Total deferred tax assets	$ 302,987,090	$ 326,452,032	$ (23,464,942)
Total deferred tax liabilities	197,669,874	241,052,958	(43,383,084)
Net deferred tax asset/(liability)	$ 105,317,216	$ 85,399,074	19,918,142
Tax effect of unrealized gains (losses)			914,134
Change in net deferred income tax			$ 20,832,276

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, 2022
Pretax net income (loss)	$ 1,124,923,734
Taxes at statutory rate	236,233,984
Increase (decrease) attributable to:	
Nontaxable investment income	(136,979,598)
Limited liability company	(12,573,504)
Other	(1,648,867)
	$ 85,032,015
Federal and foreign taxes incurred	$ 105,864,291
Change in net deferred income tax	(20,832,276)
Total statutory income tax	$ 85,032,015
Effective tax rate	7.6 %

E. 1. The Company has a net operating loss carryforward of $144,595 that expires in 2036.

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

2022 Total	$ 102,620,868
2021 Total	148,395,960
2020 Capital Gains	9,939,096

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, 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.

NOTES TO FINANCIAL STATEMENTS

H. Repatriation Transition Tax (RTT):

Not applicable.

I. The Company does not have an AMT credit.

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

A-B. In 2022 and 2021, the Company sold $407.5 million and $585.5 million of securities to the Travelers Money Market Liquidity Pool (TRVMMLP), respectively, as follows (in millions):

	Proceeds		Proceeds
January 27, 2022	$ 71.0	January 25, 2021	$ 33.0
February 25, 2022	55.5	February 25, 2021	162.0
July 29, 2022	74.0	March 29, 2021	35.5
August 26, 2022	93.1	April 28, 2021	94.5
October 28, 2022	32.9	May 27, 2021	21.8
November 29, 2022	55.0	June 28, 2021	37.0
December 29, 2022	26.0	July 28, 2021	28.0
		August 27, 2021	96.8
		September 29, 2021	50.5
		November 29, 2021	26.4

Effective April 1, 2022, Simply Business, Inc., a direct subsidiary of The Travelers Companies, Inc. (TRV) was converted from a common stock corporation to Simply Business, LLC, a limited liability company.

Immediately after the conversion and also effective April 1, 2022, an intercompany contribution agreement was executed in which TRV contributed 100% of the common interests of Simply Business, LLC to Travelers Property Casualty Corp. Travelers Property Casualty Corp. then contributed 100% of the common interests of Simply Business, LLC to Travelers Insurance Group Holdings Inc. which in turn contributed 100% of the common interests of Simply Business, LLC to the Company.

The carrying value of Simply Business, LLC was $30,334,702 on April 1, 2022.

All required regulatory approvals were obtained by the Company and its affiliates in connection with the conversion and subsequent non-cash capital contributions.

In June and August 2022, the Company made a capital contribution of $16.0 million and $70.0 million, respectively, to Simply Business, LLC.

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, 2022 and 2021, the TRVMMLP totaled $3.42 billion and $3.80 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	1/27/2022	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	1/27/2022	$ —
02	2/25/2022	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	2/25/2022	—
03	7/29/2022	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	7/29/2022	—
04	8/26/2022	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	8/26/2022	—
05	10/28/2022	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	10/28/2022	—
06	11/29/2022	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	11/29/2022	—
07	12/29/2022	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	12/29/2022	—

2. Detail of Material Related Party Transactions Involving Services

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

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	$ 70,985,504
02	Travelers Money Market Liquidity Pool	Short-term investments	55,415,232
03	Travelers Money Market Liquidity Pool	Short-term investments	74,089,038
04	Travelers Money Market Liquidity Pool	Short-term investments	93,088,538
05	Travelers Money Market Liquidity Pool	Short-term investments	32,865,450
06	Travelers Money Market Liquidity Pool	Short-term investments	54,914,241
07	Travelers Money Market Liquidity Pool	Short-term investments	25,975,817

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	$ 71,003,686
02	Travelers Money Market Liquidity Pool	Bonds and accrued interest	55,469,111
03	Travelers Money Market Liquidity Pool	Bonds and accrued interest	74,077,451
04	Travelers Money Market Liquidity Pool	Bonds and accrued interest	93,093,262
05	Travelers Money Market Liquidity Pool	Bonds and accrued interest	32,912,266
06	Travelers Money Market Liquidity Pool	Bonds and accrued interest	54,975,824
07	Travelers Money Market Liquidity Pool	Bonds and accrued interest	25,986,727

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
01-07	Travelers Money Market Liquidity Pool	$ —	$ —	$ —	$ —	$ —

D. 1. At December 31, 2022 and 2021, the Company had $104,932,481 and $117,376,898 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, 2022	December 31, 2021
Uncollected premiums and agents' balances in course of collection	$ 377,292,209	$ 357,172,891
Amounts recoverable from reinsurers	15,075,552	17,244,340
Reinsurance payable on paid losses and LAE	356,681,229	325,472,836

These balances were settled net through the intercompany settlement process during January 2023 and January 2022, 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 Agreement	The Travelers Indemnity Company	Travelers P&C[1]
Reinsurance Allocation Agreement	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.

NOTES TO FINANCIAL STATEMENTS

H. Not applicable.

I. The Company owns 100% of Travelers Casualty and Surety Company of America (TCSA), whose carrying value exceeds 10% of the admitted assets of the Company. The Company carries its investment in TCSA at TCSA's statutory equity. The statement value of TCSA's assets and liabilities as of December 31, 2022 was $5.44 billion and $3.19 billion, respectively. TCSA's net income was $558.6 million for the year ended December 31, 2022.

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	12/31/2022 Gross Amount	12/31/2022 Admitted Amount	12/31/2022 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%	$ 749,605,432	$ 749,605,432	$ —
Total SSAP No. 97 8b(iii) Entities	XXX	$ 749,605,432	$ 749,605,432	$ —
d. SSAP No. 97 8b(iv) Entities				
Travelers Insurance Company of Canada	100.00%	$ 394,843,608	$ 394,843,608	$ —
Total SSAP No. 97 8b(iv) Entities	XXX	$ 394,843,608	$ 394,843,608	$ —
e. Total SSAP No. 97 8b Entities (except 8b(i) entities)	XXX	$ 1,144,449,040	$ 1,144,449,040	$ —
f. Aggregate Total	XXX	$ 1,144,449,040	$ 1,144,449,040	$ —

2. NAIC filing response information:

SCA Entity	Type of NAIC Filing	Date of Filing to the NAIC	12/31/2021 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	7/22/2022	$ 750,643,390	Y	N	
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ 750,643,390	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
Travelers Insurance Company of Canada	S2	6/10/2022	$ 394,413,986	Y	N	
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$ 394,413,986	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8b(i) entities)	XXX	XXX	$ 1,145,057,376	XXX	XXX	XXX
f. Aggregate Total	XXX	XXX	$ 1,145,057,376	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 (benefit) was $(206,532) and $10,608,729 for 2022 and 2021, 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 $(874,843) and $(668,536) for 2022 and 2021, respectively.

3. 401(k) Savings Plan:

The Company participates in a 401(k) savings plan sponsored by TRV for substantially all employees of the Company and its property-casualty affiliates. The Company has no legal obligation for benefits under this plan. The Company is charged for its allocable share of expense for this plan based on its allocated and/or direct salary costs in accordance with an expense allocation agreement. The Company's allocated net share of the 401(k) savings plan expense was $23,998,225 and $22,797,390 for 2022 and 2021, 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, 2022 (in millions):

	Ordinary	Extraordinary	Total
March 25, 2022	$ 305.0	$ —	$ 305.0
June 20, 2022	305.0	—	305.0
September 20, 2022	305.0	—	305.0
December 16, 2022	305.0	—	305.0
Total	$ 1,220.0	$ —	$ 1,220.0

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

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 2023 without prior approval is $1,019,059,444.

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 2022. See Note 23F for additional detail.

Unassigned funds have been increased by cumulative net unrealized gains of $2,912,580,370.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments:

At December 31, 2022, the Company had unfunded commitments to certain investments of $372.5 million.

B. Assessments:

1. The Company has accrued liabilities of $35.5 million for guaranty fund and other insurance-related assessments and related recoverables of $748 thousand at December 31, 2022. 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, 2021	$	288,819
b. Decreases current year:		
Premium tax offset applied		215,934
c. Increases current year:		
Premium tax offset accrued		349,053
d. Assets recognized from paid and accrued premium tax offsets December 31, 2022	$	421,938

3. Not applicable.

C. Gain Contingencies:

Not applicable.

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

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

	Direct
Claims related ECO and bad faith losses paid during the reporting period	$ 450,000

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

[0-25 Claims]

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

E. Product Warranties:

Not applicable.

F. Joint and Several Liabilities:

Not applicable.

G. All Other Contingencies:

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

In the ordinary course of business, the Company is a defendant or codefendant in various litigation matters. Although there can be no assurances, as of December 31, 2022, 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 $372.5 million at December 31, 2022.

NOTES TO FINANCIAL STATEMENTS

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

A. Transfers of Receivables Reported as Sales:

Not applicable.

B. Transfer and Servicing of Financial Assets:

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

C. Wash Sales:

Not applicable.

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

Not applicable.

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

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

20. FAIR VALUE MEASUREMENTS

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

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

A. Securities measured and reported at fair value as of December 31, 2022:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ —	$ 51,134,435	$ —	$ —	$ 51,134,435
Preferred stock					
Perpetual	1,631,380	—	—	—	1,631,380
Common stock					
Industrial and miscellaneous	1,270,855	—	1,211,204	—	2,482,059
Total securities at fair value	$ 2,902,235	$ 51,134,435	$ 1,211,204	$ —	$ 55,247,874

NOTES TO FINANCIAL STATEMENTS

Reconciliation of Level 3 securities during the year:

Description	Beginning Balance 1/1/2022	Transfers into Level 3	Transfers out of Level 3	Total Gains & (Losses) Included in Net Income	Total Gains & (Losses) Included in Surplus
Common stock	1,899,928	—	—	(688,724)	—
Total	$ 1,899,928	$ —	$ —	$ (688,724)	$ —

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2022
Common stock	—	—	—	—	1,211,204
Total	$ —	$ —	$ —	$ —	$ 1,211,204

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, 2022)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 344,368,103	$ 344,368,103	$ 79,531,060	$ 264,837,043	$ —	$ —	$ —
Long-term bonds	10,760,087,537	11,844,044,904	880,248,311	9,819,589,062	60,250,164	—	—
Preferred stock	1,631,380	1,631,380	1,631,380	—	—	—	—
Common stock	2,482,059	2,482,059	1,270,855	—	1,211,204	—	—

(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	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

A. Unusual or Infrequent Items:

Not applicable.

B. Troubled Debt Restructuring – Debtors:

Not applicable.

C. Other Disclosures:

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

2022 Schedule P:

For short-tailed lines, the 2020 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	2020	2019	2018	2017	2016	2015	2014	2013
Part 1I	$ 16,117	$ 2,942	$ 5,734	$ 1,971	$ 693	$ 843	$ 929	$ 610
Part 1J	2,416	1,969	1,066	545	177	122	150	46
Part 1K	1,016	1,351	30	92	187	151	5	(79)
Part 1L	—	—	—	—	—	—	—	—
Part 1S	—	—	—	—	—	—	—	—
Part 1T	—	—	—	—	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

	Accident Years									
Schedule P	2012	2011	2010	2009	2008	2007	2006	2005	2004	2003 & Prior
Part 1I	$ 542	$ 432	$ 248	$ 31	$ 9	$ 860	$ (539)	$ 432	$ (195)	$ 2,003
Part 1J	1	15	10	4	10	14	20	—	3	311
Part 1K	10	(24)	1	43	28	5	72	45	380	9,526
Part 1L	—	—	—	—	—	—	—	—	—	23
Part 1S	—	—	—	—	—	—	—	—	—	—
Part 1T	—	—	—	—	—	—	—	—	—	—

For long-tailed lines, the 2012 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	2012	2011	2010	2009	2008	2007	2006	2005	2004	2003 & Prior
Part 1A	$ 180	$ 1,184	$ 130	$ 69	$ 60	$ 16	$ 6	$ 10	$ 38	$ 511
Part 1B	172	94	215	64	4	51	4	41	60	33,742
Part 1C	1,640	926	603	396	303	331	137	406	360	6,108
Part 1D	103,052	91,570	80,793	63,106	61,824	53,373	50,404	46,204	50,555	671,687
Part 1E	4,959	3,447	2,740	2,135	1,142	1,486	1,023	1,007	1,271	49,871
Part 1F - Section 1	—	(1)	(1)	—	18	—	1	—	22	680
Part 1F - Section 2	2,757	—	—	—	—	—	(5)	1	12	3,268
Part 1G	207	157	621	16	44	34	54	10	(12)	8,431
Part 1H - Section 1	11,280	13,613	9,667	9,094	11,667	6,152	9,209	4,266	4,707	426,528
Part 1H - Section 2	8,909	405	2,310	783	934	1,292	1,289	108	435	12,314
Part 1M	—	—	—	—	—	—	—	—	—	97
Part 1N	16	603	37	—	1	1	—	2	15	1,277
Part 1O	(10)	(265)	—	—	6	29	32	7	20	45,265
Part 1P	—	—	—	—	—	—	—	11	20	89
Part 1R - Section 1	1,612	1,460	1,668	1,140	1,352	722	2,790	1,528	1,405	150,965
Part 1R - Section 2	7	121	16	2	78	(3)	839	32	—	666

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 - 1997
Commercial auto	$ —	$ (4)
Workers' compensation	(164)	(5,481)
Commercial multiple peril	—	—
Special liability	—	—
Other liability - occurrence	—	(952)
Other liability - claims-made	—	(816)
Special property	—	—
Auto physical damage	—	—
Other	—	—
Reinsurance A	—	—
Reinsurance B	—	—

D. Business Interruption Insurance Recoveries:

Not applicable.

E. State Transferable and Non-transferable Tax Credits:

Not applicable.

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.

NOTES TO FINANCIAL STATEMENTS

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	$ 2,697,367	$ 2,091,905	$ 3,542,587	$ 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.

22. EVENTS SUBSEQUENT

The Company had no material subsequent events through February 20, 2023, 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, 2022, were as follows:

Group Code	F.E.I.N.	Reinsurer Name	Unsecured Amount	
3548	06-0566050	The Travelers Indemnity Company	$ 2,852,617,836	*
3548	06-0907370	Travelers Casualty and Surety Company of America	139,049,401	
Total Recoverable from Group Code 3548			$ 2,991,667,237	

* 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	$ 2,967,625,596	$ 303,158,210	$ 249,054,220	$ 25,442,169	$ 2,718,571,376	$ 277,716,041
All Other	7,671,697	783,703	—	—	7,671,697	783,703
Total	$ 2,975,297,293	$ 303,941,913	$ 249,054,220	$ 25,442,169	$ 2,726,243,073	$ 278,499,744

Direct Unearned Premium Reserve $ 241,382,523

2. Accruals for contingent, sliding scale adjustment and other profit sharing commissions, net of reinsurance assumed and ceded, amounted to $38,391,262 at December 31, 2022. 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	$ 2,238,417	$ 38,391,262	$ 2,238,417	$ 38,391,262
b. Sliding Scale Adjustments	—	—	—	—
c. Other Profit Commission Arrangements	—	—	—	—
d. Total	$ 2,238,417	$ 38,391,262	$ 2,238,417	$ 38,391,262

D. Uncollectible Reinsurance:

Not applicable.

E. Commutation of Ceded Reinsurance:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

F. Retroactive Reinsurance:

	Assumed	Ceded
a. Reserves Transferred:		
(1) Initial Reserves	$ 1,913,840	$ 13,275,046
(2) Adjustments - Prior Year(s)	(814,400)	34,384,914
(3) Adjustments - Current Year	—	(95,324)
(4) Current Total	$ 1,099,440	$ 47,564,636
b. Consideration Paid or Received:		
(1) Initial Consideration	$ 2,128,656	$ 14,034,000
(2) Adjustments - Prior Year(s)	—	3,878,989
(3) Adjustments - Current Year	—	—
(4) Current Total	$ 2,128,656	$ 17,912,989
c. Paid Losses Reimbursed or Recovered:		
(1) Prior Year(s)	$ 859,333	$ 39,514,692
(2) Current Year	14	539,453
(3) Current Total	$ 859,347	$ 40,054,145
d. Special Surplus From Retroactive Reinsurance:		
(1) Initial Surplus Gain or Loss	$ 214,816	$ (758,954)
(2) Adjustments - Prior Year(s)	814,400	30,505,925
(3) Adjustments - Current Year	—	(95,324)
(4) Current Year Restricted Surplus	1,029,216	7,326,018
(5) Cumulative Total Transferred to Unassigned Funds	$ —	$ 22,325,629

e. Other insurers included in the above transactions:

Company	Assumed	Ceded
Munich Reinsurance America, Inc. (10227)	$ 1,099,440	$ —
TIG Insurance Company (25534)	—	14,565,654
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	—	9,087,548
Total	$ 1,099,440	$ 47,564,636

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)	$ 61,240	$ —
Westport Insurance Corporation (39845)	4,545	—
Various	20,365	—
Total	$ 86,150	$ —

2. Unauthorized Reinsurers

Company	Total Paid Loss/LAE Recoverable	Amount Over 90 Days Past Due	Collateral Held
Various	$ 7,259	—	$ 1,018,000
Total	$ 7,259	$ —	$ 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.

NOTES TO FINANCIAL STATEMENTS

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

Not applicable.

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation:

Not applicable.

K. Reinsurance Credit:

Not applicable.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

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

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

C. See Schedule P - Part 7A.

D. Not applicable.

E. Calculation of nonadmitted retrospective premium:

1.	Total accrued retrospective premium	$ 14,191,175
2.	Unsecured amount	5,097,113
3.	Less: Nonadmitted amount (10%)	509,711
4.	Less: Nonadmitted for any person for whom agents' balances or uncollected premiums are nonadmitted	1,204,176
5.	Admitted amount (1) - (3) - (4)	$ 12,477,288

F. Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2022, the prior year-end total loss and LAE reserves developed favorably by $105,106,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, special property, commercial multiple peril, other liability – claims-made, auto physical damage and homeowners lines of business. This favorable development was partially offset by worse than expected loss experience in other liability – occurrence. The unfavorable development included funding of asbestos and environmental reserves in the other liability – occurrence, products liability – occurrence and commercial multiple peril lines.

The improvement in workers' compensation was driven primarily by better than expected loss experience across multiple accident years. Lower estimates for adjusting and other expenses also contributed to the workers' compensation improvement. The improvement in special property was driven primarily by better than expected loss experience in recent accident years. The improvement in commercial multiple peril was driven primarily by better than expected loss experience in accident year 2021. The improvement in other liability – claims-made was driven primarily by better than expected loss experience in multiple accident years. The improvement in auto physical damage was driven primarily by better than expected loss experience in accident year 2021 and partially offset by higher estimates for adjusting and other expenses. The improvement in homeowners was driven primarily by better than expected loss experience in multiple accident years. Lower estimates for adjusting and other expenses also contributed to the homeowners improvement.

The deterioration in other liability – occurrence was driven primarily by higher than expected loss experience as well as adjusting and other expenses 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

NOTES TO FINANCIAL STATEMENTS

TRV Reinsurance Pool Participant	NAIC Company Code	Pool Participation %
United States Fidelity and Guaranty Company	25887	4.41
Travelers Casualty Insurance Company of America	19046	2.73
Farmington Casualty Company	41483	1.48
The Automobile Insurance Company of Hartford, Connecticut	19062	1.37
The Travelers Indemnity Company of Connecticut	25682	1.37
The Charter Oak Fire Insurance Company	25615	1.27
Northland Insurance Company	24015	1.22
The Travelers Indemnity Company of America	25666	0.77
St. Paul Protective Insurance Company	19224	0.58
Travelers Casualty Company of Connecticut	36170	0.47
Travelers Commercial Casualty Company	40282	0.47
Travelers Commercial Insurance Company	36137	0.47
St. Paul Mercury Insurance Company	24791	0.40
Travelers Property Casualty Company of America	25674	0.36
Travelers Property Casualty Insurance Company	36161	0.30
The Travelers Casualty Company	41769	0.29
Travelers Constitution State Insurance Company	41750	0.29
TravCo Insurance Company	28188	0.27
The Travelers Home and Marine Insurance Company	27998	0.27
Travelers Personal Insurance Company	38130	0.27
Travelers Personal Security Insurance Company	36145	0.27
Discover Property & Casualty Insurance Company	36463	0.14
Northland Casualty Company	24031	0.14
Fidelity and Guaranty Insurance Underwriters, Inc.	25879	0.10
St. Paul Guardian Insurance Company	24775	0.10
American Equity Specialty Insurance Company	10819	0.00
Travelers 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, 2022, the Company had a net receivable of $35,686,532 from affiliates as a result of its intercompany reinsurance transactions which settled in January 2023.

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
$ 491,775,693	$ 491,775,693

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	$ 135,084,755
All other companies		356,690,938

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, 2022
3.	Was anticipated investment income utilized in the calculation?	Yes

NOTES TO FINANCIAL STATEMENTS

31. HIGH DEDUCTIBLES

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

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

Annual Statement Line of Business		Gross (of High Deductible) Loss Reserves	Reserve Credit for High Deductibles	Billed Recoverables on Paid Claims	Total High Deductibles and Billed Recoverables
16	Workers' compensation	$ 1,743,973,609	$ 722,507,248	$ 9,547,976	$ 732,055,224
19.3, 19.4	Commercial auto liability	295,466,371	148,777,222	996,722	149,773,944
21.2	Commercial auto physical damage	2,153,465	929,488	7,264	936,752
18.1, 18.2	Products liability	153,666,374	41,599,781	518,376	42,118,157
17.1, 17.2	Other liability	310,834,075	71,307,533	1,048,563	72,356,096
5.1, 5.2	Commercial multiple peril	2,323,761	102,395	7,839	110,234
	Total	$ 2,508,417,655	$ 985,223,667	$ 12,126,740	$ 997,350,407

2. Unsecured amounts of high deductibles:

a.	Total high deductibles and billed recoverables on paid claims	$ 997,350,407
b.	Collateral on balance sheet *	$ 117,086,336
c.	Collateral off balance sheet	$ 880,777,658
d.	Total unsecured deductibles and billed recoverables on paid claims	$ —
e.	Percentage unsecured	—%

* 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)	$ 1,215,860
b.	Amount over 90 days overdue admitted	$ 1,514,480
c.	Total overdue (a+b)	$ 2,730,340

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

Counterparty Ranking	Top Ten Unsecured High Deductibles Amounts
Counterparty 1	$ 12,453,156
Counterparty 2	8,084,495
Counterparty 3	6,859,792
Counterparty 4	6,233,543
Counterparty 5	4,524,516
Counterparty 6	4,045,142
Counterparty 7	3,931,615
Counterparty 8	3,896,259
Counterparty 9	3,573,504
Counterparty 10	3,523,181

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

NOTES TO FINANCIAL STATEMENTS

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.

The December 31, 2022 liabilities of the Company included $494,145,263 and $27,868,953 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, 2022 is as follows:

Tabular Discount

		Tabular Discount Included in Schedule P, Part 1 *	
	Schedule P Lines of Business	Case	IBNR
1.	Workers' compensation	$ 50,041,570	$ 141,050,423
2.	Other liability - occurrence	1,755,254	25,670,035
3.	Total	$ 51,796,824	$ 166,720,458

* Excludes medical loss reserves and all loss adjustment expense reserves

In 2022, the accretion of discount reported as part of losses incurred in the Statement of Income totaled $9,292,521.

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	2018	2019	2020	2021	2022
a. Beginning reserves:	$ 275,244,739	$ 289,383,711	$ 288,631,340	$ 302,583,062	$ 307,161,905
b. Incurred losses and LAE:	65,355,600	51,510,800	70,038,400	56,397,200	53,343,200
c. Cal. year payments for losses and LAE:	51,216,628	52,263,171	56,086,678	51,818,357	50,581,086
d. Ending reserves:	$ 289,383,711	$ 288,631,340	$ 302,583,062	$ 307,161,905	$ 309,924,019

NOTES TO FINANCIAL STATEMENTS

2. Assumed Reinsurance - Asbestos

	2018	2019	2020	2021	2022
a. Beginning reserves:	$ 35,605,913	$ 35,608,582	$ 31,494,227	$ 31,221,446	$ 30,905,671
b. Incurred losses and LAE:	4,153,440	—	3,664,800	2,137,800	5,090,000
c. Cal. year payments for losses and LAE:	4,150,771	4,114,355	3,937,581	2,453,575	9,975,557
d. Ending reserves:	$ 35,608,582	$ 31,494,227	$ 31,221,446	$ 30,905,671	$ 26,020,114

3. Net of Ceded Reinsurance - Asbestos

	2018	2019	2020	2021	2022
a. Beginning reserves:	$ 258,532,100	$ 258,475,260	$ 254,632,077	$ 266,593,304	$ 267,537,134
b. Incurred losses and LAE:	45,484,240	41,738,000	60,062,000	45,810,000	43,163,200
c. Cal. year payments for losses and LAE:	45,541,080	45,581,183	48,100,773	44,866,170	49,800,752
d. Ending reserves:	$ 258,475,260	$ 254,632,077	$ 266,593,304	$ 267,537,134	$ 260,899,582

B. Bulk and IBNR loss and LAE reserves at December 31, 2022 included in Part A above:

1. Direct Basis	$ 219,557,898
2. Assumed Reinsurance Basis	$ 10,523,987
3. Net of Ceded Reinsurance Basis:	$ 176,813,387

C. Case, bulk and IBNR LAE reserves at December 31, 2022 included in Part A above:

1. Direct Basis	$ 166,222,795
2. Assumed Reinsurance Basis	$ 1,814,728
3. Net of Ceded Reinsurance Basis:	$ 136,765,842

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

	2018	2019	2020	2021	2022
a. Beginning reserves:	$ 65,705,499	$ 62,756,360	$ 61,926,979	$ 60,115,711	$ 63,958,041
b. Incurred losses and LAE:	13,528,586	16,808,835	12,739,086	18,234,868	26,304,491
c. Cal. year payments for losses and LAE:	16,477,725	17,638,216	14,550,354	14,392,538	14,802,322
d. Ending reserves:	$ 62,756,360	$ 61,926,979	$ 60,115,711	$ 63,958,041	$ 75,460,210

2. Assumed Reinsurance - Environmental

	2018	2019	2020	2021	2022
a. Beginning reserves:	$ 8,447,131	$ 8,382,078	$ 7,692,673	$ 7,232,973	$ 5,877,715
b. Incurred losses and LAE:	926,380	203,600	206,300	283,455	1,222,229
c. Cal. year payments for losses and LAE:	991,433	893,005	666,000	1,638,713	2,770,503
d. Ending reserves:	$ 8,382,078	$ 7,692,673	$ 7,232,973	$ 5,877,715	$ 4,329,441

3. Net of Ceded Reinsurance - Environmental

	2018	2019	2020	2021	2022
a. Beginning reserves:	$ 71,810,538	$ 66,720,578	$ 64,042,346	$ 62,036,866	$ 64,778,317
b. Incurred losses and LAE:	11,197,366	15,473,600	12,623,550	18,118,224	26,915,920
c. Cal. year payments for losses and LAE:	16,287,326	18,151,832	14,629,030	15,376,773	16,820,656
d. Ending reserves:	$ 66,720,578	$ 64,042,346	$ 62,036,866	$ 64,778,317	$ 74,873,581

E. Bulk and IBNR loss and LAE reserves at December 31, 2022 included in Part D above:

1. Direct Basis	$ 75,114,651
2. Assumed Reinsurance Basis	$ 1,477,423
3. Net of Ceded Reinsurance Basis:	$ 71,970,601

F. Case, bulk and IBNR LAE reserves at December 31, 2022 included in Part D above:

1. Direct Basis	$ 23,964,253
2. Assumed Reinsurance Basis	$ —
3. Net of Ceded Reinsurance Basis:	$ 22,953,107

NOTES TO FINANCIAL STATEMENTS

G. As a result of the processes and procedures discussed above, management believes that the reserves carried for asbestos and environmental claims are appropriately established based upon known facts, current law and management's judgment. However, the uncertainties surrounding the final resolution of these claims continue, and it is difficult to determine the ultimate exposure for asbestos and environmental claims and related litigation. As a result, these reserves are subject to revision as new information becomes available and as claims develop. Changes in the legal, regulatory and legislative environment may impact the future resolution of asbestos and environmental claims and result in adverse loss reserve development. The emergence of a greater number of asbestos or environmental claims beyond that which is anticipated may result in adverse loss reserve development. Changes in applicable legislation and future court and regulatory decisions and interpretations, including the outcome of legal challenges to legislative and/or judicial reforms establishing medical criteria for the pursuit of asbestos claims, could affect the settlement of asbestos and environmental claims. It is also difficult to predict the ultimate outcome of complex coverage disputes until settlement negotiations near completion and significant legal questions are resolved or, failing settlement, until the dispute is adjudicated. This is particularly the case with policyholders in bankruptcy where negotiations often involve a large number of claimants and other parties and require court approval to be effective. As part of its continuing analysis of asbestos and environmental reserves, the Company continues to study the implications of these and other developments.

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

34. SUBSCRIBER SAVINGS ACCOUNTS

Not applicable.

35. MULTIPLE PERIL CROP INSURANCE

Not applicable.

36. FINANCIAL GUARANTY INSURANCE

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Attachment to the 2022 Annual Statement – Notes to Financial Statements, Note 9 – Part F:

Names of the companies included with TRV in the December 31, 2022, 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
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 Specialty Insurance Company	52-1925132
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. 0000086312

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, 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 depository institution holding company? ..... Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ..... Yes [ ] No [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 ..... $ 5,499,496

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 or is likely to conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

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

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $ 0
- 20.12 To stockholders not officers ..... $ 0
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $ 0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $ 0
- 20.22 To stockholders not officers ..... $ 0
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $ 0

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being 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. $ 61,270,755

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.	$ 61,270,775
25.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 61,270,775
25.093	Total payable for securities lending reported on the liability page.	$ 61,270,775

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	$ 680,547,348
26.29	On deposit with other regulatory bodies	$ 34,293,706
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 20,348,462
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	11,844,044,902	10,760,087,537	(1,083,957,366)
31.2 Preferred stocks	1,631,380	1,631,380	0
31.3 Totals	11,845,676,282	10,761,718,917	(1,083,957,366)

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 [X] No [ ]

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

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 [X] No [ ]

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 [X] No [ ]

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

38.1 Does the reporting entity directly hold cryptocurrencies? ..... Yes [ ] No [X]

38.2 If the response to 38.1 is yes, on what schedule are they reported?

.....

39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies? ..... Yes [ ] No [X]

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?

39.21 Held directly ..... Yes [ ] No [ ]

39.22 Immediately converted to U.S. dollars ..... Yes [ ] No [ ]

39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

1 Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums
.....	.....	.....

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 10,691,493

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

1 Name	2 Amount Paid
INSURANCE SERVICES OFFICE INC	 5,103,633
.....	.....

41.1 Amount of payments for legal expenses, if any? ..... $ 16,106,525

41.2 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
.....	.....

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 344,573

42.2 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	6,028,445,818	5,462,210,009
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	0	0
2.5	Reserve Denominator	12,645,826,933	11,889,643,007
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 ..... $ 58,221,804

3.22 Non-participating policies ..... $ 6,253,433,655

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 cap, an aggregate limit or any similar provisions)?..... Yes [X] No [ ]

7.2 If yes, indicate the number of reinsurance contracts containing such provisions: 6

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 ..... $ 12,062,499

12.12 Unpaid underwriting expenses (including loss adjustment expenses) ..... $ 2,128,676

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 ..... $ 9,094,062

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 ..... $ 1,050,153,593

12.62 Collateral and other funds..... $ 203,392,032

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 2022	2 2021	3 2020	4 2019	5 2018
	Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)					
1.	Liability lines (Lines 11, 16, 17, 18 & 19)	3,067,839,092	2,813,141,020	2,701,766,295	2,790,466,417	2,668,211,742
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	1,211,702,957	1,085,548,488	998,698,316	974,802,916	921,941,202
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	2,326,912,155	2,013,983,062	1,836,551,353	1,683,453,152	1,562,443,730
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	112,745,314	85,191,344	82,001,589	92,848,687	79,294,071
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	23,143,625	20,675,999	17,555,166	11,683,826	9,463,717
6.	Total (Line 35)	6,742,343,143	6,018,539,914	5,636,572,719	5,553,254,998	5,241,354,462
	Net Premiums Written (Page 8, Part 1B, Col. 6)					
7.	Liability lines (Lines 11, 16, 17, 18 & 19)	2,782,739,371	2,557,611,495	2,448,801,510	2,517,844,947	2,425,315,732
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	1,184,281,941	1,065,497,400	984,021,940	961,774,877	911,858,323
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	2,308,567,448	1,995,851,409	1,817,292,317	1,662,836,524	1,540,135,815
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	12,923,074	11,484,886	11,003,171	12,016,063	12,068,629
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	23,143,625	20,675,999	17,555,166	11,683,824	9,462,973
12.	Total (Line 35)	6,311,655,459	5,651,121,189	5,278,674,103	5,166,156,234	4,898,841,473
	Statement of Income (Page 4)					
13	Net underwriting gain (loss) (Line 8)	77,558,193	161,916,536	203,620,576	109,899,260	61,659,800
14.	Net investment gain (loss) (Line 11)	1,054,413,615	1,202,786,532	806,858,698	1,018,046,505	940,659,356
15.	Total other income (Line 15)	2,790,586	5,574,967	8,179,212	8,675,621	5,646,484
16.	Dividends to policyholders (Line 17)	6,279,016	7,096,810	7,042,914	8,432,657	9,449,139
17.	Federal and foreign income taxes incurred (Line 19)	109,423,935	134,585,179	114,038,707	99,899,716	69,170,792
18.	Net income (Line 20)	1,019,059,444	1,228,596,046	897,576,864	1,028,289,013	929,345,709
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	20,878,511,280	20,198,219,187	18,860,519,605	18,204,607,336	17,473,912,387
20.	Premiums and considerations (Page 2, Col. 3)					
	20.1 In course of collection (Line 15.1)	759,735,814	698,423,028	656,714,722	605,865,671	551,862,234
	20.2 Deferred and not yet due (Line 15.2)	1,194,845,358	1,077,303,061	1,032,112,747	1,069,962,704	1,025,126,311
	20.3 Accrued retrospective premiums (Line 15.3)	12,477,288	12,173,865	14,151,147	16,725,429	16,967,906
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	13,139,784,194	12,368,248,466	11,702,305,382	11,314,240,684	10,826,065,321
22.	Losses (Page 3, Line 1)	7,688,815,504	7,316,629,039	6,977,015,050	6,584,022,434	6,389,581,643
23.	Loss adjustment expenses (Page 3, Line 3)	1,632,290,905	1,579,274,263	1,516,535,064	1,498,792,977	1,466,296,061
24.	Unearned premiums (Page 3, Line 9)	2,967,625,596	2,668,067,637	2,476,159,440	2,378,477,435	2,224,273,459
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)	7,738,727,086	7,829,970,720	7,158,214,223	6,890,366,651	6,647,847,066
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	1,638,063,726	1,862,422,871	1,440,873,247	1,396,287,049	1,243,129,386
	Risk-Based Capital Analysis					
28.	Total adjusted capital	7,738,727,086	7,829,970,720	7,158,214,223	6,890,366,651	6,647,847,066
29.	Authorized control level risk-based capital	1,646,425,755	1,587,930,928	1,462,219,960	1,354,259,677	1,248,584,773
	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)	63.9	64.4	61.2	61.1	62.8
31.	Stocks (Lines 2.1 & 2.2)	24.3	24.3	25.2	25.6	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)	1.9	1.7	4.6	4.7	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)	9.6	9.5	9.0	8.2	7.7
38.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
39.	Securities lending reinvested collateral assets (Line 10)	0.3	0.1	0.0	0.3	0.4
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)	4,494,132,694	4,378,366,303	4,198,455,450	4,081,818,457	3,958,427,147
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	75,761,602	24,154,255	30,593,709	42,618,203	38,514,812
48.	Total of above Lines 42 to 47	4,569,894,296	4,402,520,558	4,229,049,159	4,124,436,660	3,996,941,959
49.	Total Investment in Parent included in Lines 42 to 47 above	0	0	0	0	0
50.	Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0)	59.1	56.2	59.1	59.9	60.1

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2022	2 2021	3 2020	4 2019	5 2018
	Capital and Surplus Accounts (Page 4)					
51.	Net unrealized capital gains (losses) (Line 24)	60,487,462	346,163,178	146,972,327	130,403,102	125,296,812
52.	Dividends to stockholders (Line 35)	(1,220,000,000)	(897,000,000)	(792,000,000)	(929,000,000)	(940,000,000)
53.	Change in surplus as regards policyholders for the year (Line 38)	(91,243,634)	671,756,498	267,847,571	242,519,586	121,762,448
	Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54.	Liability lines (Lines 11, 16, 17, 18 & 19)	1,676,715,796	1,460,430,726	1,423,123,828	1,561,563,403	1,457,088,105
55.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	693,844,101	563,911,465	489,215,599	540,509,519	524,755,392
56.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	1,141,393,601	1,000,661,651	873,132,298	873,197,293	881,299,430
57.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	5,182,422	3,971,830	4,918,164	2,894,528	2,661,536
58.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	20,626,125	17,558,487	19,212,518	14,781,915	15,108,463
59.	Total (Line 35)	3,537,762,046	3,046,534,160	2,809,602,406	2,992,946,658	2,880,912,927
	Net Losses Paid (Page 9, Part 2, Col. 4)					
60.	Liability lines (Lines 11, 16, 17, 18 & 19)	1,449,550,101	1,255,291,656	1,196,295,020	1,312,364,705	1,220,690,510
61.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	683,186,643	552,470,744	477,145,843	539,358,825	517,571,862
62.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	1,131,145,920	989,148,605	859,249,210	858,301,068	857,495,013
63.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	5,548,368	3,890,596	5,002,109	2,109,584	2,974,661
64.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	17,027,944	13,908,897	15,859,386	11,437,154	11,053,751
65.	Total (Line 35)	3,286,458,977	2,814,710,498	2,553,551,567	2,723,571,337	2,609,785,797
	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)	60.7	57.7	57.3	58.2	58.8
68.	Loss expenses incurred (Line 3)	9.6	10.3	9.6	10.5	10.6
69.	Other underwriting expenses incurred (Line 4)	28.4	29.0	29.2	29.2	29.4
70.	Net underwriting gain (loss) (Line 8)	1.3	3.0	4.0	2.2	1.3
	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)	27.1	27.9	28.3	28.1	28.6
72.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	70.3	68.0	66.9	68.7	69.4
73.	Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35 divided by Page 3, Line 37, Col. 1 x 100.0)	81.6	72.2	73.7	75.0	73.7
	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)	(81,980)	(84,086)	(68,842)	15,495	(57,980)
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)	(1.0)	(1.2)	(1.0)	0.2	(0.9)
	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)	(151,510)	(91,720)	(120,876)	(84,598)	(165,480)
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)	(2.1)	(1.3)	(1.8)	(1.3)	(2.6)

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 2022 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	15,105,979	12,010,918	0	8,522,707	3,596,379	13,364	1,607,906	454,983	441,152	233,675	1,304,240	300,870
2.1 Allied Lines	1,558,336	1,622,012	0	902,448	420,783	336,346	431,867	222,926	231,781	135,262	135,386	32,349
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	16,948,584	16,761,094	0	12,440,307	6,893,880	8,478,205	8,061,502	137,755	222,780	691,493	2,692,035	542,210
5.1 Commercial Multiple Peril (Non-Liability Portion)	17,541	18,587	0	7,421	(537)	(4,290)	450	13,599	25,140	14,211	1,324	381
5.2 Commercial Multiple Peril (Liability Portion)	0	0	0	0	3,273,812	3,718,845	9,576,221	6,499,391	9,612,226	21,340,032	0	0
6. Mortgage Guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean Marine	650	718	0	349	0	(11)	59,436	0	2	9	104	10
9. Inland Marine	102,305	106,389	0	49,792	4,491	887	2,870	10	(74)	223	15,590	2,961
10. Financial Guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11.1 Medical Professional Liability - Occurrence	0	0	0	0	0	1	794	0	(2)	31	0	0
11.2 Medical Professional Liability - Claims-Made	0	0	0	0	0	(1)	1,157	0	(1)	3	0	0
12. Earthquake	24,510	24,769	0	12,553	0	(13)	(4)	0	(1)	(2)	3,810	748
13.1 Comprehensive (hospital and medical) ind (b)	0	0	0	0	0	0	0	0	0	0	0	0
13.2 Comprehensive (hospital and medical) group (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit A&H (Group and Individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Vision Only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Dental Only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Disability Income (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Medicare Supplement (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Medicaid Title XIX (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.7 Long-Term Care (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal Employees Health Benefits Plan (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.9 Other Health (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' Compensation	284,302,456	280,398,972	2,006,601	108,408,809	128,893,321	130,428,558	1,108,900,067	14,363,410	21,920,297	118,535,661	32,003,767	12,111,740
17.1 Other Liability - Occurrence	410,540	419,623	484	161,204	71,197,766	76,662,648	388,937,326	30,210,115	39,048,674	265,680,318	49,139	43,342
17.2 Other Liability - Claims-Made	1,438	23,933	0	1,545	6,103,879	44,341	6,450,824	291	(9,900)	112,456	0	0
17.3 Excess Workers' Compensation	0	0	0	0	2,930,830	(106,204)	66,588,670	430,199	557,122	3,539,782	0	0
18.1 Products Liability - Occurrence	376,445	376,445	0	0	9,156,736	5,696,668	97,395,145	20,490,205	16,330,340	102,169,464	0	16,228
18.2 Products Liability - Claims-Made	0	0	0	0	0	(5,133)	31,783	0	(3,793)	15,543	0	0
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	0	0	0	0	8,045,435	(27,517,348)	234,980,784	37,649	22,241	1,746,520	0	0
19.2 Other Private Passenger Auto Liability	0	0	0	0	(2,514)	(1,361)	40,351	0	1	3	0	0
19.3 Commercial Auto No-Fault (Personal Injury Protection)	0	0	0	0	625,534	731,043	28,813,959	2,861	64	145,675	0	51,625
19.4 Other Commercial Auto Liability	0	0	0	0	23,678	6,198	485,417	10,811	(101,412)	8,214	0	65
21.1 Private Passenger Auto Physical Damage	0	0	0	0	(3,432)	(3,111)	5,588	0	0	544	0	0
21.2 Commercial Auto Physical Damage	0	0	0	0	(315)	189	507	0	0	0	0	0
22. Aircraft (all perils)	0	0	0	0	16,379	(20,393)	105,161	890	(13,934)	40,736	0	0
23. Fidelity	2,860	3,460	0	2,648	(81,952)	(69,893)	37,315	0	1,285	20,668	766	215
24. Surety	99,819,380	70,493,248	0	107,391,105	(270,193)	2,189,037	26,774,325	11,178	523,797	2,229,837	13,423,179	2,479,680
26. Burglary and Theft	5,470	5,739	0	2,635	194	(135)	(2,111)	239	268	84	516	322
27. Boiler and Machinery	0	0	0	0	0	0	0	0	0	0	0	0
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	0	0	0	0	0	0	0	0	0	0	0	0
35. Total (a)	418,676,495	382,265,906	2,007,084	237,903,523	240,824,154	200,578,435	1,979,287,308	72,886,514	88,808,053	516,660,442	49,629,856	15,582,746
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 $ 343,073

(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								
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
Affiliates - U.S. Intercompany Pooling														
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT	6,311,648	356,681	3,520,546	3,877,228	38,391	1,973,657	2,967,626	0	0	0	0
0199999. Affiliates - U.S. Intercompany Pooling				6,311,648	356,681	3,520,546	3,877,228	38,391	1,973,657	2,967,626	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	(6,598)	0	0	0	0	0
0399999. Affiliates - U.S. Non-Pool - Other				7	0	0	0	0	(6,598)	0	0	0	0	0
0499999. Total - U.S. Non-Pool				7	0	0	0	0	(6,598)	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				6,311,655	356,681	3,520,546	3,877,228	38,391	1,967,058	2,967,626	0	0	0	0
Other U.S. Unaffiliated Insurers														
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE CO	PA	0	0	1,068	1,068	0	0	0	0	0	0	0
00-0000000	00000	AEGEN INTERNATIONAL INCORPORATED	NY	0	0	30	30	0	0	0	0	0	0	0
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	NY	0	0	90	90	0	0	0	0	0	0	0
23-2088429	90859	CIGNA WORLDWIDE INSURANCE COMPANY	DE	0	0	75	75	0	0	0	0	0	0	0
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	887	887	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	(15)	1	(14)	0	0	0	0	0	0	0
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE	0	0	662	662	0	0	0	0	0	0	0
23-0580680	24457	RELIANCE INSURANCE COMPANY	PA	0	0	372	372	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	183	183	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				0	(15)	4,432	4,417	0	0	0	0	0	0	0
Pools, Associations or Other Similar Facilities - Mandatory Pools														
AA-9991300	00000	ALABAMA INS UNDERWRITING ASSOC (AIUA)	AL	295	0	75	75	0	0	310	0	0	0	0
AA-9991202	00000	CONNECTICUT FAIR PLAN	CT	56	0	14	14	0	0	28	0	0	0	0
AA-9991203	00000	DELAWARE FAIR PLAN	DE	10	0	1	1	0	0	6	0	0	0	0
AA-9991204	00000	DISTRICT OF COLUMBIA FAIR PLAN	DC	10	0	0	0	0	0	6	0	0	0	0
42-0941910	15775	IOWA FAIR PLAN	IA	10	0	0	0	0	0	5	0	0	0	0
AA-9991209	00000	KANSAS FAIR PLAN	KS	240	0	26	26	0	0	123	0	0	0	0
AA-9992055	00000	MS RESIDENTIAL PROPERTY INS UND ASSOC	MS	0	0	6	6	0	0	22	0	0	0	0
AA-9991212	00000	MARYLAND FAIR PLAN	MD	30	0	12	12	0	0	16	0	0	0	0
AA-9991217	00000	MISSOURI FAIR PLAN	MO	28	0	2	2	0	0	15	0	0	0	0
AA-9991218	00000	NEW JERSEY FAIR PLAN	NJ	152	0	14	14	0	0	79	0	0	0	0
AA-9991304	00000	NORTH CAROLINA BEACH PLAN	NC	2,664	0	317	317	0	0	1,636	0	0	0	0
AA-9991304	00000	NORTH CAROLINA COASTAL PLAN	NC	4,695	0	521	521	0	0	2,754	0	0	0	0
AA-9991221	00000	NORTH CAROLINA FAIR PLAN	NC	2,848	0	284	284	0	0	1,636	0	0	0	0
AA-9991222	00000	OHIO FAIR PLAN	OH	169	0	31	31	0	0	89	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	123	0	13	13	0	0	67	0	0	0	0
AA-9991225	00000	RHODE ISLAND FAIR PLAN	RI	287	0	167	167	0	0	178	0	0	0	0
57-0629683	34134	SOUTH CAROLINA WIND & HAIL UNDERWR ASSOC	SC	385	0	1	1	0	0	683	0	0	0	0
AA-9991227	00000	WASHINGTON FAIR PLAN	WA	6	0	0	0	0	0	3	0	0	0	0
AA-9991228	00000	WEST VIRGINIA FAIR PLAN	WV	3	0	0	0	0	0	1	0	0	0	0
1099999. Total Pools, Associations or Other Similar Facilities - Mandatory Pools				12,011	0	1,487	1,487	0	0	7,665	0	0	0	0
Pools, Associations or Other Similar Facilities - Voluntary Pools														
AA-9995010	00000	ANI-NUCLEAR ENERGY LIABILITY INS ASSOC	CT	0	0	0	0	0	0	0	0	0	0	0
AA-9995048	00000	AMERICAN OFFSHORE INSURANCE SYNDICATE	NY	0	0	0	0	0	0	0	110	0	0	0
AA-9995026	00000	CARPENTER MGMT CORP (TREATY)	NY	0	0	1,251	1,251	0	0	0	0	0	0	0
AA-9995022	00000	EXCESS & CASUALTY REINSURANCE ASSOC	NY	0	414	16,903	17,317	0	0	0	0	0	0	0
AA-9995087	00000	RAILROAD INSURANCE UNDERWRITERS	NY	0	0	52	52	0	0	0	52	0	0	0
AA-9995043	00000	UNITED STATES AIRCRAFT INSURANCE GROUP	NY	0	0	6,435	6,435	0	0	0	0	0	0	12,335

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
1199999. Total Pools, Associations or Other Similar Facilities - Voluntary Pools				0	414	24,642	25,056	0	0	0	162	0	0	12,335
1299999. Total - Pools and Associations				12,011	414	26,128	26,543	0	0	7,665	162	0	0	12,335
Other Non-U.S. Insurers														
AA-3190234	.00000	AMERICAN INTL UNDERWRITERS OVERSEAS LTD	BMU	0	9	255	263	0	0	0	0	0	0	0
AA-2830001	.00000	ASSA COMPANIA DE SEGUROS SA	PAN	0	0	0	0	0	0	7	0	0	0	0
AA-1320029	.00000	ASSURANCES GENERALES DE FRANCE	FRA	0	0	6	6	0	0	0	6	0	0	0
AA-1361004	.00000	BAVARIA ASSICURAZIONI	ITA	0	0	74	74	0	0	0	0	0	0	0
AA-1720115	.00000	KANSA GENERAL INTERNATIONAL INS CO LTD	FIN	0	7	0	7	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-1240051	.00000	QBE EUROPE NV/SA	BEL	0	(1)	0	(1)	0	0	0	0	0	0	0
AA-1320158	.00000	SCOR S.E.	FRA	0	0	7	7	0	0	0	7	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-1930003	.00000	TERRITORY INSURANCE OFFICE	AUS	0	0	22	22	0	0	0	0	0	0	0
AA-1360195	.00000	UNIPOLSAI ASSICURAZIONI SPA	ITA	0	0	93	93	0	0	0	0	0	0	0
1399999. Total Other Non-U.S. Insurers				0	14	456	470	0	(1)	7	13	0	0	0
9999999 Totals				6,323,667	357,095	3,551,562	3,908,657	38,391	1,967,058	2,975,297	175	0	0	12,335

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
Authorized - Affiliates - U.S. Intercompany Pooling																			
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT		330,866	14,976	0	1,101,879	157,701	880,457	555,951	141,653	1,673	2,854,291	0	59,864	0	2,794,426	0
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling					330,866	14,976	0	1,101,879	157,701	880,457	555,951	141,653	1,673	2,854,291	0	59,864	0	2,794,426	0
Authorized - Affiliates - U.S. Non-Pool - Other																			
06-0907370	31194	TRAVELERS CASUALTY AND SURETY OF AMERICA	CT		99,822	100	0	4,483	307	22,663	4,096	107,401	566	139,615	0	0	0	139,615	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other					99,822	100	0	4,483	307	22,663	4,096	107,401	566	139,615	0	0	0	139,615	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool					99,822	100	0	4,483	307	22,663	4,096	107,401	566	139,615	0	0	0	139,615	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					430,688	15,076	0	1,106,362	158,008	903,120	560,047	249,054	2,238	2,993,906	0	59,864	0	2,934,041	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)					430,688	15,076	0	1,106,362	158,008	903,120	560,047	249,054	2,238	2,993,906	0	59,864	0	2,934,041	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)					430,688	15,076	0	1,106,362	158,008	903,120	560,047	249,054	2,238	2,993,906	0	59,864	0	2,934,041	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					430,688	15,076	0	1,106,362	158,008	903,120	560,047	249,054	2,238	2,993,906	0	59,864	0	2,934,041	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)
Authorized - Affiliates - U.S. Intercompany Pooling																	
06-0566050 ..	TRAVELERS INDEMNITY COMPANY	0	0		0	59,864	2,794,426	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling		0	0	XXX	0	59,864	2,794,426	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized - Affiliates - U.S. Non-Pool - Other																	
06-0907370 ..	TRAVELERS CASUALTY AND SURETY OF AMERICA	0	0		0	0	139,615	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		0	0	XXX	0	0	139,615	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999. Total Authorized - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	139,615	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	59,864	2,934,041	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	59,864	2,934,041	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	59,864	2,934,041	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	59,864	2,934,041	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
Authorized - Affiliates - U.S. Intercompany Pooling																		
06-0566050 ..	TRAVELERS INDEMNITY COMPANY	14,976	0	0	0	0	0	14,976	0	0	14,976	0	0	0.0	0.0	0.0	YES	0
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling		14,976	0	0	0	0	0	14,976	0	0	14,976	0	0	0.0	0.0	0.0	XXX	0
Authorized - Affiliates - U.S. Non-Pool - Other																		
06-0907370 ..	TRAVELERS CASUALTY AND SURETY OF AMERICA	100	0	0	0	0	0	100	0	0	100	0	0	0.0	0.0	0.0	YES	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		100	0	0	0	0	0	100	0	0	100	0	0	0.0	0.0	0.0	XXX	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool		100	0	0	0	0	0	100	0	0	100	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		15,076	0	0	0	0	0	15,076	0	0	15,076	0	0	0.0	0.0	0.0	XXX	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		15,076	0	0	0	0	0	15,076	0	0	15,076	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)		15,076	0	0	0	0	0	15,076	0	0	15,076	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		15,076	0	0	0	0	0	15,076	0	0	15,076	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)
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
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)
Authorized - Affiliates - U.S. Intercompany Pooling										
06-0566050 ..	TRAVELERS INDEMNITY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling		0	XXX	XXX	0	0	0	XXX	XXX	0
Authorized - Affiliates - U.S. Non-Pool - Other										
06-0907370 ..	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	2,854,291	330,866	Yes [X] No [ ]
7.	TRAVELERS CASUALTY AND SURETY OF AMERICA	139,615	99,822	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)	18,527,004,030	0	18,527,004,030
2.	Premiums and considerations (Line 15)	1,967,058,460	0	1,967,058,460
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	15,075,552	(15,075,552)	0
4.	Funds held by or deposited with reinsured companies (Line 16.2)	174,846	0	174,846
5.	Other assets	369,198,392	0	369,198,392
6.	Net amount recoverable from reinsurers	0	2,934,041,304	2,934,041,304
7.	Protected cell assets (Line 27)	0	0	0
8.	Totals (Line 28)	20,878,511,280	2,918,965,751	23,797,477,031
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	9,678,201,337	2,727,537,465	12,405,738,801
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	363,417,866	2,238,417	365,656,283
11.	Unearned premiums (Line 9)	2,967,625,596	249,054,220	3,216,679,817
12.	Advance premiums (Line 10)	0	0	0
13.	Dividends declared and unpaid (Line 11.1 and 11.2)	10,344,799	0	10,344,799
14.	Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	59,864,351	(59,864,351)	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)	6,087,235	0	6,087,235
17.	Provision for reinsurance (Line 16)	0	0	0
18.	Other liabilities	54,243,009	0	54,243,009
19.	Total liabilities excluding protected cell business (Line 26)	13,139,784,194	2,918,965,751	16,058,749,945
20.	Protected cell liabilities (Line 27)	0	0	0
21.	Surplus as regards policyholders (Line 37)	7,738,727,086	XXX	7,738,727,086
22.	Totals (Line 38)	20,878,511,280	2,918,965,751	23,797,477,031

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	157,735	31,956	48,194	6,761	14,279	468	600	181,023	XXX
2. 2013	4,477,040	398,721	4,078,319	2,046,117	133,217	193,971	8,332	217,659	6,146	105,757	2,310,053	XXX
3. 2014	4,474,371	381,181	4,093,189	2,023,729	136,562	202,848	11,955	210,950	7,226	104,919	2,281,784	XXX
4. 2015	4,534,338	349,256	4,185,082	2,044,353	124,234	181,851	8,405	212,834	4,779	106,093	2,301,620	XXX
5. 2016	4,685,709	335,112	4,350,597	2,202,553	123,972	166,402	7,439	227,314	2,226	121,232	2,462,633	XXX
6. 2017	4,857,299	301,256	4,556,043	2,566,968	156,888	166,707	6,300	239,517	738	211,912	2,809,266	XXX
7. 2018	5,105,472	312,158	4,793,314	2,580,605	123,474	164,123	5,239	249,700	1,084	219,567	2,864,632	XXX
8. 2019	5,383,199	367,914	5,015,285	2,504,668	97,748	144,305	4,177	257,701	426	145,511	2,804,322	XXX
9. 2020	5,549,191	402,832	5,146,360	2,172,181	149,322	92,861	3,487	228,991	752	113,811	2,340,473	XXX
10. 2021	5,897,672	435,462	5,462,210	2,213,979	90,207	69,609	2,634	240,767	1,231	144,451	2,430,283	XXX
11. 2022	6,498,709	470,263	6,028,446	1,661,377	95,600	30,338	1,398	203,639	732	82,169	1,797,625	XXX
12. Totals	XXX	XXX	XXX	22,174,265	1,263,178	1,461,211	66,127	2,303,351	25,808	1,356,022	24,583,714	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	1,123,095	317,121	987,043	113,777	127,304	13,188	265,297	30,945	141,852	798	2,725	2,168,761	XXX
2. 2013	63,021	10,834	70,911	5,235	5,117	219	10,581	244	3,892	26	892	136,964	XXX
3. 2014	63,446	7,946	84,516	3,913	6,965	671	11,680	318	4,543	24	1,146	158,278	XXX
4. 2015	79,857	15,007	94,735	5,049	7,860	408	14,334	211	6,139	(11)	1,346	182,262	XXX
5. 2016	126,879	14,959	106,430	7,327	12,978	371	16,874	435	8,834	(16)	2,162	248,919	XXX
6. 2017	174,268	26,170	149,518	5,998	17,743	1,011	23,924	173	16,720	16	7,598	348,805	XXX
7. 2018	236,557	24,261	209,825	6,778	25,623	477	35,319	634	25,331	(16)	11,579	500,522	XXX
8. 2019	322,747	24,178	299,242	19,732	38,612	664	66,811	910	35,312	11	15,551	717,230	XXX
9. 2020	368,651	25,055	531,606	34,188	41,486	816	89,779	2,272	42,776	5	23,498	1,011,962	XXX
10. 2021	513,012	97,834	746,819	59,960	48,182	1,618	135,641	2,943	54,432	(28)	39,225	1,335,759	XXX
11. 2022	714,924	61,261	1,606,391	98,095	48,126	1,840	195,287	4,409	113,793	1,272	118,426	2,511,645	XXX
12. Totals	3,786,457	624,625	4,887,035	360,051	379,998	21,284	865,527	43,492	453,623	2,082	224,147	9,321,106	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	1,679,240	489,522
2. 2013	2,611,269	164,252	2,447,017	58.3	41.2	60.0	0	0	20.4	117,864	19,100
3. 2014	2,608,677	168,615	2,440,063	58.3	44.2	59.6	0	0	20.4	136,103	22,175
4. 2015	2,641,963	158,081	2,483,882	58.3	45.3	59.4	0	0	20.4	154,536	27,726
5. 2016	2,868,263	156,712	2,711,552	61.2	46.8	62.3	0	0	20.4	211,023	37,896
6. 2017	3,355,365	197,294	3,158,071	69.1	65.5	69.3	0	0	20.4	291,617	57,187
7. 2018	3,527,084	161,930	3,365,154	69.1	51.9	70.2	0	0	20.4	415,344	85,178
8. 2019	3,669,398	147,846	3,521,552	68.2	40.2	70.2	0	0	20.4	578,079	139,151
9. 2020	3,568,331	215,896	3,352,435	64.3	53.6	65.1	0	0	20.4	841,013	170,949
10. 2021	4,022,442	256,400	3,766,042	68.2	58.9	68.9	0	0	20.4	1,102,037	233,722
11. 2022	4,573,876	264,607	4,309,269	70.4	56.3	71.5	0	0	20.4	2,161,959	349,686
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	7,688,816	1,632,291

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 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022	11 One Year	12 Two Year
1. Prior	5,796,792	5,585,182	5,514,123	5,442,289	5,423,769	5,414,919	5,418,819	5,469,522	5,533,449	5,574,210	40,762	104,688
2. 2013	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	2,239,798	(8,177)	(18,806)
3. 2014	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	2,240,714	(15,219)	(25,553)
4. 2015	XXX	XXX	2,360,206	2,362,050	2,333,850	2,328,418	2,324,182	2,310,510	2,293,011	2,278,631	(14,380)	(31,879)
5. 2016	XXX	XXX	XXX	2,596,766	2,574,709	2,547,083	2,544,588	2,528,359	2,501,992	2,488,562	(13,430)	(39,796)
6. 2017	XXX	XXX	XXX	XXX	3,003,109	3,009,428	3,000,132	2,926,990	2,919,998	2,912,891	(7,107)	(14,099)
7. 2018	XXX	XXX	XXX	XXX	XXX	3,132,291	3,174,403	3,116,262	3,099,098	3,102,950	3,851	(13,312)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	3,159,196	3,226,726	3,228,904	3,238,594	9,690	11,868
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,215,539	3,154,332	3,090,919	(63,413)	(124,621)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,495,066	3,480,510	(14,556)	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,002,650	XXX	XXX
										12. Totals	(81,980)	(151,510)

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 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022		
1. Prior	000	883,423	1,544,852	2,086,766	2,433,717	2,701,076	2,944,502	3,103,392	3,256,175	3,423,387	XXX	XXX
2. 2013	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	2,098,540	XXX	XXX
3. 2014	XXX	896,218	1,346,617	1,605,433	1,802,234	1,927,486	2,004,790	2,039,350	2,061,610	2,078,061	XXX	XXX
4. 2015	XXX	XXX	884,054	1,366,021	1,637,893	1,836,280	1,965,603	2,024,498	2,066,664	2,093,565	XXX	XXX
5. 2016	XXX	XXX	XXX	961,489	1,488,902	1,767,317	1,978,681	2,095,662	2,179,354	2,237,545	XXX	XXX
6. 2017	XXX	XXX	XXX	XXX	1,186,778	1,830,030	2,145,308	2,313,714	2,460,021	2,570,487	XXX	XXX
7. 2018	XXX	XXX	XXX	XXX	XXX	1,241,653	1,926,462	2,213,994	2,437,662	2,616,016	XXX	XXX
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	1,242,873	1,934,203	2,272,029	2,547,047	XXX	XXX
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,228,482	1,822,380	2,112,233	XXX	XXX
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,413,628	2,190,747	XXX	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,594,718	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 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022
1. Prior	3,172,219	2,456,312	2,059,784	1,693,132	1,499,705	1,373,955	1,265,821	1,232,677	1,223,881	1,186,250
2. 2013	929,795	576,146	380,417	278,001	218,319	161,572	130,970	107,427	94,528	82,712
3. 2014	XXX	983,482	579,744	396,919	263,092	196,250	157,676	135,244	115,202	100,178
4. 2015	XXX	XXX	966,805	589,057	388,420	272,205	205,995	163,116	135,625	111,720
5. 2016	XXX	XXX	XXX	1,067,608	635,228	421,757	296,867	225,352	162,994	124,897
6. 2017	XXX	XXX	XXX	XXX	1,185,293	696,432	475,794	319,258	241,219	176,043
7. 2018	XXX	XXX	XXX	XXX	XXX	1,236,308	742,591	487,234	337,716	249,097
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	1,271,713	757,457	515,722	354,600
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,448,049	897,920	594,245
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,441,811	828,013
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,707,982

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	381	0	98	0	22	0	16	501	XXX
2. 2013	722,550	19,245	703,305	282,681	138	10,051	5	51,800	0	6,399	344,389	31,356
3. 2014	710,045	18,598	691,448	299,170	122	9,824	2	52,624	0	6,086	361,494	31,786
4. 2015	701,989	17,016	684,973	295,689	434	11,091	4	50,091	0	6,642	356,432	30,359
5. 2016	712,180	14,236	697,944	311,200	273	10,080	2	47,882	0	7,809	368,887	30,351
6. 2017	739,378	12,908	726,470	446,610	1,329	10,321	8	50,408	0	53,761	506,001	35,635
7. 2018	778,891	12,333	766,557	471,796	751	12,247	11	52,707	0	58,465	535,987	39,234
8. 2019	846,918	27,843	819,074	481,015	586	9,699	13	54,716	0	10,522	544,831	37,863
9. 2020	962,333	23,044	939,289	602,788	31,303	9,409	6	55,100	0	7,228	635,987	45,662
10. 2021	1,094,746	29,720	1,065,025	671,582	5,664	9,438	2	60,567	0	5,970	735,921	48,065
11. 2022	1,266,244	32,621	1,233,623	524,843	101	6,593	1	55,258	0	2,200	586,591	39,798
12. Totals	XXX	XXX	XXX	4,387,755	40,703	98,851	54	531,174	0	165,098	4,977,023	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	371	0	246	(2)	238	0	958	0	390	0	16	2,206	31
2. 2013	152	0	42	0	11	0	7	0	50	0	10	262	4
3. 2014	367	0	83	0	48	0	12	0	82	0	13	593	6
4. 2015	370	0	144	0	54	0	46	0	125	0	15	739	10
5. 2016	666	0	279	0	112	0	(1)	0	187	0	25	1,243	14
6. 2017	7,370	57	4,537	134	730	1	91	1	2,413	0	2,303	14,949	244
7. 2018	9,019	116	4,457	17	1,027	5	327	2	2,071	0	3,292	16,762	171
8. 2019	7,894	1,158	1,016	211	1,065	5	421	(27)	2,123	0	1,817	11,173	189
9. 2020	18,762	1,047	12,615	(190)	1,514	16	2,700	1	3,448	0	4,134	38,165	284
10. 2021	33,563	13,824	35,754	7,182	2,435	1	4,676	0	4,871	0	7,619	60,293	786
11. 2022	81,879	28	268,275	278	3,694	2	10,438	15	15,749	0	14,950	379,712	3,231
12. Totals	160,412	16,229	327,448	7,629	10,929	29	19,677	(8)	31,510	0	34,194	526,096	4,970

	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	619	1,587
2. 2013	344,794	143	344,651	47.7	0.7	49.0	0	0	20.4	194	68
3. 2014	362,212	124	362,088	51.0	0.7	52.4	0	0	20.4	450	143
4. 2015	357,610	438	357,171	50.9	2.6	52.1	0	0	20.4	514	225
5. 2016	370,405	275	370,129	52.0	1.9	53.0	0	0	20.4	945	298
6. 2017	522,481	1,530	520,951	70.7	11.9	71.7	0	0	20.4	11,716	3,233
7. 2018	553,651	902	552,749	71.1	7.3	72.1	0	0	20.4	13,343	3,419
8. 2019	557,950	1,946	556,004	65.9	7.0	67.9	0	0	20.4	7,542	3,631
9. 2020	706,335	32,183	674,152	73.4	139.7	71.8	0	0	20.4	30,520	7,645
10. 2021	822,887	26,674	796,214	75.2	89.7	74.8	0	0	20.4	48,311	11,982
11. 2022	966,728	425	966,303	76.3	1.3	78.3	0	0	20.4	349,848	29,864
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	464,002	62,094

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	3,141	2,325	142	0	63	0	15	1,021	XXX
2. 2013	435,736	3,686	432,050	251,304	1,793	16,567	22	42,621	119	6,134	308,557	43,711
3. 2014	415,609	3,731	411,878	236,785	1,729	15,360	26	37,906	103	5,145	288,192	39,306
4. 2015	437,048	3,423	433,625	271,194	1,771	16,950	55	39,352	110	5,165	325,558	41,143
5. 2016	497,723	3,829	493,894	331,078	1,944	20,106	16	45,349	172	6,281	394,400	48,705
6. 2017	576,501	4,641	571,861	374,311	2,874	21,869	27	50,205	246	7,458	443,239	54,123
7. 2018	635,865	5,464	630,401	377,791	2,758	21,298	11	53,303	272	8,471	449,350	52,583
8. 2019	661,886	4,572	657,315	372,508	1,969	18,873	32	58,367	159	8,038	447,588	50,876
9. 2020	652,858	4,207	648,651	269,281	1,273	11,500	15	44,177	130	6,405	323,540	35,646
10. 2021	694,956	3,978	690,978	292,946	1,526	8,591	7	52,046	136	7,878	351,913	44,975
11. 2022	749,514	4,083	745,431	173,231	904	2,869	1	40,705	97	4,313	215,802	44,070
12. Totals	XXX	XXX	XXX	2,953,569	20,868	154,123	213	464,095	1,545	65,303	3,549,162	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	83,924	60,099	21,748	13,205	820	2	122	0	1,137	(1)	64	34,447	243
2. 2013	141	0	5	0	48	0	6	0	145	0	26	344	39
3. 2014	281	0	(17)	3	57	0	13	1	171	0	26	501	45
4. 2015	832	31	124	26	183	1	45	1	305	0	43	1,432	87
5. 2016	1,426	0	509	53	477	2	157	1	699	(1)	62	3,212	200
6. 2017	4,649	956	1,353	97	957	0	486	3	1,339	(2)	95	7,729	392
7. 2018	9,332	3	3,646	74	1,900	1	938	5	2,234	(3)	201	17,970	656
8. 2019	19,941	79	11,157	92	3,657	3	1,990	6	4,326	(6)	454	40,897	1,277
9. 2020	29,351	40	24,612	376	4,585	5	6,185	8	6,331	(8)	826	70,644	1,871
10. 2021	68,036	80	73,359	559	6,034	6	15,643	91	9,693	(15)	2,265	172,046	5,348
11. 2022	121,332	145	227,332	1,136	3,718	3	27,972	105	15,662	36	6,505	394,589	18,230
12. Totals	339,244	61,432	363,830	15,622	22,437	23	53,556	221	42,041	0	10,568	743,810	28,388

	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	32,368	2,078
2. 2013	310,836	1,935	308,901	71.3	52.5	71.5	0	0	20.4	145	199
3. 2014	290,555	1,862	288,693	69.9	49.9	70.1	0	0	20.4	261	240
4. 2015	328,985	1,995	326,990	75.3	58.3	75.4	0	0	20.4	900	531
5. 2016	399,800	2,188	397,612	80.3	57.1	80.5	0	0	20.4	1,881	1,331
6. 2017	455,169	4,201	450,968	79.0	90.5	78.9	0	0	20.4	4,949	2,780
7. 2018	470,442	3,121	467,321	74.0	57.1	74.1	0	0	20.4	12,901	5,069
8. 2019	490,819	2,334	488,485	74.2	51.0	74.3	0	0	20.4	30,927	9,969
9. 2020	396,022	1,839	394,183	60.7	43.7	60.8	0	0	20.4	53,547	17,097
10. 2021	526,349	2,390	523,959	75.7	60.1	75.8	0	0	20.4	140,757	31,289
11. 2022	612,820	2,428	610,392	81.8	59.5	81.9	0	0	20.4	347,383	47,207
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	626,020	117,790

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	2,233	429	205	(20)	401	0	(2)	2,429	XXX
2. 2013	314,200	13,561	300,639	193,391	8,035	20,737	1,658	15,710	389	1,867	219,756	20,146
3. 2014	314,451	14,760	299,692	187,728	12,501	19,834	2,576	14,699	371	1,344	206,813	18,945
4. 2015	321,113	16,517	304,597	204,914	10,071	22,036	2,840	19,492	430	1,234	233,101	19,251
5. 2016	338,554	19,256	319,298	223,748	15,123	24,746	2,693	22,270	371	1,524	252,577	20,639
6. 2017	355,725	15,789	339,936	228,181	9,356	24,534	2,381	21,930	84	1,745	262,824	20,611
7. 2018	393,694	12,746	380,948	247,412	7,027	24,786	2,023	22,625	3	1,782	285,772	21,509
8. 2019	432,188	14,740	417,448	241,763	6,097	20,475	1,221	22,505	12	1,976	277,414	21,199
9. 2020	454,049	17,543	436,507	133,514	4,140	10,299	709	15,990	12	1,815	154,943	14,041
10. 2021	472,998	18,226	454,772	96,028	3,001	5,282	541	19,531	14	1,651	117,286	14,619
11. 2022	494,868	19,416	475,451	40,671	945	1,391	176	13,583	9	978	54,516	14,033
12. Totals	XXX	XXX	XXX	1,799,584	76,723	174,326	16,799	188,737	1,695	15,915	2,067,430	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	23,192	18,001	4,980	457	375	13	505	111	742	4	7	11,210	101
2. 2013	584	71	1,309	127	88	31	168	13	34	0	5	1,941	5
3. 2014	2,308	1,044	1,296	240	237	73	178	43	29	0	5	2,648	9
4. 2015	3,151	222	1,469	313	469	106	79	(37)	84	(1)	7	4,648	30
5. 2016	6,328	120	2,806	672	858	100	299	111	(64)	(3)	9	9,228	67
6. 2017	16,877	3,415	4,477	297	1,998	427	245	(175)	139	(4)	28	19,778	158
7. 2018	23,915	405	12,437	725	2,847	166	1,089	96	886	2	50	39,780	306
8. 2019	53,792	2,721	27,503	566	4,966	242	3,801	140	1,501	3	97	87,892	596
9. 2020	59,454	1,169	74,972	4,248	5,093	146	4,244	801	1,807	3	147	139,204	754
10. 2021	80,084	2,279	109,072	5,612	5,804	123	11,155	974	3,905	3	316	201,028	1,638
11. 2022	73,842	1,032	189,298	10,802	4,302	190	19,860	1,586	13,453	(7)	1,045	287,153	4,592
12. Totals	343,527	30,479	429,621	24,059	27,037	1,616	41,623	3,662	22,516	0	1,716	804,509	8,256

	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	9,715	1,495
2. 2013	232,021	10,324	221,697	73.8	76.1	73.7	0	0	20.4	1,696	245
3. 2014	226,309	16,848	209,461	72.0	114.1	69.9	0	0	20.4	2,320	328
4. 2015	251,695	13,946	237,749	78.4	84.4	78.1	0	0	20.4	4,084	564
5. 2016	280,991	19,187	261,805	83.0	99.6	82.0	0	0	20.4	8,343	885
6. 2017	298,382	15,780	282,601	83.9	99.9	83.1	0	0	20.4	17,642	2,135
7. 2018	335,998	10,446	325,551	85.3	82.0	85.5	0	0	20.4	35,221	4,559
8. 2019	376,307	11,001	365,306	87.1	74.6	87.5	0	0	20.4	78,009	9,884
9. 2020	305,374	11,228	294,147	67.3	64.0	67.4	0	0	20.4	129,010	10,194
10. 2021	330,861	12,546	318,314	69.9	68.8	70.0	0	0	20.4	181,265	19,764
11. 2022	356,400	14,732	341,668	72.0	75.9	71.9	0	0	20.4	251,306	35,847
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	718,610	85,899

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	60,975	13,050	7,265	877	(1,492)	90	245	52,730	XXX
2. 2013	832,501	99,552	732,949	373,807	53,002	63,032	3,370	(14,929)	4,787	7,574	360,752	30,741
3. 2014	882,656	117,227	765,430	369,860	59,921	63,908	4,105	(11,560)	4,550	7,159	353,632	30,238
4. 2015	922,725	126,935	795,789	347,894	61,298	52,158	3,222	(7,093)	3,456	8,081	324,983	30,280
5. 2016	938,344	121,694	816,650	340,515	56,940	41,539	2,974	(2,546)	182	8,453	319,412	30,006
6. 2017	915,688	99,695	815,993	325,424	42,485	38,649	1,974	4,086	134	6,974	323,567	28,201
7. 2018	901,245	97,843	803,401	318,902	45,294	37,791	1,900	7,262	83	5,459	316,678	27,599
8. 2019	882,071	92,994	789,078	304,384	40,634	36,612	1,863	10,151	58	4,757	308,593	26,845
9. 2020	786,953	90,229	696,723	224,693	33,278	26,812	1,510	10,247	69	1,484	226,894	21,303
10. 2021	748,396	81,324	667,072	183,753	24,911	21,865	1,082	11,124	55	695	190,694	20,859
11. 2022	795,964	89,238	706,726	83,834	10,960	9,669	382	8,799	57	104	90,903	20,490
12. Totals	XXX	XXX	XXX	2,934,041	441,772	399,300	23,260	14,049	13,520	50,985	2,868,838	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	834,552	195,212	533,900	53,749	59,713	4,858	66,968	2,304	33,369	(190)	839	1,272,569	3,466
2. 2013	46,946	7,295	52,604	2,295	3,659	77	7,070	74	2,035	(8)	345	102,581	194
3. 2014	48,099	5,522	59,589	2,081	4,328	177	7,498	120	2,215	(9)	461	113,838	220
4. 2015	51,809	11,704	68,807	3,305	4,030	59	9,111	151	2,686	(10)	541	121,234	272
5. 2016	85,424	13,007	66,102	4,808	6,314	160	8,628	183	3,396	(12)	914	151,721	335
6. 2017	83,568	16,412	86,914	4,114	6,137	126	12,304	177	4,206	(14)	1,569	172,313	438
7. 2018	81,189	13,060	108,115	5,152	7,521	237	16,036	391	5,528	(17)	2,751	199,564	585
8. 2019	108,801	11,773	121,824	4,631	9,018	198	23,702	151	8,558	(22)	4,632	255,174	870
9. 2020	109,574	12,419	162,991	7,155	10,897	338	23,915	282	10,911	(25)	5,992	298,119	1,132
10. 2021	112,500	20,275	178,579	7,779	14,421	576	29,999	423	9,699	(18)	7,204	316,163	2,016
11. 2022	99,373	13,559	287,937	29,550	19,835	784	32,551	1,132	15,929	277	7,929	410,322	6,250
12. Totals	1,661,838	320,238	1,727,361	124,619	145,873	7,591	237,782	5,388	98,532	(49)	33,177	3,413,597	15,778

	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	1,119,491	153,078
2. 2013	534,225	70,892	463,333	64.2	71.2	63.2	0	0	20.4	89,960	12,621
3. 2014	543,937	76,467	467,470	61.6	65.2	61.1	0	0	20.4	100,085	13,753
4. 2015	529,402	83,186	446,217	57.4	65.5	56.1	0	0	20.4	105,607	15,627
5. 2016	549,375	78,241	471,133	58.5	64.3	57.7	0	0	20.4	133,712	18,009
6. 2017	561,288	65,408	495,880	61.3	65.6	60.8	0	0	20.4	149,956	22,357
7. 2018	582,343	66,101	516,242	64.6	67.6	64.3	0	0	20.4	171,091	28,473
8. 2019	623,050	59,284	563,766	70.6	63.8	71.4	0	0	20.4	214,222	40,952
9. 2020	580,039	55,026	525,013	73.7	61.0	75.4	0	0	20.4	252,991	45,127
10. 2021	561,940	55,083	506,857	75.1	67.7	76.0	0	0	20.4	263,026	53,137
11. 2022	557,925	56,700	501,225	70.1	63.5	70.9	0	0	20.4	344,200	66,122
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	2,944,341	469,256

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	3,964	145	4,063	68	2,545	0	133	10,359	XXX
2. 2013	651,218	44,181	607,036	287,282	21,949	42,045	582	24,787	0	10,261	331,583	16,190
3. 2014	646,750	43,630	603,119	278,910	14,236	48,174	2,580	25,641	1	11,016	335,909	15,201
4. 2015	656,363	41,015	615,348	279,693	18,763	37,275	477	23,944	1	10,004	321,671	14,023
5. 2016	657,526	39,606	617,920	265,120	10,994	32,505	212	23,223	0	8,185	309,642	13,231
6. 2017	663,639	38,805	624,833	314,594	14,089	34,999	400	22,857	0	22,523	357,960	13,647
7. 2018	690,871	40,088	650,782	339,173	22,164	33,371	300	25,010	0	16,160	375,090	14,583
8. 2019	730,255	55,479	674,776	292,646	9,862	28,385	186	21,429	0	8,877	332,411	12,781
9. 2020	754,002	59,939	694,063	272,294	28,473	16,531	383	24,478	0	6,358	284,446	13,357
10. 2021	785,959	68,634	717,325	240,600	18,173	11,650	258	21,052	0	5,480	254,870	10,595
11. 2022	881,298	75,009	806,289	163,741	14,430	4,357	413	14,756	0	1,502	168,011	8,065
12. Totals	XXX	XXX	XXX	2,738,017	173,279	293,355	5,858	229,721	2	100,500	3,081,954	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	6,057	30	26,122	456	8,003	130	19,298	221	10,438	1	240	69,079	10,259
2. 2013	2,662	59	2,640	57	649	6	1,313	8	399	0	106	7,533	50
3. 2014	2,889	0	3,356	6	1,066	29	1,318	1	295	0	118	8,888	30
4. 2015	5,015	555	4,583	77	1,069	9	1,948	5	881	0	129	12,849	122
5. 2016	10,403	0	5,915	101	1,988	0	2,524	10	1,584	0	298	22,303	144
6. 2017	16,990	85	11,168	180	3,004	16	4,797	5	1,677	0	927	37,351	218
7. 2018	34,331	212	15,237	398	5,554	26	7,381	15	6,791	0	1,585	68,645	1,532
8. 2019	50,142	666	23,433	1,434	8,858	29	16,260	17	5,637	0	3,593	102,184	593
9. 2020	59,371	2,628	59,977	(333)	9,132	60	24,762	11	5,777	0	5,309	156,654	657
10. 2021	77,814	9,820	71,121	3,023	7,420	101	35,692	(13)	6,153	0	8,474	185,270	901
11. 2022	143,638	19,095	165,154	5,316	6,339	282	48,495	34	18,727	(1)	13,762	357,626	1,635
12. Totals	409,311	33,149	388,707	10,715	53,081	689	163,789	314	58,361	0	34,542	1,028,381	16,141

	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	31,693	37,386
2. 2013	361,778	22,662	339,117	55.6	51.3	55.9	0	0	20.4	5,186	2,347
3. 2014	361,649	16,851	344,797	55.9	38.6	57.2	0	0	20.4	6,239	2,650
4. 2015	354,407	19,887	334,520	54.0	48.5	54.4	0	0	20.4	8,966	3,882
5. 2016	343,262	11,317	331,945	52.2	28.6	53.7	0	0	20.4	16,216	6,086
6. 2017	410,086	14,774	395,312	61.8	38.1	63.3	0	0	20.4	27,893	9,458
7. 2018	466,849	23,114	443,734	67.6	57.7	68.2	0	0	20.4	48,958	19,686
8. 2019	446,791	12,195	434,595	61.2	22.0	64.4	0	0	20.4	71,475	30,709
9. 2020	472,322	31,222	441,100	62.6	52.1	63.6	0	0	20.4	117,053	39,601
10. 2021	471,503	31,363	440,140	60.0	45.7	61.4	0	0	20.4	136,092	49,177
11. 2022	565,207	39,570	525,637	64.1	52.8	65.2	0	0	20.4	284,381	73,245
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	754,153	274,229

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	7	0	(8)	0	1	0	0	(1)	XXX
2. 2013	0	0	0	0	0	0	0	5	0	0	5	0
3. 2014	0	0	0	0	0	0	0	4	0	0	4	0
4. 2015	0	0	0	0	0	0	0	3	0	0	3	0
5. 2016	0	0	0	0	0	0	0	4	0	0	4	0
6. 2017	0	0	0	0	0	0	0	(16)	0	0	(16)	0
7. 2018	0	0	0	3	0	0	0	1	0	0	4	0
8. 2019	5	0	5	0	0	0	0	1	0	0	1	0
9. 2020	0	1	(1)	0	0	0	0	1	0	0	1	0
10. 2021	0	1	(1)	0	0	0	0	1	0	0	1	0
11. 2022	0	1	(1)	0	0	0	0	0	0	0	0	0
12. Totals	XXX	XXX	XXX	10	0	(8)	0	6	0	0	8	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	0	228	(18)	21	0	114	0	336	0	0	718	0
2. 2013	0	0	0	0	0	0	0	0	8	0	0	8	0
3. 2014	0	0	0	0	0	0	0	0	8	0	0	8	0
4. 2015	0	0	0	0	0	0	0	0	8	0	0	8	0
5. 2016	0	0	0	0	0	0	0	0	8	0	0	8	0
6. 2017	0	0	0	0	0	0	0	0	8	0	0	8	0
7. 2018	0	0	(3)	0	0	0	0	0	8	0	0	5	0
8. 2019	0	0	0	0	0	0	0	0	8	0	0	8	0
9. 2020	0	0	0	1	0	0	0	0	8	0	0	8	0
10. 2021	0	0	0	0	0	0	0	0	8	0	0	8	0
11. 2022	0	0	0	1	0	0	0	0	30	0	0	29	0
12. Totals	1	0	225	(16)	21	0	114	0	441	0	0	818	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	247	471
2. 2013	13	0	13	0.0	13.0	(4,652.6)	0	0	20.4	0	8
3. 2014	12	0	12	0.0	30.5	(15,211.1)	0	0	20.4	0	8
4. 2015	11	0	12	0.0	(12.9)	(4,699.0)	0	0	20.4	0	8
5. 2016	12	0	12	0.0	0.0	(190,986.2)	0	0	20.4	0	8
6. 2017	(7)	0	(7)	0.0	69.6	158,919.6	0	0	20.4	0	8
7. 2018	9	0	9	0.0	56.5	14,077.6	0	0	20.4	(3)	8
8. 2019	10	0	9	195.3	80.7	200.8	0	0	20.4	0	8
9. 2020	9	1	9	0.0	85.9	(1,405.1)	0	0	20.4	(1)	8
10. 2021	10	0	9	0.0	85.9	(1,585.0)	0	0	20.4	0	8
11. 2022	31	1	30	0.0	84.9	(3,204.8)	0	0	20.4	(1)	30
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	242	576

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	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	20	0	3	0	0	0	0	23	XXX
2. 2013	0	2	(2)	0	0	0	0	5	0	0	5	0
3. 2014	0	2	(2)	0	0	0	0	11	0	0	11	0
4. 2015	(28)	2	(30)	0	0	0	0	9	0	0	9	0
5. 2016	0	2	(2)	0	0	0	0	1	0	0	1	0
6. 2017	203	1	202	0	0	0	0	20	0	0	20	0
7. 2018	0	1	(1)	0	0	0	0	0	0	0	0	0
8. 2019	0	0	0	0	0	0	0	0	0	0	0	0
9. 2020	0	0	0	0	0	0	0	0	0	0	0	0
10. 2021	0	0	0	0	0	0	0	0	0	0	0	0
11. 2022	0	0	0	0	0	0	0	0	0	0	0	0
12. Totals	XXX	XXX	XXX	20	0	3	0	48	0	0	70	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	2,342	22	3,229	(156)	22	7	197	(67)	49	0	0	6,033	0
2. 2013	0	0	0	1	0	0	0	0	(1)	0	0	(1)	0
3. 2014	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
4. 2015	0	0	0	1	0	0	0	0	(1)	0	0	(2)	0
5. 2016	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
6. 2017	0	0	0	1	0	0	0	0	(1)	0	0	(1)	0
7. 2018	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
8. 2019	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
9. 2020	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
10. 2021	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
11. 2022	0	0	0	0	0	0	0	0	(2)	0	0	(2)	0
12. Totals	2,342	22	3,229	(154)	22	7	197	(67)	41	0	0	6,023	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	5,706	328
2. 2013	4	1	4	(38,760.4)	30.6	(159.0)	0	0	20.4	(1)	(1)
3. 2014	11	0	10	236,431.1	19.6	(627.3)	0	0	20.4	0	(1)
4. 2015	9	1	8	(30.1)	53.8	(25.3)	0	0	20.4	(1)	(1)
5. 2016	1	0	1	0.0	0.0	(38.5)	0	0	20.4	0	(1)
6. 2017	20	1	19	9.6	65.0	9.3	0	0	20.4	(1)	(1)
7. 2018	0	0	(1)	2,053.1	56.6	99.7	0	0	20.4	0	(1)
8. 2019	(1)	0	(1)	0.0	80.6	553.7	0	0	20.4	0	(1)
9. 2020	(1)	0	(1)	0.0	0.0	0.0	0	0	20.4	0	(1)
10. 2021	0	0	0	0.0	0.0	0.0	0	0	20.4	0	(1)
11. 2022	(2)	0	(2)	0.0	0.0	0.0	0	0	20.4	0	(2)
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	5,703	320

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	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	280	61	121	25	12	0	1	328	XXX
2. 2013	94,982	4,927	90,055	29,916	383	2,918	3	2,817	0	1,258	35,265	XXX
3. 2014	92,772	3,649	89,123	38,121	3,353	3,129	28	2,953	0	1,309	40,822	XXX
4. 2015	88,424	3,330	85,094	31,845	858	2,962	19	2,755	0	1,466	36,686	XXX
5. 2016	87,159	2,905	84,255	27,256	236	2,927	1	2,613	0	1,249	32,558	XXX
6. 2017	90,808	4,955	85,853	40,613	2,939	2,357	97	2,522	0	2,964	42,455	XXX
7. 2018	92,267	5,736	86,531	36,061	2,591	3,109	17	2,446	0	1,606	39,007	XXX
8. 2019	99,153	5,721	93,432	34,798	3,278	2,236	17	2,626	0	1,784	36,365	XXX
9. 2020	107,385	6,345	101,040	39,602	5,324	1,565	39	2,873	0	1,238	38,676	XXX
10. 2021	117,554	7,057	110,498	38,167	3,193	1,481	33	2,893	0	1,186	39,315	XXX
11. 2022	133,048	8,098	124,950	58,170	36,705	748	61	2,123	0	286	24,276	XXX
12. Totals	XXX	XXX	XXX	374,829	58,922	23,553	341	26,632	0	14,348	365,751	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	2,233	528	8,578	2,782	371	94	2,528	882	136	0	12	9,561	28
2. 2013	70	0	32	0	10	0	12	0	11	0	19	136	1
3. 2014	142	0	349	1	35	0	67	0	12	0	22	604	1
4. 2015	611	0	352	1	88	0	42	0	19	0	20	1,110	3
5. 2016	791	0	458	4	189	0	20	1	31	0	25	1,484	6
6. 2017	1,042	(51)	529	7	120	2	59	(6)	53	0	89	1,853	7
7. 2018	2,861	5	497	19	427	0	84	2	83	0	201	3,926	17
8. 2019	2,835	117	1,330	140	372	6	290	3	156	0	373	4,717	32
9. 2020	3,383	39	2,579	149	592	3	641	4	381	0	658	7,383	54
10. 2021	11,361	2,300	4,192	779	825	37	1,048	(13)	1,032	0	1,325	15,357	131
11. 2022	19,334	2,564	13,234	1,596	915	25	2,174	7	1,583	0	2,315	33,049	510
12. Totals	44,663	5,501	32,131	5,476	3,944	166	6,966	880	3,499	0	5,059	79,180	790

	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	7,502	2,059
2. 2013	35,787	386	35,401	37.7	7.8	39.3	0	0	20.4	102	34
3. 2014	44,808	3,382	41,426	48.3	92.7	46.5	0	0	20.4	491	113
4. 2015	38,674	878	37,796	43.7	26.4	44.4	0	0	20.4	961	149
5. 2016	34,285	243	34,042	39.3	8.3	40.4	0	0	20.4	1,245	240
6. 2017	47,296	2,988	44,308	52.1	60.3	51.6	0	0	20.4	1,616	237
7. 2018	45,567	2,634	42,932	49.4	45.9	49.6	0	0	20.4	3,334	592
8. 2019	44,643	3,561	41,082	45.0	62.3	44.0	0	0	20.4	3,908	809
9. 2020	51,616	5,557	46,059	48.1	87.6	45.6	0	0	20.4	5,775	1,608
10. 2021	60,999	6,328	54,671	51.9	89.7	49.5	0	0	20.4	12,474	2,882
11. 2022	98,283	40,957	57,325	73.9	505.8	45.9	0	0	20.4	28,408	4,641
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	65,817	13,363

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	39,905	7,936	22,651	3,919	12,380	0	0	63,082	XXX
2. 2013	375,072	31,658	343,414	156,047	13,337	22,662	986	20,824	3	285	185,206	4,343
3. 2014	379,717	28,667	351,049	151,298	11,144	24,325	752	19,193	0	822	182,921	4,328
4. 2015	388,850	25,905	362,945	178,052	14,130	24,612	947	20,549	0	73	208,135	4,216
5. 2016	398,000	17,028	380,972	190,623	16,462	20,446	388	22,150	1	463	216,367	3,980
6. 2017	410,265	15,944	394,321	180,715	13,268	19,549	434	20,179	0	219	206,741	3,786
7. 2018	435,637	14,681	420,956	184,016	12,271	18,138	138	19,363	0	100	209,107	3,819
8. 2019	476,728	21,346	455,382	160,257	10,268	14,385	116	20,567	0	120	184,824	3,659
9. 2020	503,042	30,307	472,735	85,510	1,747	6,935	30	15,075	0	107	105,743	2,562
10. 2021	542,850	32,184	510,665	45,834	177	2,909	16	13,645	0	73	62,195	2,472
11. 2022	600,683	30,005	570,678	14,130	17	706	4	9,892	0	26	24,707	2,214
12. Totals	XXX	XXX	XXX	1,386,387	100,758	177,317	7,729	193,816	4	2,289	1,649,029	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	95,673	19,635	289,227	27,914	35,278	5,345	102,375	22,903	59,435	7	41	506,183	85,533
2. 2013	5,508	338	11,098	1,131	389	17	1,335	104	511	0	15	17,249	18
3. 2014	7,898	823	14,433	1,191	962	305	1,900	96	845	0	16	23,624	37
4. 2015	14,886	1,097	13,527	2,108	1,633	100	2,243	105	1,214	0	18	30,092	55
5. 2016	15,604	1,875	23,602	2,008	2,281	76	3,773	111	2,046	0	47	43,236	100
6. 2017	28,919	1,621	25,714	2,634	3,731	229	3,655	211	3,352	1	224	60,675	170
7. 2018	47,873	6,818	48,162	2,650	4,657	79	6,299	168	4,935	1	313	102,210	255
8. 2019	49,592	(119)	77,113	10,596	7,343	77	13,639	360	7,154	2	359	143,925	382
9. 2020	54,358	2,415	126,667	16,778	7,244	30	17,580	798	7,267	1	385	193,094	415
10. 2021	56,624	3,727	182,694	15,129	7,682	13	23,849	399	8,935	1	505	260,517	521
11. 2022	30,919	42	261,701	15,661	3,991	14	32,075	409	17,224	(39)	596	329,824	603
12. Totals	407,855	38,272	1,073,938	97,799	75,191	6,283	208,722	25,666	112,919	(25)	2,520	1,710,630	88,089

	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	337,350	168,833
2. 2013	218,374	15,918	202,456	58.2	50.3	59.0	0	0	20.4	15,137	2,113
3. 2014	220,855	14,309	206,545	58.2	49.9	58.8	0	0	20.4	20,319	3,305
4. 2015	256,716	18,488	238,227	66.0	71.4	65.6	0	0	20.4	25,208	4,885
5. 2016	280,524	20,921	259,603	70.5	122.9	68.1	0	0	20.4	35,323	7,913
6. 2017	285,814	18,398	267,416	69.7	115.4	67.8	0	0	20.4	50,379	10,296
7. 2018	333,442	22,125	311,317	76.5	150.7	74.0	0	0	20.4	86,568	15,642
8. 2019	350,049	21,300	328,749	73.4	99.8	72.2	0	0	20.4	116,228	27,697
9. 2020	320,636	21,799	298,837	63.7	71.9	63.2	0	0	20.4	161,831	31,263
10. 2021	342,173	19,461	322,712	63.0	60.5	63.2	0	0	20.4	220,463	40,054
11. 2022	370,639	16,107	354,531	61.7	53.7	62.1	0	0	20.4	276,917	52,907
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,345,723	364,907

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	24,310	6,637	82	1,060	1,683	0	2	18,378	XXX
2. 2013	127,683	12,936	114,748	75,447	1,518	3,836	49	5,053	7	201	82,762	409
3. 2014	123,362	1,575	121,787	50,181	144	7,580	625	4,651	4	34	61,640	392
4. 2015	118,363	1,941	116,423	44,151	113	4,574	31	4,508	0	57	53,089	364
5. 2016	115,459	2,706	112,753	57,839	1,283	4,058	34	4,750	0	119	65,330	381
6. 2017	114,815	3,013	111,802	48,409	452	3,682	22	4,583	2	(43)	56,198	401
7. 2018	116,591	2,992	113,599	53,354	2,234	4,214	30	4,204	0	301	59,507	406
8. 2019	123,556	3,804	119,752	40,759	192	4,019	48	4,369	3	10	48,904	443
9. 2020	139,597	6,405	133,192	31,333	1,397	2,732	87	4,302	0	2	36,882	411
10. 2021	167,354	15,618	151,736	15,713	910	1,095	49	4,054	0	7	19,903	395
11. 2022	193,714	25,125	168,589	6,855	312	426	15	2,189	0	0	9,143	289
12. Totals	XXX	XXX	XXX	448,350	15,193	36,298	2,050	44,346	16	690	511,735	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	16,554	7,334	15,751	2,366	671	215	3,334	176	2,561	1	8	28,778	100
2. 2013	6,543	2,829	(425)	1,149	110	64	36	(10)	146	0	4	2,378	5
3. 2014	717	0	2,822	46	45	0	102	13	182	0	4	3,808	5
4. 2015	1,435	0	4,244	6	50	0	78	5	259	0	5	6,056	8
5. 2016	4,676	(56)	3,222	36	244	(1)	152	2	252	0	21	8,566	10
6. 2017	10,313	1,011	8,651	10	351	5	163	0	535	0	26	18,986	23
7. 2018	18,549	750	9,917	255	645	4	198	11	941	0	35	29,232	30
8. 2019	17,122	1,017	25,355	187	1,153	18	1,458	(1)	2,135	0	43	46,001	68
9. 2020	16,802	6	37,674	928	1,204	1	1,946	17	3,038	0	76	59,712	90
10. 2021	12,900	46	54,237	5,803	1,393	30	1,821	19	5,134	0	102	69,586	140
11. 2022	7,808	1,267	84,158	12,350	1,922	61	7,595	44	4,566	0	154	92,327	187
12. Totals	113,418	14,205	245,606	23,136	7,788	397	16,883	277	19,749	1	479	365,429	666

	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	22,605	6,173
2. 2013	90,746	5,607	85,140	71.1	43.3	74.2	0	0	20.4	2,140	238
3. 2014	66,279	831	65,448	53.7	52.8	53.7	0	0	20.4	3,493	315
4. 2015	59,300	155	59,144	50.1	8.0	50.8	0	0	20.4	5,674	382
5. 2016	75,194	1,298	73,896	65.1	48.0	65.5	0	0	20.4	7,918	648
6. 2017	76,686	1,503	75,183	66.8	49.9	67.2	0	0	20.4	17,942	1,044
7. 2018	92,022	3,284	88,738	78.9	109.7	78.1	0	0	20.4	27,461	1,770
8. 2019	96,369	1,464	94,905	78.0	38.5	79.3	0	0	20.4	41,272	4,729
9. 2020	99,031	2,436	96,595	70.9	38.0	72.5	0	0	20.4	53,543	6,170
10. 2021	96,347	6,858	89,489	57.6	43.9	59.0	0	0	20.4	61,288	8,298
11. 2022	115,519	14,049	101,470	59.6	55.9	60.2	0	0	20.4	78,349	13,978
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	321,684	43,745

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	22,633	12,569	1,250	726	652	0	12,024	11,242	XXX
2. 2021	541,514	102,598	438,916	240,910	25,818	5,747	514	13,481	0	5,028	233,806	XXX
3. 2022	599,743	110,996	488,748	154,026	29,776	2,690	316	12,079	0	1,863	138,703	XXX
4. Totals	XXX	XXX	XXX	417,570	68,163	9,688	1,555	26,211	0	18,914	383,751	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	31,122	16,957	7,558	(5,457)	992	467	294	(183)	5,481	1	15,123	33,662	133
2. 2021	51,675	36,708	1,680	5,092	1,474	628	491	41	1,959	0	7,583	14,809	172
3. 2022	100,260	22,770	48,816	9,769	2,651	451	1,286	83	3,817	0	11,723	123,757	737
4. Totals	183,056	76,435	58,054	9,404	5,117	1,545	2,071	(58)	11,257	1	34,429	172,227	1,042

	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	27,179	6,483
2. 2021	317,416	68,802	248,614	58.6	67.1	56.6	0	0	20.4	11,555	3,254
3. 2022	325,625	63,165	262,460	54.3	56.9	53.7	0	0	20.4	116,537	7,220
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	155,271	16,957

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
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
				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	(1,247)	461	121	27	724	0	2,338	(889)	XXX
2. 2021	597,483	5,303	592,180	375,014	2,260	975	38	39,825	0	116,413	413,516	173,171
3. 2022	644,158	5,034	639,124	440,727	1,445	792	25	42,758	0	70,873	482,807	177,242
4. Totals	XXX	XXX	XXX	814,494	4,167	1,888	90	83,307	0	189,624	895,433	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	401	142	1,533	619	110	19	483	146	5,281	1	2,931	6,879	3,250
2. 2021	1,107	1,336	1,329	1,627	82	22	907	307	1,925	0	3,549	2,059	4,380
3. 2022	33,473	413	22,370	937	399	8	2,600	324	4,570	(1)	58,931	61,732	25,269
4. Totals	34,981	1,891	25,231	3,183	591	50	3,991	777	11,776	0	65,411	70,670	32,899

	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	1,172	5,707
2. 2021	421,165	5,591	415,574	70.5	105.4	70.2	0	0	20.4	(527)	2,585
3. 2022	547,690	3,151	544,539	85.0	62.6	85.2	0	0	20.4	54,493	7,239
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	55,139	15,531

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	4,172	(315)	42	20	1,048	962	199	4,596	XXX
2. 2021	82,407	70,615	11,792	1,274	230	1	0	1,332	1,025	67	1,351	XXX
3. 2022	82,557	70,553	12,004	787	5	3	1	772	569	23	987	XXX
4. Totals	XXX	XXX	XXX	6,233	(80)	47	21	3,152	2,557	289	6,934	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	11,267	4,632	10,342	5,252	655	310	541	495	1,833	1,107	1,255	12,840	38
2. 2021	0	0	9,235	6,773	9	0	838	788	35	0	283	2,556	1
3. 2022	51	0	14,897	10,619	4	4	722	662	1,180	1,047	516	4,521	2
4. Totals	11,318	4,632	34,474	22,644	668	314	2,101	1,945	3,047	2,154	2,054	19,917	41

	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	11,725	1,115
2. 2021	12,724	8,817	3,907	15.4	12.5	33.1	0	0	20.4	2,462	94
3. 2022	18,415	12,907	5,508	22.3	18.3	45.9	0	0	20.4	4,328	193
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	18,515	1,402

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1	2	3	4	5	6	7	8	9	10	11	
	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)	0	0	0	1	0	0	1	XXX
2. 2021	1	0	1	0	0	0	0	1	0	0	1	XXX
3. 2022	0	0	0	0	0	0	0	0	0	0	0	XXX
4. Totals	XXX	XXX	XXX	(1)	0	0	0	2	0	0	2	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	7	0	14	0	0	0	2	0	1	0	0	23	0
2. 2021	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2022	0	0	0	0	0	0	0	0	2	0	0	2	0
4. Totals	7	0	14	0	0	0	2	0	2	0	0	25	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	20	3
2. 2021	1	0	1	137.4	0.0	137.4	0	0	20.4	0	0
3. 2022	2	0	2	3,542.6	0.0	3,542.6	0	0	20.4	0	2
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	20	4

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	(3)	0	1	0	5	0	0	4	XXX
2. 2013	841	0	841	270	0	0	0	236	0	0	506	XXX
3. 2014	401	0	401	0	0	0	0	209	0	0	209	XXX
4. 2015	465	0	465	101	0	0	0	201	0	0	302	XXX
5. 2016	505	0	505	162	0	0	0	144	0	0	307	XXX
6. 2017	691	0	691	0	0	0	0	79	0	0	79	XXX
7. 2018	1,143	0	1,143	564	0	0	0	60	0	0	625	XXX
8. 2019	543	0	543	122	0	0	0	33	0	0	155	XXX
9. 2020	0	0	0	0	0	0	0	21	0	0	21	XXX
10. 2021	0	0	0	0	0	0	0	13	0	0	13	XXX
11. 2022	0	0	0	0	0	0	0	7	0	0	7	XXX
12. Totals	XXX	XXX	XXX	1,217	0	1	0	1,009	0	0	2,228	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	21	0	78	8	0	0	5	1	3	0	0	97	0
2. 2013	0	0	0	0	0	0	0	0	3	0	0	3	0
3. 2014	0	0	0	0	0	0	0	0	3	0	0	3	0
4. 2015	0	0	0	0	0	0	0	0	3	0	0	3	0
5. 2016	0	0	0	0	0	0	0	0	3	0	0	3	0
6. 2017	0	0	0	0	0	0	0	0	3	0	0	3	0
7. 2018	0	0	0	0	0	0	0	0	3	0	0	3	0
8. 2019	0	0	0	0	0	0	0	0	3	0	0	3	0
9. 2020	0	0	0	0	0	0	0	0	3	0	0	3	0
10. 2021	0	0	0	0	0	0	0	0	3	0	0	3	0
11. 2022	0	0	0	0	0	0	0	0	57	0	0	57	0
12. Totals	21	0	78	8	0	0	5	1	88	0	0	182	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	91	6
2. 2013	509	0	509	60.5	0.0	60.5	0	0	20.4	0	3
3. 2014	212	0	212	52.9	0.0	52.9	0	0	20.4	0	3
4. 2015	305	0	305	65.5	0.0	65.5	0	0	20.4	0	3
5. 2016	310	0	310	61.3	0.0	61.3	0	0	20.4	0	3
6. 2017	83	0	83	11.9	0.0	11.9	0	0	20.4	0	3
7. 2018	628	0	628	55.0	0.0	55.0	0	0	20.4	0	3
8. 2019	159	0	159	29.2	0.0	29.2	0	0	20.4	0	3
9. 2020	24	0	24	18,056.0	0.0	18,056.0	0	0	20.4	0	3
10. 2021	16	0	16	3,481.5	0.0	3,481.5	0	0	20.4	0	3
11. 2022	63	0	63	0.0	0.0	0.0	0	0	20.4	0	57
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	91	91

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	35	0	0	0	5	0	0	40	XXX
2. 2013	8,286	252	8,034	5,596	3,035	75	53	55	0	126	2,639	XXX
3. 2014	8,668	105	8,563	3,225	898	53	41	55	1	0	2,392	XXX
4. 2015	7,842	(2)	7,843	2,104	4	28	0	55	0	6	2,183	XXX
5. 2016	7,254	0	7,254	4,147	561	69	16	55	0	62	3,694	XXX
6. 2017	5,745	7	5,738	3,128	794	16	3	47	0	0	2,394	XXX
7. 2018	5,952	0	5,951	855	158	6	2	38	0	0	738	XXX
8. 2019	8,234	0	8,233	7,757	1,602	70	13	29	0	11	6,242	XXX
9. 2020	13,896	0	13,896	4,839	1,189	26	0	21	0	0	3,697	XXX
10. 2021	15,720	0	15,720	10,610	4,342	189	93	14	0	0	6,379	XXX
11. 2022	18,335	0	18,335	2	0	13	4	7	0	0	18	XXX
12. Totals	XXX	XXX	XXX	42,298	12,582	545	225	381	1	205	30,416	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	714	0	1,184	186	0	0	247	21	14	0	0	1,952	XXX
2. 2013	58	58	16	15	15	15	2	2	14	0	0	15	XXX
3. 2014	0	0	89	54	0	0	5	6	14	0	0	49	XXX
4. 2015	0	0	2	0	0	0	0	0	14	0	0	16	XXX
5. 2016	57	0	37	0	3	0	0	0	14	0	0	111	XXX
6. 2017	323	0	(287)	0	1	0	(1)	0	14	0	0	50	XXX
7. 2018	0	0	319	0	15	5	0	(8)	14	0	0	352	XXX
8. 2019	1,432	1,143	59	47	54	(36)	7	68	14	0	0	344	XXX
9. 2020	1,528	387	341	(101)	15	4	6	(1)	14	0	0	1,616	XXX
10. 2021	5,390	7,431	701	538	80	78	(2)	(78)	14	0	0	(1,786)	XXX
11. 2022	2,054	345	1,051	0	98	16	10	0	4	0	0	2,855	XXX
12. Totals	11,557	9,364	3,509	739	281	82	274	9	146	0	0	5,574	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	1,712	240
2. 2013	5,831	3,177	2,654	70.4	1,261.2	33.0	0	0	20.4	1	14
3. 2014	3,441	1,000	2,441	39.7	950.0	28.5	0	0	20.4	35	14
4. 2015	2,203	4	2,200	28.1	(217.9)	28.0	0	0	20.4	2	14
5. 2016	4,382	577	3,806	60.4	497,510.5	52.5	0	0	20.4	94	18
6. 2017	3,242	797	2,445	56.4	10,949.7	42.6	0	0	20.4	36	14
7. 2018	1,247	156	1,091	20.9	34,214.0	18.3	0	0	20.4	319	33
8. 2019	9,422	2,837	6,585	114.4	1,200,057.8	80.0	0	0	20.4	301	42
9. 2020	6,790	1,478	5,312	48.9	0.0	38.2	0	0	20.4	1,583	32
10. 2021	16,996	12,403	4,592	108.1	0.0	29.2	0	0	20.4	(1,879)	93
11. 2022	3,238	366	2,873	17.7	0.0	15.7	0	0	20.4	2,759	95
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	4,963	610

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		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	12,303	1,156	419	25	9	0	0	11,550	XXX
2. 2013	3,978	614	3,364	60	60	8	7	206	0	0	207	XXX
3. 2014	4,029	471	3,558	2,222	205	21	24	145	0	0	2,160	XXX
4. 2015	3,471	23	3,449	7,283	0	4	0	166	0	0	7,452	XXX
5. 2016	2,581	34	2,546	1,546	0	1	0	135	0	0	1,682	XXX
6. 2017	3,370	43	3,327	0	0	0	0	102	0	0	102	XXX
7. 2018	2,930	37	2,893	0	0	0	0	79	0	0	79	XXX
8. 2019	2,758	41	2,717	5,090	0	0	0	81	0	0	5,171	XXX
9. 2020	2,500	28	2,472	3,054	0	0	0	136	0	0	3,190	XXX
10. 2021	2,803	78	2,725	0	0	0	0	38	0	0	38	XXX
11. 2022	3,277	66	3,211	51	0	0	0	10	0	0	61	XXX
12. Totals	XXX	XXX	XXX	31,608	1,421	453	55	1,107	0	0	31,692	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	32,479	8,342	22,365	2,091	366	182	373	143	260	0	0	45,085	XXX
2. 2013	0	0	1,327	345	68	0	20	24	179	0	0	1,225	XXX
3. 2014	378	378	92	79	12	12	9	7	179	0	0	193	XXX
4. 2015	0	0	200	0	0	0	0	0	179	0	0	379	XXX
5. 2016	0	0	746	0	0	0	0	0	179	0	0	926	XXX
6. 2017	127	0	1,606	0	5	0	(5)	0	179	0	0	1,912	XXX
7. 2018	0	0	1,903	0	0	0	0	0	179	0	0	2,083	XXX
8. 2019	0	0	180	0	16	0	0	0	179	0	0	375	XXX
9. 2020	0	0	3,209	61	0	0	0	0	179	0	0	3,327	XXX
10. 2021	0	0	1,323	13	0	0	0	0	179	0	0	1,490	XXX
11. 2022	0	0	2,015	31	0	0	13	0	(20)	0	0	1,977	XXX
12. Totals	32,984	8,720	34,966	2,620	467	194	410	175	1,853	0	0	58,972	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	44,411	673
2. 2013	1,868	435	1,432	47.0	70.9	42.6	0	0	20.4	982	244
3. 2014	3,057	704	2,353	75.9	149.6	66.1	0	0	20.4	13	181
4. 2015	7,832	0	7,832	225.6	0.0	227.1	0	0	20.4	200	179
5. 2016	2,608	0	2,608	101.0	0.0	102.4	0	0	20.4	746	179
6. 2017	2,014	0	2,014	59.8	0.0	60.5	0	0	20.4	1,733	179
7. 2018	2,162	0	2,162	73.8	0.0	74.7	0	0	20.4	1,903	179
8. 2019	5,546	0	5,546	201.1	0.0	204.2	0	0	20.4	180	195
9. 2020	6,578	61	6,517	263.2	218.0	263.7	0	0	20.4	3,148	179
10. 2021	1,541	13	1,528	55.0	16.5	56.1	0	0	20.4	1,310	179
11. 2022	2,069	31	2,038	63.1	47.2	63.5	0	0	20.4	1,984	(8)
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	56,610	2,361

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1	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	17	0	0	0	0	0	0	17	XXX
2. 2013	371	0	371	0	0	0	0	2	0	0	2	XXX
3. 2014	329	0	329	0	0	0	0	2	0	0	2	XXX
4. 2015	358	0	358	0	0	0	0	2	0	0	2	XXX
5. 2016	346	0	346	0	0	0	0	2	0	0	2	XXX
6. 2017	330	0	330	0	0	0	0	2	0	0	2	XXX
7. 2018	325	0	325	0	0	0	0	1	0	0	1	XXX
8. 2019	312	0	312	0	0	0	0	1	0	0	1	XXX
9. 2020	299	0	299	0	0	0	0	1	0	0	1	XXX
10. 2021	293	0	293	0	0	0	0	0	0	0	0	XXX
11. 2022	278	0	278	0	0	0	0	0	0	0	0	XXX
12. Totals	XXX	XXX	XXX	17	0	0	0	13	0	0	30	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	35	0	56	1	0	0	23	0	7	0	0	120	XXX
2. 2013	0	0	0	0	0	0	0	0	7	0	0	7	XXX
3. 2014	0	0	0	0	0	0	0	0	7	0	0	7	XXX
4. 2015	0	0	0	0	0	0	0	0	7	0	0	7	XXX
5. 2016	0	0	0	0	0	0	0	0	7	0	0	7	XXX
6. 2017	0	0	0	0	0	0	0	0	7	0	0	7	XXX
7. 2018	0	0	0	0	0	0	0	0	7	0	0	7	XXX
8. 2019	0	0	0	0	0	0	0	0	7	0	0	7	XXX
9. 2020	0	0	0	0	0	0	0	0	7	0	0	7	XXX
10. 2021	0	0	0	0	0	0	0	0	7	0	0	7	XXX
11. 2022	0	0	111	0	0	0	1	0	0	0	0	113	XXX
12. Totals	35	0	167	1	0	0	25	0	69	0	0	295	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	90	30
2. 2013	9	0	9	2.4	0.0	2.4	0	0	20.4	0	7
3. 2014	9	0	9	2.7	0.0	2.7	0	0	20.4	0	7
4. 2015	9	0	9	2.5	0.0	2.5	0	0	20.4	0	7
5. 2016	9	0	9	2.5	0.0	2.5	0	0	20.4	0	7
6. 2017	9	0	9	2.6	0.0	2.6	0	0	20.4	0	7
7. 2018	8	0	8	2.5	0.0	2.5	0	0	20.4	0	7
8. 2019	8	0	8	2.6	0.0	2.6	0	0	20.4	0	7
9. 2020	8	0	8	2.6	0.0	2.6	0	0	20.4	0	7
10. 2021	7	0	7	2.5	0.0	2.5	0	0	20.4	0	7
11. 2022	113	0	113	40.6	0.0	40.6	0	0	20.4	111	1
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	201	94

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	10,409	192	13,121	780	(1,981)	8	(42)	20,568	XXX
2. 2013	25,704	247	25,457	16,974	2,496	4,686	286	3,424	2	59	22,300	307
3. 2014	29,288	208	29,080	12,680	1,608	3,510	175	3,320	4	1	17,724	291
4. 2015	28,945	195	28,750	6,003	408	3,474	245	2,986	5	2	11,805	242
5. 2016	26,484	227	26,257	5,308	152	2,793	141	1,607	1	0	9,414	209
6. 2017	27,333	64	27,269	6,303	107	3,127	22	1,607	2	10	10,906	218
7. 2018	28,676	58	28,618	5,402	8	2,610	10	1,351	3	1	9,342	193
8. 2019	29,903	91	29,812	3,970	30	2,752	5	1,394	4	6	8,078	177
9. 2020	26,976	73	26,903	1,542	0	633	13	1,128	0	0	3,289	160
10. 2021	26,615	77	26,537	1,399	1	326	1	1,076	0	3	2,798	129
11. 2022	28,529	(25)	28,554	309	0	64	0	664	0	1	1,036	102
12. Totals	XXX	XXX	XXX	70,298	5,003	37,096	1,677	16,577	30	41	117,261	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	14,437	3,478	53,355	11,748	20,829	2,214	67,572	4,205	30,134	38	0	164,643	59,266
2. 2013	346	85	1,794	200	40	6	571	15	174	0	0	2,619	6
3. 2014	191	0	1,624	239	108	2	483	28	100	0	0	2,238	5
4. 2015	389	172	1,147	18	251	37	667	8	156	0	0	2,374	4
5. 2016	1,283	0	2,375	16	358	(1)	1,260	5	200	0	0	5,455	8
6. 2017	1,624	1	5,280	2	579	0	1,986	1	877	0	0	10,343	40
7. 2018	3,498	0	4,996	1	902	0	2,709	1	589	0	0	12,691	20
8. 2019	2,628	20	8,149	56	1,798	7	4,375	2	475	0	0	17,338	17
9. 2020	2,327	292	13,147	76	617	28	6,162	14	454	0	0	22,299	53
10. 2021	1,436	7	22,850	19	402	4	8,328	6	688	0	0	33,667	23
11. 2022	802	0	18,838	24	198	0	8,236	7	1,668	(39)	0	29,751	23
12. Totals	28,962	4,055	133,553	12,400	26,083	2,297	102,350	4,293	35,516	0	0	303,419	59,465

	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	52,566	112,078
2. 2013	28,009	3,090	24,919	109.0	1,253.0	97.9	0	0	20.4	1,855	764
3. 2014	22,017	2,056	19,961	75.2	990.1	68.6	0	0	20.4	1,576	662
4. 2015	15,074	894	14,180	52.1	457.7	49.3	0	0	20.4	1,347	1,028
5. 2016	15,184	314	14,869	57.3	138.4	56.6	0	0	20.4	3,642	1,814
6. 2017	21,384	134	21,249	78.2	211.5	77.9	0	0	20.4	6,901	3,442
7. 2018	22,058	24	22,034	76.9	41.7	77.0	0	0	20.4	8,492	4,199
8. 2019	25,540	124	25,416	85.4	135.6	85.3	0	0	20.4	10,700	6,638
9. 2020	26,011	423	25,588	96.4	578.9	95.1	0	0	20.4	15,107	7,192
10. 2021	36,505	39	36,465	137.2	50.9	137.4	0	0	20.4	24,260	9,407
11. 2022	30,780	(8)	30,787	107.9	30.6	107.8	0	0	20.4	19,616	10,135
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	146,060	157,359

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	0	0	0	6	0	0	6	XXX
2. 2013	5,342	524	4,818	757	0	555	2	97	0	0	1,407	6
3. 2014	5,319	278	5,041	1,232	259	407	80	88	0	0	1,387	3
4. 2015	5,482	327	5,155	1,399	0	520	0	80	0	0	2,000	1
5. 2016	5,560	280	5,279	410	0	366	0	86	0	0	861	0
6. 2017	5,458	189	5,269	353	0	503	0	58	0	0	914	1
7. 2018	5,216	159	5,057	329	0	248	0	38	0	0	615	1
8. 2019	5,152	114	5,039	309	0	178	0	75	0	0	562	4
9. 2020	5,520	40	5,479	56	0	18	0	52	0	0	126	0
10. 2021	6,022	47	5,975	150	0	60	0	72	0	0	282	1
11. 2022	6,498	43	6,456	0	0	18	0	37	0	0	55	3
12. Totals	XXX	XXX	XXX	4,995	259	2,872	82	688	0	0	8,214	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	1,166	79	10	0	549	14	128	0	0	1,759	0
2. 2013	5	0	20	0	20	0	20	0	19	0	0	85	0
3. 2014	0	0	106	0	0	0	67	0	19	0	0	193	0
4. 2015	0	0	85	0	11	0	67	0	37	0	0	199	0
5. 2016	169	0	6	0	105	0	8	0	71	0	0	359	0
6. 2017	(3)	0	77	0	40	0	108	0	19	0	0	241	0
7. 2018	5	0	198	0	1	0	223	0	37	0	0	463	0
8. 2019	6	0	328	0	53	0	456	0	88	0	0	931	1
9. 2020	61	0	1,010	30	46	0	1,041	2	54	0	0	2,180	0
10. 2021	521	0	692	32	121	0	1,194	0	192	0	0	2,688	1
11. 2022	160	0	1,204	25	60	0	1,259	0	(405)	0	0	2,252	2
12. Totals	923	0	4,893	166	467	0	4,990	16	260	0	0	11,351	4

	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	1,086	673
2. 2013	1,493	2	1,492	28.0	0.3	31.0	0	0	20.4	25	60
3. 2014	1,919	339	1,580	36.1	122.2	31.3	0	0	20.4	106	86
4. 2015	2,199	0	2,199	40.1	0.0	42.7	0	0	20.4	85	114
5. 2016	1,221	0	1,221	22.0	0.0	23.1	0	0	20.4	175	184
6. 2017	1,155	0	1,155	21.2	0.0	21.9	0	0	20.4	74	167
7. 2018	1,078	0	1,078	20.7	0.0	21.3	0	0	20.4	203	260
8. 2019	1,493	0	1,493	29.0	0.0	29.6	0	0	20.4	334	598
9. 2020	2,338	33	2,306	42.4	81.2	42.1	0	0	20.4	1,041	1,139
10. 2021	3,002	32	2,970	49.8	66.6	49.7	0	0	20.4	1,182	1,507
11. 2022	2,332	25	2,307	35.9	58.8	35.7	0	0	20.4	1,339	914
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	5,650	5,701

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. 2021	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2022	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. 2021	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2022	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. 2021	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
3. 2022	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		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	0	0	0	0	0	0	0	0	XXX
2. 2021	0	0	0	0	0	0	0	0	0	0	0	0
3. 2022	0	0	0	0	0	0	0	0	0	0	0	0
4. Totals	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	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	0	0	0	0	0	0	0	0	0	0	0	0	0
2. 2021	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2022	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Totals	0	0	0	0	0	0	0	0	0	0	0	0	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0
2. 2021	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
3. 2022	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 2A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1	2	3	4	5	6	7	8	9	10	11	12
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	One Year	Two Year
1. Prior	67,046	58,559	53,460	52,813	53,463	50,836	51,412	51,526	51,898	53,083	1,185	1,557
2. 2013	318,802	299,159	291,732	293,643	293,608	293,405	292,923	292,816	292,872	292,801	(71)	(14)
3. 2014	XXX	325,349	310,812	311,561	312,314	311,054	309,328	309,706	309,505	309,381	(124)	(324)
4. 2015	XXX	XXX	306,668	308,783	310,079	308,640	306,862	306,871	307,120	306,956	(165)	85
5. 2016	XXX	XXX	XXX	332,642	331,665	327,343	324,208	323,241	322,205	322,060	(145)	(1,181)
6. 2017	XXX	XXX	XXX	XXX	504,977	509,809	510,355	469,221	466,674	468,130	1,456	(1,091)
7. 2018	XXX	XXX	XXX	XXX	XXX	554,014	549,452	509,380	498,393	497,971	(421)	(11,409)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	491,715	501,310	499,438	499,165	(273)	(2,145)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	638,330	628,054	615,605	(12,449)	(22,726)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	726,374	730,775	4,402	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	895,296	XXX	XXX
										12. Totals	(6,607)	(37,248)

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

1. Prior	222,296	225,469	221,918	220,359	221,222	224,696	224,659	224,650	224,703	221,636	(3,067)	(3,014)
2. 2013	278,025	279,268	269,905	268,661	267,468	266,753	266,060	266,174	266,245	266,254	9	80
3. 2014	XXX	257,226	253,846	252,432	252,860	251,704	250,992	250,711	250,622	250,720	98	9
4. 2015	XXX	XXX	277,796	291,820	290,240	287,430	287,059	287,110	287,435	287,443	8	333
5. 2016	XXX	XXX	XXX	356,714	359,562	356,387	352,625	351,100	351,585	351,735	150	635
6. 2017	XXX	XXX	XXX	XXX	419,335	410,416	403,678	401,022	399,663	399,668	5	(1,354)
7. 2018	XXX	XXX	XXX	XXX	XXX	420,755	419,681	414,089	411,574	412,053	479	(2,036)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	427,598	429,278	424,652	425,945	1,292	(3,333)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	355,512	350,257	343,797	(6,459)	(11,715)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	446,766	462,342	15,575	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	554,158	XXX	XXX
										12. Totals	8,090	(20,396)

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

1. Prior	291,272	282,820	282,818	271,673	271,684	272,467	268,973	267,783	266,023	265,503	(520)	(2,280)
2. 2013	196,086	195,401	196,754	198,674	203,107	205,550	207,606	207,769	207,235	206,342	(893)	(1,427)
3. 2014	XXX	184,321	183,778	185,392	188,155	193,192	195,166	196,418	195,909	195,103	(806)	(1,315)
4. 2015	XXX	XXX	186,773	189,298	194,077	204,828	215,853	217,358	217,576	218,602	1,026	1,244
5. 2016	XXX	XXX	XXX	200,633	206,063	217,510	235,103	239,236	239,440	239,967	528	732
6. 2017	XXX	XXX	XXX	XXX	221,292	243,003	248,101	255,698	258,734	260,613	1,879	4,915
7. 2018	XXX	XXX	XXX	XXX	XXX	266,149	272,339	293,389	297,762	302,044	4,283	8,656
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	294,405	330,709	337,375	341,315	3,941	10,607
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	293,367	284,988	276,364	(8,624)	(17,003)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	283,812	294,895	11,084	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	314,634	XXX	XXX
										12. Totals	11,897	4,129

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

1. Prior	2,569,511	2,567,737	2,531,557	2,487,050	2,453,826	2,403,943	2,381,942	2,375,537	2,369,783	2,349,879	(19,904)	(25,657)
2. 2013	547,143	545,106	543,715	536,955	527,986	519,893	506,298	499,058	495,372	488,992	(6,381)	(10,066)
3. 2014	XXX	553,133	551,892	549,348	534,279	524,604	515,146	506,081	501,951	490,031	(11,920)	(16,051)
4. 2015	XXX	XXX	571,406	558,322	539,707	525,890	507,576	487,698	476,062	462,770	(13,291)	(24,928)
5. 2016	XXX	XXX	XXX	594,541	579,029	553,691	530,854	509,582	494,425	481,122	(13,303)	(28,460)
6. 2017	XXX	XXX	XXX	XXX	591,039	570,714	549,229	528,137	518,156	497,779	(20,377)	(30,358)
7. 2018	XXX	XXX	XXX	XXX	XXX	583,123	569,201	552,716	532,907	515,063	(17,844)	(37,653)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	567,874	574,446	568,726	554,579	(14,148)	(19,867)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	541,727	534,298	513,294	(21,004)	(28,433)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	499,253	494,474	(4,779)	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	485,595	XXX	XXX
										12. Totals	(142,950)	(221,472)

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior	452,056	463,065	462,690	456,987	455,959	446,955	437,396	442,280	443,464	444,882	1,418	2,602
2. 2013	317,186	319,981	319,899	317,936	314,207	315,937	315,838	315,706	314,406	313,930	(476)	(1,776)
3. 2014	XXX	325,419	319,289	318,901	317,427	319,853	320,889	320,990	319,811	318,862	(949)	(2,128)
4. 2015	XXX	XXX	308,478	321,475	315,095	315,348	317,202	314,643	312,633	309,696	(2,937)	(4,947)
5. 2016	XXX	XXX	XXX	324,932	316,663	311,359	309,729	311,888	308,758	307,138	(1,620)	(4,750)
6. 2017	XXX	XXX	XXX	XXX	348,892	361,928	367,876	366,200	369,713	370,777	1,064	4,577
7. 2018	XXX	XXX	XXX	XXX	XXX	383,804	410,107	406,329	410,075	411,933	1,858	5,605
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	388,764	401,958	404,665	407,529	2,864	5,571
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	413,997	413,012	410,845	(2,167)	(3,152)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	427,052	412,935	(14,117)	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	492,154	XXX	XXX
										12. Totals	(15,062)	1,602

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 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022	11 One Year	12 Two Year
1. Prior	3,743	4,978	4,594	4,595	2,862	3,687	3,628	2,692	2,693	2,690	(2)	(2)
2. 2013	0	0	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1)	(1)	(1)	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1)	XXX	XXX
										12. Totals	(2)	(2)

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

1. Prior	14,282	12,646	11,836	10,883	8,808	9,800	9,311	8,466	8,672	8,833	161	366
2. 2013	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)	0	0
5. 2016	XXX	XXX	XXX	(1)	(1)	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	(1)	(1)	(1)	(1)	(1)	(1)	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	161	366

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

1. Prior	37,388	34,662	33,824	35,426	35,646	32,194	30,822	27,790	28,703	29,735	1,032	1,945
2. 2013	37,295	33,653	33,083	33,347	33,190	33,141	32,709	32,598	32,561	32,573	12	(25)
3. 2014	XXX	35,608	36,307	36,833	37,761	38,985	38,396	39,163	38,629	38,462	(168)	(701)
4. 2015	XXX	XXX	34,747	32,411	34,060	33,521	34,947	35,248	35,432	35,022	(410)	(226)
5. 2016	XXX	XXX	XXX	34,543	31,414	31,192	31,021	31,670	31,156	31,398	242	(272)
6. 2017	XXX	XXX	XXX	XXX	41,242	40,954	41,203	41,586	41,653	41,733	81	148
7. 2018	XXX	XXX	XXX	XXX	XXX	39,971	41,567	40,720	41,612	40,404	(1,209)	(316)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	39,418	40,531	39,118	38,299	(818)	(2,231)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	45,585	45,203	42,805	(2,398)	(2,780)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	50,291	50,746	454	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53,619	XXX	XXX
										12. Totals	(3,182)	(4,460)

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

1. Prior	1,076,246	1,026,481	1,032,817	1,045,204	1,056,042	1,107,142	1,160,314	1,217,476	1,257,457	1,315,997	58,540	98,522
2. 2013	188,031	189,939	178,773	176,179	174,175	174,245	182,796	182,894	180,792	181,299	507	(1,596)
3. 2014	XXX	189,510	186,419	183,187	176,689	179,142	192,633	188,814	187,316	186,727	(590)	(2,087)
4. 2015	XXX	XXX	191,965	177,797	175,152	185,627	205,569	214,179	213,459	216,718	3,258	2,538
5. 2016	XXX	XXX	XXX	208,140	202,464	208,848	228,151	233,018	233,346	235,688	2,342	2,670
6. 2017	XXX	XXX	XXX	XXX	216,609	218,018	227,785	234,749	236,407	244,119	7,712	9,369
7. 2018	XXX	XXX	XXX	XXX	XXX	244,721	254,891	262,175	269,113	287,235	18,122	25,060
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	284,628	290,272	287,844	301,160	13,316	10,888
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	286,774	276,046	276,594	548	(10,180)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	297,707	300,194	2,488	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	327,420	XXX	XXX
										12. Totals	106,243	135,185

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

1. Prior	368,772	356,958	338,615	315,659	306,421	297,373	269,851	268,738	278,121	269,191	(8,930)	453
2. 2013	67,364	76,606	85,395	89,248	98,685	89,627	85,666	82,717	80,451	79,948	(504)	(2,770)
3. 2014	XXX	71,039	74,274	75,734	71,999	64,450	61,341	61,046	60,118	60,619	501	(427)
4. 2015	XXX	XXX	66,182	67,999	64,563	59,751	50,288	54,143	54,027	54,377	350	235
5. 2016	XXX	XXX	XXX	62,976	67,312	68,949	71,314	70,910	68,269	68,894	624	(2,017)
6. 2017	XXX	XXX	XXX	XXX	65,000	65,604	68,025	61,575	66,145	70,068	3,923	8,492
7. 2018	XXX	XXX	XXX	XXX	XXX	67,690	71,135	79,028	81,900	83,594	1,693	4,566
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	70,728	81,599	87,040	88,404	1,365	6,805
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	93,021	92,897	89,255	(3,643)	(3,767)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	89,429	80,301	(9,129)	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	94,715	XXX	XXX
										12. Totals	(13,748)	11,571

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 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022	11 One Year	12 Two Year
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	128,514	111,236	108,214	(3,022)	(20,300)
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	242,097	233,175	(8,922)	XXX
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	246,565	XXX	XXX
4. Totals											(11,944)	(20,300)

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40,362	13,449	9,449	(4,000)	(30,913)
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	383,984	373,824	(10,159)	XXX
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	497,210	XXX	XXX
4. Totals											(14,159)	(30,913)

SCHEDULE P - PART 2K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,636	21,443	19,811	(1,632)	2,175
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,211	3,566	(1,645)	XXX
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,173	XXX	XXX
4. Totals											(3,278)	2,175

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	427	56	20	(36)	(407)
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
4. Totals											(36)	(407)

SCHEDULE P - PART 2M - INTERNATIONAL

1. Prior	1,622	1,800	2,232	2,232	2,065	2,067	2,081	1,736	1,677	1,678	1	(58)
2. 2013	1,182	460	452	439	337	336	271	270	270	270	0	0
3. 2014	XXX	135	135	135	11	11	2	0	0	0	0	0
4. 2015	XXX	XXX	326	326	184	184	108	101	101	101	0	0
5. 2016	XXX	XXX	XXX	570	496	496	400	162	162	162	0	0
6. 2017	XXX	XXX	XXX	XXX	311	211	72	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	1,041	978	564	564	564	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	393	122	122	122	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
12. Totals											1	(58)

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 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022	11 One Year	12 Two Year
1. Prior	9,781	8,060	8,925	8,803	8,812	7,443	6,820	7,010	5,061	5,168	108	(1,842)
2. 2013	2,257	2,212	2,654	2,831	2,857	2,796	2,797	2,585	2,585	2,584	0	(1)
3. 2014	XXX	1,308	2,008	2,800	2,832	2,832	2,614	2,412	2,401	2,373	(28)	(39)
4. 2015	XXX	XXX	4,089	2,975	2,572	2,572	2,572	2,133	2,133	2,130	(2)	(3)
5. 2016	XXX	XXX	XXX	3,254	2,724	2,721	2,684	2,374	3,736	3,736	0	1,362
6. 2017	XXX	XXX	XXX	XXX	2,178	2,227	2,228	2,334	2,416	2,383	(33)	49
7. 2018	XXX	XXX	XXX	XXX	XXX	942	688	1,107	1,080	1,039	(41)	(68)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	4,949	5,688	6,028	6,542	514	854
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,026	5,050	5,277	227	251
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,774	4,565	(209)	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,862	XXX	XXX
12. Totals											535	564

SCHEDULE P - PART 2O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	156,998	123,281	128,355	131,944	139,869	133,559	134,632	134,000	137,883	139,277	1,394	5,277
2. 2013	5,452	5,350	2,273	2,263	2,291	2,265	2,265	2,247	1,078	1,047	(31)	(1,200)
3. 2014	XXX	2,563	2,604	1,535	1,473	2,110	2,090	2,056	1,999	2,028	29	(28)
4. 2015	XXX	XXX	2,228	5,893	6,707	7,521	7,559	7,559	7,543	7,487	(56)	(72)
5. 2016	XXX	XXX	XXX	2,101	2,101	868	2,294	2,294	2,294	2,293	(1)	(1)
6. 2017	XXX	XXX	XXX	XXX	2,190	1,789	1,789	1,789	1,789	1,733	(56)	(56)
7. 2018	XXX	XXX	XXX	XXX	XXX	2,000	2,000	2,000	2,000	1,903	(97)	(97)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	5,348	5,348	5,348	5,286	(62)	(62)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,777	6,335	6,202	(134)	2,425
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,565	1,310	(255)	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,048	XXX	XXX
12. Totals											732	6,187

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

1. Prior	3,493	3,900	3,900	3,444	3,444	3,069	2,727	2,412	1,801	1,557	(244)	(855)
2. 2013	287	287	287	0	0	0	0	0	0	0	0	0
3. 2014	XXX	269	269	269	218	96	96	96	0	0	0	(96)
4. 2015	XXX	XXX	200	200	98	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	164	164	42	42	42	42	0	(42)	(42)
6. 2017	XXX	XXX	XXX	XXX	142	40	40	40	40	0	(40)	(40)
7. 2018	XXX	XXX	XXX	XXX	XXX	134	134	134	134	0	(134)	(134)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	132	132	132	0	(132)	(132)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	125	125	0	(125)	(125)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	124	0	(124)	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	113	XXX	XXX
12. Totals											(842)	(1,425)

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 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022	11 One Year	12 Two Year
1. Prior	363,589	297,737	302,761	306,702	320,392	339,772	359,663	369,416	385,539	395,956	10,417	26,540
2. 2013	16,610	17,540	20,492	20,893	19,377	21,216	21,738	21,750	21,710	21,323	(387)	(427)
3. 2014	XXX	16,421	18,269	20,032	19,160	20,771	18,963	17,505	17,421	16,545	(876)	(959)
4. 2015	XXX	XXX	18,874	17,722	17,268	17,234	16,773	14,693	12,303	11,043	(1,260)	(3,650)
5. 2016	XXX	XXX	XXX	15,300	18,376	16,753	19,031	17,885	14,251	13,063	(1,188)	(4,822)
6. 2017	XXX	XXX	XXX	XXX	19,195	19,306	21,782	21,900	20,272	18,767	(1,505)	(3,132)
7. 2018	XXX	XXX	XXX	XXX	XXX	17,379	17,276	17,587	20,201	20,097	(104)	2,510
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	18,623	18,487	23,499	23,552	53	5,065
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,148	26,320	24,006	(2,314)	5,858
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33,792	34,702	910	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,415	XXX	XXX
										12. Totals	3,744	26,981

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

1. Prior	6,782	8,716	8,260	10,544	11,214	11,177	7,831	8,095	8,060	7,988	(72)	(108)
2. 2013	1,875	2,103	2,052	1,953	1,867	1,909	1,427	1,396	1,372	1,375	4	(21)
3. 2014	XXX	1,973	1,961	2,518	1,979	1,351	1,429	1,492	1,545	1,473	(73)	(20)
4. 2015	XXX	XXX	2,156	2,314	2,297	1,000	1,805	2,062	2,024	2,082	58	20
5. 2016	XXX	XXX	XXX	2,283	2,443	2,593	1,544	1,434	1,099	1,063	(36)	(371)
6. 2017	XXX	XXX	XXX	XXX	2,496	2,710	1,810	1,522	1,358	1,078	(280)	(444)
7. 2018	XXX	XXX	XXX	XXX	XXX	2,390	2,362	2,092	1,346	1,003	(342)	(1,089)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	2,388	2,312	1,593	1,330	(263)	(982)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,774	2,638	2,200	(439)	(575)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,835	2,706	(129)	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,675	XXX	XXX
										12. Totals	(1,572)	(3,589)

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

1. Prior	XXX	XXX	XXX	XXX								
2. 2021	XXX	XXX	XXX	XXX								XXX
3. 2022	XXX	XXX	XXX	XXX					XXX		XXX	XXX
										4. Totals		

NONE

SCHEDULE P - PART 2T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX								
2. 2021	XXX	XXX	XXX	XXX								XXX
3. 2022	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		
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022		
1. Prior	000	25,432	38,140	45,465	49,235	47,857	49,892	50,208	50,789	51,268	0	0
2. 2013	212,131	270,524	280,791	286,936	290,301	291,234	292,004	292,290	292,561	292,590	29,352	2,000
3. 2014	XXX	224,355	285,222	299,118	304,706	306,527	307,787	308,574	308,713	308,870	29,882	1,898
4. 2015	XXX	XXX	210,383	281,711	295,337	301,697	303,957	305,262	305,943	306,342	28,415	1,934
5. 2016	XXX	XXX	XXX	224,982	297,656	311,432	316,828	319,139	319,950	321,004	28,531	1,806
6. 2017	XXX	XXX	XXX	XXX	319,547	446,617	476,678	451,058	453,915	455,594	33,526	1,865
7. 2018	XXX	XXX	XXX	XXX	XXX	353,170	489,234	481,162	479,235	483,280	37,079	1,984
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	343,790	463,347	483,520	490,115	35,723	1,951
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	425,538	562,644	580,887	42,998	2,380
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	487,376	675,354	43,992	3,287
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	531,334	34,302	2,265

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

1. Prior	000	85,941	134,290	159,703	171,785	179,685	182,764	185,234	187,370	188,327	0	0
2. 2013	110,933	185,074	222,663	246,857	258,351	262,791	264,506	265,527	265,798	266,055	36,518	7,154
3. 2014	XXX	95,809	168,196	208,622	231,958	243,204	247,961	249,145	250,086	250,390	32,901	6,360
4. 2015	XXX	XXX	108,997	196,080	240,083	265,039	278,060	282,714	285,079	286,317	36,337	4,719
5. 2016	XXX	XXX	XXX	126,503	241,119	295,073	325,313	339,242	345,424	349,223	42,260	6,245
6. 2017	XXX	XXX	XXX	XXX	143,912	273,026	336,472	368,748	384,004	393,280	46,141	7,590
7. 2018	XXX	XXX	XXX	XXX	XXX	147,565	281,665	342,838	375,327	396,319	44,717	7,210
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	149,007	285,796	348,537	389,380	42,155	7,444
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	114,875	220,733	279,493	28,565	5,210
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	138,379	300,004	31,785	7,842
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	175,194	20,100	5,740

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

1. Prior	000	103,723	176,050	215,867	233,001	242,667	248,745	251,634	253,003	255,031	0	0
2. 2013	40,107	85,447	128,830	160,822	184,512	195,647	202,056	203,064	203,579	204,435	11,500	8,641
3. 2014	XXX	33,837	74,594	116,735	151,249	174,469	185,743	188,466	191,214	192,485	10,543	8,393
4. 2015	XXX	XXX	36,828	83,622	132,658	168,877	194,462	204,795	210,291	214,039	10,458	8,763
5. 2016	XXX	XXX	XXX	35,346	87,842	138,674	185,927	208,189	219,991	230,678	10,859	9,713
6. 2017	XXX	XXX	XXX	XXX	38,516	94,717	153,207	194,802	222,755	240,978	10,627	9,826
7. 2018	XXX	XXX	XXX	XXX	XXX	44,676	108,034	172,749	223,680	263,149	11,017	10,186
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	45,673	121,306	191,064	254,920	10,601	10,002
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,876	84,286	138,964	6,827	6,460
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,932	97,769	6,221	6,760
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40,942	3,842	5,599

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

1. Prior	000	222,262	389,501	530,355	648,960	747,346	831,490	899,970	959,160	1,013,472	0	0
2. 2013	98,391	207,170	268,241	306,706	330,812	347,597	359,593	368,453	374,669	380,468	27,453	3,094
3. 2014	XXX	98,132	205,243	266,374	304,296	327,233	343,740	354,863	363,073	369,742	26,963	3,055
4. 2015	XXX	XXX	92,763	194,222	250,851	284,513	306,239	318,895	329,544	335,532	26,892	3,116
5. 2016	XXX	XXX	XXX	90,666	189,568	242,481	275,901	296,594	310,667	322,140	26,638	3,033
6. 2017	XXX	XXX	XXX	XXX	92,253	191,407	247,907	282,197	304,311	319,614	24,702	3,061
7. 2018	XXX	XXX	XXX	XXX	XXX	93,953	197,626	251,588	286,254	309,499	23,860	3,154
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	99,259	202,879	261,893	298,499	22,899	3,076
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	82,331	169,240	216,717	16,113	4,058
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	90,416	179,625	16,052	2,791
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	82,161	10,016	4,224

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000	127,458	218,277	273,280	306,708	332,311	358,507	369,767	378,426	386,240	0	0
2. 2013	123,003	191,689	228,350	255,981	277,461	290,418	298,923	302,160	304,410	306,796	8,886	7,254
3. 2014	XXX	119,475	184,458	224,414	259,203	283,601	296,787	303,290	306,875	310,269	8,286	6,885
4. 2015	XXX	XXX	114,497	189,530	224,126	256,993	276,634	285,567	292,935	297,729	7,458	6,443
5. 2016	XXX	XXX	XXX	108,950	181,174	217,795	246,899	266,020	278,791	286,419	6,884	6,203
6. 2017	XXX	XXX	XXX	XXX	127,105	218,497	255,466	288,350	317,438	335,104	6,984	6,445
7. 2018	XXX	XXX	XXX	XXX	XXX	147,977	247,475	287,813	321,119	350,080	6,956	6,095
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	129,293	222,803	269,130	310,982	6,368	5,820
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	145,884	222,061	259,968	5,590	7,110
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	141,627	233,818	5,051	4,643
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	153,255	3,261	3,169

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		
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022		
1. Prior	000	214	1,118	1,170	1,403	1,625	2,170	2,250	2,310	2,309	0	0
2. 2013	0	0	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	3	3	3	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
11. 2022	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	626	605	905	1,657	1,757	2,176	2,509	2,826	2,848	0	0
2. 2013	0	0	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
11. 2022	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	7,670	12,820	15,444	18,156	18,972	19,388	19,582	19,995	20,311	XXX	XXX
2. 2013	16,132	24,929	27,904	30,452	31,887	32,153	32,275	32,347	32,378	32,448	XXX	XXX
3. 2014	XXX	15,389	26,065	31,990	35,114	37,352	37,784	37,751	37,860	37,869	XXX	XXX
4. 2015	XXX	XXX	15,833	24,832	29,025	30,432	33,091	33,394	34,196	33,931	XXX	XXX
5. 2016	XXX	XXX	XXX	14,938	23,897	26,770	28,793	29,263	29,585	29,945	XXX	XXX
6. 2017	XXX	XXX	XXX	XXX	19,988	31,660	35,886	38,208	39,399	39,934	XXX	XXX
7. 2018	XXX	XXX	XXX	XXX	XXX	19,615	29,841	33,455	35,452	36,561	XXX	XXX
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	18,027	29,293	31,481	33,739	XXX	XXX
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,071	33,167	35,803	XXX	XXX
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,354	36,421	XXX	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,153	XXX	XXX

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

1. Prior	000	148,460	274,607	460,110	550,139	633,629	698,133	744,843	792,823	843,525	0	0
2. 2013	7,858	34,660	72,244	96,885	122,152	140,516	154,715	158,248	161,083	164,386	1,661	2,664
3. 2014	XXX	7,756	30,840	61,766	98,918	122,813	145,605	155,511	160,510	163,728	1,470	2,821
4. 2015	XXX	XXX	8,277	28,401	69,087	114,061	150,387	168,030	177,600	187,586	1,467	2,694
5. 2016	XXX	XXX	XXX	7,595	41,159	87,954	132,742	155,648	176,018	194,218	1,362	2,518
6. 2017	XXX	XXX	XXX	XXX	8,614	38,432	79,834	113,499	148,155	186,562	1,313	2,303
7. 2018	XXX	XXX	XXX	XXX	XXX	8,223	41,124	91,577	144,510	189,745	1,272	2,292
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	9,834	48,192	97,859	164,257	1,228	2,049
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,854	45,586	90,668	894	1,253
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,707	48,550	674	1,277
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,815	349	1,262

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

1. Prior	000	61,071	130,240	164,609	186,257	198,666	212,413	217,128	226,277	242,972	0	0
2. 2013	2,652	15,042	24,329	40,590	49,483	55,362	58,441	60,533	64,593	77,716	344	60
3. 2014	XXX	2,731	12,831	23,417	36,022	45,846	53,323	55,368	56,028	56,993	332	55
4. 2015	XXX	XXX	3,697	12,811	24,552	36,422	40,215	42,037	48,246	48,580	295	61
5. 2016	XXX	XXX	XXX	1,872	12,542	21,694	34,228	45,357	57,550	60,580	304	67
6. 2017	XXX	XXX	XXX	XXX	2,398	10,605	21,628	33,854	44,255	51,617	297	81
7. 2018	XXX	XXX	XXX	XXX	XXX	3,337	14,463	27,435	42,787	55,303	294	82
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	4,275	15,778	32,146	44,538	289	86
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,956	21,301	32,580	240	81
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,532	15,849	179	76
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,954	60	42

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		
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022		
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	69,443	80,033	XXX	XXX
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	141,271	220,325	XXX	XXX
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	126,625	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	9,463	7,850	0	0
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	339,251	373,690	153,022	15,769
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	440,049	140,443	11,530

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	3,186	7,696	XXX	XXX
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	760	1,045	XXX	XXX
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	785	XXX	XXX

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	(2)	(3)	XXX	XXX
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

1. Prior	000	515	1,358	1,441	1,530	1,491	1,570	1,575	1,585	1,583	XXX	XXX
2. 2013	0	57	71	269	269	269	270	270	270	270	XXX	XXX
3. 2014	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
4. 2015	XXX	XXX	0	0	81	101	101	101	101	101	XXX	XXX
5. 2016	XXX	XXX	XXX	38	57	101	162	162	162	162	XXX	XXX
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0	XXX	XXX
7. 2018	XXX	XXX	XXX	XXX	XXX	0	564	564	564	564	XXX	XXX
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	122	122	122	122	XXX	XXX
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX	XXX
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
11. 2022	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		
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022		
1. Prior	000	1,768	2,308	2,313	2,335	2,388	2,466	3,215	3,195	3,231	XXX	XXX
2. 2013	493	1,474	2,079	2,182	2,376	2,583	2,584	2,584	2,584	2,584	XXX	XXX
3. 2014	XXX	633	1,364	2,121	2,266	2,247	2,372	2,339	2,339	2,339	XXX	XXX
4. 2015	XXX	XXX	1,029	1,688	2,070	2,080	2,129	2,129	2,129	2,129	XXX	XXX
5. 2016	XXX	XXX	XXX	678	1,340	1,710	2,119	2,633	3,621	3,639	XXX	XXX
6. 2017	XXX	XXX	XXX	XXX	636	1,198	1,950	2,257	2,274	2,347	XXX	XXX
7. 2018	XXX	XXX	XXX	XXX	XXX	88	463	615	669	701	XXX	XXX
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	2,382	4,619	5,928	6,212	XXX	XXX
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,365	2,985	3,676	XXX	XXX
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,577	6,365	XXX	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11	XXX	XXX

SCHEDULE P - PART 3O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	000	21,464	34,334	44,005	57,917	65,527	72,538	77,816	82,911	94,452	XXX	XXX
2. 2013	0	0	0	0	0	1	1	1	1	1	XXX	XXX
3. 2014	XXX	0	0	(10)	(21)	2,014	2,014	2,014	2,014	2,014	XXX	XXX
4. 2015	XXX	XXX	0	10	5,111	5,882	7,240	7,287	7,287	7,287	XXX	XXX
5. 2016	XXX	XXX	XXX	0	0	1	1	752	1,547	1,547	XXX	XXX
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0	XXX	XXX
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	XXX	XXX
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	5,090	5,090	5,090	XXX	XXX
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	3,054	3,054	XXX	XXX
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	51	XXX	XXX

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

1. Prior	000	1,335	1,530	1,550	1,370	1,373	1,373	1,427	1,427	1,444	XXX	XXX
2. 2013	0	0	0	0	0	0	0	0	0	0	XXX	XXX
3. 2014	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0	XXX	XXX
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0	XXX	XXX
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0	XXX	XXX
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	XXX	XXX
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX	XXX
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
11. 2022	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		
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022		
1. Prior	000	42,425	87,576	120,147	148,950	170,408	205,896	221,580	238,851	261,409	0	0
2. 2013	288	2,456	5,498	10,513	13,506	16,930	17,779	18,669	19,084	18,878	107	194
3. 2014	XXX	217	3,038	6,178	10,317	12,868	12,179	13,195	13,980	14,408	88	198
4. 2015	XXX	XXX	348	1,672	3,629	6,417	7,455	8,170	8,445	8,825	72	166
5. 2016	XXX	XXX	XXX	458	1,543	2,851	5,455	6,123	6,950	7,807	71	130
6. 2017	XXX	XXX	XXX	XXX	217	1,296	2,450	5,472	7,322	9,302	57	121
7. 2018	XXX	XXX	XXX	XXX	XXX	293	1,564	3,154	5,202	7,994	66	107
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	390	2,126	3,694	6,688	62	98
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	326	1,040	2,161	45	62
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	343	1,722	37	69
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	372	19	60

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

1. Prior	000	1,978	2,894	6,253	6,269	6,359	6,363	6,364	6,356	6,356	0	0
2. 2013	12	481	855	1,088	1,128	1,169	1,280	1,305	1,305	1,310	6	0
3. 2014	XXX	1	140	279	376	555	1,274	1,294	1,299	1,299	2	1
4. 2015	XXX	XXX	22	355	583	710	1,317	1,890	1,918	1,919	1	0
5. 2016	XXX	XXX	XXX	35	287	482	609	671	716	775	0	0
6. 2017	XXX	XXX	XXX	XXX	11	150	373	428	487	856	1	0
7. 2018	XXX	XXX	XXX	XXX	XXX	12	294	501	607	577	1	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	227	368	441	487	2	1
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19	63	74	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	103	210	0	0
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18	0	1

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
3. 2022	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					
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	22,144	9,423	2,837	762	727	1,141	450	283	331	1,206
2. 2013	64,151	11,035	1,687	1,001	689	576	237	72	98	48
3. 2014	XXX	60,780	7,301	2,217	1,517	1,609	319	257	252	96
4. 2015	XXX	XXX	52,005	6,532	3,941	2,041	300	482	155	190
5. 2016	XXX	XXX	XXX	64,846	14,926	5,979	1,764	1,125	379	278
6. 2017	XXX	XXX	XXX	XXX	98,838	21,986	10,750	5,880	2,994	4,493
7. 2018	XXX	XXX	XXX	XXX	XXX	118,145	23,720	6,642	4,832	4,765
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	94,292	13,631	2,952	1,254
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	153,645	36,998	15,504
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	163,712	33,248
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	278,420

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

1. Prior	66,102	31,229	15,284	8,497	6,942	6,241	6,263	6,303	9,194	8,666
2. 2013	90,532	46,059	17,568	7,189	3,190	1,521	376	85	23	11
3. 2014	XXX	93,489	39,413	15,232	6,444	2,603	941	365	82	(8)
4. 2015	XXX	XXX	94,799	45,307	20,063	6,690	2,246	747	301	143
5. 2016	XXX	XXX	XXX	133,160	56,331	25,136	8,833	2,756	1,049	611
6. 2017	XXX	XXX	XXX	XXX	169,951	69,129	27,934	11,575	4,926	1,739
7. 2018	XXX	XXX	XXX	XXX	XXX	166,471	69,623	31,345	12,133	4,505
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	172,292	74,231	31,065	13,048
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	156,882	71,763	30,412
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	199,404	88,353
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	254,063

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

1. Prior	126,386	76,587	53,550	24,007	19,442	16,929	10,660	7,830	6,323	4,918
2. 2013	92,679	49,595	23,081	9,134	3,585	3,125	2,918	2,797	2,120	1,337
3. 2014	XXX	93,099	50,394	23,831	9,195	4,484	3,165	3,218	2,106	1,191
4. 2015	XXX	XXX	89,974	41,594	14,630	6,305	7,029	5,336	1,618	1,272
5. 2016	XXX	XXX	XXX	97,383	50,394	26,545	16,295	10,171	5,829	2,322
6. 2017	XXX	XXX	XXX	XXX	115,773	74,108	36,442	22,141	10,853	4,601
7. 2018	XXX	XXX	XXX	XXX	XXX	145,008	75,514	50,439	26,376	12,705
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	159,542	110,835	65,309	30,598
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	197,280	128,729	74,167
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	183,169	113,642
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	196,770

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

1. Prior	1,181,431	1,018,755	907,425	814,109	736,719	667,878	643,915	629,049	616,933	599,407
2. 2013	317,620	213,850	166,730	136,034	115,867	98,378	85,258	76,079	71,234	63,907
3. 2014	XXX	329,727	216,094	179,252	144,888	120,348	102,037	90,515	81,151	72,880
4. 2015	XXX	XXX	351,927	245,452	192,834	160,028	131,935	105,366	95,096	82,120
5. 2016	XXX	XXX	XXX	352,919	238,174	182,285	147,368	119,247	94,834	78,816
6. 2017	XXX	XXX	XXX	XXX	370,112	247,561	191,636	151,997	132,390	103,466
7. 2018	XXX	XXX	XXX	XXX	XXX	366,667	243,886	190,938	153,170	129,758
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	340,809	215,665	175,461	149,802
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	356,028	259,962	188,690
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	300,609	208,771
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	298,570

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior	227,157	173,262	139,010	118,037	109,956	88,483	60,285	57,497	49,642	44,742
2. 2013	107,087	65,845	39,616	24,711	13,843	10,285	7,752	6,329	5,222	3,888
3. 2014	XXX	120,456	66,859	39,077	19,999	14,520	10,105	8,380	6,812	4,667
4. 2015	XXX	XXX	103,348	71,314	38,651	22,258	18,450	13,052	9,285	6,449
5. 2016	XXX	XXX	XXX	132,071	72,517	41,348	24,933	19,200	12,645	8,328
6. 2017	XXX	XXX	XXX	XXX	119,573	71,447	53,174	26,508	21,025	15,781
7. 2018	XXX	XXX	XXX	XXX	XXX	120,063	83,816	49,676	32,842	22,206
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	142,711	94,059	62,035	38,242
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	171,575	114,947	85,061
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	179,077	103,804
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	208,299

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	1,558	1,514	1,512	1,744	1,084	1,470	1,236	310	348	360
2. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	(3)	(3)	(3)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1)	(1)	(1)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1)

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

1. Prior	6,148	5,754	6,146	4,617	2,812	3,296	2,732	1,455	3,317	3,649
2. 2013	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)
5. 2016	XXX	XXX	XXX	(1)	(1)	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	(1)	(1)	(1)	(1)	(1)	(1)
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	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	21,096	15,250	13,026	13,223	13,380	9,885	8,926	5,925	6,517	7,442
2. 2013	11,282	3,218	1,412	839	658	522	222	108	98	45
3. 2014	XXX	11,368	2,585	1,325	770	538	126	986	532	416
4. 2015	XXX	XXX	9,532	1,852	1,737	273	723	694	545	392
5. 2016	XXX	XXX	XXX	11,177	3,464	1,387	255	877	255	473
6. 2017	XXX	XXX	XXX	XXX	9,723	3,204	1,741	621	536	588
7. 2018	XXX	XXX	XXX	XXX	XXX	7,317	4,778	2,038	1,192	560
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	9,456	4,551	2,972	1,477
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,258	5,932	3,068
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,339	4,475
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,806

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

1. Prior	814,563	647,140	557,158	420,036	356,304	346,502	346,546	361,299	358,895	364,823
2. 2013	144,131	108,251	64,974	44,507	28,684	16,997	17,505	15,557	12,551	11,295
3. 2014	XXX	154,284	112,913	77,225	44,972	30,146	27,864	22,263	17,615	15,265
4. 2015	XXX	XXX	156,632	103,899	61,664	35,344	25,551	23,969	19,753	13,810
5. 2016	XXX	XXX	XXX	172,966	118,419	76,813	59,591	45,621	32,330	25,535
6. 2017	XXX	XXX	XXX	XXX	182,066	130,992	91,504	67,956	42,234	26,756
7. 2018	XXX	XXX	XXX	XXX	XXX	209,071	159,287	109,523	70,905	51,857
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	240,552	179,551	124,848	79,927
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	247,632	181,553	126,770
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	253,143	191,077
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	277,750

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

1. Prior	265,179	198,986	133,846	89,718	74,641	59,899	31,870	20,258	26,620	16,543
2. 2013	55,274	46,018	39,582	37,540	41,491	22,389	10,076	1,186	(646)	(1,528)
3. 2014	XXX	59,806	51,237	37,053	20,270	11,460	5,622	3,724	2,896	2,864
4. 2015	XXX	XXX	54,125	40,927	27,746	17,434	7,115	6,668	4,052	4,311
5. 2016	XXX	XXX	XXX	52,539	41,054	28,831	17,696	11,127	6,572	3,337
6. 2017	XXX	XXX	XXX	XXX	55,957	44,385	32,651	13,663	13,116	8,804
7. 2018	XXX	XXX	XXX	XXX	XXX	57,451	39,497	26,615	18,747	9,850
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	59,397	52,012	38,496	26,627
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	78,351	61,118	38,675
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	74,596	50,236
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	79,359

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32,458	6,437	13,491
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,570	(2,963)
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40,250

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,244	3,595	1,251
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,806	302
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,709

SCHEDULE P - PART 4K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,230	9,313	5,136
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,445	2,512
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,337

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	211	48	16
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 4M - INTERNATIONAL

1. Prior	441	448	607	606	383	441	413	128	79	74
2. 2013	663	112	112	112	6	6	0	0	0	0
3. 2014	XXX	135	135	135	11	11	2	0	0	0
4. 2015	XXX	XXX	173	173	32	32	8	0	0	0
5. 2016	XXX	XXX	XXX	176	102	102	217	0	0	0
6. 2017	XXX	XXX	XXX	XXX	311	211	72	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	799	353	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	230	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	3,092	1,222	2,551	2,531	2,607	2,291	2,009	2,817	1,019	1,223
2. 2013	341	(469)	19	196	242	213	212	1	0	1
3. 2014	XXX	(471)	(199)	181	285	306	112	92	62	35
4. 2015	XXX	XXX	1,291	604	274	274	443	5	4	2
5. 2016	XXX	XXX	XXX	603	274	144	268	(480)	40	37
6. 2017	XXX	XXX	XXX	XXX	522	24	93	19	93	(288)
7. 2018	XXX	XXX	XXX	XXX	XXX	395	250	491	400	327
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	(1,039)	(1,329)	(1,023)	(49)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,987	286	450
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	963	239
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,061

SCHEDULE P - PART 4O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	66,127	41,078	34,509	33,802	28,969	24,850	23,575	19,873	22,203	20,505
2. 2013	2,397	2,295	2,273	2,263	2,271	2,245	2,258	2,320	1,152	978
3. 2014	XXX	2,563	2,604	1,627	1,565	96	76	42	(15)	14
4. 2015	XXX	XXX	2,228	711	303	352	165	272	256	200
5. 2016	XXX	XXX	XXX	2,100	2,100	868	53	53	747	746
6. 2017	XXX	XXX	XXX	XXX	2,190	1,789	1,789	1,789	1,789	1,600
7. 2018	XXX	XXX	XXX	XXX	XXX	2,000	2,000	2,000	2,000	1,903
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	233	242	242	180
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	712	3,281	3,148
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,565	1,310
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,997

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

1. Prior	1,216	1,081	1,526	1,175	1,661	1,207	848	761	208	78
2. 2013	287	287	287	0	0	0	0	0	0	0
3. 2014	XXX	269	269	269	218	96	96	96	0	0
4. 2015	XXX	XXX	200	200	98	0	0	0	0	0
5. 2016	XXX	XXX	XXX	164	164	42	42	42	42	0
6. 2017	XXX	XXX	XXX	XXX	142	40	40	40	40	0
7. 2018	XXX	XXX	XXX	XXX	XXX	134	134	134	134	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	132	132	132	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	125	125	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	124	0
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	113

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	286,744	184,971	157,903	136,687	124,650	125,839	115,661	113,870	114,268	104,973
2. 2013	13,653	11,363	10,618	6,611	3,882	2,527	3,030	2,616	2,126	2,149
3. 2014	XXX	13,975	11,200	10,516	5,768	5,414	4,524	3,428	2,707	1,839
4. 2015	XXX	XXX	17,367	13,740	11,271	8,829	7,937	5,270	2,782	1,787
5. 2016	XXX	XXX	XXX	13,709	14,899	11,118	11,554	9,927	5,540	3,614
6. 2017	XXX	XXX	XXX	XXX	17,417	14,560	15,364	13,619	10,281	7,263
7. 2018	XXX	XXX	XXX	XXX	XXX	15,584	12,761	10,663	10,935	7,703
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	16,601	13,455	15,431	12,466
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,713	23,506	19,220
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32,142	31,152
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,043

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

1. Prior	4,969	4,854	4,252	4,286	4,940	4,814	1,468	1,731	1,703	1,621
2. 2013	1,473	1,312	803	686	620	616	67	59	42	40
3. 2014	XXX	1,625	1,430	1,847	1,203	225	34	1	54	173
4. 2015	XXX	XXX	2,064	876	851	(428)	1	118	83	152
5. 2016	XXX	XXX	XXX	1,488	1,684	1,775	704	567	155	14
6. 2017	XXX	XXX	XXX	XXX	2,361	2,221	1,335	994	721	185
7. 2018	XXX	XXX	XXX	XXX	XXX	2,218	1,852	1,458	729	420
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	1,957	1,830	1,120	784
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,688	2,572	2,018
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,149	1,854
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,437

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2022	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. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2022	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	7,258	849	388	154	79	30	30	29	7	1
2. 2013	25,166	28,741	29,093	29,210	29,264	29,286	29,301	29,347	29,351	29,352
3. 2014	XXX	25,617	29,288	29,625	29,744	29,799	29,827	29,874	29,880	29,882
4. 2015	XXX	XXX	23,765	27,808	28,126	28,255	28,311	28,403	28,412	28,415
5. 2016	XXX	XXX	XXX	23,843	27,877	28,224	28,339	28,502	28,525	28,531
6. 2017	XXX	XXX	XXX	XXX	28,356	32,767	33,102	33,389	33,502	33,526
7. 2018	XXX	XXX	XXX	XXX	XXX	31,000	36,244	36,839	37,034	37,079
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	29,377	35,065	35,582	35,723
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35,341	42,401	42,998
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,328	43,992
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,302

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	1,097	624	350	169	103	74	44	33	30	31
2. 2013	1,795	414	197	106	55	36	20	10	4	4
3. 2014	XXX	1,886	432	202	97	48	19	13	8	6
4. 2015	XXX	XXX	1,849	425	203	100	47	21	14	10
5. 2016	XXX	XXX	XXX	1,948	404	176	79	38	19	14
6. 2017	XXX	XXX	XXX	XXX	2,055	653	441	365	259	244
7. 2018	XXX	XXX	XXX	XXX	XXX	2,205	637	378	213	171
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	2,242	595	295	189
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,667	676	284
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,139	786
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,231

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	6,177	1,016	506	252	137	83	60	58	35	34
2. 2013	28,562	31,106	31,273	31,309	31,316	31,321	31,322	31,356	31,354	31,356
3. 2014	XXX	28,996	31,589	31,714	31,737	31,745	31,747	31,785	31,786	31,786
4. 2015	XXX	XXX	27,160	30,136	30,252	30,286	30,293	30,357	30,360	30,359
5. 2016	XXX	XXX	XXX	27,212	30,061	30,197	30,225	30,344	30,349	30,351
6. 2017	XXX	XXX	XXX	XXX	31,914	35,262	35,405	35,613	35,626	35,635
7. 2018	XXX	XXX	XXX	XXX	XXX	34,763	38,828	39,183	39,226	39,234
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	33,119	37,563	37,817	37,863
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,831	45,423	45,662
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	42,120	48,065
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,798

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	16,641	4,040	1,920	967	454	378	203	91	48	28
2. 2013	23,475	32,873	34,775	35,730	36,156	36,331	36,435	36,480	36,502	36,518
3. 2014	XXX	20,216	29,458	31,337	32,204	32,616	32,767	32,841	32,879	32,901
4. 2015	XXX	XXX	21,986	32,442	34,649	35,588	36,043	36,180	36,272	36,337
5. 2016	XXX	XXX	XXX	24,160	37,632	40,333	41,441	41,929	42,091	42,260
6. 2017	XXX	XXX	XXX	XXX	26,886	41,222	44,135	45,334	45,830	46,141
7. 2018	XXX	XXX	XXX	XXX	XXX	26,593	40,101	42,962	44,107	44,717
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	24,890	38,179	40,878	42,155
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,615	26,395	28,565
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,748	31,785
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,100

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	8,510	4,528	2,651	1,592	1,075	663	427	326	270	243
2. 2013	11,280	3,634	1,836	873	429	244	130	78	54	39
3. 2014	XXX	10,606	3,481	1,643	776	349	192	115	72	45
4. 2015	XXX	XXX	11,635	3,945	1,791	869	389	255	156	87
5. 2016	XXX	XXX	XXX	15,199	4,751	2,141	1,047	556	385	200
6. 2017	XXX	XXX	XXX	XXX	16,263	5,165	2,411	1,234	723	392
7. 2018	XXX	XXX	XXX	XXX	XXX	15,231	5,157	2,414	1,291	656
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	15,230	5,057	2,549	1,277
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,689	3,953	1,871
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,711	5,348
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,230

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	14,156	5,016	2,845	1,671	1,104	788	520	353	276	275
2. 2013	39,925	43,378	43,639	43,697	43,711	43,713	43,714	43,710	43,709	43,711
3. 2014	XXX	35,289	39,052	39,238	39,286	39,300	39,305	39,307	39,307	39,306
4. 2015	XXX	XXX	36,390	40,823	41,044	41,111	41,127	41,139	41,141	41,143
5. 2016	XXX	XXX	XXX	42,784	48,314	48,586	48,667	48,701	48,704	48,705
6. 2017	XXX	XXX	XXX	XXX	47,690	53,664	53,988	54,090	54,114	54,123
7. 2018	XXX	XXX	XXX	XXX	XXX	46,267	52,126	52,462	52,557	52,583
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	44,651	50,425	50,776	50,876
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31,580	35,390	35,646
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	38,837	44,975
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44,070

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	4,782	1,556	967	341	160	200	78	48	15	28
2. 2013	7,257	10,085	10,783	11,146	11,338	11,436	11,486	11,496	11,497	11,500
3. 2014	XXX	6,466	9,170	9,852	10,201	10,410	10,498	10,525	10,538	10,543
4. 2015	XXX	XXX	6,309	9,016	9,757	10,103	10,304	10,409	10,443	10,458
5. 2016	XXX	XXX	XXX	6,098	9,325	10,092	10,502	10,708	10,804	10,859
6. 2017	XXX	XXX	XXX	XXX	6,142	9,154	9,897	10,298	10,501	10,627
7. 2018	XXX	XXX	XXX	XXX	XXX	6,478	9,502	10,295	10,712	11,017
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	6,232	9,325	10,094	10,601
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,258	6,197	6,827
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,917	6,221
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,842

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	3,454	1,809	939	497	268	174	133	112	109	101
2. 2013	4,805	1,619	871	443	197	92	34	16	12	5
3. 2014	XXX	4,576	1,600	859	435	179	84	44	21	9
4. 2015	XXX	XXX	4,764	1,643	848	448	199	95	54	30
5. 2016	XXX	XXX	XXX	5,762	2,091	1,156	502	265	157	67
6. 2017	XXX	XXX	XXX	XXX	5,441	2,103	1,031	583	325	158
7. 2018	XXX	XXX	XXX	XXX	XXX	5,560	2,207	1,386	643	306
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	4,834	1,941	1,116	596
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,488	1,367	754
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,244	1,638
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,592

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	6,091	2,599	1,307	509	258	383	203	146	125	97
2. 2013	18,331	19,915	20,110	20,142	20,136	20,155	20,156	20,152	20,150	20,146
3. 2014	XXX	17,209	18,768	18,907	18,938	18,947	18,964	18,958	18,951	18,945
4. 2015	XXX	XXX	17,383	18,966	19,153	19,229	19,236	19,255	19,257	19,251
5. 2016	XXX	XXX	XXX	18,406	20,393	20,564	20,621	20,646	20,655	20,639
6. 2017	XXX	XXX	XXX	XXX	18,511	20,315	20,470	20,595	20,603	20,611
7. 2018	XXX	XXX	XXX	XXX	XXX	19,254	21,084	21,411	21,461	21,509
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	17,009	20,932	21,108	21,199
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,694	13,884	14,041
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,038	14,619
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,033

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	13,137	4,476	2,845	2,461	2,066	1,681	7,739	1,390	552	1,748
2. 2013	14,000	23,186	24,643	25,357	25,820	26,657	27,092	27,234	27,277	27,453
3. 2014	XXX	14,354	22,703	24,146	24,770	25,212	26,316	26,814	26,886	26,963
4. 2015	XXX	XXX	14,290	22,597	23,961	24,601	25,019	26,289	26,784	26,892
5. 2016	XXX	XXX	XXX	14,451	22,548	23,833	24,420	24,771	26,186	26,638
6. 2017	XXX	XXX	XXX	XXX	13,779	21,634	22,933	23,475	23,845	24,702
7. 2018	XXX	XXX	XXX	XXX	XXX	13,483	21,721	22,943	23,485	23,860
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	13,562	21,121	22,334	22,899
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,545	15,149	16,113
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,966	16,052
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,016

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	12,657	9,696	7,836	6,653	5,869	5,124	4,619	4,154	3,791	3,466
2. 2013	9,298	2,877	1,611	985	655	468	356	281	225	194
3. 2014	XXX	8,479	2,749	1,478	932	595	434	346	266	220
4. 2015	XXX	XXX	8,357	2,627	1,428	854	568	442	340	272
5. 2016	XXX	XXX	XXX	8,093	2,483	1,340	819	575	432	335
6. 2017	XXX	XXX	XXX	XXX	7,884	2,430	1,297	814	579	438
7. 2018	XXX	XXX	XXX	XXX	XXX	8,396	2,417	1,328	851	585
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	7,943	2,467	1,380	870
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,142	1,981	1,132
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,366	2,016
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,250

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	19,121	12,651	9,254	8,650	6,954	6,717	12,003	5,290	4,535	5,183
2. 2013	25,543	28,990	29,246	29,376	29,534	30,209	30,537	30,605	30,595	30,741
3. 2014	XXX	25,208	28,354	28,595	28,709	28,839	29,798	30,212	30,205	30,238
4. 2015	XXX	XXX	25,124	28,187	28,431	28,526	28,672	29,833	30,232	30,280
5. 2016	XXX	XXX	XXX	24,967	27,957	28,165	28,248	28,363	29,639	30,006
6. 2017	XXX	XXX	XXX	XXX	24,169	27,040	27,252	27,326	27,470	28,201
7. 2018	XXX	XXX	XXX	XXX	XXX	24,454	27,203	27,384	27,475	27,599
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	24,027	26,584	26,759	26,845
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,114	21,134	21,303
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,452	20,859
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,490

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	4,631	1,788	1,376	1,296	721	691	449	240	166	163
2. 2013	5,539	7,517	8,056	8,414	8,640	8,758	8,814	8,845	8,875	8,886
3. 2014	XXX	5,115	6,975	7,488	7,850	8,086	8,191	8,247	8,274	8,286
4. 2015	XXX	XXX	4,404	6,208	6,699	7,034	7,242	7,347	7,420	7,458
5. 2016	XXX	XXX	XXX	4,047	5,799	6,255	6,549	6,738	6,824	6,884
6. 2017	XXX	XXX	XXX	XXX	4,184	5,922	6,362	6,648	6,856	6,984
7. 2018	XXX	XXX	XXX	XXX	XXX	4,208	5,941	6,404	6,721	6,956
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	4,037	5,606	6,052	6,368
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,813	5,218	5,590
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,620	5,051
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,261

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	31,390	28,976	26,737	23,458	19,839	18,680	13,663	11,142	10,751	10,259
2. 2013	2,167	1,080	752	499	305	194	137	109	55	50
3. 2014	XXX	2,197	1,032	744	452	243	137	79	48	30
4. 2015	XXX	XXX	2,025	999	715	470	290	182	113	122
5. 2016	XXX	XXX	XXX	1,903	901	662	444	288	200	144
6. 2017	XXX	XXX	XXX	XXX	1,965	962	737	523	338	218
7. 2018	XXX	XXX	XXX	XXX	XXX	2,014	1,045	800	1,063	1,532
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	2,616	1,037	809	593
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,643	841	657
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,642	901
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,635

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	38,972	33,049	30,558	28,200	24,171	20,565	19,325	14,212	12,130	11,424
2. 2013	13,470	15,458	15,875	16,049	16,118	16,152	16,166	16,175	16,179	16,190
3. 2014	XXX	12,770	14,547	14,945	15,105	15,168	15,187	15,199	15,203	15,201
4. 2015	XXX	XXX	11,508	13,312	13,696	13,872	13,939	13,955	13,968	14,023
5. 2016	XXX	XXX	XXX	10,776	12,603	12,994	13,137	13,198	13,214	13,231
6. 2017	XXX	XXX	XXX	XXX	11,257	13,069	13,443	13,576	13,628	13,647
7. 2018	XXX	XXX	XXX	XXX	XXX	11,128	12,983	13,180	13,844	14,583
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	13,648	12,227	12,627	12,781
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,514	13,045	13,357
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,034	10,595
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,065

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	2	1	0	0	0	0	0	0	0	0
2. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	5	0	0	0	0	0	0	113	0	0
2. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	7	1	0	0	0	0	0	113	0	0
2. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	2	2	1	1	0	0	0	0	0	0
2. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	7	3	1	0	0	0	0	0	0	0
2. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	9	5	2	1	0	0	0	0	0	0
2. 2013	0	0	0	0	0	0	0	0	0	0
3. 2014	XXX	0	0	0	0	0	0	0	0	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	2,920	2,042	1,751	1,208	1,392	2,811	1,359	852	1,084	983
2. 2013	657	1,071	1,263	1,400	1,500	1,593	1,628	1,644	1,652	1,661
3. 2014	XXX	582	943	1,096	1,252	1,352	1,412	1,443	1,458	1,470
4. 2015	XXX	XXX	571	941	1,114	1,254	1,355	1,408	1,444	1,467
5. 2016	XXX	XXX	XXX	528	880	1,040	1,181	1,266	1,321	1,362
6. 2017	XXX	XXX	XXX	XXX	510	836	1,011	1,142	1,235	1,313
7. 2018	XXX	XXX	XXX	XXX	XXX	501	849	1,019	1,157	1,272
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	517	887	1,068	1,228
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	406	743	894
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	381	674
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	349

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	152,804	145,101	141,315	133,623	122,307	128,791	126,201	125,251	92,177	85,533
2. 2013	690	506	457	357	256	138	99	77	32	18
3. 2014	XXX	643	490	416	294	188	127	91	55	37
4. 2015	XXX	XXX	661	501	418	306	203	128	97	55
5. 2016	XXX	XXX	XXX	660	485	413	312	216	157	100
6. 2017	XXX	XXX	XXX	XXX	600	510	448	343	269	170
7. 2018	XXX	XXX	XXX	XXX	XXX	639	515	448	381	255
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	648	549	501	382
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	533	471	415
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	592	521
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	603

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	168,375	160,533	156,683	152,147	145,452	145,896	135,425	130,241	129,822	96,383
2. 2013	3,030	3,798	4,126	4,258	4,304	4,327	4,343	4,342	4,342	4,343
3. 2014	XXX	3,189	3,872	4,108	4,235	4,284	4,309	4,320	4,327	4,328
4. 2015	XXX	XXX	3,040	3,749	4,006	4,135	4,182	4,188	4,214	4,216
5. 2016	XXX	XXX	XXX	2,813	3,526	3,783	3,911	3,948	3,973	3,980
6. 2017	XXX	XXX	XXX	XXX	2,568	3,321	3,580	3,698	3,765	3,786
7. 2018	XXX	XXX	XXX	XXX	XXX	2,651	3,350	3,610	3,767	3,819
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	2,449	3,200	3,498	3,659
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,670	2,311	2,562
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,734	2,472
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,214

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	349	206	149	72	45	23	13	5	4	1
2. 2013	59	189	261	298	322	333	339	342	343	344
3. 2014	XXX	50	179	245	283	304	321	325	329	332
4. 2015	XXX	XXX	50	166	226	261	277	285	292	295
5. 2016	XXX	XXX	XXX	56	172	233	268	288	297	304
6. 2017	XXX	XXX	XXX	XXX	60	174	237	269	287	297
7. 2018	XXX	XXX	XXX	XXX	XXX	61	176	238	274	294
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	60	183	254	289
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60	181	240
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	57	179
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	570	388	232	155	101	63	50	63	89	100
2. 2013	181	136	82	51	29	18	11	8	6	5
3. 2014	XXX	186	132	81	50	30	15	11	8	5
4. 2015	XXX	XXX	182	121	68	36	22	15	10	8
5. 2016	XXX	XXX	XXX	176	125	78	44	28	20	10
6. 2017	XXX	XXX	XXX	XXX	175	125	72	43	30	23
7. 2018	XXX	XXX	XXX	XXX	XXX	194	133	78	48	30
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	212	148	95	68
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	204	136	90
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	208	140
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	187

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	790	469	308	174	114	66	50	57	86	102
2. 2013	262	367	396	406	410	411	410	410	409	409
3. 2014	XXX	251	350	373	384	388	391	391	392	392
4. 2015	XXX	XXX	246	332	349	356	358	360	363	364
5. 2016	XXX	XXX	XXX	250	347	369	375	381	384	381
6. 2017	XXX	XXX	XXX	XXX	255	358	381	391	397	401
7. 2018	XXX	XXX	XXX	XXX	XXX	277	370	392	401	406
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	297	396	427	443
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	295	380	411
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	298	395
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	289

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	1,198	1,072	1,076	1,627	689	2,096	1,520	642	604	738
2. 2013	35	65	75	83	93	96	102	106	107	107
3. 2014	XXX	30	60	69	76	82	85	87	88	88
4. 2015	XXX	XXX	16	37	48	61	68	70	72	72
5. 2016	XXX	XXX	XXX	24	43	53	62	67	70	71
6. 2017	XXX	XXX	XXX	XXX	24	41	46	52	55	57
7. 2018	XXX	XXX	XXX	XXX	XXX	27	49	55	59	66
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	26	47	56	62
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27	38	45
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35	37
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	162,939	156,589	144,200	126,777	118,419	94,559	84,569	80,466	62,724	59,266
2. 2013	52	47	42	33	21	16	10	8	7	6
3. 2014	XXX	62	38	38	33	19	13	11	8	5
4. 2015	XXX	XXX	34	34	32	21	10	7	6	4
5. 2016	XXX	XXX	XXX	30	32	32	21	19	12	8
6. 2017	XXX	XXX	XXX	XXX	31	27	48	41	45	40
7. 2018	XXX	XXX	XXX	XXX	XXX	34	27	29	28	20
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	26	23	18	17
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27	46	53
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37	23
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	169,479	169,634	158,224	152,683	131,216	124,645	96,554	87,908	83,920	66,130
2. 2013	176	246	275	288	297	299	302	305	306	307
3. 2014	XXX	187	246	271	286	286	289	294	293	291
4. 2015	XXX	XXX	157	217	235	242	240	241	243	242
5. 2016	XXX	XXX	XXX	130	183	202	209	215	212	209
6. 2017	XXX	XXX	XXX	XXX	132	174	209	211	220	218
7. 2018	XXX	XXX	XXX	XXX	XXX	130	170	184	191	193
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	116	158	170	177
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	95	138	160
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	113	129
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	102

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	2	10	3	3	0	0	0	0	0	0
2. 2013	0	1	2	4	4	4	5	5	6	6
3. 2014	XXX	0	0	0	0	1	1	2	2	2
4. 2015	XXX	XXX	0	0	1	1	1	1	1	1
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	1	1
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	1	1
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	1	2	2
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	14	7	6	4	3	3	3	2	2	0
2. 2013	4	5	5	2	2	2	1	1	0	0
3. 2014	XXX	1	1	2	2	1	1	0	0	0
4. 2015	XXX	XXX	1	2	1	1	1	1	1	0
5. 2016	XXX	XXX	XXX	1	1	1	1	1	0	0
6. 2017	XXX	XXX	XXX	XXX	0	1	1	1	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	1	1	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	1	2	1	1
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	1
11. 2022	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	15	15	7	5	7	2	3	1	2	2
2. 2013	4	6	7	6	6	6	6	6	6	6
3. 2014	XXX	1	1	3	3	3	3	3	3	3
4. 2015	XXX	XXX	1	2	2	2	2	2	2	1
5. 2016	XXX	XXX	XXX	1	1	1	1	1	0	0
6. 2017	XXX	XXX	XXX	XXX	0	1	1	1	1	1
7. 2018	XXX	XXX	XXX	XXX	XXX	0	1	1	1	1
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	1	3	4	4
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	1
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	5,752	1,022	(93)	238	28,432	107	319	123	3	29	29
2. 2013	308,447	315,285	316,888	315,900	316,354	316,251	316,314	316,375	316,376	316,383	8
3. 2014	XXX	306,592	311,378	312,981	312,527	312,409	312,489	312,564	312,603	312,605	2
4. 2015	XXX	XXX	314,818	319,780	320,504	320,318	320,061	320,136	320,188	320,189	2
5. 2016	XXX	XXX	XXX	332,739	336,534	337,837	337,478	337,581	337,701	337,801	100
6. 2017	XXX	XXX	XXX	XXX	322,774	330,105	332,990	333,041	333,132	333,158	26
7. 2018	XXX	XXX	XXX	XXX	XXX	385,361	392,599	394,712	394,569	395,008	439
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	422,219	429,959	431,502	431,782	281
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	443,706	450,921	451,946	1,026
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	464,080	472,794	8,714
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	484,242	484,242
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	494,868
13. Earned Premiums (Sch P-Pt. 1)	314,200	314,451	321,113	338,554	355,725	393,694	432,188	454,049	472,998	494,868	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	43	(819)	(36)	20	(1)	(24)	38	3	0	0	0
2. 2013	13,517	11,787	11,757	11,720	11,715	11,713	11,717	11,716	11,717	11,717	0
3. 2014	XXX	17,309	17,570	17,569	17,557	17,552	17,535	17,529	17,528	17,527	(1)
4. 2015	XXX	XXX	16,322	17,013	17,058	17,066	17,041	17,005	17,008	17,009	1
5. 2016	XXX	XXX	XXX	18,582	18,981	19,028	19,028	18,929	18,935	18,965	30
6. 2017	XXX	XXX	XXX	XXX	15,363	15,846	15,845	15,850	15,851	15,744	(107)
7. 2018	XXX	XXX	XXX	XXX	XXX	12,240	13,018	12,655	12,658	12,686	28
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	13,964	14,473	14,212	14,390	178
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,530	17,461	17,293	(168)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,543	18,734	190
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,264	19,264
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,416
13. Earned Premiums (Sch P-Pt. 1)	13,561	14,760	16,517	19,256	15,789	12,746	14,740	17,543	18,226	19,416	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	38,289	7,711	4,118	1,235	1,361	1,602	5,204	819	(257)	964	964
2. 2013	794,211	839,731	837,702	837,251	838,206	837,923	837,220	837,135	837,195	838,523	1,329
3. 2014	XXX	829,425	861,643	865,112	866,454	865,590	866,017	865,698	865,522	865,457	(65)
4. 2015	XXX	XXX	888,418	915,400	916,033	914,436	912,251	913,071	912,854	912,488	(365)
5. 2016	XXX	XXX	XXX	907,107	923,165	927,113	925,735	923,666	924,648	924,221	(427)
6. 2017	XXX	XXX	XXX	XXX	895,339	908,666	914,496	911,704	909,535	910,431	895
7. 2018	XXX	XXX	XXX	XXX	XXX	885,113	904,475	910,769	907,826	907,119	(707)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	855,513	867,135	872,286	871,900	(386)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	772,663	792,782	797,176	4,394
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	727,848	770,492	42,644
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	747,687	747,687
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	795,964
13. Earned Premiums (Sch P-Pt. 1)	832,501	882,656	922,725	938,344	915,688	901,245	882,071	786,953	748,396	795,964	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	9,476	120	(50)	(40)	568	121	226	(497)	45	(2)	(2)
2. 2013	90,075	99,590	100,359	100,276	100,254	100,208	100,204	100,187	100,196	100,174	(22)
3. 2014	XXX	107,592	114,327	115,150	115,256	115,151	115,068	115,035	115,028	115,020	(8)
4. 2015	XXX	XXX	119,482	126,844	127,408	127,187	127,143	127,069	127,134	127,158	24
5. 2016	XXX	XXX	XXX	113,632	118,272	118,803	118,819	118,831	118,996	119,004	8
6. 2017	XXX	XXX	XXX	XXX	93,840	98,482	99,471	99,813	99,981	100,079	98
7. 2018	XXX	XXX	XXX	XXX	XXX	92,921	98,249	101,104	101,593	101,814	221
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	86,566	95,700	96,747	97,019	272
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	78,508	83,774	84,760	985
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	74,075	79,019	4,944
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	82,718	82,718
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	89,238
13. Earned Premiums (Sch P-Pt. 1)	99,552	117,227	126,935	121,694	99,695	97,843	92,994	90,229	81,324	89,238	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	8,490	2,017	(42)	(908)	44	(2)	35	2	(2)	0	0
2. 2013	642,728	648,933	651,039	651,135	651,153	651,134	651,131	651,131	651,131	651,131	0
3. 2014	XXX	638,528	645,268	647,195	647,234	647,229	647,228	647,228	647,228	647,227	0
4. 2015	XXX	XXX	647,558	651,647	653,008	653,088	653,069	653,066	653,070	653,070	0
5. 2016	XXX	XXX	XXX	652,322	655,052	656,746	656,723	656,803	656,806	656,802	(3)
6. 2017	XXX	XXX	XXX	XXX	659,446	666,449	668,310	668,272	668,286	668,287	1
7. 2018	XXX	XXX	XXX	XXX	XXX	682,119	691,264	693,956	694,006	694,047	41
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	719,260	719,791	725,454	725,834	379
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	750,738	750,980	756,933	5,953
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	779,985	794,597	14,612
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	860,315	860,315
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	881,298
13. Earned Premiums (Sch P-Pt. 1)	651,218	646,750	656,363	657,526	663,639	690,871	730,255	754,002	785,959	881,298	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	95	67	(2)	0	(2)	0	0	0	0	0	0
2. 2013	44,087	44,795	44,800	44,798	44,730	44,730	44,730	44,730	44,730	44,730	0
3. 2014	XXX	42,855	43,026	43,045	43,043	43,043	43,043	43,043	43,043	43,043	0
4. 2015	XXX	XXX	40,840	40,890	40,888	40,864	40,864	40,857	40,857	40,857	0
5. 2016	XXX	XXX	XXX	39,540	39,697	39,701	39,701	39,701	39,701	39,701	0
6. 2017	XXX	XXX	XXX	XXX	38,721	38,919	38,921	38,901	38,901	38,901	0
7. 2018	XXX	XXX	XXX	XXX	XXX	39,910	40,415	40,411	40,411	40,413	2
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	54,973	55,798	55,811	55,929	118
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	59,144	59,696	59,839	143
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	68,069	68,676	607
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	74,138	74,138
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	75,009
13. Earned Premiums (Sch P-Pt. 1)	44,181	43,630	41,015	39,606	38,805	40,088	55,479	59,939	68,634	75,009	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	6,265	1,079	248	(164)	14,265	(1,011)	(134)	(650)	280	105	105
2. 2013	368,807	373,357	374,995	375,311	375,138	375,190	375,161	375,150	375,131	375,143	11
3. 2014	XXX	374,088	377,419	379,723	379,908	379,854	379,858	379,884	379,829	379,821	(8)
4. 2015	XXX	XXX	383,633	387,736	390,012	390,002	390,080	390,182	390,141	390,073	(68)
5. 2016	XXX	XXX	XXX	391,442	394,538	396,635	396,630	396,669	396,577	396,562	(15)
6. 2017	XXX	XXX	XXX	XXX	390,618	394,035	396,101	395,942	395,867	395,842	(25)
7. 2018	XXX	XXX	XXX	XXX	XXX	431,146	436,208	438,470	438,728	438,684	(44)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	469,687	470,549	474,161	474,317	156
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	500,572	501,045	503,142	2,097
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	538,507	546,078	7,572
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	590,903	590,903
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	600,683
13. Earned Premiums (Sch P-Pt. 1)	375,072	379,717	388,850	398,000	410,265	435,637	476,728	503,042	542,850	600,683	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	1,819	(35)	178	(303)	(136)	(1,952)	(678)	(915)	(19)	101	101
2. 2013	29,839	31,227	31,256	31,224	31,000	31,000	31,000	31,000	31,000	30,998	(3)
3. 2014	XXX	27,314	27,735	27,662	27,433	27,409	27,352	27,395	27,438	27,396	(42)
4. 2015	XXX	XXX	25,278	25,402	25,408	25,504	25,219	25,219	25,219	25,219	0
5. 2016	XXX	XXX	XXX	17,312	17,507	17,621	17,816	17,871	17,871	18,067	196
6. 2017	XXX	XXX	XXX	XXX	16,331	16,817	16,955	17,403	17,429	17,149	(280)
7. 2018	XXX	XXX	XXX	XXX	XXX	15,961	16,426	16,156	16,169	16,255	86
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	21,568	22,840	22,802	22,421	(381)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,674	31,026	30,827	(199)
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,807	31,731	924
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,604	29,604
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,005
13. Earned Premiums (Sch P-Pt. 1)	31,658	28,667	25,905	17,028	15,944	14,681	21,346	30,307	32,184	30,005	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	(15)	(32)	21	44	92	1	(7)	11	11	0	0
2. 2013	127,698	127,738	127,724	127,760	127,848	127,848	127,848	127,848	127,848	127,848	0
3. 2014	XXX	123,355	123,217	123,147	123,149	123,148	123,148	123,148	123,148	123,148	0
4. 2015	XXX	XXX	118,494	118,342	118,357	118,372	118,372	118,372	118,372	118,372	0
5. 2016	XXX	XXX	XXX	115,602	115,571	115,570	115,570	115,570	115,570	115,570	0
6. 2017	XXX	XXX	XXX	XXX	114,648	114,659	114,647	114,647	114,647	114,647	0
7. 2018	XXX	XXX	XXX	XXX	XXX	116,564	116,564	116,574	116,574	116,574	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	123,576	123,629	123,626	123,626	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	139,523	139,559	139,566	6
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	167,310	167,428	118
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	193,590	193,590
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	193,714
13. Earned Premiums (Sch P-Pt. 1)	127,683	123,362	118,363	115,459	114,815	116,591	123,556	139,597	167,354	193,714	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	7,044	126	46	6	62	36	0	(1)	0	3	3
2. 2013	5,892	5,913	5,912	5,912	5,912	5,912	5,912	5,912	5,912	5,912	0
3. 2014	XXX	1,429	1,426	1,428	1,428	1,428	1,428	1,428	1,428	1,428	0
4. 2015	XXX	XXX	1,899	1,972	1,971	1,972	1,973	1,974	1,974	1,974	0
5. 2016	XXX	XXX	XXX	2,624	2,643	2,643	2,643	2,643	2,643	2,643	0
6. 2017	XXX	XXX	XXX	XXX	2,934	2,936	2,936	2,936	2,936	2,936	0
7. 2018	XXX	XXX	XXX	XXX	XXX	2,954	2,954	2,963	2,963	2,963	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	3,804	3,822	3,822	3,822	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,378	6,387	6,387	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,609	15,607	(2)
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,125	25,125
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,125
13. Earned Premiums (Sch P-Pt. 1)	12,936	1,575	1,941	2,706	3,013	2,992	3,804	6,405	15,618	25,125	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	228	0	0	0	0	0	0	0	0	0	0
2. 2013	613	629	629	629	629	629	629	629	629	629	0
3. 2014	XXX	385	388	388	388	388	388	388	388	388	0
4. 2015	XXX	XXX	463	464	464	464	464	464	464	464	0
5. 2016	XXX	XXX	XXX	504	505	505	505	505	505	505	0
6. 2017	XXX	XXX	XXX	XXX	690	691	691	691	691	691	0
7. 2018	XXX	XXX	XXX	XXX	XXX	1,142	1,142	1,142	1,142	1,142	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	543	543	543	543	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2022	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)	841	401	465	505	691	1,143	543	0	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior											
2. 2013											
3. 2014	XXX										
4. 2015	XXX	XXX									
5. 2016	XXX	XXX									
6. 2017	XXX	XXX		XXX							
7. 2018	XXX	XXX		XXX							
8. 2019	XXX	XXX		XXX							
9. 2020	XXX	XXX		XXX							
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2022	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	45	14	(49)	(27)	2	0	0	0	0	0	0
2. 2013	8,241	8,297	8,293	8,293	8,293	8,293	8,293	8,293	8,293	8,293	0
3. 2014	XXX	8,599	8,639	8,639	8,639	8,638	8,638	8,638	8,638	8,638	0
4. 2015	XXX	XXX	7,855	7,879	7,895	7,895	7,895	7,895	7,895	7,895	0
5. 2016	XXX	XXX	XXX	7,257	7,126	7,124	7,124	7,124	7,124	7,124	0
6. 2017	XXX	XXX	XXX	XXX	5,859	5,885	5,885	5,885	5,885	5,885	0
7. 2018	XXX	XXX	XXX	XXX	XXX	5,928	5,935	5,936	5,936	5,936	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	8,226	8,515	8,541	8,541	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,606	14,191	14,313	122
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,109	15,977	868
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,345	17,345
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,335
13. Earned Premiums (Sch P-Pt. 1)	8,286	8,668	7,842	7,254	5,745	5,952	8,234	13,896	15,720	18,335	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	0	(60)	(2)	0	7	0	0	0	0	0	0
2. 2013	252	252	252	252	252	252	252	252	252	252	0
3. 2014	XXX	165	165	165	165	165	165	165	165	165	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2022	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)	252	105	(2)	0	7	0	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	(110)	(112)	(36)	(783)	1	(162)	(2)	(429)	(1)	(122)	(122)
2. 2013	4,088	4,117	4,117	4,117	4,117	4,117	4,117	4,117	4,117	4,117	0
3. 2014	XXX	4,112	4,135	4,135	4,135	4,135	4,135	4,135	4,135	4,135	0
4. 2015	XXX	XXX	3,485	3,503	3,503	3,503	3,503	3,503	3,503	3,503	0
5. 2016	XXX	XXX	XXX	3,345	3,361	3,361	3,361	3,361	3,361	3,361	0
6. 2017	XXX	XXX	XXX	XXX	3,353	3,357	3,357	3,357	3,357	3,357	0
7. 2018	XXX	XXX	XXX	XXX	XXX	3,088	3,085	3,085	3,085	3,085	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	2,762	2,760	2,760	2,760	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,931	3,081	3,081	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,654	3,646	992
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,407	2,407
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,277
13. Earned Premiums (Sch P-Pt. 1)	3,978	4,029	3,471	2,581	3,370	2,930	2,758	2,500	2,803	3,277	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	5	34	23	34	49	37	41	23	44	13	13
2. 2013	609	609	609	609	609	609	609	609	609	609	0
3. 2014	XXX	437	437	437	437	437	437	437	437	437	0
4. 2015	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2016	XXX	XXX	XXX	0	(5)	(5)	(5)	(5)	(5)	(5)	0
6. 2017	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5	5	5	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34	34	0
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53	53
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	66
13. Earned Premiums (Sch P-Pt. 1)	614	471	23	34	43	37	41	28	78	66	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	(1,887)	386	233	237	3,135	274	326	1	138	138	138
2. 2013	27,592	28,271	28,537	28,577	28,557	28,552	28,558	28,564	28,569	28,575	6
3. 2014	XXX	28,222	28,844	29,067	29,104	29,064	29,089	29,100	29,129	29,131	3
4. 2015	XXX	XXX	27,825	28,395	28,681	28,683	28,685	28,716	28,712	28,696	(16)
5. 2016	XXX	XXX	XXX	25,414	25,912	26,130	26,151	26,091	26,103	26,096	(7)
6. 2017	XXX	XXX	XXX	XXX	23,395	23,939	24,200	24,187	24,243	24,240	(2)
7. 2018	XXX	XXX	XXX	XXX	XXX	27,684	28,591	28,983	29,138	29,111	(27)
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	28,354	28,481	29,085	29,083	(2)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,483	26,543	26,975	432
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,559	27,163	1,604
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,400	26,400
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,529
13. Earned Premiums (Sch P-Pt. 1)	25,704	29,288	28,945	26,484	27,333	28,676	29,903	26,976	26,615	28,529	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	(18)	(40)	(46)	(77)	(10)	0	0	0	0	0	0
2. 2013	264	259	258	258	258	258	258	258	258	258	0
3. 2014	XXX	254	261	256	257	257	257	257	257	257	0
4. 2015	XXX	XXX	235	234	236	236	236	236	236	236	0
5. 2016	XXX	XXX	XXX	311	293	293	293	293	293	293	0
6. 2017	XXX	XXX	XXX	XXX	89	60	60	60	60	60	0
7. 2018	XXX	XXX	XXX	XXX	XXX	87	39	38	38	38	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	140	46	40	40	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	167	80	80	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	171	63	(108)
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	84	84
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(25)
13. Earned Premiums (Sch P-Pt. 1)	247	208	195	227	64	58	91	73	77	(25)	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	(77)	(29)	0	50	(15)	(4)	2	(5)	0	1	1
2. 2013	5,419	5,291	5,304	5,342	5,342	5,342	5,342	5,342	5,342	5,342	0
3. 2014	XXX	5,476	5,411	5,402	5,396	5,396	5,396	5,396	5,396	5,396	0
4. 2015	XXX	XXX	5,534	5,565	5,550	5,547	5,547	5,547	5,547	5,547	0
5. 2016	XXX	XXX	XXX	5,451	5,514	5,503	5,502	5,502	5,502	5,502	0
6. 2017	XXX	XXX	XXX	XXX	5,430	5,450	5,457	5,457	5,457	5,457	0
7. 2018	XXX	XXX	XXX	XXX	XXX	5,214	5,239	5,239	5,239	5,239	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	5,118	5,125	5,120	5,119	(1)
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,518	5,569	5,588	19
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,976	6,047	71
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,409	6,409
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,498
13. Earned Premiums (Sch P-Pt. 1)	5,342	5,319	5,482	5,560	5,458	5,216	5,152	5,520	6,022	6,498	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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1. Prior	10	(11)	0	0	0	0	0	0	0	0	0
2. 2013	513	503	503	503	503	503	503	503	503	503	0
3. 2014	XXX	299	299	299	299	299	299	299	299	299	0
4. 2015	XXX	XXX	327	327	327	327	327	327	327	327	0
5. 2016	XXX	XXX	XXX	280	280	280	280	280	280	280	0
6. 2017	XXX	XXX	XXX	XXX	189	189	189	189	189	189	0
7. 2018	XXX	XXX	XXX	XXX	XXX	159	159	159	159	159	0
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	114	114	114	114	0
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40	44	44	0
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44	43	(1)
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43	43
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43
13. Earned Premiums (Sch P-Pt. 1)	524	278	327	280	189	159	114	40	47	43	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	526,096	0	0.0	1,331,587	0	0.0
2. Private Passenger Auto Liability/ Medical	743,810	0	0.0	783,110	0	0.0
3. Commercial Auto/Truck Liability/ Medical	804,509	10,962	1.4	489,273	4,893	1.0
4. Workers' Compensation	3,413,597	239,869	7.0	701,413	35,006	5.0
5. Commercial Multiple Peril	1,028,381	0	0.0	845,201	0	0.0
6. Medical Professional Liability - Occurrence	818	0	0.0	(1)	0	0.0
7. Medical Professional Liability - Claims - Made	6,023	0	0.0	0	0	0.0
8. Special Liability	79,180	0	0.0	131,779	0	0.0
9. Other Liability - Occurrence	1,710,630	8,223	0.5	588,108	1,588	0.3
10. Other Liability - Claims-Made	365,429	0	0.0	185,517	0	0.0
11. Special Property	172,227	0	0.0	515,944	0	0.0
12. Auto Physical Damage	70,670	313	0.4	668,338	69	0.0
13. Fidelity/Surety	19,917	0	0.0	12,923	0	0.0
14. Other	25	0	0.0	0	0	0.0
15. International	182	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	303,419	6,547	2.2	28,890	387	1.3
20. Products Liability - Claims-Made	11,351	0	0.0	6,430	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	9,256,266	265,913	2.9	6,288,512	41,944	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 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022
1. Prior	3,839,840	3,839,109	3,837,171	3,839,839	3,818,498	3,806,117	3,799,090	3,791,280	3,788,961	3,783,030
2. 2013	21,313	48,464	45,536	45,840	44,982	42,222	41,181	39,717	38,952	38,875
3. 2014	XXX	17,853	44,523	44,193	44,743	44,407	43,155	39,133	37,632	35,705
4. 2015	XXX	XXX	25,171	57,214	52,819	50,752	49,806	44,696	42,962	42,513
5. 2016	XXX	XXX	XXX	20,785	50,443	48,337	44,631	39,973	36,782	34,893
6. 2017	XXX	XXX	XXX	XXX	22,051	48,475	47,556	42,959	40,648	38,126
7. 2018	XXX	XXX	XXX	XXX	XXX	23,227	51,820	47,738	45,773	41,056
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	23,199	51,761	49,648	44,864
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,946	45,919	36,414
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,963	42,891
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,359

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 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022
1. Prior	171,397	150,255	139,713	126,594	100,872	92,327	85,248	80,647	86,314	85,247
2. 2013	12,940	24,948	17,509	15,203	13,169	9,691	8,629	6,926	5,822	4,179
3. 2014	XXX	10,881	23,861	18,613	16,681	14,683	12,893	8,295	7,078	4,891
4. 2015	XXX	XXX	16,594	29,968	21,508	18,170	15,210	9,546	6,365	5,562
5. 2016	XXX	XXX	XXX	11,592	27,503	21,499	17,107	11,641	7,674	5,608
6. 2017	XXX	XXX	XXX	XXX	15,181	29,020	23,892	17,527	13,368	9,290
7. 2018	XXX	XXX	XXX	XXX	XXX	15,562	30,604	22,342	18,152	12,344
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	15,549	31,027	24,294	16,821
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,141	29,962	16,511
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,452	24,018
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,616

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	5,032,628	5,033,797	5,035,374	5,035,999	5,037,392	5,038,844	5,040,651	5,041,684	5,038,202	5,041,927
2. 2013	24,706	47,962	47,723	46,458	46,895	46,656	46,391	46,173	46,112	46,068
3. 2014	XXX	26,090	49,598	47,880	46,203	46,272	46,004	46,029	45,963	45,787
4. 2015	XXX	XXX	25,244	48,469	48,281	46,899	44,037	44,322	44,293	44,124
5. 2016	XXX	XXX	XXX	26,114	50,446	49,598	47,962	45,529	45,328	45,569
6. 2017	XXX	XXX	XXX	XXX	23,866	45,658	46,247	43,407	40,990	41,373
7. 2018	XXX	XXX	XXX	XXX	XXX	23,876	45,643	46,234	43,792	43,285
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	22,528	44,011	44,519	41,246
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,366	40,814	40,999
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,437	41,055
11. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,670

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
	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1. Prior	12,596	12,999	8,148	5,605	4,408	3,634	3,644	3,004	1,566	1,875
2. 2013	0	(338)	3,884	1,808	947	1,054	628	558	429	349
3. 2014	XXX	0	(519)	1,869	1,862	1,229	540	505	405	315
4. 2015	XXX	XXX	0	(422)	6,561	3,997	824	509	518	289
5. 2016	XXX	XXX	XXX	0	154	6,258	3,887	666	320	190
6. 2017	XXX	XXX	XXX	XXX	0	(714)	6,011	3,339	371	275
7. 2018	XXX	XXX	XXX	XXX	XXX	0	0	4,080	2,533	712
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX	0	0	5,857	3,569
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	5,514
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2022	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	526,096	0	0.0	1,331,587	0	0.0
2. Private Passenger Auto Liability/Medical	743,810	0	0.0	783,110	0	0.0
3. Commercial Auto/Truck Liability/Medical	804,509	0	0.0	489,273	0	0.0
4. Workers' Compensation	3,413,597	0	0.0	701,413	0	0.0
5. Commercial Multiple Peril	1,028,381	0	0.0	845,201	0	0.0
6. Medical Professional Liability - Occurrence	818	0	0.0	(1)	0	0.0
7. Medical Professional Liability - Claims - Made	6,023	0	0.0	0	0	0.0
8. Special Liability	79,180	0	0.0	131,779	0	0.0
9. Other Liability - Occurrence	1,710,630	0	0.0	588,108	0	0.0
10. Other Liability - Claims-Made	365,429	0	0.0	185,517	0	0.0
11. Special Property	172,227	0	0.0	515,944	0	0.0
12. Auto Physical Damage	70,670	0	0.0	668,338	0	0.0
13. Fidelity/Surety	19,917	0	0.0	12,923	0	0.0
14. Other	25	0	0.0	0	0	0.0
15. International	182	0	0.0	0	0	0.0
16. Reinsurance - Nonproportional Assumed Property	5,574	0	0.0	18,969	0	0.0
17. Reinsurance - Nonproportional Assumed Liability	58,972	0	0.0	3,896	0	0.0
18. Reinsurance - Nonproportional Assumed Financial Lines	295	0	0.0	279	0	0.0
19. Products Liability - Occurrence	303,419	0	0.0	28,890	0	0.0
20. Products Liability - Claims-Made	11,351	0	0.0	6,430	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	9,321,106	0	0.0	6,311,655	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 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022
1. Prior										
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	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 2013	2 2014	3 2015	4 2016	5 2017	6 2018	7 2019	8 2020	9 2021	10 2022
1. Prior										
2. 2013										
3. 2014	XXX									
4. 2015	XXX	XXX								
5. 2016	XXX	XXX	XXX							
6. 2017	XXX	XXX	XXX	XXX						
7. 2018	XXX	XXX	XXX	XXX	XXX					
8. 2019	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2022	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	2013	0	0
1.603	2014	0	0
1.604	2015	0	0
1.605	2016	0	0
1.606	2017	0	0
1.607	2018	0	0
1.608	2019	0	0
1.609	2020	0	0
1.610	2021	0	0
1.611	2022	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 696

5.2 Surety 34,661

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.

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 starting with 2021 financial statements 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.

Part 7A, Section 2 – This section was completed incorrectly for the "Prior" line due to an allocation issue for calendar years 2018 through 2021. This has been corrected resulting in a restatement on that line for those years. No other sections required restatements.

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	3,819,418	4,292,426	56,346	8,064,769	(2,149,716)	35,458,416	2,447	0
2. Alaska AK	L	229,634	189,990	7	3,122	(111,961)	636,113	30	0
3. Arizona AZ	L	4,735,615	3,586,064	542	1,968,348	2,214,707	18,056,197	3,097	0
4. Arkansas AR	L	1,827,390	2,186,357	6,956	709,513	161,979	6,824,726	1,255	0
5. California CA	L	32,256,813	25,075,748	0	11,456,576	5,254,649	71,043,242	22,717	0
6. Colorado CO	L	10,062,434	9,579,755	461	1,408,242	5,165,975	12,758,496	7,941	0
7. Connecticut CT	L	12,610,556	12,863,704	39,062	12,282,495	14,221,974	131,992,917	10,748	0
8. Delaware DE	L	1,121,721	927,575	477	739,129	1,152,852	13,507,612	640	0
9. District of Columbia DC	L	23,647,953	14,373,082	0	960,964	1,262,041	21,482,734	12,220	0
10. Florida FL	L	32,013,007	26,912,633	5,320	16,680,469	12,808,384	121,645,497	9,764	0
11. Georgia GA	L	19,049,185	18,527,900	605	3,893,473	6,932,497	36,256,739	13,217	0
12. Hawaii HI	L	2,154,369	1,515,687	0	1,389	(104,373)	7,554,035	220	0
13. Idaho ID	L	622,096	1,070,490	6,662	849,923	821,134	4,436,693	557	0
14. Illinois IL	L	15,011,759	15,109,240	161,120	5,004,863	5,557,575	44,104,073	9,776	0
15. Indiana IN	L	2,932,454	2,670,088	1,706	2,110,350	1,699,210	9,898,888	822	0
16. Iowa IA	L	4,029,898	3,995,550	166,279	2,940,182	4,019,408	14,670,493	1,080	0
17. Kansas KS	L	5,007,811	4,595,851	762	2,621,863	1,676,392	28,852,274	1,712	0
18. Kentucky KY	L	3,197,370	3,745,527	0	1,123,563	591,251	17,646,722	1,419	0
19. Louisiana LA	L	10,421,008	10,474,891	53,469	5,713,240	1,624,654	35,365,725	4,174	0
20. Maine ME	L	1,052,353	1,367,549	21	494,099	(139,136)	8,963,906	513	0
21. Maryland MD	L	17,795,496	9,486,514	2,777	2,885,612	3,301,773	52,623,719	8,600	0
22. Massachusetts MA	L	10,658,264	8,085,754	322,068	14,052,803	14,694,848	80,867,391	5,404	0
23. Michigan MI	L	6,618,320	3,905,507	1,362	12,114,851	(12,635,822)	167,376,588	3,648	0
24. Minnesota MN	L	10,645,373	10,350,060	80,785	3,147,581	3,548,625	32,090,147	4,887	0
25. Mississippi MS	L	7,143,368	6,627,391	2,633	2,629,322	5,484,143	19,938,117	4,471	0
26. Missouri MO	L	3,740,599	4,189,168	0	4,466,548	2,637,313	26,708,332	2,194	0
27. Montana MT	L	1,725,236	1,968,717	6,809	343,047	506,720	1,801,108	1,903	0
28. Nebraska NE	L	2,737,708	3,592,703	30,471	2,775,438	4,331,951	11,447,270	1,034	0
29. Nevada NV	L	2,004,109	2,090,149	852	859,689	754,186	4,635,842	1,264	0
30. New Hampshire NH	L	663,404	661,112	238,503	1,727,613	1,814,139	13,472,997	445	0
31. New Jersey NJ	L	3,110,773	3,455,792	344,357	7,688,254	8,599,162	158,771,580	2,787	0
32. New Mexico NM	L	1,772,036	1,498,012	965	267,986	662,278	3,616,660	1,354	0
33. New York NY	L	34,567,150	34,435,966	74	46,352,832	41,148,702	227,163,023	47,658	0
34. North Carolina NC	L	8,252,951	7,892,062	178,853	8,383,819	7,284,336	26,917,007	9,334	0
35. North Dakota ND	L	41,113	45,183	102	0	(19,790)	86,868	9	0
36. Ohio OH	L	57,312	63,777	162	2,062,542	(169,948)	52,012,143	19	0
37. Oklahoma OK	L	2,886,063	3,017,820	5	619,097	2,088,332	8,949,450	96	0
38. Oregon OR	L	6,366,127	6,247,669	16,824	2,730,706	3,157,647	11,170,306	4,743	0
39. Pennsylvania PA	L	10,818,544	11,513,826	92,899	16,154,030	16,368,567	146,264,831	4,883	0
40. Rhode Island RI	L	2,313,192	2,329,988	0	1,610,567	(93,259)	15,252,790	1,630	0
41. South Carolina SC	L	3,398,869	3,994,142	972	2,000,659	2,549,193	18,253,580	2,490	0
42. South Dakota SD	L	776,054	745,355	3,546	57,178	(59,205)	1,971,429	271	0
43. Tennessee TN	L	8,622,489	9,250,099	25,973	2,874,031	1,645,344	41,106,338	4,694	0
44. Texas TX	L	58,058,231	54,539,926	136,994	10,913,048	13,725,339	124,546,645	38,325	0
45. Utah UT	L	1,517,992	1,944,255	1,246	373,666	2,744,801	9,350,442	1,871	0
46. Vermont VT	L	937,000	934,468	22	946,851	(69,112)	2,819,548	794	0
47. Virginia VA	L	20,734,712	21,383,455	17,660	8,915,821	11,110,833	38,930,049	81,773	0
48. Washington WA	L	2,009,184	2,151,565	212	661,159	1,775,925	10,580,180	1,703	0
49. West Virginia WV	L	872,601	1,493,711	38	1,197,479	894,470	7,141,034	310	0
50. Wisconsin WI	L	466,707	573,363	120	3,218,572	318,724	21,782,748	102	0
51. Wyoming WY	L	26,061	27,111	8	31,916	23,965	110,001	15	0
52. American Samoa AS	N	0	0	0	0	0	0	0	0
53. Guam GU	L	780,950	498,049	0	0	46,265	111,203	0	0
54. Puerto Rico PR	L	718,690	153,907	0	(265,350)	(244,198)	59,895	8	0
55. U.S. Virgin Islands VI	L	36,081	35,836	0	0	(7,523)	202,548	1	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	23,390	0	216	216	0	0	0
59. Totals	XXX	418,676,495	382,265,906	2,007,084	240,824,154	200,578,435	1,979,287,308	343,073	0
DETAILS OF WRITE-INS									
58001. BEL Belgium	XXX	750	750	0	0	0	0	0	0
58002. BMU Bermuda	XXX	145	22,640	0	216	216	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	23,390	0	216	216	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 54
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile 0
6. 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	NE						
29. Nevada	NV						
30. New Hampshire	NH						
31. New Jersey	NJ						
32. New Mexico	NM						
33. New York	NY						
34. North Carolina	NC						
35. North Dakota	ND						
36. Ohio	OH						
37. Oklahoma	OK						
38. Oregon	OR						
39. Pennsylvania	PA						
40. Rhode Island	RI						
41. South Carolina	SC						
42. South Dakota	SD						
43. Tennessee	TN						
44. Texas	TX						
45. Utah	UT						
46. Vermont	VT						
47. Virginia	VA						
48. Washington	WA						
49. West Virginia	WV						
50. Wisconsin	WI						
51. Wyoming	WY						
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR						
55. U.S. Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CAN						
58. Aggregate Other Alien	OT						
59. 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	… Camperdown Corporation	Delaware	41-1762781
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… Aprilgrange Limited	United Kingdom	
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… F&G UK Underwriters Limited	United Kingdom	
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… Travelers Underwriting Agency Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… Travelers Syndicate Management Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Corporate Trustee Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers London Limited	United Kingdom	
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	… TCI Global Services, Inc.	Delaware	52-1965525
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… Travelers Management Limited	United Kingdom	
… … Travelers Specialty Insurance Company (10213) *	Connecticut	52-1925132	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… … Travelers Insurance Designated Activity Company *	Ireland	
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… Xbridge Limited	United Kingdom	
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… … Zensurance Inc. (89.36%)	Canada	
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… … … Zensurance Brokers Inc.	Canada	
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … MMI Capital Trust I	Delaware	52-2073764	… … … Travelers Lloyds Management Company	Texas	20-4312440
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … TPC Investments Inc.	Connecticut	06-1534005
… … SPFM Holdings, LLC	Delaware	41-0406690	… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … USF&G Capital I	Delaware	52-1953822	… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … USF&G Capital III	Delaware	52-2044075	… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … 350 Market Street, LLC	Delaware	38-4046010	… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … Travelers Special Services Limited	United Kingdom		… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … Yonkers Financing Corp.	Delaware	20-3033027	… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … … … … Travelers Brazil Holding LLC	Delaware	47-2215437
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil	
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	… … … … … … … … … Junto Resseguros S.A. *	Brazil	AA-2230021
… … 8527512 Canada Inc. (22.48%)	Canada		… … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%)	Brazil	
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270	… … … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480	… … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil	
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165	… … … … … … … … … Junto Holding Latam S.A. (49.5%)	Brazil	
… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	… … … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036
… … Windamere III, LLC (99%)	Minnesota	41-2007089	… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835

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

… … … … 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
… … … … Simply Business, LLC	Massachusetts	30-0956205
… … … … … Harborway Insurance Agency, LLC	Massachusetts	85-4220959
… … … … 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
… … … … … Travelers Australia Pty Ltd	Australia	
… … … … Tiercel, LLC	Delaware	06-0566050
… … … … … Redstart, LLC	Delaware	06-0566050
… … … … QuantumSubro, 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		Travelers 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

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.		41-0406690	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
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.		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.			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

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 Inc.	CAN	NIA	10762962 Canada Inc.	O/B	89.360	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Brokers Inc.	CAN	NIA	Zensurance Inc.	O	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.	O/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.	O/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.	O/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	O/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	O	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	O/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	O/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	O/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	O/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	O/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	O/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	O/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	O/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.	O/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.	O/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.	O/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.	O/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	O/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	O/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	O/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.	O/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	O/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	O/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	O/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.	O/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	O/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	O/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.	O/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.	O/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.	O/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.	O/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	O/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.	O/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	O/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	O/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	O/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	O/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	O/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	O/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	O/B	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.		30-0956205	0	0		Simply Business, LLC	MA	DS	Travelers Casualty and Surety Company	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	DS	Simply Business, LLC	O/B/M	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	O	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.	O/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	O/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	O/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	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
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.			0	0		Travelers Australia Pty Ltd	AUS	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.		06-0566050	0	0		QuantumSubro, LLC	DE	NIA	The Travelers Indemnity Company	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
												0.000			
												0.000			

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 Domi-ciliary Loca-tion	10 Relation-ship 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 Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
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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)
00000	38-4046010	350 Market Street	(2,300,000)	0	0	0	0	0		0	(2,300,000)	0
43117	86-0703220	American Equity Insurance Company	(1,800,000)	0	0	0	0	0		0	(1,800,000)	(34,492)
00000	06-0566050	Arrowhead Company, LLC	0	(900,000)	0	0	0	0		0	(900,000)	0
19062	06-0848755	Automobile Insurance Company of Hartford, Connecticut (The)	(31,800,000)	0	0	0	0	0	*	0	(31,800,000)	136,254,339
25615	06-0291290	Charter Oak Fire Insurance Company (The)	(28,300,000)	0	0	0	0	0	*	0	(28,300,000)	(3,299,224,321)
00000	06-1501229	Constitution State Services LLC	(10,000,000)	0	0	0	0	0		0	(10,000,000)	0
00000	06-0566050	Crystal Brook, LLC	0	30,500,000	0	0	0	0		0	30,500,000	0
36463	36-2999370	Discover Property & Casualty Insurance Company	(3,900,000)	0	0	0	0	0	*	0	(3,900,000)	(37,657,727)
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	(24,500,000)	0	0	0	0	0	*	0	(24,500,000)	214,884,743
35386	42-1091525	Fidelity and Guaranty Insurance Company	(300,000)	0	0	0	0	0		0	(300,000)	(558,129,977)
25879	52-0616768	Fidelity and Guaranty Insurance Underwriters, Inc.	(2,300,000)	0	0	0	0	0	*	0	(2,300,000)	(233,642,259)
00000	41-1985480	Fog City Fund, LLC	(1,922,059)	0	0	0	0	0		0	(1,922,059)	0
42811	56-1371361	Gulf Underwriters Insurance Company	0	0	0	0	0	0		0	0	(22,027,731)
00000	82-0925474	IHP Capital Partners Fund VIII, L.P.	(1,989,520)	0	0	0	0	0		0	(1,989,520)	0
00000	AA-2330036	JMalucelli Travelers Seguros S.A.	0	0	0	0	0	0		0	0	(1,004,233)
00000	AA-2230002	Junto Seguros S.A.	0	0	0	0	0	0		0	0	(7,662,377)
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	(642,744,349)
24031	94-6051964	Northland Casualty Company	(2,500,000)	0	0	0	0	0	*	0	(2,500,000)	73,002,163
24015	41-6009967	Northland Insurance Company	(26,500,000)	0	0	0	0	0	*	0	(26,500,000)	7,924,745
25623	06-0303275	Phoenix Insurance Company (The)	(33,400,000)	0	0	0	0	0	*	0	(33,400,000)	(303,468,120)
00000	06-0566050	QuantumSubro, LLC	0	3,000,000	0	0	0	0		0	3,000,000	0
22233	75-6013697	Select Insurance Company	(1,900,000)	0	0	0	0	0		0	(1,900,000)	(820,095)
00000	30-0956205	Simply Business, LLC	0	86,000,000	0	0	0	0		0	86,000,000	0
00000	41-0406690	SPFM Holdings, LLC	0	50,000,000	0	0	0	0		0	50,000,000	0
24767	41-0406690	St. Paul Fire and Marine Insurance Company	(620,484,661)	(65,000,000)	0	0	(168,837,136)	0	*	0	(854,321,797)	13,084,620,857
24775	41-0963301	St. Paul Guardian Insurance Company	(2,200,000)	0	0	0	0	0	*	0	(2,200,000)	(47,682,544)
24791	41-0881659	St. Paul Mercury Insurance Company	(10,200,000)	0	0	0	0	0	*	0	(10,200,000)	(19,194,229)
19224	36-2542404	St. Paul Protective Insurance Company	(15,800,000)	0	0	0	0	0	*	0	(15,800,000)	(235,310,340)
30481	41-1230819	St. Paul Surplus Lines Insurance Company	0	0	0	0	0	0	*	0	0	(130,939,157)
19070	06-6033509	Standard Fire Insurance Company (The)	(105,800,000)	0	0	0	0	0	*	0	(105,800,000)	(1,959,699,105)
00000	06-6033509	Standard Fire Properties, LLC.	(700,000)	0	0	0	0	0		0	(700,000)	0
00000	06-0566050	Sutton Holdco, LLC.	0	30,500,000	0	0	0	0		0	30,500,000	0
28188	35-1838077	TravCo Insurance Company	(6,600,000)	0	0	0	0	0	*	0	(6,600,000)	(327,506,995)
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	(661,110,480)	(56,415,298)	0	0	0	0	*	0	(717,525,778)	9,312,140,293
31194	06-0907370	Travelers Casualty and Surety Company of America	(441,500,000)	0	0	0	(149,621,964)	(209,943,872)		0	(801,065,836)	(1,829,264,110)
41769	41-1435765	Travelers Casualty Company (The)	(6,200,000)	0	0	0	0	0	*	0	(6,200,000)	168,323,902

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
36170	06-1286266	Travelers Casualty Company of Connecticut	(10,000,000)	0	0	0	0	0	*	0	(10,000,000)	219,235,451
19046	06-0876835	Travelers Casualty Insurance Company of America	(69,200,000)	0	0	0	0	0	*	0	(69,200,000)	(568,795,385)
40282	95-3634110	Travelers Commercial Casualty Company	(10,200,000)	0	0	0	0	0	*	0	(10,200,000)	187,088,665
36137	06-1286268	Travelers Commercial Insurance Company	(10,500,000)	0	0	0	0	0	*	0	(10,500,000)	(403,562,433)
00000	41-0518860	Travelers Companies, Inc. (The)	770,000,000	0	0	0	0	0		0	770,000,000	0
41750	41-1435766	Travelers Constitution State Insurance Company	(6,100,000)	0	0	0	0	0	*	0	(6,100,000)	172,685,054
29696	06-1203698	Travelers Excess and Surplus Lines Company	0	0	0	0	0	0	*	0	0	(851,024,925)
27998	35-1838079	Travelers Home and Marine Insurance Company (The)	(11,300,000)	0	0	0	0	0	*	0	(11,300,000)	(1,644,443,178)
25658	06-0566050	Travelers Indemnity Company (The)	(538,400,000)	(73,011,111)	0	0	318,459,100	209,943,872	*	0	(83,008,139)	12,719,727,242
25666	58-6020487	Travelers Indemnity Company of America (The)	(18,300,000)	0	0	0	0	0	*	0	(18,300,000)	(2,907,468,794)
25682	06-0336212	Travelers Indemnity Company of Connecticut (The)	(33,300,000)	0	0	0	0	0	*	0	(33,300,000)	(2,964,946,173)
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	(49,332,519)
00000	AA-1560039	Travelers Insurance Company of Canada	0	0	0	0	0	0		0	0	2,205,342
00000	06-1445591	Travelers Insurance Group Holdings Inc.	2,130,000,000	(30,334,702)	0	0	0	0		0	2,099,665,298	0
41262	76-0002592	Travelers Lloyds Insurance Company (The)	(1,800,000)	0	0	0	0	0		0	(1,800,000)	(303,211,629)
41564	75-1732040	Travelers Lloyds of Texas Insurance Company	(1,200,000)	0	0	0	0	0		0	(1,200,000)	(90,011,626)
00000	06-0566050	Travelers Marketplace Holdings, LLC.	0	10,011,111	0	0	0	0		0	10,011,111	0
38130	36-3703200	Travelers Personal Insurance Company	(6,900,000)	0	0	0	0	0	*	0	(6,900,000)	(2,719,673,843)
36145	06-1286264	Travelers Personal Security Insurance Company	(6,400,000)	0	0	0	0	0	*	0	(6,400,000)	(114,944,617)
25674	36-2719165	Travelers Property Casualty Company of America	(5,000,000)	0	0	0	0	0	*	0	(5,000,000)	(14,915,550,432)
36161	06-1286274	Travelers Property Casualty Insurance Company	(8,400,000)	0	0	0	0	0	*	0	(8,400,000)	(950,405,764)
00000	06-0566050	Travelers Real Estate, LLC	(700,000)	0	0	0	0	0		0	(700,000)	0
10213	52-1925132	Travelers Specialty Insurance Company	0	15,000,000	0	0	0	0	*	0	15,000,000	(595,014)
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	(96,300,000)	0	0	0	0	0	*	0	(96,300,000)	1,842,946,274
00000	52-1953822	USF&G Capital I	(262,906)	0	0	0	0	0		0	(262,906)	0
00000	52-2044075	USF&G Capital III	(257,090)	0	0	0	0	0		0	(257,090)	0
00000	20-1222630	Vesbridge Partners, LP	(884,246)	0	0	0	0	0		0	(884,246)	0
00000	06-0566050	Windamere II, LLC	(119,048)	0	0	0	0	0		0	(119,048)	0
00000	41-2007089	Windamere III, LLC	(176,266)	0	0	0	0	0		0	(176,266)	0
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

See attachment for pooling information

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%	27987	Northfield Insurance Company	0.00%
40282	Travelers Commercial Casualty Company	0.47%	30481	St. Paul Surplus Lines Insurance Company	0.00%
36137	Travelers Commercial Insurance Company	0.47%	29696	Travelers Excess and Surplus Lines Company	0.00%
36170	Travelers Casualty Company of Connecticut	0.47%	10213	Travelers Specialty Insurance 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
Travelers 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

REQUIRED FILINGS

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

SUPPLEMENTAL FILINGS

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?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	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.
12. 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 2022.
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]



12. Financial Guaranty Insurance Exhibit [Document Identifier 240]



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]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

20. Reinsurance Attestation Supplement [Document Identifier 399]



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



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	7,991,606	0	7,991,606	7,669,966
2505. Other assets	1,097,995	0	1,097,995	1,271,143
2506. Other assets tri-party/tax credit bonds	0	0	0	37,750
2507. Assumed reinsurance receivable and payable	(32,342)	0	(32,342)	(112,496)
2597. Summary of remaining write-ins for Line 25 from overflow page	9,057,259	0	9,057,259	8,866,364

Additional Write-ins for Statement of Income Line 14

	1 Current Year	2 Prior Year
1404. Retroactive reinsurance gain/loss	(280,328)	(903,814)
1497. Summary of remaining write-ins for Line 14 from overflow page	(280,328)	(903,814)

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	11,796,026	10,810,248
5897. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	11,796,026	10,810,248

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	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	1,094,320,657	5.905	1,094,320,657	61,270,775	1,155,591,432	6.237
	1.02 All other governments	19,996,456	0.108	19,996,456	0	19,996,456	0.108
	1.03 U.S. states, territories and possessions, etc. guaranteed	107,967,365	0.583	107,967,365	0	107,967,365	0.583
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	2,834,596,682	15.295	2,834,596,682	0	2,834,596,682	15.300
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,897,572,590	10.239	1,897,572,590	0	1,897,572,590	10.242
	1.06 Industrial and miscellaneous	5,889,591,153	31.780	5,889,591,153	0	5,889,591,153	31.789
	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 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
	1.12 Total long-term bonds	11,844,044,903	63.910	11,844,044,903	61,270,775	11,905,315,678	64.259
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	1,631,380	0.009	1,631,380	0	1,631,380	0.009
	2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	2.03 Total preferred stocks	1,631,380	0.009	1,631,380	0	1,631,380	0.009
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	1,270,855	0.007	1,270,855	0	1,270,855	0.007
	3.02 Industrial and miscellaneous Other (Unaffiliated)	1,211,204	0.007	1,211,204	0	1,211,204	0.007
	3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	4,494,132,694	24.250	4,494,132,694	0	4,494,132,694	24.257
	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 Exchange traded funds	0	0.000	0	0	0	0.000
	3.09 Total common stocks	4,496,614,753	24.263	4,496,614,753	0	4,496,614,753	24.271
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)	(675,543)	(0.004)	(675,543)	0	(675,543)	(0.004)
	6.02 Cash equivalents (Schedule E, Part 2)	344,368,103	1.858	344,368,103	0	344,368,103	1.859
	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	343,692,560	1.855	343,692,560	0	343,692,560	1.855
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)	1,784,096,824	9.627	1,778,578,768	0	1,778,578,768	9.600
10.	Receivables for securities	1,170,892	0.006	1,170,892	0	1,170,892	0.006
11.	Securities Lending (Schedule DL, Part 1)	61,270,775	0.331	61,270,775	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13.	Total invested assets	18,532,522,087	100.000	18,527,004,031	61,270,775	18,527,004,031	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		1,717,549,482
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	30,334,702	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	210,314,688	240,649,389
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	(51,715,738)	
	5.2 Totals, Part 3, Column 9	248,070	(51,467,669)
6.	Total gain (loss) on disposals, Part 3, Column 19		(188,789)
7.	Deduct amounts received on disposals, Part 3, Column 16		108,981,352
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	(6,797,007)	
	9.2 Totals, Part 3, Column 14	0	(6,797,007)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	6,273,546	
	10.2 Totals, Part 3, Column 11	393,684	6,667,230
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,784,096,824
12.	Deduct total nonadmitted amounts		5,518,056
13.	Statement value at end of current period (Line 11 minus Line 12)		1,778,578,768

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		15,983,348,913
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,284,414,302
3.	Accrual of discount		10,332,820
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(1,592,569)	
	4.2. Part 2, Section 1, Column 15	(228,620)	
	4.3. Part 2, Section 2, Column 13	114,617,500	
	4.4. Part 4, Column 11	72,954	112,869,265
5.	Total gain (loss) on disposals, Part 4, Column 19		(9,898,267)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,995,036,952
7.	Deduct amortization of premium		43,770,576
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	586,163	
	9.2. Part 2, Section 1, Column 17	60,000	
	9.3. Part 2, Section 2, Column 14	528,987	
	9.4. Part 4, Column 13	1,178,817	2,353,967
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		2,385,495
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		16,342,291,035
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		16,342,291,035

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	1,094,320,657	1,034,794,277	1,091,857,843	1,110,634,182
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3.	Other Countries	19,996,456	19,067,600	19,977,150	20,000,000
	4.	Totals	1,114,317,112	1,053,861,877	1,111,834,993	1,130,634,182
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	107,967,365	101,976,948	112,193,465	106,980,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	2,834,596,682	2,561,308,409	2,888,236,540	2,789,792,000
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	1,897,572,590	1,746,508,307	1,957,079,740	1,796,478,868
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	5,293,430,316	4,752,634,658	5,315,335,970	5,273,461,118
	9.	Canada	167,579,065	149,214,822	167,252,272	168,081,000
	10.	Other Countries	428,581,773	394,582,516	428,309,768	428,779,000
	11.	Totals	5,889,591,153	5,296,431,996	5,910,898,010	5,870,321,118
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	11,844,044,903	10,760,087,537	11,980,242,747	11,694,206,167
PREFERRED STOCKS	14.	United States	1,631,380	1,631,380	1,490,000	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	1,631,380	1,631,380	1,490,000	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	1,631,380	1,631,380	1,490,000	
COMMON STOCKS	20.	United States	658,355	658,355	658,355	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	1,211,204	1,211,204	1,211,204	
	22.	Other Countries	612,500	612,500	0	
	23.	Totals	2,482,059	2,482,059	1,869,559	
Parent, Subsidiaries and Affiliates	24.	Totals	4,494,132,694	4,494,132,694	1,795,910,882	
	25.	Total Common Stocks	4,496,614,753	4,496,614,753	1,797,780,441	
	26.	Total Stocks	4,498,246,133	4,498,246,133	1,799,270,441	
	27.	Total Bonds and Stocks	16,342,291,036	15,258,333,670	13,779,513,188	

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 12.7	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	191,541,552	531,123,136	344,558,062	26,236,493	861,414	XXX	1,094,320,657	9.2	696,241,026	6.0	1,094,320,657	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	191,541,552	531,123,136	344,558,062	26,236,493	861,414	XXX	1,094,320,657	9.2	696,241,026	6.0	1,094,320,657	0
2. All Other Governments												
2.1 NAIC 1	4,996,456	0	15,000,000	0	0	XXX	19,996,456	0.2	19,991,868	0.2	15,000,000	4,996,456
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	4,996,456	0	15,000,000	0	0	XXX	19,996,456	0.2	19,991,868	0.2	15,000,000	4,996,456
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	30,204,279	32,104,060	45,659,025	0	XXX	107,967,365	0.9	120,150,971	1.0	107,967,365	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	30,204,279	32,104,060	45,659,025	0	XXX	107,967,365	0.9	120,150,971	1.0	107,967,365	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	121,430,112	161,280,552	638,053,183	1,810,325,871	99,997,711	XXX	2,831,087,429	23.9	2,849,545,033	24.6	2,831,087,429	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	3,509,254	0	XXX	3,509,254	0.0	0	0.0	3,509,254	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	121,430,112	161,280,552	638,053,183	1,813,835,124	99,997,711	XXX	2,834,596,682	23.9	2,849,545,033	24.6	2,834,596,682	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	111,603,840	245,902,198	390,335,734	926,981,493	222,749,325	XXX	1,897,572,590	16.0	2,206,116,233	19.0	1,897,572,590	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	0	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	111,603,840	245,902,198	390,335,734	926,981,493	222,749,325	XXX	1,897,572,590	16.0	2,206,116,233	19.0	1,897,572,590	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 12.7	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	313,756,539	1,103,945,889	2,021,206,835	162,858,655	95,765,904	XXX	3,697,533,821	31.2	3,295,712,686	28.4	2,859,403,906	838,129,915
6.2 NAIC 2	145,401,506	802,910,941	1,148,764,483	45,344,891	0	XXX	2,142,421,820	18.1	2,322,417,986	20.0	1,870,018,194	272,403,626
6.3 NAIC 3	2,996,250	38,126,146	1,806,590	0	0	XXX	42,928,986	0.4	70,755,129	0.6	31,681,755	11,247,231
6.4 NAIC 4	0	5,686,835	453,500	0	0	XXX	6,140,335	0.1	17,468,427	0.2	0	6,140,335
6.5 NAIC 5	0	0	566,190	0	0	XXX	566,190	0.0	675,481	0.0	0	566,190
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	462,154,295	1,950,669,812	3,172,797,597	208,203,546	95,765,904	XXX	5,889,591,153	49.7	5,707,029,708	49.2	4,761,103,855	1,128,487,298
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
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	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 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 743,328,499	2,072,456,054	3,441,257,874	2,972,061,537	419,374,354	0	9,648,478,317	81.5	XXX	XXX	8,805,351,947	843,126,371
12.2 NAIC 2	(d) 145,401,506	802,910,941	1,148,764,483	45,344,891	0	0	2,142,421,820	18.1	XXX	XXX	1,870,018,194	272,403,626
12.3 NAIC 3	(d) 2,996,250	38,126,146	1,806,590	0	0	0	42,928,986	0.4	XXX	XXX	31,681,755	11,247,231
12.4 NAIC 4	(d) 0	5,686,835	453,500	0	0	0	6,140,335	0.1	XXX	XXX	0	6,140,335
12.5 NAIC 5	(d) 0	0	566,190	3,509,254	0	0	(c) 4,075,444	0.0	XXX	XXX	3,509,254	566,190
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	891,726,255	2,919,179,976	4,592,848,636	3,020,915,681	419,374,354	0	(b) 11,844,044,903	100.0	XXX	XXX	10,710,561,150	1,133,483,753
12.8 Line 12.7 as a % of Col. 7	7.5	24.6	38.8	25.5	3.5	0.0	100.0	XXX	XXX	XXX	90.4	9.6
13. Total Bonds Prior Year												
13.1 NAIC 1	498,356,847	2,028,259,732	3,211,009,801	3,083,454,773	366,676,665	0	XXX	XXX	9,187,757,817	79.2	8,493,098,113	694,659,705
13.2 NAIC 2	135,164,493	763,799,926	1,306,564,641	116,888,927	0	0	XXX	XXX	2,322,417,986	20.0	2,032,578,203	289,839,783
13.3 NAIC 3	6,521,991	53,792,212	10,157,658	283,268	0	0	XXX	XXX	70,755,129	0.6	51,556,099	19,199,030
13.4 NAIC 4	4,003,754	5,829,409	7,635,264	0	0	0	XXX	XXX	17,468,427	0.2	10,085,911	7,382,515
13.5 NAIC 5	0	675,481	0	0	0	0	XXX	XXX	(c) 675,481	0.0	0	675,481
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	644,047,085	2,852,356,759	4,535,367,363	3,200,626,968	366,676,665	0	XXX	XXX	(b) 11,599,074,840	100.0	10,587,318,326	1,011,756,513
13.8 Line 13.7 as a % of Col. 9	5.6	24.6	39.1	27.6	3.2	0.0	XXX	XXX	100.0	XXX	91.3	8.7
14. Total Publicly Traded Bonds												
14.1 NAIC 1	695,367,874	1,846,402,162	2,981,511,187	2,929,881,403	352,189,320	0	8,805,351,947	74.3	8,493,098,113	73.2	8,805,351,947	XXX
14.2 NAIC 2	128,261,583	701,457,631	995,581,877	44,717,103	0	0	1,870,018,194	15.8	2,032,578,203	17.5	1,870,018,194	XXX
14.3 NAIC 3	2,996,250	26,878,915	1,806,590	0	0	0	31,681,755	0.3	51,556,099	0.4	31,681,755	XXX
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	10,085,911	0.1	0	XXX
14.5 NAIC 5	0	0	0	3,509,254	0	0	3,509,254	0.0	0	0.0	3,509,254	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	826,625,707	2,574,738,709	3,978,899,654	2,978,107,760	352,189,320	0	10,710,561,150	90.4	10,587,318,326	91.3	10,710,561,150	XXX
14.8 Line 14.7 as a % of Col. 7	7.7	24.0	37.1	27.8	3.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	7.0	21.7	33.6	25.1	3.0	0.0	90.4	XXX	XXX	XXX	90.4	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	47,960,624	226,053,892	459,746,687	42,180,134	67,185,034	0	843,126,371	7.1	694,659,705	6.0	XXX	843,126,371
15.2 NAIC 2	17,139,924	101,453,310	153,182,606	627,787	0	0	272,403,626	2.3	289,839,783	2.5	XXX	272,403,626
15.3 NAIC 3	0	11,247,231	0	0	0	0	11,247,231	0.1	19,199,030	0.2	XXX	11,247,231
15.4 NAIC 4	0	5,686,835	453,500	0	0	0	6,140,335	0.1	7,382,515	0.1	XXX	6,140,335
15.5 NAIC 5	0	0	566,190	0	0	0	566,190	0.0	675,481	0.0	XXX	566,190
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	65,100,548	344,441,268	613,948,982	42,807,921	67,185,034	0	1,133,483,753	9.6	1,011,756,513	8.7	XXX	1,133,483,753
15.8 Line 15.7 as a % of Col. 7	5.7	30.4	54.2	3.8	5.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	0.5	2.9	5.2	0.4	0.6	0.0	9.6	XXX	XXX	XXX	XXX	9.6

(a) Includes $ 944,534,637 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 23,253,113 current year of bonds with Z designations and $ 38,000,000 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 $ 3,509,254 current year, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

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 12.09	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	169,625,068	461,985,792	297,895,094	0	0	XXX	929,505,953	7.8	539,272,031	4.6	929,505,953	0
1.02 Residential Mortgage-Backed Securities	13,497,734	41,763,461	26,207,689	12,978,010	805,689	XXX	95,252,584	0.8	69,438,876	0.6	95,252,584	0
1.03 Commercial Mortgage-Backed Securities	3,226,779	10,754,742	9,099,402	6,323,639	5,058	XXX	29,409,620	0.2	36,118,780	0.3	29,409,620	0
1.04 Other Loan-Backed and Structured Securities	5,191,972	16,619,141	11,355,877	6,934,843	50,667	XXX	40,152,500	0.3	51,411,338	0.4	40,152,500	0
1.05 Totals	191,541,552	531,123,136	344,558,062	26,236,493	861,414	XXX	1,094,320,657	9.2	696,241,026	6.0	1,094,320,657	0
2. All Other Governments												
2.01 Issuer Obligations	4,996,456	0	15,000,000	0	0	XXX	19,996,456	0.2	19,991,868	0.2	15,000,000	4,996,456
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	4,996,456	0	15,000,000	0	0	XXX	19,996,456	0.2	19,991,868	0.2	15,000,000	4,996,456
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	30,204,279	32,104,060	45,659,025	0	XXX	107,967,365	0.9	120,150,971	1.0	107,967,365	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	30,204,279	32,104,060	45,659,025	0	XXX	107,967,365	0.9	120,150,971	1.0	107,967,365	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	121,430,112	161,280,552	638,053,183	1,813,835,124	99,997,711	XXX	2,834,596,682	23.9	2,849,545,033	24.6	2,834,596,682	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	121,430,112	161,280,552	638,053,183	1,813,835,124	99,997,711	XXX	2,834,596,682	23.9	2,849,545,033	24.6	2,834,596,682	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	95,691,862	174,610,344	334,100,586	881,152,094	216,842,415	XXX	1,702,397,302	14.4	2,050,338,729	17.7	1,702,397,302	0
5.02 Residential Mortgage-Backed Securities	15,911,978	71,291,854	56,235,148	45,829,399	5,906,910	XXX	195,175,288	1.6	155,777,504	1.3	195,175,288	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	111,603,840	245,902,198	390,335,734	926,981,493	222,749,325	XXX	1,897,572,590	16.0	2,206,116,233	19.0	1,897,572,590	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	408,803,529	1,839,088,550	3,050,323,206	155,805,876	70,298,604	XXX	5,524,319,765	46.6	5,357,890,284	46.2	4,548,526,480	975,793,285
6.02 Residential Mortgage-Backed Securities	15,387,194	49,076,462	42,618,304	52,397,669	25,467,300	XXX	184,946,930	1.6	158,767,755	1.4	64,542,013	120,404,916
6.03 Commercial Mortgage-Backed Securities	37,824,162	53,066,848	77,416,226	0	0	XXX	168,307,236	1.4	178,690,550	1.5	148,035,362	20,271,874
6.04 Other Loan-Backed and Structured Securities	139,410	9,437,951	2,439,860	0	0	XXX	12,017,222	0.1	11,681,119	0.1	0	12,017,222
6.05 Totals	462,154,295	1,950,669,812	3,172,797,597	208,203,546	95,765,904	XXX	5,889,591,153	49.7	5,707,029,708	49.2	4,761,103,855	1,128,487,298
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 12.09	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. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	800,547,027	2,667,169,517	4,367,476,129	2,896,452,120	387,138,730	XXX	11,118,783,523	93.9	XXX	XXX	10,137,993,783	980,789,740
12.02 Residential Mortgage-Backed Securities	44,796,905	162,131,777	125,061,142	111,205,078	32,179,899	XXX	475,374,802	4.0	XXX	XXX	354,969,885	120,404,916
12.03 Commercial Mortgage-Backed Securities	41,050,941	63,821,590	86,515,628	6,323,639	5,058	XXX	197,716,856	1.7	XXX	XXX	177,444,982	20,271,874
12.04 Other Loan-Backed and Structured Securities	5,331,382	26,057,092	13,795,737	6,934,843	50,667	XXX	52,169,722	0.4	XXX	XXX	40,152,500	12,017,222
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	891,726,255	2,919,179,976	4,592,848,636	3,020,915,681	419,374,354	0	11,844,044,903	100.0	XXX	XXX	10,710,561,150	1,133,483,753
12.10 Line 12.09 as a % of Col. 7	7.5	24.6	38.8	25.5	3.5	0.0	100.0	XXX	XXX	XXX	90.4	9.6
13. Total Bonds Prior Year												
13.01 Issuer Obligations	527,468,881	2,535,460,971	4,358,617,941	3,151,182,130	364,458,994	XXX	XXX	XXX	10,937,188,917	94.3	10,043,767,558	893,421,359
13.02 Residential Mortgage-Backed Securities	73,853,260	183,613,496	84,727,972	39,667,994	2,121,414	XXX	XXX	XXX	383,984,135	3.3	297,650,767	86,333,368
13.03 Commercial Mortgage-Backed Securities	35,849,339	104,087,902	74,833,418	38,671	0	XXX	XXX	XXX	214,809,330	1.9	194,488,663	20,320,668
13.04 Other Loan-Backed and Structured Securities	6,875,605	29,194,390	17,188,032	9,738,174	96,257	XXX	XXX	XXX	63,092,458	0.5	51,411,338	11,681,119
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	644,047,085	2,852,356,759	4,535,367,363	3,200,626,968	366,676,665	0	XXX	XXX	11,599,074,840	100.0	10,587,318,326	1,011,756,513
13.10 Line 13.09 as a % of Col. 9	5.6	24.6	39.1	27.6	3.2	0.0	XXX	XXX	100.0	XXX	91.3	8.7
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	754,675,910	2,362,540,131	3,793,635,153	2,888,826,296	338,316,293	XXX	10,137,993,783	85.6	10,043,767,558	86.6	10,137,993,783	XXX
14.02 Residential Mortgage-Backed Securities	35,708,625	131,757,847	97,663,130	76,022,981	13,817,302	XXX	354,969,885	3.0	297,650,767	2.6	354,969,885	XXX
14.03 Commercial Mortgage-Backed Securities	31,049,200	63,821,590	76,245,494	6,323,639	5,058	XXX	177,444,982	1.5	194,488,663	1.7	177,444,982	XXX
14.04 Other Loan-Backed and Structured Securities	5,191,972	16,619,141	11,355,877	6,934,843	50,667	XXX	40,152,500	0.3	51,411,338	0.4	40,152,500	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals	826,625,707	2,574,738,709	3,978,899,654	2,978,107,760	352,189,320	0	10,710,561,150	90.4	10,587,318,326	91.3	10,710,561,150	XXX
14.10 Line 14.09 as a % of Col. 7	7.7	24.0	37.1	27.8	3.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	7.0	21.7	33.6	25.1	3.0	0.0	90.4	XXX	XXX	XXX	90.4	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	45,871,117	304,629,386	573,840,976	7,625,824	48,822,437	XXX	980,789,740	8.3	893,421,359	7.7	XXX	980,789,740
15.02 Residential Mortgage-Backed Securities	9,088,280	30,373,930	27,398,012	35,182,097	18,362,597	XXX	120,404,916	1.0	86,333,368	0.7	XXX	120,404,916
15.03 Commercial Mortgage-Backed Securities	10,001,741	0	10,270,134	0	0	XXX	20,271,874	0.2	20,320,668	0.2	XXX	20,271,874
15.04 Other Loan-Backed and Structured Securities	139,410	9,437,951	2,439,860	0	0	XXX	12,017,222	0.1	11,681,119	0.1	XXX	12,017,222
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
15.09 Totals	65,100,548	344,441,268	613,948,982	42,807,921	67,185,034	0	1,133,483,753	9.6	1,011,756,513	8.7	XXX	1,133,483,753
15.10 Line 15.09 as a % of Col. 7	5.7	30.4	54.2	3.8	5.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.5	2.9	5.2	0.4	0.6	0.0	9.6	XXX	XXX	XXX	XXX	9.6

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	0	0	0	0	0
2. Cost of short-term investments acquired	1,016,340	1,016,340	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	(11,095)	(11,095)	0	0	0
6. Deduct consideration received on disposals	1,000,000	1,000,000	0	0	0
7. Deduct amortization of premium	5,246	5,246	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	311,410,051	0	311,410,051	0
2. Cost of cash equivalents acquired	4,789,098,382	0	4,789,098,382	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	4,756,140,330	0	4,756,140,330	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)	344,368,103	0	344,368,103	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	344,368,103	0	344,368,103	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	102,675,626	102,675,626	3,712,540	0	0	0	0	0	0	9.950
	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	0	0	0	0	0	1,047,984	1,536,745	3.570
	Ironwood Mezzanine Fund IV LP		Avon	CT	Ironwood Capital Advisors		04/11/2017	2	3,974,427	3,974,427	3,974,427	0	0	0	0	0	579,186	1,517,552	5.590
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									56,521,965	120,480,755	120,480,755	3,712,540	0	0	0	0	1,627,170	3,054,297	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	25,607	25,607	(1,772)	0	0	0	0	0	3,776,110	0.710
	Aquiline Financial Services Fund III L.P.		New York	NY	Aquiline Capital Partners		12/22/2014	3	9,285,335	12,262,500	12,262,500	1,266,605	0	0	0	0	3,370,395	425,797	0.790
	Atlas Merchant Capital Fund LP		New York	NY	Atlas Merchant Capital		03/10/2016	3	16,473,360	12,822,208	12,822,208	(3,757,226)	0	0	0	0	85,522	1,005,311	3.580
	BBH Capital Partners V, L.P.		New York	NY	BBH Capital Partners		09/01/2015	3	12,475,917	11,554,782	11,554,782	(4,223,990)	0	0	0	0	4,223,430	1,165,334	1.830
	BCM Fund I, LP		Miami	FL	Boyne Capital Management, LLC		05/06/2017	3	7,769,426	10,572,153	10,572,153	2,360,624	0	0	0	0	936,682	2,197,440	6.960
	Black Enterprise/Greenwich Street Corporate Growth Partners, L.P.		New York	NY	Black Enterprise/Greenwich Street Corporate Growth		12/09/1998	3	12,595	(36,885)	(36,885)	(10,535)	0	0	0	0	0	0	1.240
	Blackstone Capital Partners VII L.P.		New York	NY	Blackstone Group		05/13/2015	3	18,178,044	18,178,044	18,178,044	(4,095,572)	0	0	0	0	2,009,778	1,288,578	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	3,307,219	3,307,219	244,595	0	0	0	(191,614)	0	1,452,498	1.700
	Brockway Moran & Partners Fund III, L.P.		Boca Raton	FL	Brockway Moran & Partners, Inc.		03/31/2006	3	16,161	223,026	223,026	(313,996)	0	0	0	0	0	25,000	1.790
	CapitalWorks Fund IV, L.P.		Cleveland	OH	CapitalWorks		11/15/2017	3	8,753,083	7,236,417	7,236,417	(763,257)	0	0	0	0	0	1,246,586	7.970
	Carlyle Partners VII, L.P.		Washington	DC	The Carlyle Group		01/11/2018	3	10,090,258	11,240,304	11,240,304	284,721	0	0	0	0	456,088	386,515	0.050
	Carlyle U.S. Equity Opportunity Fund II, L.P.		Washington	DC	The Carlyle Group		03/06/2015	3	13,705,194	14,713,276	14,713,276	1,008,082	0	0	0	0	2,591,309	3,558,418	0.700
	Catterton Partners VI, L.P.		Greenwich	CT	Catterton Partners		06/21/2006	3	2,807,241	3,213,502	3,213,502	(51,358)	0	0	0	0	0	668,366	1.050
	Century Focused Fund IV, L.P.		Boston	MA	Century Capital Partners		10/02/2015	3	8,440,889	10,869,661	10,869,661	(261,455)	0	0	0	0	1,652,168	287,029	2.600
	Chartwell Investors II, L.P.		New York	NY	Chartwell Managers		02/03/1999	3	374,537	371,892	371,892	(1,074)	0	0	0	0	0	0	1.270
	CIP Capital Fund II, L.P.		New York	NY	CIP Capital		02/02/2017	3	9,595,201	9,824,302	9,824,302	229,101	0	0	0	0	878,039	5,957	3.550
	CIP Capital Fund, L.P.		New York	NY	CIP Capital		04/30/2014	3	355,088	355,088	355,088	2,129,383	0	3,338,172	0	0	0	124,124	9.440
	Clayton, Dubilier & Rice Fund VI		New York	NY	Clayton, Dubilier & Rice, Inc.		12/08/1998	3	1,738	886	886	(372)	0	0	0	0	0	632,811	0.080
	Crestview Partners II, L.P.		New York	NY	Crestview Partners		08/29/2008	3	11,368,427	10,951,220	10,951,220	(4,278,152)	0	0	0	0	2,483,216	2,277,555	0.870
	Crestview Partners III, L.P.		New York	NY	Crestview Partners		11/08/2013	3	16,646,867	23,866,110	23,866,110	1,853,053	0	0	0	0	921,816	7,540,358	0.680
	DFW Capital Partners V, L.P.		Teaneck	NJ	DFW Capital partners		04/02/2016	3	4,686,303	4,582,136	4,582,136	(104,167)	0	0	0	0	475,887	1,432,598	2.210
	EQT V (No. 2) Limited Partnership		Stockholm	SWE	EQT Partners		01/01/2010	3	1,570,754	143,892	143,892	59,796	0	0	0	(25,017)	26,157	337,043	0.340
	Excellere Capital Fund III, L.P.		Denver	CO	Excellere Partners		07/31/2015	3	18,539,851	19,041,056	19,041,056	135,813	0	0	0	0	282,803	3,361,263	2.840
	Fourth Cinven Fund (No. 1) Limited Partnership		London	GBR	Cinven		01/01/2010	3	2,122,369	12,463	12,463	(335)	0	0	0	(785)	0	247,015	0.180
	FPE Fund II LP		London	GBR	FPE Capital LLP		10/20/2017	3	3,170,114	3,903,667	3,903,667	553,992	0	0	0	(418,779)	0	613,242	3.920
	Further Global Capital Partners, L.P.		New York	NY	Further Global Capital Management		01/31/2018	3	20,034,354	19,127,923	19,127,923	(2,292,283)	0	0	0	0	1,359,919	4,500,480	4.910
	GGV Capital VII L.P.		Menlo Park	CA	Granite Global Ventures		08/15/2018	1	7,520,000	10,903,843	10,903,843	(220,916)	0	0	0	0	54,809	480,000	0.720
	GGV Capital VII Plus L.P.		Menlo Park	CA	Granite Global Ventures		08/15/2018	1	1,950,000	2,425,734	2,425,734	(160,436)	0	0	0	0	0	50,000	0.750
	Granite Global Ventures III L.P.		Menlo Park	CA	Granite Global Ventures		10/05/2006	1	3,973	0	0	(1,834)	0	0	0	0	0	187,500	1.280
	Green Equity Investors VII, L.P.		Los Angeles	CA	Leonard Green & Partners		02/29/2016	3	19,190,292	25,944,575	25,944,575	(2,366,967)	0	0	0	0	3,580,515	4,933,776	0.410
	HCI Equity Partners V, L.P.		Washington	DC	HCI Equity Partners		04/14/2017	3	6,703,192	9,802,022	9,802,022	(214,233)	0	0	0	0	6,114	3,275,492	2.270
	HealthEdge Investment Fund III (Parallel Fund), L.P.		Tampa	FL	HealthEdge Investment Partners		12/21/2016	3	7,689,186	7,627,331	7,627,331	345,971	0	0	0	0	535,498	100,000	6.120
	Heartwood Partners III, LP		Norwalk	CT	Capital Partners		11/09/2017	3	7,779,543	8,350,704	8,350,704	(1,230,839)	0	0	0	0	2,100,513	1,809,498	1.480
	Herkules Private Equity IV (Jersey-II) L.P.		Oslo	NOR	Herkules Capital		09/30/2014	3	2,068,169	1,148,664	1,148,664	(102,794)	0	0	0	(210,948)	73,333	1,163,324	2.680
	Inverness Graham Investments III, L.P.		Wayne	PA	Inverness Graham		05/19/2015	3	12,259,990	14,553,529	14,553,529	(62,607)	0	0	0	0	919,014	1,898,924	6.510
	JFL Equity Investors IV, L.P.		New York	NY	J.F. Lehman & Company		10/23/2015	3	5,478,262	5,746,276	5,746,276	268,014	0	0	0	0	1,526,822	485,593	1.970

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
	JLL Partners Fund V, L.P.		New York	NY	JLL Partners Inc.		05/04/2005	3	3,106,808	2,794,173	2,794,173	(259,373)	0	0	0	0	0	483,184	1.610
	JLL Partners Fund VII, L.P.		New York	NY	JLL Partners Inc.		08/20/2014	3	17,056,261	18,411,783	18,411,783	1,355,522	0	0	0	0	754,332	3,270,367	1.850
	Liberty Hall Capital Partners Fund I, L.P.		New York	NY	Liberty Hall Capital Partners		12/21/2017	3	15,314,584	15,689,662	15,689,662	(365,674)	0	0	0	0	912,565	327,411	6.120
	Mason Wells Buyout Fund IV, LP		Milwaukee	WI	Mason Wells, Inc.		11/24/2015	3	14,541,951	25,966,523	25,966,523	1,456,517	0	0	0	0	0	458,049	2.270
	Mesirow Financial Capital Partners IX, L.P.		St. Louis	MO	Mesirow Financial		06/13/2006	3	124,325	98,310	98,310	(2,020)	0	0	0	0	0	225,000	2.970
	NexPhase Capital Fund III, LP		New York	NY	NexPhase Capital		03/11/2016	3	18,634,249	23,017,844	23,017,844	(3,396,176)	0	0	0	0	15,534,057	2,954,047	8.100
	NorthEdge Capital Fund II, L.P.		Manchester	GBR	NorthEdge Capital LLP		12/18/2015	3	11,180,288	11,954,986	11,954,986	749,551	0	0	0	(1,493,712)	510,295	969,879	2.820
	NorthEdge Capital SME Fund I, LP		Manchester	GBR	NorthEdge Capital LLP		04/24/2018	3	2,678,781	3,350,902	3,350,902	1,017,651	0	0	0	(351,499)	30,876	2,406,153	3.030
	OCM/GFI Power Opportunities Fund II, L.P.		Los Angeles	CA	Oaktree Capital Management		02/16/2005		33,422	0	0	0	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	13,445,571	24,338,608	24,338,608	5,058,301	0	0	0	0	0	3,332,040	1.380
	Onex Partners II L.P.		Toronto	CAN	Onex Partners		06/29/2006	3	104,119	50,798	50,798	(53,321)	0	0	0	0	0	2,241,352	23.120
	Pitango Venture Capital Fund V, L.P.		Herzliya	ISR	Pitango Venture Capital		01/01/2010	1	7,222,543	5,542,446	5,542,446	(580,428)	0	0	0	0	0	318,352	4.220
	Pitango Venture Capital Fund VII, L.P.		Herzliya	ISR	Pitango Venture Capital		12/14/2016	1	14,175,000	39,061,344	39,061,344	900,671	0	0	0	0	0	825,000	7.150
	Providence Equity Partners VI, L.P.		Providence	RI	Providence Equity Partners		12/05/2006	3	853,097	853,097	853,097	0	0	0	0	0	937,665	971,235	0.240
	Public Pension Capital, LLC		New York	NY	PPC Enterprises LLC		05/16/2014	3	48,700,089	63,995,614	63,995,614	7,075,691	0	0	0	0	1,950,871	17,444,908	6.510
	Rally Ventures Fund II, L.P.		Menlo Park	CA	Rally Ventures		09/01/2015	1	9,050,000	21,912,979	21,912,979	4,210,579	0	0	0	0	0	950,000	11.290
	Rally Ventures Fund III, L.P.		Menlo Park	CA	Rally Ventures		04/24/2018	1	7,100,000	8,149,852	8,149,852	124,023	0	0	0	0	904,257	2,900,000	7.630
	Sentinel Capital Partners IV, L.P.		New York	NY	Sentinel Capital Partners		05/23/2008	3	515,657	549,521	549,521	304	0	0	0	0	0	142,238	2.400
	Sentinel Capital Partners VI, L.P.		New York	NY	Sentinel Capital Partners		01/18/2018	3	19,463,075	22,152,087	22,152,087	1,782,936	0	0	0	0	626,731	6,037,251	1.190
	Sentinel Junior Capital I, L.P.		New York	NY	Sentinel Capital Partners		01/18/2018	3	2,953,394	3,023,153	3,023,153	69,759	0	0	0	0	202,335	698,258	1.050
	Shamrock Capital Growth Fund IV, L.P.		Los Angeles	CA	Shamrock Capital		12/11/2015	3	8,941,649	9,694,368	9,694,368	(1,052,993)	0	0	0	0	4,203,786	329,759	1.280
	Silverfleet Capital Partners Fund LP		London	GBR	Silverfleet Capital Partners		01/01/2010	3	2,808,584	31,504	31,504	583,958	0	714,270	0	(1,984)	0	0	3.510
	Silverfleet Capital Partners II LP		London	GBR	Silverfleet Capital Partners		10/31/2014	3	3,995,347	1,742,532	1,742,532	(1,092,825)	0	0	0	(1,099,238)	2,925,287	2,896,566	1.280
	Silverfleet European Development Fund SCSp		London	GBR	Silverfleet Capital Partners		08/22/2018	3	1,388,269	1,353,863	1,353,863	(1,592,171)	0	0	0	(350,292)	4,257,308	460,533	5.370
	Snow Phipps III, L.P.		New York	NY	Snow Phipps Group LLC		12/18/2015	3	13,443,046	14,612,224	14,612,224	1,169,178	0	0	0	0	389,403	2,557,145	2.020
	Spire Capital Partners III, L.P.		New York	NY	Spire Capital Management		03/29/2013	3	12,557,320	12,324,574	12,324,574	213,360	0	0	0	0	0	1,992,489	4.500
	Synova Capital Fund III LP		London	GBR	Synova Capital		12/18/2015	3	12,937,592	13,513,633	13,513,633	(1,595,942)	0	0	0	(1,405,275)	9,575,165	134,153	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
	Thompson Street Capital Partners II, L.P.		St. Louis	MO	Thompson Street Capital Partners		01/30/2007	3	413,257	413,257	413,257	2,164,465	0	2,204,552	0	0	0	980,942	2.650
	Thompson Street Capital Partners IV, L.P.		St. Louis	MO	Thompson Street Capital Partners		12/10/2015	3	10,703,310	10,996,586	10,996,586	293,276	0	0	0	0	1,238,149	899,661	2.030
	Thompson Street Capital Partners V, L.P.		St. Louis	MO	Thompson Street Capital Partners		05/04/2018	3	12,466,302	11,399,604	11,399,604	(2,243,669)	0	0	0	0	3,401,678	4,022,065	1.190
	Trident VII, L.P.		Greenwich	CT	Stone Point Capital LLC		11/23/2016	3	23,497,326	31,451,668	31,451,668	(1,031,578)	0	0	0	0	4,095,342	1,258,219	0.480
	Trilantic Capital Partners VI (North America) L.P.		New York	NY	Trilantic Capital Partners		03/29/2018	3	13,535,461	17,278,254	17,278,254	3,006,665	0	0	0	0	1,321,470	3,238,587	0.910
	Viola FinTech I, L.P.		Luxembourg	LUX	Viola Group		12/05/2017	1	13,521,806	18,171,323	18,171,323	1,475,111	0	0	0	0	433,901	1,912,095	11.480
	VMG Partners III, L.P.		San Francisco	CA	VMG Equity Partners		07/10/2015	3	12,175,615	12,320,332	12,320,332	296,003	0	0	0	0	825,235	1,631,570	3.760
	VMG Partners IV Coinvest, L.P.		San Francisco	CA	VMG Equity Partners		07/11/2017	3	3,166,503	3,104,514	3,104,514	(34,625)	0	0	0	0	0	171,997	3.670
	VMG Partners IV, L.P.		San Francisco	CA	VMG Equity Partners		07/11/2017	3	17,569,518	18,765,529	18,765,529	1,532,206	0	0	0	0	2,092,488	2,031,948	3.940
	Warburg Pincus Equity Partners, L.P.		New York	NY	Warburg Pincus Private Equity		06/26/1998	3	6,523	8,671	8,671	38	0	0	0	0	0	0	0.040
	WindRose Health Investors IV, L.P.		New York	NY	WindRose Health Investors		02/12/2016	3	18,447,317	26,237,118	26,237,118	372,292	0	0	0	0	5,605,166	94,381	5.650
	WindRose Health Investors V, L.P.		New York	NY	WindRose Health Investors		11/21/2018	3	27,213,213	32,220,601	32,220,601	3,469,763	0	0	0	0	1,205,030	3,991,817	5.600
	Winston Growth Fund Limited Partnership		Arlington	VA	Winston Capital Management, LLC		03/31/2005	13	17,577,797	22,241,901	22,241,901	(1,225,567)	0	0	0	0	0	0	7.840
	Winston/Thayer Partners, L.P.		McLean	VA	Winston Partners		08/23/1999	3	10,221	8,016	8,016	(2,205)	0	0	0	0	0	0	1.090
1999999. Joint Venture Interests - Common Stock - Unaffiliated									708,978,798	843,671,908	843,671,908	10,072,831	0	6,256,994	0	(5,549,142)	94,483,222	128,998,187	XXX
Joint Venture Interests - Real Estate - Unaffiliated																			
	AEW Partners VII, LP		Boston	MA	AEW Capital Managment, L.P.		08/29/2014		2,021,076	1,568,149	1,568,149	80,892	0	0	0	0	0	1,035,401	1.500
	Blackstone Real Estate Partners IX L.P.		Wilmington	DE	Blackstone Group		12/21/2018		22,205,385	25,782,642	25,782,642	1,088,742	0	0	0	0	4,209,103	4,414,713	0.100
	Blackstone Real Estate Partners VI, L.P.		New York	NY	Blackstone Group		03/29/2007		379,410	280,777	280,777	16,366	0	0	0	0	0	730,963	0.120

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
	Dermody Properties Industrial Fund II L.P. ..		Wilmington	DE	Dermody GP, LLC		07/19/2018		8,701,223	8,701,223	8,701,223	0	0	0	0	0	6,600,354	1,563,529	3.220
	GTIS RE Opportunities Fund I LP		New York	NY	Golden Tree InSite Partners LP		09/17/2007		426,632	405,599	405,599	595,447	0	0	0	0	0	1,804,425	4.850
	HighBrook Property Fund III, LP		Wilmington	DE	HighBrook Income Property Fund		10/05/2018		7,435,548	7,300,215	7,300,215	(1,144,468)	0	0	0	0	2,669,964	3,992,699	3.030
	PCCP Credit IX, LP		Los Angeles	CA	PCCP, LLC		03/14/2017		8,431,450	8,512,513	8,512,513	81,063	0	0	0	0	602,191	10,854,000	2.520
	PCCP Credit VI, LP		Los Angeles	CA	PCCP, LLC		01/14/2015		32,375	1	1	300,773	0	0	0	0	90,989	2,104,699	3.140
	Prime Finance Partners IV, LP		Wilmington	DE	Prime Finance Partners		10/03/2014		218,334	10,820	10,820	103,453	0	0	0	0	0	2,500,000	2.690
	Prime Finance Partners V, LP		San Francisco	CA	Prime Finance Partners		08/02/2016		1,364,664	1,739,976	1,739,976	318,475	0	0	0	0	19,119	7,323,327	3.100
	Prime Finance Short Duration VI, L.P.		Wilmington	DE	Prime Finance Partners		09/13/2018		5,135,238	5,344,294	5,344,294	209,056	0	0	0	0	557,631	10,435,690	2.950
	RCG Longview Debt Fund VI, L.P.		New York	NY	RCG Longview		12/11/2017		4,069,358	4,255,003	4,255,003	185,645	0	0	0	0	801,138	14,158,122	8.960
	RCG Longview Equity Fund, L.P.		New York	NY	RCG Longview		04/26/2007		58,198	30,272	30,272	(27,926)	0	0	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	3,913,745	3,913,745	(398,310)	0	0	0	0	0	0	1.700
	Rescore Feeder, L.P		Boca Raton	FL	Rescore GP, LLC		12/18/2014		20,000,000	13,558,726	13,558,726	(1,642,730)	0	0	0	0	0	0	5.900
	Rialto Real Estate Fund III - Debt, LP		Miami	FL	Rialto Partners		03/28/2017		15,866,841	17,119,915	17,119,915	338,336	0	0	0	0	1,904,535	0	1.210
	RockBridge Hospitality Fund VII, L.P.		Columbus	OH	Rockbridge Capital, LLC		01/30/2018		10,387,474	11,152,068	11,152,068	764,594	0	0	0	0	1,962,155	3,877,952	3.600
	Rossrock Fund II		New York	NY	Rossrock		07/25/2006		0	0	0	0	0	0	0	0	0	0	12.500
	Silverpeak Legacy Partners II LP		New York	NY	Lehman Brothers Real Estate Partners		08/25/2005		99,542	83,928	83,928	(9,813)	0	0	0	0	0	1,453,268	0.440
	Tri Continental Capital VII Limited Partnership		Toronto	CAN	Tri Continental Capital		05/31/2005		260,487	261,473	261,473	51,586	0	0	0	0	0	0	5.550
2199999. Joint Venture Interests - Real Estate - Unaffiliated									112,093,236	110,021,340	110,021,340	911,181	0	0	0	0	19,417,180	67,262,976	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	5,499,496	5,499,496	(4,701,700)	0	0	0	0	1,989,520	5,231,660	97.000
2299999. Joint Venture Interests - Real Estate - Affiliated									0	5,499,496	5,499,496	(4,701,700)	0	0	0	0	1,989,520	5,231,660	XXX
Joint Venture Interests - Other - Unaffiliated																			
	A&M Capital Partners II, LP		Greenwich	CT	Alvarez & Marsal Capital		05/25/2018		12,955,388	15,350,361	15,350,361	1,733,072	0	0	0	0	204,268	4,819,628	1.680
	Acorn Growth Capital Fund IV, L.P..		Oklahoma City	OK	Acorn Growth Companies		04/09/2018		8,718,083	14,503,141	14,503,141	3,860,921	0	0	0	0	41,832	828,595	9.300
	ArcLight Energy Partners Fund VI, L.P.		Boston	MA	ArcLight Capital Partners		04/15/2015		11,520,852	10,639,180	10,639,180	3,392,629	0	0	0	0	0	2,801,906	0.360
	BlackRock Multi-Manager Partners LLC		New York	NY	BlackRock Financial Management, Inc.		11/29/2010	13	0	0	0	0	0	0	0	0	0	0	15.580
	Blue Water Energy Fund II, L.P.		London	GBR	Blue Water Energy		02/24/2017		8,614,706	8,574,581	8,574,581	780,800	0	0	0	0	304,092	1,689,385	1.000
	Cerberus Institutional Partners VI, L.P.		New York	NY	Cerberus Capital Management, L.P.		12/16/2015		18,773,005	23,337,297	23,337,297	28,729	0	0	0	0	4,323,594	2,597,107	0.470
	Cohesive Capital Partners II, L.P.		New York	NY	Cohesive Capital Partners		09/23/2014	3	12,816,936	11,904,325	11,904,325	(1,968,622)	0	0	0	0	2,495,063	1,880,669	3.700
	Content Revolution Coinvestment II, L.P.		Los Angeles	CA	Content Partners		12/22/2016		0	0	0	0	0	0	0	0	0	0	18.740
	Cowen Healthcare Investments II LP		New York	NY	Cowen Group, Inc.		01/24/2018		7,164,815	5,310,001	5,310,001	(2,550,082)	0	0	0	0	0	0	3.920
	Cross Ocean USD ESS Fund II L.P.		London	GBR	Cross Ocean Partners		04/07/2017		2,806,817	2,837,447	2,837,447	(56,836)	0	0	0	0	331,793	14,905,949	2.450
	CVC European Equity Partners V (B) L.P.		London	GBR	CVC Capital Partners		01/01/2010		4,424,135	809,181	809,181	96,355	0	0	0	(88,092)	105,798	3,023,313	0.510
	Dyal II US Investors LP		New York	NY	Neuberger Berman Investment Management		09/30/2014		11,142,478	15,184,898	15,184,898	2,200,918	0	0	0	0	2,173,931	3,629,263	1.940
	Enervest Energy Institutional Fund XI-A, L.P.		Houston	TX	Enervest Management Partners, Ltd.		12/08/2006		1	256,796	256,796	124,646	0	0	0	0	0	0	4.390
	Five Elms III Q, L.P.		Kansas City	KS	Five Elms Capital Management		06/21/2017		10,142,272	14,104,095	14,104,095	1,727,026	0	0	0	0	0	4,221,616	5.670
	Global Infrastructure Partners Capital Solutions Fund, L.P.		New York	NY	Global Infrastructure Partners		12/15/2014	2	14,660,411	15,404,837	15,404,837	1,750,658	0	0	0	0	509,397	5,314,160	2.810
	Global Infrastructure Partners III-A/B, L.P.		New York	NY	Global Infrastructure Partners		04/15/2016		23,380,136	26,164,882	26,164,882	712,522	0	0	0	0	5,520,282	2,766,004	0.400
	Goldentree Distressed Fund 2014 LP		New York	NY	Goldentree Asset Management		07/15/2014		7,778,397	7,408,713	7,408,713	(1,441,651)	0	0	0	0	2,218,956	5,150,000	10.290
	GoldenTree Distressed Fund III LP		New York	NY	Goldentree Asset Management		04/27/2018		12,983,035	12,019,828	12,019,828	(4,134,265)	0	0	0	0	5,139,762	18,640,000	3.840
	Haddington Energy Partners III LP		Houston	TX	Haddington Ventures		01/01/2010		7,139,686	15,683,862	15,683,862	5,402,229	0	0	0	0	0	7,069	4.570
	Herkules Private Equity III (Jersey-II) L.P.		Oslo	NOR	Herkules Capital		01/01/2010	3	2,276,423	11,503	11,503	(8,044)	0	0	0	(501)	0	26,875	1.500
	Island Energy Investor Holdings LLC		Kapolei	HI	One Rock Capital Partners		12/21/2016		5,000,000	8,086,991	8,086,991	(1,496,545)	0	0	0	0	0	0	3.350

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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	K2 Private Investors, L.P.		El Segundo	CA	K1 Capital Advisors		06/16/2014		20,038,328	72,334,155	72,334,155	8,606,245	0	0	0	0	0	0	5.640
	K3 Private Investors, L.P.		El Segundo	CA	K1 Capital Advisors		04/14/2016		18,281,032	34,026,517	34,026,517	(558,981)	0	0	0	0	1,572,832	5,018,830	2.150
	Level Equity Growth Partners III, L.P.		New York	NY	Level Equity Management LLC		03/18/2016		16,110,164	16,871,262	16,871,262	(183,983)	0	0	0	0	5,244,288	700,983	3.840
	Level Equity Growth Partners IV, L.P.		New York	NY	Level Equity Management LLC		08/10/2018		14,321,759	21,868,174	21,868,174	549,594	0	0	0	0	8,169,167	1,046,398	2.450
	Madison Dearborn Capital Partners V-A, L.P.		Chicago	IL	Madison Dearborn Partners		01/01/2010	3	207,311	487,138	487,138	(277,969)	0	0	0	0	562,799	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	34,985	34,985	(4,216)	0	0	0	0	0	343,837	0.390
	Moelis Capital Partners Opportunity Fund I, LP		Los Angeles	CA	Moelis & Company		08/10/2007	3	8,513,805	10,188,519	10,188,519	(632,396)	0	0	0	0	3,516,903	1,343,499	6.410
	Monarch Capital Partners III LP		New York	NY	Monarch Alternative Capital		01/01/2015		7,104,783	6,321,344	6,321,344	(1,140,175)	0	0	0	0	251,737	2,106,389	4.190
	Monarch Capital Partners IV LP		New York	NY	Monarch Alternative Capital		01/03/2018		10,471,966	9,893,880	9,893,880	(3,001,350)	0	0	0	0	2,875,548	2,933,948	4.120
	NB Secondary Opportunities Fund IV LP		New York	NY	Neuberger Berman Investment Management		10/25/2016		10,923,247	10,662,175	10,662,175	(1,716,568)	0	0	0	0	1,759,033	4,349,068	0.620
	NGP Natural Resources XI, L.P.		Irving	TX	Natural Gas Partners		06/30/2014		14,519,062	16,193,024	16,193,024	2,075,224	0	0	0	0	5,528,106	838,737	0.400
	NVM Private Equity Vintage III L.P.		Reading	GBR	NVM Private Equity		06/27/2017		10,779,076	9,724,748	9,724,748	1,208,204	0	0	0	(1,159,272)	791,694	896,808	7.040
	Oaktree Opportunities Fund X, L.P.		Los Angeles	CA	Oaktree Capital Management		02/11/2015		5,132,033	5,132,033	5,132,033	(222,838)	0	0	0	0	741,147	1,360,000	0.270
	Oaktree Opportunities Fund Xb, L.P.		Los Angeles	CA	Oaktree Capital Management		02/11/2015		7,800,000	11,600,121	11,600,121	1,228,634	0	0	0	0	0	4,200,000	0.160
	OCM Opportunities Fund VII, L.P.		Los Angeles	CA	Oaktree Capital Management		01/01/2010		69,215	117,130	117,130	43,654	0	0	0	0	18,000	0	0.260
	OCM Opportunities Fund VIIB, L.P.		Los Angeles	CA	Oaktree Capital Management		01/01/2010		5,328	3,277	3,277	682	0	0	0	0	0	500,000	0.050
	OpenGate Capital Partners I, LP		Los Angeles	CA	OpenGate Capital Partners		07/15/2016		8,763,097	7,961,372	7,961,372	(2,046,019)	0	0	0	0	1,568,462	4,320	
	Overbrook Select Fund, LP		New York	NY	Overbrook GP, LLC		08/29/2014	5	0	0	0	0	0	0	0	0	0	0	4.820
	Paine & Partners Capital Fund III, L.P.		Foster City	CA	Paine & Partners		03/31/2006	3	6,354,148	3,317,206	3,317,206	(924,052)	0	0	0	0	0	0	2.080
	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	18,640,620	18,640,620	(4,002,878)	0	0	0	0	0	0	4.270
	Renovo Capital Fund III, LP		Dallas	TX	Renovo Capital		12/20/2018		6,642,853	7,678,853	7,678,853	(1,104,743)	0	0	0	0	3,561,091	8,357,147	6.270
	Reservoir Capital Partners, L.P.		New York	NY	Reservoir Capital		10/01/1999		12	12	12	(54)	0	0	0	0	106	0	0.000
	Riverwood Capital Partners II L.P.		Menlo Park	CA	Riverwood Capital Managment		08/13/2014		15,228,486	18,113,462	18,113,462	(12,360,177)	0	0	0	0	3,360,967	493,899	1.300
	Riverwood Capital Partners III L.P.		Menlo Park	CA	Riverwood Capital Managment		12/20/2018		14,416,334	17,074,226	17,074,226	(2,224,407)	0	0	0	0	1,320,390	2,408,262	1.860
	Rizvi Opportunistic Equity Fund III, L.P.		Birmingham	MI	Rizvi Traverse Management		10/17/2014		1	1	1	0	0	16,552	0	0	0	5,761,934	7.250
	Shamrock Capital Content Fund I, L.P.		Los Angeles	CA	Shamrock Capital		12/11/2015		7,504,162	8,292,845	8,292,845	957,179	0	0	0	0	1,580,958	10,912,630	5.070
	Sheridan Production Partners III-A, L.P.		Houston	TX	Sheridan Production Partners		10/17/2014		2,324,712	2,547,946	2,547,946	343,270	0	0	0	0	282,925	2,028,000	4.080
	Solamere Capital Fund III, LP		New York	NY	Solamere Capital		03/05/2018		12,674,250	16,579,128	16,579,128	688,469	0	0	0	0	674,585	3,751,077	2.040
	Sonoma Brands II, L.P.		Sonoma	CA	Sonoma Brands		12/28/2017		4,574,379	5,477,017	5,477,017	(59,543)	0	0	0	0	0	177,649	8.340
	Staple Street Capital II, L.P.		New York	NY	Staple Street Capital Partners		12/22/2014		8,903,801	10,586,205	10,586,205	1,682,404	0	0	0	0	411,448	11,610,738	5.090
	Strategic Value Restructuring Fund L.P.		Greenwich	CT	Strategic Value Partners, LLC		03/01/2015	11	10,000,000	14,608,439	14,608,439	(1,842,840)	0	0	0	0	0	0	4.810
	Tiger Infrastructure Partners Fund II LP		New York	NY	Tiger Infrastructure Partners		06/26/2017		9,342,162	15,759,323	15,759,323	2,942,489	0	0	0	0	483	1,397,876	3.700
	Transom Capital Fund II, LP		Los Angeles	CA	Transom Capital Group		07/30/2015		11,106,906	10,796,292	10,796,292	(310,614)	0	0	0	0	0	536,429	6.950
	Transom Capital Fund III, LP		Los Angeles	CA	Transom Capital Group		12/14/2017		8,765,926	14,946,809	14,946,809	3,480,115	0	0	0	0	0	7,150,701	4.830
	Viola Growth III L.P.		Herzliya	ISR	Viola Group		08/14/2018		7,850,646	9,662,203	9,662,203	(1,875,971)	0	0	0	0	0	2,141,848	3.300
	W Capital Partners IV, L.P.		New York	NY	W Capital Partners		05/07/2018		6,565,451	6,358,177	6,358,177	(2,682,477)	0	0	0	0	2,429,107	6,149,656	2.850
	White Deer Energy LP III		New York	NY	White Deer Management		11/28/2018		9,778,868	12,710,683	12,710,683	2,276,694	0	0	0	0	303,955	5,278,877	3.040
2599999. Joint Venture Interests - Other - Unaffiliated									489,206,056	634,161,219	634,161,219	(934,937)	0	16,552	0	(1,247,865)	68,326,037	167,972,207	XXX
Joint Venture Interests - Other - Affiliated																			
	Simply Business, LLC		Boston	MA	Travelers Casualty and Surety Company		04/01/2022		116,334,702	55,752,951	55,752,951	(60,581,751)	0	0	0	0	0	0	100.000
	The Family Business Institute LLC		Raleigh	NC	Travelers Casualty and Surety Company		01/09/2017		6,568,827	1,937,713	1,937,713	(48,110)	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	113,742	113,742	1,969	0	0	0	0	0	0	100.000
2699999. Joint Venture Interests - Other - Affiliated									130,453,753	57,804,405	57,804,405	(60,627,892)	0	0	0	0	0	0	XXX
Any Other Class of Assets - Affiliated																			

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
	Travelers Lloyd of Tx Ins Co		Dallas	TX	Travelers Casualty and Surety Company		12/31/1981		324,000	12,457,701	12,457,701	(147,761)	0	0	0	0	1,200,000	0	100.000
5999999. Any Other Class of Assets - Affiliated									324,000	12,457,701	12,457,701	(147,761)	0	0	0	0	1,200,000	0	XXX
6099999. Total - Unaffiliated									1,366,800,055	1,708,335,222	1,708,335,222	13,761,616	0	6,273,546	0	(6,797,007)	183,853,609	367,287,667	XXX
6199999. Total - Affiliated									130,777,753	75,761,602	75,761,602	(65,477,354)	0	0	0	0	3,189,520	5,231,660	XXX
6299999 - Totals									1,497,577,808	1,784,096,824	1,784,096,824	(51,715,738)	0	6,273,546	0	(6,797,007)	187,043,129	372,519,327	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	1,566,359	0	5.590
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							0	1,566,359	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	253,653	0	0.790
	Atlas Merchant Capital Fund LP	New York	NY	Atlas Merchant Capital	03/10/2016	3	0	437,883	0	3.580
	BBH Capital Partners V, L.P.	New York	NY	BBH Capital Partners	09/01/2015	3	0	535,868	0	1.830
	BCM Fund I, LP	Miami	FL	Boyne Capital Management, LLC	05/06/2017	3	0	736,080	0	6.960
	Blackstone Capital Partners VII L.P.	New York	NY	Blackstone Group	05/13/2015	3	0	375,390	0	0.090
	Bruckmann, Rosser, Sherrill & Co. II, L.P.	New York	NY	Bruckman, Rosser, Sherrill & Co.	10/18/1999	3	0	7,523	0	0.740
	CapitalWorks Fund IV, L.P.	Cleveland	OH	CapitalWorks	11/15/2017	3	0	2,680,498	0	7.970
	Carlyle Partners VII, L.P.	Washington	DC	The Carlyle Group	01/11/2018	3	0	594,998	0	0.050
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	The Carlyle Group	03/06/2015	3	0	1,373,453	0	0.700
	Century Focused Fund IV, L.P.	Boston	MA	Century Capital Partners	10/02/2015	3	0	561,445	0	2.600
	CIP Capital Fund II, L.P.	New York	NY	CIP Capital	02/02/2017	3	0	90,146	0	3.550
	CIP Capital Fund, L.P.	New York	NY	CIP Capital	04/30/2014	3	0	1,600,566	0	9.440
	Crestview Partners II, L.P.	New York	NY	Crestview Partners	08/29/2008	3	0	128,178	0	0.870
	Crestview Partners III, L.P.	New York	NY	Crestview Partners	11/08/2013	3	0	1,379,425	0	0.680
	DFW Capital Partners V, L.P.	Teaneck	NJ	DFW Capital Partners	04/02/2016	3	0	52,972	0	2.210
	Excellere Capital Fund III, L.P.	Denver	CO	Excellere Partners	07/31/2015	3	0	2,159,624	0	2.840
	FPE Fund II LP	London	GBR	FPE Capital LLP	10/20/2017	3	0	20,159	0	3.920
	Further Global Capital Partners, L.P.	New York	NY	Further Global Capital Management	01/31/2018	3	0	5,945,117	0	4.910
	GGV Capital VII L.P.	Menlo Park	CA	Granite Global Ventures	08/15/2018	1	0	160,000	0	0.720
	Green Equity Investors VII, L.P.	Los Angeles	CA	Leonard Green & Partners	02/29/2016	3	0	1,333,037	0	0.410
	HCI Equity Partners V, L.P.	Washington	DC	HCI Equity Partners	04/14/2017	3	0	1,341,976	0	2.270
	HealthEdge Investment Fund III (Parallel Fund), L.P.	Tampa	FL	HealthEdge Investment Partners	12/21/2016	3	0	1,400,000	0	6.120
	Heartwood Partners III, LP	Norwalk	CT	Heartwood Partners	11/09/2017	3	0	1,560,258	0	1.480
	Herkules Private Equity IV (Jersey-II) L.P.	Oslo	NOR	Herkules Capital	09/30/2014	3	0	60,527	0	2.680
	Inverness Graham Investments III, L.P.	Wayne	PA	Inverness Graham	05/19/2015	3	0	480,514	0	6.510
	JFL Equity Investors IV, L.P.	New York	NY	J.F. Lehman & Company	10/23/2015	3	0	349,679	0	1.970
	JLL Partners Fund V, L.P.	New York	NY	JLL Partners Inc.	05/04/2005	3	0	20,734	0	1.610
	JLL Partners Fund VII, L.P.	New York	NY	JLL Partners Inc.	08/20/2014	3	0	1,627,710	0	1.850
	Liberty Hall Capital Partners Fund I, L.P.	New York	NY	Liberty Hall Capital Partners	12/21/2017	3	0	792,102	0	6.120
	Mason Wells Buyout Fund IV, LP	Milwaukee	WI	Mason Wells, Inc.	11/24/2015	3	0	164,433	0	2.270
	NexPhase Capital Fund III, LP	New York	NY	NexPhase Capital	03/11/2016	3	0	203,176	0	8.100
	NorthEdge Capital Fund II, L.P.	Manchester	GBR	NorthEdge Capital LLP	12/18/2015	3	0	86,975	0	2.820
	NorthEdge Capital SME Fund I, LP	Manchester	GBR	NorthEdge Capital LLP	04/24/2018	3	0	619,325	0	3.030
	One Rock Capital Partners II, LP	New York	NY	One Rock Capital Partners	03/31/2017	3	0	171,440	0	1.380
	Pitango Venture Capital Fund VII, L.P.	Herzliya	ISR	Pitango Venture Capital	12/14/2016	1	0	825,000	0	7.150
	Providence Equity Partners VI, L.P.	Providence	RI	Providence Equity Partners	12/05/2006	3	0	39,261	0	0.240
	Public Pension Capital, LLC	New York	NY	PPC Enterprises LLC	05/16/2014	3	0	8,004,720	0	6.510
	Rally Ventures Fund II, L.P.	Menlo Park	CA	Rally Ventures	09/01/2015	1	0	650,000	0	11.290
	Rally Ventures Fund III, L.P.	Menlo Park	CA	Rally Ventures	04/24/2018	1	0	1,500,000	0	7.630
	Sentinel Capital Partners VI, L.P.	New York	NY	Sentinel Capital Partners	01/18/2018	3	0	7,830,420	0	1.190
	Sentinel Junior Capital I, L.P.	New York	NY	Sentinel Capital Partners	01/18/2018	3	0	1,505,229	0	1.050
	Shamrock Capital Growth Fund IV, L.P.	Los Angeles	CA	Shamrock Capital	12/11/2015	3	0	155,460	0	1.280
	Silverfleet Capital Partners II LP	London	GBR	Silverfleet Capital Partners	10/31/2014	3	0	152,954	0	1.280
	Silverfleet European Development Fund SCSp	London	GBR	Silverfleet Capital Partners	08/22/2018	3	0	259,567	0	5.370
	Snow Phipps III, L.P.	New York	NY	Snow Phipps Group LLC	12/18/2015	3	0	710,693	0	2.020
	Spire Capital Partners III, L.P.	New York	NY	Spire Capital Management	03/29/2013	3	0	121,594	0	4.500
	Synova Capital Fund III LP	London	GBR	Synova Capital	12/18/2015	3	0	298,119	0	4.000
	Thompson Street Capital Partners II, L.P.	St. Louis	MO	Thompson Street Capital Partners	01/30/2007	3	0	11,054	0	2.650
	Thompson Street Capital Partners IV, L.P.	St. Louis	MO	Thompson Street Capital Partners	12/10/2015	3	0	111,207	0	2.030
	Thompson Street Capital Partners V, L.P.	St. Louis	MO	Thompson Street Capital Partners	05/04/2018	3	0	519,744	0	1.190

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
	Trident VII, L.P.	Greenwich	CT	Stone Point Capital LLC	11/23/2016	3	0	1,030,554	0	0.480
	Trilantic Capital Partners VI (North America) L.P.	New York	NY	Trilantic Capital Partners	03/29/2018	3	0	2,320,334	0	0.910
	Viola FinTech I, L.P.	Luxembourg	LUX	Viola Group	12/05/2017	1	0	2,700,000	0	11.480
	VMG Partners III, L.P.	San Francisco	CA	VMG Equity Partners	07/10/2015	3	0	174,327	0	3.760
	VMG Partners IV Coinvest, L.P.	San Francisco	CA	VMG Equity Partners	07/11/2017	3	0	1,503,743	0	3.670
	VMG Partners IV, L.P.	San Francisco	CA	VMG Equity Partners	07/11/2017	3	0	863,308	0	3.940
	Waud Capital Partners, L.P.	Lake Forest	IL	Waud Capital Partners	01/15/1999	3	0	(1,249)	0	3.390
	WindRose Health Investors IV, L.P.	New York	NY	WindRose Health Investors	02/12/2016	3	0	979,898	0	5.650
	WindRose Health Investors V, L.P.	New York	NY	WindRose Health Investors	11/21/2018	3	0	6,810,936	0	5.600
1999999. Joint Venture Interests - Common Stock - Unaffiliated							0	68,381,735	0	XXX
Joint Venture Interests - Real Estate - Unaffiliated										
	Blackstone Real Estate Partners IX L.P.	Wilmington	DE	Blackstone Group	12/21/2018		0	7,744,577	0	0.100
	Blackstone Real Estate Partners VI, L.P.	New York	NY	Blackstone Group	03/29/2007		0	5,222	0	0.120
	PCCP Credit IX, LP	Los Angeles	CA	PCCP, LLC	03/14/2017		0	2,500,000	0	2.520
	Rialto Real Estate Fund III - Debt, LP	Miami	FL	Rialto Capital Management	03/28/2017		0	2,760	0	1.210
	RockBridge Hospitality Fund VII, L.P.	Columbus	OH	Rockbridge Capital, LLC	01/30/2018		0	3,084,892	0	3.600
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	13,337,451	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	4,665,700	0	97.000
2299999. Joint Venture Interests - Real Estate - Affiliated							0	4,665,700	0	XXX
Joint Venture Interests - Other - Unaffiliated										
	A&M Capital Partners II, LP	Greenwich	CT	A&M Capital Partners	05/25/2018		0	1,414,384	0	1.680
	Acorn Growth Capital Fund IV, L.P..	Oklahoma City	OK	Acorn Growth Companies	04/09/2018		0	793,911	0	9.300
	Blue Water Energy Fund II, L.P.	London	GBR	Blue Water Energy	02/24/2017		0	2,419,138	0	1.000
	Cohesive Capital Partners II, L.P.	New York	NY	Cohesive Capital Partners	09/23/2014	3	0	294,686	0	3.700
	Dyal II US Investors LP	New York	NY	Blue Owl Capital	09/30/2014		0	(291,261)	0	1.940
	Five Elms III Q, L.P.	Kansas City	KS	Five Elms Capital Management	06/21/2017		0	451,673	0	5.670
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY	Global Infrastructure Partners	12/15/2014	2	0	257,694	0	2.810
	Global Infrastructure Partners III-A/B, L.P.	New York	NY	Global Infrastructure Partners	04/15/2016		0	2,347,440	0	0.400
	Herkules Private Equity III (Jersey-II) L.P.	Oslo	NOR	Herkules Capital	01/01/2010	3	0	6,037	0	1.500
	K2 Private Investors, L.P.	El Segundo	CA	K1 Capital Advisors	06/16/2014		0	200,121	0	5.640
	K3 Private Investors, L.P.	El Segundo	CA	K1 Capital Advisors	04/14/2016		0	532,916	0	2.150
	Level Equity Growth Partners III, L.P.	New York	NY	Level Equity Management LLC	03/18/2016		0	2,473,531	0	3.840
	Level Equity Growth Partners IV, L.P.	New York	NY	Level Equity Management LLC	08/10/2018		0	1,221,597	0	2.450
	Madison Dearborn Capital Partners V-A, L.P.	Chicago	IL	Madison Dearborn Partners	01/01/2010	3	0	3,915	0	0.310
	Moelis Capital Partners Opportunity Fund I, LP	Los Angeles	CA	NexPhase Capital	08/10/2007	3	0	40,662	0	6.410
	NB Secondary Opportunities Fund IV LP	New York	NY	Neuberger Berman Investment Management	10/25/2016		0	1,125,000	0	0.620
	NVM Private Equity Vintage III L.P.	Reading	GBR	NVM Private Equity	06/27/2017		0	3,583,187	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	961,792	0	4.320
	Renovo Capital Fund III, LP	Dallas	TX	Renovo Capital	12/20/2018		0	2,491,283	0	6.270
	Riverwood Capital Partners II L.P.	Menlo Park	CA	Riverwood Capital Managment	08/13/2014		0	493,092	0	1.300
	Riverwood Capital Partners III L.P.	Menlo Park	CA	Riverwood Capital Managment	12/20/2018		0	4,193,416	0	1.860
	Shamrock Capital Content Fund I, L.P.	Los Angeles	CA	Shamrock Capital	12/11/2015		0	304,832	0	5.070
	Solamere Capital Fund III, LP	New York	NY	Solamere Capital	03/05/2018		0	3,082,689	0	2.040
	Sonoma Brands II, L.P.	Sonoma	CA	Sonoma Brands	12/28/2017		0	88,517	0	8.340
	Staple Street Capital II, L.P.	New York	NY	Staple Street Capital Partners	12/22/2014		0	200,347	0	5.090
	Tiger Infrastructure Partners Fund II LP	New York	NY	Tiger Infrastructure Partners	06/26/2017		0	93,678	0	3.700
	Transom Capital Fund II, LP	Los Angeles	CA	Transom Capital Group	07/30/2015		0	187,970	0	6.950
	Transom Capital Fund III, LP	Los Angeles	CA	Transom Capital Group	12/14/2017		0	2,235,073	0	4.830
	Viola Growth III L.P.	Herzliya	ISR	Viola Group	08/14/2018		0	1,975,000	0	3.300
	White Deer Energy LP III	New York	NY	White Deer Management	11/28/2018		0	1,831,122	0	3.040
2599999. Joint Venture Interests - Other - Unaffiliated							0	35,613,442	0	XXX

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 - Other - Affiliated										
	Simply Business, LLC	Boston	MA	Travelers Casualty and Surety Company	04/01/2022		30,334,702	86,000,000	0	100.000
	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							30,334,702	86,750,000	0	XXX
6099999. Total - Unaffiliated							0	118,898,988	0	XXX
6199999. Total - Affiliated							30,334,702	91,415,700	0	XXX
6299999 - Totals							30,334,702	210,314,688	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																		
	Ironwood Mezzanine Fund IV LP	Avon	CT	Distribution	04/11/2017	12/28/2022	707,211	0	0	0	0	0	0	707,211	707,211	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							707,211	0	0	0	0	0	0	707,211	707,211	0	0	0	0
Joint Venture Interests - Common Stock - Unaffiliated																			
	Aquiline Financial Services Fund III L.P.	New York	NY	Distribution	12/22/2014	08/05/2022	69,618	0	0	0	0	0	0	69,618	69,618	0	0	0	0
	Atlas Merchant Capital Fund LP	New York	NY	Distribution	03/10/2016	10/13/2022	625,078	0	0	0	0	0	0	625,078	625,078	0	0	0	0
	BBH Capital Partners V, L.P.	New York	NY	Distribution	09/01/2015	07/26/2022	1,188,707	0	0	0	0	0	0	1,188,707	1,188,707	0	0	0	0
	Blackstone Capital Partners VII L.P.	New York	NY	Distribution	05/13/2015	12/29/2022	798,527	0	0	0	0	0	0	798,527	798,527	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	Distribution	03/06/2015	12/15/2022	1,956,281	0	0	0	0	0	0	1,956,281	1,956,281	0	0	0	0
	CIP Capital Fund II, L.P.	New York	NY	Distribution	02/02/2017	07/29/2022	279,669	0	0	0	0	0	0	279,669	279,669	0	0	0	0
	CIP Capital Fund, L.P.	New York	NY	Distribution	04/30/2014	08/31/2022	7,343,500	0	0	0	0	0	0	7,343,500	7,343,500	0	0	0	0
	Crestview Partners II, L.P.	New York	NY	Distribution	08/29/2008	12/30/2022	1,169,819	0	0	0	0	0	0	1,169,819	1,169,819	0	0	0	0
	DFW Capital Partners V, L.P.	Teaneck	NJ	Distribution	04/02/2016	04/13/2022	249,491	0	0	0	0	0	0	249,491	249,491	0	0	0	0
	EQT V (No. 2) Limited Partnership	Stockholm	SWE	Distribution	01/01/2010	06/15/2022	259,140	0	0	0	0	0	0	259,140	259,140	0	0	0	0
	Excellere Capital Fund III, L.P.	Denver	CO	Distribution	07/31/2015	12/29/2022	(1,053)	0	0	0	0	0	0	(1,053)	(1,053)	0	0	0	0
	Further Global Capital Partners, L.P.	New York	NY	Distribution	01/31/2018	11/08/2022	1,651,229	0	0	0	0	0	0	1,651,229	1,651,229	0	0	0	0
	Granite Global Ventures III L.P.	Menlo Park	CA	Distribution	10/05/2006	12/15/2022	219,332	0	0	0	0	0	0	219,332	219,332	0	0	0	0
	Green Equity Investors VII, L.P.	Los Angeles	CA	Distribution	02/29/2016	11/11/2022	(1,772)	0	0	0	0	0	0	(1,772)	(1,772)	0	0	0	0
	HealthEdge Investment Fund III (Parallel Fund), L.P.	Tampa	FL	Distribution	12/21/2016	04/15/2022	1,098,897	0	0	0	0	0	0	1,098,897	1,098,897	0	0	0	0
	Herkules Private Equity IV (Jersey-II) L.P.	Oslo	NOR	Distribution	09/30/2014	06/13/2022	1,776,184	0	0	0	0	0	0	1,776,184	1,776,184	0	0	0	0
	JFL Equity Investors IV, L.P.	New York	NY	Distribution	10/23/2015	08/31/2022	1,553,468	0	0	0	0	0	0	1,553,468	1,553,468	0	0	0	0
	NorthEdge Capital Fund II, L.P.	Manchester	GBR	Distribution	12/18/2015	12/30/2022	41,287	0	0	0	0	0	0	41,287	41,287	0	0	0	0
	NorthEdge Capital SME Fund I, LP	Manchester	GBR	Distribution	04/24/2018	03/03/2022	528	0	0	0	0	0	0	528	528	0	0	0	0
	Pitango Venture Capital Fund V, L.P.	Herzliya	ISR	Distribution	01/01/2010	05/03/2022	407,855	0	0	0	0	0	0	407,855	407,855	0	0	0	0
	Providence Equity Partners VI, L.P.	Providence	RI	Distribution	12/05/2006	11/23/2022	473,781	0	0	0	0	0	0	473,781	473,781	0	0	0	0
	Public Pension Capital, LLC	New York	NY	Distribution	05/16/2014	09/30/2022	(72,933)	0	0	0	0	0	0	(72,933)	(72,933)	0	0	0	0
	Sentinel Junior Capital I, L.P.	New York	NY	Distribution	01/18/2018	12/01/2022	48,165	0	0	0	0	0	0	48,165	48,165	0	0	0	0
	Shamrock Capital Growth Fund IV, L.P.	Los Angeles	CA	Distribution	12/11/2015	11/15/2022	30,122	0	0	0	0	0	0	30,122	30,122	0	0	0	0
	Silverfleet Capital Partners II LP	London	GBR	Distribution	10/31/2014	08/09/2022	10,622,354	0	0	0	0	0	0	10,622,354	10,622,354	0	0	0	0
	Silverfleet European Development Fund SCSp	London	GBR	Distribution	08/22/2018	11/08/2022	2,811,086	0	0	0	0	0	0	2,811,086	2,811,086	0	0	0	0
	Synova Capital Fund III LP	London	GBR	Distribution	12/18/2015	02/28/2022	(176,759)	0	0	0	0	0	0	(176,759)	(176,759)	0	0	0	0
	Thompson Street Capital Partners II, L.P.	St. Louis	MO	Distribution	01/30/2007	04/07/2022	1,711,881	0	0	0	0	0	0	1,711,881	1,711,881	0	0	0	0
	Thompson Street Capital Partners IV, L.P.	St. Louis	MO	Distribution	12/10/2015	04/05/2022	2,160,771	0	0	0	0	0	0	2,160,771	2,160,771	0	0	0	0
	Thompson Street Capital Partners V, L.P.	St. Louis	MO	Distribution	05/04/2018	12/01/2022	508,130	0	0	0	0	0	0	508,130	508,130	0	0	0	0
	Trident VII, L.P.	Greenwich	CT	Distribution	11/23/2016	09/14/2022	(223,784)	0	0	0	0	0	0	(223,784)	(223,784)	0	0	0	0
	Trilantic Capital Partners VI (North America) L.P.	New York	NY	Distribution	03/29/2018	07/05/2022	0	0	0	0	0	0	0	0	0	0	0	0	0
	Viola FinTech I, L.P.	Luxembourg	LUX	Distribution	12/05/2017	07/26/2022	(188,964)	0	0	0	0	0	0	(188,964)	(188,964)	0	0	0	0
	VMG Partners III, L.P.	San Francisco	CA	Distribution	07/10/2015	09/27/2022	543,542	0	0	0	0	0	0	543,542	543,542	0	0	0	0
	VMG Partners IV, L.P.	San Francisco	CA	Distribution	07/11/2017	11/28/2022	1,251,517	0	0	0	0	0	0	1,251,517	1,251,517	0	0	0	0
	Winston/Thayer Partners, L.P.	McLean	VA	Distribution	08/23/1999	06/14/2022	3,282	0	0	0	0	0	0	3,282	3,282	0	0	0	0
	Bruckmann, Rosser, Sherrill & Co. II, L.P.	New York	NY	Liquidation	10/18/1999	12/30/2022	25,892	(21,960)	0	0	0	(21,960)	0	3,932	11,455	0	0	0	51,566
	Friedman Fleischer & Lowe Capital Partners, L.P.	San Francisco	CA	Liquidation	01/25/1999	03/31/2022	25,203	0	0	0	0	0	0	25,203	2,284	0	(22,919)	(22,919)	0
	Greenhill Capital Partners II, L.P.	New York	NY	Liquidation	03/31/2014	06/30/2022	0	0	0	0	0	0	0	0	0	0	0	0	0
	ML Winton Futures Access LLC Class F1	London	GBR	Liquidation	04/28/2006	10/19/2022	0	0	0	0	0	0	0	0	0	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
	Thomas, McNerney & Partners II, L.P.	Minneapolis	MN	Liquidation	06/29/2006	11/30/2022	504,217	224,903	0	393,684	0	(168,781)	0	335,436	323,551	0	(11,885)	(11,885)	0
	Waud Capital Partners, L.P.	Lake Forest	IL	Liquidation	01/15/1999	03/24/2022	88	0	0	0	0	0	0	88	(1,249)	0	(88)	(88)	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							40,743,375	202,943	0	393,684	0	(190,741)	0	40,552,634	40,524,016	0	(34,892)	(34,892)	51,566
Joint Venture Interests - Real Estate - Unaffiliated																			
	AEW Partners VII, LP	Boston	MA	Distribution	08/29/2014	04/29/2022	1,573,435	0	0	0	0	0	0	1,573,435	1,573,435	0	0	0	0
	Blackstone Real Estate Partners IX L.P.	Wilmington	DE	Distribution	12/21/2018	12/27/2022	(138,138)	0	0	0	0	0	0	(138,138)	(138,138)	0	0	0	0
	Blackstone Real Estate Partners VI, L.P.	New York	NY	Distribution	03/29/2007	11/30/2022	152,175	0	0	0	0	0	0	152,175	152,175	0	0	0	0
	Dermody Properties Industrial Fund II L.P.	Wilmington	DE	Distribution	07/19/2018	12/19/2022	5,652,140	0	0	0	0	0	0	5,652,140	5,652,140	0	0	0	0
	GTIS RE Opportunities Fund I LP	New York	NY	Distribution	09/17/2007	12/30/2022	2,506,722	0	0	0	0	0	0	2,506,722	2,506,722	0	0	0	0
	HighBrook Property Fund III, LP	Wilmington	DE	Distribution	10/05/2018	12/02/2022	2,878,862	0	0	0	0	0	0	2,878,862	2,878,862	0	0	0	0
	PCCP Credit IX, LP	Los Angeles	CA	Distribution	03/14/2017	12/22/2022	2,520,308	0	0	0	0	0	0	2,520,308	2,520,308	0	0	0	0
	PCCP Credit VI, LP	Los Angeles	CA	Distribution	01/14/2015	12/12/2022	661,362	0	0	0	0	0	0	661,362	661,362	0	0	0	0
	Prime Finance Partners IV, LP	Wilmington	DE	Distribution	10/03/2014	12/07/2022	1,142,080	0	0	0	0	0	0	1,142,080	1,142,080	0	0	0	0
	Prime Finance Partners V, LP	San Francisco	CA	Distribution	08/02/2016	10/06/2022	(19,119)	0	0	0	0	0	0	(19,119)	(19,119)	0	0	0	0
	Prime Finance Short Duration VI, L.P.	Wilmington	DE	Distribution	09/13/2018	10/07/2022	2,402,369	0	0	0	0	0	0	2,402,369	2,402,369	0	0	0	0
	RCG Longview Debt Fund VI, L.P.	New York	NY	Distribution	12/11/2017	10/31/2022	5,510,110	0	0	0	0	0	0	5,510,110	5,510,110	0	0	0	0
	Silverpeak Legacy Partners II LP	New York	NY	Distribution	08/25/2005	06/23/2022	1,181	0	0	0	0	0	0	1,181	1,181	0	0	0	0
	Rialto Mezzanine Partners Fund, LP	Miami	FL	Liquidation	09/17/2014	08/31/2022	0	0	0	0	0	0	0	0	0	0	0	0	21,242
	WCP Real Estate Fund I, L.P.	Westport	CT	Liquidation	11/03/2006	03/31/2022	295,879	28,799	0	0	0	28,799	0	324,678	321,574	0	(3,104)	(3,104)	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							25,139,366	28,799	0	0	0	28,799	0	25,168,165	25,165,061	0	(3,104)	(3,104)	21,242
Joint Venture Interests - Real Estate - Affiliated																			
	IHP Capital Partners Fund VIII, L.P.	Wilmington	DE	Return of Capital	04/11/2017	12/31/2022	4,665,700	0	0	0	0	0	0	4,665,700	4,665,700	0	0	0	0
2299999. Joint Venture Interests - Real Estate - Affiliated							4,665,700	0	0	0	0	0	0	4,665,700	4,665,700	0	0	0	0
Joint Venture Interests - Other - Unaffiliated																			
	ArcLight Energy Partners Fund VI, L.P.	Boston	MA	Distribution	04/15/2015	09/29/2022	5,284,371	0	0	0	0	0	0	5,284,371	5,284,371	0	0	0	0
	Blue Water Energy Fund II, L.P.	London	GBR	Distribution	02/24/2017	08/31/2022	157,887	0	0	0	0	0	0	157,887	157,887	0	0	0	0
	Cross Ocean USD ESS Fund II L.P.	London	GBR	Distribution	04/07/2017	08/15/2022	1,037,194	0	0	0	0	0	0	1,037,194	1,037,194	0	0	0	0
	CVC European Equity Partners V (B) L.P.	London	GBR	Distribution	01/01/2010	09/30/2022	(3,322)	0	0	0	0	0	0	(3,322)	(3,322)	0	0	0	0
	Dyal II US Investors LP	New York	NY	Distribution	09/30/2014	11/17/2022	(798,932)	0	0	0	0	0	0	(798,932)	(798,932)	0	0	0	0
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY	Distribution	12/15/2014	12/19/2022	1,718,631	0	0	0	0	0	0	1,718,631	1,718,631	0	0	0	0
	Global Infrastructure Partners III-A/B, L.P.	New York	NY	Distribution	04/15/2016	11/22/2022	298,840	0	0	0	0	0	0	298,840	298,840	0	0	0	0
	Goldentree Distressed Fund 2014 LP	New York	NY	Distribution	07/15/2014	11/29/2022	5,457,714	0	0	0	0	0	0	5,457,714	5,457,714	0	0	0	0
	GoldenTree Distressed Fund III LP	New York	NY	Distribution	04/27/2018	11/11/2022	3,450,238	0	0	0	0	0	0	3,450,238	3,450,238	0	0	0	0
	Level Equity Growth Partners III, L.P.	New York	NY	Distribution	03/18/2016	09/26/2022	369,860	0	0	0	0	0	0	369,860	369,860	0	0	0	0
	Moelis Capital Partners Opportunity Fund I, LP	Los Angeles	CA	Distribution	08/10/2007	04/25/2022	2,897,514	0	0	0	0	0	0	2,897,514	2,897,514	0	0	0	0
	Monarch Capital Partners III LP	New York	NY	Distribution	01/01/2015	11/17/2022	1,094,952	0	0	0	0	0	0	1,094,952	1,094,952	0	0	0	0
	Monarch Capital Partners IV LP	New York	NY	Distribution	01/03/2018	08/22/2022	3,028,034	0	0	0	0	0	0	3,028,034	3,028,034	0	0	0	0
	NB Secondary Opportunities Fund IV LP	New York	NY	Distribution	10/25/2016	12/09/2022	461,429	0	0	0	0	0	0	461,429	461,429	0	0	0	0
	NGP Natural Resources XI, L.P.	Irving	TX	Distribution	06/30/2014	12/30/2022	324,254	0	0	0	0	0	0	324,254	324,254	0	0	0	0
	NVM Private Equity Vintage III L.P.	Reading	GBR	Distribution	06/27/2017	12/07/2022	1,288,130	0	0	0	0	0	0	1,288,130	1,288,130	0	0	0	0
	Oaktree Opportunities Fund X, L.P.	Los Angeles	CA	Distribution	02/11/2015	12/20/2022	758,853	0	0	0	0	0	0	758,853	758,853	0	0	0	0
	OCM Opportunities Fund VIIB, L.P.	Los Angeles	CA	Distribution	01/01/2010	11/15/2022	6,552	0	0	0	0	0	0	6,552	6,552	0	0	0	0
	OpenGate Capital Partners I, LP	Los Angeles	CA	Distribution	07/15/2016	06/09/2022	6,504,546	0	0	0	0	0	0	6,504,546	6,504,546	0	0	0	0
	Paine & Partners Capital Fund III, L.P.	Foster City	CA	Distribution	03/31/2006	08/17/2022	1,401,566	0	0	0	0	0	0	1,401,566	1,401,566	0	0	0	0
	Reservoir Capital Partners, L.P.	New York	NY	Distribution	10/01/1999	03/03/2022	1,343	0	0	0	0	0	0	1,343	1,343	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
	Shamrock Capital Content Fund I, L.P.	Los Angeles	CA	Distribution	12/11/2015	10/31/2022	421,836	0	0	0	0	0	0	421,836	421,836	0	0	0	0
	Sheridan Production Partners III-A, L.P.	Houston	TX	Distribution	10/17/2014	10/31/2022	635,825	0	0	0	0	0	0	635,825	635,825	0	0	0	0
	Staple Street Capital II, L.P.	New York	NY	Distribution	12/22/2014	12/21/2022	83,147	0	0	0	0	0	0	83,147	83,147	0	0	0	0
	W Capital Partners IV, L.P.	New York	NY	Distribution	05/07/2018	07/27/2022	1,999,124	0	0	0	0	0	0	1,999,124	1,999,124	0	0	0	0
	Content Revolution Coinvestment, L.P.	Los Angeles	CA	Liquidation	12/22/2016	08/31/2022	1	0	0	0	0	0	0	1	1	0	0	0	47,366
	Monomoy Capital Partners, L.P.	New York	NY	Liquidation	05/08/2006	05/23/2022	4,997	16,328	0	0	0	16,328	0	21,325	0	0	(21,325)	(21,325)	0
	OCM Principal Opportunities Fund IV, L.P.	Los Angeles	CA	Liquidation	01/01/2010	06/30/2022	2,421	0	0	0	0	0	0	2,421	0	0	(2,421)	(2,421)	0
	Quintana Energy Partners, L.P.	Houston	TX	Liquidation	01/01/2010	06/30/2022	166,826	0	0	0	0	0	0	166,826	39,778	0	(127,048)	(127,048)	0
2599999. Joint Venture Interests - Other - Unaffiliated							38,053,829	16,328	0	0	0	16,328	0	38,070,157	37,919,364	0	(150,794)	(150,794)	47,366
6099999. Total - Unaffiliated							104,643,781	248,070	0	393,684	0	(145,614)	0	104,498,167	104,315,652	0	(188,789)	(188,789)	120,174
6199999. Total - Affiliated							4,665,700	0	0	0	0	0	0	4,665,700	4,665,700	0	0	0	0
6299999 - Totals							109,309,481	248,070	0	393,684	0	(145,614)	0	109,163,867	108,981,352	0	(188,789)	(188,789)	120,174

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted 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 LS:1.0M	LS			1.A	7,555,209	100.8620	5,799,565	5,750,000	5,902,800	0	(240,921)	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	100.8620	14,372,835	14,250,000	14,628,678	0	(597,064)	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	81.5270	35,871,880	44,000,000	42,511,700	0	170,427	0	0	1.125	1.570	FA	185,625	495,000	05/04/2021	02/15/2031
91282C-BL-4	U S TREASURY BONDS				1.A	32,021,423	81.5270	27,311,545	33,500,000	32,257,126	0	142,036	0	0	1.125	1.614	FA	141,328	376,875	05/03/2021	02/15/2031
912828-N7-1	U S TREASURY INFL IX NOTES				1.A	5,259,563	120.4070	6,020,395	5,000,000	6,333,442	451,550	(20,709)	0	0	0.625	0.213	JJ	17,997	37,332	09/16/2016	01/15/2026
912828-VM-9	U S TREASURY INFL IX NOTES				1.A	13,217,556	126.5250	16,448,287	13,000,000	16,639,382	1,198,600	10,718	0	0	0.375	0.456	JJ	28,665	59,462	09/24/2014	07/15/2023
91282C-BB-6	U S TREASURY NOTES				1.A	23,960,061	84.7260	21,181,500	25,000,000	24,223,580	0	149,482	0	0	0.625	1.268	JD	78,125	78,125	03/24/2021	12/31/2027
91282C-BC-4	U S TREASURY NOTES				1.A	20,950,741	89.3820	20,557,860	23,000,000	21,206,456	0	255,715	0	0	0.375	3.118	JD	43,125	0	07/15/2022	12/31/2025
91282C-BH-3	U S TREASURY NOTES				1.A	16,130,451	88.9880	16,017,840	18,000,000	16,165,531	0	35,081	0	0	0.375	3.915	JJ	28,064	0	12/07/2022	01/31/2026
91282C-BJ-9	U S TREASURY NOTES				1.A	20,636,195	85.0540	18,159,029	21,350,000	20,814,322	0	101,384	0	0	0.750	1.261	JJ	66,574	160,125	03/25/2021	01/31/2028
91282C-BP-5	U S TREASURY NOTES				1.A	24,720,803	86.6050	21,651,250	25,000,000	24,789,549	0	39,148	0	0	1.125	1.294	FA	94,786	281,250	03/23/2021	02/29/2028
91282C-BT-7	U S TREASURY NOTES				1.A	22,766,685	89.6400	22,410,000	25,000,000	23,053,383	0	286,698	0	0	0.750	3.297	MS	47,390	93,750	06/27/2022	03/31/2026
91282C-CB-5	U S TREASURY NOTES				1.A	34,808,964	84.1280	28,603,520	34,000,000	34,694,303	0	(77,776)	0	0	1.625	1.365	MN	70,207	552,500	07/14/2021	05/15/2031
91282C-CE-9	U S TREASURY NOTES				1.A	50,084,184	86.6010	43,300,500	50,000,000	50,065,161	0	(11,594)	0	0	1.250	1.224	MN	53,228	625,000	06/28/2021	05/31/2028
91282C-CE-9	U S TREASURY NOTES				1.A	25,014,748	86.6010	21,650,250	25,000,000	25,011,680	0	(2,085)	0	0	1.250	1.241	MN	26,614	312,500	06/24/2021	05/31/2028
91282C-CE-9	U S TREASURY NOTES				1.A	25,010,842	86.6010	21,650,250	25,000,000	25,009,068	0	(1,621)	0	0	1.250	1.243	MN	26,614	312,500	06/23/2021	05/31/2028
91282C-DP-3	U S TREASURY NOTES				1.A FE	15,776,314	86.2610	13,801,760	16,000,000	15,806,600	0	30,286	0	0	1.375	1.587	JD	110,000	110,000	01/04/2022	12/31/2028
91282C-EH-0	U S TREASURY NOTES				1.A FE	71,552,009	96.2650	72,198,750	75,000,000	71,750,077	0	198,068	0	0	2.625	4.641	AO	416,466	0	11/04/2022	04/15/2025
91282C-EQ-0	U S TREASURY NOTES				1.A FE	17,344,045	96.4450	17,360,100	18,000,000	17,366,225	0	22,180	0	0	2.750	4.326	MN	62,901	0	11/28/2022	05/15/2025
91282C-EX-5	U S TREASURY NOTES				1.A FE	6,838,422	97.6170	6,833,190	7,000,000	6,845,570	0	7,149	0	0	3.000	4.537	JD	105,000	0	12/02/2022	06/30/2024
91282C-EY-3	U S TREASURY NOTES				1.A FE	23,392,580	96.8750	23,250,000	24,000,000	23,449,138	0	56,558	0	0	3.000	3.957	JJ	330,652	0	09/20/2022	07/15/2025
91282C-FK-2	U S TREASURY NOTES				1.A FE	7,261,853	98.0150	7,253,110	7,400,000	7,262,060	0	207	0	0	3.500	4.234	MS	76,555	0	12/28/2022	09/15/2025
91282C-FK-2	U S TREASURY NOTES				1.A FE	70,495,554	98.0150	70,570,800	72,000,000	70,537,287	0	41,733	0	0	3.500	4.301	MS	744,862	0	11/30/2022	09/15/2025
912828-M5-6	U S TREASURY NOTES				1.A	23,607,506	94.6710	23,667,750	25,000,000	23,653,413	0	45,907	0	0	2.250	4.261	MN	71,478	0	11/22/2022	11/15/2025
912828-R6-9	U S TREASURY NOTES LS:15M	LS			1.A	25,942,256	98.8240	26,682,480	27,000,000	26,926,530	0	173,042	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	98.0340	47,760,204	48,718,000	48,427,890	0	487,318	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	98.6200	1,972,400	2,000,000	2,005,438	0	(8,595)	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	98.6200	23,658,938	23,990,000	24,031,154	0	(65,165)	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	98.6200	7,889,600	8,000,000	8,013,724	0	(21,731)	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	98.6200	22,692,462	23,010,000	23,049,473	0	(62,503)	0	0	2.500	2.220	FA	215,719	575,250	06/29/2015	08/15/2023
912828-4M-9	U S TREASURY NOTES				1.A	32,609,567	96.7920	32,909,280	34,000,000	32,687,723	0	78,156	0	0	2.875	4.638	AO	164,717	0	11/04/2022	04/30/2025
912828-4N-7	U S TREASURY NOTES				1.A	26,993,164	94.3780	23,122,610	24,500,000	26,396,872	0	(337,926)	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	94.3780	471,890	500,000	538,712	0	(6,896)	0	0	2.875	1.375	MN	1,827	14,375	03/19/2021	05/15/2028
912828-4R-8	U S TREASURY NOTES				1.A	31,613,079	96.6990	31,910,670	33,000,000	31,710,679	0	97,600	0	0	2.875	4.601	MN	80,800	474,375	10/20/2022	05/31/2025
912828-5N-6	U S TREASURY NOTES				1.A	46,520,786	96.2420	46,196,160	48,000,000	46,550,277	0	29,492	0	0	2.875	3.982	MN	117,527	0	12/07/2022	11/30/2025
912828-6A-3	U S TREASURY NOTES				1.A	28,587,991	95.5720	28,671,600	30,000,000	28,636,633	0	48,642	0	0	2.625	4.210	JJ	327,412	0	11/17/2022	01/31/2026
912828-6L-9	U S TREASURY NOTES				1.A	10,484,412	94.2550	10,368,050	11,000,000	10,554,317	0	69,905	0	0	2.250	3.582	MS	62,555	123,750	06/14/2022	03/31/2026
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						926,950,691	XXX	880,248,311	944,968,000	929,505,953	1,650,150	1,122,347	0	0	XXX	XXX	XXX	4,964,280	8,534,018	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36179S-LQ-8	GNMA II PASS THRU CERT POOL #MA3935			4	1.A	1,000,448	88.2950	899,800	1,019,078	987,722	0	(5,318)	0	0	2.500	2.769	MON	2,123	25,477	05/15/2019	09/20/2046
36179S-QU-4	GNMA II PASS THRU CERT POOL #MA4067			4	1.A	10,078,712	88.7960	9,082,255	10,228,139	10,035,034	0	(36,480)	0	0	2.500	2.669	MON	21,309	255,703	09/26/2017	11/20/2046
36179S-QU-4	GNMA II PASS THRU CERT POOL #MA4067			4	1.A	3,013,066	88.7960	2,724,676	3,068,442	2,996,570	0	(13,762)	0	0	2.500	2.718	MON	6,393	76,711	09/27/2017	11/20/2046
36179S-UT-2	GNMA II PASS THRU CERT POOL #MA4194			4	1.A	8,412,672	88.2940	7,536,259	8,535,368	8,373,417	0	(38,297)	0	0	2.500	2.688	MON	17,782	213,384	09/26/2017	01/20/2047
36179S-UT-2	GNMA II PASS THRU CERT POOL #MA4194			4	1.A	2,873,142	88.2940	2,583,860	2,926,412	2,855,744	0	(16,959)	0	0	2.500	2.740	MON	6,097	73,160	09/27/2017	01/20/2047

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
36202F-2L-9	GNMA II PASS THRU CERT POOL #00005279			4	1.A	2,673,539	94.3480	2,424,343	2,569,552	2,684,565	0	31,806	0	0	3.500	2.809	MON	7,495	89,934	12/16/2011	01/20/2042
36202F-3M-6	GNMA II PASS THRU CERT POOL #00005304			4	1.A	2,668,805	94.0820	2,381,747	2,531,548	2,688,180	0	43,104	0	0	3.500	3.092	MON	7,384	88,604	02/15/2012	02/20/2042
36202F-4Q-6	GNMA II PASS THRU CERT POOL #00005331			4	1.A	2,569,189	94.3510	2,309,314	2,447,575	2,587,781	0	38,875	0	0	3.500	3.052	MON	7,139	85,665	02/13/2012	03/20/2042
36202D-6D-8	GNMA II PASS THRU CERT POOL #3568			4	1.A	160,231	102.1480	170,466	166,880	161,814	0	(225)	0	0	5.000	5.764	MON	695	8,344	06/16/2004	06/20/2034
36202D-6D-8	GNMA II PASS THRU CERT POOL #3568			4	1.A	628,561	102.1480	669,038	654,964	634,851	0	(893)	0	0	5.000	5.773	MON	2,729	32,748	06/17/2004	06/20/2034
36202E-CM-9	GNMA II PASS THRU CERT POOL #3676			4	1.A	401,469	99.9030	422,539	422,946	405,796	0	(1,208)	0	0	4.500	5.320	MON	1,586	19,033	10/19/2005	02/20/2035
36202E-EU-9	GNMA II PASS THRU CERT POOL #3747			4	1.A	592,626	102.1460	622,867	609,776	595,309	0	(811)	0	0	5.000	5.476	MON	2,541	30,489	10/28/2005	08/20/2035
36202E-FM-6	GNMA II PASS THRU CERT POOL #3772			4	1.A	437,524	102.1570	457,032	447,380	439,040	0	(450)	0	0	5.000	5.368	MON	1,864	22,369	10/20/2005	10/20/2035
36213C-YY-0	GNMA PASS THRU CERT POOL #550727			4	1.A	276,011	102.0690	286,193	280,392	276,794	0	(115)	0	0	5.000	5.266	MON	1,168	14,020	12/14/2005	11/15/2035
36290R-U6-8	GNMA PASS THRU CERT POOL #615405			4	1.A	257,723	98.6670	262,238	265,779	259,666	0	(604)	0	0	4.500	5.022	MON	997	11,960	12/29/2004	08/15/2033
36291A-DH-9	GNMA PASS THRU CERT POOL #622104			4	1.A	228,603	98.7230	232,740	235,749	230,735	0	(577)	0	0	4.500	5.020	MON	884	10,609	12/29/2004	09/15/2033
36292F-H6-7	GNMA PASS THRU CERT POOL #647453			4	1.A	448,170	101.9750	464,280	455,284	450,161	0	48	0	0	5.000	5.267	MON	1,897	22,764	12/14/2005	10/15/2035
36225A-ER-7	GNMA PASS THRU CERT POOL #780144			4	1.A	10,658	99.9070	11,161	11,171	11,090	0	46	0	0	7.000	7.574	MON	65	782	07/10/1996	07/15/2024
38375B-SH-6	GNR 2012-H11 CA CMO			4	1.A	218,054	93.8000	200,005	213,223	215,695	0	(756)	0	0	1.750	1.200	MON	311	3,696	10/10/2012	04/20/2062
38375B-B7-6	GNR 2012-H30 VA CMO			4	1.A	111,496	95.2000	106,947	112,339	111,964	0	(193)	0	0	1.750	1.859	MON	164	1,895	11/28/2012	12/20/2062
38375B-B7-6	GNR 2012-H30 VA CMO			4	1.A	275,796	95.2000	264,544	277,880	276,954	0	(477)	0	0	1.750	1.860	MON	405	4,686	11/19/2012	12/20/2062
38379L-U4-6	GNR 2015-62 CG CMO			4	1.A	4,922,272	87.4950	4,321,606	4,939,250	4,918,883	0	(2,266)	0	0	2.250	2.312	MON	9,261	111,133	12/05/2019	03/20/2045
38376R-8F-6	GNR 2017-H18 HC CMO			4	1.A	6,702,995	94.9420	6,591,590	6,942,736	6,839,192	0	35,959	0	0	2.000	2.810	MON	11,571	137,328	11/21/2017	04/20/2066
38380X-S3-2	GNR 2018-115 GB CMO			4	1.A	2,010,812	96.5980	1,951,797	2,020,520	2,011,769	0	(1,503)	0	0	3.500	3.601	MON	5,893	70,718	09/25/2018	10/20/2046
38381A-S6-4	GNR 2018-152 KA CMO			4	1.A	1,266,159	97.7440	1,229,152	1,257,513	1,263,922	0	2,381	0	0	4.000	3.809	MON	4,192	50,301	11/09/2018	01/20/2047
38383Y-DT-6	GNR 2022-152 DA CMO			4	1.A	12,453,078	98.0880	12,301,540	12,541,259	12,453,297	0	219	0	0	4.500	4.640	MON	47,030	0	12/19/2022	06/20/2051
38383L-FR-6	GNR 2022-197 LA CMO			4	1.A	15,426,174	97.8830	15,216,126	15,545,192	15,426,920	0	747	0	0	4.500	4.672	MON	58,294	0	12/08/2022	10/20/2049
38383L-6K-1	GNR 2022-218 JA CMO			4	1.A	15,058,594	98.6230	14,793,475	15,000,000	15,058,526	0	(68)	0	0	5.000	4.856	MON	62,500	0	12/14/2022	02/20/2051
36225C-BX-3	G2 (ARM) #80053			4	1.A	298	98.8400	292	296	294	0	0	0	0	2.625	6.777	MON	1	7	02/13/1997	03/20/2027
36225C-CN-4	G2 (ARM) #80076			4	1.A	917	98.6880	895	907	899	0	0	0	0	2.875	7.122	MON	2	21	05/16/1997	05/20/2027
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						95,177,790	XXX	90,518,779	95,727,549	95,252,584	0	32,222	0	0	XXX	XXX	XXX	289,771	1,461,541	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
38378X-P6-2	GNR 2014-166 PL (PROJECT LOAN)			4	1.A	1,071,964	86.6050	928,961	1,072,635	1,072,002	0	192	0	0	2.500	2.505	MON	2,235	26,816	12/05/2014	05/16/2055
38380J-EJ-3	GNR 2017-169 AH (PROJECT LOAN)			4	1.A	8,459,722	88.1920	7,548,970	8,559,696	8,456,082	0	(35,341)	0	0	2.600	2.892	MON	18,546	222,552	11/20/2017	04/16/2054
38380J-EJ-3	GNR 2017-169 AH (PROJECT LOAN)			4	1.A	6,330,247	88.1920	5,661,727	6,419,772	6,326,853	0	(32,148)	0	0	2.600	2.949	MON	13,910	166,914	11/30/2017	04/16/2054
38379R-TG-8	GNR 2017-62 AE (PROJECT LOAN)			4	1.A	5,504,666	89.2680	4,907,012	5,496,936	5,504,208	0	3,904	0	0	2.600	2.568	MON	11,910	142,920	11/08/2019	11/16/2057
38379R-VW-0	GNR 2017-76 AD (PROJECT LOAN)			4	1.A	2,955,577	89.0000	2,668,938	2,998,802	2,957,048	0	(17,120)	0	0	2.400	2.785	MON	5,998	71,971	04/28/2017	02/16/2050
38380J-YW-2	GNR 2018-56 A (PROJECT LOAN)			4	1.A	3,734,905	93.6220	3,485,259	3,722,690	3,737,498	0	5,232	0	0	2.500	2.405	MON	7,756	93,067	10/25/2019	10/16/2050
38380J-YW-2	GNR 2018-56 A (PROJECT LOAN)			4	1.A	1,355,398	93.6220	1,267,367	1,353,706	1,355,928	0	1,014	0	0	2.500	2.456	MON	2,820	33,843	11/12/2019	10/16/2050
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						29,412,479	XXX	26,468,234	29,624,237	29,409,620	0	(74,267)	0	0	XXX	XXX	XXX	63,174	758,083	XXX	XXX
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities																					
83162C-SP-9	SBAP 2009-20F 1			4	1.A	305,023	97.5970	297,693	305,023	304,287	0	84	0	0	4.950	4.950	JD	1,258	15,099	06/09/2009	06/01/2029
83162C-UP-6	SBAP 2012-20B 1			4	1.A	99,820	92.1120	90,254	97,983	99,178	0	(31)	0	0	2.630	2.321	FA	1,074	2,621	03/10/2016	02/01/2032
83162C-UP-6	SBAP 2012-20B 1			4	1.A	39,842	92.1120	36,102	39,193	39,599	0	(11)	0	0	2.630	2.366	FA	429	1,048	03/10/2016	02/01/2032
83162C-UP-6	SBAP 2012-20B 1			4	1.A	940,634	92.1120	866,437	940,634	937,437	0	123	0	0	2.630	2.630	FA	10,308	25,161	02/07/2012	02/01/2032
83162C-VX-8	SBAP 2013-20K 1			4	1.A	930,957	94.7630	882,203	930,957	925,551	0	(100)	0	0	3.380	3.380	MN	5,244	33,031	11/12/2013	11/01/2033
83162C-WA-7	SBAP 2014-20A 1			4	1.A	2,896,661	94.6210	2,740,850	2,896,661	2,884,530	0	(2,777)	0	0	3.460	3.458	JJ	50,112	105,832	01/09/2014	01/01/2034
83162C-XL-2	SBAP 2015-20L 1			4	1.A	2,161,912	92.6950	2,003,984	2,161,912	2,152,139	0	(1,397)	0	0	2.820	2.820	JD	5,081	65,716	12/10/2015	12/01/2035

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
83162C-YC-1	SBAP 2016-10F 1			4	1.A	553,030	94.2490	521,225	553,030	552,114	0	188	0	0	2.170	2.174	MN	2,000	12,001	11/10/2016	11/01/2026
83162C-YP-2	SBAP 2017-10C 1			4	1.A	980,949	94.0550	922,631	980,949	980,426	0	(204)	0	0	2.330	2.330	MN	3,809	23,933	05/11/2017	05/01/2027
83162C-YY-3	SBAP 2017-10F 1			4	1.A	1,791,626	93.5900	1,676,783	1,791,626	1,789,787	0	(5)	0	0	2.290	2.290	MN	6,838	42,346	11/09/2017	11/01/2027
83162C-YG-2	SBAP 2017-20A 1			4	1.A	3,492,841	92.3220	3,224,675	3,492,841	3,480,687	0	(7,032)	0	0	2.800	2.800	JJ	48,900	107,659	01/05/2017	01/01/2037
83162C-YQ-0	SBAP 2017-20E 1			4	1.A	9,722,278	92.3720	8,980,711	9,722,278	9,678,683	0	(8,620)	0	0	2.880	2.880	MN	46,667	301,288	05/11/2017	05/01/2037
83162C-YZ-0	SBAP 2017-20K 1			4	1.A	5,671,027	91.5080	5,189,443	5,671,027	5,650,893	0	(5,707)	0	0	2.790	2.790	MN	26,370	170,438	11/09/2017	11/01/2037
83162C-ZG-1	SBAP 2018-10B 1			4	1.A	2,831,875	94.8410	2,685,781	2,831,875	2,825,890	0	731	0	0	3.000	3.000	MS	28,319	85,938	03/08/2018	03/01/2028
83162C-A3-7	SBAP 2018-20L 1			4	1.A	3,032,907	94.6170	2,869,670	3,032,907	3,013,103	0	(6,919)	0	0	3.540	3.540	JD	8,947	119,386	12/06/2018	12/01/2038
83162C-A6-0	SBAP 2019-20A 1			4	1.A	3,340,625	93.9860	3,139,743	3,340,625	3,322,860	0	(7,101)	0	0	3.370	3.370	JJ	56,290	123,620	01/10/2019	01/01/2039
83162C-A7-8	SBAP 2019-25A 1			4	1.A	1,524,876	93.8280	1,430,768	1,524,876	1,515,336	0	(4,653)	0	0	3.560	3.560	JJ	27,143	60,801	01/10/2019	01/01/2044
0049999999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						40,316,882	XXX	37,558,953	40,314,396	40,152,500	0	(43,433)	0	0	XXX	XXX	XXX	328,789	1,295,916	XXX	XXX
0109999999. Total - U.S. Government Bonds						1,091,857,843	XXX	1,034,794,277	1,110,634,182	1,094,320,657	1,650,150	1,036,869	0	0	XXX	XXX	XXX	5,646,013	12,049,560	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					
05591F-2A-7	BNG BANK NV (144A)		D		1.A FE	4,977,900	98.6200	4,931,000	5,000,000	4,996,456	0	4,588	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	94.2440	14,136,600	15,000,000	15,000,000	0	0	0	0	2.875	2.875	AO	104,219	431,250	01/24/2018	04/03/2028
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						19,977,150	XXX	19,067,600	20,000,000	19,996,456	0	4,588	0	0	XXX	XXX	XXX	145,885	581,250	XXX	XXX
0309999999. Total - All Other Government Bonds						19,977,150	XXX	19,067,600	20,000,000	19,996,456	0	4,588	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	5,514,613	100.7710	5,330,786	5,290,000	5,329,288	0	(25,237)	0	0	3.500	2.990	JJ	92,575	185,150	10/21/2014	07/01/2032
373384-2G-0	GEORGIA GENERAL OBLIGATION S2015 A-2	SD		2	1.A FE	19,748,200	99.2480	19,849,600	20,000,000	19,824,353	0	11,402	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	94.5230	141,785	150,000	164,490	0	(1,780)	0	0	3.000	1.640	FA	1,875	4,500	09/30/2020	08/01/2035
612103-YA-3	MONTANA GENERAL OBLIGATION S2020H			2	1.B FE	178,819	90.3030	144,485	160,000	174,858	0	(1,822)	0	0	3.000	1.690	FA	2,000	4,800	09/30/2020	08/01/2036
612103-YB-1	MONTANA GENERAL OBLIGATION S2020H			2	1.B FE	370,648	74.7990	276,756	370,000	370,516	0	(63)	0	0	2.000	1.980	FA	3,083	7,400	09/30/2020	08/01/2037
612103-YD-7	MONTANA GENERAL OBLIGATION S2020H			2	1.B FE	380,226	71.5850	275,602	385,000	380,696	0	215	0	0	2.000	2.080	FA	3,208	7,700	09/30/2020	08/01/2039
612103-YE-5	MONTANA GENERAL OBLIGATION S2020H			2	1.B FE	284,397	69.9350	202,812	290,000	284,912	0	236	0	0	2.000	2.120	FA	2,417	5,800	09/30/2020	08/01/2040
612103-YK-1	MONTANA GENERAL OBLIGATION TXBL REF S20I				1.B FE	375,000	90.2290	338,359	375,000	375,000	0	0	0	0	0.630	0.630	FA	984	2,363	09/30/2020	08/01/2025
612103-YL-9	MONTANA GENERAL OBLIGATION TXBL REF S20I				1.B FE	425,000	87.2130	370,655	425,000	425,000	0	0	0	0	0.819	0.819	FA	1,450	3,481	09/30/2020	08/01/2026
612103-YM-7	MONTANA GENERAL OBLIGATION TXBL REF S20I				1.B FE	850,000	84.3230	716,746	850,000	850,000	0	0	0	0	0.939	0.939	FA	3,326	7,982	09/30/2020	08/01/2027
612103-YP-0	MONTANA GENERAL OBLIGATION TXBL REF S20I				1.B FE	225,000	79.6690	179,255	225,000	225,000	0	0	0	0	1.236	1.236	FA	1,159	2,781	09/30/2020	08/01/2029
612103-YQ-8	MONTANA GENERAL OBLIGATION TXBL REF S20I				1.B FE	700,000	77.3660	541,562	700,000	700,000	0	0	0	0	1.316	1.316	FA	3,838	9,212	09/30/2020	08/01/2030
612103-WH-0	MONTANA WTR POLL CNTRL GO TXBL REF S20J			2	1.B FE	370,000	90.6270	335,320	370,000	370,000	0	0	0	0	0.730	0.730	JJ	1,245	2,701	09/30/2020	07/15/2025
612103-WJ-6	MONTANA WTR POLL CNTRL GO TXBL REF S20J			2	1.B FE	910,000	87.9130	800,008	910,000	910,000	0	0	0	0	0.989	0.989	JJ	4,150	9,000	09/30/2020	07/15/2026
612103-WK-3	MONTANA WTR POLL CNTRL GO TXBL REF S20J			2	1.B FE	510,000	85.4730	435,912	510,000	510,000	0	0	0	0	1.189	1.189	JJ	2,796	6,064	09/30/2020	07/15/2027
612103-WL-1	MONTANA WTR POLL CNTRL GO TXBL REF S20J			2	1.B FE	800,000	83.7490	669,992	800,000	800,000	0	0	0	0	1.446	1.446	JJ	5,334	11,568	09/30/2020	07/15/2028
612103-WM-9	MONTANA WTR POLL CNTRL GO TXBL REF S20J			2	1.B FE	810,000	81.5180	660,296	810,000	810,000	0	0	0	0	1.546	1.546	JJ	5,774	12,523	09/30/2020	07/15/2029
612103-WN-7	MONTANA WTR POLL CNTRL GO TXBL REF S20J			2	1.B FE	980,000	79.5360	779,453	980,000	980,000	0	0	0	0	1.646	1.646	JJ	7,438	16,131	09/30/2020	07/15/2030
612103-WP-2	MONTANA WTR POLL CNTRL GO TXBL REF S20J			2	1.B FE	515,000	78.1540	402,493	515,000	515,000	0	0	0	0	1.796	1.796	JJ	4,265	9,249	09/30/2020	07/15/2031
612103-WQ-0	MONTANA WTR POLL CNTRL GO TXBL REF S20J			2	1.B FE	420,000	76.5020	321,308	420,000	420,000	0	0	0	0	1.876	1.876	JJ	3,633	7,879	09/30/2020	07/15/2032
612103-WR-8	MONTANA WTR POLL CNTRL GO TXBL REF S20J			2	1.B FE	495,000	75.2440	372,458	495,000	495,000	0	0	0	0	1.976	1.976	JJ	4,510	9,781	09/30/2020	07/15/2033
658256-5K-4	NORTH CAROLINA GENERAL OBLIGATION S2020A			2	1.A FE	19,846,400	78.4920	15,698,400	20,000,000	19,866,983	0	9,466	0	0	1.750	1.810	JD	29,167	350,000	10/08/2020	06/01/2035
68609B-RC-3	OREGON GENERAL OBLIGATION S2016C			2	1.B FE	913,950	107.7030	807,773	750,000	811,726	0	(16,242)	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	91.4240	3,007,850	3,290,000	3,285,492	0	368	0	0	2.625	2.640	JD	7,197	86,363	09/22/2016	06/01/2033
917542-VK-5	UTAH GENERAL OBLIGATION S2018			2	1.A FE	3,286,494	101.1980	3,319,294	3,280,000	3,283,420	0	(698)	0	0	3.125	3.100	JJ	51,250	102,500	02/07/2018	07/01/2031

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
917542-VK-5	UTAH GENERAL OBLIGATION S2018	SD		2	1.A FE	6,733,306	101.1980	6,800,506	6,720,000	6,727,006	0	(1,429)	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	100.1900	4,498,531	4,490,000	4,518,004	0	(10,153)	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	107.1730	7,861,140	7,335,000	7,796,343	0	(119,896)	0	0	5.000	3.130	FA	152,813	366,750	11/29/2016	08/01/2031
97705M-BC-8	WISCONSIN GENERAL OBLIGATION S2015C	SD		2	1.B FE	30,044,181	102.8860	26,837,813	26,085,000	26,764,279	0	(492,886)	0	0	5.000	2.990	MN	217,375	1,304,250	09/01/2015	05/01/2034
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						112,193,465	XXX	101,976,948	106,980,000	107,967,365	0	(648,519)	0	0	XXX	XXX	XXX	1,080,282	3,629,351	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						112,193,465	XXX	101,976,948	106,980,000	107,967,365	0	(648,519)	0	0	XXX	XXX	XXX	1,080,282	3,629,351	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	102.0770	1,694,478	1,660,000	1,646,230	0	1,004	0	0	3.875	3.970	AO	16,081	64,325	12/05/2016	10/01/2033
006449-GY-2	ADAMS CO SD #12 GO REF S2016B			2	1.C FE	5,052,600	108.0650	4,862,925	4,500,000	4,742,148	0	(56,110)	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	106.9460	5,347,300	5,000,000	5,244,566	0	(56,490)	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	106.2120	2,230,452	2,100,000	2,251,044	0	(34,191)	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	98.5010	1,871,519	1,900,000	1,898,166	0	128	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	93.8510	1,966,178	2,095,000	2,093,771	0	63	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	100.5310	6,509,382	6,475,000	6,427,680	0	5,522	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	100.7000	3,328,135	3,305,000	3,313,018	0	(17,392)	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	100.7000	3,333,170	3,310,000	3,317,435	0	(16,149)	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	94.7450	3,785,063	3,995,000	4,050,021	0	(14,668)	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	4,891,279	78.5130	3,890,319	4,955,000	4,899,128	0	2,645	0	0	2.625	2.710	JJ	59,976	130,069	12/04/2019	07/15/2039
015302-7V-8	ALEXANDRIA GENERAL OBLIGATION S2019A	C		2	1.A FE	4,836,986	78.5130	3,847,137	4,900,000	4,844,748	0	2,615	0	0	2.625	2.710	JJ	59,310	128,625	12/04/2019	07/15/2039
021087-WJ-6	ALPINE SCH DIST GO S2017B			2	1.A FE	7,372,512	98.4710	7,306,548	7,420,000	7,387,093	0	3,055	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	100.7740	1,970,132	1,955,000	1,958,069	0	(5,195)	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	100.7740	2,055,790	2,040,000	2,042,152	0	(3,674)	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	100.7740	2,141,448	2,125,000	2,126,391	0	(2,415)	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	100.7740	2,242,222	2,225,000	2,225,693	0	(1,263)	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	100.7740	2,332,918	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.C FE	5,415,210	101.5310	5,345,607	5,265,000	5,311,210	0	(16,286)	0	0	4.000	3.650	MS	70,200	210,600	11/04/2015	09/01/2035
033161-7B-0	ANCHORAGE GENERAL OBLIGATION S2018A			2	1.C FE	1,993,636	109.3640	1,897,465	1,735,000	1,895,606	0	(25,475)	0	0	5.000	3.200	MS	28,917	86,750	12/14/2018	09/01/2036
038106-RG-7	APPLETON AREA SCHOOL DISTRICT GO S2014			2	1.B FE	2,177,035	100.7650	2,196,677	2,180,000	2,179,259	0	550	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	101.0480	954,904	945,000	946,034	0	(882)	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	101.0370	1,419,570	1,405,000	1,406,538	0	(1,311)	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	101.0480	1,429,829	1,415,000	1,417,512	0	(2,115)	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	101.0370	858,815	850,000	851,509	0	(1,270)	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	111.9000	29,144,355	26,045,000	33,238,024	0	(851,677)	0	0	5.000	1.330	JD	57,878	1,302,250	08/23/2021	12/15/2039
164555-BH-6	ARAPAHOE CO SD #5 GO S2017			2	1.B FE	20,381,359	101.7420	19,666,729	19,330,000	19,713,282	0	(121,616)	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	101.7300	2,878,959	2,830,000	2,854,620	0	(25,955)	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	101.6310	3,506,270	3,450,000	3,478,464	0	(30,003)	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	115.1620	1,600,752	1,390,000	1,615,502	0	(34,913)	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	112.8830	3,668,698	3,250,000	3,723,415	0	(72,586)	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	101.1710	4,006,372	3,960,000	3,973,550	0	(8,065)	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	1,441,956	102.8640	1,347,518	1,310,000	1,374,777	0	(12,941)	0	0	4.000	2.850	FA	19,796	52,400	06/15/2017	08/15/2036
041431-SF-5	ARLINGTON CO GENERAL OBLIGATION S2017	SD		2	1.A FE	7,341,869	102.8640	6,861,029	6,670,000	6,999,818	0	(65,889)	0	0	4.000	2.850	FA	100,791	266,800	06/15/2017	08/15/2036
041431-TB-3	ARLINGTON CO GENERAL OBLIGATION S2018A			2	1.A FE	1,613,504	109.5480	1,489,853	1,360,000	1,509,374	0	(24,158)	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	109.5480	8,648,815	7,895,000	8,762,135	0	(140,243)	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	101.5130	1,070,962	1,055,000	1,089,376	0	(10,381)	0	0	4.000	2.900	FA	15,942	42,200	06/09/2017	02/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
044033-RL-4	ASHEVILLE GENERAL OBLIGATION REF S2020A			2	1.A FE	1,044,633	79.8860	814,837	1,020,000	1,038,372	0	(2,302)	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	77.1930	802,807	1,040,000	1,052,203	0	(1,524)	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	103.2770	7,621,843	7,380,000	7,622,779	0	(140,236)	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	105.3220	3,054,338	2,900,000	3,094,223	0	(59,616)	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	101.7480	2,187,582	2,150,000	2,498,035	0	(45,484)	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	668,712	101.0760	555,918	550,000	637,417	0	(11,406)	0	0	4.000	1.640	MS	7,333	22,000	02/26/2020	03/01/2039
05914F-6B-1	BALTIMORE CO GENERAL OBLIGATION S2020		SD	2	1.A FE	21,781,774	101.0760	18,107,765	17,915,000	20,762,422	0	(371,515)	0	0	4.000	1.640	MS	238,867	716,600	02/26/2020	03/01/2039
070329-K5-5	BASTROP ISD GO REF S2015A (PSF)			2	1.A FE	2,322,980	103.8480	2,076,960	2,000,000	2,082,421	0	(37,110)	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	98.0460	1,176,552	1,200,000	1,218,289	0	(7,242)	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	96.0290	960,290	1,000,000	1,012,876	0	(5,091)	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	77.1740	914,512	1,185,000	1,172,176	0	935	0	0	1.750	1.850	FA	7,834	13,364	12/09/2021	02/15/2035
081077-Q4-4	BELTON ISD GO REF S2021			2	1.A FE	1,204,761	76.2190	922,250	1,210,000	1,205,095	0	325	0	0	1.875	1.910	FA	8,571	14,621	12/09/2021	02/15/2036
081077-Q5-1	BELTON ISD GO REF S2021			2	1.A FE	1,214,748	73.3430	902,119	1,230,000	1,215,646	0	873	0	0	1.875	1.970	FA	8,713	14,863	12/09/2021	02/15/2037
081077-Q6-9	BELTON ISD GO REF S2021			2	1.A FE	648,206	73.0790	475,014	650,000	648,307	0	94	0	0	2.000	2.020	FA	4,911	8,378	12/09/2021	02/15/2038
081077-Q7-7	BELTON ISD GO REF S2021			2	1.A FE	644,384	70.6160	459,004	650,000	644,667	0	276	0	0	2.000	2.060	FA	4,911	8,378	12/09/2021	02/15/2039
083763-MJ-8	BERGEN CO GENERAL OBLIGATION S2013C			2	1.A FE	4,280,725	101.0390	4,193,119	4,150,000	4,163,990	0	(14,855)	0	0	4.000	3.620	JD	13,833	166,000	12/11/2013	12/01/2028
083763-MK-5	BERGEN CO GENERAL OBLIGATION S2013C			2	1.A FE	3,978,431	101.0390	3,935,469	3,895,000	3,903,943	0	(9,521)	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.B FE	4,039,942	99.0130	3,911,014	3,950,000	3,980,859	0	(9,232)	0	0	3.000	2.740	MS	39,500	118,500	01/13/2016	03/01/2030
090874-NJ-3	BIRDVILLE ISD GO S2019 (PSF)			2	1.A FE	4,172,440	99.1200	3,964,800	4,000,000	4,104,253	0	(18,335)	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	93.0970	372,388	400,000	445,534	0	(6,059)	0	0	3.000	1.320	FA	4,533	12,000	01/14/2021	02/15/2035
090874-PX-0	BIRDVILLE ISD GO S2021 (PSF)			2	1.A FE	683,184	91.1550	546,930	600,000	666,574	0	(8,844)	0	0	3.000	1.360	FA	6,800	18,000	01/14/2021	02/15/2036
091212-GC-8	BIRMINGHAM PUBLIC SCHOOLS GO S2022			2	1.C FE	1,074,495	96.2400	1,034,580	1,075,000	1,074,500	0	5	0	0	3.125	3.130	MN	5,599	16,424	04/07/2022	05/01/2033
091212-GD-6	BIRMINGHAM PUBLIC SCHOOLS GO S2022			2	1.C FE	1,069,141	95.8250	1,030,119	1,075,000	1,069,381	0	240	0	0	3.125	3.180	MN	5,599	16,424	04/07/2022	05/01/2034
091212-GE-4	BIRMINGHAM PUBLIC SCHOOLS GO S2022			2	1.C FE	988,930	93.6100	936,100	1,000,000	989,360	0	430	0	0	3.125	3.230	MN	5,208	15,278	04/07/2022	05/01/2035
091212-GF-1	BIRMINGHAM PUBLIC SCHOOLS GO S2022			2	1.C FE	1,035,362	93.1430	968,687	1,040,000	1,035,508	0	147	0	0	3.250	3.290	MN	5,633	16,524	04/07/2022	05/01/2036
091212-GG-9	BIRMINGHAM PUBLIC SCHOOLS GO S2022			2	1.C FE	889,452	91.4730	823,257	900,000	889,795	0	343	0	0	3.250	3.350	MN	4,875	14,300	04/07/2022	05/01/2037
091212-GH-7	BIRMINGHAM PUBLIC SCHOOLS GO S2022			2	1.C FE	1,096,623	90.9380	1,000,318	1,100,000	1,096,700	0	77	0	0	3.375	3.400	MN	6,188	18,150	04/07/2022	05/01/2038
091212-GJ-3	BIRMINGHAM PUBLIC SCHOOLS GO S2022			2	1.C FE	1,090,848	89.3870	983,257	1,100,000	1,091,087	0	239	0	0	3.375	3.440	MN	6,188	18,150	04/07/2022	05/01/2039
091212-GK-0	BIRMINGHAM PUBLIC SCHOOLS GO S2022			2	1.C FE	1,086,096	87.8210	966,031	1,100,000	1,086,438	0	342	0	0	3.375	3.470	MN	6,188	18,150	04/07/2022	05/01/2040
091212-GL-8	BIRMINGHAM PUBLIC SCHOOLS GO S2022			2	1.C FE	1,082,532	86.7240	953,964	1,100,000	1,082,939	0	407	0	0	3.375	3.490	MN	6,188	18,150	04/07/2022	05/01/2041
091212-GM-6	BIRMINGHAM PUBLIC SCHOOLS GO S2022			2	1.C FE	1,096,854	87.1340	958,474	1,100,000	1,096,896	0	42	0	0	3.500	3.520	MN	6,417	18,822	04/07/2022	05/01/2042
094797-Y8-4	BLOOMINGTON ISD#271 GO S2014B			2	1.A FE	7,559,339	100.2280	7,532,134	7,515,000	7,525,335	0	(4,777)	0	0	3.500	3.430	FA	109,594	263,025	12/10/2014	02/01/2036
097067-NG-3	BOERNE ISD GO TAXABLE CABS REF S2020		@		1.A FE	821,060	69.5970	695,970	1,000,000	858,052	0	18,346	0	0	0.000	2.173	N/A	0	0	11/18/2020	02/01/2030
097067-NH-1	BOERNE ISD GO TAXABLE CABS REF S2020		@	2	1.A FE	1,034,150	65.9620	857,506	1,300,000	1,082,926	0	24,202	0	0	0.000	2.273	N/A	0	0	11/18/2020	02/01/2031
097067-MU-3	BOERNE ISD GO TAXABLE REF S2020				1.A FE	250,000	82.4460	206,115	250,000	250,000	0	0	0	0	1.523	1.523	FA	1,586	3,808	11/18/2020	02/01/2029
101547-YD-3	BOULDER VALLEY SD #RE-2 GO REF S2019B			2	1.B FE	10,242,925	98.2040	10,434,175	10,625,000	10,325,102	0	22,458	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	78.9840	789,840	1,000,000	982,754	0	900	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	77.2690	3,569,828	4,620,000	4,609,353	0	699	0	0	2.000	2.020	FA	34,907	97,020	06/24/2021	02/15/2036
117583-N2-6	BRYAN ISD GENERAL OBLIG S2021 (PSF)			2	1.A FE	4,677,469	74.9270	3,532,808	4,715,000	4,680,443	0	2,086	0	0	2.000	2.060	FA	35,624	99,015	06/24/2021	02/15/2037
117583-N3-4	BRYAN ISD GENERAL OBLIG S2021 (PSF)			2	1.A FE	4,749,635	73.2980	3,525,634	4,810,000	4,754,074	0	3,112	0	0	2.000	2.090	FA	36,342	101,010	06/24/2021	02/15/2038
117583-N4-2	BRYAN ISD GENERAL OBLIG S2021 (PSF)			2	1.A FE	4,906,367	71.6780	3,519,390	4,910,000	4,906,614	0	172	0	0	2.125	2.130	FA	39,416	109,554	06/24/2021	02/15/2039
117583-N5-9	BRYAN ISD GENERAL OBLIG S2021 (PSF)			2	1.A FE	4,993,193	70.2400	3,526,048	5,020,000	4,994,911	0	1,197	0	0	2.125	2.160	FA	40,299	112,009	06/24/2021	02/15/2040
117583-N6-7	BRYAN ISD GENERAL OBLIG S2021 (PSF)			2	1.A FE	5,072,213	69.2250	3,547,781	5,125,000	5,075,337	0	2,208	0	0	2.125	2.190	FA	41,142	114,352	06/24/2021	02/15/2041
117583-N7-5	BRYAN ISD GENERAL OBLIG S2021 (PSF)			2	1.A FE	5,153,229	68.4510	3,583,410	5,235,000	5,157,795	0	3,207	0	0	2.125	2.220	FA	42,025	116,806	06/24/2021	02/15/2042
118565-VU-1	BUCKS CO GENERAL OBLIGATION S2013			2	1.A FE	1,114,120	100.4370	1,004,370	1,000,000	1,005,319	0	(12,612)	0	0	4.000	2.700	JD	3,333	40,000	04/24/2013	12/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
121638-HJ-2	BURLINGTON CNTY GO S2020A			2	1.C FE	1,184,494	83.9350	986,236	1,175,000	1,181,968	0	(1,028)	0	0	2.000	1.900	MN	3,917	23,500	06/18/2020	05/01/2032
121638-HK-9	BURLINGTON CNTY GO S2020A			2	1.C FE	1,198,632	82.3030	987,636	1,200,000	1,198,872	0	96	0	0	2.000	2.010	MN	4,000	24,000	06/18/2020	05/01/2033
121638-HL-7	BURLINGTON CNTY GO S2020A			2	1.C FE	1,224,626	80.5260	994,496	1,235,000	1,226,292	0	674	0	0	2.000	2.070	MN	4,117	24,700	06/18/2020	05/01/2034
121638-HM-5	BURLINGTON CNTY GO S2020A			2	1.C FE	1,244,153	78.3290	990,862	1,265,000	1,247,231	0	1,246	0	0	2.000	2.130	MN	4,217	25,300	06/18/2020	05/01/2035
121638-HN-3	BURLINGTON CNTY GO S2020A			2	1.C FE	1,273,667	75.7320	988,303	1,305,000	1,277,932	0	1,731	0	0	2.000	2.180	MN	4,350	26,100	06/18/2020	05/01/2036
127109-PV-2	CABRILLO CCD GO REF S2019A			2	1.C FE	6,326,157	83.7860	5,370,683	6,410,000	6,337,677	0	3,640	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	96.9030	2,383,814	2,460,000	2,503,673	0	(11,870)	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	95.9830	950,232	990,000	979,533	0	624	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	97.9340	2,893,950	2,955,000	2,938,589	0	1,531	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	97.2380	2,873,383	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	1,853,446	100.4810	1,813,682	1,805,000	1,819,299	0	(5,286)	0	0	3.000	2.680	FA	22,563	54,150	12/10/2015	08/01/2028
134159-XK-3	CAMPBELL UHSD GO REF S2017A-1			2	1.B FE	538,230	105.0130	525,065	500,000	517,125	0	(3,878)	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	108.7150	1,543,753	1,420,000	1,532,164	0	(25,240)	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	99.6040	5,054,903	5,075,000	5,013,664	0	3,448	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	99.0640	1,951,561	1,970,000	1,984,656	0	(3,845)	0	0	3.000	2.780	FA	24,625	59,100	01/21/2016	08/01/2031
144879-6K-4	CARROLL CO GENERAL OBLIGATION REF S2015			2	1.A FE	1,388,111	100.1180	1,361,605	1,360,000	1,368,806	0	(2,959)	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	100.1420	1,361,931	1,360,000	1,372,610	0	(4,213)	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	98.3710	1,332,927	1,355,000	1,364,788	0	(3,262)	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	80.2660	802,660	1,000,000	993,144	0	644	0	0	1.375	1.450	MN	2,292	13,750	11/19/2020	11/01/2032
144880-BY-6	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	995,320	79.1560	791,560	1,000,000	996,017	0	335	0	0	1.500	1.540	MN	2,500	15,000	11/19/2020	11/01/2033
144880-BZ-3	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	988,800	77.3590	773,590	1,000,000	990,320	0	737	0	0	1.500	1.590	MN	2,500	15,000	11/19/2020	11/01/2034
144880-CA-7	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	992,760	76.3650	763,650	1,000,000	993,667	0	438	0	0	1.625	1.680	MN	2,708	16,250	11/19/2020	11/01/2035
144880-CB-5	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	984,070	74.4440	744,440	1,000,000	985,908	0	893	0	0	1.625	1.740	MN	2,708	16,250	11/19/2020	11/01/2036
144880-CC-3	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	995,630	73.0320	730,320	1,000,000	996,096	0	228	0	0	1.750	1.780	MN	2,917	17,500	11/19/2020	11/01/2037
144880-CD-1	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	989,330	70.5840	705,840	1,000,000	990,399	0	518	0	0	1.750	1.820	MN	2,917	17,500	11/19/2020	11/01/2038
144880-CE-9	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	982,520	67.7110	677,110	1,000,000	984,155	0	794	0	0	1.750	1.860	MN	2,917	17,500	11/19/2020	11/01/2039
144880-CF-6	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	975,220	65.4140	654,140	1,000,000	977,391	0	1,056	0	0	1.750	1.900	MN	2,917	17,500	11/19/2020	11/01/2040
144880-DG-3	CARROLL CO GENERAL OBLIGATION S2021			2	1.A FE	1,099,395	80.5460	886,006	1,100,000	1,099,448	0	46	0	0	1.625	1.630	MN	2,979	16,336	11/18/2021	11/01/2033
144880-DH-1	CARROLL CO GENERAL OBLIGATION S2021			2	1.A FE	1,086,668	79.0010	869,011	1,100,000	1,087,680	0	930	0	0	1.625	1.730	MN	2,979	16,336	11/18/2021	11/01/2034
144880-DJ-7	CARROLL CO GENERAL OBLIGATION S2021			2	1.A FE	1,097,283	77.9140	857,054	1,100,000	1,097,475	0	173	0	0	1.750	1.770	MN	3,208	17,592	11/18/2021	11/01/2035
144880-DK-4	CARROLL CO GENERAL OBLIGATION S2021			2	1.A FE	1,091,398	75.9930	835,923	1,100,000	1,091,946	0	507	0	0	1.750	1.810	MN	3,208	17,592	11/18/2021	11/01/2036
144880-DL-2	CARROLL CO GENERAL OBLIGATION S2021			2	1.A FE	1,084,886	73.2660	805,926	1,100,000	1,085,778	0	826	0	0	1.750	1.850	MN	3,208	17,592	11/18/2021	11/01/2037
145232-GT-5	CARROLL ISD GENERAL OBLIGATION REF S19A			2	1.A FE	2,214,472	90.1340	2,000,975	2,220,000	2,215,416	0	312	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	88.4240	2,020,488	2,285,000	2,270,000	0	931	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	86.4040	2,026,174	2,345,000	2,320,546	0	1,388	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	85.1670	2,052,525	2,410,000	2,374,679	0	1,840	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	101.2880	866,012	855,000	862,799	0	(3,502)	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	96.0740	1,498,754	1,560,000	1,547,174	0	1,170	0	0	2.750	2.850	JD	3,575	42,900	09/26/2017	06/01/2032
14984P-BU-8	CECIL CO GENERAL OBLIGATION REF S2016			2	1.B FE	2,248,461	95.8730	2,114,000	2,205,000	2,219,787	0	(4,521)	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	99.0700	217,954	220,000	217,475	0	344	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	82.1200	2,274,724	2,770,000	2,735,169	0	1,919	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	77.5300	2,589,502	3,340,000	3,300,682	0	2,476	0	0	2.000	2.100	FA	27,833	46,018	11/03/2021	08/01/2036
156792-LJ-0	CERRITOS CCD GEN OBLIG S2021D			2	1.B FE	3,831,861	76.4810	2,952,167	3,860,000	3,833,570	0	1,523	0	0	2.125	2.180	FA	34,177	56,506	11/03/2021	08/01/2037
156792-LK-7	CERRITOS CCD GEN OBLIG S2021D			2	1.B FE	4,054,245	74.6810	3,076,857	4,120,000	4,057,931	0	3,293	0	0	2.125	2.240	FA	36,479	60,312	11/03/2021	08/01/2038
156792-LL-5	CERRITOS CCD GEN OBLIG S2021D			2	1.B FE	4,364,494	74.5590	3,273,140	4,390,000	4,365,845	0	1,183	0	0	2.250	2.290	FA	41,156	68,045	11/03/2021	08/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
156792-LM-3	CERRITOS CCD GEN OBLIG S2021D			2	1.B FE	4,616,446	72.4270	3,389,584	4,680,000	4,619,527	0	2,750	0	0	2.250	2.340	FA	43,875	72,540	11/03/2021	08/01/2040
156792-LN-1	CERRITOS CCD GEN OBLIG S2021D			2	1.B FE	2,098,003	70.9490	1,521,856	2,145,000	2,100,132	0	1,897	0	0	2.250	2.390	FA	20,109	33,248	11/03/2021	08/01/2041
15722T-JX-0	CHABOT-LAS POSITAS CCD GO TXBL S2021			1	1.C FE	10,000,000	76.2920	7,629,200	10,000,000	10,000,000	0	0	0	0	1.990	1.990	FA	82,917	194,025	07/22/2021	08/01/2032
158843-WW-8	CHANDLER LTGO REF S2014		SD	2	1.A FE	8,333,360	101.0650	8,085,200	8,000,000	8,058,244	0	(37,409)	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	97.2620	607,888	625,000	619,494	0	444	0	0	3.000	3.100	MN	3,125	18,750	04/03/2018	05/01/2033
159808-GT-5	CHARLES CO GENERAL OBLIGATION REF S2016			2	1.A FE	354,237	98.8310	350,850	355,000	354,413	0	32	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	97.6880	288,180	295,000	293,154	0	92	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	99.7360	568,495	570,000	566,235	0	226	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	98.9070	1,083,032	1,095,000	1,095,268	0	(98)	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	97.5730	1,131,847	1,160,000	1,143,421	0	1,414	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	96.3280	1,228,182	1,275,000	1,249,997	0	1,524	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	102.8250	8,107,751	7,885,000	8,284,203	0	(75,997)	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	104.3410	2,086,820	2,000,000	2,054,585	0	(14,523)	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	82.2110	2,692,410	3,275,000	3,351,728	0	(8,413)	0	0	2.000	1.700	JD	5,458	65,318	11/10/2021	06/01/2034
161035-LM-0	CHARLOTTE GENERAL OBLIGATION REF S2021A			2	1.A FE	2,293,065	79.8860	1,797,435	2,250,000	2,288,519	0	(4,208)	0	0	2.000	1.780	JD	3,750	44,875	11/10/2021	06/01/2035
161035-LN-8	CHARLOTTE GENERAL OBLIGATION REF S2021A			2	1.A FE	2,152,625	77.1930	1,640,351	2,125,000	2,149,725	0	(2,692)	0	0	2.000	1.850	JD	3,542	42,382	11/10/2021	06/01/2036
161035-LP-3	CHARLOTTE GENERAL OBLIGATION REF S2021A			2	1.A FE	2,172,339	74.9760	1,611,984	2,150,000	2,169,984	0	(2,173)	0	0	2.000	1.880	JD	3,583	42,881	11/10/2021	06/01/2037
161035-LQ-1	CHARLOTTE GENERAL OBLIGATION REF S2021A			2	1.A FE	2,162,986	73.1610	1,572,962	2,150,000	2,161,626	0	(1,262)	0	0	2.000	1.930	JD	3,583	42,881	11/10/2021	06/01/2038
161035-LR-9	CHARLOTTE GENERAL OBLIGATION REF S2021A			2	1.A FE	2,255,805	71.4960	1,608,660	2,250,000	2,255,196	0	(564)	0	0	2.000	1.970	JD	3,750	44,875	11/10/2021	06/01/2039
161681-UD-1	CHASKA ISD#112 GO S2016A			2	1.B FE	4,791,789	100.7390	4,598,735	4,565,000	4,642,450	0	(23,693)	0	0	3.500	2.920	FA	66,573	159,775	01/21/2016	02/01/2034
163195-MP-2	CHELAN CO SD #246 WENATCHEE GO S2014			2	1.A FE	1,707,017	102.9310	1,523,379	1,480,000	1,516,571	0	(24,870)	0	0	5.000	3.200	JD	6,167	74,000	04/22/2014	12/01/2030
163195-MQ-0	CHELAN CO SD #246 WENATCHEE GO S2014			2	1.A FE	1,822,124	102.8190	1,634,822	1,590,000	1,627,512	0	(25,487)	0	0	5.000	3.280	JD	6,625	79,500	04/22/2014	12/01/2031
163195-MR-8	CHELAN CO SD #246 WENATCHEE GO S2014			2	1.A FE	2,673,689	102.7350	2,414,273	2,350,000	2,402,491	0	(35,631)	0	0	5.000	3.370	JD	10,942	132,500	04/22/2014	12/01/2032
163195-MS-6	CHELAN CO SD #246 WENATCHEE GO S2014			2	1.A FE	2,856,709	102.6380	2,591,610	2,525,000	2,578,938	0	(36,585)	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	109.6930	926,906	845,000	916,092	0	(14,260)	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	938,880	101.3240	911,916	900,000	908,828	0	(4,142)	0	0	3.500	3.000	JJ	14,525	31,500	11/13/2014	07/15/2028
165573-A8-9	CHESTER CO GENERAL OBLIGATION REF S2014			2	1.A FE	1,037,020	101.2130	1,012,130	1,000,000	1,008,426	0	(3,950)	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	101.2400	2,536,062	2,505,000	2,521,666	0	(7,804)	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	101.0940	2,618,335	2,590,000	2,601,631	0	(5,442)	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	100.7030	2,703,876	2,685,000	2,694,424	0	(4,409)	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	100.4940	2,788,709	2,775,000	2,779,307	0	(2,020)	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	100.2250	2,761,199	2,755,000	2,756,584	0	(751)	0	0	3.500	3.470	JJ	44,463	96,425	11/13/2014	07/15/2034
165573-X3-5	CHESTER CO GENERAL OBLIGATION S2021			2	1.A FE	601,245	101.6290	508,145	500,000	577,532	0	(12,255)	0	0	4.000	1.320	JJ	9,222	20,000	01/07/2021	07/15/2039
165573-X4-3	CHESTER CO GENERAL OBLIGATION S2021			2	1.A FE	600,410	101.3610	506,805	500,000	576,904	0	(12,147)	0	0	4.000	1.340	JJ	9,222	20,000	01/07/2021	07/15/2040
166393-7B-8	CHESTERFIELD CO GENERAL OBLIG S2017B			2	1.A FE	4,038,938	94.2450	3,873,470	4,110,000	4,055,880	0	3,298	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	70.6280	1,119,454	1,585,000	1,577,816	0	307	0	0	2.250	2.280	FA	14,859	24,568	11/10/2021	08/01/2041
17741R-HG-6	CITRUS CCD GENERAL OBLIGATION S2021A			2	1.B FE	10,332,432	68.4470	7,060,308	10,315,000	10,330,451	0	(1,773)	0	0	2.500	2.480	FA	107,448	177,647	11/10/2021	08/01/2046
17741R-GK-8	CITRUS CCD GO TAXABLE REF S2020A			2	1.C FE	950,280	74.9580	749,580	1,000,000	958,486	0	3,822	0	0	1.854	2.340	FA	7,725	18,540	10/26/2020	08/01/2032
179390-NB-1	CLACKAMAS CCD GO CABS S2015B		@	2	1.B FE	619,931	74.1370	863,696	1,165,000	852,067	0	35,010	0	0	0.000	4.240	N/A	0	0	05/07/2015	06/15/2030
179390-ND-7	CLACKAMAS CCD GO CABS S2015B		@	2	1.B FE	783,470	67.1080	1,107,282	1,650,000	1,091,323	0	46,683	0	0	0.000	4.420	N/A	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	84.9260	2,972,410	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	82.8680	3,936,230	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	81.4000	2,258,850	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	79.9970	1,319,951	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	78.9300	1,183,950	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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted 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
181216-FB-3	CLARK CO SD #112-6 WASHOUGAL S2016			2	1.A FE	1,113,694	104.9070	1,043,825	995,000	1,045,021	0	(11,973)	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	102.3510	1,381,739	1,350,000	1,409,151	0	(17,726)	0	0	4.000	2.550	MS	18,000	54,000	05/10/2016	03/01/2034
184541-CS-7	CLEAR CREEK ISD GO TXBL REF S2020A (PSF)				1.A FE	2,349,560	100.6010	2,012,020	2,000,000	2,176,261	0	(82,030)	0	0	5.000	0.803	FA	37,778	100,000	10/28/2020	02/15/2025
184541-CT-5	CLEAR CREEK ISD GO TXBL REF S2020A (PSF)				1.A FE	3,906,988	100.8010	3,276,033	3,250,000	3,645,396	0	(123,993)	0	0	5.000	1.030	FA	61,389	162,500	10/28/2020	02/15/2026
190335-LX-5	COAST CCD GO REF TAXABLE REF S2022			2	1.B FE	3,000,000	79.1080	2,373,240	3,000,000	3,000,000	0	0	0	0	2.601	2.601	FA	32,513	37,498	01/14/2022	08/01/2034
190335-LY-3	COAST CCD GO REF TAXABLE REF S2022			2	1.B FE	5,500,000	78.6780	4,327,290	5,500,000	5,500,000	0	0	0	0	2.731	2.731	FA	62,585	72,182	01/14/2022	08/01/2035
194475-VN-6	COLLEGE STATION ISD GO REF S2017 (PSF)			2	1.A FE	4,019,640	99.1490	3,965,960	4,000,000	4,010,144	0	(2,025)	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	101.5920	1,244,502	1,225,000	1,236,384	0	(5,095)	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	101.5670	2,031,340	2,000,000	2,069,725	0	(20,775)	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	94.7900	2,663,599	2,810,000	2,798,934	0	594	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	99.0530	1,877,054	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	13,023,098	100.0740	12,259,065	12,250,000	12,258,638	0	(107,668)	0	0	4.000	3.100	FA	204,167	490,000	01/07/2015	02/01/2036
208418-UQ-4	CONROE ISD GENERAL OBLIG REF S14 (PSF)			2	1.A FE	1,883,298	102.2510	1,702,479	1,665,000	1,693,289	0	(24,368)	0	0	5.000	3.440	FA	31,450	83,250	01/13/2014	02/15/2030
208418-US-0	CONROE ISD GENERAL OBLIG REF S14 (PSF)			2	1.A FE	228,569	102.1190	209,344	205,000	208,075	0	(2,645)	0	0	5.000	3.620	FA	3,872	10,250	01/13/2014	02/15/2032
208418-US-0	CONROE ISD GENERAL OBLIG REF S14 (PSF)	SD		2	1.A FE	2,018,096	102.1190	1,848,354	1,810,000	1,837,153	0	(23,356)	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	100.9660	6,057,960	6,000,000	6,197,315	0	(59,598)	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	100.0930	5,004,650	5,000,000	5,230,793	0	(41,093)	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	78.6830	5,759,596	7,320,000	7,251,990	0	2,874	0	0	2.625	2.690	FA	72,590	192,150	01/10/2020	02/15/2041
208418-Y5-6	CONROE ISD GO S2022 (PSF)			2	1.A FE	13,540,000	71.1350	9,631,679	13,540,000	13,539,825	0	(175)	0	0	2.650	2.650	FA	135,550	186,382	01/12/2022	02/15/2047
232392-AX-8	CUYAHOGA CNTY CCD S2018			2	1.C FE	2,918,144	105.4920	2,690,046	2,550,000	2,713,529	0	(44,807)	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	101.6700	4,168,470	4,100,000	4,153,191	0	(23,846)	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	98.9880	9,146,491	9,240,000	9,282,198	0	(7,365)	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	102.8280	1,311,057	1,275,000	1,329,824	0	(7,985)	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	SD		2	1.A FE	10,165,644	101.1550	9,493,397	9,385,000	9,653,186	0	(82,388)	0	0	3.000	2.050	FA	106,363	281,550	05/03/2016	02/15/2027
235308-H5-5	DALLAS ISD GENERAL OBLIGATION S22 (PSF)			2	1.A FE	8,500,000	75.2640	6,397,440	8,500,000	8,500,000	0	0	0	0	2.500	2.500	FA	80,278	105,660	01/21/2022	02/15/2042
235308-H6-3	DALLAS ISD GENERAL OBLIGATION S22 (PSF)			2	1.A FE	10,625,000	75.1820	7,988,088	10,625,000	10,624,837	0	(163)	0	0	2.625	2.625	FA	105,365	138,678	01/21/2022	02/15/2044
235308-E5-8	DALLAS ISD GO TAXABLE REF S2021B (PSF)				1.A FE	5,000,000	80.4330	4,021,650	5,000,000	5,000,000	0	0	0	0	2.010	2.010	FA	37,967	100,500	04/09/2021	08/15/2031
235308-E6-6	DALLAS ISD GO TAXABLE REF S2021B (PSF)			2	1.A FE	3,000,000	78.8840	2,366,520	3,000,000	3,000,000	0	0	0	0	2.085	2.085	FA	23,630	62,550	04/09/2021	08/15/2032
235308-E7-4	DALLAS ISD GO TAXABLE REF S2021B (PSF)			2	1.A FE	2,700,000	75.8580	2,048,166	2,700,000	2,700,000	0	0	0	0	2.185	2.185	FA	22,287	58,995	04/09/2021	08/15/2034
236091-6W-9	DANE CO GENERAL OBLIGATION REF S2015B			2	1.B FE	1,275,663	101.5570	1,269,463	1,250,000	1,257,183	0	(2,822)	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	99.4490	1,660,798	1,670,000	1,667,230	0	323	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	97.9110	1,791,771	1,830,000	1,810,809	0	1,512	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	100.3670	1,982,248	1,975,000	1,943,482	0	3,170	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	100.1980	2,044,039	2,040,000	1,991,335	0	4,280	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	100.1810	2,108,810	2,105,000	2,060,532	0	3,455	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	100.2650	2,180,764	2,175,000	2,140,719	0	2,376	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	82.4700	5,995,569	7,270,000	7,677,233	0	(53,998)	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	81.6560	1,902,585	2,330,000	2,457,173	0	(16,809)	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	102.2570	2,045,140	2,000,000	2,054,939	0	(20,579)	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	84.6240	7,992,737	9,445,000	9,354,430	0	6,039	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	92.6670	2,807,810	3,030,000	3,004,385	0	1,241	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	7,530,040	101.9250	7,134,750	7,000,000	7,175,748	0	(57,308)	0	0	3.500	2.600	JD	20,417	245,000	04/26/2016	12/01/2031
249164-QB-3	DENVER CITY AND CNTY GO S2019C			2	1.A FE	2,828,394	90.3240	2,560,685	2,835,000	2,829,731	0	427	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	72.2700	12,907,422	17,860,000	17,985,462	0	(15,256)	0	0	2.000	1.900	FA	148,833	357,200	11/17/2020	08/01/2039
25009X-LK-9	DES MOINES GENERAL OBLIGATION S2017A			2	1.C FE	2,460,626	92.8290	2,334,649	2,515,000	2,473,895	0	2,663	0	0	3.000	3.160	JD	6,288	75,450	08/22/2017	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
250353-BG-3	DESCHUTES PUBLIC LIBRARY DIST GO S2021			2	1.C FE	12,740,518	74.9760	9,491,962	12,660,000	12,728,457	0	(7,431)	0	0	2.000	1.930	JD	21,100	253,200	04/14/2021	06/01/2037
250375-LU-4	DESERT CCD GO TAXABLE REF S2021				1.C FE	8,475,000	84.7750	7,184,681	8,475,000	8,475,000	0	0	0	0	2.108	2.108	FA	74,439	116,124	11/24/2021	08/01/2029
250375-LX-8	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	5,000,000	80.4530	4,022,650	5,000,000	5,000,000	0	0	0	0	2.458	2.458	FA	51,208	79,885	11/24/2021	08/01/2032
250375-LY-6	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	2,620,000	79.6750	2,087,485	2,620,000	2,620,000	0	0	0	0	2.588	2.588	FA	28,252	44,074	11/24/2021	08/01/2033
250375-LZ-3	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	6,520,000	78.8060	5,138,151	6,520,000	6,520,000	0	0	0	0	2.688	2.688	FA	73,024	113,917	11/24/2021	08/01/2034
250375-MA-7	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	5,475,000	77.9180	4,266,011	5,475,000	5,475,000	0	0	0	0	2.778	2.778	FA	63,373	98,862	11/24/2021	08/01/2035
250375-MB-5	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	6,290,000	77.2840	4,861,164	6,290,000	6,290,000	0	0	0	0	2.878	2.878	FA	75,428	117,667	11/24/2021	08/01/2036
250375-MB-5	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	2,394,809	77.2840	1,874,137	2,425,000	2,396,430	0	1,621	0	0	2.878	2.984	FA	29,080	45,364	01/14/2022	08/01/2036
250375-MC-3	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	4,635,000	76.6780	3,554,025	4,635,000	4,635,000	0	0	0	0	2.978	2.978	FA	57,513	89,720	11/24/2021	08/01/2037
250375-MC-3	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	1,242,175	76.6780	958,475	1,250,000	1,242,510	0	335	0	0	2.978	3.028	FA	15,510	24,196	01/14/2022	08/01/2037
259291-MV-1	DOUGLAS CO SD #1 GO S2015			2	1.C FE	10,154,984	100.7960	9,600,819	9,525,000	9,668,216	0	(69,930)	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	90.5840	7,835,516	8,650,000	8,583,454	0	3,420	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	100.3710	5,018,550	5,000,000	4,969,048	0	1,492	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	98.5810	4,929,050	5,000,000	4,929,565	0	2,857	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	96.7130	4,835,650	5,000,000	4,901,557	0	3,674	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	100.6970	2,895,039	2,875,000	2,890,519	0	(22,823)	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	100.6540	3,019,620	3,000,000	3,015,206	0	(22,365)	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	100.5550	4,354,032	4,330,000	4,344,770	0	(35,141)	0	0	4.000	3.160	JD	14,433	173,200	04/23/2013	06/01/2030
26371G-WN-6	DUBLIN CITY SCHOOL DIST GO S2022			2	1.A FE	2,616,097	78.8860	2,102,312	2,665,000	2,617,909	0	1,811	0	0	2.500	2.630	JD	5,552	48,303	02/10/2022	12/01/2039
26371G-WP-1	DUBLIN CITY SCHOOL DIST GO S2022			2	1.A FE	2,703,956	79.0220	2,157,301	2,730,000	2,704,870	0	915	0	0	2.625	2.690	JD	5,972	51,955	02/10/2022	12/01/2040
26362V-SA-7	DUBLIN USD GENERAL OBLIGATION REF S2021			2	1.B FE	3,778,289	74.2080	2,853,298	3,845,000	3,781,999	0	3,067	0	0	2.250	2.370	FA	36,047	67,288	10/07/2021	08/01/2039
26362V-RD-2	DUBLIN USD GENERAL OBLIGATION S2021A-2			2	1.B FE	2,759,533	75.4690	2,105,585	2,790,000	2,761,821	0	1,793	0	0	1.875	1.960	FA	21,797	44,756	09/10/2021	08/01/2036
26362V-RE-0	DUBLIN USD GENERAL OBLIGATION S2021A-2			2	1.B FE	3,000,000	73.5710	2,207,130	3,000,000	3,000,000	0	0	0	0	2.000	2.000	FA	25,000	51,333	09/10/2021	08/01/2037
26362V-RF-7	DUBLIN USD GENERAL OBLIGATION S2021A-2			2	1.B FE	3,207,035	72.0130	2,326,020	3,230,000	3,208,527	0	1,157	0	0	2.000	2.050	FA	26,917	55,269	09/10/2021	08/01/2038
26362V-RG-5	DUBLIN USD GENERAL OBLIGATION S2021A-2			2	1.B FE	3,413,579	70.4940	2,442,617	3,465,000	3,416,664	0	2,412	0	0	2.000	2.100	FA	28,875	59,290	09/10/2021	08/01/2039
26362V-RH-3	DUBLIN USD GENERAL OBLIGATION S2021A-2			2	1.B FE	3,695,605	70.3590	2,610,319	3,710,000	3,696,450	0	627	0	0	2.125	2.150	FA	32,849	67,450	09/10/2021	08/01/2040
26362V-RJ-9	DUBLIN USD GENERAL OBLIGATION S2021A-2			2	1.B FE	3,928,553	68.8170	2,732,035	3,970,000	3,930,746	0	1,694	0	0	2.125	2.190	FA	35,151	72,177	09/10/2021	08/01/2041
269408-PW-4	EAGAN GENERAL OBLIGATION S2018A			2	1.A FE	1,408,903	95.8980	1,457,650	1,520,000	1,425,288	0	4,165	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	4,478,994	106.8810	4,168,359	3,900,000	4,153,431	0	(59,808)	0	0	5.000	3.220	JD	16,250	195,000	01/25/2017	12/01/2036
271015-QA-0	EAST BAY REGIONAL PARK DIST GO S2017A-1			2	1.A FE	2,051,863	94.1370	1,939,222	2,060,000	2,053,913	0	425	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	98.2600	1,149,642	1,170,000	1,165,566	0	389	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	99.9990	2,229,978	2,230,000	2,224,588	0	24,629	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	99.9990	2,234,978	2,235,000	2,227,831	0	32,733	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	99.9990	2,248,978	2,249,000	2,239,835	0	41,882	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	99.9990	2,167,978	2,168,000	2,157,371	0	48,543	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	90.0240	472,626	525,000	521,035	0	435	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	420,129	97.5570	439,007	450,000	421,413	0	477	33,078	0	2.500	3.888	FA	4,688	11,250	06/07/2016	02/01/2028
280659-TX-1	EDINA ISD #273 GENERAL OBLIGATION S2015A			2	1.A FE	9,086,093	102.4810	8,838,986	8,625,000	8,738,449	0	(51,827)	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	101.3130	7,471,834	7,375,000	7,565,909	0	(50,352)	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	2,216,008	106.3340	2,020,346	1,900,000	2,037,781	0	(32,312)	0	0	5.000	3.040	JD	4,222	95,000	01/12/2017	12/15/2037
289425-UD-0	ELMHURST GENERAL OBLIGATION S2015			2	1.A FE	1,040,969	101.6340	1,011,258	995,000	1,001,962	0	(5,785)	0	0	4.000	3.380	MS	13,267	39,800	06/15/2015	03/01/2029
30382A-BS-0	FAIRFAX CO GEN OBLIG REF S2014A			2	1.A FE	3,287,305	100.8310	3,241,717	3,215,000	3,221,450	0	(8,518)	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	100.8310	10,083,100	10,000,000	10,020,061	0	(26,495)	0	0	4.000	3.720	AO	100,000	400,000	01/23/2014	10/01/2033
30382A-LE-0	FAIRFAX CO GENERAL OBLIGATION S2021A			2	1.A FE	2,931,686	80.6100	2,244,989	2,785,000	2,905,884	0	(13,707)	0	0	2.000	1.440	AO	13,925	55,700	01/26/2021	10/01/2036
30382A-LE-0	FAIRFAX CO GENERAL OBLIGATION S2021A	SD		2	1.A FE	10,526,700	80.6100	8,061,000	10,000,000	10,434,053	0	(49,216)	0	0	2.000	1.440	AO	50,000	200,000	01/26/2021	10/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
30382A-KF-8	FAIRFAX CO GO TAXABLE REF S2020B				1.A FE	12,500,000	81.9780	10,247,250	12,500,000	12,500,000	0	0	0	0	1.083	1.083	AO	33,844	135,375	08/26/2020	10/01/2028
30382A-KG-6	FAIRFAX CO GO TAXABLE REF S2020B				1.A FE	12,500,000	79.9970	9,999,625	12,500,000	12,500,000	0	0	0	0	1.233	1.233	AO	38,531	154,125	08/26/2020	10/01/2029
304243-3N-6	FAIRFIELD GENERAL OBLIGATION S2017			2	1.A FE	672,557	94.0220	634,649	675,000	673,081	0	101	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	100.0360	900,324	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	84.6700	3,907,521	4,615,000	4,590,506	0	1,333	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	83.0830	3,929,826	4,730,000	4,680,176	0	2,491	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	105.6670	406,818	385,000	409,760	0	(7,372)	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	103.1510	2,063,020	2,000,000	2,105,695	0	(27,896)	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	100.0450	8,723,924	8,720,000	9,029,010	0	(80,650)	0	0	4.000	2.950	FA	145,333	348,800	12/18/2017	08/01/2040
346623-DM-0	FORSYTH CO GENERAL OBLIGATION S2014			2	1.A FE	3,664,232	97.8300	3,497,423	3,575,000	3,588,874	0	(10,142)	0	0	3.000	2.700	MN	17,875	107,250	10/14/2014	05/01/2032
346623-DN-8	FORSYTH CO GENERAL OBLIGATION S2014			2	1.A FE	2,039,820	96.3540	1,927,080	2,000,000	2,006,196	0	(4,534)	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	105.5430	1,514,542	1,435,000	1,540,803	0	(31,694)	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	100.8110	3,538,466	3,510,000	3,636,644	0	(28,103)	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	76.3450	2,840,034	3,720,000	3,729,959	0	(1,390)	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	100.3660	1,942,082	1,935,000	1,979,700	0	(10,026)	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	98.1640	1,511,726	1,540,000	1,534,116	0	496	0	0	3.125	3.170	JD	4,010	48,125	12/11/2018	12/01/2032
357172-C3-7	FREMONT UHSD GO TAXABLE REF S2021			1	1.A FE	500,000	82.9190	414,595	500,000	500,000	0	0	0	0	1.820	1.820	FA	3,792	9,100	05/12/2021	08/01/2029
357172-C4-5	FREMONT UHSD GO TAXABLE REF S2021			1	1.A FE	1,500,000	80.8810	1,213,215	1,500,000	1,500,000	0	0	0	0	1.920	1.920	FA	12,000	28,800	05/12/2021	08/01/2030
357172-C5-2	FREMONT UHSD GO TAXABLE REF S2021			1	1.A FE	550,000	79.1410	435,276	550,000	550,000	0	0	0	0	2.020	2.020	FA	4,629	11,110	05/12/2021	08/01/2031
357172-C6-0	FREMONT UHSD GO TAXABLE REF S2021			1	1.A FE	225,000	77.7180	174,866	225,000	225,000	0	0	0	0	2.120	2.120	FA	1,988	4,770	05/12/2021	08/01/2032
357172-C7-8	FREMONT UHSD GO TAXABLE REF S2021			1	1.A FE	240,000	76.4880	183,571	240,000	240,000	0	0	0	0	2.220	2.220	FA	2,220	5,328	05/12/2021	08/01/2033
357172-C8-6	FREMONT UHSD GO TAXABLE REF S2021			1	1.A FE	1,000,000	75.3330	753,330	1,000,000	1,000,000	0	0	0	0	2.320	2.320	FA	9,667	23,200	05/12/2021	08/01/2034
357172-C9-4	FREMONT UHSD GO TAXABLE REF S2021			1	1.A FE	150,000	74.2580	111,387	150,000	150,000	0	0	0	0	2.420	2.420	FA	1,513	3,630	05/12/2021	08/01/2035
357172-D2-8	FREMONT UHSD GO TAXABLE REF S2021			1	1.A FE	955,000	73.5170	702,087	955,000	955,000	0	0	0	0	2.520	2.520	FA	10,028	24,066	05/12/2021	08/01/2036
357172-D3-6	FREMONT UHSD GO TAXABLE REF S2021			1	1.A FE	1,155,000	72.4050	836,278	1,155,000	1,155,000	0	0	0	0	2.570	2.570	FA	12,368	29,684	05/12/2021	08/01/2037
357172-D4-4	FREMONT UHSD GO TAXABLE REF S2021			1	1.A FE	1,290,000	71.3200	920,028	1,290,000	1,290,000	0	0	0	0	2.620	2.620	FA	14,083	33,798	05/12/2021	08/01/2038
357172-D5-1	FREMONT UHSD GO TAXABLE REF S2021			1	1.A FE	1,000,000	70.2860	702,860	1,000,000	1,000,000	0	0	0	0	2.670	2.670	FA	11,125	26,700	05/12/2021	08/01/2039
357172-D6-9	FREMONT UHSD GO TAXABLE REF S2021			1	1.A FE	1,000,000	69.3310	693,310	1,000,000	1,000,000	0	0	0	0	2.720	2.720	FA	11,333	27,200	05/12/2021	08/01/2040
35880C-S5-4	FRISCO ISD TXBL GO CABS REF S2021A (PSF)	@			1.A FE	871,010	73.6310	736,310	1,000,000	895,336	0	16,023	0	0	0.000	1.814	N/A	0	0	05/26/2021	02/15/2029
35880C-K3-7	FRISCO ISD TXBL GO REF S2020 (PSF)				1.A FE	1,159,820	97.6270	976,270	1,000,000	1,098,765	0	(31,124)	0	0	4.000	0.791	FA	15,111	40,000	12/16/2020	02/15/2026
35880C-K4-5	FRISCO ISD TXBL GO REF S2020 (PSF)				1.A FE	1,775,895	96.8280	1,452,420	1,500,000	1,688,328	0	(44,658)	0	0	4.000	0.891	FA	22,667	60,000	12/16/2020	02/15/2027
35880C-K5-2	FRISCO ISD TXBL GO REF S2020 (PSF)				1.A FE	745,450	95.9920	599,950	625,000	712,983	0	(16,578)	0	0	4.000	1.161	FA	9,444	25,000	12/16/2020	02/15/2028
35880C-K6-0	FRISCO ISD TXBL GO REF S2020 (PSF)				1.A FE	2,722,635	95.1890	2,141,753	2,250,000	2,611,978	0	(56,527)	0	0	4.000	1.261	FA	34,000	90,000	12/16/2020	02/15/2029
35880C-K7-8	FRISCO ISD TXBL GO REF S2020 (PSF)				1.A FE	692,097	94.4120	533,428	565,000	665,877	0	(13,400)	0	0	4.000	1.361	FA	8,538	22,600	12/16/2020	02/15/2030
35880C-K8-6	FRISCO ISD TXBL GO REF S2020 (PSF)			2	1.A FE	750,000	76.8490	576,368	750,000	750,000	0	0	0	0	1.461	1.461	FA	4,140	10,958	12/16/2020	02/15/2031
35880C-L4-4	FRISCO ISD TXBL GO REF S2020 (PSF)			2	1.A FE	276,492	71.3070	285,228	400,000	277,400	0	908	0	0	1.841	5.300	FA	2,782	0	11/14/2022	02/15/2035
361050-GH-4	FUQUAY-VARINA GENERAL OBLIGATION S2018			2	1.B FE	842,189	98.6120	838,202	850,000	843,779	0	412	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	104.6410	1,831,218	1,750,000	1,818,175	0	(14,218)	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	102.9770	1,616,739	1,570,000	1,613,813	0	(9,075)	0	0	4.000	3.315	JD	5,233	62,800	02/21/2018	06/01/2037
366155-F4-6	GARLAND ISD GO REF S2015A (PSF)			2	1.A FE	5,687,000	101.7560	5,596,580	5,500,000	5,546,625	0	(20,863)	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	107.8430	2,696,075	2,500,000	2,730,719	0	(41,045)	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	2,865,552	104.5080	2,508,192	2,400,000	2,540,015	0	(50,900)	0	0	5.000	2.680	FA	45,333	120,000	01/12/2016	08/15/2036
373046-WS-6	GEORGETOWN ISD GO S2019A (PSF)			2	1.A FE	2,652,475	101.6840	2,542,100	2,500,000	2,595,566	0	(15,269)	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	98.9660	4,641,505	4,690,000	4,818,243	0	(20,354)	0	0	4.000	3.460	FA	70,871	187,600	01/17/2019	08/15/2039
373046-ZD-6	GEORGETOWN ISD GO S2022 (PSF)			2	1.A FE	8,000,000	73.0670	5,845,360	8,000,000	7,999,874	0	(126)	0	0	2.625	2.625	FA	79,333	103,833	01/20/2022	08/15/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
374100-LW-3	GERMANTOWN SCHOOL DIST GO TAXABLE S21A			2	1.D FE	2,145,000	77.7140	1,666,965	2,145,000	2,145,000	0	0	0	0	2.350	2.350	APR	25,204	19,043	10/26/2021	10/01/2033
374100-LX-1	GERMANTOWN SCHOOL DIST GO TAXABLE S21A			2	1.D FE	4,890,000	77.5320	3,791,315	4,890,000	4,890,000	0	0	0	0	2.450	2.450	APR	59,903	45,260	10/26/2021	04/01/2034
37970P-HG-0	GLOUCESTER CO IMPT AUTH REV CO GTD S15			2	1.C FE	4,098,901	101.7100	4,042,973	3,975,000	4,008,037	0	(13,925)	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.B FE	690,903	101.4310	684,659	675,000	682,954	0	(1,640)	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.B FE	595,464	101.5470	583,895	575,000	585,318	0	(2,107)	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.B FE	325,182	104.2850	312,855	300,000	312,669	0	(2,593)	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.B FE	1,205,798	102.2050	1,149,806	1,125,000	1,165,786	0	(8,315)	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.B FE	493,545	93.8020	469,010	500,000	494,861	0	272	0	0	3.250	3.340	JJ	8,125	16,250	10/27/2017	07/01/2037
391554-BV-3	GREATER ALBANY SCH DIST #8J GO S2017			2	1.B FE	3,121,679	108.0120	2,840,716	2,630,000	2,868,446	0	(49,558)	0	0	5.000	2.820	JD	5,844	131,500	07/14/2017	06/15/2035
395460-5Z-7	GREENSBOBO GENERAL OBLIGATION S2020B			2	1.A FE	685,236	73.6620	500,902	680,000	683,868	0	(491)	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	98.4260	984,260	1,000,000	1,020,472	0	(5,411)	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	94.4650	5,053,878	5,350,000	5,255,188	0	5,575	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	92.4860	6,002,341	6,490,000	7,340,113	0	(88,782)	0	0	3.000	1.430	JD	16,225	187,669	11/30/2021	12/01/2035
409558-8A-4	HAMPTON GO LTD S20A (GREEN BOND)			2	1.B FE	403,536	77.1620	308,648	400,000	402,837	0	(341)	0	0	2.000	1.900	MS	2,667	8,000	11/13/2020	09/01/2036
409558-8B-2	HAMPTON GO LTD S20A (GREEN BOND)			2	1.B FE	370,973	72.4920	268,220	370,000	370,782	0	(94)	0	0	2.000	1.970	MS	2,467	7,400	11/13/2020	09/01/2037
409558-8C-0	HAMPTON GO LTD S20A (GREEN BOND)			2	1.B FE	134,397	70.8590	95,660	135,000	134,457	0	29	0	0	2.000	2.030	MS	900	2,700	11/13/2020	09/01/2038
409558-8D-8	HAMPTON GO LTD S20A (GREEN BOND)			2	1.B FE	438,806	69.5860	309,658	445,000	439,383	0	279	0	0	2.000	2.090	MS	2,967	8,900	11/13/2020	09/01/2039
409558-8E-6	HAMPTON GO LTD S20A (GREEN BOND)			2	1.B FE	134,241	69.7330	94,140	135,000	134,307	0	32	0	0	2.125	2.160	MS	956	2,869	11/13/2020	09/01/2040
409558-6K-4	HAMPTON GO S2019A			2	1.B FE	3,427,857	79.4650	2,749,489	3,460,000	3,431,807	0	1,259	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	78.7380	2,795,199	3,550,000	3,499,855	0	2,079	0	0	2.750	2.850	MS	32,542	97,625	09/25/2019	03/01/2041
409558-8K-2	HAMPTON GO TAXABLE REF S2020B				1.B FE	1,215,000	90.6080	1,100,887	1,215,000	1,215,000	0	0	0	0	0.850	0.850	MS	3,443	10,328	11/13/2020	09/01/2025
409558-8N-6	HAMPTON GO TAXABLE REF S2020B				1.B FE	1,100,000	84.0610	924,671	1,100,000	1,100,000	0	0	0	0	1.526	1.526	MS	5,595	16,786	11/13/2020	09/01/2028
409558-8P-1	HAMPTON GO TAXABLE REF S2020B				1.B FE	1,580,000	81.9130	1,294,225	1,580,000	1,580,000	0	0	0	0	1.626	1.626	MS	8,564	25,691	11/13/2020	09/01/2029
40955P-BH-7	HAMPTON GO TXBL REF S2022B			2	1.B FE	3,615,000	78.2250	2,827,834	3,615,000	3,615,000	0	0	0	0	2.320	2.320	MS	27,956	45,661	02/03/2022	09/01/2033
40955P-BJ-3	HAMPTON GO TXBL REF S2022B			2	1.B FE	3,703,404	77.1530	2,854,661	3,700,000	3,703,118	0	(286)	0	0	2.400	2.390	MS	29,600	48,347	02/03/2022	09/01/2034
412487-CB-4	HARFORD CO GENERAL OBLIGATION S2014			2	1.A FE	2,160,237	101.6400	2,088,702	2,055,000	2,069,602	0	(11,738)	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	101.6310	2,103,762	2,070,000	2,082,271	0	(9,867)	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	101.5450	2,122,291	2,090,000	2,100,178	0	(8,190)	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	101.4980	2,136,533	2,105,000	2,113,273	0	(6,667)	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	97.8290	1,956,580	2,000,000	1,999,032	0	70	0	0	3.125	3.130	AO	15,625	62,500	01/16/2019	10/01/2033
412487-KY-5	HARFORD CO GENERAL OBLIGATION S2022A			2	1.A FE	3,705,788	76.6390	2,873,963	3,750,000	3,707,417	0	1,630	0	0	2.500	2.580	AO	23,438	58,854	02/02/2022	10/01/2040
412487-KZ-2	HARFORD CO GENERAL OBLIGATION S2022A			2	1.A FE	3,686,888	75.1920	2,819,700	3,750,000	3,689,069	0	2,181	0	0	2.500	2.610	AO	23,438	58,854	02/02/2022	10/01/2041
414005-K2-3	HARRIS CO ROAD GO S2021			2	1.A FE	2,136,993	69.5740	1,495,841	2,150,000	2,137,823	0	603	0	0	2.000	2.040	AO	10,750	48,017	08/05/2021	10/01/2039
414005-K3-1	HARRIS CO ROAD GO S2021			2	1.A FE	2,195,000	69.1760	1,518,413	2,195,000	2,195,000	0	0	0	0	2.100	2.100	AO	11,524	51,473	08/05/2021	10/01/2040
414005-K4-9	HARRIS CO ROAD GO S2021			2	1.A FE	2,238,141	67.9120	1,521,229	2,240,000	2,238,245	0	74	0	0	2.125	2.130	AO	11,900	53,153	08/05/2021	10/01/2041
415365-HG-3	HARRISON CENTRAL SCHOOL DIST GO S2018			2	1.A FE	406,122	99.3250	402,266	405,000	405,477	0	(143)	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	91.7240	843,861	920,000	903,363	0	642	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	103.5900	6,350,067	6,130,000	7,507,608	0	(144,665)	0	0	4.000	1.320	JD	20,433	245,200	09/14/2021	12/01/2036
425507-LZ-1	HENNEPIN CO GENERAL OBLIGATION S2021A			2	1.A FE	7,975,125	103.0890	6,571,924	6,375,000	7,789,679	0	(148,335)	0	0	4.000	1.350	JD	21,250	255,000	09/14/2021	12/01/2037
425507-MA-5	HENNEPIN CO GENERAL OBLIGATION S2021A			2	1.A FE	8,259,388	102.6460	6,800,298	6,625,000	8,070,308	0	(151,243)	0	0	4.000	1.390	JD	22,083	265,000	09/14/2021	12/01/2038
431621-SW-2	HILLIARD SCHOOL DISTRICT GO S2017			2	1.B FE	526,925	102.0050	510,025	500,000	511,825	0	(2,783)	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	83.4900	2,041,331	2,445,000	2,430,513	0	800	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	100.7120	10,111,485	10,040,000	10,175,905	0	(60,091)	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	98.4610	8,669,491	8,805,000	8,705,370	0	6,487	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	97.2770	8,667,381	8,910,000	8,867,657	0	2,505	0	0	3.375	3.420	FA	113,603	300,713	04/04/2018	02/15/2036

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
445047-HJ-5	HUMBLE ISD GO S2020 (PSF)			2	1.A FE	5,399,433	82.7060	4,457,853	5,390,000	5,396,922	0	(888)	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	74.3740	2,692,339	3,620,000	3,587,208	0	1,827	0	0	2.000	2.070	FA	27,351	48,267	11/19/2021	02/15/2038
445047-KY-8	HUMBLE ISD GO S2021 (PSF)			2	1.A FE	2,643,705	72.7480	1,956,921	2,690,000	2,646,088	0	2,262	0	0	2.000	2.120	FA	20,324	35,867	11/19/2021	02/15/2039
445047-KZ-5	HUMBLE ISD GO S2021 (PSF)			2	1.A FE	3,669,256	71.1140	2,677,442	3,765,000	3,673,835	0	4,352	0	0	2.000	2.170	FA	28,447	50,200	11/19/2021	02/15/2040
445047-LA-9	HUMBLE ISD GO S2021 (PSF)			2	1.A FE	3,783,245	71.0870	2,729,741	3,840,000	3,785,773	0	2,405	0	0	2.125	2.220	FA	30,827	54,400	11/19/2021	02/15/2041
446186-NT-1	HUNTINGTON BEACH CSD GO S2018B			2	1.C FE	1,043,940	100.4490	1,004,490	1,000,000	1,023,823	0	(5,361)	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	98.8130	1,398,204	1,415,000	1,438,972	0	(5,372)	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	104.3010	1,512,365	1,450,000	1,530,068	0	(16,053)	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.B FE	2,352,979	96.9880	2,216,176	2,285,000	2,308,281	0	(7,095)	0	0	3.500	3.150	FA	33,323	79,975	01/11/2016	02/01/2037
461225-EA-8	INVER GROVE HEIGHTS ISD#199 GO S2014A			2	1.B FE	5,107,205	101.2410	5,107,608	5,045,000	5,052,821	0	(7,057)	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	98.9940	955,292	965,000	960,365	0	363	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	97.0820	1,033,923	1,065,000	1,054,842	0	579	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	98.3500	1,809,640	1,840,000	1,845,127	0	(2,196)	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	1,710,995	99.6140	1,653,592	1,660,000	1,673,602	0	(5,791)	0	0	3.250	2.870	AO	13,488	53,950	12/01/2015	04/01/2032
462668-GW-8	IREDELL CO GENERAL OBLIGATION S2015C			2	1.A FE	1,881,437	99.2170	1,825,593	1,840,000	1,851,078	0	(4,716)	0	0	3.250	2.970	AO	14,950	59,800	12/01/2015	04/01/2033
467486-XQ-4	JACKSON CO SD#4 BLUE SPRINGS GO S2021A			2	1.B FE	11,824,100	97.5760	9,757,600	10,000,000	11,614,258	0	(181,436)	0	0	4.000	1.860	MS	133,333	330,000	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	97.9690	3,762,010	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	89.5410	5,076,975	5,670,000	6,275,054	0	(78,107)	0	0	3.500	1.900	MS	66,150	148,286	11/04/2021	03/01/2041
467520-WQ-1	JACKSON CO SD#7 LEES SUMMIT GO S2016			2	1.B FE	1,608,240	100.8810	1,513,215	1,500,000	1,517,539	0	(14,602)	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	98.5130	1,300,372	1,320,000	1,316,256	0	268	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	100.2650	1,950,154	1,945,000	1,953,708	0	(5,042)	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	93.0840	2,159,549	2,320,000	2,327,582	0	(1,951)	0	0	2.875	2.780	MS	22,233	66,700	09/28/2016	09/01/2034
478700-4J-3	JOHNSON CO USD #229 BLUE VALLEY GO S22A			2	1.B FE	2,607,398	95.9080	2,512,790	2,620,000	2,607,996	0	598	0	0	3.000	3.050	AO	19,650	33,405	04/12/2022	10/01/2033
478700-4K-0	JOHNSON CO USD #229 BLUE VALLEY GO S22A			2	1.B FE	2,690,823	95.6260	2,577,121	2,695,000	2,690,971	0	149	0	0	3.125	3.140	AO	21,055	35,793	04/12/2022	10/01/2034
478700-4L-8	JOHNSON CO USD #229 BLUE VALLEY GO S22A			2	1.B FE	2,748,336	94.1020	2,616,036	2,780,000	2,749,605	0	1,269	0	0	3.125	3.230	AO	21,719	36,922	04/12/2022	10/01/2035
478700-4M-6	JOHNSON CO USD #229 BLUE VALLEY GO S22A			2	1.B FE	2,848,612	94.2450	2,700,119	2,865,000	2,849,173	0	561	0	0	3.250	3.300	AO	23,278	39,573	04/12/2022	10/01/2036
478700-4N-4	JOHNSON CO USD #229 BLUE VALLEY GO S22A			2	1.B FE	2,917,465	92.8770	2,749,159	2,960,000	2,918,881	0	1,416	0	0	3.250	3.370	AO	24,050	40,885	04/12/2022	10/01/2037
478700-S6-5	JOHNSON CO USD #229 GO S2014A			2	1.B FE	7,095,217	99.9450	6,921,191	6,925,000	6,925,023	0	(16,150)	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	93.8050	2,307,603	2,460,000	2,458,640	0	81	0	0	3.125	3.130	AO	19,219	76,875	11/14/2017	10/01/2035
478740-TL-7	JOHNSON CO USD #512 GO REF S2016B			2	1.A FE	7,940,000	89.1620	7,132,960	8,000,000	7,953,485	0	2,452	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	98.2160	1,718,780	1,750,000	1,772,199	0	(6,840)	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	100.2300	2,305,290	2,300,000	2,289,766	0	1,043	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	99.9570	2,523,914	2,525,000	2,503,488	0	1,517	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	97.6510	2,734,228	2,800,000	2,793,663	0	329	0	0	3.500	3.520	JD	4,356	98,000	02/09/2017	06/15/2037
486063-VM-9	KATY ISD GO REF S2016D (PSF)			2	1.A FE	3,806,465	108.5120	3,526,640	3,250,000	3,496,247	0	(55,300)	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	104.6760	1,250,878	1,195,000	1,244,327	0	(19,339)	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	104.3440	1,288,648	1,235,000	1,283,350	0	(18,929)	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	104.3440	8,102,312	7,765,000	8,068,998	0	(119,012)	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	101.5860	10,158,600	10,000,000	10,902,598	0	(128,320)	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	101.8380	4,409,585	4,330,000	4,377,002	0	(18,503)	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	101.8380	12,139,090	11,920,000	12,049,392	0	(50,936)	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	SD		2	1.B FE	4,880,168	110.0600	4,550,981	4,135,000	4,548,048	0	(77,314)	0	0	5.000	2.810	JD	17,229	206,750	06/14/2018	12/01/2031
495242-J2-6	KING CO SD #412 SHORELINE GO S2013			2	1.B FE	1,046,439	102.1190	919,071	900,000	915,314	0	(16,246)	0	0	5.000	3.100	JD	3,750	45,000	10/30/2013	12/01/2025
495260-H9-5	KING CO SD #414 LAKE WASHINGTON GO S2017			2	1.B FE	4,324,040	104.3250	4,173,000	4,000,000	4,162,548	0	(33,937)	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	103.1310	7,007,751	6,795,000	6,984,214	0	(34,843)	0	0	4.000	3.380	JD	22,650	271,800	09/18/2018	12/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
495080-TJ-2	KING CO SD#403 RENTON GO S2015			2	1.B FE	4,850,192	102.1800	4,741,152	4,640,000	4,708,838	0	(22,095)	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	101.5480	5,585,140	5,500,000	5,526,871	0	(28,458)	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	101.5430	5,787,951	5,700,000	5,721,715	0	(23,013)	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	101.3750	6,082,500	6,000,000	6,018,024	0	(19,126)	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	101.3400	6,283,080	6,200,000	6,213,635	0	(14,511)	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	101.5720	6,713,909	6,610,000	6,651,212	0	(20,537)	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	100.5390	3,016,170	3,000,000	3,015,211	0	(36,071)	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	100.5360	4,021,440	4,000,000	4,018,951	0	(44,955)	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	109.6040	2,170,159	1,980,000	2,150,774	0	(28,404)	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	104.0350	873,894	840,000	874,135	0	(7,127)	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	100.7970	6,536,685	6,485,000	6,530,757	0	(16,638)	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	100.6750	1,026,885	1,020,000	1,026,100	0	(2,797)	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	100.6750	1,837,319	1,825,000	1,835,915	0	(5,004)	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	100.7970	1,007,970	1,000,000	1,030,190	0	(11,128)	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	107.1380	2,142,760	2,000,000	2,134,890	0	(35,159)	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	83.1930	2,013,271	2,420,000	2,408,973	0	516	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	98.8410	825,322	835,000	830,936	0	461	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	83.4800	755,494	905,000	896,210	0	876	0	0	1.625	1.740	MS	4,902	11,888	10/15/2021	03/01/2032
502769-HG-0	LA CROSSE GENERAL OBLIGATION S2021A			2	1.C FE	917,461	82.6510	764,522	925,000	918,155	0	607	0	0	1.750	1.830	MS	5,396	13,085	10/15/2021	03/01/2033
508354-UW-5	LAKE CO FOREST PRES DIST GO S2015			2	1.A FE	2,136,437	100.5710	2,096,905	2,085,000	2,091,793	0	(6,919)	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	100.1130	5,195,865	5,190,000	5,197,062	0	(58,840)	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	100.1130	5,541,255	5,535,000	5,542,188	0	(60,029)	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	103.9520	1,039,520	1,000,000	1,046,784	0	(10,572)	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	100.4780	1,909,082	1,900,000	1,976,102	0	(17,125)	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	107.9570	1,835,269	1,700,000	1,830,173	0	(29,248)	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	88.9730	124,562	140,000	144,878	0	(640)	0	0	2.000	1.480	FA	1,167	1,594	12/06/2021	02/01/2031
512445-3H-8	LAKEVILLE GENERAL OBLIGATION REF S2021A			2	1.A FE	139,176	86.8740	117,280	135,000	138,693	0	(482)	0	0	2.000	1.590	FA	1,125	1,538	12/06/2021	02/01/2032
512445-3J-4	LAKEVILLE GENERAL OBLIGATION REF S2021A			2	1.A FE	128,005	84.6920	105,865	125,000	127,660	0	(345)	0	0	2.000	1.680	FA	1,042	1,424	12/06/2021	02/01/2033
512445-3K-1	LAKEVILLE GENERAL OBLIGATION REF S2021A			2	1.A FE	50,899	82.9880	41,494	50,000	50,796	0	(103)	0	0	2.000	1.760	FA	417	569	12/06/2021	02/01/2034
512445-4W-4	LAKEVILLE GENERAL OBLIGATION S2022C			2	1.A FE	805,027	97.9820	793,654	810,000	805,119	0	93	0	0	3.625	3.680	FA	11,419	0	07/19/2022	02/01/2037
512445-4X-2	LAKEVILLE GENERAL OBLIGATION S2022C			2	1.A FE	829,693	97.2300	816,732	840,000	829,876	0	183	0	0	3.625	3.730	FA	11,842	0	07/19/2022	02/01/2038
512445-4Y-0	LAKEVILLE GENERAL OBLIGATION S2022C			2	1.A FE	866,807	97.7970	850,834	870,000	866,855	0	48	0	0	3.750	3.780	FA	12,688	0	07/19/2022	02/01/2039
512445-4Z-7	LAKEVILLE GENERAL OBLIGATION S2022C			2	1.A FE	895,823	96.8580	876,565	905,000	895,961	0	138	0	0	3.750	3.830	FA	13,198	0	07/19/2022	02/01/2040
512445-5A-1	LAKEVILLE GENERAL OBLIGATION S2022C			2	1.A FE	938,139	97.4990	916,491	940,000	938,157	0	18	0	0	3.875	3.890	FA	14,165	0	07/19/2022	02/01/2041
512445-5B-9	LAKEVILLE GENERAL OBLIGATION S2022C			2	1.A FE	969,053	97.0290	946,033	975,000	969,118	0	65	0	0	3.875	3.920	FA	14,693	0	07/19/2022	02/01/2042
512445-5C-7	LAKEVILLE GENERAL OBLIGATION S2022C			2	1.A FE	999,415	96.4350	973,994	1,010,000	999,538	0	123	0	0	3.875	3.950	FA	15,220	0	07/19/2022	02/01/2043
514224-PU-2	LANCASTER CENTRAL SCH DIST GO S2020A			2	1.C FE	2,873,518	83.4500	2,407,533	2,885,000	2,876,005	0	980	0	0	1.750	1.790	JD	4,207	50,488	05/21/2020	06/01/2031
514224-PV-0	LANCASTER CENTRAL SCH DIST GO S2020A			2	1.C FE	2,920,912	82.6960	2,427,128	2,935,000	2,923,654	0	1,088	0	0	1.875	1.920	JD	4,586	55,031	05/21/2020	06/01/2032
514224-PX-6	LANCASTER CENTRAL SCH DIST GO S2020A			2	1.C FE	3,013,217	83.7170	2,553,369	3,050,000	3,019,160	0	2,365	0	0	2.000	2.100	JD	5,083	61,000	05/21/2020	06/01/2034
514014-PM-5	LANCASTER CO SD #1 GO REF S2015			2	1.C FE	7,324,442	101.1670	7,253,674	7,170,000	7,214,836	0	(16,638)	0	0	3.750	3.490	JJ	123,981	268,875	08/12/2015	01/15/2034
515300-TJ-0	LANE CO SD #4J EUGENE GO REF TXBL S2020				1.B FE	6,985,000	82.6080	5,770,169	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	103.1700	1,980,864	1,920,000	1,947,665	0	(18,134)	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	103.1700	2,145,936	2,080,000	2,107,324	0	(17,894)	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	103.1700	1,557,867	1,510,000	1,528,983	0	(12,427)	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	103.1700	1,686,830	1,635,000	1,654,170	0	(12,542)	0	0	5.000	4.160	JD	3,633	81,750	12/10/2013	06/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
515390-MS-8	LANE CO SD #52 BETHEL GO S2013B			2	1.A	1,140,139	103.0260	1,102,378	1,070,000	1,081,641	0	(7,612)	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	103.1700	737,666	715,000	722,779	0	(5,087)	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	43.5160	435,160	1,000,000	648,560	0	15,039	0	0	0.000	2.360	N/A	0	0	02/10/2021	06/15/2041
515390-NQ-1	LANE CO SD #52 BETHEL GO S2021A		@	2	1.B FE	601,440	41.3660	413,660	1,000,000	628,667	0	14,821	0	0	0.000	2.400	N/A	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	103.9070	883,210	850,000	1,044,656	0	(21,798)	0	0	4.000	1.150	JD	1,511	34,000	02/10/2021	06/15/2036
515390-PM-8	LANE CO SD #52 BETHEL GO S2021B			2	1.B FE	1,271,890	102.4400	1,024,400	1,000,000	1,225,397	0	(25,193)	0	0	4.000	1.190	JD	1,778	40,000	02/10/2021	06/15/2037
515390-PN-6	LANE CO SD #52 BETHEL GO S2021B			2	1.B FE	1,267,460	102.0190	1,020,190	1,000,000	1,221,799	0	(24,743)	0	0	4.000	1.230	JD	1,778	40,000	02/10/2021	06/15/2038
515390-PP-1	LANE CO SD #52 BETHEL GO S2021B			2	1.B FE	2,291,740	86.5970	1,731,940	2,000,000	2,242,461	0	(26,741)	0	0	3.000	1.470	JD	2,667	60,000	02/10/2021	06/15/2039
515390-PQ-9	LANE CO SD #52 BETHEL GO S2021B			2	1.B FE	1,712,640	85.4700	1,282,050	1,500,000	1,676,783	0	(19,460)	0	0	3.000	1.510	JD	2,000	45,000	02/10/2021	06/15/2040
517138-YA-5	LARIMER CO SD #R-1 POUDRE GO S2018			2	1.B FE	4,681,633	102.9360	4,621,826	4,490,000	4,609,685	0	(17,790)	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	111.6940	1,787,104	1,600,000	1,795,567	0	(29,823)	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	109.4420	4,377,680	4,000,000	4,433,286	0	(65,522)	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	101.7640	763,230	750,000	778,788	0	(5,877)	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	100.0700	2,381,666	2,380,000	2,448,677	0	(11,168)	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	92.7010	533,031	575,000	570,870	0	237	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	100.2900	1,504,350	1,500,000	1,503,586	0	(2,089)	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	2,752,488	100.6990	2,718,873	2,700,000	2,715,796	0	(5,653)	0	0	3.000	2.770	MS	27,000	81,000	11/17/2015	09/01/2028
526030-X7-1	LENEXA GENERAL OBLIGATION S2015B			2	1.A FE	1,117,601	100.4440	1,099,862	1,095,000	1,101,904	0	(2,452)	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	100.6030	970,819	965,000	953,953	0	832	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	79.6260	318,504	400,000	400,000	0	0	0	0	2.300	2.300	FA	3,476	6,159	11/17/2021	02/15/2033
528815-LQ-4	LEWISVILLE GO TAXABLE REF S2021D			2	1.A FE	325,000	79.6260	258,785	325,000	325,000	0	0	0	0	2.300	2.300	FA	2,824	5,004	11/17/2021	02/15/2033
52882P-CZ-9	LEWISVILLE ISD GO REF S2018 (PSF)			2	1.A FE	7,922,538	100.5280	7,554,679	7,515,000	7,738,584	0	(44,124)	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	72.0070	8,640,840	12,000,000	11,858,623	0	6,963	0	0	2.125	2.210	FA	96,333	255,000	06/24/2020	08/15/2039
528878-VY-4	LEXINGTON & RICHLAND CO SD #5 GO REF S15			2	1.C FE	1,478,290	100.0950	1,451,378	1,450,000	1,457,237	0	(3,213)	0	0	3.000	2.760	MS	14,500	43,500	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	100.0950	7,226,859	7,220,000	7,256,037	0	(15,997)	0	0	3.000	2.760	MS	72,200	216,600	11/02/2015	03/01/2028
52908E-H2-2	LEXINGTON-FAYETTE URBAN CO GO S2016C			2	1.C FE	1,199,399	92.8680	1,095,842	1,180,000	1,187,077	0	(2,117)	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	88.0260	5,519,230	6,270,000	6,255,477	0	802	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	87.2610	6,457,314	7,400,000	7,385,811	0	655	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	74.7500	4,014,075	5,370,000	5,326,660	0	2,185	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	83.3020	2,499,060	3,000,000	3,000,000	0	0	0	0	1.878	1.878	MN	9,390	56,340	03/05/2021	05/01/2029
542411-PE-7	LONG BEACH CCD GO TAXABLE REF S2021				1.C FE	5,125,000	81.4570	4,174,671	5,125,000	5,125,000	0	0	0	0	1.998	1.998	MN	17,066	102,398	03/05/2021	05/01/2030
54438C-XP-2	LOS ANGELES CCD GO S2017J			2	1.B FE	9,625,500	87.9560	8,795,600	10,000,000	9,696,051	0	14,766	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	85.8730	21,468,250	25,000,000	25,434,182	0	(114,537)	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	100.3150	2,588,127	2,580,000	2,593,038	0	(7,957)	0	0	3.250	2.920	FA	34,938	83,850	12/02/2015	08/01/2031
54589T-CK-6	LOUDOUN CO GENERAL OBLIGATION S2014B			2	1.A FE	1,766,018	102.4680	1,680,475	1,640,000	1,667,226	0	(13,598)	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	102.3140	1,683,065	1,645,000	1,670,775	0	(12,865)	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	101.8990	1,671,144	1,640,000	1,664,168	0	(12,055)	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	98.6760	1,652,823	1,675,000	1,637,244	0	2,794	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	97.9810	994,507	1,015,000	1,027,451	0	(3,425)	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	104.6080	1,391,286	1,330,000	1,408,190	0	(15,711)	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	100.5880	1,453,497	1,445,000	1,537,829	0	(16,714)	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	98.6220	6,011,011	6,095,000	6,083,064	0	1,470	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	97.8080	674,875	690,000	683,890	0	531	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	99.0350	940,833	950,000	958,809	0	(2,748)	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	104.2190	573,205	550,000	575,817	0	(4,111)	0	0	4.000	3.090	MS	7,333	22,000	04/05/2018	09/01/2034

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
563690-PG-5	MANKATO ISD #77 GO S2014A			2	1.B FE	5,036,700	101.0960	5,054,800	5,000,000	5,004,593	0	(4,192)	0	0	4.000	3.910	FA	83,333	200,000	01/21/2014	02/01/2033
563690-PH-3	MANKATO ISD #77 GO S2014A			2	1.B FE	5,016,200	101.0960	5,054,800	5,000,000	5,001,964	0	(1,861)	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	100.4130	10,041,300	10,000,000	10,010,823	0	(21,124)	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	102.0490	1,204,178	1,180,000	1,218,929	0	(10,398)	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	101.1720	7,522,138	7,435,000	7,485,868	0	(32,659)	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	108.4800	705,120	650,000	702,069	0	(10,630)	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	104.4990	1,201,739	1,150,000	1,186,325	0	(7,383)	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	105.3920	1,475,488	1,400,000	1,491,313	0	(18,963)	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	91.1100	4,874,385	5,350,000	6,026,455	0	(85,584)	0	0	3.000	1.230	JJ	80,250	160,500	02/12/2021	07/01/2036
567288-VV-4	MARICOPA CO USD #48 SCOTTSDALE GO S2021D			2	1.C FE	1,267,299	89.4870	984,357	1,100,000	1,235,728	0	(17,143)	0	0	3.000	1.270	JJ	16,500	33,000	02/12/2021	07/01/2037
567389-XP-1	MARICOPA CO USD #80 CHANDLER GO S18C			2	1.C FE	1,330,056	102.4210	1,331,473	1,300,000	1,318,601	0	(2,996)	0	0	4.000	3.710	JJ	26,000	52,000	11/15/2018	07/01/2037
56781R-KY-2	MARIN CCD GO TAXABLE REF S2021B				1.A FE	1,545,000	79.2730	1,224,768	1,545,000	1,545,000	0	0	0	0	1.610	1.610	FA	10,364	21,903	08/25/2021	08/01/2030
56781R-KZ-9	MARIN CCD GO TAXABLE REF S2021B				1.A FE	3,000,000	77.5420	2,326,260	3,000,000	3,000,000	0	0	0	0	1.710	1.710	FA	21,375	45,173	08/25/2021	08/01/2031
56781R-LA-3	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	2,500,000	76.5720	1,914,300	2,500,000	2,500,000	0	0	0	0	1.890	1.890	FA	19,688	41,606	08/25/2021	08/01/2032
56781R-LB-1	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	5,500,000	75.4080	4,147,440	5,500,000	5,500,000	0	0	0	0	2.010	2.010	FA	46,063	97,345	08/25/2021	08/01/2033
56781R-LC-9	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	3,000,000	74.5070	2,235,210	3,000,000	3,000,000	0	0	0	0	2.140	2.140	FA	26,750	56,532	08/25/2021	08/01/2034
56781R-LD-7	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	700,000	73.9890	517,923	700,000	700,000	0	0	0	0	2.290	2.290	FA	6,679	14,115	08/25/2021	08/01/2035
56781R-LE-5	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	2,000,000	73.2260	1,464,520	2,000,000	2,000,000	0	0	0	0	2.390	2.390	FA	19,917	42,091	08/25/2021	08/01/2036
56781R-LF-2	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	5,000,000	72.5950	3,629,750	5,000,000	5,000,000	0	0	0	0	2.490	2.490	FA	51,875	109,629	08/25/2021	08/01/2037
56781R-LG-0	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	4,880,000	71.5070	3,489,542	4,880,000	4,880,000	0	0	0	0	2.540	2.540	FA	51,647	109,147	08/25/2021	08/01/2038
574157-2X-0	MARYLAND NATIONAL CAP PARK GO (PGC) S15A			2	1.A FE	1,330,949	99.2970	1,285,896	1,295,000	1,303,870	0	(4,154)	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	96.7450	1,596,293	1,650,000	1,633,137	0	1,262	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	87.9380	879,380	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	84.7750	1,254,670	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	83.9640	1,628,902	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	71.7450	717,450	1,000,000	1,001,490	0	(168)	0	0	2.000	1.980	MS	6,667	20,667	08/05/2021	03/01/2039
577285-8D-4	MAUI CO GENERAL OBLIGATION S2021			2	1.B FE	995,380	70.0520	700,520	1,000,000	995,659	0	209	0	0	2.000	2.030	MS	6,667	20,667	08/05/2021	03/01/2040
577285-8E-2	MAUI CO GENERAL OBLIGATION S2021			2	1.B FE	990,380	68.4300	684,300	1,000,000	990,934	0	407	0	0	2.000	2.060	MS	6,667	20,667	08/05/2021	03/01/2041
581646-6Q-4	MCKINNEY GENERAL OBLIGATION LTD REF S15			2	1.A FE	3,050,116	105.0470	2,794,250	2,660,000	2,773,964	0	(40,999)	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	93.8860	610,259	650,000	675,601	0	(4,227)	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	101.5700	2,884,588	2,840,000	2,879,896	0	(17,960)	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	91.1750	7,845,609	8,605,000	7,878,348	0	69,308	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	94.2110	18,842,200	20,000,000	20,295,814	0	(70,916)	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	81.7890	8,178,900	10,000,000	9,881,948	0	6,802	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	1,893,320	93.1210	1,936,917	2,080,000	1,902,287	0	11,497	183,783	0	2.000	4.080	JJ	19,182	41,600	08/24/2016	07/15/2027
590760-NE-0	MESQUITE ISD GO S2016C (PSF)			2	1.A FE	79,103	101.8070	73,301	72,000	74,879	0	(745)	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	101.8070	1,962,839	1,928,000	2,005,093	0	(19,950)	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	108.0410	2,701,025	2,500,000	2,718,726	0	(43,554)	0	0	5.000	2.960	FA	47,222	125,000	07/11/2018	08/15/2036
591852-ZD-3	MET COUNCIL MPS-ST PAUL MET AREA GO S15C			2	1.A FE	5,729,075	101.5210	5,583,655	5,500,000	5,558,052	0	(25,541)	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	100.0330	7,257,394	7,255,000	7,231,991	0	1,337	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	90.0030	2,025,068	2,250,000	2,236,509	0	826	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	91.9940	2,069,865	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	5.B GI	1,673,329	103.1590	1,428,752	1,385,000	1,428,752	(78,162)	(29,193)	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	5.B GI	600,680	102.9050	514,525	500,000	514,525	(28,128)	(10,196)	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	5.B GI	1,830,580	102.6870	1,565,977	1,525,000	1,565,977	(88,523)	(30,949)	0	0	5.000	2.700	JD	6,354	76,250	11/03/2016	12/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
598022-KE-0	MIDPENINSULA REGL OPEN SPACE DIST GO S18			2	1.A FE	119,298	98.4750	118,170	120,000	119,498	0	44	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	69.0420	2,761,680	4,000,000	3,878,134	0	5,614	0	0	2.000	2.210	FA	33,333	67,111	09/15/2021	08/01/2040
601670-NQ-1	MILPITAS USD GO S2021B			2	1.C FE	6,527,290	71.2830	4,772,397	6,695,000	6,537,145	0	7,829	0	0	2.000	2.170	FA	55,792	112,327	09/15/2021	08/01/2039
601670-MK-5	MILPITAS USD GO TXBL REF S2020				1.B FE	500,000	85.9320	429,660	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	83.5830	835,830	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	81.7140	571,998	700,000	700,000	0	0	0	0	1.601	1.601	FA	4,670	11,207	07/09/2020	08/01/2029
601670-MN-9	MILPITAS USD GO TXBL REF S2020			2	1.B FE	1,000,000	79.8430	798,430	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	78.1960	1,059,556	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	76.7460	686,877	895,000	895,000	0	0	0	0	1.901	1.901	FA	7,089	17,014	07/09/2020	08/01/2032
602409-NM-2	MILWAUKEE METRO SEWER DIST GO S2022A			2	1.B FE	2,647,038	98.2370	2,618,016	2,665,000	2,647,631	0	593	0	0	3.500	3.560	AO	23,319	34,978	04/25/2022	10/01/2036
602409-NN-0	MILWAUKEE METRO SEWER DIST GO S2022A			2	1.B FE	2,711,253	96.1810	2,644,978	2,750,000	2,712,434	0	1,181	0	0	3.500	3.620	AO	24,063	36,094	04/25/2022	10/01/2037
602409-NP-5	MILWAUKEE METRO SEWER DIST GO S2022A			2	1.B FE	2,820,802	95.6570	2,716,659	2,840,000	2,821,337	0	536	0	0	3.625	3.680	AO	25,738	38,606	04/25/2022	10/01/2038
602409-NQ-3	MILWAUKEE METRO SEWER DIST GO S2022A			2	1.B FE	2,890,826	93.2450	2,732,079	2,930,000	2,891,811	0	985	0	0	3.625	3.730	AO	26,553	39,830	04/25/2022	10/01/2039
602409-NR-1	MILWAUKEE METRO SEWER DIST GO S2022A			2	1.B FE	3,016,923	93.9640	2,842,411	3,025,000	3,017,090	0	167	0	0	3.750	3.770	AO	28,359	42,539	04/25/2022	10/01/2040
602409-NS-9	MILWAUKEE METRO SEWER DIST GO S2022A			2	1.B FE	3,099,344	93.6540	2,926,688	3,125,000	3,099,901	0	557	0	0	3.750	3.810	AO	29,297	43,945	04/25/2022	10/01/2041
602409-NT-7	MILWAUKEE METRO SEWER DIST GO S2022A			2	1.B FE	3,175,142	94.3710	3,043,465	3,225,000	3,176,144	0	1,002	0	0	3.750	3.860	AO	30,234	45,352	04/25/2022	10/01/2042
60422A-BT-7	MINNETONKA GENERAL OBLIGATION S2020A			2	1.A FE	354,358	72.2770	252,970	350,000	353,068	0	(467)	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	80.1740	220,479	275,000	275,000	0	0	0	0	1.050	1.050	JJ	1,444	2,888	01/06/2021	01/01/2029
604195-2U-0	MINNETONKA ISD #276 GO TAXABLE REF S2021			2	1.A FE	400,000	78.1110	312,444	400,000	400,000	0	0	0	0	1.200	1.200	JJ	2,400	4,800	01/06/2021	01/01/2030
604195-2V-8	MINNETONKA ISD #276 GO TAXABLE REF S2021			2	1.A FE	225,000	76.4030	171,907	225,000	225,000	0	0	0	0	1.350	1.350	JJ	1,519	3,038	01/06/2021	01/01/2031
604195-2W-6	MINNETONKA ISD #276 GO TAXABLE REF S2021			2	1.A FE	395,000	74.5460	294,457	395,000	395,000	0	0	0	0	1.470	1.470	JJ	2,903	5,807	01/06/2021	01/01/2032
604195-2X-4	MINNETONKA ISD #276 GO TAXABLE REF S2021			2	1.A FE	270,000	72.8110	196,590	270,000	270,000	0	0	0	0	1.570	1.570	JJ	2,120	4,239	01/06/2021	01/01/2033
604195-2Y-2	MINNETONKA ISD #276 GO TAXABLE REF S2021			2	1.A FE	315,000	71.4280	224,998	315,000	315,000	0	0	0	0	1.670	1.670	JJ	2,630	5,261	01/06/2021	01/01/2034
604195-2Z-9	MINNETONKA ISD #276 GO TAXABLE REF S2021			2	1.A FE	200,000	70.0400	140,080	200,000	200,000	0	0	0	0	1.780	1.780	JJ	1,780	3,560	01/06/2021	01/01/2035
609561-FD-2	MONMOUTH CO GENERAL OBLIGATION S2015			2	1.A FE	5,920,949	100.8060	5,861,869	5,815,000	5,845,985	0	(11,589)	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 CO GTD S21B			2	1.A FE	167,294	87.3370	131,006	150,000	165,677	0	(1,613)	0	0	3.000	1.730	JD	375	4,138	12/16/2021	12/01/2038
60956P-YZ-9	MONMOUTH CO IMPT AUTH REV CO GTD S21B			2	1.A FE	333,141	85.9810	257,943	300,000	330,051	0	(3,084)	0	0	3.000	1.780	JD	750	8,275	12/16/2021	12/01/2039
60956P-ZB-1	MONMOUTH CO IMPT AUTH REV CO GTD S21B			2	1.A FE	346,487	83.9060	264,304	315,000	343,565	0	(2,915)	0	0	3.000	1.890	JD	788	8,689	12/16/2021	12/01/2041
60956P-ZC-9	MONMOUTH CO IMPT AUTH REV CO GTD S21B			2	1.A FE	164,567	83.4850	125,228	150,000	163,217	0	(1,347)	0	0	3.000	1.920	JD	375	4,138	12/16/2021	12/01/2042
60956P-ZD-7	MONMOUTH CO IMPT AUTH REV CO GTD S21B			2	1.A FE	1,298,472	80.2010	962,412	1,200,000	1,289,386	0	(9,161)	0	0	3.000	2.080	JD	33,100	12/16/2021	12/01/2046
613681-3B-9	MONTGOMERY CO GEN OBLIG S2016			2	1.B FE	2,077,090	105.6980	1,833,860	1,735,000	1,852,551	0	(35,078)	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	105.6980	1,585,470	1,500,000	1,564,531	0	(18,951)	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	101.6690	3,070,404	3,020,000	3,035,285	0	(2,645)	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	99.9300	1,124,213	1,125,000	1,116,911	0	834	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	99.8910	759,172	760,000	756,683	0	298	0	0	3.375	3.430	AO	6,413	25,650	11/15/2016	04/01/2032
613340-3R-7	MONTGOMERY CO GENERAL OBLIGATION S2014A	SD		2	1.A FE	22,115,577	102.3320	20,901,311	20,425,000	20,775,061	0	(183,319)	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	7,064,306	110.8170	6,538,203	5,900,000	6,523,095	0	(121,692)	0	0	5.000	2.620	AO	73,750	295,000	05/01/2018	10/01/2029
613580-DH-9	MONTGOMERY CO GENERAL OBLIGATION S2020A			2	1.A FE	10,173,225	111.5910	8,419,541	7,545,000	9,699,253	0	(254,609)	0	0	5.000	1.240	JJ	188,625	377,250	01/21/2021	01/01/2040
613580-DJ-5	MONTGOMERY CO GENERAL OBLIGATION S2020A			2	1.A FE	10,657,444	111.1020	8,810,389	7,930,000	10,166,370	0	(263,835)	0	0	5.000	1.280	JJ	198,250	396,500	01/21/2021	01/01/2041
613580-ED-7	MONTGOMERY CO GENERAL OBLIGATION S2020B			2	1.A FE	1,280,923	111.5910	1,060,115	950,000	1,221,245	0	(32,058)	0	0	5.000	1.240	JJ	23,750	47,500	01/21/2021	01/01/2040
613580-EE-5	MONTGOMERY CO GENERAL OBLIGATION S2020B			2	1.A FE	1,337,220	111.1020	1,105,465	995,000	1,275,604	0	(33,104)	0	0	5.000	1.280	JJ	24,875	49,750	01/21/2021	01/01/2041
613580-EY-1	MONTGOMERY CO GENERAL OBLIGATION S2022			2	1.A FE	1,622,621	113.4460	1,622,278	1,430,000	1,615,664	0	(6,957)	0	0	5.000	3.390	JJ	30,388	0	06/29/2022	07/01/2040
613580-EY-1	MONTGOMERY CO GENERAL OBLIGATION S2022	SD		2	1.A FE	11,216,510	113.4460	11,214,137	9,885,000	11,168,420	0	(48,089)	0	0	5.000	3.390	JJ	210,056	0	06/29/2022	07/01/2040
615683-LQ-0	MOORE CO GENERAL OBLIGATION S2018			2	1.B FE	1,534,500	97.5030	1,511,297	1,550,000	1,537,856	0	816	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	97.7890	1,711,308	1,750,000	1,744,278	0	515	0	0	3.000	3.040	JD	4,375	52,500	01/22/2019	06/01/2032

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
62451F-HR-4	MOUNTAIN VIEW-WHISMAN SD GO S2016B			2	1.A FE	3,725,581	98.8170	3,527,767	3,570,000	3,630,517	0	(15,499)	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	100.2460	6,821,740	6,805,000	6,811,258	0	(13,813)	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	83.3790	1,880,196	2,255,000	2,246,700	0	744	0	0	1.750	1.790	FA	16,443	26,199	11/02/2021	02/01/2033
627627-QX-3	MUSKEGO NORWAY SCHOOL DISTRICT GO S2016			2	1.C FE	3,308,064	99.4480	3,182,336	3,200,000	3,239,372	0	(11,430)	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	100.6640	1,036,839	1,030,000	1,050,332	0	(6,607)	0	0	3.500	2.790	JD	3,004	36,050	06/08/2016	12/01/2034
639438-G5-3	NAZARETH AREA SCH DIST GO S2017A			2	1.C FE	2,182,091	102.1830	2,120,297	2,075,000	2,108,767	0	(13,497)	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	99.0210	2,886,462	2,915,000	2,888,753	0	2,444	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	106.3450	6,736,956	6,335,000	6,780,604	0	(100,769)	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	SD		2	1.A FE	2,468,580	106.3120	2,126,240	2,000,000	2,133,106	0	(46,235)	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	97.2740	4,936,656	5,075,000	5,049,229	0	1,373	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	100.6330	4,186,333	4,160,000	4,203,160	0	(19,755)	0	0	3.750	3.230	FA	65,000	156,000	08/04/2015	02/01/2034
653234-L8-5	NEWTOWN GENERAL OBLIGATION S2018			2	1.A FE	649,558	100.0390	650,254	650,000	649,947	0	134	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	100.5750	2,142,248	2,130,000	2,136,168	0	(10,374)	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	102.6180	1,026,180	1,000,000	1,033,715	0	(8,790)	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	98.3020	8,336,010	8,480,000	8,425,963	0	5,010	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	90.4840	4,175,837	4,615,000	4,605,189	0	640	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	87.2330	2,429,439	2,785,000	2,785,000	0	0	0	0	3.000	3.000	FA	34,813	83,550	05/30/2019	08/01/2038
662055-KN-1	NORTH ROYALTON SCHOOL DISTRICT GO S2017			2	1.C FE	743,799	101.6820	711,774	700,000	714,709	0	(5,781)	0	0	4.000	3.090	JD	2,333	28,000	07/26/2017	12/01/2035
666195-QQ-8	NORTHFIELD ISD #659 GO S2019A			2	1.A FE	2,824,765	99.9780	2,829,377	2,830,000	2,825,764	0	276	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	97.4820	2,948,831	3,025,000	3,008,286	0	897	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	97.6000	3,162,240	3,240,000	3,218,439	0	965	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	103.0460	2,364,906	2,295,000	2,369,012	0	(20,038)	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	100.0840	1,501,260	1,500,000	1,514,458	0	(2,823)	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	100.1570	2,368,713	2,365,000	2,393,391	0	(8,468)	0	0	3.250	2.850	MS	25,621	76,863	03/10/2016	03/01/2030
671130-RV-6	OAK CREEK-FRANKLIN JOINT SD GO S2015A			2	1.A	5,046,172	102.1240	5,060,244	4,955,000	4,978,178	0	(9,815)	0	0	3.750	3.530	AO	46,453	185,813	02/23/2015	04/01/2035
671130-RW-4	OAK CREEK-FRANKLIN JOINT SD GO S2015A			2	1.C FE	1,288,276	100.2500	1,268,163	1,265,000	1,270,917	0	(2,506)	0	0	3.750	3.530	AO	11,859	47,438	02/23/2015	04/01/2035
674736-BU-6	OCEAN CO GENERAL OBLIGATION S2016			2	1.A FE	1,936,800	93.4970	1,795,142	1,920,000	1,925,524	0	(1,927)	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	99.1680	4,046,054	4,080,000	4,109,404	0	(8,795)	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	97.1880	3,965,270	4,080,000	4,111,715	0	(9,444)	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	101.1760	4,406,215	4,355,000	4,451,062	0	(28,394)	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	95.3100	1,434,416	1,505,000	1,521,851	0	(9,386)	0	0	2.625	1.970	AO	9,877	39,506	06/21/2016	10/01/2028
679384-NX-1	OLATHE GENERAL OBLIGATION REF S22-235			2	1.B FE	2,003,216	101.5750	2,036,579	2,005,000	2,003,280	0	65	0	0	3.500	3.510	AO	17,544	14,035	06/22/2022	10/01/2032
680616-J6-7	OLENTANGY LOCAL SCHOOL DIST GO REF S2018			2	1.B FE	338,420	105.0250	330,829	315,000	327,830	0	(2,382)	0	0	4.000	3.100	JD	1,050	12,600	03/21/2018	12/01/2032
681181-WQ-2	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	1,228,930	87.0620	1,070,863	1,230,000	1,229,172	0	109	0	0	1.500	1.510	FA	7,688	18,450	10/21/2020	02/01/2030
681181-WR-0	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	1,247,063	86.3600	1,079,500	1,250,000	1,247,638	0	270	0	0	1.625	1.650	FA	8,464	20,313	10/21/2020	02/01/2031
681181-WS-8	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	654,325	85.0160	556,855	655,000	654,449	0	55	0	0	1.750	1.760	FA	4,776	11,463	10/21/2020	02/01/2032
681181-WT-6	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	656,315	82.7250	550,121	665,000	657,694	0	652	0	0	1.750	1.870	FA	4,849	11,638	10/21/2020	02/01/2033
681181-WU-3	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	674,859	81.6850	555,458	680,000	675,607	0	352	0	0	1.875	1.940	FA	5,313	12,750	10/21/2020	02/01/2034
681181-WV-1	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	694,131	82.3380	572,249	695,000	694,253	0	54	0	0	2.000	2.010	FA	5,792	13,900	10/21/2020	02/01/2035
681181-WW-9	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	697,668	79.7690	562,371	705,000	698,564	0	424	0	0	2.000	2.080	FA	5,875	14,100	10/21/2020	02/01/2036
681181-WX-7	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	704,507	76.4890	539,247	705,000	704,568	0	26	0	0	2.125	2.130	FA	6,242	14,981	10/21/2020	02/01/2037
681181-WY-5	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	714,334	73.6300	530,136	720,000	714,927	0	281	0	0	2.125	2.180	FA	6,375	15,300	10/21/2020	02/01/2038
681181-WZ-2	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	723,490	72.0180	529,332	735,000	724,612	0	531	0	0	2.125	2.230	FA	6,508	15,619	10/21/2020	02/01/2039
681181-XA-6	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	746,498	71.9820	539,865	750,000	746,825	0	150	0	0	2.250	2.280	FA	7,031	16,875	10/21/2020	02/01/2040
681181-XB-4	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	755,170	70.8380	541,911	765,000	756,004	0	396	0	0	2.250	2.330	FA	7,172	17,213	10/21/2020	02/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
681181-UM-3	OLMSTED CO GENERAL OBLIGATION S2015A			2	1.A FE	2,568,819	102.3460	2,466,539	2,410,000	2,448,993	0	(17,847)	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	119.9670	14,396,040	12,000,000	12,990,294	0	(138,337)	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	100.7970	1,743,788	1,730,000	1,726,596	0	408	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	93.4090	1,471,192	1,575,000	1,535,162	0	2,605	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	100.0850	845,718	845,000	841,373	0	378	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	100.2400	937,244	935,000	927,282	0	551	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	98.1270	1,025,427	1,045,000	1,031,838	0	691	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	97.3510	6,950,861	7,140,000	7,120,064	0	2,952	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	96.2960	2,763,695	2,870,000	2,927,604	0	(15,029)	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	112.0780	891,020	795,000	870,317	0	(11,963)	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.B FE	3,510,606	98.4830	3,461,677	3,515,000	3,512,211	0	229	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	105.2900	684,385	650,000	776,758	0	(15,046)	0	0	4.000	1.390	JD	2,167	26,000	11/18/2020	12/01/2033
698873-E8-5	PAPILLION-LA VISTA SD#27 GO REF S2020B			2	1.C FE	619,275	104.6360	523,180	500,000	595,854	0	(11,357)	0	0	4.000	1.430	JD	1,667	20,000	11/18/2020	12/01/2034
698873-F2-7	PAPILLION-LA VISTA SD#27 GO REF S2020B			2	1.C FE	560,485	88.5880	442,940	500,000	548,729	0	(5,709)	0	0	3.000	1.680	JD	1,250	15,000	11/18/2020	12/01/2036
698873-F4-3	PAPILLION-LA VISTA SD#27 GO REF S2020B			2	1.C FE	744,531	85.8820	575,409	670,000	730,103	0	(7,010)	0	0	3.000	1.780	JD	1,675	20,100	11/18/2020	12/01/2038
698873-F5-0	PAPILLION-LA VISTA SD#27 GO REF S2020B			2	1.C FE	664,428	84.3890	506,334	600,000	651,974	0	(6,051)	0	0	3.000	1.820	JD	1,500	18,000	11/18/2020	12/01/2039
698873-F6-8	PAPILLION-LA VISTA SD#27 GO REF S2020B			2	1.C FE	827,648	82.3720	617,790	750,000	812,663	0	(7,283)	0	0	3.000	1.860	JD	1,875	22,500	11/18/2020	12/01/2040
698873-ZR-0	PAPILLION-LA VISTA SD#27 GO S2019			2	1.C FE	868,598	97.6000	844,240	865,000	867,299	0	(350)	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 GO TXBL REFS20C				1.C FE	500,000	80.5950	402,975	500,000	500,000	0	0	0	0	1.568	1.568	JD	653	7,840	11/18/2020	12/01/2029
698873-G9-1	PAPILLION-LA VISTA SD#27 GO TXBL REFS20C			2	1.C FE	500,000	77.4210	387,105	500,000	500,000	0	0	0	0	1.818	1.818	JD	758	9,090	11/18/2020	12/01/2031
698873-H2-5	PAPILLION-LA VISTA SD#27 GO TXBL REFS20C			2	1.C FE	1,000,000	75.8830	758,830	1,000,000	1,000,000	0	0	0	0	1.898	1.898	JD	1,582	18,980	11/18/2020	12/01/2032
702503-GU-1	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,171,122	113.4460	998,325	880,000	1,110,409	0	(27,934)	0	0	5.000	1.420	AO	11,000	44,000	10/07/2020	10/01/2033
702503-GV-9	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,224,968	112.7010	1,042,484	925,000	1,162,556	0	(28,725)	0	0	5.000	1.480	AO	11,563	46,250	10/07/2020	10/01/2034
702503-GW-7	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,278,266	111.8830	1,085,265	970,000	1,214,276	0	(29,459)	0	0	5.000	1.540	AO	12,125	48,500	10/07/2020	10/01/2035
702503-GX-5	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,338,658	110.9190	1,131,374	1,020,000	1,272,646	0	(30,402)	0	0	5.000	1.590	AO	12,750	51,000	10/07/2020	10/01/2036
702503-GY-3	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,399,699	110.0090	1,177,096	1,070,000	1,331,501	0	(31,412)	0	0	5.000	1.630	AO	13,375	53,500	10/07/2020	10/01/2037
702503-GZ-0	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,466,831	109.2460	1,229,018	1,125,000	1,396,242	0	(32,524)	0	0	5.000	1.670	AO	14,063	56,250	10/07/2020	10/01/2038
702503-HA-4	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,533,528	109.3380	1,290,188	1,180,000	1,460,634	0	(33,591)	0	0	5.000	1.710	AO	14,750	59,000	10/07/2020	10/01/2039
702503-HB-2	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,606,246	108.9880	1,351,451	1,240,000	1,530,851	0	(34,753)	0	0	5.000	1.750	AO	15,500	62,000	10/07/2020	10/01/2040
702503-HC-0	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,684,938	108.7350	1,418,992	1,305,000	1,606,845	0	(36,003)	0	0	5.000	1.790	AO	16,313	65,250	10/07/2020	10/01/2041
702503-HD-8	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,764,533	108.7400	1,489,738	1,370,000	1,683,541	0	(37,348)	0	0	5.000	1.820	AO	17,125	68,500	10/07/2020	10/01/2042
702503-HE-6	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,843,745	108.3400	1,554,679	1,435,000	1,759,927	0	(38,653)	0	0	5.000	1.850	AO	17,938	71,750	10/07/2020	10/01/2043
702503-HF-3	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,935,367	107.9960	1,630,740	1,510,000	1,848,246	0	(40,185)	0	0	5.000	1.880	AO	18,875	75,500	10/07/2020	10/01/2044
712838-RS-2	PEORIA GENERAL OBLIGATION S2015A			2	1.A FE	1,900,313	100.9560	1,892,925	1,875,000	1,882,468	0	(2,786)	0	0	3.375	3.210	JJ	29,180	63,281	12/03/2015	07/15/2032
719780-MU-9	PICKERINGTON LOCAL SD GO REF S2016B			2	1.C FE	394,993	103.0920	360,822	350,000	365,075	0	(4,928)	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	102.6870	1,191,169	1,160,000	1,193,778	0	(10,940)	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	105.4820	73,837	70,000	74,222	0	(1,370)	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	105.4820	6,255,083	5,930,000	6,287,680	0	(116,085)	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	105.2820	84,226	80,000	84,710	0	(1,527)	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	105.2820	7,285,514	6,920,000	7,327,430	0	(132,105)	0	0	5.000	2.880	JD	28,833	346,000	12/08/2015	12/01/2035
720424-YJ-3	PIERCE CO SD#10 TACOMA GO S2014	SD		2	1.A FE	13,302,300	104.2160	12,089,056	11,600,000	11,969,583	0	(184,058)	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	100.3730	3,297,253	3,285,000	3,288,226	0	(1,501)	0	0	3.250	3.200	FA	44,484	106,763	08/12/2015	02/01/2030
727177-QL-4	PLANO GENERAL OBLIGATION LTD REF S2015			2	1.A FE	2,347,946	104.7970	2,143,099	2,045,000	2,134,022	0	(31,475)	0	0	5.000	3.280	MS	34,083	102,250	05/13/2015	09/01/2035
729067-JG-4	PLEASANTVILLE UNION FREE SD GO REF S2016			2	1.C FE	1,857,092	97.5140	1,735,749	1,780,000	1,794,228	0	(10,393)	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	97.6230	3,963,494	4,060,000	4,138,349	0	(12,662)	0	0	4.000	3.610	JJ	81,200	162,400	09/11/2018	07/01/2040

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
733794-JT-9	PORT CHESTER-RYE UNION FREE SD GO REFS20			2	1.D FE	5,077,343	78.3290	4,030,027	5,145,000	5,085,314	0	3,179	0	0	2.250	2.340	JD	9,647	115,763	06/02/2020	06/01/2038
735371-NX-0	PORT OF SEATTLE GO LTD REF S2015			2	1.C FE	5,350,201	101.5400	5,061,769	4,985,000	5,048,687	0	(43,400)	0	0	4.000	3.070	JD	16,617	199,400	03/24/2015	06/01/2032
737050-Q2-3	PORTSMOUTH GENERAL OBLIGATION S2019			2	1.A FE	895,347	86.4220	777,798	900,000	895,973	0	184	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	98.5330	1,576,528	1,600,000	1,588,168	0	1,050	0	0	3.000	3.090	JJ	22,133	48,000	01/10/2019	07/15/2032
742327-FY-0	PRINCETON CITY SCH DIST GO TAXABLE S2021			2	1.C FE	1,520,000	80.9970	1,231,154	1,520,000	1,520,000	0	0	0	0	2.412	2.412	JD	3,055	38,190	10/22/2021	12/01/2033
742327-FZ-7	PRINCETON CITY SCH DIST GO TAXABLE S2021			2	1.C FE	1,450,000	80.8160	1,171,832	1,450,000	1,450,000	0	0	0	0	2.562	2.562	JD	3,096	38,697	10/22/2021	12/01/2034
744159-PP-3	PROVO SCHOOL DISTRICT GO S2016			2	1.A FE	3,506,379	100.0780	3,277,555	3,275,000	3,353,001	0	(25,174)	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	100.3270	958,123	955,000	957,051	0	(1,848)	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	89.5000	2,125,625	2,375,000	2,375,000	0	0	0	0	0.870	0.870	FA	8,609	20,663	11/17/2020	02/01/2026
751622-SU-6	RAMSEY CO GO TAXABLE REF S2020B				1.A FE	2,390,000	86.8150	2,074,879	2,390,000	2,390,000	0	0	0	0	1.030	1.030	FA	10,257	24,617	11/17/2020	02/01/2027
751622-SV-4	RAMSEY CO GO TAXABLE REF S2020B				1.A FE	2,405,000	84.4090	2,030,036	2,405,000	2,405,000	0	0	0	0	1.190	1.190	FA	11,925	28,620	11/17/2020	02/01/2028
751622-SW-2	RAMSEY CO GO TAXABLE REF S2020B				1.A FE	2,420,000	82.3630	1,993,185	2,420,000	2,420,000	0	0	0	0	1.340	1.340	FA	13,512	32,428	11/17/2020	02/01/2029
751622-SX-0	RAMSEY CO GO TAXABLE REF S2020B				1.A FE	2,590,000	80.5830	2,087,100	2,590,000	2,590,000	0	0	0	0	1.480	1.480	FA	15,972	38,332	11/17/2020	02/01/2030
751622-SY-8	RAMSEY CO GO TAXABLE REF S2020B			2	1.A FE	2,595,000	78.9720	2,049,323	2,595,000	2,595,000	0	0	0	0	1.600	1.600	FA	17,300	41,520	11/17/2020	02/01/2031
751622-SZ-5	RAMSEY CO GO TAXABLE REF S2020B			2	1.A FE	2,620,000	77.2380	2,023,636	2,620,000	2,620,000	0	0	0	0	1.700	1.700	FA	18,558	44,540	11/17/2020	02/01/2032
752142-FL-8	RANCHO SANTA FE SCH DIST GO REF S2015			2	1.A FE	1,506,315	100.8190	1,512,285	1,500,000	1,501,819	0	(675)	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	633,435	104.3910	574,151	550,000	570,481	0	(9,196)	0	0	5.000	3.170	FA	10,389	27,500	05/07/2015	02/15/2033
763261-Q9-8	RICHARDSON ISD GEN OBLIG S2016 (PSF)			2	1.A FE	3,857,862	100.8620	3,494,868	3,465,000	3,570,248	0	(47,724)	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	105.5310	3,693,585	3,500,000	3,690,986	0	(57,371)	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	102.5660	1,138,483	1,110,000	1,188,180	0	(14,130)	0	0	4.000	2.525	FA	16,773	44,400	06/10/2019	02/15/2036
763665-C3-8	RICHLAND CNTY SD #1 GO TXBL REF S2020B				1.C FE	11,830,908	87.0290	11,840,295	13,605,000	11,862,307	0	31,399	0	0	1.580	5.025	MS	71,653	0	11/29/2022	03/01/2027
763665-C5-3	RICHLAND CNTY SD #1 GO TXBL REF S2020B				1.C FE	14,092,826	82.6970	14,021,276	16,955,000	14,125,481	0	32,655	0	0	1.870	5.053	MS	105,686	0	11/29/2022	03/01/2029
763631-M7-0	RICHLAND CO GENERAL OBLIGATION S2014A			2	1.A FE	2,253,421	99.9550	2,313,958	2,315,000	2,280,598	0	3,581	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	99.6430	2,386,450	2,395,000	2,340,958	0	4,905	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	83.6540	790,530	945,000	939,253	0	657	0	0	1.500	1.580	FA	5,355	10,316	11/09/2021	02/15/2031
765820-P7-4	RIDGEFIELD GENERAL OBLIGATION REF S2021			2	1.A FE	927,805	82.6370	768,524	930,000	928,033	0	198	0	0	1.625	1.650	FA	5,709	10,999	11/09/2021	02/15/2032
765820-P8-2	RIDGEFIELD GENERAL OBLIGATION REF S2021			2	1.A FE	351,564	80.6610	286,347	355,000	351,877	0	280	0	0	1.625	1.720	FA	2,179	4,198	11/09/2021	02/15/2033
765820-F5-9	RIDGEFIELD GENERAL OBLIGATION S2015			2	1.A FE	543,338	100.0280	525,147	525,000	525,324	0	(2,778)	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	100.1560	671,045	670,000	664,840	0	421	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	100.0110	670,074	670,000	667,187	0	165	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	100.1050	4,524,746	4,520,000	4,535,659	0	(6,199)	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	97.9820	607,488	620,000	616,939	0	367	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	96.1110	1,124,499	1,170,000	1,169,142	0	92	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.B FE	338,303	98.9470	336,420	340,000	338,901	0	118	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	96.8710	2,852,851	2,945,000	3,176,530	0	(42,054)	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	96.0060	2,064,129	2,150,000	2,343,325	0	(28,976)	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.B FE	12,917,718	100.1090	12,668,794	12,655,000	12,744,004	0	(27,343)	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	92.4540	2,542,485	2,750,000	2,827,893	0	(10,749)	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	107.5670	2,070,665	1,925,000	2,038,995	0	(32,891)	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	107.5670	80,675	75,000	79,441	0	(1,281)	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	95.4820	4,525,847	4,740,000	4,716,937	0	1,893	0	0	2.875	2.930	AO	34,069	136,275	11/08/2017	04/01/2033
789177-QV-7	SAINT CLOUD ISD #742 GO S2017B			2	1.B FE	1,104,842	103.8680	1,090,614	1,050,000	1,070,738	0	(6,294)	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.B FE	6,857,016	98.7770	6,884,757	6,970,000	6,883,386	0	5,761	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	100.4240	1,255,300	1,250,000	1,256,769	0	(2,632)	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	99.9440	1,284,280	1,285,000	1,288,923	0	(1,525)	0	0	3.000	2.870	JD	1,713	38,550	12/08/2015	12/15/2031

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
795676-SQ-9	SALT LAKE CO GEN OBLIG S2015B			2	1.A FE	1,323,238	98.7640	1,308,623	1,325,000	1,323,855	0	96	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	101.2990	4,259,623	4,205,000	4,235,654	0	(26,485)	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	86.2730	1,626,246	1,885,000	1,815,265	0	21,785	0	0	0.000	1.211	N/A	0	0	08/14/2020	02/15/2026
796116-SR-3	SAN ANGELO ISD GO TAXABLE REF S2020				1.A FE	1,478,813	97.6640	1,220,800	1,250,000	1,398,318	0	(35,027)	0	0	4.000	1.051	FA	18,889	50,000	08/14/2020	02/15/2027
796116-SS-1	SAN ANGELO ISD GO TAXABLE REF S2020				1.A FE	4,138,773	96.9150	3,362,951	3,470,000	3,937,386	0	(87,758)	0	0	4.000	1.275	FA	52,436	138,800	08/14/2020	02/15/2028
796116-ST-9	SAN ANGELO ISD GO TAXABLE REF S2020				1.A FE	3,504,360	96.0570	2,785,653	2,900,000	3,345,474	0	(69,284)	0	0	4.000	1.375	FA	43,822	116,000	08/14/2020	02/15/2029
796116-SU-6	SAN ANGELO ISD GO TAXABLE REF S2020				1.A FE	2,296,144	95.2780	1,786,463	1,875,000	2,198,097	0	(42,773)	0	0	4.000	1.445	FA	28,333	75,000	08/14/2020	02/15/2030
796116-SV-4	SAN ANGELO ISD GO TAXABLE REF S2020			2	1.A FE	1,750,000	78.2100	1,368,675	1,750,000	1,750,000	0	0	0	0	1.545	1.545	FA	10,214	27,038	08/14/2020	02/15/2031
796116-SW-2	SAN ANGELO ISD GO TAXABLE REF S2020			2	1.A FE	2,000,000	76.6050	1,532,100	2,000,000	2,000,000	0	0	0	0	1.655	1.655	FA	12,504	33,100	08/14/2020	02/15/2032
796116-SX-0	SAN ANGELO ISD GO TAXABLE REF S2020			2	1.A FE	1,250,000	75.0500	938,125	1,250,000	1,250,000	0	0	0	0	1.755	1.755	FA	8,288	21,938	08/14/2020	02/15/2033
796116-SY-8	SAN ANGELO ISD GO TAXABLE REF S2020			2	1.A FE	1,750,000	73.4450	1,285,288	1,750,000	1,750,000	0	0	0	0	1.815	1.815	FA	11,999	31,763	08/14/2020	02/15/2034
797661-VS-1	SAN FRANCISCO BAY AREA GO REF S2015D			2	1.C FE	4,588,331	102.1040	4,252,632	4,165,000	4,290,743	0	(46,347)	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	SD		2	1.C FE	4,114,760	87.1030	3,484,120	4,000,000	4,079,153	0	(10,867)	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	68.7360	5,155,200	7,500,000	7,102,796	0	18,017	0	0	2.000	2.370	FA	62,500	150,000	10/27/2021	08/01/2040
797661-ZT-5	SAN FRANCISCO BAY AREA GO S2020C-1			2	1.C FE	19,662,400	67.1230	13,424,600	20,000,000	19,693,442	0	13,355	0	0	2.000	2.100	FA	166,667	400,000	08/19/2020	08/01/2041
798189-LX-2	SAN JOSE EVERGREEN CCD GO REF S2015			2	1.B FE	2,861,979	103.6480	2,731,125	2,635,000	2,701,279	0	(23,556)	0	0	4.000	3.010	MS	35,133	105,400	06/09/2015	09/01/2027
798189-SH-0	SAN JOSE EVERGREEN CCD GO TXBL REF S2020			2	1.B FE	491,090	74.8810	374,405	500,000	491,727	0	544	0	0	2.446	2.600	MS	4,077	12,230	10/28/2021	09/01/2035
798189-RH-1	SAN JOSE EVERGREEN CCD GO TXBL S2020B-1			2	1.B FE	194,148	79.5090	198,773	250,000	194,777	0	629	0	0	2.060	5.267	MS	1,717	0	11/14/2022	09/01/2031
799038-MZ-4	SAN MATEO CO CCD GO S2018B			2	1.A FE	15,160,209	97.4990	14,888,097	15,270,000	15,175,768	0	3,964	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	61.7590	7,389,464	11,965,000	11,959,023	0	12,681	0	0	2.000	2.020	MS	79,767	239,300	02/19/2021	09/01/2045
799289-NH-2	SAN RAFAEL CITY HIGH SCH DIST GO S2022A			2	1.C FE	997,520	100.1450	1,001,450	1,000,000	997,568	0	48	0	0	4.000	4.020	FA	11,000	0	09/09/2022	08/01/2039
799289-NL-3	SAN RAFAEL CITY HIGH SCH DIST GO S2022A			2	1.C FE	538,890	98.6240	542,432	550,000	538,998	0	108	0	0	4.000	4.150	FA	6,050	0	09/09/2022	08/01/2042
799408-2L-2	SAN RAMON VALLEY USD GO TAXABLE REF S21				1.B FE	1,203,274	79.6440	1,206,607	1,515,000	1,206,145	0	2,871	0	0	2.014	4.958	FA	12,713	0	11/22/2022	08/01/2031
801283-FK-3	SANTA BARBARA CO CCD GO S2016C			2	1.B FE	1,785,201	100.3980	1,656,567	1,650,000	1,701,094	0	(13,297)	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	93.6300	421,335	450,000	466,890	0	(2,807)	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	82.0930	164,186	200,000	204,339	0	(714)	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	82.0930	779,884	950,000	964,173	0	(2,323)	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	100.8850	1,029,027	1,020,000	1,015,104	0	426	0	0	3.500	3.560	JJ	17,850	35,700	10/23/2018	07/01/2032
802385-QM-9	SANTA MONICA CCD GO S2018A			2	1.C FE	538,440	104.2660	521,330	500,000	522,376	0	(3,617)	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	101.6410	1,372,154	1,350,000	1,396,404	0	(7,452)	0	0	4.000	3.320	FA	22,500	54,000	04/05/2018	08/01/2037
802385-RH-9	SANTA MONICA CCD GO TAXABLE REF S2018B			2	1.C FE	4,657,650	90.2320	4,511,600	5,000,000	4,658,465	0	815	0	0	3.892	4.719	FA	81,083	0	12/16/2022	08/01/2033
802385-SD-7	SANTA MONICA CCD GO TAXABLE REF S2020			2	1.C FE	500,000	78.1820	390,910	500,000	500,000	0	0	0	0	1.846	1.846	FA	3,846	9,230	12/03/2020	08/01/2031
802498-QR-9	SANTA MONICA-MALIBU USD GO REF S2016C			2	1.B FE	2,557,756	102.9800	2,322,199	2,255,000	2,372,328	0	(31,733)	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	102.9610	566,286	550,000	573,698	0	(4,853)	0	0	4.000	2.970	JJ	11,000	22,000	06/07/2017	07/01/2036
802498-ZF-5	SANTA MONICA-MALIBU USD GO TXBL REF S21				1.B FE	908,694	76.0580	897,484	1,180,000	911,259	0	2,564	0	0	1.624	4.907	FA	7,985	0	11/22/2022	08/01/2031
80381L-CY-8	SARPY CO SD#1 BELLEVUE GO TAXABLE S2021			2	1.D FE	2,100,000	78.9110	1,657,131	2,100,000	2,100,000	0	0	0	0	1.744	1.744	JD	1,628	36,624	09/01/2021	12/15/2030
80381L-CZ-5	SARPY CO SD#1 BELLEVUE GO TAXABLE S2021			2	1.D FE	2,695,000	77.2090	2,080,783	2,695,000	2,695,000	0	0	0	0	1.844	1.844	JD	2,209	49,696	09/01/2021	12/15/2031
80381L-DA-9	SARPY CO SD#1 BELLEVUE GO TAXABLE S2021			2	1.D FE	2,295,000	75.8290	1,740,276	2,295,000	2,295,000	0	0	0	0	1.944	1.944	JD	1,983	44,615	09/01/2021	12/15/2032
810454-AR-9	SCOTTSDALE GENERAL OBLIGATION REF S2017			2	1.A FE	615,000	100.5240	618,223	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	100.2790	8,398,366	8,375,000	8,395,215	0	(39,534)	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	100.2790	8,689,175	8,665,000	8,683,776	0	(36,707)	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	101.0990	348,792	345,000	348,557	0	(1,389)	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	101.0990	6,571,435	6,500,000	6,567,012	0	(26,167)	0	0	4.000	3.550	JD	21,667	260,000	05/06/2015	12/01/2035
817409-N8-4	SEQUOIA UHSD GO TAXABLE REF S2020			2	1.B FE	2,750,000	83.1570	2,286,818	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 TAXABLE REF S2020			2	1.B FE	3,750,000	78.6680	2,950,050	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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted 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
820667-D8-3	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	4,396,899	86.4170	3,815,311	4,415,000	4,398,762	0	1,652	0	0	1.875	1.920	JD	6,898	85,771	10/26/2021	12/01/2031
820667-D9-1	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	3,117,335	84.3690	2,657,624	3,150,000	3,120,332	0	2,681	0	0	1.875	1.980	JD	4,922	61,195	10/26/2021	12/01/2032
820667-E2-5	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	2,108,232	83.9410	1,775,352	2,115,000	2,108,800	0	501	0	0	2.000	2.030	JD	3,525	43,828	10/26/2021	12/01/2033
820667-E4-1	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	1,830,310	79.0870	1,467,064	1,855,000	1,832,022	0	1,532	0	0	2.000	2.110	JD	3,092	38,440	10/26/2021	12/01/2035
820667-E5-8	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	1,559,976	78.5900	1,229,934	1,565,000	1,560,303	0	286	0	0	2.125	2.150	JD	2,771	34,457	10/26/2021	12/01/2036
820667-E6-6	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	1,295,317	75.8090	989,307	1,305,000	1,295,892	0	511	0	0	2.125	2.180	JD	2,311	28,733	10/26/2021	12/01/2037
820667-E7-4	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	1,050,708	74.1840	790,060	1,065,000	1,051,488	0	700	0	0	2.125	2.220	JD	1,886	23,448	10/26/2021	12/01/2038
820667-F4-0	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	1,110,389	70.3280	780,641	1,110,000	1,110,341	0	(46)	0	0	2.375	2.370	JD	2,197	27,314	10/26/2021	12/01/2043
831460-GC-8	SLINGER SCHOOL DIST GENERAL OBLIG S2016			2	1.C FE	2,824,389	99.8790	2,706,721	2,710,000	2,750,932	0	(11,900)	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	104.9850	1,732,253	1,650,000	1,720,062	0	(27,491)	0	0	5.000	3.160	JD	6,875	82,500	06/23/2015	12/01/2030
833153-TW-9	SNOHOMISH CO SD #15 EDMONDS GO S2014			2	1.B FE	1,754,010	102.8470	1,542,705	1,500,000	1,540,847	0	(27,833)	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	4,661,514	102.6520	4,131,743	4,025,000	4,127,838	0	(69,980)	0	0	5.000	3.140	JD	16,958	220,000	05/28/2014	12/01/2032
833153-TZ-2	SNOHOMISH CO SD #15 EDMONDS GO S2014			2	1.B FE	2,023,473	102.5540	1,794,695	1,750,000	1,794,712	0	(30,426)	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	102.5540	2,927,917	2,855,000	2,925,148	0	(47,699)	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	104.2270	703,532	675,000	697,195	0	(6,087)	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	103.5560	1,185,716	1,145,000	1,165,476	0	(5,563)	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	108.1980	1,579,691	1,460,000	1,582,100	0	(22,627)	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	85.3110	7,554,289	8,855,000	8,873,366	0	(2,520)	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.B FE	12,101,269	98.5620	11,344,486	11,510,000	11,712,092	0	(61,845)	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	104.3440	2,472,953	2,370,000	2,462,226	0	(36,099)	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	102.9300	149,249	145,000	149,038	0	(744)	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	102.9300	4,997,252	4,855,000	4,990,192	0	(24,895)	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	100.8080	6,280,338	6,230,000	7,301,249	0	(116,934)	0	0	4.000	1.790	JD	20,767	249,200	03/18/2021	12/01/2039
848712-QQ-1	SPOKANE CO SD #81 SPOKANE GO S2017C			2	1.B FE	102,391	102.9760	97,827	95,000	98,913	0	(727)	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	102.9760	6,436,000	6,250,000	6,507,459	0	(47,805)	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	98.3000	589,800	600,000	596,904	0	259	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	106.8780	5,146,176	4,815,000	5,161,322	0	(78,396)	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	81.8360	3,846,292	4,700,000	4,642,090	0	2,834	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	98.3020	4,915,100	5,000,000	5,035,678	0	(6,344)	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	85.7220	13,715,520	16,000,000	15,777,290	0	10,442	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	91.4950	15,508,403	16,950,000	17,067,028	0	(35,004)	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	101.8750	1,018,750	1,000,000	1,023,269	0	(6,883)	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	98.3030	776,594	790,000	787,395	0	142	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	94.1280	974,225	1,035,000	1,032,032	0	341	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	94.4450	996,395	1,055,000	1,053,730	0	126	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	92.7250	1,001,430	1,080,000	1,070,141	0	874	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	92.9660	1,031,923	1,110,000	1,103,714	0	496	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	92.6290	1,055,971	1,140,000	1,139,402	0	41	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	90.1000	1,049,665	1,165,000	1,156,805	0	527	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	88.7090	1,060,073	1,195,000	1,179,242	0	924	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	82.7470	537,856	650,000	646,846	0	169	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	81.5070	542,022	665,000	657,396	0	375	0	0	2.750	2.840	MN	3,048	18,288	11/14/2019	11/01/2038
852427-MB-6	STAFFORD GENERAL OBLIGATION S2017			2	1.A FE	600,000	95.4570	572,742	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	93.3250	559,950	600,000	595,718	0	248	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	75.2280	1,504,560	2,000,000	1,991,011	0	631	0	0	1.750	1.790	FA	14,583	35,000	07/21/2020	08/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
852634-RR-7	STAMFORD GENERAL OBLIGATION S2020A			2	1.A FE	1,972,420	72.8750	1,457,500	2,000,000	1,976,064	0	1,536	0	0	1.750	1.850	FA	14,583	35,000	07/21/2020	08/01/2036
852634-RS-5	STAMFORD GENERAL OBLIGATION S2020A			2	1.A FE	1,992,760	72.1490	1,442,980	2,000,000	1,993,645	0	374	0	0	1.875	1.900	FA	15,625	37,500	07/21/2020	08/01/2037
852634-RT-3	STAMFORD GENERAL OBLIGATION S2020A			2	1.A FE	1,977,320	70.5380	1,410,760	2,000,000	1,979,914	0	1,093	0	0	1.875	1.950	FA	15,625	37,500	07/21/2020	08/01/2038
852634-RU-0	STAMFORD GENERAL OBLIGATION S2020A			2	1.A FE	2,000,000	68.8410	1,376,820	2,000,000	2,000,000	0	0	0	0	2.000	2.000	FA	16,667	40,000	07/21/2020	08/01/2039
86481A-BE-3	SUFFOLK GENERAL OBLIG TXBLE REF S2020B				1.A FE	9,195,000	84.2140	7,743,477	9,195,000	9,195,000	0	0	0	0	1.110	1.110	FA	42,527	102,065	09/02/2020	02/01/2028
86481A-BF-0	SUFFOLK GENERAL OBLIG TXBLE REF S2020B				1.A FE	6,690,000	81.8700	5,477,103	6,690,000	6,690,000	0	0	0	0	1.210	1.210	FA	33,729	80,949	09/02/2020	02/01/2029
86481A-BG-8	SUFFOLK GENERAL OBLIG TXBLE REF S2020B				1.A FE	8,670,000	79.4240	6,886,061	8,670,000	8,670,000	0	0	0	0	1.250	1.250	FA	45,156	108,375	09/02/2020	02/01/2030
86481A-BH-6	SUFFOLK GENERAL OBLIG TXBLE REF S2020B			2	1.A FE	8,770,000	77.5430	6,800,521	8,770,000	8,770,000	0	0	0	0	1.350	1.350	FA	49,331	118,395	09/02/2020	02/01/2031
866045-NE-3	SUMMIT CO SD #RE001 GO S2017			2	1.A FE	584,942	102.8850	571,012	555,000	568,126	0	(3,090)	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	79.9880	519,922	650,000	648,711	0	106	0	0	1.750	1.770	JD	948	10,490	12/16/2021	12/01/2033
866407-V6-3	SUMNER CNTY GENERAL OBLIGATION REF S21A			2	1.B FE	654,694	77.6980	512,807	660,000	655,067	0	367	0	0	1.750	1.820	JD	963	10,652	12/16/2021	12/01/2034
866407-V7-1	SUMNER CNTY GENERAL OBLIGATION REF S21A			2	1.B FE	665,105	75.4100	509,018	675,000	665,740	0	628	0	0	1.750	1.870	JD	984	10,894	12/16/2021	12/01/2035
866407-V8-9	SUMNER CNTY GENERAL OBLIGATION REF S21A			2	1.B FE	686,867	74.7620	515,858	690,000	687,057	0	183	0	0	1.875	1.910	JD	1,078	11,931	12/16/2021	12/01/2036
866407-V9-7	SUMNER CNTY GENERAL OBLIGATION REF S21A			2	1.B FE	691,887	73.0750	511,525	700,000	692,332	0	438	0	0	1.875	1.960	JD	1,094	12,104	12/16/2021	12/01/2037
866407-W2-1	SUMNER CNTY GENERAL OBLIGATION REF S21A			2	1.B FE	713,970	70.5330	504,311	715,000	714,025	0	51	0	0	2.000	2.010	JD	1,192	13,188	12/16/2021	12/01/2038
866407-W3-9	SUMNER CNTY GENERAL OBLIGATION REF S21A			2	1.B FE	724,540	68.8750	502,788	730,000	724,799	0	255	0	0	2.000	2.050	JD	1,217	13,464	12/16/2021	12/01/2039
866407-W4-7	SUMNER CNTY GENERAL OBLIGATION REF S21A			2	1.B FE	734,555	67.2240	500,819	745,000	735,017	0	455	0	0	2.000	2.090	JD	1,242	13,741	12/16/2021	12/01/2040
866407-W5-4	SUMNER CNTY GENERAL OBLIGATION REF S21A			2	1.B FE	759,377	67.1920	510,659	760,000	759,405	0	25	0	0	2.125	2.130	JD	1,346	14,894	12/16/2021	12/01/2041
867578-WF-9	SUNNYVALE SCH DIST GO S2021A			2	1.A FE	665,632	98.8900	568,618	575,000	653,350	0	(10,959)	0	0	4.000	1.820	MS	7,667	18,144	10/28/2021	09/01/2044
867578-VR-4	SUNNYVALE SCH DIST GO TAXABLE REF S2021			2	1.A FE	1,625,000	75.7130	1,230,336	1,625,000	1,625,000	0	0	0	0	2.494	2.494	MS	13,509	31,972	10/28/2021	09/01/2035
869142-FY-0	SUSQUEHANNA GENERAL OBLIGATION REF S18			2	1.C FE	652,674	98.8740	622,906	630,000	639,958	0	(2,854)	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	95.3820	767,825	805,000	805,000	0	0	0	0	0.516	0.516	MS	1,223	4,154	09/24/2020	03/15/2024
869257-PC-3	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	1,210,000	91.7010	1,109,582	1,210,000	1,210,000	0	0	0	0	0.616	0.616	MS	2,195	7,454	09/24/2020	03/15/2025
869257-PD-1	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	1,215,000	88.8350	1,079,345	1,215,000	1,215,000	0	0	0	0	0.856	0.856	MS	3,062	10,400	09/24/2020	03/15/2026
869257-PE-9	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	1,350,000	85.8730	1,159,286	1,350,000	1,350,000	0	0	0	0	0.956	0.956	MS	3,800	12,906	09/24/2020	03/15/2027
869257-PF-6	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	1,480,000	83.3810	1,234,039	1,480,000	1,480,000	0	0	0	0	1.114	1.114	MS	4,855	16,487	09/24/2020	03/15/2028
869257-PG-4	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	845,000	80.9890	684,357	845,000	845,000	0	0	0	0	1.214	1.214	MS	3,021	10,258	09/24/2020	03/15/2029
869257-PH-2	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	855,000	78.8610	674,262	855,000	855,000	0	0	0	0	1.314	1.314	MS	3,308	11,235	09/24/2020	03/15/2030
869257-PJ-8	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	865,000	76.9540	665,652	865,000	865,000	0	0	0	0	1.414	1.414	MS	3,601	12,231	09/24/2020	03/15/2031
869257-PK-5	SUSSEX CO GO TAXABLE REF S2020B			2	1.A FE	655,000	75.0860	491,813	655,000	655,000	0	0	0	0	1.514	1.514	MS	2,920	9,917	09/24/2020	03/15/2032
869257-PL-3	SUSSEX CO GO TAXABLE REF S2020B			2	1.A FE	1,205,000	73.9630	891,254	1,205,000	1,205,000	0	0	0	0	1.674	1.674	MS	5,939	20,172	09/24/2020	03/15/2033
874857-KN-4	TAMALPAIS UHSD TXBL GO REF S2019				1.A FE	1,415,952	89.6880	1,408,102	1,570,000	1,419,649	0	3,697	0	0	2.363	4.710	FA	15,458	0	11/14/2022	08/01/2027
87638K-CE-0	TARRANT CNTY CLG DIST GO LTD S2020			2	1.A FE	12,876,579	77.7830	10,006,783	12,865,000	12,873,939	0	(1,090)	0	0	2.000	1.990	FA	97,202	257,300	07/07/2020	08/15/2035
879709-5B-5	TEMPE GENERAL OBLIGATION S2015A			2	1.A	1,301,462	102.4010	1,326,093	1,295,000	1,296,839	0	(690)	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	101.8620	1,553,396	1,525,000	1,527,166	0	(813)	0	0	3.750	3.690	JJ	28,594	57,188	05/12/2015	07/01/2034
879709-5L-3	TEMPE GENERAL OBLIGATION S2017			2	1.A FE	435,701	107.5210	392,452	365,000	399,053	0	(7,010)	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	100.3620	632,281	630,000	632,660	0	(2,393)	0	0	3.250	2.850	FA	8,531	20,475	11/19/2015	02/01/2030
886172-NQ-4	THURSTON CO SD#111 OLYMPIA GO S2016			2	1.A FE	5,726,847	99.3480	5,662,836	5,700,000	5,711,392	0	(2,720)	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	98.2080	2,062,368	2,100,000	2,100,349	0	(91)	0	0	3.125	3.120	JD	5,469	65,625	10/26/2016	12/01/2034
889855-R8-7	TOMBALL ISD GO REF S2022			2	1.A FE	8,160,000	73.8880	6,029,261	8,160,000	8,160,000	0	0	0	0	2.300	2.300	FA	70,901	97,489	01/13/2022	02/15/2040
889855-R9-5	TOMBALL ISD GO REF S2022			2	1.A FE	6,350,000	73.5220	4,668,647	6,350,000	6,350,000	0	0	0	0	2.350	2.350	FA	56,374	77,514	01/13/2022	02/15/2041
889855-S2-9	TOMBALL ISD GO REF S2022			2	1.A FE	8,550,000	73.3140	6,268,347	8,550,000	8,550,000	0	0	0	0	2.400	2.400	FA	77,520	106,590	01/13/2022	02/15/2042
889855-S3-7	TOMBALL ISD GO REF S2022			2	1.A FE	8,930,000	72.1020	6,438,709	8,930,000	8,930,000	0	0	0	0	2.500	2.500	FA	84,339	115,966	01/13/2022	02/15/2044
889855-S4-5	TOMBALL ISD GO REF S2022			2	1.A FE	13,750,000	71.1350	9,781,063	13,750,000	13,749,823	0	(177)	0	0	2.650	2.649	FA	137,653	189,273	01/13/2022	02/15/2047
889855-S5-2	TOMBALL ISD GO REF S2022			2	1.A FE	8,850,000	72.6960	6,433,596	8,850,000	8,850,000	0	0	0	0	2.450	2.450	FA	81,912	112,629	01/13/2022	02/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
902273-ZG-9	TYLER ISD GEN OBLIG S2022 (PSF)			2	1.A FE	4,679,950	98.6630	4,647,027	4,710,000	4,680,512	0	562	0	0	3.875	3.930	FA	78,582	0	06/29/2022	02/15/2038
902273-ZH-7	TYLER ISD GEN OBLIG S2022 (PSF)			2	1.A FE	4,838,854	98.1330	4,803,610	4,895,000	4,839,842	0	988	0	0	3.875	3.970	FA	81,668	0	06/29/2022	02/15/2039
927734-H5-5	VIRGINIA BEACH GENERAL OBLIGATION S2017A			2	1.A FE	2,691,793	97.8710	2,637,623	2,695,000	2,692,763	0	200	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	89.5000	895,000	1,000,000	1,108,600	0	(12,227)	0	0	3.000	1.590	AO	7,500	30,000	03/18/2021	04/01/2037
930864-EB-5	WAKE CO GENERAL OBLIGATION REF S2021			2	1.A FE	1,525,950	73.3320	1,099,980	1,500,000	1,521,733	0	(2,423)	0	0	2.000	1.810	AO	7,500	30,000	03/18/2021	04/01/2038
930863-5R-2	WAKE CO GENERAL OBLIGATION S2014			2	1.A FE	10,263,400	100.2160	10,021,600	10,000,000	10,049,623	0	(28,718)	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	100.8400	3,731,080	3,700,000	3,764,964	0	(19,881)	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	88.7010	7,672,637	8,650,000	8,700,252	0	(13,856)	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	94.0140	987,147	1,050,000	1,037,959	0	865	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	92.6600	908,068	980,000	975,486	0	291	0	0	3.125	3.170	JD	2,552	30,625	06/19/2017	06/01/2035
938718-D6-7	WASHINGTON CO SD ST. GEORGE GO REF S16			2	1.A FE	2,861,870	100.2770	2,797,728	2,790,000	2,814,452	0	(7,352)	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	107.5380	3,349,809	3,115,000	3,402,878	0	(59,897)	0	0	5.000	2.780	JD	6,922	155,750	12/13/2017	06/15/2036
942833-ZF-4	WAUKEE CSD GENERAL OBLIGATION S2020B			2	1.C FE	4,595,801	84.8210	3,910,248	4,610,000	4,598,763	0	1,410	0	0	1.625	1.660	JD	6,243	74,913	10/27/2020	06/01/2030
942833-ZG-2	WAUKEE CSD GENERAL OBLIGATION S2020B			2	1.C FE	4,667,056	83.9720	3,934,088	4,685,000	4,670,393	0	1,592	0	0	1.750	1.790	JD	6,832	81,988	10/27/2020	06/01/2031
943363-QT-1	WAUSAU SCHOOL DIST GO S2022			2	1.C FE	7,031,891	97.5320	6,954,032	7,130,000	7,033,764	0	1,873	0	0	4.000	4.110	MS	138,639	0	06/14/2022	03/01/2040
943363-QU-8	WAUSAU SCHOOL DIST GO S2022			2	1.C FE	7,367,514	98.9990	7,355,626	7,430,000	7,368,650	0	1,136	0	0	4.125	4.190	MS	148,987	0	06/14/2022	03/01/2041
943504-4E-7	WAUWATOSA GENERAL OBLIGATION S2015B			2	1.A FE	1,142,180	100.3780	1,154,347	1,150,000	1,145,710	0	547	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	10,946,654	100.0530	10,920,785	10,915,000	10,914,837	0	(4,496)	0	0	3.750	3.710	FA	170,547	409,313	04/28/2014	02/01/2035
946813-WK-4	WAYZATA ISD #284 GO S2017A			2	1.A FE	3,438,532	95.9520	3,382,308	3,525,000	3,455,900	0	3,796	0	0	3.125	3.300	FA	45,898	110,156	01/26/2018	02/01/2037
94766P-KZ-3	WEBER SCH DIST GENERAL OBLIG S2022			2	1.A FE	7,410,825	74.3150	5,573,625	7,500,000	7,414,313	0	3,488	0	0	2.250	2.330	JD	7,500	136,875	01/26/2022	06/15/2040
948050-KD-0	WEBSTER GROVES SCHOOL DIST GO S2019			2	1.B FE	1,596,928	91.1560	1,458,496	1,600,000	1,597,516	0	166	0	0	2.875	2.890	MS	15,333	46,000	05/20/2019	03/01/2035
949493-D3-1	WELLESLEY GENERAL OBLIGATION LTD S2022			2	1.A FE	3,025,761	73.2310	2,248,192	3,070,000	3,027,185	0	1,424	0	0	2.500	2.590	JD	6,396	59,268	02/03/2022	12/01/2042
949493-D4-9	WELLESLEY GENERAL OBLIGATION LTD S2022			2	1.A FE	3,009,091	71.5620	2,196,953	3,070,000	3,010,931	0	1,840	0	0	2.500	2.620	JD	6,396	59,268	02/03/2022	12/01/2043
949493-D5-6	WELLESLEY GENERAL OBLIGATION LTD S2022			2	1.A FE	2,991,562	69.8870	2,145,531	3,070,000	2,993,781	0	2,220	0	0	2.500	2.650	JD	6,396	59,268	02/03/2022	12/01/2044
949493-D6-4	WELLESLEY GENERAL OBLIGATION LTD S2022			2	1.A FE	2,973,234	68.9510	2,116,796	3,070,000	2,975,796	0	2,563	0	0	2.500	2.680	JD	6,396	59,268	02/03/2022	12/01/2045
949493-D7-2	WELLESLEY GENERAL OBLIGATION LTD S2022			2	1.A FE	2,964,945	67.3860	2,068,750	3,070,000	2,967,569	0	2,624	0	0	2.500	2.690	JD	6,396	59,268	02/03/2022	12/01/2046
95640H-HP-6	WEST VALLEY-MISSION CCD GO S2017C			2	1.A FE	2,386,738	90.7190	2,209,008	2,435,000	2,397,499	0	2,181	0	0	3.000	3.140	FA	30,438	73,050	09/12/2017	08/01/2036
95640H-KD-9	WEST VALLEY-MISSION CCD GO S2022B			2	1.A FE	6,774,786	95.8830	6,524,838	6,805,000	6,775,431	0	645	0	0	3.625	3.660	FA	119,915	0	06/10/2022	08/01/2039
95988M-CC-9	WESTERN TECH COLLEGE DIST GO REF S2017			2	1.B FE	3,800,051	102.8170	3,670,567	3,570,000	3,639,174	0	(29,298)	0	0	4.000	3.100	AO	35,700	142,800	01/09/2017	04/01/2030
960470-KQ-4	WESTLAKE SCHOOL DIST GO REF S2014			2	1.B FE	3,268,942	102.2750	3,160,298	3,090,000	3,129,212	0	(19,535)	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	102.1800	4,087,200	4,000,000	4,077,163	0	(24,834)	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	101.6380	635,238	625,000	627,387	0	(767)	0	0	3.750	3.610	JD	1,953	23,438	05/13/2015	12/01/2031
969872-QZ-6	WILLIAMSON CO GENERAL OBLIG REF S2019			2	1.A FE	2,793,578	93.3050	2,626,536	2,815,000	2,798,813	0	1,526	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			2	1.A FE	5,553,060	100.3410	5,468,585	5,450,000	5,453,856	0	(12,774)	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	99.5480	1,015,390	1,020,000	1,010,926	0	578	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	99.7680	1,052,552	1,055,000	1,052,205	0	159	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	98.5030	1,073,683	1,090,000	1,083,353	0	347	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	99.7680	2,469,258	2,475,000	2,455,593	0	1,111	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	98.5030	2,526,602	2,565,000	2,535,331	0	1,547	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	93.3570	4,751,871	5,090,000	5,032,600	0	3,413	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	99.8710	5,942,325	5,950,000	5,878,510	0	3,689	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	81.6960	4,991,626	6,110,000	6,079,165	0	1,969	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	81.6960	8,610,758	10,540,000	10,486,808	0	3,397	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	83.0610	1,208,538	1,455,000	1,455,000	0	0	0	0	1.750	1.750	AO	6,366	22,209	11/02/2021	04/01/2033
969872-YJ-3	WILLIAMSON CO GENERAL OBLIG S2021			2	1.A FE	1,468,545	81.8950	1,212,046	1,480,000	1,469,489	0	834	0	0	1.750	1.820	AO	6,475	22,591	11/02/2021	04/01/2034

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
969872-YK-0	WILLIAMSON CO GENERAL OBLIG S2021			2	1.A FE	1,478,775	79.5290	1,192,935	1,500,000	1,480,360	0	1,413	0	0	1.750	1.870	AO	6,563	22,896	11/02/2021	04/01/2035
969872-XP-0	WILLIAMSON CO GENERAL OBLIG S2021A			2	1.A FE	3,168,460	83.1240	2,639,187	3,175,000	3,169,041	0	523	0	0	1.750	1.770	AO	13,891	48,463	11/02/2021	04/01/2033
969872-XQ-8	WILLIAMSON CO GENERAL OBLIG S2021A			2	1.A FE	3,197,926	81.9610	2,647,340	3,230,000	3,200,548	0	2,333	0	0	1.750	1.840	AO	14,131	49,302	11/02/2021	04/01/2034
969872-XR-6	WILLIAMSON CO GENERAL OBLIG S2021A			2	1.A FE	3,284,144	80.6940	2,654,833	3,290,000	3,284,590	0	386	0	0	1.875	1.890	AO	15,422	53,805	11/02/2021	04/01/2035
969872-XS-4	WILLIAMSON CO GENERAL OBLIG S2021A			2	1.A FE	3,310,303	78.0520	2,614,742	3,350,000	3,313,007	0	2,419	0	0	1.875	1.970	AO	15,703	54,786	11/02/2021	04/01/2036
969872-F2-1	WILLIAMSON CO GENERAL OBLIGATION S2022			2	1.A FE	5,300,344	99.4610	5,231,649	5,260,000	5,300,264	0	(80)	0	0	4.000	3.900	AO	6,429	0	11/30/2022	04/01/2041
969887-2D-9	WILLIAMSON CO GO S2015			2	1.A FE	4,559,131	101.7760	4,483,233	4,405,000	4,443,240	0	(17,112)	0	0	4.000	3.570	FA	66,564	176,200	05/06/2015	02/15/2033
969872-C8-1	WILLIAMSON CO PUB IMPT & SCH BOND GO S22			2	1.A FE	3,340,318	99.3330	3,297,856	3,320,000	3,340,280	0	(38)	0	0	4.000	3.920	AO	4,058	0	12/13/2022	04/01/2041
969872-C9-9	WILLIAMSON CO PUB IMPT & SCH BOND GO S22			2	1.A FE	3,470,789	98.5310	3,404,246	3,455,000	3,470,771	0	(18)	0	0	4.000	3.940	AO	4,223	0	12/13/2022	04/01/2042
969872-D2-3	WILLIAMSON CO PUB IMPT & SCH BOND GO S22			2	1.A FE	3,608,136	97.9810	3,527,316	3,600,000	3,608,116	0	(20)	0	0	4.000	3.970	AO	4,400	0	12/13/2022	04/01/2043
97217P-KP-3	WILSON CO GENERAL OBLIGATION S2016			2	1.B FE	4,061,680	97.4170	3,896,680	4,000,000	4,021,986	0	(6,374)	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	74.6130	1,275,882	1,710,000	1,696,632	0	1,077	0	0	1.375	1.450	MN	3,919	23,513	02/03/2021	05/01/2034
97217P-SG-5	WILSON CO GENERAL OBLIGATION S2021			2	1.B FE	1,728,355	73.3580	1,272,761	1,735,000	1,729,159	0	426	0	0	1.500	1.530	MN	4,338	26,025	02/03/2021	05/01/2035
97217P-SH-3	WILSON CO GENERAL OBLIGATION S2021			2	1.B FE	1,738,669	71.1070	1,251,483	1,760,000	1,741,025	0	1,267	0	0	1.500	1.590	MN	4,400	26,400	02/03/2021	05/01/2036
97217P-SJ-9	WILSON CO GENERAL OBLIGATION S2021			2	1.B FE	1,786,169	70.0590	1,254,056	1,790,000	1,786,570	0	210	0	0	1.625	1.640	MN	4,848	29,088	02/03/2021	05/01/2037
973024-E8-1	WINCHESTER GENERAL OBLIGATION S2015			2	1.A FE	1,852,225	103.1390	1,784,305	1,730,000	1,764,252	0	(12,964)	0	0	4.000	3.170	JJ	41,881	87,200	06/24/2015	07/01/2031
973024-R4-6	WINCHESTER GENERAL OBLIGATION S2018			2	1.A FE	737,728	99.4400	735,856	740,000	738,248	0	123	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	98.2860	766,631	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	75.3550	2,822,045	3,745,000	3,689,400	0	3,264	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	75.0880	2,864,607	3,815,000	3,792,577	0	1,211	0	0	2.125	2.170	JD	6,756	81,069	06/09/2020	06/01/2038
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						2,888,236,540	XXX	2,561,308,409	2,789,792,000	2,834,596,682	(194,813)	(11,377,062)	216,861	0	XXX	XXX	XXX	24,969,318	81,670,007	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						2,888,236,540	XXX	2,561,308,409	2,789,792,000	2,834,596,682	(194,813)	(11,377,062)	216,861	0	XXX	XXX	XXX	24,969,318	81,670,007	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	101.3080	14,183,120	14,000,000	14,120,405	0	(66,296)	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.D FE	1,046,760	100.0800	1,000,800	1,000,000	1,000,166	0	(10,154)	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.D FE	3,223,089	100.0750	2,902,175	2,900,000	2,900,518	0	(31,441)	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.D FE	3,686,752	106.1160	3,395,712	3,200,000	3,350,473	0	(49,225)	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	100.0350	445,156	445,000	443,072	0	228	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	100.2030	480,974	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	99.4830	512,337	515,000	511,638	0	302	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	99.3040	556,102	560,000	558,756	0	99	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	98.8230	592,938	600,000	594,569	0	386	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	98.7970	637,241	645,000	643,028	0	126	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	94.5060	656,817	695,000	689,748	0	305	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	92.9420	692,418	745,000	736,511	0	450	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	93.0600	744,480	800,000	799,512	0	23	0	0	3.375	3.380	JD	1,200	27,000	10/25/2017	06/15/2038
090132-AQ-4	BILLINGS SEWER SYSTEM REV S2017			2	1.D FE	707,898	108.5680	651,408	600,000	650,952	0	(10,434)	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	103.6830	518,415	500,000	511,581	0	(2,341)	0	0	4.000	3.440	JJ	10,000	20,000	01/26/2017	07/01/2034
10146H-LD-6	BOULDER CO WATER & SEWER REV S2016			2	1.B FE	2,128,701	98.2040	2,023,002	2,060,000	2,076,821	0	(8,470)	0	0	3.000	2.560	JD	5,150	61,800	05/03/2016	12/01/2033
10146H-MU-7	BOULDER CO WATER & SEWER REV S2022			2	1.A FE	2,625,665	99.7140	2,632,450	2,640,000	2,625,962	0	298	0	0	3.875	3.920	JD	8,525	51,150	05/18/2022	12/01/2038
10146H-MV-5	BOULDER CO WATER & SEWER REV S2022			2	1.A FE	2,707,367	99.0050	2,712,737	2,740,000	2,708,080	0	713	0	0	3.875	3.970	JD	8,848	53,088	05/18/2022	12/01/2039
115117-MC-4	BROWARD CO WATER & SEWER S2019A			2	1.B FE	30,177,300	85.2310	25,569,300	30,000,000	30,126,950	0	(16,884)	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	95.2930	11,435,160	12,000,000	13,703,456	0	(235,699)	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	95.1130	2,116,264	2,225,000	2,212,140	0	920	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	3,437,695	107.8200	3,099,825	2,875,000	3,023,719	0	(43,345)	0	0	5.000	3.285	MS	42,326	143,750	10/07/2011	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
130178-M8-6	CALIFORNIA ED FAC AUTH S12 U-2(STANFORD)			1	1.A FE	848,301	120.9390	804,244	665,000	766,955	0	(8,804)	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	120.9390	11,289,656	9,335,000	10,766,196	0	(123,587)	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	115.8720	17,380,800	15,000,000	18,386,669	0	(112,720)	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	115.0010	3,450,030	3,000,000	4,375,196	0	(46,362)	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	115.0010	488,754	425,000	544,014	0	(3,591)	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	115.0010	19,061,416	16,575,000	21,216,558	0	(140,030)	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	114.2860	5,714,300	5,000,000	6,679,356	0	(40,644)	0	0	5.000	3.120	MN	41,667	250,000	03/22/2019	05/01/2049
13034A-V5-6	CALIFORNIA INFRAS EDB BRIGHTLINE AMT S20			2	1.A FE	50,000,000	99.8080	49,904,000	50,000,000	50,000,000	0	0	0	0	0.850	0.848	JAN	387,740	0	01/28/2022	01/01/2050
147056-HB-4	CARY COMBINED ENTERPRISE SYS REF S2017B			2	1.A FE	5,942,625	89.7070	5,467,642	6,095,000	5,972,502	0	6,331	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	89.0520	3,143,536	3,530,000	3,496,583	0	3,473	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	88.0630	3,293,556	3,740,000	3,730,476	0	695	0	0	2.375	2.400	MS	29,608	88,825	08/14/2019	09/01/2034
158855-EB-8	CHANDLER EXCISE TAX REV S2017			2	1.A FE	2,371,682	98.9560	2,335,362	2,360,000	2,365,928	0	(1,215)	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	94.8270	2,659,897	2,805,000	2,770,380	0	2,233	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	102.2310	2,555,775	2,500,000	2,623,212	0	(33,265)	0	0	4.000	2.520	JJ	50,000	100,000	05/11/2016	01/01/2035
160429-YQ-3	CHARLESTON WTRWKS & SWR TXBL REF S20A			2	1.A FE	2,252,790	72.7100	2,181,300	3,000,000	2,253,976	0	1,186	0	0	2.531	4.665	JJ	37,965	0	12/14/2022	01/01/2040
161045-QQ-5	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	6,090,780	79.6960	4,781,760	6,000,000	6,071,179	0	(8,777)	0	0	2.000	1.830	JJ	60,000	120,000	09/11/2020	07/01/2035
161045-QR-3	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	3,094,100	103.1670	2,579,175	2,500,000	2,963,205	0	(58,204)	0	0	4.000	1.390	JJ	50,000	100,000	09/11/2020	07/01/2036
161045-QS-1	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	7,049,560	74.8890	5,242,230	7,000,000	7,038,943	0	(4,783)	0	0	2.000	1.920	JJ	70,000	140,000	09/11/2020	07/01/2037
161045-QT-9	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	7,526,400	73.0770	5,480,775	7,500,000	7,520,830	0	(2,554)	0	0	2.000	1.960	JJ	75,000	150,000	09/11/2020	07/01/2038
161045-QU-6	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	3,326,790	86.8450	2,605,350	3,000,000	3,255,903	0	(31,622)	0	0	3.000	1.780	JJ	45,000	90,000	09/11/2020	07/01/2039
161045-QV-4	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	1,105,150	85.4510	854,510	1,000,000	1,082,376	0	(10,162)	0	0	3.000	1.820	JJ	15,000	30,000	09/11/2020	07/01/2040
161045-QW-2	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	496,620	67.4830	337,415	500,000	496,931	0	135	0	0	2.000	2.040	JJ	5,000	10,000	09/11/2020	07/01/2041
161045-QX-0	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	493,880	65.7540	328,770	500,000	494,408	0	231	0	0	2.000	2.070	JJ	5,000	10,000	09/11/2020	07/01/2042
163123-MV-1	CHELAN CO PUB UTIL DIST #1 S97A (MBIA)	@			1.C FE	2,957,460	92.7660	10,204,260	11,000,000	9,287,820	0	628,003	0	0	0.000	5.740	N/A	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	89.7970	8,979,700	10,000,000	8,239,156	0	454,077	0	0	0.000	5.750	N/A	0	0	03/12/2002	06/01/2026
172311-NZ-1	CINCINNATI WATER SYSTEM REV REF S2017A			2	1.A FE	3,720,535	93.6570	3,526,186	3,765,000	3,729,746	0	1,795	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	73.1430	1,952,918	2,670,000	2,662,152	0	350	0	0	2.250	2.270	JD	5,006	64,748	10/15/2021	12/01/2040
172311-QW-5	CINCINNATI WATER SYSTEM REV REF S2021A			2	1.A FE	2,703,765	72.2770	1,973,162	2,730,000	2,704,988	0	1,043	0	0	2.250	2.310	JD	5,119	66,203	10/15/2021	12/01/2041
172311-QX-3	CINCINNATI WATER SYSTEM REV REF S2021A			2	1.A FE	2,748,373	71.6260	1,998,365	2,790,000	2,750,182	0	1,553	0	0	2.250	2.340	JD	5,231	67,658	10/15/2021	12/01/2042
222642-LE-8	COLLIER CO WATER & SEWER DIST REV S2021			2	1.A FE	5,464,431	97.8030	5,364,495	5,485,000	5,464,395	0	(36)	0	0	4.000	4.028	JJ	109,700	0	12/08/2022	07/01/2041
196632-SE-4	COLORADO SPRINGS UTILITIES REV REF S13A			2	1.C FE	1,809,612	101.4670	1,567,665	1,545,000	1,570,147	0	(28,078)	0	0	5.000	3.090	MN	9,871	77,250	04/02/2013	11/15/2034
196632-SE-4	COLORADO SPRINGS UTILITIES REV REF S13A	SD		2	1.C FE	8,509,277	101.4670	7,371,578	7,265,000	7,383,249	0	(132,032)	0	0	5.000	3.090	MN	46,415	363,250	04/02/2013	11/15/2034
196632-ZW-6	COLORADO SPRINGS UTILITIES REV S2017 A-2			2	1.C FE	1,211,570	108.9300	1,089,300	1,000,000	1,108,652	0	(20,658)	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	95.8230	416,830	435,000	440,187	0	(1,329)	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	97.2340	452,138	465,000	460,976	0	316	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	97.3140	452,510	465,000	463,173	0	128	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	99.5360	622,100	625,000	622,844	0	247	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	101.7500	2,370,775	2,330,000	2,364,156	0	(7,644)	0	0	4.000	3.610	FA	38,833	93,200	11/16/2016	02/01/2036
198504-ZP-0	COLUMBIA WATERWORKS & SEWER SYS S2019A			2	1.B FE	1,704,780	90.3800	1,491,270	1,650,000	1,687,828	0	(5,674)	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	87.7130	613,991	700,000	713,672	0	(2,047)	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	86.4650	864,650	1,000,000	1,017,275	0	(2,583)	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	85.0860	1,250,764	1,470,000	1,492,913	0	(3,422)	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	83.6670	1,154,605	1,380,000	1,399,185	0	(2,863)	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	100.3280	642,099	640,000	642,622	0	(15,715)	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	100.3280	2,568,397	2,560,000	2,570,229	0	(61,328)	0	0	5.000	2.550	MS	42,667	128,000	04/29/2013	03/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
20775Y-AS-5	CONNECTICUT REVOLVING FUND S2013A	SD		2	1.A FE	4,386,440	100.3280	4,013,120	4,000,000	4,007,867	0	(48,484)	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	SD		2	1.C FE	14,372,860	103.2930	13,546,877	13,115,000	13,389,957	0	(136,804)	0	0	4.500	3.360	JD	49,181	590,175	11/19/2014	12/01/2036
239018-FV-1	DAVIS CNTY SALES TAX REV S2022			2	1.A FE	3,006,569	104.3010	3,139,460	3,010,000	3,006,481	0	(88)	0	0	4.250	4.260	AO	28,428	0	09/29/2022	04/01/2038
24916P-JA-6	DENVER CITY & CO WTR COMMRS REF REV S20B			2	1.A FE	7,319,287	80.5180	5,897,944	7,325,000	7,319,922	0	232	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	94.7390	5,030,641	5,310,000	5,347,000	0	(9,383)	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	97.6180	4,558,761	4,670,000	4,653,862	0	816	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	94.7390	2,832,696	2,990,000	3,010,834	0	(5,283)	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			1	1.B FE	2,318,040	107.6960	2,153,920	2,000,000	2,146,008	0	(31,648)	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	76.3960	7,639,600	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	100.0000	500,000	500,000	500,000	0	(7,357)	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	100.0000	1,140,000	1,140,000	1,140,000	0	(16,325)	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	100.0000	750,000	750,000	750,000	0	(10,445)	0	0	5.000	3.570	JJ	18,750	37,500	05/30/2013	01/01/2038
27149T-BB-6	EAST CENTRAL REGL WASTEWATER REV REF S17			2	1.B FE	2,851,384	109.3360	2,558,462	2,340,000	2,603,718	0	(51,726)	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	103.8930	1,412,945	1,360,000	1,407,623	0	(26,178)	0	0	5.000	2.930	AO	17,000	68,000	10/28/2014	10/01/2033
296163-BB-3	ESCAMBIA CO SOL WST DISP (GULF PWR)S2009			2	1.E FE	28,400,000	100.0000	28,400,000	28,400,000	28,400,000	0	0	0	0	3.540	3.830	MON	67,102	0	12/13/2022	04/01/2039
303867-KA-2	FAIRFAX CO SEWER REV REF S2016A			2	1.A FE	151,548	100.0690	145,100	145,000	147,495	0	(661)	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	100.0690	6,859,730	6,855,000	6,972,961	0	(31,256)	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	107.3350	11,602,914	10,810,000	11,663,758	0	(172,538)	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	98.6050	15,106,286	15,320,000	15,754,324	0	(70,605)	0	0	4.000	3.430	JJ	306,400	612,800	01/10/2019	07/01/2037
343137-EX-9	FLORIDA TURNPIKE AUTH REF S2018A			2	1.C FE	16,586,316	99.0350	15,776,276	15,930,000	16,341,412	0	(66,771)	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	85.5660	5,899,776	6,895,000	6,992,851	0	(13,566)	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	82.7570	6,053,675	7,315,000	7,392,702	0	(10,748)	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	74.6380	6,127,780	8,210,000	8,166,248	0	2,814	0	0	1.875	1.920	JJ	76,969	130,419	08/03/2021	07/01/2036
343137-MF-9	FLORIDA TURNPIKE AUTH REV S2021C			2	1.C FE	10,411,395	71.4560	7,492,162	10,485,000	10,414,970	0	2,970	0	0	2.375	2.420	JJ	124,509	160,479	10/13/2021	07/01/2041
395468-KX-8	GREENSBORO ENTERPRISE SYS REV REF S2017A			2	1.A FE	2,562,833	97.1110	2,418,064	2,490,000	2,525,625	0	(7,416)	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	105.0210	1,575,315	1,500,000	1,573,899	0	(26,701)	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	99.0900	4,954,500	5,000,000	5,137,418	0	(24,188)	0	0	4.000	3.410	FA	75,556	200,000	02/08/2018	08/15/2038
426170-QM-1	HENRICO CO WTR & SWR REV S2019			2	1.A FE	2,506,596	83.2670	2,119,145	2,545,000	2,512,242	0	1,661	0	0	2.875	2.980	MN	12,195	73,169	06/04/2019	05/01/2038
426170-RG-3	HENRICO CO WTR & SWR REV S2020A			2	1.A FE	778,233	91.2700	634,327	695,000	760,049	0	(8,283)	0	0	3.000	1.640	MN	3,475	20,850	09/30/2020	05/01/2036
426170-RH-1	HENRICO CO WTR & SWR REV S2020A			2	1.A FE	417,803	88.2000	330,750	375,000	408,473	0	(4,252)	0	0	3.000	1.700	MN	1,875	11,250	09/30/2020	05/01/2037
426170-RJ-7	HENRICO CO WTR & SWR REV S2020A			2	1.A FE	338,675	87.6110	267,214	305,000	331,346	0	(3,341)	0	0	3.000	1.740	MN	1,525	9,150	09/30/2020	05/01/2038
426170-RK-4	HENRICO CO WTR & SWR REV S2020A			2	1.A FE	547,817	86.6520	428,927	495,000	536,338	0	(5,233)	0	0	3.000	1.780	MN	2,475	14,850	09/30/2020	05/01/2039
426170-RL-2	HENRICO CO WTR & SWR REV S2020A			2	1.A FE	744,525	84.1910	568,289	675,000	729,438	0	(6,880)	0	0	3.000	1.820	MN	3,375	20,250	09/30/2020	05/01/2040
426170-RM-0	HENRICO CO WTR & SWR REV S2020A			2	1.A FE	1,115,810	84.1680	854,305	1,015,000	1,093,963	0	(9,963)	0	0	3.000	1.860	MN	5,075	30,450	09/30/2020	05/01/2041
426170-RN-8	HENRICO CO WTR & SWR REV S2020A			2	1.A FE	1,370,700	82.3550	1,029,438	1,250,000	1,344,578	0	(11,918)	0	0	3.000	1.890	MN	6,250	37,500	09/30/2020	05/01/2042
438689-JJ-1	HONOLULU WATER SUPPLY WTR SYS REF S2014A			2	1.C FE	601,947	101.8350	590,643	580,000	583,949	0	(2,520)	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	101.8350	6,919,688	6,795,000	6,841,262	0	(29,520)	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	81.9740	512,338	625,000	625,000	0	0	0	0	1.820	1.820	JJ	5,688	11,375	03/10/2021	07/01/2029
438689-ND-9	HONOLULU WTR SUPPLY WTR SYS TXBL REFS21B			1	1.B FE	1,270,000	80.3120	1,019,962	1,270,000	1,270,000	0	0	0	0	1.970	1.970	JJ	12,510	25,019	03/10/2021	07/01/2030
438689-NE-7	HONOLULU WTR SUPPLY WTR SYS TXBL REFS21B			1	1.B FE	580,000	78.6090	455,932	580,000	580,000	0	0	0	0	2.070	2.070	JJ	6,003	12,006	03/10/2021	07/01/2031
45203H-Z9-6	ILLINOIS FIN AUTH (NORTHWESTERN) S2015	SD		2	1.B FE	15,075,859	103.0110	14,071,303	13,660,000	14,096,408	0	(141,611)	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	112.2160	4,645,742	4,140,000	4,569,197	0	(65,217)	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	102.0530	3,485,110	3,415,000	3,566,198	0	(47,984)	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	102.1580	4,295,744	4,205,000	4,391,175	0	(59,085)	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	101.8050	3,227,219	3,170,000	3,206,654	0	(11,374)	0	0	4.000	3.590	JJ	63,400	126,800	01/19/2017	01/01/2034

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
45204E-KM-9	ILLINOIS FIN AUTH REV CLEAN WTR REV S16			2	1.A FE	562,920	101.5000	558,250	550,000	554,800	0	(1,487)	0	0	4.000	3.690	JJ	11,000	22,000	01/05/2017	01/01/2035
45506D-PK-5	INDIANA FINANCE AUTH REV GREEN BOND S15A	SD		2	1.A FE	10,669,558	103.8760	9,125,507	8,785,000	9,218,817	0	(200,326)	0	0	5.000	2.550	FA	183,021	439,250	01/20/2015	02/01/2035
45506D-YU-3	INDIANA FINANCE AUTH REV GREEN BOND S16D			2	1.A FE	5,963,121	107.2790	6,109,539	5,695,000	5,946,669	0	(118,690)	318,308	0	5.000	3.671	FA	118,646	284,750	09/22/2016	08/01/2033
455168-AU-8	INDIANA UNIV REV STUDENT FEE REF S15W-1			2	1.A FE	3,120,362	101.2660	2,951,904	2,915,000	2,953,365	0	(23,312)	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	101.2660	1,230,382	1,215,000	1,230,991	0	(9,717)	0	0	4.000	3.140	FA	20,250	48,600	12/10/2014	08/01/2033
46246K-2F-8	IOWA FINANCE AUTH ST GREEN BOND REF S15			2	1.A FE	2,092,529	105.9120	1,805,800	1,705,000	1,810,517	0	(39,068)	0	0	5.000	2.510	FA	35,521	85,250	02/04/2015	08/01/2031
462460-5T-9	IOWA HIGHER ED (GRINNELL COLLEGE) S2017			2	1.A FE	1,168,416	102.6680	1,134,481	1,105,000	1,132,768	0	(6,542)	0	0	4.000	3.310	JD	3,683	44,200	01/11/2017	12/01/2036
46613P-8M-1	JEA WATER & SEWER SYS S2012B			2	1.C FE	151,002	100.1150	130,150	130,000	130,061	0	(556)	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	100.1150	3,544,071	3,540,000	3,541,650	0	(15,143)	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	101.1470	2,907,976	2,875,000	2,880,870	0	(5,654)	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	101.1470	3,105,213	3,070,000	3,074,177	0	(4,020)	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	1,800,705	111.0670	1,677,112	1,510,000	1,670,119	0	(28,972)	0	0	5.000	2.750	FA	31,458	75,500	03/15/2018	02/01/2030
495289-J4-3	KING CO SEWER REV REF S2013A			2	1.B FE	5,801,400	100.0000	5,000,000	5,000,000	5,000,000	0	(93,827)	0	0	5.000	3.080	JJ	125,000	250,000	03/18/2013	01/01/2031
495289-8M-5	KING CO SEWER REV REF S2017			2	1.B FE	2,382,480	108.1740	2,163,480	2,000,000	2,192,803	0	(39,765)	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	75.2720	1,125,316	1,495,000	1,484,998	0	620	0	0	1.875	1.930	JD	2,336	27,953	11/09/2021	12/01/2036
50607C-AR-6	LAFAYETTE WATER RECLAMATION REV S2021			2	1.C FE	1,501,058	73.6250	1,122,781	1,525,000	1,502,452	0	1,286	0	0	1.875	1.990	JD	2,383	28,514	11/09/2021	12/01/2037
50607C-AS-4	LAFAYETTE WATER RECLAMATION REV S2021			2	1.C FE	1,538,918	72.9290	1,130,400	1,550,000	1,539,509	0	552	0	0	2.000	2.050	JD	2,583	30,914	11/09/2021	12/01/2038
50607C-AT-2	LAFAYETTE WATER RECLAMATION REV S2021			2	1.C FE	1,556,411	71.6790	1,132,528	1,580,000	1,557,590	0	1,092	0	0	2.000	2.100	JD	2,633	31,512	11/09/2021	12/01/2039
520192-PQ-2	LAWRENCE WATER & SEWER SYS REV REF S16A			2	1.C FE	3,225,297	99.9910	3,004,730	3,005,000	3,077,511	0	(24,372)	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	87.9890	2,595,676	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	85.9860	1,719,720	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	84.8960	339,584	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	83.7590	397,855	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	82.8510	414,255	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	82.1380	361,407	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	81.0790	599,985	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	78.0140	1,950,350	2,500,000	2,499,982	0	(8)	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	304,085	101.5550	294,510	290,000	293,393	0	(1,613)	0	0	4.000	3.390	JJ	5,800	11,600	08/05/2015	01/01/2035
545904-ML-5	LOUDOUN CO SANTN WATER & SEWER REF S15	SD		2	1.A FE	5,767,135	101.5550	5,585,525	5,500,000	5,564,350	0	(30,589)	0	0	4.000	3.390	JJ	110,000	220,000	08/05/2015	01/01/2035
557363-DG-0	MADISON CO CAP RES CORP COLGATE UNV S15B			2	1.D FE	1,037,525	97.6310	1,010,481	1,035,000	1,035,732	0	(273)	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	108.1330	1,038,077	960,000	1,036,962	0	(12,528)	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	100.5890	1,508,835	1,500,000	1,483,571	0	1,082	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	107.6790	974,495	905,000	964,299	0	(14,339)	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	107.3030	1,609,545	1,500,000	1,594,941	0	(22,924)	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 S2022				1.D FE	1,340,000	117.9700	1,179,700	1,000,000	1,317,108	0	(22,892)	0	0	5.000	1.420	JJ	25,000	11,944	12/08/2021	07/01/2032
560551-RM-7	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	2,797,873	117.0990	2,453,224	2,095,000	2,750,643	0	(47,230)	0	0	5.000	1.460	JJ	52,375	25,024	12/08/2021	07/01/2033
560551-RN-5	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	1,332,140	116.3300	1,163,300	1,000,000	1,309,852	0	(22,288)	0	0	5.000	1.490	JJ	25,000	11,944	12/08/2021	07/01/2034
560551-RP-0	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	1,315,502	114.8720	1,137,233	990,000	1,293,690	0	(21,813)	0	0	5.000	1.520	JJ	24,750	11,825	12/08/2021	07/01/2035
560551-RQ-8	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	1,459,216	114.0580	1,254,638	1,100,000	1,435,168	0	(24,048)	0	0	5.000	1.540	JJ	27,500	13,139	12/08/2021	07/01/2036
560551-RR-6	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	1,482,006	112.8750	1,264,200	1,120,000	1,457,812	0	(24,194)	0	0	5.000	1.570	JJ	28,000	13,378	12/08/2021	07/01/2037
560551-RS-4	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	1,026,775	98.3030	835,576	850,000	1,015,077	0	(11,697)	0	0	4.000	1.770	JJ	17,000	8,122	12/08/2021	07/01/2038
560551-RT-2	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	843,395	97.8970	685,279	700,000	833,923	0	(9,472)	0	0	4.000	1.800	JJ	14,000	6,689	12/08/2021	07/01/2039
560551-RU-9	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	841,218	98.2320	687,624	700,000	831,906	0	(9,312)	0	0	4.000	1.830	JJ	14,000	6,689	12/08/2021	07/01/2040
560551-RV-7	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	898,988	97.8150	733,613	750,000	889,173	0	(9,815)	0	0	4.000	1.860	JJ	15,000	7,167	12/08/2021	07/01/2041
560551-RW-5	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	956,448	98.1640	785,312	800,000	946,159	0	(10,290)	0	0	4.000	1.890	JJ	16,000	7,644	12/08/2021	07/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted 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
560551-QA-4	MAINE TURNPIKE AUTH REV S2018			2	1.D FE	1,072,200	98.7120	987,120	1,000,000	1,041,078	0	(6,733)	0	0	4.000	3.180	JJ	20,000	40,000	01/25/2018	07/01/2037
561851-JQ-0	MANATEE CO PUBLIC UTILITIES REF S2017			2	1.B FE	1,230,932	103.2200	1,166,386	1,130,000	1,182,700	0	(10,202)	0	0	4.000	2.940	AO	11,300	45,200	12/15/2017	10/01/2035
57583U-A2-4	MASS DEV FIN AGY (PHILLIPS ACADEMY) S14A			2	1.A FE	5,481,958	101.3790	5,241,294	5,170,000	5,195,599	0	(37,519)	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	101.3790	5,068,950	5,000,000	5,026,067	0	(38,191)	0	0	5.000	4.190	MS	83,333	250,000	01/07/2014	09/01/2038
575829-CF-1	MASSACHUSETTS CLEAN WATER TRUST S2016-19			2	1.A FE	2,397,284	101.4890	2,222,609	2,190,000	2,260,522	0	(21,573)	0	0	4.000	2.900	FA	36,500	87,600	01/27/2016	02/01/2036
575829-DR-4	MASSACHUSETTS CLEAN WATER TRUST S2017-20			2	1.A FE	5,724,300	103.8670	5,193,350	5,000,000	5,209,638	0	(96,289)	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	114.3810	57,190,500	50,000,000	75,664,396	0	(649,494)	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	100.9260	4,037,040	4,000,000	4,123,525	0	(20,114)	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	3,634,755	124.3680	3,115,418	2,505,000	3,120,190	0	(56,495)	0	0	5.500	2.570	JJ	68,888	137,775	10/09/2012	07/01/2032
57585K-WD-6	MASSACHUSETTS H/E MASS INT TECH S2002K	SD			1.A FE	7,907,950	124.3680	6,778,056	5,450,000	6,788,437	0	(122,913)	0	0	5.500	2.570	JJ	149,875	299,750	10/09/2012	07/01/2032
57586C-S9-7	MASSACHUSETTS H/E (BOSTON COLLEGE) S08				1.D FE	11,802,900	116.0880	11,608,800	10,000,000	10,816,859	0	(109,498)	0	0	5.500	4.105	JD	45,833	550,000	10/14/2011	06/01/2030
576051-LE-4	MASSACHUSETTS WATER RES AUTH REF S2014F	SD		2	1.B FE	8,275,167	101.9560	8,171,773	8,015,000	8,063,717	0	(29,500)	0	0	4.000	3.600	FA	133,583	320,600	11/14/2014	08/01/2037
576051-PM-2	MASSACHUSETTS WATER RES AUTH REF S2016C			2	1.B FE	4,556,069	101.4230	4,422,043	4,360,000	4,451,888	0	(23,766)	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	102.2230	439,559	430,000	438,130	0	(4,960)	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	102.2230	9,568,073	9,360,000	9,536,970	0	(107,973)	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	79.3410	9,917,625	12,500,000	12,500,000	0	0	0	0	2.240	2.240	FA	116,667	170,333	12/10/2021	08/01/2032
576051-ZR-0	MASSACHUSETTS WTR RES AUTH TXBL REF S21C			2	1.B FE	12,000,000	78.4240	9,410,880	12,000,000	12,000,000	0	0	0	0	2.390	2.390	FA	119,500	174,470	12/10/2021	08/01/2033
576051-ZS-8	MASSACHUSETTS WTR RES AUTH TXBL REF S21C			2	1.B FE	10,000,000	77.3180	7,731,800	10,000,000	10,000,000	0	0	0	0	2.490	2.490	FA	103,750	151,475	12/10/2021	08/01/2034
586158-QC-4	MEMPHIS ELEC SYS REV S2017			2	1.E FE	2,404,236	100.1500	2,303,450	2,300,000	2,354,282	0	(10,115)	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	103.3760	1,354,226	1,310,000	1,392,935	0	(20,016)	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	101.9670	1,325,571	1,300,000	1,364,453	0	(12,030)	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	107.4590	2,100,823	1,955,000	2,134,142	0	(38,056)	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	100.8210	8,872,248	8,800,000	8,854,327	0	(144,436)	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	68.6120	5,231,665	7,625,000	7,572,266	0	2,253	0	0	2.125	2.170	AO	40,508	131,875	11/17/2021	10/01/2041
59447T-Z2-2	MICHIGAN FIN AUTH DRINK WTR GREEN BDS21B			2	1.A FE	7,667,074	67.5710	5,263,781	7,790,000	7,672,076	0	4,707	0	0	2.125	2.220	AO	41,384	134,729	11/17/2021	10/01/2042
59447T-Z3-0	MICHIGAN FIN AUTH DRINK WTR GREEN BDS21B			2	1.A FE	7,153,054	66.2920	4,845,945	7,310,000	7,159,060	0	5,648	0	0	2.125	2.250	AO	38,834	126,427	11/17/2021	10/01/2043
594695-2G-2	MICHIGAN TRUNK LINE S2020B			2	1.C FE	1,114,684	94.6790	1,088,809	1,150,000	1,114,711	0	28	0	0	4.000	4.210	MN	5,878	0	12/16/2022	11/15/2045
594695-2Y-3	MICHIGAN TRUNK LINE S2021A			2	1.C FE	9,296,986	96.9230	7,327,379	7,560,000	9,082,754	0	(158,846)	0	0	4.000	1.560	MN	38,640	302,400	08/04/2021	11/15/2041
594695-2Z-0	MICHIGAN TRUNK LINE S2021A			2	1.C FE	1,118,835	95.1270	1,093,961	1,150,000	1,118,861	0	26	0	0	4.000	4.190	MN	5,878	0	12/16/2022	11/15/2044
60416H-3G-7	MINNESOTA HIGHER ED(CARLETON COLL)REFS17			2	1.C FE	1,478,850	99.7650	1,496,475	1,500,000	1,485,627	0	1,757	0	0	3.000	3.150	MS	15,000	45,000	12/13/2018	03/01/2030
604115-CS-2	MINNESOTA PUB FAC AUTH REV S2016A			2	1.A FE	22,059,188	106.0690	19,103,027	18,010,000	19,400,536	0	(417,485)	0	0	5.000	2.450	MS	300,167	900,500	02/09/2016	03/01/2035
60528A-BX-1	MISSISSIPPI BUS FIN COM CHEVRON S2010G			2	1.D FE	4,600,000	100.0000	4,600,000	4,600,000	4,600,000	0	0	0	0	3.550	3.830	MON	11,733	0	12/13/2022	11/01/2035
60636U-JQ-3	MISSOURI ENV IMP & ENERGY TXBL REF S20B				1.A FE	4,750,000	96.0660	4,563,135	4,750,000	4,750,000	0	0	0	0	0.704	0.704	JJ	16,720	33,440	11/12/2020	01/01/2024
60636U-DH-9	MISSOURI ENV IMP & ENERGY WTR POLL S15B			2	1.A FE	8,406,305	101.6590	8,010,729	7,880,000	8,031,413	0	(57,779)	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	101.5290	2,959,570	2,915,000	2,968,180	0	(20,279)	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	101.3990	2,484,276	2,450,000	2,486,980	0	(14,070)	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	98.9750	1,979,500	2,000,000	2,043,836	0	(9,046)	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	78.7970	5,614,286	7,125,000	6,988,072	0	18,582	0	0	1.459	1.757	MN	13,283	103,954	02/26/2021	11/15/2029
64465P-YR-3	NEW HAMPSHIRE MUNI BOND BANK S2013C			2	1.C FE	7,395,353	101.2780	6,729,923	6,645,000	6,699,419	0	(85,367)	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	98.7570	474,034	480,000	476,897	0	255	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	73.9360	70,239	95,000	96,219	0	(185)	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	101.9910	5,099,550	5,000,000	5,032,586	0	(20,788)	0	0	4.000	3.550	JJ	100,000	200,000	01/08/2014	07/01/2029
64579S-AA-3	NEW JERSEY ENVR INFRA TRUST REF S16A R-2				1.A	6,396	111.4720	5,574	5,000	5,749	0	(104)	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	110.8270	16,624	15,000	17,248	0	(311)	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	111.2140	6,055,602	5,445,000	6,261,182	0	(113,023)	0	0	4.500	2.080	MS	81,675	245,025	05/10/2016	09/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
645791-8M-9	NEW JERSEY ENVR INFRA TRUST REV S17 A-1			2	1.A FE	1,473,997	98.5880	1,468,961	1,490,000	1,478,596	0	880	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	103.2990	113,629	110,000	111,974	0	(699)	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	102.7070	3,199,323	3,115,000	3,170,911	0	(19,784)	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	103.5580	2,889,268	2,790,000	2,863,064	0	(25,984)	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	103.3950	2,993,285	2,895,000	2,958,859	0	(22,651)	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	103.1920	1,160,910	1,125,000	1,148,079	0	(8,179)	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	103.1920	1,934,850	1,875,000	1,913,466	0	(13,631)	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	101.9650	2,105,577	2,065,000	2,144,484	0	(21,877)	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	107.4640	537,320	500,000	528,564	0	(7,791)	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	4,414,199	105.3670	3,967,068	3,765,000	3,942,769	0	(69,984)	0	0	5.000	2.960	JD	15,688	188,250	07/28/2015	06/01/2031
64711N-ZG-3	NEW MEXICO FIN AUTH SR LIEN S2015C	SD		2	1.B FE	586,215	105.3670	526,835	500,000	523,608	0	(9,294)	0	0	5.000	2.960	JD	2,083	25,000	07/28/2015	06/01/2031
64711N-J6-3	NEW MEXICO FIN AUTH SR LIEN S2016			2	1.B FE	4,293,553	102.4980	3,879,549	3,785,000	3,974,833	0	(52,644)	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	101.1180	1,056,683	1,045,000	1,058,588	0	(5,377)	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	105.0560	15,758,400	15,000,000	15,849,357	0	(231,154)	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	244,531	114.3600	200,130	175,000	232,401	0	(1,739)	0	0	5.000	3.000	AO	2,188	8,750	03/25/2015	10/01/2045
649907-7D-8	NEW YORK DORM AUTH (COLUMBIA UNIV) S2015	SD		1	1.A FE	28,645,060	114.3600	23,443,800	20,500,000	27,224,143	0	(203,654)	0	0	5.000	3.000	AO	256,250	1,025,000	03/25/2015	10/01/2045
64990C-QE-4	NEW YORK DORM AUTH (COLUMBIA UNIV) S2017				1.A FE	38,913,510	114.1710	28,086,066	24,600,000	38,000,757	0	(406,401)	0	0	5.000	2.150	AO	307,500	1,230,000	09/18/2020	10/01/2047
64985H-F9-3	NEW YORK ENV FACS CORP GREEN BOND REF20B			2	1.A FE	452,220	103.5470	377,947	365,000	435,078	0	(8,462)	0	0	4.000	1.390	AO	3,082	14,600	11/19/2020	10/15/2035
64985H-G2-7	NEW YORK ENV FACS CORP GREEN BOND REF20B			2	1.A FE	554,747	101.9590	458,816	450,000	534,208	0	(10,142)	0	0	4.000	1.450	AO	3,800	18,000	11/19/2020	10/15/2036
64985H-G3-5	NEW YORK ENV FACS CORP GREEN BOND REF20B			2	1.A FE	368,289	101.5920	304,776	300,000	354,925	0	(6,600)	0	0	4.000	1.500	AO	2,533	12,000	11/19/2020	10/15/2037
64985H-G4-3	NEW YORK ENV FACS CORP GREEN BOND REF20B			2	1.A FE	1,223,540	101.0690	1,010,690	1,000,000	1,179,861	0	(21,576)	0	0	4.000	1.540	AO	8,444	40,000	11/19/2020	10/15/2038
64985H-G6-8	NEW YORK ENV FACS CORP GREEN BOND REF20B			2	1.A FE	1,100,050	85.1800	851,800	1,000,000	1,080,749	0	(9,542)	0	0	3.000	1.880	AO	6,333	30,000	11/19/2020	10/15/2040
64985H-G7-6	NEW YORK ENV FACS CORP GREEN BOND REF20B			2	1.A FE	1,797,495	98.3880	1,475,820	1,500,000	1,739,929	0	(28,465)	0	0	4.000	1.790	AO	12,667	60,000	11/19/2020	10/15/2045
64985H-UP-0	NEW YORK ENVIRONMENTAL FACS CORP S15D			2	1.A FE	12,443,712	104.6140	11,042,008	10,555,000	11,036,336	0	(208,729)	0	0	5.000	2.850	MS	155,393	527,750	08/04/2015	09/15/2031
65819G-LA-4	NORTH CAROLINA CAP FACS (DUKE UNIV) S16B			2	1.B FE	1,329,180	106.1700	1,183,796	1,115,000	1,202,938	0	(21,970)	0	0	5.000	2.770	AO	13,938	55,750	10/17/2016	07/01/2042
65819G-LA-4	NORTH CAROLINA CAP FACS (DUKE UNIV) S16B	SD		2	1.B FE	33,157,983	106.1700	29,531,186	27,815,000	30,008,711	0	(548,063)	0	0	5.000	2.770	AO	347,688	1,390,750	10/17/2016	07/01/2042
65887P-UK-9	NORTH DAKOTA PUB FIN AUTH REV S2018A			2	1.A FE	10,011,527	110.4680	9,384,257	8,495,000	9,395,259	0	(141,587)	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	106.0430	3,229,009	3,045,000	3,284,507	0	(61,321)	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	106.0430	12,868,318	12,135,000	13,089,489	0	(244,379)	0	0	5.000	2.730	MS	202,250	606,750	10/27/2016	09/01/2036
662835-ZR-1	NORTH TEXAS WATER REGL WSTWTR REV S2018			2	1.C FE	880,929	98.0830	882,747	900,000	885,894	0	1,108	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	97.2870	1,371,747	1,410,000	1,403,988	0	343	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	854,618	105.6910	871,951	825,000	852,726	0	(16,510)	50,994	0	5.000	3.938	JD	3,438	41,250	08/25/2016	06/01/2036
678908-4A-9	OKLAHOMA DEV OKLAHOMA GAS REV S2022A-2				1.A FE	8,000,000	94.8770	7,590,160	8,000,000	7,999,774	0	(226)	0	0	4.851	4.850	FA	173,558	0	07/08/2022	02/01/2045
679111-WX-8	OKLAHOMA TURNPIKE AUTH REV S2017A			2	1.D FE	1,333,410	101.5020	1,324,601	1,305,000	1,315,651	0	(3,297)	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	101.6660	5,652,630	5,560,000	5,537,051	0	1,855	0	0	3.750	3.800	JJ	104,250	208,500	10/18/2018	01/01/2033
67919P-PG-2	OKLAHOMA WTR RES BRD GREEN BOND S18			2	1.A FE	1,572,521	108.1520	1,460,052	1,350,000	1,461,970	0	(24,421)	0	0	5.000	2.910	AO	16,875	67,500	03/14/2018	04/01/2033
67919P-PG-2	OKLAHOMA WTR RES BRD GREEN BOND S18	SD		2	1.A FE	174,725	108.1520	162,228	150,000	162,441	0	(2,713)	0	0	5.000	2.910	AO	1,875	7,500	03/14/2018	04/01/2033
67919P-PT-4	OKLAHOMA WTR RES BRD REVOLV FD TXBL S19				1.A FE	2,750,790	91.8500	2,755,500	3,000,000	2,756,560	0	5,770	0	0	2.146	4.875	AO	16,095	0	11/29/2022	04/01/2026
67919P-SM-6	OKLAHOMA WTR RES BRD REVOLVING FD S2021			2	1.A FE	6,606,760	73.4870	4,864,839	6,620,000	6,607,573	0	749	0	0	1.875	1.890	AO	31,031	96,197	12/02/2021	04/01/2037
67919P-SN-4	OKLAHOMA WTR RES BRD REVOLVING FD S2021			2	1.A FE	6,683,958	71.3210	4,810,601	6,745,000	6,687,287	0	3,219	0	0	1.875	1.940	AO	31,617	98,013	12/02/2021	04/01/2038
68442C-DD-5	ORANGE CO WATER DIST TXBL REV REF S19D			2	1.A FE	1,740,000	84.1070	1,463,462	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
68607D-VJ-1	OREGON DEPT OF TRANS HWY TXBL REV S2020B			1	1.B FE	13,985,000	75.8850	10,612,517	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	SD		1	1.C FE	6,553,100	106.1760	5,308,800	5,000,000	5,372,823	0	(130,189)	0	0	5.000	2.190	AO	62,500	250,000	11/20/2012	10/01/2025
686507-JM-7	ORLANDO UTILITIES COMM UTIL SYS REF S19A			2	1.C FE	3,003,525	112.2270	2,805,675	2,500,000	2,827,017	0	(47,419)	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	112.6810	732,427	650,000	829,960	0	(20,412)	0	0	5.000	1.430	AO	8,125	32,500	03/18/2021	10/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
686507-JZ-8	ORLANDO UTILITIES COMM UTIL SYS REF S21A			2	1.C FE	663,580	112.3950	561,975	500,000	636,646	0	(15,470)	0	0	5.000	1.470	AO	6,250	25,000	03/18/2021	10/01/2037
686507-KA-1	ORLANDO UTILITIES COMM UTIL SYS REF S21A			2	1.C FE	2,185,626	111.6470	1,847,758	1,655,000	2,098,474	0	(50,067)	0	0	5.000	1.530	AO	20,688	82,750	03/18/2021	10/01/2038
686507-KB-9	ORLANDO UTILITIES COMM UTIL SYS REF S21A			2	1.C FE	2,421,380	98.7140	1,974,280	2,000,000	2,352,653	0	(39,500)	0	0	4.000	1.700	AO	20,000	80,000	03/18/2021	10/01/2039
686507-HZ-0	ORLANDO UTILITIES COMM UTIL SYS REV S18A			2	1.C FE	2,287,961	109.7610	2,085,459	1,900,000	2,102,448	0	(39,561)	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	83.6390	2,496,624	2,985,000	2,942,098	0	2,303	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	87.1340	3,010,480	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	101.8760	3,530,003	3,465,000	3,494,599	0	(16,208)	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	100.3330	7,023,310	7,000,000	7,112,716	0	(38,577)	0	0	4.000	3.380	AO	70,000	280,000	02/26/2015	10/01/2038
70917S-D2-6	PENNSYLVANIA HIGHER ED (UNIV OF PA) S17A			2	1.B FE	4,041,975	107.7760	3,772,160	3,500,000	3,742,766	0	(54,299)	0	0	5.000	3.190	FA	66,111	175,000	12/13/2016	08/15/2035
709235-WD-3	PENNSYLVANIA STATE UNIVERSITY S2015B			2	1.C FE	3,768,951	105.6620	3,444,581	3,260,000	3,408,708	0	(52,650)	0	0	5.000	3.200	MS	54,333	163,000	05/06/2015	09/01/2031
736754-NK-4	PORTLAND WATER SYS REV S2014A			2	1.B FE	2,281,464	100.7610	2,168,377	2,152,000	2,172,818	0	(15,092)	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	100.7610	2,285,259	2,268,000	2,289,940	0	(15,906)	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	104.9690	1,049,690	1,000,000	1,118,066	0	(39,783)	0	0	5.000	0.890	JD	4,167	50,000	09/30/2020	12/01/2025
751100-JS-8	RALEIGH COMB ENTERPRISE SYS REV REF S13A			2	1.A FE	3,357,275	100.0820	3,212,632	3,210,000	3,212,714	0	(17,240)	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	100.0820	1,791,468	1,790,000	1,791,513	0	(9,614)	0	0	3.750	3.200	MS	22,375	67,125	05/02/2013	03/01/2033
751100-LV-8	RALEIGH COMB ENTERPRISE SYS REV REF S16B			2	1.A FE	2,965,768	104.2530	2,767,917	2,655,000	2,791,150	0	(30,499)	0	0	4.000	2.690	MS	35,400	106,200	10/26/2016	03/01/2033
751100-LC-0	RALEIGH COMB ENTERPRISE SYSTEM REV S16A			2	1.A FE	1,117,050	104.2530	1,042,530	1,000,000	1,051,280	0	(11,487)	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	100.8750	2,017,500	2,000,000	2,014,364	0	(21,022)	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	100.7810	3,023,430	3,000,000	3,008,838	0	(13,040)	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	100.8370	1,008,370	1,000,000	1,039,320	0	(7,725)	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	83.3810	3,339,409	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	118.9190	5,351,355	4,500,000	5,401,663	0	(56,233)	0	0	5.000	3.100	MN	28,750	225,000	11/10/2016	11/15/2035
795604-CK-1	SALT LAKE CITY PUBLIC UTILS REV S2022			2	1.B FE	6,975,640	101.7590	7,123,130	7,000,000	6,976,243	0	603	0	0	4.000	4.030	FA	141,556	0	06/15/2022	02/01/2038
79560T-ER-9	SALT LAKE CITY SALES & EXCISE TXBLREFS21				1.B FE	1,390,000	79.6280	1,106,829	1,390,000	1,390,000	0	0	0	0	2.120	2.120	AO	7,367	23,411	11/18/2021	10/01/2031
79574C-BS-1	SALT RIVER PROJ AGR IMPT & PWR REF S16A	SD			1.B FE	273,958	109.2580	245,831	225,000	245,926	0	(4,910)	0	0	5.000	2.540	JJ	5,625	11,250	11/16/2016	01/01/2027
79574C-CS-0	SALT RIVER PROJ AGR IMPT & PWR REF S17A			2	1.B FE	7,148,263	110.4410	6,516,019	5,900,000	6,562,829	0	(122,635)	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	99.3140	2,040,903	2,055,000	2,057,351	0	(725)	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	99.3140	4,608,170	4,640,000	4,645,309	0	(1,637)	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	110.8440	554,220	500,000	557,275	0	(8,485)	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	112.6690	11,266,900	10,000,000	11,034,852	0	(214,366)	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	98.2510	2,593,826	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	9,538,487	101.0210	8,500,917	8,415,000	8,480,778	0	(128,266)	0	0	5.000	3.410	JJ	210,375	420,750	06/12/2013	07/01/2028
812728-VX-8	SEATTLE WATER REV REF S2017			2	1.B FE	510,366	100.8910	489,321	485,000	496,368	0	(2,557)	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	100.8910	9,322,328	9,240,000	9,456,582	0	(48,722)	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	100.1480	3,440,084	3,435,000	3,434,926	0	13	0	0	5.125	4.650	FA	73,352	176,044	12/14/2010	08/01/2029
837545-MZ-2	SOUTH DAKOTA CONSERVANCY DIST S2018			2	1.A FE	3,421,109	111.1770	3,251,927	2,925,000	3,229,938	0	(49,539)	0	0	5.000	2.960	FA	60,938	146,250	12/06/2018	08/01/2034
870000-JC-1	SWARTHMORE BORO AUTH COLL REV S2013			2	1.A FE	1,316,715	101.3030	1,129,528	1,115,000	1,132,837	0	(24,775)	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	109.0000	4,474,450	4,105,000	4,433,984	0	(51,384)	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	100.5600	1,910,640	1,900,000	1,905,381	0	(12,838)	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	100.5600	3,419,040	3,400,000	3,409,628	0	(22,972)	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	100.5600	1,131,300	1,125,000	1,128,186	0	(7,601)	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	104.0370	738,663	710,000	720,453	0	(1,555)	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	101.1040	1,774,375	1,755,000	1,755,869	0	(135)	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	100.0020	2,525,051	2,525,000	2,523,605	0	208	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	100.0010	1,280,013	1,280,000	1,274,538	0	713	0	0	3.000	3.070	AO	9,600	38,400	12/11/2012	10/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
875287-NE-0	TAMPA UTILITIES TAX REF REV S2012A	SD		2	1.D FE	1,060,199	100.0010	1,070,011	1,070,000	1,065,434	0	596	0	0	3.000	3.070	AO	8,025	32,100	12/11/2012	10/01/2029
882117-N8-3	TEXAS A & M PERM UNIV FUND S2009A	SD		2	1.A FE	12,145,283	105.2180	10,258,755	9,750,000	10,293,472	0	(207,457)	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	100.7390	3,208,537	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	100.7390	3,818,008	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	100.7460	7,213,414	7,160,000	7,123,570	0	2,733	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	100.7080	4,028,320	4,000,000	4,129,480	0	(27,198)	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	91.0630	32,017,751	35,160,000	42,818,346	0	(721,088)	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	91.0630	18,212,600	20,000,000	23,907,061	0	(363,399)	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	102.6900	1,129,590	1,100,000	1,119,004	0	(14,656)	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	102.6900	24,542,910	23,900,000	24,312,895	0	(318,431)	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	101.7060	3,025,754	2,975,000	3,069,238	0	(18,788)	0	0	4.000	3.250	FA	49,583	119,000	01/10/2019	08/01/2036
896572-FB-5	TRINITY RIVER AUTH MOUNTAIN CREEK S2022			2	1.A FE	4,088,205	92.7540	3,826,103	4,125,000	4,089,008	0	803	0	0	3.500	3.570	FA	60,156	12,432	06/08/2022	08/01/2039
896572-FE-9	TRINITY RIVER AUTH MOUNTAIN CREEK S2022			2	1.A FE	4,465,017	90.4560	4,138,362	4,575,000	4,466,939	0	1,922	0	0	3.500	3.670	FA	66,719	13,789	06/08/2022	08/01/2042
896575-GB-7	TRINITY RIVER AUTH RED OAK CREEK REF S16			2	1.D FE	123,680	90.4700	113,088	125,000	124,004	0	56	0	0	3.000	3.070	FA	1,563	3,750	08/31/2016	02/01/2037
89658H-YT-1	TRINITY RIVER AUTH REG WSTWTR REV S2022			2	1.A FE	9,030,000	93.9450	8,483,234	9,030,000	9,030,000	0	0	0	0	3.750	3.750	FA	143,916	0	07/13/2022	08/01/2040
89658H-WZ-9	TRINITY RIVER AUTH REG WSTWTR SYS REFS19			2	1.A FE	6,819,674	88.8960	6,084,931	6,845,000	6,824,419	0	1,506	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	84.8970	3,633,592	4,280,000	4,251,687	0	1,565	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	101.6800	1,016,800	1,000,000	1,046,889	0	(12,328)	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	100.9680	737,066	730,000	761,684	0	(8,312)	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	99.9220	5,325,843	5,330,000	5,364,734	0	(19,532)	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	102.3850	4,223,381	4,125,000	4,340,840	0	(56,296)	0	0	4.000	2.480	FA	62,333	165,000	09/29/2016	08/15/2034
915115-5C-9	UNIV OF TEXAS PERM FUND REF S2015A			2	1.A FE	6,615,122	101.5010	6,308,287	6,215,000	6,288,166	0	(46,883)	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	75.1540	6,012,320	8,000,000	8,018,873	0	(1,997)	0	0	2.000	1.970	FA	60,444	160,000	04/08/2021	08/15/2036
91514A-KK-0	UNIV OF TEXAS REV REF S2021A			2	1.A FE	2,779,325	83.3560	2,083,900	2,500,000	2,738,571	0	(25,362)	0	0	3.000	1.800	FA	28,333	75,000	04/08/2021	08/15/2041
914455-PZ-7	UNIVERSITY OF MICHIGAN REV REF S2015			2	1.A FE	6,186,848	101.5290	5,832,841	5,745,000	5,899,882	0	(44,669)	0	0	4.000	3.120	AO	57,450	229,800	12/01/2015	04/01/2035
914455-RX-0	UNIVERSITY OF MICHIGAN REV S2018A			2	1.A FE	3,723,098	100.8480	3,489,341	3,460,000	3,606,264	0	(25,287)	0	0	4.000	3.120	AO	34,600	138,400	01/25/2018	04/01/2038
91802R-BN-8	UTILITY DEBT SECURITIZATION AUTH REF S15			2	1.A FE	13,057,770	106.2290	11,685,190	11,000,000	11,662,548	0	(211,918)	0	0	5.000	2.860	JD	24,444	550,000	10/15/2015	12/15/2033
91802R-CY-3	UTILITY DEBT SECURITIZATION AUTH REFS16B			2	1.A FE	1,987,334	107.2380	1,823,046	1,700,000	1,813,095	0	(30,650)	0	0	5.000	2.960	JD	3,778	85,000	11/14/2016	12/15/2034
91802R-EH-8	UTILITY DEBT SECURITIZATION AUTH S2017			2	1.A FE	788,286	108.2620	709,116	655,000	725,071	0	(13,055)	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	107.8130	10,242,235	9,500,000	10,355,029	0	(157,647)	0	0	5.000	3.030	JD	21,111	475,000	03/05/2018	12/15/2039
924214-WH-8	VERMONT MUNI BOND BANK REF S15-5			2	1.C FE	605,401	100.9220	600,486	595,000	598,420	0	(1,099)	0	0	3.750	3.540	JD	1,859	22,313	11/10/2015	12/01/2031
924214-QR-3	VERMONT MUNI BOND BANK S2014-1			2	1.C FE	1,664,835	101.9560	1,539,536	1,510,000	1,526,805	0	(17,742)	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	101.9560	611,736	600,000	606,137	0	(6,475)	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	101.9100	1,019,100	1,000,000	1,009,239	0	(9,743)	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	101.8650	575,537	565,000	569,509	0	(4,753)	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	99.3940	2,112,123	2,125,000	2,170,936	0	(11,520)	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	99.9960	2,499,900	2,500,000	2,483,171	0	1,550	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	100.0170	3,000,510	3,000,000	2,982,685	0	2,118	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	100.0180	4,260,767	4,260,000	4,252,268	0	806	0	0	3.125	3.150	MS	44,375	133,125	10/23/2012	03/01/2031
92818F-CY-9	VIRGINIA PSA MONTGOMERY CO GO S2022			2	1.B FE	6,396,050	95.4590	6,138,014	6,430,000	6,397,103	0	1,053	0	0	3.500	3.540	FA	153,159	0	04/12/2022	02/01/2040
92818H-FH-9	VIRGINIA PUBLIC SCH AUTH FING REF S2016B			2	1.B FE	4,321,080	98.0520	4,245,652	4,330,000	4,323,660	0	442	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	96.2860	4,294,356	4,460,000	4,420,931	0	2,480	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	96.9810	4,446,579	4,585,000	4,579,917	0	288	0	0	3.250	3.260	FA	62,089	149,013	10/25/2016	08/01/2036
92817S-N2-0	VIRGINIA PUBLIC SCH AUTH FING REV S2013A			2	1.B FE	2,886,309	100.3320	2,859,462	2,850,000	2,852,719	0	(4,636)	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	101.1400	4,606,927	4,555,000	4,587,771	0	(19,958)	0	0	3.500	3.030	FA	66,427	159,425	10/29/2014	08/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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-AQ-4	VIRGINIA PUBLIC SCH AUTH FING REV S2014C			2	1.B FE	4,807,296	100.9760	4,690,335	4,645,000	4,674,837	0	(18,167)	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	100.9360	3,916,317	3,880,000	3,901,935	0	(13,353)	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	83.2800	2,148,624	2,580,000	2,568,714	0	563	0	0	2.875	2.910	FA	30,906	74,175	10/22/2019	08/01/2038
92818H-PQ-8	VIRGINIA PUBLIC SCH AUTH FING S2019C	SD		2	1.B FE	2,810,734	83.2800	2,352,660	2,825,000	2,812,642	0	617	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	75.2940	5,594,344	7,430,000	7,351,225	0	4,964	0	0	2.000	2.090	FA	61,917	108,148	10/19/2021	08/01/2036
92818H-VJ-7	VIRGINIA PUBLIC SCH AUTH FING S2021C			2	1.B FE	7,494,883	74.3660	5,592,323	7,520,000	7,496,513	0	1,354	0	0	2.125	2.150	FA	66,583	116,299	10/19/2021	08/01/2037
92818H-VM-0	VIRGINIA PUBLIC SCH AUTH FING S2021C			2	1.B FE	7,777,424	71.6890	5,609,664	7,825,000	7,779,835	0	2,062	0	0	2.250	2.290	FA	73,359	128,134	10/19/2021	08/01/2040
92817T-JG-2	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S18			2	1.A FE	203,440	97.0700	198,994	205,000	203,737	0	68	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	97.0700	5,426,213	5,590,000	5,555,551	0	1,851	0	0	3.375	3.430	MS	62,888	188,663	05/09/2018	03/01/2037
92817R-BR-0	VIRGINIA PUBLIC SCH CHESTERFIELD GO S22			2	1.A FE	5,783,535	70.3290	4,100,181	5,830,000	5,785,235	0	1,700	0	0	2.250	2.300	JJ	60,486	57,207	01/18/2022	01/15/2042
92818F-CC-7	VIRGINIA PUBLIC SCH MONTGOMERY CO GO S19			2	1.B FE	1,598,454	83.6060	1,354,417	1,620,000	1,602,317	0	1,240	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	80.0930	1,361,581	1,700,000	1,682,022	0	1,045	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	101.3970	3,026,700	2,985,000	3,006,101	0	(11,615)	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	101.3970	18,885,191	18,625,000	18,756,658	0	(72,472)	0	0	3.500	3.080	AO	162,969	651,875	09/17/2014	10/01/2029
92818N-VD-7	VIRGINIA RES AUTH INFRAS TXBL REF S2020C				1.A FE	1,150,000	87.6390	1,007,849	1,150,000	1,150,000	0	0	0	0	1.005	1.005	MN	1,926	11,558	10/28/2020	11/01/2026
92818N-VE-5	VIRGINIA RES AUTH INFRAS TXBL REF S2020C				1.A FE	2,300,000	85.2810	1,961,463	2,300,000	2,300,000	0	0	0	0	1.185	1.185	MN	4,543	27,255	10/28/2020	11/01/2027
92818N-VF-2	VIRGINIA RES AUTH INFRAS TXBL REF S2020C				1.A FE	1,855,000	83.5830	1,550,465	1,855,000	1,855,000	0	0	0	0	1.413	1.413	MN	4,369	26,211	10/28/2020	11/01/2028
92818N-VG-0	VIRGINIA RES AUTH INFRAS TXBL REF S2020C				1.A FE	810,000	81.5960	660,928	810,000	810,000	0	0	0	0	1.513	1.513	MN	2,043	12,255	10/28/2020	11/01/2029
92818N-YW-2	VIRGINIA RES AUTH INFRASTRUCTURE REF S15			2	1.A FE	566,687	101.7890	549,661	540,000	548,515	0	(2,823)	0	0	4.000	3.410	MN	3,600	21,600	11/04/2015	11/01/2035
92818N-2G-2	VIRGINIA RES AUTH INFRASTRUCTURE REFS15A			2	1.A FE	1,184,657	105.8700	1,074,581	1,015,000	1,066,601	0	(17,176)	0	0	5.000	3.110	MN	8,458	50,750	05/13/2015	11/01/2032
92818N-2J-6	VIRGINIA RES AUTH INFRASTRUCTURE REFS15A			2	1.A FE	1,802,898	105.5910	1,641,940	1,555,000	1,630,605	0	(25,129)	0	0	5.000	3.190	MN	12,958	77,750	05/13/2015	11/01/2034
92818N-2K-3	VIRGINIA RES AUTH INFRASTRUCTURE REFS15A			2	1.A FE	1,883,595	105.5350	1,720,221	1,630,000	1,707,447	0	(25,722)	0	0	5.000	3.230	MN	13,583	81,500	05/13/2015	11/01/2035
92818N-SU-3	VIRGINIA RES AUTH INFRASTRUCTURE REFS20C			2	1.A FE	958,234	80.4670	772,483	960,000	958,470	0	114	0	0	1.875	1.890	MN	3,000	18,000	10/28/2020	11/01/2034
92818N-SV-1	VIRGINIA RES AUTH INFRASTRUCTURE REFS20C			2	1.A FE	958,108	79.1510	767,765	970,000	959,586	0	706	0	0	1.875	1.970	MN	3,031	18,188	10/28/2020	11/01/2035
92818N-SW-9	VIRGINIA RES AUTH INFRASTRUCTURE REFS20C			2	1.A FE	442,584	77.8860	346,593	445,000	442,859	0	132	0	0	2.000	2.040	MN	1,483	8,900	10/28/2020	11/01/2036
92818N-SX-7	VIRGINIA RES AUTH INFRASTRUCTURE REFS20C			2	1.A FE	453,463	73.7220	339,121	460,000	454,158	0	332	0	0	2.000	2.100	MN	1,533	9,200	10/28/2020	11/01/2037
92818N-SY-5	VIRGINIA RES AUTH INFRASTRUCTURE REFS20C			2	1.A FE	462,582	71.9110	334,386	465,000	462,821	0	114	0	0	2.125	2.160	MN	1,647	9,881	10/28/2020	11/01/2038
92818N-SZ-2	VIRGINIA RES AUTH INFRASTRUCTURE REFS20C			2	1.A FE	473,707	70.6590	339,163	480,000	474,285	0	277	0	0	2.125	2.210	MN	1,700	10,200	10/28/2020	11/01/2039
92818N-TA-6	VIRGINIA RES AUTH INFRASTRUCTURE REFS20C			2	1.A FE	485,000	71.3540	346,067	485,000	485,000	0	0	0	0	2.250	2.250	MN	1,819	10,913	10/28/2020	11/01/2040
977123-2Z-0	WISCONSIN TRANSN REV TAXABLE REF S2021-1			1	1.A FE	10,790,000	70.4120	7,597,455	10,790,000	10,790,000	0	0	0	0	2.317	2.317	JJ	125,002	221,532	07/14/2021	07/01/2037
977123-E7-9	WISCONSIN TRANSPORTATION REV REF S13-1			2	1.B FE	10,844,500	100.5360	10,053,600	10,000,000	10,047,281	0	(92,450)	0	0	4.000	3.040	JJ	200,000	400,000	02/05/2013	07/01/2033
977123-L7-1	WISCONSIN TRANSPORTATION REV REF S15-1	SD		2	1.B FE	11,836,000	105.0950	10,509,500	10,000,000	10,579,533	0	(221,569)	0	0	5.000	2.591	JJ	250,000	500,000	12/14/2016	07/01/2027
977123-R7-5	WISCONSIN TRANSPORTATION REV REF S17-1	SD		2	1.B FE	2,039,676	103.2870	1,854,002	1,795,000	1,851,010	0	(36,036)	0	0	5.000	2.860	JJ	44,875	89,750	05/03/2017	07/01/2037
977123-P3-6	WISCONSIN TRANSPORTATION REV S2015A	SD		2	1.B FE	20,154,885	103.2870	18,013,253	17,440,000	17,966,025	0	(338,147)	0	0	5.000	2.930	JJ	436,000	872,000	11/17/2015	07/01/2034
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,762,398,346	XXX	1,562,111,299	1,597,925,000	1,702,397,302	0	(11,897,935)	369,302	0	XXX	XXX	XXX	19,111,253	54,751,276	XXX	XXX
Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities																					
3128JR-G4-2	FH (3/1 ARM) #847419			4	1.A	121,635	99.5850	121,663	122,169	121,310	0	0	0	0	3.098	4.398	MON	315	3,042	01/25/2006	03/15/2035
3128JR-KQ-8	FH (5/1 ARM) #847503			4	1.A	457,491	100.9100	470,066	465,825	457,675	0	0	0	0	3.607	4.475	MON	1,400	11,187	03/03/2006	12/15/2035
31296S-DY-9	FHLMC GOLD PASSTHRU #A17319			4	1.A	67,022	102.3200	68,792	67,232	67,039	0	(4)	0	0	5.000	5.061	MON	280	3,362	02/06/2004	01/15/2034
31292H-AK-0	FHLMC GOLD PASSTHRU #C00910			4	1.A	177	104.4490	177	170	183	0	(1)	0	0	7.500	4.762	MON	1	13	10/31/2001	01/15/2030
31292H-AK-0	FHLMC GOLD PASSTHRU #C00910			4	1.A	5,349	104.4490	5,328	5,101	5,515	0	(41)	0	0	7.500	5.077	MON	32	383	06/27/2002	01/15/2030
31292H-NH-3	FHLMC GOLD PASSTHRU #C01292			4	1.A	4,714	103.6020	4,758	4,593	4,752	0	(9)	0	0	6.000	3.106	MON	23	276	05/07/2003	02/15/2032
31292M-FD-0	FHLMC GOLD PASSTHRU #C04664			4	1.A	15,963,556	91.2350	14,337,023	15,714,336	15,971,435	0	52,332	0	0	3.000	2.756	MON	39,286	471,430	09/26/2017	03/15/2043
31293J-ZX-0	FHLMC GOLD PASSTHRU #C21658			4	1.A	21,251	101.7360	21,141	20,780	21,360	0	(55)	0	0	6.000	3.106	MON	104	1,247	05/07/2003	04/15/2029
31298S-UJ-1	FHLMC GOLD PASSTHRU #C55985			4	1.A	2,842	99.8950	2,714	2,716	2,888	0	(9)	0	0	7.500	4.762	MON	17	204	10/31/2001	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
31298V-FC-6	FHLMC GOLD PASSTHRU #C58263			4	1.A	12,941	100.7170	12,458	12,369	13,029	0	(99)	0	0	7.500	4.762	MON	77	928	10/31/2001	09/15/2031
31287S-GA-9	FHLMC GOLD PASSTHRU #C66493			4	1.A	10,928	101.7040	10,868	10,686	11,077	0	(25)	0	0	6.000	3.106	MON	53	641	05/07/2003	04/15/2032
31287X-PZ-3	FHLMC GOLD PASSTHRU #C70440			4	1.A	20,056	101.6610	19,863	19,538	20,186	0	25	0	0	6.000	3.106	MON	98	1,172	05/07/2003	09/15/2032
31288A-K7-9	FHLMC GOLD PASSTHRU #C72118			4	1.A	7,949	102.2680	7,904	7,729	8,169	0	(12)	0	0	6.000	3.106	MON	39	464	05/07/2003	10/15/2032
31288E-6E-2	FHLMC GOLD PASSTHRU #C76269			4	1.A	9,915	101.7950	9,814	9,641	10,064	0	(13)	0	0	6.000	3.106	MON	48	579	05/07/2003	02/15/2033
31288H-RC-6	FHLMC GOLD PASSTHRU #C78583			4	1.A	6,764	101.6890	6,701	6,589	6,788	0	(8)	0	0	6.000	3.106	MON	33	395	05/07/2003	03/15/2033
31283H-WY-7	FHLMC GOLD PASSTHRU #G01563			4	1.A	598,143	103.1600	604,316	585,800	595,767	0	244	0	0	5.500	3.410	MON	2,685	32,219	01/07/2003	06/15/2033
31283H-WY-7	FHLMC GOLD PASSTHRU #G01563			4	1.A	916,125	103.1600	961,549	932,088	918,300	0	(270)	0	0	5.500	3.451	MON	4,272	51,266	06/17/2003	06/15/2033
31283H-WZ-4	FHLMC GOLD PASSTHRU #G01564			4	1.A	90,793	103.5790	91,676	88,508	90,870	0	(122)	0	0	6.000	5.808	MON	443	5,310	01/08/2004	04/15/2033
31283H-WZ-4	FHLMC GOLD PASSTHRU #G01564			4	1.A	98,530	103.5790	99,506	96,067	98,614	0	(131)	0	0	6.000	5.810	MON	480	5,764	01/08/2004	04/15/2033
31283H-W9-2	FHLMC GOLD PASSTHRU #G01572			4	1.A	18,102	102.9870	18,230	17,701	18,182	0	(35)	0	0	6.000	3.106	MON	89	1,062	05/07/2003	05/15/2033
31283H-Z2-4	FHLMC GOLD PASSTHRU #G01661			4	1.A	5,118	103.5010	5,160	4,986	5,119	0	(7)	0	0	6.000	5.806	MON	25	299	02/09/2004	11/15/2033
31283H-Z2-4	FHLMC GOLD PASSTHRU #G01661			4	1.A	297,264	103.5010	300,317	290,157	297,350	0	(393)	0	0	6.000	5.824	MON	1,451	17,409	02/09/2004	11/15/2033
31283H-Z2-4	FHLMC GOLD PASSTHRU #G01661			4	1.A	2,500	103.5010	2,530	2,444	2,500	0	(3)	0	0	6.000	5.841	MON	12	147	02/09/2004	11/15/2033
31283H-Z5-7	FHLMC GOLD PASSTHRU #G01664			4	1.A	1,015	103.5820	1,025	989	1,018	0	(1)	0	0	6.000	5.807	MON	5	59	02/09/2004	02/15/2034
31283H-Z5-7	FHLMC GOLD PASSTHRU #G01664			4	1.A	163,280	103.5820	165,087	159,377	163,703	0	(175)	0	0	6.000	5.825	MON	797	9,563	02/09/2004	02/15/2034
31283H-Z5-7	FHLMC GOLD PASSTHRU #G01664			4	1.A	105,204	103.5820	106,375	102,696	105,476	0	(113)	0	0	6.000	5.826	MON	513	6,162	02/09/2004	02/15/2034
3128MJ-SY-7	FHLMC GOLD PASSTHRU #G08534			4	1.A	3,332,335	91.2340	3,040,703	3,332,856	3,333,034	0	876	0	0	3.000	3.003	MON	8,332	99,986	01/09/2018	06/15/2043
3128MJ-SY-7	FHLMC GOLD PASSTHRU #G08534			4	1.A	1,075,024	91.2340	1,033,301	1,132,582	1,077,309	0	(14,441)	0	0	3.000	3.716	MON	2,831	33,977	12/04/2013	06/15/2043
3128MJ-S3-5	FHLMC GOLD PASSTHRU #G08537			4	1.A	1,094,666	91.2340	1,041,126	1,141,159	1,098,554	0	(11,148)	0	0	3.000	3.502	MON	2,853	34,235	06/25/2013	07/15/2043
3128MJ-S6-8	FHLMC GOLD PASSTHRU #G08540			4	1.A	1,112,055	91.2330	1,059,648	1,161,462	1,116,171	0	(11,881)	0	0	3.000	3.524	MON	2,904	34,844	06/24/2013	08/15/2043
3128MJ-S6-8	FHLMC GOLD PASSTHRU #G08540			4	1.A	2,195,889	91.2330	2,119,295	2,322,924	2,206,470	0	(30,671)	0	0	3.000	3.680	MON	5,807	69,688	07/05/2013	08/15/2043
3128MJ-ZF-0	FHLMC GOLD PASSTHRU #G08741			4	1.A	1,307,667	89.6200	1,183,307	1,320,355	1,305,027	0	(4,368)	0	0	3.000	3.145	MON	3,301	39,611	12/01/2016	01/15/2047
3132J4-MM-8	FHLMC GOLD PASSTHRU #G31063			4	1.A	2,845,812	95.8310	2,749,321	2,868,898	2,838,707	0	(5,998)	0	0	3.500	3.702	MON	8,368	100,411	10/30/2018	11/15/2037
31335A-YU-6	FHLMC GOLD PASSTHRU #G60723			4	1.A	1,857,966	89.8530	1,642,494	1,827,976	1,866,326	0	7,181	0	0	3.000	2.749	MON	4,570	54,839	06/07/2019	10/15/2046
31335C-GR-9	FHLMC GOLD PASSTHRU #G62008			4	1.A	2,848,114	91.2380	2,549,981	2,794,837	2,856,314	0	9,817	0	0	3.000	2.692	MON	6,987	83,845	06/21/2019	05/15/2047
3133D3-BG-9	FHLMC PASS THRU CERT POOL #QK0039			4	1.A	2,515,355	88.0920	2,199,014	2,496,243	2,535,096	0	8,477	0	0	2.500	2.353	MON	5,201	62,406	09/09/2019	09/25/2039
3132A4-E9-5	FHLMC PASS THRU CERT POOL #ZS3760			4	1.A	5,244,815	86.3530	4,539,713	5,257,137	5,374,463	0	44,894	0	0	2.500	2.523	MON	10,952	131,428	10/23/2019	06/25/2043
3132A5-FW-0	FHLMC PASS THRU CERT POOL #ZS4681			4	1.A	4,597,533	86.3430	3,991,477	4,622,814	4,645,840	0	19,616	0	0	2.500	2.569	MON	9,631	115,570	12/16/2019	10/25/2046
3132AE-KL-9	FHLMC PASS THRU CERT POOL #ZT2099			4	1.A	1,806,891	89.7650	1,597,629	1,779,777	1,823,924	0	9,218	0	0	3.000	2.739	MON	4,449	53,393	06/25/2019	11/25/2046
3132AE-KL-9	FHLMC PASS THRU CERT POOL #ZT2099			4	1.A	1,804,527	89.7650	1,597,629	1,779,777	1,820,269	0	8,508	0	0	3.000	2.760	MON	4,449	53,393	06/26/2019	11/25/2046
3133TG-NU-9	FHR 2093 Z CMO			4	1.A	278,222	102.1710	310,700	304,098	295,760	0	560	0	0	6.000	6.780	MON	1,520	18,246	03/20/2001	11/15/2028
3133TK-SJ-0	FHR 2151 JZ CMO			4	1.A	554,116	102.2750	619,900	606,111	591,496	0	759	0	0	6.000	6.715	MON	3,031	36,367	03/20/2001	05/15/2029
3133TM-7G-5	FHR 2182 ZC CMO			4	1.A	179,062	104.7740	182,414	174,101	173,622	0	0	0	0	7.500	7.258	MON	1,088	13,058	03/16/2001	09/15/2029
3133TN-JY-1	FHR 2223 Z CMO			4	1.A	23,697	106.9910	25,956	24,260	23,989	0	(1)	0	0	8.000	8.299	MON	162	1,941	03/02/2000	03/15/2030
3133TQ-ZU-4	FHR 2274 KC CMO			4	1.A	109,303	103.2010	113,045	109,538	109,280	0	(1)	0	0	6.500	6.584	MON	593	7,120	06/27/2002	01/15/2031
3133TR-LB-9	FHR 2284 Z CMO			4	1.A	228,783	103.1650	249,670	242,008	237,470	0	177	0	0	6.500	6.963	MON	1,311	15,731	03/14/2001	02/15/2031
3133TR-GX-7	FHR 2288 Z CMO			4	1.A	467,435	101.9240	507,302	497,725	487,426	0	142	0	0	6.500	7.210	MON	2,696	32,352	02/13/2001	02/15/2031
3133TR-SR-7	FHR 2297 KZ CMO			4	1.A	289,292	100.8020	323,420	320,845	313,467	0	496	0	0	6.000	6.780	MON	1,604	19,251	03/20/2001	03/15/2031
3133W-Q2-5	FHR 2433 NH CMO			4	1.A	1,447,194	103.8450	1,494,432	1,439,099	1,440,166	0	(276)	0	0	6.500	6.492	MON	7,795	93,541	06/27/2002	04/15/2032
31392K-FP-6	FHR 2451 JH CMO			4	1.A	295,540	103.7510	308,870	297,703	296,231	0	43	0	0	6.500	6.635	MON	1,613	19,351	05/24/2002	05/15/2032
31392K-AA-4	FHR 2454 BK CMO			4	1.A	638,756	103.9510	658,948	633,902	634,635	0	(142)	0	0	6.500	6.480	MON	3,434	41,204	06/21/2002	05/15/2032
31394K-NK-6	FHR 2686 NY CMO			4	1.A	111,419	99.5900	114,819	115,292	114,927	0	173	0	0	5.000	5.449	MON	480	5,765	02/03/2004	10/15/2023
31394M-SG-6	FHR 2719 WC CMO			4	1.A	28,421	99.5670	30,712	30,845	30,717	0	133	0	0	4.500	5.504	MON	116	1,388	02/05/2004	12/15/2023
31394N-L3-0	FHR 2729 CE CMO			4	1.A	89,523	99.4760	95,580	96,083	95,682	0	314	0	0	4.500	5.370	MON	360	4,324	02/03/2004	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
31394N-L3-0	FHR 2729 CE CMO			4	1.A	48,061	99.4760	51,494	51,766	51,543	0	178	0	0	4.500	5.413	MON	194	2,330	02/04/2004	01/15/2024
3137BB-QB-9	FHR 4351 LC CMO			4	1.A	470,870	97.2820	452,155	464,788	466,046	0	422	0	0	3.000	2.729	MON	1,162	13,944	06/09/2014	11/15/2040
3137BB-QB-9	FHR 4351 LC CMO			4	1.A	470,507	97.2820	452,155	464,788	465,948	0	399	0	0	3.000	2.744	MON	1,162	13,944	06/10/2014	11/15/2040
3137BT-JW-2	FHR 4635 EG CMO			4	1.A	1,549,716	92.5770	1,432,009	1,546,816	1,549,163	0	223	0	0	2.500	2.435	MON	3,223	38,670	11/09/2017	12/15/2046
3137FN-ZQ-6	FHR 4922 NG CMO			4	1.A	2,120,890	87.7520	1,859,382	2,118,904	2,127,438	0	5,038	0	0	2.500	2.449	MON	4,414	52,973	09/19/2019	04/25/2049
3137FP-LJ-2	FHR 4926 BN CMO			4	1.A	4,791,689	83.7400	4,001,816	4,778,808	4,806,822	0	14,584	0	0	2.500	2.435	MON	9,956	119,470	10/15/2019	10/25/2049
3137H9-EV-7	FHR 5274 DA CMO			4	1.A	24,383,114	101.5450	24,929,444	24,549,977	24,383,825	0	711	0	0	5.500	5.633	MON	112,521	225,041	10/14/2022	06/25/2045
31282X-A8-4	FHS 146 75 CMO			4	1.A	47	99.8500	46	47	46	0	0	0	0	7.500	7.500	MON	0	3	01/14/1993	01/15/2023
31403D-AC-3	FN (5/1 ARM) #745303			4	1.A	412,145	101.0570	420,679	416,275	415,267	0	0	0	0	3.535	4.917	MON	1,226	10,141	03/03/2006	01/25/2036
3138A1-V5-7	FNMA PASS THRU CERT POOL #AH0635			4	1.A	76,870	97.6910	75,340	77,120	76,910	0	4	0	0	3.500	3.538	MON	225	2,699	12/28/2010	01/25/2026
3138A6-ZA-1	FNMA PASS THRU CERT POOL #AH5236			4	1.A	176,943	97.5690	173,204	177,518	177,052	0	10	0	0	3.500	3.538	MON	518	6,213	12/28/2010	01/25/2026
3138X5-PC-5	FNMA PASS THRU CERT POOL #AU5818			4	1.A	789,363	94.8600	754,746	795,642	792,185	0	86	0	0	2.500	2.622	MON	1,658	19,891	06/24/2013	08/25/2028
3140EV-S3-2	FNMA PASS THRU CERT POOL #BC1437			4	1.A	1,950,774	90.5470	1,808,776	1,997,593	1,947,948	0	(8,685)	0	0	3.000	3.329	MON	4,994	59,928	01/25/2019	07/25/2046
3140FX-JW-3	FNMA PASS THRU CERT POOL #BF0276			4	1.A	4,396,699	90.2490	3,990,618	4,421,744	4,396,712	0	(444)	0	0	3.000	3.084	MON	11,054	132,652	03/15/2019	10/25/2042
3140FX-JW-3	FNMA PASS THRU CERT POOL #BF0276			4	1.A	6,568,881	90.2490	5,985,928	6,632,617	6,569,076	0	(1,388)	0	0	3.000	3.155	MON	16,582	198,978	03/08/2019	10/25/2042
3140FX-LB-6	FNMA PASS THRU CERT POOL #BF0321			4	1.A	5,515,874	85.7490	4,747,659	5,536,636	5,516,177	0	(162)	0	0	2.500	2.553	MON	11,535	138,416	10/28/2019	07/25/2048
3140FX-L9-1	FNMA PASS THRU CERT POOL #BF0351			4	1.A	7,218,654	86.3430	6,228,425	7,213,582	7,219,470	0	629	0	0	2.500	2.476	MON	15,028	180,340	11/21/2019	05/25/2053
3140J7-LQ-6	FNMA PASS THRU CERT POOL #BM3034			4	1.A	6,563,661	91.1380	5,945,076	6,523,146	6,576,522	0	14,396	0	0	3.000	2.894	MON	16,308	195,694	11/29/2017	02/25/2047
3140J7-LQ-6	FNMA PASS THRU CERT POOL #BM3034			4	1.A	4,127,169	91.1380	3,752,192	4,117,037	4,131,614	0	4,909	0	0	3.000	2.951	MON	10,293	123,511	12/22/2017	02/25/2047
3140J7-WR-2	FNMA PASS THRU CERT POOL #BM3355			4	1.A	911,750	92.8300	845,125	910,399	914,456	0	2,314	0	0	3.500	3.466	MON	2,655	31,864	02/08/2018	02/25/2048
3140JA-M7-0	FNMA PASS THRU CERT POOL #BM5781			4	1.A	3,725,498	91.1380	3,348,288	3,673,834	3,750,661	0	13,746	0	0	3.000	2.755	MON	9,185	110,215	07/12/2019	01/25/2045
3140KE-K8-0	FNMA PASS THRU CERT POOL #BP6618			4	1.A	8,511,473	85.2360	8,864,349	10,399,662	8,523,319	0	11,846	0	0	2.500	5.262	MON	21,666	43,332	10/19/2022	08/25/2050
3140MS-L8-6	FNMA PASS THRU CERT POOL #BM1250			4	1.A	14,701,668	98.6780	14,564,323	14,759,322	14,701,655	0	(13)	0	0	5.000	5.061	MON	61,497	0	12/20/2022	10/25/2052
3140N1-PX-5	FNMA PASS THRU CERT POOL #BM8537			4	1.A	9,560,112	96.4120	9,523,706	9,878,062	9,565,170	0	5,058	0	0	4.500	4.976	MON	37,043	111,128	09/22/2022	09/25/2052
3140QB-GN-2	FNMA PASS THRU CERT POOL #CA3804			4	1.A	2,798,674	86.3570	2,415,348	2,796,926	2,800,662	0	1,097	0	0	2.500	2.480	MON	5,827	69,923	08/08/2019	07/25/2049
3140XJ-FU-2	FNMA PASS THRU CERT POOL #FS2878			4	1.A	10,982,207	92.8220	11,420,269	12,303,379	10,960,320	0	(21,887)	0	0	3.500	5.382	MON	35,885	71,770	10/19/2022	05/25/2048
31418C-3D-4	FNMA PASS THRU CERT POOL #MA3495			4	1.A	1,053,365	95.4680	1,005,361	1,053,077	1,058,609	0	3,730	0	0	4.000	3.989	MON	3,510	42,123	10/31/2018	10/25/2048
31417A-P8-6	FNMA PASS THRU CERT POOL #00AB4046			4	1.A	2,487,445	93.7380	2,260,173	2,411,154	2,491,525	0	24,600	0	0	3.500	2.736	MON	7,033	84,390	02/13/2012	12/25/2041
3140X4-VS-2	FNMA PASS THRU CERT POOL #1524			4	1.A	6,016,697	86.3620	5,182,425	6,000,758	6,028,406	0	5,255	0	0	2.500	2.447	MON	12,502	150,019	09/27/2019	02/25/2047
31371K-RC-7	FNMA PASS THRU CERT POOL #254383			4	1.A	17,466	105.6730	17,656	16,708	17,972	0	4	0	0	7.500	5.518	MON	104	1,253	06/18/2002	06/25/2032
31371K-2V-2	FNMA PASS THRU CERT POOL #254688			4	1.A	1,580	100.3400	1,546	1,541	1,536	0	(5)	0	0	5.500	5.198	MON	7	85	01/07/2004	03/25/2023
31371K-2X-8	FNMA PASS THRU CERT POOL #254690			4	1.A	4,647	100.3400	4,565	4,549	4,537	0	(12)	0	0	5.500	4.921	MON	21	250	12/08/2003	04/25/2023
31371K-5X-5	FNMA PASS THRU CERT POOL #254762			4	1.A	2,190	99.2680	2,179	2,195	2,187	0	0	0	0	5.000	5.022	MON	9	110	10/09/2003	05/25/2023
31371L-A8-2	FNMA PASS THRU CERT POOL #254831			4	1.A	4,476	99.6340	4,470	4,486	4,472	0	0	0	0	5.000	5.022	MON	19	224	10/09/2003	08/25/2023
31371L-A9-0	FNMA PASS THRU CERT POOL #254832			4	1.A	42,025	100.3400	41,240	41,100	41,025	0	(114)	0	0	5.500	5.240	MON	188	2,261	01/02/2004	08/25/2023
31371L-DM-8	FNMA PASS THRU CERT POOL #254908			4	1.A	15,469	99.5330	15,297	15,368	15,328	0	(14)	0	0	5.000	8.547	MON	64	768	10/03/2003	09/25/2023
31371L-F3-8	FNMA PASS THRU CERT POOL #254986			4	1.A	22,688	100.3400	22,292	22,216	22,190	0	(55)	0	0	5.500	4.925	MON	102	1,222	12/08/2003	11/25/2023
31371L-HY-8	FNMA PASS THRU CERT POOL #255047			4	1.A	26,708	100.3400	26,241	26,152	26,130	0	(60)	0	0	5.500	4.925	MON	120	1,438	12/08/2003	01/25/2024
31371L-JU-4	FNMA PASS THRU CERT POOL #255075			4	1.A	53,193	100.3400	52,048	51,872	51,853	0	(139)	0	0	5.500	5.208	MON	238	2,853	01/07/2004	02/25/2024
31372Q-CQ-8	FNMA PASS THRU CERT POOL #279179			4	1.A	5,244	99.7330	5,557	5,571	5,517	0	25	0	0	7.000	7.675	MON	33	390	05/01/1994	05/25/2024
31373U-F3-6	FNMA PASS THRU CERT POOL #303586			4	1.A	4,966	102.5090	5,432	5,299	5,186	0	27	0	0	6.500	7.542	MON	29	344	04/07/1997	09/25/2025
31375F-4Z-8	FNMA PASS THRU CERT POOL #333940			4	1.A	2,107	102.5090	2,256	2,201	2,184	0	10	0	0	6.500	6.989	MON	12	143	04/01/1996	06/25/2024
31376R-6H-9	FNMA PASS THRU CERT POOL #363672			4	1.A	29,934	99.8670	30,975	31,016	30,425	0	73	0	0	7.500	7.470	MON	194	2,326	02/12/1997	11/25/2026
31378R-S5-9	FNMA PASS THRU CERT POOL #406540			4	1.A	676	99.7010	672	674	672	0	(1)	0	0	6.500	6.486	MON	4	44	01/12/1998	12/25/2027
31379T-G5-7	FNMA PASS THRU CERT POOL #428720			4	1.A	40,247	99.6560	40,281	40,420	40,246	0	0	0	0	6.500	6.588	MON	219	2,627	06/01/1998	06/25/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
313615-L4-6	FNMA PASS THRU CERT POOL #50747			4	1.A	4	99.8150	4	4	4	0	0	0	0	7.000	7.775	MON	0	0	03/03/1995	06/25/2023
313615-L4-6	FNMA PASS THRU CERT POOL #50747			4	1.A	3	99.8150	3	3	3	0	0	0	0	7.000	7.775	MON	0	0	03/03/1995	06/25/2023
313615-L4-6	FNMA PASS THRU CERT POOL #50747			4	1.A	5	99.8150	5	5	5	0	0	0	0	7.000	7.775	MON	0	0	03/03/1995	06/25/2023
313615-L4-6	FNMA PASS THRU CERT POOL #50747			4	1.A	25	99.8150	27	27	27	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	53	99.8150	57	57	57	0	0	0	0	7.000	7.775	MON	0	4	03/03/1995	06/25/2023
313615-L4-6	FNMA PASS THRU CERT POOL #50747			4	1.A	56	99.8150	60	60	60	0	0	0	0	7.000	7.775	MON	0	4	03/03/1995	06/25/2023
313615-L4-6	FNMA PASS THRU CERT POOL #50747			4	1.A	39	99.8150	42	42	42	0	0	0	0	7.000	7.775	MON	0	3	03/03/1995	06/25/2023
313615-L4-6	FNMA PASS THRU CERT POOL #50747			4	1.A	16	99.8150	17	17	17	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	97	99.8150	104	104	103	0	1	0	0	7.000	7.775	MON	1	7	03/03/1995	06/25/2023
313615-L4-6	FNMA PASS THRU CERT POOL #50747			4	1.A	24	99.8150	26	26	26	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	1	99.8150	2	2	2	0	0	0	0	7.000	7.775	MON	0	0	03/03/1995	06/25/2023
31384V-L7-5	FNMA PASS THRU CERT POOL #535050			4	1.A	42,999	103.6850	42,715	41,197	43,950	0	(209)	0	0	7.500	4.577	MON	257	3,090	09/12/2002	12/25/2029
31385H-5H-1	FNMA PASS THRU CERT POOL #545448			4	1.A	6,167	102.6480	6,079	5,922	6,369	0	(27)	0	0	7.500	4.577	MON	37	444	09/12/2002	02/25/2032
31385X-M8-7	FNMA PASS THRU CERT POOL #555783			4	1.A	397,977	98.7740	398,532	403,477	399,321	0	(526)	0	0	4.500	4.700	MON	1,513	18,156	03/16/2004	10/25/2033
31389Y-M7-3	FNMA PASS THRU CERT POOL #639482			4	1.A	19,744	100.2290	18,930	18,887	20,403	0	(91)	0	0	7.500	5.518	MON	118	1,416	06/18/2002	01/25/2032
31390K-RG-5	FNMA PASS THRU CERT POOL #648587			4	1.A	4,745	99.7780	4,528	4,539	4,981	0	(9)	0	0	7.500	5.518	MON	28	340	06/18/2002	05/25/2032
31401M-BR-1	FNMA PASS THRU CERT POOL #712048			4	1.A	5,709	101.7380	5,687	5,589	5,706	0	5	0	0	5.500	3.356	MON	26	308	01/06/2003	07/25/2033
31402C-QM-7	FNMA PASS THRU CERT POOL #725060			4	1.A	2,131	103.4690	2,155	2,083	2,147	0	3	0	0	6.000	5.821	MON	10	125	01/08/2004	01/25/2034
31402J-ER-4	FNMA PASS THRU CERT POOL #730144			4	1.A	263,439	100.9580	267,531	264,992	263,677	0	(56)	0	0	5.000	5.073	MON	1,104	13,250	02/10/2004	07/25/2033
31402Q-LF-6	FNMA PASS THRU CERT POOL #734826			4	1.A	98,688	98.7120	101,082	102,400	99,861	0	(378)	0	0	4.500	4.838	MON	384	4,608	02/05/2004	08/25/2033
31403F-Q6-4	FNMA PASS THRU CERT POOL #747577			4	1.A	115,100	102.2050	118,248	115,697	115,155	0	(15)	0	0	5.000	5.067	MON	482	5,785	02/09/2004	11/25/2033
31403G-RL-8	FNMA PASS THRU CERT POOL #748491			4	1.A	55,957	101.8470	57,286	56,247	55,982	0	(8)	0	0	5.000	5.067	MON	234	2,812	02/09/2004	10/25/2033
31403G-RL-8	FNMA PASS THRU CERT POOL #748491			4	1.A	62,948	101.8470	64,447	63,277	62,977	0	(10)	0	0	5.000	5.067	MON	264	3,164	02/09/2004	10/25/2033
31403L-LR-0	FNMA PASS THRU CERT POOL #751936			4	1.A	24,487	100.3400	24,055	23,973	23,937	0	(57)	0	0	5.500	4.921	MON	110	1,319	12/08/2003	11/25/2023
31404B-SY-9	FNMA PASS THRU CERT POOL #763835			4	1.A	5,474	100.1290	5,511	5,503	5,477	0	(1)	0	0	5.000	5.069	MON	23	275	02/09/2004	01/25/2034
31404B-SY-9	FNMA PASS THRU CERT POOL #763835			4	1.A	1,824	100.1290	1,837	1,834	1,826	0	0	0	0	5.000	5.070	MON	8	92	02/09/2004	01/25/2034
31404J-MA-0	FNMA PASS THRU CERT POOL #769953			4	1.A	70,614	100.9170	71,307	70,659	70,560	0	11	0	0	5.000	5.027	MON	294	3,533	02/11/2004	03/25/2034
31404J-YQ-2	FNMA PASS THRU CERT POOL #770319			4	1.A	198,497	100.9580	201,582	199,667	198,618	0	(45)	0	0	5.000	5.073	MON	832	9,983	02/10/2004	04/25/2034
31404N-2P-0	FNMA PASS THRU CERT POOL #773982			4	1.A	162,522	99.5150	162,688	163,480	162,716	0	(2)	0	0	5.000	5.073	MON	681	8,174	02/10/2004	03/25/2034
31404W-GW-0	FNMA PASS THRU CERT POOL #780613			4	1.A	32,814	99.4860	34,178	34,354	32,924	0	(181)	0	0	5.000	5.770	MON	143	1,718	11/04/2005	05/25/2034
31404W-R9-9	FNMA PASS THRU CERT POOL #780912			4	1.A	215,179	99.5370	223,327	224,364	219,099	0	4	0	0	5.000	5.742	MON	935	11,218	11/03/2005	06/25/2029
31406V-2P-0	FNMA PASS THRU CERT POOL #821682			4	1.A	527,966	102.2080	542,628	530,903	528,083	0	(144)	0	0	5.000	5.086	MON	2,212	26,545	06/01/2005	06/25/2035
31407X-A8-4	FNMA PASS THRU CERT POOL #843431			4	1.A	531,414	102.2060	567,806	555,546	537,308	0	(2,153)	0	0	5.000	5.697	MON	2,315	27,777	11/03/2005	07/25/2035
31359U-2Q-7	FNR 1998-64 ZB CMO			4	1.A	627,276	101.6830	667,596	656,546	647,320	0	720	0	0	6.500	6.920	MON	3,556	42,676	03/14/2001	09/25/2028
31359W-AW-1	FNR 1999-28 ZB CMO			4	1.A	147,005	101.7000	157,607	154,972	152,561	0	386	0	0	6.500	6.992	MON	839	10,073	02/28/2001	06/25/2029
31359V-S5-3	FNR 1999-29 ZB CMO			4	1.A	69,936	101.6520	74,747	73,532	71,850	0	145	0	0	6.500	6.993	MON	398	4,779	02/28/2001	06/25/2029
31392D-NT-5	FNR 2002-40 MG CMO			4	1.A	631,023	102.9680	655,591	636,694	632,657	0	(20)	0	0	6.500	6.634	MON	3,449	41,385	05/24/2002	06/25/2032
31392G-EK-7	FNR 2002-90 A1 CMO			4	1.A	200,679	103.7850	200,174	192,873	192,419	0	(2,398)	0	0	6.500	5.040	MON	1,045	12,537	10/18/2002	06/25/2042
31393U-LU-5	FNR 2003-122 TG CMO			4	1.A	116,241	99.4020	120,145	120,868	120,309	0	164	0	0	5.000	5.487	MON	504	6,043	02/04/2004	12/25/2023
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						194,681,394	XXX	184,397,007	198,553,868	195,175,288	0	155,036	0	0	XXX	XXX	XXX	601,036	4,429,436	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						1,957,079,740	XXX	1,746,508,307	1,796,478,868	1,897,572,590	0	(11,742,899)	369,302	0	XXX	XXX	XXX	19,712,289	59,180,712	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00037B-AF-9	ABB FINANCE USA		C	1	1.G FE	4,000,000	94.3350	3,773,400	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.E FE	997,930	96.6490	966,490	1,000,000	999,465	0	220	0	0	2.950	2.974	MS	8,686	29,500	03/05/2015	03/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
002824-BE-9	ABBOTT LABORATORIES			1	1.E FE	718,670	98.9770	691,849	699,000	701,679	0	(3,475)	0	0	3.400	2.881	MN	1,981	23,766	10/19/2017	11/30/2023
002824-BE-9	ABBOTT LABORATORIES			1	1.E FE	5,196,709	98.9770	5,215,098	5,269,000	5,254,579	0	15,068	0	0	3.400	3.704	MN	14,929	179,146	12/03/2018	11/30/2023
002824-BF-6	ABBOTT LABORATORIES			1	1.E FE	4,050,640	97.4980	3,899,920	4,000,000	4,026,237	0	(6,567)	0	0	3.750	3.558	MN	12,500	150,000	01/29/2019	11/30/2026
002824-BF-6	ABBOTT LABORATORIES			1	1.E FE	564,237	97.4980	550,864	565,000	564,619	0	85	0	0	3.750	3.768	MN	1,766	21,188	04/10/2018	11/30/2026
002824-BF-6	ABBOTT LABORATORIES			1	1.E FE	558,909	97.4980	550,864	565,000	562,320	0	619	0	0	3.750	3.881	MN	1,766	21,188	11/29/2016	11/30/2026
002824-BM-1	ABBOTT LABORATORIES			1	1.E FE	2,804,551	98.1300	2,752,547	2,805,000	2,804,731	0	49	0	0	3.875	3.877	MS	32,004	108,694	12/12/2018	09/15/2025
002824-BM-1	ABBOTT LABORATORIES			1	1.E FE	998,130	98.1300	981,300	1,000,000	999,293	0	228	0	0	3.875	3.901	MS	11,410	38,750	03/20/2017	09/15/2025
002824-BQ-2	ABBOTT LABORATORIES			1	1.E FE	4,750,200	79.6650	3,983,250	5,000,000	4,776,477	0	26,277	0	0	1.400	2.046	JD	0	70,000	01/12/2022	06/30/2030
00287Y-AQ-2	ABBVIE INC			1	2.A FE	991,580	97.0040	970,040	1,000,000	997,338	0	1,043	0	0	3.600	3.717	MN	4,700	36,000	12/02/2016	05/14/2025
00287Y-BX-6	ABBVIE INC			1	2.A FE	4,998,750	90.3750	4,518,750	5,000,000	4,998,970	0	118	0	0	3.200	3.203	MN	17,778	160,000	11/12/2019	11/21/2029
00287Y-CU-1	ABBVIE INC			1	2.A FE	2,043,240	99.6090	1,992,180	2,000,000	2,000,216	0	(16,010)	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	95.3960	953,960	1,000,000	998,377	0	395	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	95.3960	953,960	1,000,000	984,219	0	3,880	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	94.7350	947,350	1,000,000	1,008,497	0	(1,855)	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	85.4930	1,709,860	2,000,000	1,995,955	0	517	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	97.2570	972,570	1,000,000	998,703	0	583	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	97.2570	972,570	1,000,000	997,447	0	1,155	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	97.2570	1,945,140	2,000,000	1,993,897	0	2,763	0	0	3.250	3.402	FA	27,083	65,000	03/05/2018	02/01/2025
00724F-AC-5	ADOBE SYSTEMS INC			1	1.E FE	2,969,670	97.2570	2,917,710	3,000,000	2,988,815	0	5,067	0	0	3.250	3.436	FA	40,625	97,500	01/08/2019	02/01/2025
0010EP-AN-8	AEP TEXAS INC			1	2.A FE	990,210	96.1520	961,520	1,000,000	996,881	0	1,037	0	0	3.850	3.969	AO	9,625	38,500	09/15/2015	10/01/2025
00108W-AH-3	AEP TEXAS INC			1	2.A FE	2,990,100	93.9380	2,818,150	3,000,000	2,994,125	0	941	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	93.8780	938,780	1,000,000	999,142	0	199	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	93.8780	938,780	1,000,000	995,345	0	1,094	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	96.7480	2,902,440	3,000,000	2,999,957	0	(8)	0	0	3.772	3.770	FA	47,153	113,166	11/06/2013	08/01/2031
00817Y-AQ-1	AETNA INC			1	2.B FE	995,810	97.2090	972,090	1,000,000	999,073	0	456	0	0	3.500	3.550	MN	4,472	35,000	11/03/2014	11/15/2024
00846U-AL-5	AGILENT TECHNOLOGIES INC			1	2.A FE	1,871,642	86.4460	1,547,383	1,790,000	1,859,237	0	(9,912)	0	0	2.750	2.106	MS	14,494	49,225	09/28/2021	09/15/2029
00846U-AL-5	AGILENT TECHNOLOGIES INC			1	2.A FE	6,952,120	86.4460	6,051,220	7,000,000	6,966,275	0	4,485	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	99.7990	997,990	1,000,000	999,930	0	445	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	83.9400	1,678,800	2,000,000	2,100,888	0	(13,431)	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	83.9400	2,391,451	2,849,000	2,958,981	0	(14,539)	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	83.9400	8,142,180	9,700,000	9,700,653	0	(80)	0	0	2.050	2.048	MN	25,409	198,850	11/17/2021	05/15/2030
009158-BC-9	AIR PRODUCTS & CHEMICALS			1	1.F FE	6,025,743	83.9400	5,128,734	6,110,000	6,034,728	0	8,985	0	0	2.050	2.231	MN	16,005	125,255	01/11/2022	05/15/2030
010392-FK-9	ALABAMA POWER CO			1	1.E FE	2,991,510	98.7210	2,961,630	3,000,000	2,999,023	0	961	0	0	3.550	3.584	JD	8,875	106,500	12/03/2013	12/01/2023
01400E-AB-9	ALCON FINANCE CORP (144A)			1	2.B FE	2,042,580	87.3010	1,746,020	2,000,000	2,030,201	0	(4,203)	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	87.3010	4,365,050	5,000,000	5,066,584	0	(9,256)	0	0	3.000	2.774	MS	40,417	150,000	11/20/2019	09/23/2029
01400E-AE-3	ALCON FINANCE CORP (144A)			1	2.B FE	4,972,900	100.8220	5,041,100	5,000,000	4,972,831	0	(69)	0	0	5.375	5.446	JD	18,663	0	11/29/2022	12/06/2032
01748N-AE-4	ALLEGION US HOLDING CO			1	2.B FE	1,995,160	90.4170	1,808,340	2,000,000	1,997,408	0	477	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	100.1460	2,002,920	2,000,000	2,025,157	0	(21,388)	0	0	3.375	2.259	FA	23,625	67,500	04/26/2016	02/25/2024
02079K-AB-3	ALPHABET INC			1	1.C FE	1,017,968	100.1460	976,424	975,000	982,402	0	(6,273)	0	0	3.375	2.698	FA	11,517	32,906	12/06/2016	02/25/2024
02079K-AB-3	ALPHABET INC			1	1.C FE	1,826,313	100.1460	1,805,632	1,803,000	1,808,064	0	(4,301)	0	0	3.375	3.122	FA	21,298	60,851	07/09/2018	02/25/2024
02079K-AC-1	ALPHABET INC			1	1.C FE	1,958,380	92.0700	1,841,400	2,000,000	1,983,850	0	4,229	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	92.0700	1,164,686	1,265,000	1,254,262	0	2,811	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	92.0700	1,841,400	2,000,000	1,911,090	0	22,732	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	78.4900	3,924,500	5,000,000	4,774,553	0	27,434	0	0	1.100	1.734	FA	20,778	55,000	11/09/2021	08/15/2030
02209S-AP-8	ALTRIA GROUP INC				2.B FE	998,450	99.2710	992,710	1,000,000	999,892	0	150	0	0	2.950	2.968	MN	4,835	29,500	04/29/2013	05/02/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
02209S-AS-2	ALTRIA GROUP INC				2.B FE	1,008,400	99.0340	990,340	1,000,000	1,001,034	0	(941)	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	99.0340	990,340	1,000,000	999,195	0	687	0	0	4.000	4.074	JJ	16,667	40,000	10/28/2013	01/31/2024
023135-AN-6	AMAZON.COM INC			1	1.E FE	996,380	98.4630	984,630	1,000,000	999,168	0	397	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	94.1330	1,882,660	2,000,000	2,007,348	0	(1,538)	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	94.1330	1,882,660	2,000,000	1,998,150	0	354	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	81.9190	8,191,900	10,000,000	10,106,812	0	(12,031)	0	0	2.100	1.956	MN	28,583	210,000	06/10/2021	05/12/2031
023135-BZ-8	AMAZON.COM INC			1	1.D FE	19,996,400	81.9190	16,383,800	20,000,000	19,996,729	0	331	0	0	2.100	2.102	MN	57,167	420,000	05/10/2021	05/12/2031
023135-CG-9	AMAZON.COM INC			1	1.D FE	9,978,400	93.6230	9,362,300	10,000,000	9,980,036	0	1,636	0	0	3.450	3.485	AO	74,750	172,500	04/11/2022	04/13/2029
023135-CH-7	AMAZON.COM INC LS:5E+M	LS		1	1.D FE	4,990,850	91.8070	4,590,350	5,000,000	4,991,195	0	345	0	0	3.600	3.621	AO	39,000	90,000	04/11/2022	04/13/2032
023135-CP-9	AMAZON.COM INC			1	1.D FE	1,998,840	99.8490	1,996,980	2,000,000	1,998,795	0	(45)	0	0	4.550	4.563	JD	7,583	0	11/29/2022	12/01/2027
023135-CR-5	AMAZON.COM INC			1	1.D FE	14,996,400	99.3070	14,896,050	15,000,000	14,995,899	0	(501)	0	0	4.700	4.703	JD	58,750	0	11/29/2022	12/01/2032
023138-AA-8	AMBAC ASSURANCE CORP (144A)				6. *	0	0.0000	0	553	0	0	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	93.6170	3,744,680	4,000,000	3,995,087	0	760	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	81.4980	2,037,450	2,500,000	2,566,465	0	(7,322)	0	0	2.690	2.329	MN	6,725	67,250	11/09/2021	05/25/2031
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA		C	1	2.B FE	2,572,675	81.4980	2,037,450	2,500,000	2,564,592	0	(7,113)	0	0	2.690	2.340	MN	6,725	67,250	11/09/2021	05/25/2031
081437-AS-4	AMCOR FLEXIBLES NORTH AMERICA		C	1	2.B FE	170,649	92.8810	157,898	170,000	170,332	0	(90)	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	92.8810	928,810	1,000,000	999,241	0	183	0	0	3.100	3.121	MS	9,128	31,000	06/13/2019	09/15/2026
02361D-AP-5	AMEREN ILLINOIS			1	1.F FE	999,430	96.7190	967,190	1,000,000	999,826	0	64	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	95.5670	2,867,010	3,000,000	3,019,046	0	(3,317)	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	95.5670	2,867,010	3,000,000	2,998,308	0	262	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	79.1080	1,582,160	2,000,000	2,011,932	0	(1,469)	0	0	1.550	1.467	MN	3,961	31,000	11/18/2020	11/15/2030
025816-BR-9	AMERICAN EXPRESS			2	1.F FE	999,370	96.7720	967,720	1,000,000	999,798	0	93	0	0	3.000	3.010	AO	5,000	30,000	10/23/2017	10/30/2024
025816-CF-4	AMERICAN EXPRESS			2	1.F FE	4,986,600	94.2860	4,714,300	5,000,000	4,993,040	0	1,888	0	0	3.125	3.168	MN	17,795	156,250	05/15/2019	05/20/2026
025816-DB-2	AMERICAN EXPRESS CO			2	1.F FE	3,022,260	104.2820	3,128,460	3,000,000	3,021,400	0	(860)	0	0	5.850	5.675	MN	26,325	0	11/01/2022	11/05/2027
02665W-BH-3	AMERICAN HONDA FINANCE		C	1	1.G FE	996,980	91.5420	915,420	1,000,000	998,789	0	307	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	97.6230	976,230	1,000,000	998,882	0	946	0	0	2.900	3.000	FA	10,875	29,000	02/13/2017	02/16/2024
02665W-CE-9	AMERICAN HONDA FINANCE		C	1	1.G FE	1,994,140	93.6290	1,872,580	2,000,000	1,996,690	0	570	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	99.2660	1,985,320	2,000,000	1,999,769	0	383	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	99.8820	998,820	1,000,000	999,876	0	919	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	99.6750	996,750	1,000,000	1,003,286	0	(2,833)	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	93.6310	936,310	1,000,000	995,916	0	983	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	91.7730	917,730	1,000,000	999,690	0	69	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	92.7580	927,580	1,000,000	998,867	0	224	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	92.0800	1,841,600	2,000,000	1,994,318	0	1,005	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	90.7920	1,815,840	2,000,000	1,998,088	0	438	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	84.9050	1,698,100	2,000,000	1,993,544	0	812	0	0	2.900	2.951	JJ	26,744	58,000	01/07/2020	01/15/2030
03027X-BJ-8	AMERICAN TOWER CORP LS:5E+M	LS		1	2.C FE	4,998,550	82.9040	4,145,200	5,000,000	4,999,005	0	183	0	0	1.500	1.504	JJ	31,250	75,000	11/17/2020	01/31/2028
030288-AC-8	AMERICAN TRANSMISSION SYSTEM (144A)			1	2.A FE	13,523,942	82.3320	11,053,071	13,425,000	13,515,481	0	(8,461)	0	0	2.650	2.564	JJ	164,046	221,363	01/03/2022	01/15/2032
03040W-AK-1	AMERICAN WATER CAPITAL CORP			1	2.A FE	1,027,140	98.4470	984,470	1,000,000	1,004,768	0	(5,035)	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	96.9450	969,450	1,000,000	999,657	0	136	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	96.9450	969,450	1,000,000	999,119	0	371	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	92.6350	926,350	1,000,000	999,214	0	183	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	92.3590	923,590	1,000,000	998,332	0	324	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	92.3590	923,590	1,000,000	997,252	0	536	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	92.3590	923,590	1,000,000	989,045	0	2,138	0	0	2.950	3.204	MS	9,833	29,500	01/18/2018	09/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
03040W-AU-9	AMERICAN WATER CAPITAL CORP			1	2.A FE	3,458,040	91.5240	2,745,720	3,000,000	3,348,418	0	(53,585)	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	91.5240	4,576,200	5,000,000	4,992,478	0	1,016	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	82.2720	4,113,600	5,000,000	4,987,031	0	1,374	0	0	2.300	2.334	JD	9,583	115,000	05/10/2021	06/01/2031
03076C-AG-1	AMERIPRISE FINANCIAL			1	1.G FE	1,993,120	97.5430	1,950,860	2,000,000	1,998,510	0	746	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	93.0060	930,060	1,000,000	999,556	0	106	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	96.4240	964,240	1,000,000	1,002,846	0	(1,418)	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	96.4240	964,240	1,000,000	1,001,275	0	(633)	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	96.4240	964,240	1,000,000	998,664	0	572	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	93.6050	936,050	1,000,000	998,678	0	238	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	92.5270	925,270	1,000,000	999,742	0	62	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	92.7550	4,637,750	5,000,000	4,989,419	0	1,963	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	78.4100	7,841,000	10,000,000	9,940,892	0	5,874	0	0	2.000	2.072	JJ	92,222	186,667	08/05/2021	01/15/2032
031162-DD-9	AMGEN INC			1	2.A FE	2,990,610	88.7520	2,662,560	3,000,000	2,991,587	0	977	0	0	3.000	3.049	FA	32,250	45,000	02/17/2022	02/22/2029
032095-AG-6	AMPHENOL CORP			1	1.G FE	998,880	97.8150	978,150	1,000,000	999,749	0	169	0	0	3.200	3.218	AO	8,000	32,000	03/29/2017	04/01/2024
032095-AH-4	AMPHENOL CORP			1	1.G FE	3,016,140	95.7430	2,872,290	3,000,000	3,010,507	0	(1,449)	0	0	4.350	4.285	JD	10,875	130,500	01/08/2019	06/01/2029
032095-AJ-0	AMPHENOL CORP			1	1.G FE	2,036,980	85.5800	1,711,600	2,000,000	2,026,920	0	(3,535)	0	0	2.800	2.585	FA	21,156	56,000	01/30/2020	02/15/2030
032095-AJ-0	AMPHENOL CORP			1	1.G FE	3,000,240	85.5800	2,567,400	3,000,000	3,000,193	0	(23)	0	0	2.800	2.799	FA	31,733	84,000	01/16/2020	02/15/2030
032165-AD-4	AMSOUTH BANCORP				2.A FE	3,250,860	103.5280	3,105,840	3,000,000	3,053,133	0	(16,814)	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	95.5040	955,040	1,000,000	1,005,130	0	(1,285)	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	95.5040	1,007,567	1,055,000	1,043,493	0	2,663	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	81.0070	4,050,350	5,000,000	4,944,586	0	5,659	0	0	2.100	2.239	AO	26,250	103,833	11/23/2021	10/01/2031
032654-AZ-8	ANALOG DEVICES INC (144A)			1	1.G FE	918,400	94.3400	943,400	1,000,000	922,025	0	3,625	0	0	3.450	5.443	JD	1,533	17,250	10/07/2022	06/15/2027
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	2.A FE	2,000,800	95.3620	1,907,240	2,000,000	2,000,436	0	(76)	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.A FE	1,984,320	95.3620	1,907,240	2,000,000	1,990,862	0	1,503	0	0	4.000	4.096	AO	17,333	80,000	03/20/2018	04/13/2028
037735-CU-9	APPALACHIAN POWER CO			1	1.G FE	996,450	96.4670	964,670	1,000,000	999,014	0	377	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	99.2130	992,130	1,000,000	1,000,040	0	(220)	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	99.2130	1,984,260	2,000,000	1,999,836	0	261	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	98.2310	2,946,930	3,000,000	2,999,514	0	279	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	96.7070	1,934,140	2,000,000	1,988,587	0	4,530	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	96.1840	961,840	1,000,000	1,016,419	0	(5,386)	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	96.1840	961,840	1,000,000	1,002,996	0	(972)	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	96.1840	961,840	1,000,000	999,202	0	229	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	92.8680	928,680	1,000,000	976,023	0	6,205	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	95.7620	957,620	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	94.3330	3,773,320	4,000,000	3,904,123	0	19,440	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	93.3810	1,867,620	2,000,000	1,998,816	0	222	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	93.5030	2,805,090	3,000,000	2,995,351	0	861	0	0	3.000	3.034	MN	12,000	90,000	11/06/2017	11/13/2027
037833-EJ-5	APPLE INC			1	1.B FE	9,958,000	80.2070	8,020,700	10,000,000	9,963,380	0	3,910	0	0	1.700	1.745	FA	68,944	170,000	07/29/2021	08/05/2031
037833-EP-1	APPLE INC LS:9.8M		LS	1	1.B FE	9,791,100	91.0820	9,108,200	10,000,000	9,797,504	0	6,404	0	0	3.350	3.600	FA	133,069	0	08/11/2022	08/08/2032
038222-AL-9	APPLIED MATERIALS			1	1.F FE	1,002,420	95.1080	951,080	1,000,000	1,001,075	0	(248)	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	95.1080	951,080	1,000,000	998,315	0	356	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	97.7330	488,665	500,000	488,665	(11,537)	(1,099)	0	0	5.000	4.777	AO	6,250	25,000	02/09/2018	04/01/2025
039482-AB-0	ARCHER-DANIELS-MIDLAND			1	1.F FE	2,855,370	90.4260	2,712,780	3,000,000	2,862,582	0	7,212	0	0	3.250	3.984	MS	25,458	48,750	07/19/2022	03/27/2030
040555-CQ-5	ARIZONA PUBLIC SERVICE CO			1	1.G FE	1,998,160	96.8490	1,936,980	2,000,000	1,999,667	0	204	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	95.7470	957,470	1,000,000	998,571	0	561	0	0	3.150	3.212	MN	4,025	31,500	05/14/2015	05/15/2025

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
040555-CV-4	ARIZONA PUBLIC SERVICE CO			1	1.G FE	1,834,360	90.3690	1,807,380	2,000,000	1,918,566	0	20,114	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	83.5980	1,671,960	2,000,000	2,113,736	0	(16,787)	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	83.4390	4,171,950	5,000,000	5,150,439	0	(16,929)	0	0	2.250	1.859	MN	10,313	112,500	07/22/2021	05/28/2031
00206R-GQ-9	AT&T INC			1	2.B FE	3,388,470	94.3960	2,831,880	3,000,000	3,339,244	0	(44,711)	0	0	4.300	2.498	FA	48,733	129,000	11/22/2021	02/15/2030
00206R-GQ-9	AT&T INC			1	2.B FE	5,653,200	94.3960	4,719,800	5,000,000	5,536,439	0	(70,455)	0	0	4.300	2.586	FA	81,222	215,000	04/27/2021	02/15/2030
00206R-HT-2	AT&T INC			1	2.B FE	1,010,630	97.6140	976,140	1,000,000	1,004,993	0	(1,659)	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	78.6410	3,932,050	5,000,000	4,907,336	0	8,987	0	0	2.250	2.479	FA	46,875	112,500	06/28/2021	02/01/2032
00206R-KH-4	AT&T INC			2	2.B FE	6,825,910	78.6410	5,504,870	7,000,000	6,844,551	0	15,041	0	0	2.250	2.524	FA	65,625	157,500	09/30/2021	02/01/2032
048303-CH-2	ATLANTIC CITY ELECTRIC			1	1.F FE	3,047,040	95.4000	2,862,000	3,000,000	3,029,245	0	(4,659)	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	95.4000	2,862,000	3,000,000	2,998,011	0	278	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	89.1500	13,372,500	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	93.4850	934,850	1,000,000	1,001,901	0	(414)	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	93.4850	1,869,700	2,000,000	1,997,333	0	547	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	86.9900	2,892,418	3,325,000	3,346,068	0	(2,969)	0	0	2.625	2.518	MS	25,699	87,281	11/06/2019	09/15/2029
052769-AD-8	AUTODESK INC			1	2.A FE	1,061,210	98.8500	988,500	1,000,000	1,020,194	0	(8,657)	0	0	4.375	3.418	JD	1,944	43,750	12/04/2017	06/15/2025
052769-AD-8	AUTODESK INC			1	2.A FE	1,024,970	98.8500	988,500	1,000,000	1,008,694	0	(3,685)	0	0	4.375	3.961	JD	1,944	43,750	03/26/2018	06/15/2025
052769-AE-6	AUTODESK INC			1	2.A FE	993,720	93.8410	938,410	1,000,000	996,924	0	624	0	0	3.500	3.575	JD	1,556	35,000	06/05/2017	06/15/2027
052769-AG-1	AUTODESK INC			1	2.A FE	2,037,500	86.2020	1,724,040	2,000,000	2,027,448	0	(3,507)	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	96.9510	969,510	1,000,000	1,001,660	0	(638)	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	96.9510	969,510	1,000,000	999,632	0	116	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	86.9890	6,089,230	7,000,000	6,983,507	0	2,895	0	0	1.700	1.746	MN	15,206	119,000	05/11/2021	05/15/2028
05329W-AN-2	AUTONATION INC			1	2.C FE	2,996,280	96.0440	2,881,320	3,000,000	2,998,835	0	548	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	90.8630	908,630	1,000,000	999,569	0	73	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	99.9380	249,845	250,000	249,951	0	1,123	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	99.9380	999,380	1,000,000	999,705	0	6,912	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	95.9290	1,168,415	1,218,000	1,230,139	0	(5,711)	0	0	3.250	2.744	AO	8,357	39,585	07/18/2016	04/15/2025
053332-AT-9	AUTOZONE INC			1	2.B FE	999,740	94.5700	945,700	1,000,000	999,878	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	95.5370	955,370	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	95.6910	1,913,820	2,000,000	1,997,829	0	687	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	93.0770	930,770	1,000,000	999,854	0	36	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	93.0770	2,792,310	3,000,000	2,906,728	0	25,447	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	91.7490	917,490	1,000,000	998,692	0	315	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	93.0500	2,251,810	2,420,000	2,389,295	0	6,349	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	91.5930	915,930	1,000,000	997,822	0	390	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	83.8610	2,515,830	3,000,000	2,996,640	0	545	0	0	1.900	1.919	JD	4,750	59,058	11/08/2021	12/01/2028
053611-AJ-8	AVERY DENNISON			1	2.B FE	4,975,000	97.5690	4,878,450	5,000,000	4,983,544	0	2,310	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	82.5600	2,476,800	3,000,000	3,115,540	0	(14,993)	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.A FE	997,030	97.7140	977,140	1,000,000	999,346	0	327	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.A FE	843,745	96.5210	786,646	815,000	825,202	0	(3,536)	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.A FE	988,200	96.5210	965,210	1,000,000	996,008	0	1,244	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.A FE	2,964,420	96.5210	2,895,630	3,000,000	2,984,635	0	4,787	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	92.5420	1,850,840	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	92.5420	1,850,840	2,000,000	1,987,331	0	2,300	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	89.7660	2,692,980	3,000,000	3,000,000	0	0	0	0	2.061	2.061	JD	2,748	62,861	12/06/2021	12/15/2026
059165-EF-3	BALTIMORE GAS & ELECTRIC			1	1.G FE	999,570	99.2960	992,960	1,000,000	999,975	0	48	0	0	3.350	3.355	JJ	16,750	33,500	06/12/2013	07/01/2023

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
059165-EG-1	BALTIMORE GAS & ELECTRIC			1	1.F FE	948,820	92.3460	923,460	1,000,000	976,911	0	5,933	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	81.2600	2,437,800	3,000,000	2,997,917	0	220	0	0	2.250	2.258	JD	3,000	67,500	10/20/2021	06/15/2031
059165-EN-6	BALTIMORE GAS & ELECTRIC			1	1.F FE	9,982,200	81.2600	8,126,000	10,000,000	9,984,640	0	1,625	0	0	2.250	2.269	JD	10,000	225,000	06/07/2021	06/15/2031
06051G-FB-0	BANK OF AMERICA CORP				1.G FE	1,003,580	99.1800	991,800	1,000,000	1,000,430	0	(409)	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	99.1800	1,983,600	2,000,000	1,999,772	0	167	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	98.7880	987,880	1,000,000	999,395	0	425	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	97.4370	974,370	1,000,000	1,005,377	0	(1,959)	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	95.5560	2,866,680	3,000,000	2,930,454	0	19,198	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	92.5000	925,000	1,000,000	1,002,389	0	(589)	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	93.4540	934,540	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	92.6900	1,853,800	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	92.2160	922,160	1,000,000	1,005,966	0	(1,193)	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	92.2160	1,844,320	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	95.8680	958,680	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	95.4250	954,250	1,000,000	1,000,776	0	(365)	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	95.4250	1,908,500	2,000,000	2,000,444	0	(219)	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	95.4250	2,862,750	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-HG-7	BANK OF AMERICA CORP			1	1.F FE	3,000,000	92.4480	2,773,440	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	81.4930	4,074,650	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.G FE	5,035,150	77.2510	3,862,550	5,000,000	5,030,983	0	(3,257)	0	0	2.299	2.218	JJ	51,089	114,950	09/14/2021	07/21/2032
06051G-KA-6	BANK OF AMERICA CORP			1	1.G FE	7,000,000	77.2510	5,407,570	7,000,000	7,000,000	0	0	0	0	2.299	2.299	JJ	71,524	160,930	07/15/2021	07/21/2032
06051G-KD-0	BANK OF AMERICA CORP			1	1.G FE	12,000,000	78.5680	9,428,160	12,000,000	12,000,000	0	0	0	0	2.572	2.572	AO	60,871	308,640	10/15/2021	10/20/2032
06053F-AA-7	BANK OF AMERICA CORP				1.G FE	1,010,720	99.5870	995,870	1,000,000	1,000,701	0	(1,244)	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	99.5870	995,870	1,000,000	999,922	0	95	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	97.9680	979,680	1,000,000	1,023,732	0	(8,009)	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	97.9680	979,680	1,000,000	999,291	0	217	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	98.5170	985,170	1,000,000	1,000,085	0	(84)	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	98.5170	985,170	1,000,000	999,508	0	411	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	98.0140	980,140	1,000,000	999,893	0	56	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	97.3140	973,140	1,000,000	999,298	0	379	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	93.7240	937,240	1,000,000	1,005,152	0	(1,160)	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	94.1730	941,730	1,000,000	999,773	0	42	0	0	3.250	3.255	MN	4,063	32,500	05/09/2017	05/16/2027
06406R-AF-4	BANK OF NEW YORK MELLON			2	1.F FE	2,998,500	93.0930	2,792,790	3,000,000	2,999,110	0	148	0	0	3.400	3.406	JJ	43,067	102,000	01/22/2018	01/29/2028
06406R-AH-0	BANK OF NEW YORK MELLON				1.F FE	1,997,040	96.1250	1,922,500	2,000,000	1,998,199	0	285	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.F FE	20,000,000	77.4760	15,495,200	20,000,000	20,000,000	0	0	0	0	1.800	1.800	JJ	153,000	361,000	07/20/2021	07/28/2031
06406R-AW-7	BANK OF NEW YORK MELLON			2	1.F FE	4,955,750	77.4760	3,873,800	5,000,000	4,960,973	0	4,151	0	0	1.800	1.898	JJ	38,250	90,250	09/23/2021	07/28/2031
06406R-AZ-0	BANK OF NEW YORK MELLON CORP			2	1.F FE	4,997,000	83.8050	4,190,250	5,000,000	4,997,408	0	365	0	0	1.900	1.909	JJ	41,167	71,250	10/20/2021	01/25/2029
05526D-AZ-8	BAT CAPITAL CORP		C	1	2.B FE	1,970,820	96.3250	1,926,519	2,000,000	1,992,096	0	4,626	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	91.3530	1,827,077	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	97.4860	290,508	298,000	297,420	0	217	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	92.4880	1,849,760	2,000,000	1,999,213	0	196	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	76.4200	3,821,000	5,000,000	4,961,825	0	4,244	0	0	1.730	1.829	AO	21,625	86,500	07/22/2021	04/01/2031
071813-CB-3	BAXTER INTERNATIONAL			2	2.B FE	4,716,150	76.4200	3,821,000	5,000,000	4,760,694	0	25,962	0	0	1.730	2.372	AO	21,625	86,500	04/05/2021	04/01/2031
071813-CS-6	BAXTER INTERNATIONAL			1	2.B FE	4,999,800	79.6980	3,984,900	5,000,000	5,000,000	0	0	0	0	2.539	2.539	FA	52,896	84,633	11/16/2021	02/01/2032
07274E-AG-8	BAYER US FINANCE (144A)		C	1	2.B FE	1,016,450	96.6980	966,980	1,000,000	1,003,279	0	(1,792)	0	0	3.375	3.181	AO	7,781	33,750	10/15/2014	10/08/2024

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
07274E-AG-8	BAYER US FINANCE (144A)		C	1	2.B FE	998,320	96.6980	966,980	1,000,000	999,624	0	184	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	96.6980	966,980	1,000,000	997,956	0	1,081	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	94.0730	4,703,650	5,000,000	4,977,113	0	3,273	0	0	4.375	4.463	JD	9,722	218,750	06/18/2018	12/15/2028
07274N-AW-3	BAYER US FINANCE II LLC (144A)		C	1	2.B FE	956,690	96.8850	968,850	1,000,000	987,846	0	7,484	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	98.9540	2,473,850	2,500,000	2,568,082	0	(24,038)	0	0	5.500	4.387	FA	51,944	137,500	07/12/2018	08/15/2025
073730-AG-8	BEAM INC LS: 51K	LS	C	1	2.B FE	1,995,240	99.0570	1,981,140	2,000,000	1,999,706	0	517	0	0	3.250	3.278	JD	2,889	65,000	06/03/2013	06/15/2023
075887-BF-5	BECTON DICKINSON			1	2.B FE	1,000,000	97.5890	975,890	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.B FE	75,131	94.6400	70,980	75,000	75,062	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.B FE	3,000,000	94.6400	2,839,200	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.B FE	6,278,340	86.0580	5,163,480	6,000,000	6,233,147	0	(29,817)	0	0	2.823	2.231	MN	19,291	169,380	06/18/2021	05/20/2030
075887-CL-1	BECTON DICKINSON			1	2.B FE	10,000,000	79.3190	7,931,900	10,000,000	10,000,000	0	0	0	0	1.957	1.957	FA	76,106	195,700	02/08/2021	02/11/2031
075887-CL-1	BECTON DICKINSON			1	2.B FE	4,919,550	79.3190	3,965,950	5,000,000	4,930,683	0	7,740	0	0	1.957	2.143	FA	38,053	97,850	07/15/2021	02/11/2031
075887-CP-2	BECTON DICKINSON			1	2.B FE	10,042,300	93.9040	9,390,400	10,000,000	10,040,622	0	(1,678)	0	0	4.298	4.245	FA	154,012	0	08/16/2022	08/22/2032
09247X-AL-5	BLACKROCK INC			1	1.D FE	2,129,785	98.4130	2,004,673	2,037,000	2,054,449	0	(13,991)	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	98.4130	984,130	1,000,000	1,000,624	0	(524)	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	98.4130	1,574,608	1,600,000	1,598,847	0	866	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	94.6410	946,410	1,000,000	1,006,361	0	(1,404)	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	94.6410	946,410	1,000,000	998,096	0	409	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	94.6410	946,410	1,000,000	986,558	0	2,907	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	92.4360	2,079,810	2,250,000	2,353,232	0	(15,562)	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	85.6930	2,570,790	3,000,000	2,998,749	0	148	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	81.1760	1,217,640	1,500,000	1,512,004	0	(1,416)	0	0	1.900	1.790	JJ	12,113	28,500	02/16/2021	01/28/2031
09247X-AR-2	BLACKROCK INC			1	1.D FE	1,514,370	81.1760	1,217,640	1,500,000	1,511,784	0	(1,390)	0	0	1.900	1.792	JJ	12,113	28,500	02/16/2021	01/28/2031
09247X-AR-2	BLACKROCK INC			1	1.D FE	1,969,260	81.1760	1,623,520	2,000,000	1,972,914	0	3,048	0	0	1.900	2.083	JJ	16,150	38,000	10/19/2021	01/28/2031
05565E-AH-8	BMW US CAPITAL LLC (144A)		C	1	1.F FE	974,860	93.5410	935,410	1,000,000	990,107	0	2,816	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	93.4550	934,550	1,000,000	1,003,360	0	(772)	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	93.4550	934,550	1,000,000	1,001,789	0	(411)	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	93.4550	1,869,100	2,000,000	1,994,886	0	1,083	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	99.5670	1,991,340	2,000,000	1,999,765	0	236	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	2,153,703	93.9730	2,023,899	2,153,703	2,153,698	0	(1)	0	0	3.442	3.442	JD	3,089	74,130	06/11/2015	06/16/2028
05565S-AA-2	BNSF 2006-2 TRUST			1	1.B FE	141,687	100.1370	141,881	141,687	141,681	0	1	0	0	5.629	5.629	AO	1,994	7,976	08/02/2006	04/01/2024
097023-AH-8	BOEING CO				2.C FE	326,017	103.1060	235,082	228,000	246,477	0	(10,988)	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	103.1060	1,031,060	1,000,000	1,079,179	0	(47,021)	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	103.1060	534,089	518,000	558,088	0	(23,775)	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	103.1060	1,031,060	1,000,000	1,074,914	0	(44,344)	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	103.1060	1,031,060	1,000,000	1,072,543	0	(42,864)	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	95.7370	957,370	1,000,000	996,825	0	1,647	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	93.8270	938,270	1,000,000	994,320	0	2,501	0	0	2.500	2.771	MS	8,333	25,000	03/06/2015	03/01/2025
097023-BP-9	BOEING CO			1	2.C FE	975,990	93.0330	930,330	1,000,000	992,467	0	2,510	0	0	2.600	2.878	AO	4,333	26,000	10/27/2015	10/30/2025
097023-BP-9	BOEING CO			1	2.C FE	1,471,555	93.0330	1,402,007	1,507,000	1,494,675	0	4,105	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	90.3850	903,850	1,000,000	989,569	0	2,307	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	89.5690	895,690	1,000,000	989,784	0	1,771	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	89.5690	1,357,866	1,516,000	1,491,419	0	4,248	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	89.6790	4,483,950	5,000,000	4,922,655	0	11,631	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	99.5400	995,400	1,000,000	1,000,021	0	(398)	0	0	2.750	2.711	MS	8,097	27,500	10/10/2017	03/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
741503-BB-1	BOOKING HOLDINGS INC			1	1.G FE	981,570	99.5400	995,400	1,000,000	999,147	0	3,775	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	99.5400	995,400	1,000,000	998,459	0	6,998	0	0	2.750	3.477	MS	8,097	27,500	03/28/2018	03/15/2023
099724-AJ-5	BORG-WARNER AUTO			1	2.A FE	997,980	95.8870	958,870	1,000,000	999,460	0	217	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	90.0360	900,360	1,000,000	999,517	0	93	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	90.0360	1,800,720	2,000,000	1,961,665	0	7,554	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	85.8020	3,432,080	4,000,000	4,010,587	0	(1,492)	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	98.2530	982,530	1,000,000	1,010,197	0	(11,939)	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	98.2530	252,510	257,000	259,258	0	(2,639)	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	90.1890	901,890	1,000,000	997,043	0	731	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	90.1890	1,140,891	1,265,000	1,203,485	0	14,850	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	95.7230	957,230	1,000,000	999,247	0	347	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	92.9000	4,645,000	5,000,000	4,988,266	0	1,668	0	0	4.500	4.545	JD	18,750	225,000	11/13/2018	12/01/2028
101137-AS-6	BOSTON SCIENTIFIC			1	2.A FE	1,000,320	96.5020	965,020	1,000,000	1,000,174	0	(30)	0	0	4.000	3.996	MS	13,333	40,000	02/23/2018	03/01/2028
101137-AS-6	BOSTON SCIENTIFIC			1	2.A FE	998,280	96.5020	965,020	1,000,000	998,985	0	166	0	0	4.000	4.021	MS	13,333	40,000	02/22/2018	03/01/2028
101137-AS-6	BOSTON SCIENTIFIC			1	2.A FE	1,990,680	96.5020	1,930,040	2,000,000	1,994,645	0	899	0	0	4.000	4.057	MS	26,667	80,000	03/02/2018	03/01/2028
101137-AX-5	BOSTON SCIENTIFIC			1	2.A FE	3,486,350	93.1990	3,261,965	3,500,000	3,487,544	0	1,194	0	0	4.000	4.064	MS	46,667	70,000	04/12/2022	03/01/2029
101137-BA-4	BOSTON SCIENTIFIC			1	2.A FE	5,152,650	85.6520	4,282,600	5,000,000	5,124,042	0	(15,760)	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	78.4520	910,043	1,160,000	1,160,000	0	0	0	0	2.470	2.470	JJ	14,326	17,350	11/16/2021	07/01/2032
102291-AQ-4	BOWDOIN COLLEGE (TAXABLE) REV S2021			1	1.C FE	1,210,000	77.8240	941,670	1,210,000	1,210,000	0	0	0	0	2.570	2.570	JJ	15,549	18,831	11/16/2021	07/01/2033
102291-AR-2	BOWDOIN COLLEGE (TAXABLE) REV S2021			1	1.C FE	1,000,000	76.9810	769,810	1,000,000	1,000,000	0	0	0	0	2.650	2.650	JJ	13,250	16,047	11/16/2021	07/01/2034
10373Q-AB-6	BP CAP MARKETS AMERICA		C	1	1.F FE	5,000,000	98.2900	4,914,500	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
110122-AA-6	BRISTOL-MYERS SQUIBB				1.F FE	3,888,720	100.8990	3,026,970	3,000,000	3,048,992	0	(105,145)	0	0	7.150	3.497	JD	9,533	214,500	10/28/2013	06/15/2023
110122-AW-8	BRISTOL-MYERS SQUIBB			1	1.F FE	989,130	98.6180	986,180	1,000,000	998,919	0	1,223	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	95.3480	953,480	1,000,000	1,014,251	0	(3,189)	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	95.3480	953,480	1,000,000	997,198	0	613	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	97.1340	1,942,680	2,000,000	1,998,056	0	1,177	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	3,315,713	92.7670	2,793,214	3,011,000	3,269,612	0	(38,091)	0	0	3.400	1.949	JJ	44,078	102,374	10/12/2021	07/26/2029
110122-DQ-8	BRISTOL-MYERS SQUIBB			1	1.F FE	2,925,570	79.2820	2,378,460	3,000,000	2,935,626	0	7,569	0	0	1.450	1.743	MN	5,800	43,500	08/31/2021	11/13/2030
11134L-AF-6	BROADCOM CORP / CAYMAN FINANCE			1	2.C FE	998,960	98.3260	983,260	1,000,000	999,816	0	159	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	94.7330	947,330	1,000,000	997,988	0	448	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	91.1450	1,822,900	2,000,000	1,999,612	0	65	0	0	3.500	3.504	JJ	32,278	70,000	10/10/2017	01/15/2028
11135F-AL-5	BROADCOM INC			1	2.C FE	2,123,135	93.1920	1,797,674	1,929,000	2,081,660	0	(25,767)	0	0	4.110	2.547	MS	23,344	79,282	05/13/2021	09/15/2028
11135F-BA-8	BROADCOM INC			1	2.C FE	2,323,400	95.4640	1,909,280	2,000,000	2,263,590	0	(40,109)	0	0	4.750	2.392	AO	20,056	95,000	06/29/2021	04/15/2029
114259-AN-4	BROOKLYN UNION GAS		C	1	2.A FE	3,029,610	93.8490	2,815,470	3,000,000	3,009,928	0	(3,162)	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	90.0580	4,502,900	5,000,000	5,000,000	0	0	0	0	3.865	3.865	MS	62,806	193,250	02/27/2019	03/04/2029
115637-AM-2	BROWN-FORMAN			1	1.G FE	993,450	99.9230	999,230	1,000,000	999,962	0	712	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	99.9230	1,980,474	1,982,000	1,980,922	0	26,240	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	97.7850	1,955,700	2,000,000	2,003,970	0	(1,777)	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	97.7850	977,850	1,000,000	998,393	0	647	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	97.7850	1,955,700	2,000,000	1,994,001	0	2,438	0	0	3.500	3.636	AO	14,778	70,000	04/23/2018	04/15/2025
11575T-AB-4	BROWN UNIVERSITY REV (TAXABLE) S2020			1	1.B FE	27,871,130	82.1950	22,209,089	27,020,000	27,691,874	0	(88,021)	0	0	1.914	1.546	MS	172,388	517,163	12/09/2020	09/01/2030
117043-AT-6	BRUNSWICK CORP			1	2.B FE	2,992,320	73.7480	2,212,440	3,000,000	2,993,221	0	694	0	0	2.400	2.428	FA	26,600	72,000	08/04/2021	08/18/2031
117043-AT-6	BRUNSWICK CORP			1	2.B FE	4,923,300	73.7480	3,687,400	5,000,000	4,932,216	0	6,922	0	0	2.400	2.575	FA	44,333	120,000	09/09/2021	08/18/2031
117043-AT-6	BRUNSWICK CORP			1	2.B FE	4,716,900	73.7480	3,687,400	5,000,000	4,741,760	0	24,860	0	0	2.400	3.085	FA	44,333	120,000	01/11/2022	08/18/2031
12189L-AM-3	BURLINGTON NORTHERN SANTA FE			1	1.G FE	1,000,000	99.6840	996,840	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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted 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
12189L-AT-8	BURLINGTON NORTHERN SANTA FE			1	1.G FE	997,710	97.6140	976,140	1,000,000	999,534	0	249	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	96.2580	962,580	1,000,000	998,806	0	493	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	94.6800	946,800	1,000,000	999,619	0	76	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	94.6800	946,800	1,000,000	998,837	0	236	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	94.6800	2,840,400	3,000,000	2,959,891	0	8,157	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	107.1950	5,359,750	5,000,000	5,616,433	0	(111,121)	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	92.5770	925,770	1,000,000	1,001,746	0	(469)	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	92.5770	925,770	1,000,000	999,344	0	155	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	89.6640	4,483,200	5,000,000	4,989,799	0	1,347	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	89.3350	1,786,700	2,000,000	1,996,618	0	461	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	86.2750	3,903,081	4,524,000	4,699,621	0	(22,529)	0	0	2.800	2.207	MN	16,186	126,672	11/22/2021	05/15/2030
133131-AZ-5	CAMDEN PROPERTY TRUST			1	1.G FE	936,009	86.2750	776,475	900,000	931,568	0	(4,040)	0	0	2.800	2.263	MN	3,220	25,200	11/23/2021	05/15/2030
14149Y-AY-4	CARDINAL HEALTH			1	2.B FE	1,995,860	99.7250	1,994,500	2,000,000	1,999,778	0	403	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	97.1410	1,942,820	2,000,000	1,997,715	0	1,130	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	96.8680	968,680	1,000,000	999,728	0	79	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	93.6420	1,872,840	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
141781-BS-2	CARGILL INC (144A)			1	1.F FE	1,707,434	79.2000	1,569,744	1,982,000	1,717,049	0	9,615	0	0	2.125	3.926	MN	5,967	21,059	08/10/2022	11/10/2031
142339-AG-5	CARLISLE COS INC			1	2.B FE	1,997,860	96.7070	1,934,140	2,000,000	1,999,333	0	310	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	93.3160	1,866,320	2,000,000	1,995,682	0	776	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	696,000	94.2730	656,140	696,000	696,000	0	0	0	0	2.242	2.242	FA	5,895	15,604	02/13/2020	02/15/2025
14448C-AP-9	CARRIER GLOBAL CORP			1	2.C FE	1,110,000	90.2850	1,002,164	1,110,000	1,110,000	0	0	0	0	2.493	2.493	FA	10,454	27,672	02/13/2020	02/15/2027
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES				1.F FE	998,900	97.1110	971,110	1,000,000	999,742	0	119	0	0	3.250	3.263	JD	2,708	32,500	11/21/2014	12/01/2024
14913Q-2S-7	CATERPILLAR FINANCIAL SERVICES			1	1.F FE	5,997,000	98.9340	5,936,040	6,000,000	5,999,285	0	621	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	87.1710	6,101,970	7,000,000	7,425,840	0	(56,679)	0	0	2.600	1.678	AO	41,456	182,000	07/26/2021	04/09/2030
12505B-AD-2	CBRE SERVICES INC			1	2.A FE	1,078,930	98.8440	988,440	1,000,000	1,031,368	0	(9,998)	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	98.8440	1,976,880	2,000,000	2,044,743	0	(14,169)	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	98.8440	988,440	1,000,000	997,239	0	767	0	0	4.875	4.968	MS	16,250	48,750	08/06/2015	03/01/2026
15089Q-AJ-3	CELANESE US HOLDINGS			2	2.C FE	2,996,850	96.6540	2,899,620	3,000,000	2,999,001	0	641	0	0	3.500	3.523	MN	15,458	105,000	04/29/2019	05/08/2024
15189X-AQ-1	CENTERPOINT ENERGY HOUSTON			1	1.F FE	998,840	92.1820	921,820	1,000,000	999,530	0	117	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	94.2180	1,884,360	2,000,000	1,994,177	0	1,312	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	95.5770	955,770	1,000,000	1,000,710	0	(126)	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	95.5770	2,867,310	3,000,000	3,001,321	0	(234)	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	95.5770	1,911,540	2,000,000	1,999,244	0	110	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	932,456	97.7620	911,594	932,462	932,441	0	(2)	0	0	3.028	3.280	AO	5,961	28,237	01/11/2012	10/15/2025
153609-F@-6	CENTRAL HUDSON GAS & ELECTRIC			1	1.G	8,000,000	95.5340	7,642,720	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
153609-K*-2	CENTRAL HUDSON GAS & ELECTRIC			1	1.G	5,000,000	85.4510	4,272,550	5,000,000	5,000,000	0	0	0	0	2.590	2.590	JJ	55,397	64,750	01/14/2022	01/27/2029
154051-J*-8	CENTRAL MAINE POWER COMPANY			1	1.F	9,000,000	74.9540	6,745,860	9,000,000	9,000,000	0	0	0	0	2.050	2.050	JD	8,200	184,500	08/25/2021	12/15/2031
12541W-AA-8	CH ROBINSON WORLDWIDE			1	2.A FE	994,020	94.6240	946,240	1,000,000	996,476	0	573	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	78.5120	7,851,200	10,000,000	9,984,465	0	1,572	0	0	1.950	1.969	JD	16,250	195,000	08/24/2021	12/01/2031
161175-BJ-2	CHARTER COMM OPT			1	2.C FE	991,660	90.3410	903,410	1,000,000	995,542	0	768	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	90.3410	1,806,820	2,000,000	1,912,117	0	14,824	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	98.8610	2,965,830	3,000,000	2,999,236	0	580	0	0	4.500	4.521	FA	56,250	135,000	06/28/2018	02/01/2024
161175-CJ-1	CHARTER COMM OPT			2	2.C FE	9,210,300	85.8490	8,584,900	10,000,000	9,231,836	0	21,536	0	0	4.400	5.384	AO	110,000	239,556	08/10/2022	04/01/2033
166764-BD-1	CHEVRON CORP			1	1.C FE	1,000,000	96.7260	967,260	1,000,000	1,000,000	0	0	0	0	3.326	3.326	MN	4,065	33,260	11/09/2015	11/17/2025
166764-BL-3	CHEVRON CORP			1	1.C FE	999,770	94.9670	949,670	1,000,000	999,884	0	27	0	0	2.954	2.957	MN	3,693	29,540	12/04/2017	05/16/2026

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
166764-BL-3	CHEVRON CORP			1	1.C FE	1,935,740	94.9670	1,899,340	2,000,000	1,971,549	0	7,813	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	98.3660	983,660	1,000,000	999,302	0	334	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	98.3660	983,660	1,000,000	998,195	0	892	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	87.3060	4,365,300	5,000,000	4,978,142	0	2,703	0	0	3.700	3.772	JD	15,417	185,000	11/13/2019	12/01/2029
171340-AN-2	CHURCH & DWIGHT CO			1	2.A FE	5,211,000	93.4690	4,673,450	5,000,000	5,128,588	0	(27,733)	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	93.4690	934,690	1,000,000	999,475	0	102	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	93.4690	1,869,380	2,000,000	1,929,406	0	13,764	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	80.4100	4,020,500	5,000,000	4,990,723	0	936	0	0	2.300	2.323	JD	5,111	116,597	12/01/2021	12/15/2031
17136M-AA-0	CHURCH & DWIGHT CO			1	2.A FE	1,904,855	80.4100	1,908,129	2,373,000	1,909,421	0	4,566	0	0	2.300	5.037	JD	2,426	27,290	11/17/2022	12/15/2031
17136M-AC-6	CHURCH & DWIGHT CO			1	2.A FE	2,135,260	103.7560	2,075,120	2,000,000	2,134,769	0	(491)	0	0	5.600	4.719	MN	18,356	0	12/14/2022	11/15/2032
17136M-AC-6	CHURCH & DWIGHT CO			1	2.A FE	7,077,420	103.7560	7,262,920	7,000,000	7,075,866	0	(1,554)	0	0	5.600	5.452	MN	64,244	0	11/01/2022	11/15/2032
125523-AV-2	CIGNA CORP			2	2.A FE	1,025,100	96.3850	963,850	1,000,000	1,010,145	0	(4,774)	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	97.8390	1,956,780	2,000,000	2,021,480	0	(17,207)	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	99.3370	2,501,312	2,518,000	2,517,409	0	1,008	0	0	3.750	3.792	JJ	43,540	94,425	09/07/2018	07/15/2023
17252M-AN-0	CINTAS CORPORATE NO 2			1	1.G FE	1,046,740	96.5530	965,530	1,000,000	1,022,027	0	(5,095)	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	96.5530	965,530	1,000,000	1,017,500	0	(4,036)	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	96.5530	1,931,060	2,000,000	1,996,330	0	764	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	98.4230	984,230	1,000,000	1,000,602	0	(523)	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	98.4230	984,230	1,000,000	999,860	0	84	0	0	3.625	3.634	MS	11,781	36,250	02/24/2014	03/04/2024
17275R-BC-5	CISCO SYSTEMS			1	1.D FE	1,021,810	95.4810	954,810	1,000,000	1,007,559	0	(2,269)	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	98.2580	982,580	1,000,000	999,460	0	716	0	0	2.200	2.274	MS	6,172	22,000	10/27/2016	09/20/2023
17275R-BL-5	CISCO SYSTEMS			2	1.D FE	1,998,240	93.2400	1,864,800	2,000,000	1,999,256	0	179	0	0	2.500	2.510	MS	14,028	50,000	09/13/2016	09/20/2026
172967-HD-6	CITIGROUP INC				1.G FE	1,071,720	99.1680	991,680	1,000,000	1,009,058	0	(10,857)	0	0	3.875	2.742	AO	7,104	38,750	10/20/2016	10/25/2023
172967-HD-6	CITIGROUP INC				1.G FE	997,700	99.1680	991,680	1,000,000	999,734	0	264	0	0	3.875	3.903	AO	7,104	38,750	10/21/2013	10/25/2023
172967-HT-1	CITIGROUP INC				1.G FE	1,997,520	98.3140	1,966,280	2,000,000	1,999,552	0	276	0	0	3.750	3.765	JD	3,125	75,000	06/09/2014	06/16/2024
172967-JP-7	CITIGROUP INC				1.G FE	2,384,551	96.9140	2,271,664	2,344,000	2,356,085	0	(4,974)	0	0	3.300	3.067	AO	13,751	77,352	10/27/2016	04/27/2025
172967-KG-5	CITIGROUP INC				1.G FE	998,670	96.3050	963,050	1,000,000	999,536	0	139	0	0	3.700	3.716	JJ	17,369	37,000	01/05/2016	01/12/2026
172967-KY-6	CITIGROUP INC			1	1.G FE	999,410	92.6510	926,510	1,000,000	999,721	0	61	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	91.4040	914,040	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	1.G FE	2,000,000	92.1950	1,843,900	2,000,000	2,000,000	0	0	0	0	4.075	4.075	AO	15,394	81,500	04/16/2018	04/23/2029
172967-NE-7	CITIGROUP INC			1	1.G FE	1,950,060	78.0140	1,560,280	2,000,000	1,953,948	0	3,888	0	0	2.520	2.789	MN	8,120	50,400	01/12/2022	11/03/2032
17327C-AQ-6	CITIGROUP INC			1	1.G FE	10,000,000	80.9580	8,095,800	10,000,000	10,000,000	0	0	0	0	3.057	3.057	JJ	132,470	152,850	01/18/2022	01/25/2033
17401Q-AQ-4	CITIZENS BANK NA			2	2.A FE	998,550	99.7320	997,320	1,000,000	999,837	0	265	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	100.6340	1,006,340	1,000,000	999,119	0	465	0	0	5.500	5.553	FA	20,778	55,000	08/13/2009	08/15/2024
189054-AV-1	CLOROX CO			1	2.A FE	994,640	92.4700	924,700	1,000,000	997,211	0	530	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	95.5020	8,499,678	8,900,000	10,040,760	0	(213,970)	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	95.5020	4,775,100	5,000,000	4,994,538	0	867	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	94.1780	1,883,560	2,000,000	1,956,370	0	9,028	0	0	2.900	3.438	MN	5,800	58,000	04/17/2018	05/25/2027
191216-DJ-6	COCA-COLA CO LS:3.4M	LS		1	1.E FE	3,983,360	86.2920	3,451,680	4,000,000	3,987,486	0	2,298	0	0	1.500	1.563	MS	19,333	60,000	03/01/2021	03/05/2028
19416Q-EC-0	COLGATE-PALMOLIVE			1	1.D FE	1,970,100	99.2020	1,984,040	2,000,000	1,998,836	0	3,251	0	0	2.100	2.268	MN	7,000	42,000	04/29/2013	05/01/2023
195869-AP-7	COLONIAL PIPELINE CO (144A)			1	1.G FE	997,260	96.2940	962,940	1,000,000	999,102	0	289	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	98.5660	985,660	1,000,000	999,535	0	165	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	96.5530	965,530	1,000,000	999,600	0	134	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	95.3040	1,088,372	1,142,000	1,140,091	0	555	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	94.3820	1,887,640	2,000,000	1,998,219	0	392	0	0	3.300	3.323	FA	27,500	66,000	01/05/2017	02/01/2027

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
20030N-CA-7	COMCAST CORP			1	1.G FE	1,998,740	92.5000	1,850,000	2,000,000	1,999,297	0	116	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	92.5000	925,000	1,000,000	996,134	0	679	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	92.5000	1,850,000	2,000,000	1,965,357	0	6,061	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	94.0930	1,881,860	2,000,000	1,995,886	0	676	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	94.0930	940,930	1,000,000	996,693	0	547	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	78.1010	2,343,030	3,000,000	2,820,100	0	19,911	0	0	1.500	2.314	FA	17,000	45,000	03/12/2021	02/15/2031
20030N-EA-5	COMCAST CORP			1	1.G FE	4,997,750	102.3060	5,115,300	5,000,000	4,997,429	0	(321)	0	0	5.350	5.359	MN	40,125	0	10/31/2022	11/15/2027
20034D-JA-8	COMERICA BANK				1.G FE	3,997,000	96.1330	3,845,320	4,000,000	3,998,993	0	604	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	99.2880	4,964,400	5,000,000	4,999,825	0	95	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	93.8770	7,510,160	8,000,000	7,980,107	0	2,799	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	96.5660	2,896,980	3,000,000	2,999,390	0	277	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	92.9510	929,510	1,000,000	970,369	0	7,936	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	92.4170	1,848,340	2,000,000	1,954,218	0	8,968	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	98.6750	2,960,250	3,000,000	2,999,193	0	467	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	97.7170	2,931,510	3,000,000	3,122,952	0	(19,274)	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	97.7170	3,908,680	4,000,000	4,160,081	0	(25,078)	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	83.4630	4,173,150	5,000,000	4,958,683	0	8,164	0	0	1.375	1.553	MN	11,458	68,750	10/07/2020	11/01/2027
205887-BR-2	CONAGRA FOODS			1	2.C FE	884,409	99.9270	885,943	886,590	886,547	0	237	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	99.9270	482,057	482,410	482,307	0	1,263	0	0	3.200	3.471	JJ	6,689	15,437	03/21/2018	01/25/2023
20633K-AA-6	CONCORD MUSIC ROYALTIES INC			1	1.E PL	48,822,350	97.0930	48,546,688	50,000,000	48,822,437	0	87	0	0	6.500	6.715	JAJO	81,250	0	12/08/2022	01/20/2073
207597-EF-8	CONNECTICUT LIGHT AND POWER			1	1.E FE	1,987,020	99.9400	1,998,800	2,000,000	1,999,919	0	1,439	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	99.9400	1,324,205	1,325,000	1,324,480	0	12,507	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	93.9530	6,576,710	7,000,000	7,204,236	0	(48,624)	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	93.9530	939,530	1,000,000	1,006,624	0	(1,554)	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	93.9530	939,530	1,000,000	1,006,364	0	(1,492)	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	93.9530	939,530	1,000,000	998,408	0	341	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	80.5560	1,000,506	1,242,000	1,265,485	0	(2,541)	0	0	2.050	1.808	JJ	12,731	25,532	07/23/2021	07/01/2031
207597-EN-1	CONNECTICUT LIGHT AND POWER			1	1.E FE	5,024,300	80.5560	4,027,800	5,000,000	5,021,013	0	(2,252)	0	0	2.050	1.996	JJ	51,250	102,785	06/22/2021	07/01/2031
207651-E@-5	CONNECTICUT NATURAL GAS CORP			1	1.F	13,189,680	94.0040	11,280,480	12,000,000	12,651,360	0	(100,202)	0	0	4.300	3.267	AO	94,600	516,000	02/24/2017	10/25/2028
208251-AE-8	CONOCOPHILLIPS HLDG CO			1	1.F FE	3,356,532	110.8140	2,991,978	2,700,000	3,134,240	0	(59,588)	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.F FE	7,410,960	110.8140	6,648,840	6,000,000	6,898,855	0	(122,514)	0	0	6.950	4.212	AO	88,033	417,000	07/02/2018	04/15/2029
209111-FE-8	CONSOLIDATED EDISON CO OF NY			1	1.G FE	1,005,340	95.9280	959,280	1,000,000	1,001,059	0	(601)	0	0	3.300	3.235	JD	2,750	33,000	11/20/2014	12/01/2024
209111-FE-8	CONSOLIDATED EDISON CO OF NY			1	1.G FE	1,993,060	95.9280	1,918,560	2,000,000	1,998,452	0	751	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	91.5280	1,830,560	2,000,000	1,996,517	0	820	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	91.8600	2,755,800	3,000,000	2,999,527	0	76	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	95.1700	1,903,400	2,000,000	1,999,739	0	32	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	95.6630	3,826,520	4,000,000	3,998,010	0	276	0	0	4.000	4.009	JD	13,333	160,000	11/27/2018	12/01/2028
21036P-AP-3	CONSTELLATION BRANDS INC			1	2.B FE	1,077,500	99.7580	997,580	1,000,000	1,027,885	0	(8,899)	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	99.7580	498,790	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	95.2520	952,520	1,000,000	999,581	0	93	0	0	3.700	3.711	JD	2,569	37,000	11/29/2016	12/06/2026
21036P-AS-7	CONSTELLATION BRANDS INC			1	2.B FE	997,660	93.7940	937,940	1,000,000	998,847	0	234	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	98.3900	4,919,500	5,000,000	4,995,634	0	1,323	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	87.8470	4,392,350	5,000,000	4,998,439	0	199	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	79.6890	3,984,450	5,000,000	4,980,583	0	2,023	0	0	2.250	2.299	FA	46,875	114,063	07/21/2021	08/01/2031
210518-CV-6	CONSUMERS ENERGY COMPANY			2	1.F FE	1,002,750	99.1010	991,010	1,000,000	1,000,137	0	(336)	0	0	3.375	3.341	FA	12,750	33,750	08/06/2013	08/15/2023

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
210518-CV-6	CONSUMERS ENERGY COMPANY			2	1.F FE	999,490	99.1010	991,010	1,000,000	999,937	0	57	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	97.4050	974,050	1,000,000	999,388	0	396	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	94.1400	941,400	1,000,000	1,001,317	0	(294)	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	94.1400	941,400	1,000,000	995,872	0	863	0	0	3.000	3.101	MN	3,583	30,000	05/09/2017	05/18/2027
127097-AG-8	COTERRA ENERGY INC			1	2.B FE	1,092,220	93.5250	935,250	1,000,000	1,071,874	0	(16,533)	0	0	3.900	2.071	MN	4,983	39,000	10/07/2021	05/15/2027
127097-AK-9	COTERRA ENERGY INC			1	2.B FE	3,369,330	94.7020	2,841,060	3,000,000	3,310,502	0	(47,788)	0	0	4.375	2.493	MS	38,646	131,250	10/07/2021	03/15/2029
224044-CA-3	COX COMMUNICATIONS INC (144A)			1	2.B FE	1,991,200	98.6870	1,973,740	2,000,000	1,999,507	0	963	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	96.6940	4,834,700	5,000,000	4,997,988	0	852	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	93.6290	936,290	1,000,000	999,275	0	172	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	93.6290	1,872,580	2,000,000	1,989,932	0	2,485	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	93.6290	936,290	1,000,000	972,172	0	6,799	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	92.9880	929,880	1,000,000	997,562	0	472	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	79.8800	7,988,000	10,000,000	9,966,787	0	3,455	0	0	2.600	2.643	JD	11,556	260,000	05/18/2021	06/15/2031
224399-AR-6	CRANE CO			1	2.B FE	999,920	99.1720	991,720	1,000,000	999,971	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	96.5530	965,530	1,000,000	1,001,403	0	(618)	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	96.5530	965,530	1,000,000	999,628	0	133	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	96.5530	1,931,060	2,000,000	1,991,120	0	3,456	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	92.8370	1,253,300	1,350,000	1,354,734	0	(1,058)	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	92.8370	928,370	1,000,000	997,003	0	621	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	92.8370	928,370	1,000,000	996,482	0	729	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	92.8370	1,856,740	2,000,000	1,991,845	0	1,692	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	93.8400	1,876,800	2,000,000	1,996,705	0	537	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	93.8400	1,876,800	2,000,000	1,992,669	0	1,212	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.B FE	1,004,590	95.2090	952,090	1,000,000	1,001,854	0	(528)	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.B FE	1,003,200	93.0460	930,460	1,000,000	1,001,578	0	(323)	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.B FE	996,150	93.1130	931,130	1,000,000	997,846	0	368	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.B FE	2,983,830	94.6420	2,839,260	3,000,000	2,989,175	0	1,494	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.B FE	3,989,720	80.8350	3,233,400	4,000,000	3,991,119	0	923	0	0	2.500	2.529	JJ	46,111	104,444	06/15/2021	07/15/2031
126307-BA-4	CSC HOLDINGS LLC (144A)			1	5.A FE	1,000,000	56.6190	566,190	1,000,000	566,190	(432,020)	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	97.6340	1,952,680	2,000,000	1,999,654	0	185	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	92.1920	921,920	1,000,000	998,315	0	408	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	93.5830	935,830	1,000,000	999,410	0	118	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	93.5830	935,830	1,000,000	998,921	0	220	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	93.5830	2,807,490	3,000,000	2,912,385	0	17,796	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	95.5550	1,911,100	2,000,000	1,999,176	0	128	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	96.4040	5,784,240	6,000,000	6,837,923	0	(132,277)	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	96.4040	4,820,200	5,000,000	4,993,247	0	894	0	0	4.250	4.274	MS	62,569	212,500	11/08/2018	03/15/2029
126408-HU-0	CSX CORP			2	2.A FE	9,993,800	94.0610	9,406,100	10,000,000	9,993,165	0	(635)	0	0	4.100	4.108	MN	52,389	121,861	07/21/2022	11/15/2032
126410-LM-9	CSX TRANS			1	1.E FE	151,777	100.0340	129,216	129,172	129,325	0	(4,106)	0	0	6.251	3.880	JJ	3,723	8,075	03/28/2014	01/15/2023
126410-LM-9	CSX TRANS			1	1.E FE	727,729	100.0340	727,977	727,729	727,761	0	(2,069)	0	0	6.251	6.251	JJ	20,976	45,490	12/10/2007	01/15/2023
22966R-AC-0	CUBESMART LP			1	2.B FE	1,013,430	96.1310	961,310	1,000,000	1,004,681	0	(1,663)	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	83.4590	2,503,770	3,000,000	2,991,733	0	1,017	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	75.5830	1,511,660	2,000,000	1,985,118	0	1,662	0	0	2.000	2.100	FA	15,111	40,000	09/29/2020	02/15/2031
22966R-AJ-5	CUBESMART LP			1	2.B FE	1,984,380	76.6990	1,533,980	2,000,000	1,985,912	0	1,440	0	0	2.500	2.587	FA	18,889	35,417	11/18/2021	02/15/2032
231021-AR-7	CUMMINS INC			1	1.E FE	1,059,880	99.0580	990,580	1,000,000	1,003,874	0	(7,585)	0	0	3.650	2.864	AO	9,125	36,500	10/28/2014	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
231021-AR-7	CUMMINS INC			1	1.E FE	669,155	99.0580	628,028	634,000	636,302	0	(4,506)	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	99.0580	990,580	1,000,000	1,001,465	0	(2,858)	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	99.0580	990,580	1,000,000	999,313	0	832	0	0	3.650	3.738	AO	9,125	36,500	01/03/2014	10/01/2023
126650-CF-5	CVS CAREMARK			1	2.B FE	1,049,610	97.5400	975,400	1,000,000	1,009,107	0	(6,464)	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	97.6800	976,800	1,000,000	1,019,685	0	(8,130)	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	97.6800	976,800	1,000,000	997,025	0	1,079	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	96.9100	969,100	1,000,000	991,856	0	1,343	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	371,198	98.9350	312,919	316,287	335,809	0	(3,814)	0	0	5.880	4.350	MON	1,085	18,598	12/05/2012	01/10/2028
126650-BC-3	CVS LEASE PASS THRU CERT			1	2.B	710,758	98.9350	703,188	710,758	710,758	0	0	0	0	5.880	5.952	MON	2,438	41,793	12/08/2005	01/10/2028
126650-BC-3	CVS LEASE PASS THRU CERT			1	2.B	266,534	98.9350	351,594	355,379	320,696	0	5,912	0	0	5.880	8.717	MON	1,219	20,896	04/07/2009	01/10/2028
126650-BC-3	CVS LEASE PASS THRU CERT			1	2.B	264,757	98.9350	351,594	355,379	319,911	0	6,033	0	0	5.880	8.783	MON	1,219	20,896	03/31/2009	01/10/2028
126650-BC-3	CVS LEASE PASS THRU CERT			1	2.B	97,631	98.9350	174,039	175,913	140,573	0	5,416	0	0	5.880	12.025	MON	603	10,344	12/17/2008	01/10/2028
126650-BQ-2	CVS LEASE PASS THRU CERT			1	2.B FE	495,403	101.8600	504,617	495,403	495,403	0	0	0	0	6.943	7.044	MON	2,006	34,396	12/05/2007	01/10/2030
126650-BQ-2	CVS LEASE PASS THRU CERT			1	2.B FE	231,167	101.8600	252,309	247,701	240,132	0	943	0	0	6.943	7.707	MON	1,003	17,198	07/29/2009	01/10/2030
126650-BQ-2	CVS LEASE PASS THRU CERT			1	2.B FE	434,716	101.8600	504,617	495,403	466,958	0	3,461	0	0	6.943	8.313	MON	2,006	34,396	05/07/2009	01/10/2030
12665U-AA-2	CVS LEASE PASS THRU CERT (144A)			1	2.B FE	2,137,910	90.0990	1,926,252	2,137,910	2,137,921	0	1	0	0	4.704	4.704	MON	5,866	100,567	12/11/2013	01/10/2036
233851-BJ-2	DAIMLER FINANCE NA LLC (144A)		C	1	1.G FE	1,356,870	97.0490	1,315,014	1,355,000	1,355,411	0	(264)	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	96.2790	962,790	1,000,000	999,430	0	216	0	0	3.300	3.324	MN	3,850	33,000	05/11/2015	05/19/2025
233851-DF-8	DAIMLER FINANCE NA LLC (144A)		C	1	1.G FE	1,000,000	93.8530	938,530	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	1.G FE	1,101,730	96.3560	963,560	1,000,000	1,030,007	0	(11,787)	0	0	3.350	2.090	MS	9,864	33,500	07/20/2016	09/15/2025
235851-AQ-5	DANAHER CORP			1	1.G FE	1,025,040	96.3560	963,560	1,000,000	1,008,012	0	(3,098)	0	0	3.350	3.009	MS	9,864	33,500	02/01/2017	09/15/2025
235851-AQ-5	DANAHER CORP			1	1.G FE	3,013,770	96.3560	2,890,680	3,000,000	3,004,982	0	(1,916)	0	0	3.350	3.279	MS	29,592	100,500	02/27/2018	09/15/2025
235851-AQ-5	DANAHER CORP			1	1.G FE	998,570	96.3560	963,560	1,000,000	999,530	0	151	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	121.9450	80,484	66,000	59,528	0	463	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	121.9450	79,264	65,000	55,693	0	636	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	121.9450	35,364	29,000	23,877	0	338	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	107.8630	6,034,935	5,595,000	5,257,969	0	60,382	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	102.1380	1,021,380	1,000,000	1,038,845	0	(10,964)	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	102.1380	2,042,760	2,000,000	2,057,512	0	(16,108)	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	98.7100	987,100	1,000,000	999,929	0	47	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	1.G FE	6,215,700	87.8270	5,269,620	6,000,000	6,186,835	0	(26,036)	0	0	2.600	2.094	MN	19,933	156,000	11/18/2021	11/15/2029
23291K-AH-8	DH EUROPE FINANCE II			1	1.G FE	9,990,300	87.8270	8,782,700	10,000,000	9,992,961	0	903	0	0	2.600	2.611	MN	33,222	260,000	10/29/2019	11/15/2029
25278X-AM-1	DIAMONDBACK ENERGY INC			1	2.B FE	2,995,740	93.1490	2,794,470	3,000,000	2,997,428	0	593	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	94.9520	949,520	1,000,000	999,754	0	90	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	97.0890	970,890	1,000,000	1,019,750	0	(6,178)	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	97.0890	970,890	1,000,000	1,019,028	0	(5,949)	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	88.9280	889,280	1,000,000	997,991	0	332	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	96.8260	968,266	1,000,000	1,001,614	0	(941)	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	95.4440	954,440	1,000,000	997,530	0	932	0	0	3.950	4.056	JD	1,756	39,500	04/03/2018	06/15/2025
256677-AE-5	DOLLAR GENERAL			1	2.B FE	999,260	95.5060	955,060	1,000,000	999,602	0	74	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	95.3970	953,970	1,000,000	1,002,453	0	(425)	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	95.3970	953,970	1,000,000	999,384	0	94	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	97.7170	977,170	1,000,000	999,604	0	141	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	95.8340	958,340	1,000,000	1,001,099	0	(187)	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	95.8340	958,340	1,000,000	998,435	0	248	0	0	4.200	4.232	MN	5,367	42,000	04/05/2018	05/15/2028

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
25731V-AA-2	DOMINION ENERGY SOUTH CAROLINA			1	1.F FE	4,996,900	80.9420	4,047,100	5,000,000	4,997,148	0	286	0	0	2.300	2.306	JD	9,583	115,639	11/18/2021	12/01/2031
260003-AP-3	DOVER CORP			1	2.A FE	3,018,540	87.2840	2,618,520	3,000,000	3,013,062	0	(1,774)	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	87.2840	1,745,680	2,000,000	2,007,871	0	(1,069)	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	87.2840	6,982,720	8,000,000	7,975,726	0	3,127	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.A FE	4,937,850	80.5940	4,029,700	5,000,000	4,945,399	0	6,266	0	0	2.100	2.251	MN	13,417	105,000	10/13/2021	11/15/2030
260543-DG-5	DOW CHEMICAL CO LS:6.4M	LS		1	2.A FE	6,981,660	105.5230	7,386,610	7,000,000	6,981,077	0	(583)	0	0	6.300	6.335	MS	79,625	0	10/24/2022	03/15/2033
23331A-BG-3	DR HORTON INC			1	2.A FE	1,190,910	99.9580	1,112,533	1,113,000	1,113,195	0	(12,663)	0	0	4.750	3.396	FA	19,972	52,868	02/16/2017	02/15/2023
23331A-BG-3	DR HORTON INC			1	2.A FE	3,121,260	99.9580	2,998,740	3,000,000	3,000,356	0	(24,651)	0	0	4.750	3.771	FA	53,833	142,500	05/02/2018	02/15/2023
23331A-BH-1	DR HORTON INC			1	2.A FE	1,137,500	100.3360	1,003,360	1,000,000	1,008,594	0	(22,518)	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	97.0470	1,940,940	2,000,000	1,999,315	0	272	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	84.2760	4,213,800	5,000,000	4,995,652	0	544	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	93.0320	12,094,160	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.F	5,000,000	75.1760	3,758,800	5,000,000	5,000,000	0	0	0	0	2.070	2.070	JD	8,625	107,813	09/21/2021	12/01/2031
26442C-AS-3	DUKE ENERGY CAROLINAS			1	1.F FE	2,992,740	94.2610	2,827,830	3,000,000	2,996,871	0	732	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	99.6620	996,620	1,000,000	999,893	0	214	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	96.1540	4,807,700	5,000,000	4,988,141	0	1,732	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	85.9580	8,595,800	10,000,000	9,991,355	0	1,169	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	85.6390	4,281,950	5,000,000	4,988,323	0	1,483	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	83.7270	1,806,829	2,158,000	2,265,898	0	(12,324)	0	0	2.550	1.877	AO	11,617	55,029	07/20/2021	04/15/2031
26444H-AC-5	DUKE ENERGY FLORIDA			1	1.F FE	999,400	94.5550	945,550	1,000,000	999,728	0	60	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	94.5550	1,891,100	2,000,000	1,974,597	0	5,748	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	85.6890	8,568,900	10,000,000	9,996,104	0	496	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	99.1590	991,590	1,000,000	1,002,110	0	(4,937)	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	99.1590	1,189,908	1,200,000	1,201,407	0	(3,282)	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	92.8060	3,712,240	4,000,000	3,998,826	0	156	0	0	3.650	3.655	FA	60,833	146,000	01/03/2019	02/01/2029
26078J-AD-2	DUPONT DE NEMOURS INC			1	2.A FE	3,579,360	98.8120	2,964,360	3,000,000	3,461,325	0	(77,205)	0	0	4.725	1.833	MN	18,113	141,750	06/16/2021	11/15/2028
26078J-AD-2	DUPONT DE NEMOURS INC			1	2.A FE	5,856,450	98.8120	4,940,600	5,000,000	5,716,859	0	(119,248)	0	0	4.725	2.015	MN	30,188	236,250	10/27/2021	11/15/2028
26078J-AD-2	DUPONT DE NEMOURS INC			1	2.A FE	11,692,500	98.8120	9,881,200	10,000,000	11,321,165	0	(218,327)	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	98.8120	4,940,600	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	78.8780	2,579,311	3,270,000	3,352,184	0	(10,662)	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	78.8780	1,609,111	2,040,000	2,090,290	0	(6,523)	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	78.8780	1,577,560	2,000,000	1,963,550	0	4,438	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	78.8780	410,954	521,000	511,434	0	1,165	0	0	2.000	2.269	JD	463	10,420	06/02/2021	06/15/2030
277432-AR-1	EASTMAN CHEMICAL			1	2.B FE	1,044,410	97.1100	971,100	1,000,000	1,013,296	0	(6,496)	0	0	3.800	3.094	MS	11,189	38,000	11/22/2017	03/15/2025
277432-AR-1	EASTMAN CHEMICAL			1	2.B FE	1,006,510	97.1100	971,100	1,000,000	1,002,055	0	(995)	0	0	3.800	3.690	MS	11,189	38,000	03/26/2018	03/15/2025
277432-AR-1	EASTMAN CHEMICAL			1	2.B FE	995,060	97.1100	971,100	1,000,000	998,720	0	527	0	0	3.800	3.858	MS	11,189	38,000	11/10/2014	03/15/2025
277432-AW-0	EASTMAN CHEMICAL			1	2.B FE	4,956,300	94.8980	4,744,900	5,000,000	4,971,879	0	4,022	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	112.9380	5,646,900	5,000,000	6,700,270	0	(226,130)	0	0	7.650	2.276	MN	48,875	382,500	10/04/2021	11/15/2029
278062-AD-6	EATON CORP			1	2.A FE	2,373,540	92.3860	1,847,720	2,000,000	2,331,038	0	(29,963)	0	0	4.000	2.125	MN	13,111	80,000	07/26/2021	11/02/2032
278062-AD-6	EATON CORP			1	2.A FE	1,416,852	92.3860	1,108,632	1,200,000	1,391,462	0	(17,270)	0	0	4.000	2.187	MN	7,867	48,000	07/07/2021	11/02/2032
278062-AD-6	EATON CORP			1	2.A FE	5,128,975	92.3860	4,015,096	4,346,000	5,037,326	0	(62,342)	0	0	4.000	2.192	MN	28,490	173,840	07/07/2021	11/02/2032
278062-AD-6	EATON CORP			1	2.A FE	2,071,998	92.3860	1,662,948	1,800,000	2,045,877	0	(21,884)	0	0	4.000	2.429	MN	11,800	72,000	10/19/2021	11/02/2032
278062-AG-9	EATON CORP			1	2.A FE	1,000,000	93.1900	931,900	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	93.1900	1,863,800	2,000,000	1,941,975	0	11,054	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	93.2190	932,190	1,000,000	1,001,386	0	(268)	0	0	3.250	3.218	JD	2,708	32,500	11/27/2017	12/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
278865-BD-1	ECOLAB INC			1	1.G FE	999,660	93.2190	932,190	1,000,000	999,801	0	33	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	93.2190	932,190	1,000,000	998,359	0	299	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	95.7910	2,873,730	3,000,000	3,001,191	0	(181)	0	0	4.300	4.292	JD	5,733	129,000	06/28/2018	06/15/2028
285512-AE-9	ELECTRONIC ARTS INC			1	2.A FE	2,991,810	78.8380	2,365,140	3,000,000	2,993,226	0	762	0	0	1.850	1.880	FA	20,967	55,500	02/09/2021	02/15/2031
036752-AB-9	ELEVANCE HEALTH INC			1	2.B FE	2,993,970	94.4640	2,833,920	3,000,000	2,996,719	0	586	0	0	3.650	3.674	JD	9,125	109,500	11/14/2017	12/01/2027
94973V-BJ-5	ELEVANCE HEALTH INC			1	2.B FE	991,990	97.6040	976,040	1,000,000	998,471	0	882	0	0	3.500	3.596	FA	13,222	35,000	08/12/2014	08/15/2024
94973V-BJ-5	ELEVANCE HEALTH INC			1	2.B FE	977,190	97.6040	976,040	1,000,000	995,635	0	2,544	0	0	3.500	3.778	FA	13,222	35,000	09/18/2014	08/15/2024
532457-AM-0	ELI LILLY				1.F FE	2,653,660	105.1280	2,102,560	2,000,000	2,159,721	0	(62,159)	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	103.9510	1,039,510	1,000,000	1,062,323	0	(13,409)	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	103.9510	1,039,510	1,000,000	1,058,621	0	(12,584)	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	103.9510	3,118,530	3,000,000	2,994,946	0	984	0	0	5.500	5.543	MS	48,583	165,000	03/07/2007	03/15/2027
532457-BH-0	ELI LILLY			1	1.F FE	932,995	95.6760	902,225	943,000	939,883	0	1,223	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	93.7910	4,689,550	5,000,000	5,523,799	0	(83,388)	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	564,658	95.1570	527,625	554,478	559,156	0	(539)	0	0	4.673	4.532	JJ	11,660	25,911	01/13/2011	01/19/2031
28932M-AG-0	ELM RD GENERATING STAT (144A)			1	1.F FE	1,663,434	95.1570	1,582,874	1,663,434	1,663,420	0	(3)	0	0	4.673	4.673	JJ	34,980	77,732	01/12/2011	01/19/2031
26867L-AL-4	EMD FINANCE LLC (144A)		C	1	1.G FE	1,987,660	95.9140	1,918,280	2,000,000	1,996,839	0	1,324	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	95.9140	1,918,280	2,000,000	1,980,941	0	8,073	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	99.8890	998,890	1,000,000	999,907	0	472	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	96.6550	966,550	1,000,000	1,005,099	0	(2,242)	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	96.6550	966,550	1,000,000	999,129	0	335	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	81.1440	2,007,503	2,474,000	2,484,902	0	(1,333)	0	0	1.950	1.886	AO	10,185	48,243	09/27/2021	10/15/2030
291011-BQ-6	EMERSON ELECTRIC			1	1.F FE	139,691	85.1220	119,171	140,000	139,733	0	42	0	0	2.000	2.034	JD	78	2,800	12/07/2021	12/21/2028
291011-BR-4	EMERSON ELECTRIC			1	1.F FE	1,954,040	81.0970	1,621,940	2,000,000	1,958,039	0	3,999	0	0	2.200	2.462	JD	1,222	44,000	01/12/2022	12/21/2031
29248D-AH-3	ENERGY TRANSFER LP			1	2.C FE	998,870	97.4500	974,500	1,000,000	999,779	0	129	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	98.6260	2,958,780	3,000,000	2,996,917	0	2,134	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	94.2620	1,885,240	2,000,000	1,999,232	0	292	0	0	2.900	2.916	MN	7,411	58,000	01/07/2020	05/15/2025
29364D-AR-1	ENTERGY ARKANSAS			1	1.F FE	1,005,650	99.2590	992,590	1,000,000	1,000,100	0	(685)	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	98.3130	983,130	1,000,000	999,867	0	74	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	96.0980	960,980	1,000,000	1,008,371	0	(2,618)	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	96.0980	960,980	1,000,000	1,003,790	0	(1,181)	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	96.0980	960,980	1,000,000	998,774	0	339	0	0	3.500	3.539	AO	8,750	35,000	01/05/2016	04/01/2026
29364W-AK-4	ENTERGY LOUISIANA LLC			1	1.F FE	996,580	100.6680	1,006,680	1,000,000	999,351	0	287	0	0	5.400	5.433	MN	9,000	54,000	11/10/2009	11/01/2024
29364W-AU-2	ENTERGY LOUISIANA LLC			1	1.F FE	999,170	96.1390	961,390	1,000,000	999,763	0	80	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	91.2380	912,380	1,000,000	999,919	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	91.0270	2,730,810	3,000,000	2,924,669	0	18,640	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	92.2540	922,540	1,000,000	999,714	0	51	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	92.2540	2,029,588	2,200,000	2,137,238	0	12,063	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	90.5550	2,716,650	3,000,000	3,407,442	0	(35,720)	0	0	4.000	2.453	MS	35,333	120,000	06/03/2021	03/15/2033
29364W-BE-7	ENTERGY LOUISIANA LLC			1	1.F FE	5,057,100	77.0850	3,854,250	5,000,000	5,045,752	0	(5,564)	0	0	1.600	1.474	JD	3,556	80,000	12/07/2020	12/15/2030
29364W-BE-7	ENTERGY LOUISIANA LLC			1	1.F FE	2,000,180	77.0850	1,541,700	2,000,000	2,000,153	0	(17)	0	0	1.600	1.599	JD	1,422	32,000	11/10/2020	12/15/2030
29364W-BH-0	ENTERGY LOUISIANA LLC			1	1.F FE	11,938,080	79.7430	9,569,160	12,000,000	11,947,430	0	4,891	0	0	2.350	2.402	JD	12,533	282,000	03/04/2021	06/15/2032
29364N-AR-9	ENTERGY MISSISSIPPI			1	1.F FE	996,060	98.9630	989,630	1,000,000	999,783	0	423	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	97.3910	973,910	1,000,000	999,957	0	28	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	88.9780	889,780	1,000,000	999,836	0	25	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	91.2080	1,824,160	2,000,000	1,996,359	0	665	0	0	3.250	3.290	JD	5,417	65,000	11/09/2017	12/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
29366W-AC-0	ENTERGY MISSISSIPPI			1	1.F FE	1,722,792	76.0520	1,825,248	2,400,000	1,730,841	0	8,049	0	0	2.550	6.082	JD	5,100	30,600	10/20/2022	12/01/2033
29365T-AF-1	ENTERGY TEXAS INC			1	1.G FE	997,380	92.2680	922,680	1,000,000	998,590	0	255	0	0	3.450	3.481	JD	2,875	34,500	11/14/2017	12/01/2027
29365T-AG-9	ENTERGY TEXAS INC			1	1.G FE	1,104,180	94.5560	945,560	1,000,000	1,071,847	0	(10,892)	0	0	4.000	2.695	MS	10,000	40,000	12/10/2019	03/30/2029
29365T-AG-9	ENTERGY TEXAS INC			1	1.G FE	4,990,700	94.5560	4,727,800	5,000,000	4,993,452	0	870	0	0	4.000	4.023	MS	50,000	200,000	01/03/2019	03/30/2029
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	1,873,766	97.3110	1,814,850	1,865,000	1,867,658	0	(1,337)	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	96.4950	2,894,850	3,000,000	3,041,530	0	(13,586)	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	96.4950	3,859,800	4,000,000	4,015,514	0	(5,029)	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	96.0740	960,740	1,000,000	1,022,174	0	(5,277)	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	96.0740	960,740	1,000,000	1,003,500	0	(820)	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	96.0740	2,882,220	3,000,000	3,003,008	0	(697)	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	94.8900	4,744,500	5,000,000	4,992,349	0	1,106	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	85.1730	1,703,460	2,000,000	1,995,764	0	529	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	99.6150	996,150	1,000,000	1,000,177	0	(2,670)	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	99.6150	996,150	1,000,000	1,000,148	0	(2,313)	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	99.6150	996,150	1,000,000	998,623	0	6,260	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	99.6150	996,150	1,000,000	997,728	0	10,435	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	96.5870	965,870	1,000,000	1,000,000	0	0	0	0	3.150	3.150	AO	7,875	31,500	03/12/2015	04/01/2025
26875P-AM-3	EOG RESOURCES INC			1	1.G FE	360,098	96.5870	360,270	373,000	368,438	0	1,904	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	98.1480	1,962,960	2,000,000	2,027,884	0	(9,316)	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	96.2690	962,690	1,000,000	962,690	(36,128)	692	0	0	4.000	4.076	FA	16,667	40,000	07/30/2014	08/01/2024
26884L-AF-6	EQT CORP			1	2.C FE	999,180	92.5360	925,360	1,000,000	999,523	0	81	0	0	3.900	3.910	AO	9,750	39,000	09/27/2017	10/01/2027
294429-AL-9	EQUIFAX INC			1	2.B FE	1,270,997	92.9030	1,207,739	1,300,000	1,288,024	0	3,235	0	0	3.250	3.538	JD	3,521	42,250	04/11/2017	06/01/2026
26884T-AL-6	ERAC USA FINANCE LLC (144A)			1	2.A FE	1,006,600	96.6910	966,910	1,000,000	1,001,240	0	(721)	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	96.6910	966,910	1,000,000	999,607	0	181	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	95.7260	957,260	1,000,000	999,348	0	201	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	97.9470	2,350,728	2,400,000	2,403,453	0	(5,075)	0	0	2.700	2.481	MN	10,800	64,800	09/16/2019	11/01/2023
26884A-BD-4	ERP OPERATING LP			1	1.G FE	1,989,000	96.1610	1,923,220	2,000,000	1,996,970	0	1,167	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	96.1610	810,637	843,000	839,402	0	1,395	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	96.1610	480,805	500,000	495,058	0	1,913	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	91.7340	917,340	1,000,000	999,095	0	177	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	92.3260	923,260	1,000,000	996,643	0	576	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	93.4700	1,869,400	2,000,000	1,997,655	0	334	0	0	4.150	4.172	JD	6,917	83,000	11/28/2018	12/01/2028
29736R-AJ-9	ESTEE LAUDER CO			1	1.E FE	1,008,400	94.4470	944,470	1,000,000	1,003,920	0	(919)	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	94.4470	944,470	1,000,000	1,000,367	0	(86)	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	94.4470	944,470	1,000,000	999,814	0	34	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	94.4470	2,833,410	3,000,000	2,918,159	0	17,577	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	85.9930	4,299,650	5,000,000	5,024,314	0	(3,333)	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	85.9930	1,341,491	1,560,000	1,553,961	0	790	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	81.1220	2,433,660	3,000,000	2,983,483	0	1,829	0	0	1.950	2.023	MS	17,225	58,500	03/01/2021	03/15/2031
30042*-AA-5	EVERSOURCE GAS CO OF MASSACHUSETTS			1	1.F	11,000,000	75.8620	8,344,820	11,000,000	11,000,000	0	0	0	0	2.110	2.110	AO	58,025	233,389	09/15/2021	10/01/2031
30231G-AC-6	EXXON MOBIL CORP			1	1.D FE	5,000,000	98.0630	4,903,150	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	95.7040	1,914,080	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	95.7040	2,217,462	2,317,000	2,290,327	0	11,592	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	95.4940	1,909,880	2,000,000	1,986,869	0	3,859	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	95.4940	954,940	1,000,000	992,542	0	2,191	0	0	3.043	3.292	MS	10,143	30,430	04/18/2018	03/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
30231G-BD-3	EXXON MOBIL CORP			1	1.D FE	16,000,000	92.6590	14,825,440	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	98.7390	464,073	470,000	472,945	0	(3,615)	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	98.7390	928,147	940,000	940,349	0	(388)	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	92.0600	1,841,200	2,000,000	1,993,876	0	1,227	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	92.0600	920,600	1,000,000	995,479	0	906	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	95.2610	952,610	1,000,000	1,005,233	0	(1,641)	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	95.2610	952,610	1,000,000	1,004,434	0	(1,390)	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	95.2610	952,610	1,000,000	997,308	0	762	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	95.1630	3,806,520	4,000,000	3,996,732	0	457	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	92.7650	1,855,300	2,000,000	1,995,827	0	663	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	91.3520	4,567,600	5,000,000	5,360,445	0	(53,719)	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	95.9510	959,510	1,000,000	998,928	0	174	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	98.5290	2,955,870	3,000,000	2,998,667	0	1,151	0	0	3.650	3.691	JJ	47,450	109,500	01/23/2019	01/25/2024
33738M-AA-9	FIRST UNION NORTH CAROLINA				2.A FE	110,915	97.4280	97,428	100,000	108,733	0	(453)	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	97.4280	2,533,128	2,600,000	2,740,607	0	(7,114)	0	0	6.180	5.592	FA	60,701	160,680	12/11/2002	02/15/2036
337738-AP-3	FISERV INC			1	2.B FE	2,024,720	96.9700	1,939,400	2,000,000	2,008,458	0	(3,669)	0	0	3.850	3.646	JD	6,417	77,000	04/02/2018	06/01/2025
337738-AP-3	FISERV INC			1	2.B FE	1,998,660	96.9700	1,939,400	2,000,000	1,999,583	0	142	0	0	3.850	3.858	JD	6,417	77,000	05/19/2015	06/01/2025
337738-AU-2	FISERV INC			1	2.B FE	5,601,950	90.3050	4,515,250	5,000,000	5,497,625	0	(74,535)	0	0	3.500	1.808	JJ	87,500	175,000	08/03/2021	07/01/2029
337738-AU-2	FISERV INC			1	2.B FE	5,251,050	90.3050	4,515,250	5,000,000	5,175,999	0	(25,331)	0	0	3.500	2.881	JJ	87,500	175,000	12/10/2019	07/01/2029
337738-AU-2	FISERV INC			1	2.B FE	2,994,960	90.3050	2,709,150	3,000,000	2,996,541	0	466	0	0	3.500	3.520	JJ	52,500	105,000	06/10/2019	07/01/2029
337738-BC-1	FISERV INC			1	2.B FE	3,202,830	84.2930	2,528,790	3,000,000	3,162,679	0	(21,047)	0	0	2.650	1.839	JD	6,625	79,500	01/26/2021	06/01/2030
337738-BC-1	FISERV INC			1	2.B FE	5,136,150	84.2930	4,214,650	5,000,000	5,112,384	0	(14,258)	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	99.1730	991,730	1,000,000	1,005,000	0	(5,577)	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	99.1730	520,658	525,000	527,414	0	(2,694)	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	99.1730	991,730	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-AW-0	FLORIDA GAS TRANSMISSION (144A)			1	2.B FE	997,750	97.2750	972,750	1,000,000	999,317	0	243	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	76.6170	7,661,700	10,000,000	9,992,741	0	731	0	0	2.300	2.308	AO	57,500	231,278	09/15/2021	10/01/2031
341081-FJ-1	FLORIDA POWER & LIGHT			1	1.E FE	1,992,380	99.1150	1,982,300	2,000,000	1,999,585	0	825	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	97.7950	1,955,900	2,000,000	1,999,551	0	280	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	96.5250	1,930,500	2,000,000	1,998,915	0	339	0	0	3.125	3.144	JD	5,208	62,500	11/16/2015	12/01/2025
341081-GG-6	FLORIDA POWER & LIGHT			1	1.D FE	9,984,000	83.5860	8,358,600	10,000,000	9,985,315	0	1,315	0	0	2.450	2.467	FA	100,722	135,431	01/12/2022	02/03/2032
341081-GG-6	FLORIDA POWER & LIGHT			1	1.D FE	1,981,840	83.5860	1,671,720	2,000,000	1,983,362	0	1,522	0	0	2.450	2.553	FA	20,144	27,086	01/18/2022	02/03/2032
302491-AS-4	FMC CORP			1	2.B FE	189,595	98.6400	182,484	185,000	185,465	0	(535)	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	98.6400	1,972,800	2,000,000	1,999,543	0	353	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	88.3700	4,418,500	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-WW-9	FORD MOTOR CREDIT CO LLC				3.A FE	1,000,000	95.4240	954,240	1,000,000	954,240	(45,760)	0	0	0	3.664	3.664	MS	11,501	36,640	09/03/2014	09/08/2024
345397-YT-4	FORD MOTOR CREDIT CO LLC			2	3.A FE	3,000,000	88.0520	2,641,560	3,000,000	2,641,560	(358,440)	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	99.8750	2,996,250	3,000,000	2,996,250	(3,750)	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	93.5020	935,020	1,000,000	1,016,857	0	(4,974)	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	93.5020	935,020	1,000,000	1,000,926	0	(265)	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	93.5020	935,020	1,000,000	1,000,321	0	(88)	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	93.5020	935,020	1,000,000	996,940	0	821	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	93.5020	1,870,040	2,000,000	1,961,993	0	10,114	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	97.4010	2,922,030	3,000,000	3,019,419	0	(8,262)	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	98.8820	1,977,640	2,000,000	2,002,683	0	(2,617)	0	0	4.030	3.890	JJ	34,927	80,600	01/16/2019	01/25/2024

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
35137L-AG-0	FOX CORP			1	2.B FE	6,000,000	98.8820	5,932,920	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	96.8370	1,936,740	2,000,000	2,200,279	0	(31,246)	0	0	4.709	2.830	JJ	40,811	94,180	01/15/2020	01/25/2029
35802X-AJ-2	FRESENIUS MED (144A)		C	1	2.C FE	1,087,630	98.1940	981,940	1,000,000	1,021,628	0	(13,431)	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	98.1940	2,945,820	3,000,000	3,062,158	0	(38,570)	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	98.1940	883,746	900,000	915,901	0	(9,842)	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	98.1940	981,940	1,000,000	1,013,189	0	(8,132)	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	90.9090	909,090	1,000,000	997,323	0	454	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	98.5660	4,928,300	5,000,000	4,998,970	0	692	0	0	4.350	4.365	FA	82,167	217,500	11/01/2018	02/15/2024
36267V-AG-8	GE HEALTHCARE HLDG LLC (144A)			1	2.B FE	4,999,900	102.5800	5,129,000	5,000,000	4,999,550	0	(350)	0	0	5.857	5.858	MS	31,725	0	11/09/2022	03/15/2030
369550-AX-6	GENERAL DYNAMICS CORP			1	1.G FE	989,560	91.9560	919,560	1,000,000	995,940	0	1,061	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	91.9560	919,560	1,000,000	964,855	0	9,016	0	0	2.125	3.159	FA	8,028	21,250	01/31/2018	08/15/2026
369550-AZ-1	GENERAL DYNAMICS CORP			1	1.G FE	978,570	91.0160	910,160	1,000,000	988,961	0	2,079	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	91.0160	910,160	1,000,000	988,826	0	2,104	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	91.0160	910,160	1,000,000	961,964	0	7,043	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	91.0160	910,160	1,000,000	961,181	0	7,184	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	83.9400	4,197,000	5,000,000	5,107,434	0	(12,012)	0	0	2.250	1.964	JD	9,375	112,500	10/04/2021	06/01/2031
369550-BP-2	GENERAL DYNAMICS CORP			1	1.G FE	5,028,600	83.9400	4,197,000	5,000,000	5,024,210	0	(2,676)	0	0	2.250	2.184	JD	9,375	112,500	05/04/2021	06/01/2031
36962G-6S-8	GENERAL ELECTRIC COMPANY				2.B FE	286,460	99.9690	286,911	287,000	286,996	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	97.5390	558,898	573,000	572,603	0	266	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	98.2860	1,965,720	2,000,000	1,999,525	0	355	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	98.2860	982,860	1,000,000	999,697	0	234	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	94.6300	1,892,600	2,000,000	1,996,215	0	838	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	96.8210	5,809,260	6,000,000	6,676,406	0	(126,790)	0	0	4.200	1.848	AO	51,800	252,000	06/07/2021	04/17/2028
370334-CG-7	GENERAL MILLS INC			1	2.B FE	1,010,090	96.8210	968,210	1,000,000	1,005,685	0	(996)	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	96.8210	968,210	1,000,000	1,002,698	0	(471)	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	96.8210	968,210	1,000,000	998,772	0	194	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	86.6230	4,331,150	5,000,000	5,424,171	0	(56,502)	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	97.1060	971,060	1,000,000	992,918	0	3,245	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	96.9410	969,410	1,000,000	999,582	0	148	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	94.2600	942,600	1,000,000	999,362	0	142	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	95.1630	951,630	1,000,000	999,320	0	146	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	96.3680	963,680	1,000,000	999,542	0	219	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	103.0350	1,282,786	1,245,000	1,302,763	0	(53,743)	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	103.0350	1,236,420	1,200,000	1,253,816	0	(49,998)	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	99.1030	1,982,060	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	96.9000	1,222,878	1,262,000	1,275,182	0	(6,579)	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	96.9000	969,000	1,000,000	999,882	0	36	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	96.9000	1,383,732	1,428,000	1,418,599	0	4,055	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	83.2510	4,162,550	5,000,000	5,266,127	0	(35,345)	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	83.2510	1,665,020	2,000,000	2,103,834	0	(13,780)	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	83.2510	2,497,530	3,000,000	3,127,810	0	(16,868)	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	83.2510	4,162,550	5,000,000	5,088,649	0	(11,523)	0	0	2.300	2.030	AO	19,167	115,000	11/04/2021	04/30/2030
377372-AN-7	GLAXOSMITHKLINE		C	1	1.F FE	5,033,450	96.0720	4,803,600	5,000,000	5,019,344	0	(3,218)	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	94.1630	2,824,890	3,000,000	2,999,644	0	139	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	99.3790	993,790	1,000,000	996,560	0	7,810	0	0	3.750	4.577	JD	3,125	37,500	07/02/2013	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
891906-AC-3	GLOBAL PAYMENTS INC			1	2.C FE	1,030,190	97.4180	974,180	1,000,000	1,013,279	0	(4,061)	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	97.4180	974,180	1,000,000	998,917	0	281	0	0	4.800	4.834	AO	12,000	48,000	03/14/2016	04/01/2026
361841-AJ-8	GLP CAP LP/FIN II			1	2.C FE	1,005,000	98.4640	984,640	1,000,000	1,001,884	0	(732)	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	97.9110	979,110	1,000,000	999,759	0	147	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	98.7810	2,963,430	3,000,000	3,002,217	0	(1,921)	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	98.7810	987,810	1,000,000	999,535	0	343	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	95.3590	953,590	1,000,000	998,709	0	282	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	93.0680	930,680	1,000,000	1,006,812	0	(1,402)	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	93.0680	930,680	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-WV-2	GOLDMAN SACHS GROUP			1	2.A FE	1,003,160	91.5210	915,210	1,000,000	1,001,819	0	(311)	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	91.5210	915,210	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	93.3430	2,800,290	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	83.6710	2,510,130	3,000,000	2,999,186	0	98	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	79.9890	3,999,450	5,000,000	5,000,000	0	0	0	0	2.615	2.615	AO	25,060	130,750	04/15/2021	04/22/2032
38141G-YJ-7	GOLDMAN SACHS GROUP			2	1.F FE	3,046,860	77.8320	2,334,960	3,000,000	3,040,940	0	(4,181)	0	0	2.383	2.218	JJ	31,773	71,490	07/20/2021	07/21/2032
38141G-YN-8	GOLDMAN SACHS GROUP			1	1.F FE	10,000,000	79.2060	7,920,600	10,000,000	10,000,000	0	0	0	0	2.650	2.650	AO	51,528	265,000	10/18/2021	10/21/2032
38141G-ZM-9	GOLDMAN SACHS GROUP			1	1.F FE	7,000,000	81.4580	5,702,060	7,000,000	7,000,000	0	0	0	0	3.102	3.102	FA	76,602	126,665	01/19/2022	02/24/2033
38145G-AH-3	GOLDMAN SACHS GROUP			1	2.A FE	2,992,230	93.8770	2,816,310	3,000,000	2,996,573	0	791	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	96.6780	966,780	1,000,000	999,885	0	45	0	0	3.500	3.505	JJ	15,361	35,000	01/20/2015	01/23/2025
39138Q-AA-3	GREAT-WEST LIFECO INC (144A)			1	1.F FE	2,991,930	93.9340	2,818,020	3,000,000	2,995,150	0	773	0	0	4.047	4.080	MN	14,839	121,410	05/15/2018	05/17/2028
36264F-AM-3	GSK CONSUMER HEALTHCARE			1	2.B FE	4,700,300	88.0670	4,403,350	5,000,000	4,712,017	0	11,717	0	0	3.625	4.390	MS	48,837	90,625	07/11/2022	03/24/2032
36264F-AM-3	GSK CONSUMER HEALTHCARE			1	2.B FE	1,879,820	88.0670	1,761,340	2,000,000	1,884,516	0	4,696	0	0	3.625	4.392	MS	19,535	36,250	07/11/2022	03/24/2032
40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	998,810	99.5410	995,410	1,000,000	999,852	0	217	0	0	3.400	3.426	AO	6,233	34,000	04/18/2018	04/25/2023
40139L-AH-6	GUARDIAN LIFE GLOBAL FUNDING (LS: 10K	LS			1.B FE	7,891,899	85.4120	7,944,170	9,301,000	7,925,866	0	33,967	0	0	1.400	5.109	JJ	63,298	0	11/14/2022	07/06/2027
40139L-BA-0	GUARDIAN LIFE GLOBAL FUNDING (144A)			1	1.B FE	5,976,420	84.1740	5,050,440	6,000,000	5,983,285	0	3,289	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.B FE	9,994,100	83.5780	8,357,800	10,000,000	9,995,033	0	810	0	0	1.625	1.633	MS	47,396	162,500	09/13/2021	09/16/2028
402479-CF-4	GULF POWER			1	1.E FE	1,008,510	94.1730	941,730	1,000,000	1,003,960	0	(872)	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	94.1730	941,730	1,000,000	999,166	0	169	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	95.2100	1,904,200	2,000,000	2,003,356	0	(1,349)	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	78.0840	1,561,680	2,000,000	1,989,412	0	1,107	0	0	2.375	2.444	JJ	21,903	49,479	06/21/2021	07/15/2031
42704L-AA-2	HERC HOLDINGS INC (144A)			1	4.A FE	2,512,500	93.4780	2,336,950	2,500,000	2,336,950	(168,783)	(2,077)	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	93.4780	934,780	1,000,000	934,780	(66,364)	(419)	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	93.4780	467,390	500,000	467,390	(32,610)	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	99.2250	992,250	1,000,000	999,863	0	272	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	92.0060	1,840,120	2,000,000	1,997,419	0	669	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	86.1240	1,722,480	2,000,000	2,004,264	0	(586)	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	86.1240	1,722,480	2,000,000	1,999,091	0	116	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	97.6520	976,520	1,000,000	976,520	(22,549)	305	0	0	4.950	4.736	FA	18,700	49,500	07/29/2015	08/15/2025
428291-AN-8	HEXCEL CORP			1	3.A FE	995,590	92.4930	924,930	1,000,000	924,930	(73,007)	440	0	0	4.200	4.004	FA	15,867	42,000	02/13/2017	02/15/2027
428291-AN-8	HEXCEL CORP			1	3.A FE	995,000	92.4930	924,930	1,000,000	924,930	(72,521)	545	0	0	4.200	4.017	FA	15,867	42,000	03/28/2018	02/15/2027
428291-AN-8	HEXCEL CORP			1	3.A FE	994,120	92.4930	924,930	1,000,000	924,930	(72,296)	594	0	0	4.200	4.022	FA	15,867	42,000	02/14/2017	02/15/2027
42981C-AA-6	HIGH STREET FUNDING TRUST I			1	2.A FE	1,005,470	93.4640	934,645	1,000,000	1,003,028	0	(549)	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	93.4640	1,869,290	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	92.9690	929,690	1,000,000	993,763	0	1,339	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	90.5100	905,100	1,000,000	993,197	0	1,135	0	0	4.125	4.271	MS	12,146	41,250	02/22/2018	03/15/2028

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
437076-AZ-5	HOME DEPOT INC			1	1.F FE	1,017,130	99.5410	995,410	1,000,000	1,000,074	0	(1,889)	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	99.0230	1,980,460	2,000,000	2,011,256	0	(12,519)	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	99.0230	990,230	1,000,000	1,001,695	0	(1,869)	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	99.0230	990,230	1,000,000	1,001,414	0	(1,556)	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	97.0360	970,360	1,000,000	1,012,180	0	(4,724)	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	97.0360	1,940,720	2,000,000	2,002,478	0	(953)	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	97.0360	970,360	1,000,000	999,530	0	151	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	92.7920	1,855,840	2,000,000	1,997,328	0	515	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	96.4760	1,929,520	2,000,000	2,009,960	0	(1,536)	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	90.6840	906,840	1,000,000	997,076	0	403	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	98.6780	986,780	1,000,000	999,327	0	690	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	92.2330	8,300,970	9,000,000	8,986,445	0	3,287	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	96.0720	2,882,160	3,000,000	2,997,874	0	1,249	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	82.7480	8,274,800	10,000,000	10,347,505	0	(45,709)	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	82.7480	1,654,960	2,000,000	2,042,040	0	(5,484)	0	0	1.950	1.638	JD	3,250	39,000	07/08/2021	06/01/2030
438516-BZ-8	HONEYWELL INTERNATIONAL			1	1.F FE	5,011,500	82.7480	4,137,400	5,000,000	5,010,017	0	(1,288)	0	0	1.950	1.919	JD	8,125	97,500	11/04/2021	06/01/2030
438516-CF-1	HONEYWELL INTERNATIONAL			1	1.F FE	4,988,050	79.2820	3,964,100	5,000,000	4,989,557	0	1,111	0	0	1.750	1.776	MS	29,167	91,146	08/02/2021	09/01/2031
440452-AH-3	HORMEL FOODS CORP			1	1.F FE	9,975,700	86.5150	8,651,500	10,000,000	9,980,884	0	3,325	0	0	1.700	1.737	JD	13,222	170,000	05/25/2021	06/03/2028
44107T-AV-8	HOST HOTELS & RESORTS LP			1	2.C FE	976,570	96.1820	961,820	1,000,000	993,177	0	2,574	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	95.9390	959,390	1,000,000	1,021,755	0	(7,149)	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	97.3760	973,760	1,000,000	1,000,576	0	(502)	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	97.3760	973,760	1,000,000	999,164	0	639	0	0	3.875	3.944	MN	4,951	38,750	03/09/2017	04/01/2024
443510-AH-5	HUBBELL INC			1	2.A FE	992,000	91.0810	910,810	1,000,000	995,972	0	791	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	92.2210	922,210	1,000,000	997,881	0	366	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	92.2210	1,844,420	2,000,000	1,993,720	0	1,089	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	90.9260	909,260	1,000,000	1,001,080	0	(207)	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	90.9260	1,818,520	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	90.9260	851,067	936,000	934,932	0	192	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	90.9260	909,260	1,000,000	984,340	0	2,838	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	90.9260	1,818,520	2,000,000	1,960,774	0	7,093	0	0	3.483	3.925	JD	5,805	69,660	03/06/2018	12/01/2027
44644A-AE-7	HUNTINGTON NATIONAL BANK			1	1.G FE	1,979,300	98.9700	1,979,400	2,000,000	1,996,500	0	4,328	0	0	3.550	3.779	AO	16,764	71,000	10/02/2018	10/06/2023
44644M-AJ-0	HUNTINGTON NATIONAL BANK			1	1.G FE	4,988,250	101.0000	5,050,000	5,000,000	4,988,042	0	(208)	0	0	5.650	5.688	JJ	33,743	0	11/14/2022	01/10/2030
44701Q-BE-1	HUNTSMAN INTERNATIONAL LLC			1	2.C FE	4,959,350	90.0080	4,500,400	5,000,000	4,972,514	0	3,623	0	0	4.500	4.600	MN	37,500	225,000	03/26/2019	05/01/2029
448579-AF-9	HYATT HOTELS			1	2.C FE	2,368,463	98.4040	2,128,479	2,163,000	2,244,555	0	(25,755)	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	105.9970	111,297	105,000	115,975	0	(3,652)	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	105.9970	1,059,970	1,000,000	1,092,461	0	(30,523)	0	0	7.000	3.539	AO	11,667	70,000	07/02/2014	10/30/2025
459200-HP-9	IBM CORP			1	1.G FE	1,993,600	99.0530	1,981,060	2,000,000	1,999,525	0	727	0	0	3.375	3.413	FA	28,125	67,500	07/29/2013	08/01/2023
459200-KU-4	IBM CORP LS:1.1M		LS	1	1.G FE	10,210,900	95.7120	9,571,200	10,000,000	10,204,161	0	(6,739)	0	0	4.400	4.133	JJ	188,222	0	08/15/2022	07/27/2032
459200-KU-4	IBM CORP LS:332K		LS	1	1.G FE	2,978,430	95.7120	2,871,360	3,000,000	2,979,088	0	658	0	0	4.400	4.490	JJ	56,467	0	07/20/2022	07/27/2032
451380-C*-8	IDAHO POWER CO			1	1.G Z	15,000,000	95.7610	14,364,150	15,000,000	15,000,000	0	0	0	0	4.990	4.990	JD	18,713	0	12/08/2022	12/22/2032
45167R-AH-7	IDEX CORP			1	2.B FE	3,027,990	83.0340	2,491,020	3,000,000	3,023,915	0	(2,589)	0	0	2.625	2.517	JD	3,500	78,750	05/26/2021	06/15/2031
452308-AT-6	ILLINOIS TOOL WORKS INC			1	1.E FE	4,062,960	98.4850	3,939,400	4,000,000	4,011,701	0	(12,369)	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	98.4850	1,969,700	2,000,000	1,998,980	0	785	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	93.0090	2,790,270	3,000,000	2,996,003	0	955	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	93.0090	930,090	1,000,000	964,907	0	8,291	0	0	2.650	3.629	MN	3,386	26,500	01/15/2019	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
454889-AP-1	INDIANA MICHIGAN POWER			1	1.G FE	2,995,170	99.6650	2,989,950	3,000,000	2,999,698	0	459	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	94.4360	2,280,629	2,415,000	2,574,438	0	(28,852)	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	94.4360	2,833,080	3,000,000	2,994,415	0	901	0	0	3.850	3.888	MN	14,758	115,500	04/30/2018	05/15/2028
457187-AB-8	INGREDION INC			1	2.B FE	1,959,320	93.6960	1,873,920	2,000,000	1,982,832	0	4,202	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	93.6960	137,733	147,000	144,970	0	496	0	0	3.200	3.596	AO	1,176	4,704	12/21/2016	10/01/2026
458140-AS-9	INTEL CORP			1	1.E FE	2,056,360	97.6310	1,952,620	2,000,000	2,015,403	0	(6,245)	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	94.3770	2,831,310	3,000,000	3,026,324	0	(5,938)	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	94.3770	943,770	1,000,000	998,399	0	332	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	99.3890	993,890	1,000,000	999,911	0	68	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	99.3890	188,839	190,000	189,952	0	103	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	99.3890	79,511	80,000	79,975	0	56	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	96.5350	965,350	1,000,000	1,002,544	0	(1,457)	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	96.5350	1,448,025	1,500,000	1,498,563	0	701	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	95.4670	2,066,861	2,165,000	2,153,393	0	4,125	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	91.6700	2,750,100	3,000,000	3,010,276	0	(1,512)	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	97.6100	976,100	1,000,000	999,425	0	369	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	97.6100	1,952,200	2,000,000	1,996,969	0	1,971	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	92.2380	922,380	1,000,000	999,617	0	66	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	92.2380	1,844,760	2,000,000	1,932,836	0	12,200	0	0	3.350	4.117	MN	8,561	67,000	05/01/2018	11/15/2027
465685-AR-6	ITC HOLDINGS CORP (144A)			1	2.B FE	4,907,900	98.7880	4,939,400	5,000,000	4,911,749	0	3,849	0	0	4.950	5.376	MS	68,063	0	09/26/2022	09/22/2027
466313-AH-6	JABIL INC			1	2.C FE	997,140	93.2950	932,950	1,000,000	998,408	0	279	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	93.2950	932,950	1,000,000	997,686	0	406	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	93.3770	933,770	1,000,000	998,435	0	432	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	97.6880	976,880	1,000,000	1,000,521	0	(481)	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	96.1080	2,883,240	3,000,000	2,997,727	0	848	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	95.5010	4,775,050	5,000,000	4,996,965	0	1,979	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	98.3370	1,966,740	2,000,000	2,007,438	0	(7,525)	0	0	3.850	3.451	MS	22,672	77,000	07/17/2014	03/15/2024
445658-CD-7	JB HUNT TRANSPORT			1	2.A FE	999,000	98.3370	983,370	1,000,000	999,815	0	111	0	0	3.850	3.862	MS	11,336	38,500	03/03/2014	03/15/2024
476556-DC-6	JERSEY CENTRAL POWER & LIGHT (144A)			1	2.A FE	4,792,216	96.6980	4,566,080	4,722,000	4,751,507	0	(9,739)	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	96.8300	968,300	1,000,000	999,900	0	27	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	92.6200	1,852,400	2,000,000	1,999,615	0	66	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	77.7360	3,886,800	5,000,000	4,937,952	0	5,975	0	0	2.125	2.274	MS	31,285	103,594	09/27/2021	03/15/2032
832696-AU-2	JM SMUCKER CO			1	2.B FE	1,947,940	77.7360	1,554,720	2,000,000	1,953,000	0	4,501	0	0	2.125	2.410	MS	12,514	41,438	11/10/2021	03/15/2032
24422E-SP-5	JOHN DEERE CAPITAL CORP				1.F FE	999,240	97.9150	979,150	1,000,000	999,861	0	84	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	99.6530	996,530	1,000,000	1,000,294	0	(1,845)	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	92.2680	2,768,040	3,000,000	2,914,051	0	16,600	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	93.5800	935,800	1,000,000	999,120	0	159	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	97.4200	1,948,400	2,000,000	1,999,719	0	90	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	81.0390	5,672,730	7,000,000	6,991,303	0	931	0	0	2.000	2.015	JD	5,444	140,000	06/14/2021	06/17/2031
24422E-WE-5	JOHN DEERE CAPITAL CORP				1.F FE	4,993,200	92.6220	4,631,100	5,000,000	4,993,637	0	437	0	0	3.350	3.371	AO	33,965	83,750	04/12/2022	04/18/2029
78408L-AB-3	JOHNSON (SC) & SON (144A)			1	1.G FE	1,008,980	96.3790	963,790	1,000,000	1,001,582	0	(1,013)	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	96.3790	1,927,580	2,000,000	1,999,559	0	202	0	0	3.350	3.361	MS	16,750	67,000	09/30/2014	09/30/2024
478160-AF-1	JOHNSON & JOHNSON LS:378K	LS			1.A FE	1,256,700	102.0820	1,020,820	1,000,000	1,022,168	0	(24,538)	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	98.5580	1,971,160	2,000,000	2,011,747	0	(12,365)	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	98.5580	2,956,740	3,000,000	2,999,757	0	199	0	0	3.375	3.382	JD	7,313	101,250	12/02/2013	12/05/2023

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
478160-BY-9	JOHNSON & JOHNSON			1	1.A FE	1,008,870	94.0910	940,910	1,000,000	1,003,057	0	(1,000)	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	94.6920	946,920	1,000,000	997,483	0	552	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	93.3910	1,867,820	2,000,000	1,998,775	0	220	0	0	2.900	2.913	JJ	26,744	58,000	11/08/2017	01/15/2028
46625H-JH-4	JP MORGAN CHASE				1.F FE	1,999,840	99.9250	1,998,500	2,000,000	1,999,940	0	(10)	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	98.7430	2,962,290	3,000,000	2,997,778	0	1,899	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	96.5900	965,900	1,000,000	999,472	0	238	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	94.5370	945,370	1,000,000	987,068	0	3,451	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	93.3980	466,990	500,000	499,546	0	109	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	93.5740	935,740	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	92.1720	1,843,440	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	90.9240	1,818,480	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
46647P-DG-8	JP MORGAN CHASE			1	1.E FE	4,000,000	97.6420	3,905,680	4,000,000	4,000,000	0	0	0	0	4.851	4.851	JJ	84,084	0	07/18/2022	07/25/2028
46647P-DH-6	JP MORGAN CHASE			1	1.E FE	3,000,000	95.5100	2,865,300	3,000,000	3,000,000	0	0	0	0	4.912	4.912	JJ	63,856	0	07/18/2022	07/25/2033
46647P-AR-7	JPMORGAN CHASE			1	1.F FE	3,000,000	92.6940	2,780,820	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.E FE	2,006,880	76.7230	1,534,460	2,000,000	2,005,658	0	(642)	0	0	1.953	1.915	FA	15,950	39,060	01/28/2021	02/04/2032
46647P-BX-3	JPMORGAN CHASE			1	1.E FE	3,000,000	76.7230	2,301,690	3,000,000	3,000,000	0	0	0	0	1.953	1.953	FA	23,924	58,590	01/28/2021	02/04/2032
46647P-CC-8	JPMORGAN CHASE			1	1.E FE	2,044,700	80.3450	1,606,900	2,000,000	2,038,446	0	(4,153)	0	0	2.580	2.324	AO	9,890	51,600	06/23/2021	04/22/2032
46647P-CR-5	JPMORGAN CHASE			1	1.E FE	3,028,860	79.2950	2,378,850	3,000,000	3,025,851	0	(2,592)	0	0	2.545	2.436	MN	11,240	76,350	11/04/2021	11/08/2032
46647P-CU-8	JPMORGAN CHASE & CO			1	1.E FE	2,008,440	81.6500	1,633,000	2,000,000	2,007,734	0	(706)	0	0	2.963	2.914	JJ	25,679	29,630	01/19/2022	01/25/2033
485134-BN-9	KANSAS CITY POWER & LIGHT			1	1.F FE	1,998,120	99.6740	1,993,480	2,000,000	1,999,835	0	153	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	97.2440	1,944,880	2,000,000	1,997,808	0	760	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	98.2100	1,964,200	2,000,000	1,998,791	0	1,258	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	99.1330	2,973,990	3,000,000	2,991,579	0	21,341	0	0	3.000	3.745	MN	11,250	90,000	12/09/2015	05/15/2023
48238T-AA-7	KAR AUCTION (144A)			1	4.B FE	149,373	97.8480	145,794	149,000	145,794	(3,227)	(85)	0	0	5.125	5.069	JD	636	7,636	02/20/2018	06/01/2025
487836-BP-2	KELLOGG CO			1	2.B FE	981,150	95.1880	951,880	1,000,000	992,712	0	2,073	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	97.8960	1,631,926	1,667,000	1,666,770	0	223	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	93.1640	2,794,920	3,000,000	2,995,644	0	793	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	97.2190	4,860,950	5,000,000	4,989,340	0	1,691	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	81.5280	6,359,184	7,800,000	8,048,650	0	(32,451)	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	95.3410	1,906,820	2,000,000	1,999,672	0	89	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	95.9890	959,890	1,000,000	998,047	0	627	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	93.2140	932,140	1,000,000	999,783	0	42	0	0	3.430	3.435	JD	1,524	34,300	12/05/2016	06/15/2027
49271V-AP-5	KEURIG DR PEPPER INC			1	2.B FE	4,990,650	93.2300	4,661,500	5,000,000	4,991,214	0	564	0	0	3.950	3.981	AO	41,694	94,910	04/07/2022	04/15/2029
49327M-2U-7	KEY BANK NA				1.G FE	999,820	99.7860	997,860	1,000,000	999,927	0	6	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	95.5100	3,820,400	4,000,000	3,995,829	0	655	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	98.5390	985,390	1,000,000	999,874	0	36	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	97.1840	1,943,680	2,000,000	1,998,643	0	255	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	86.8820	4,344,100	5,000,000	5,020,213	0	(2,743)	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	89.4750	2,684,250	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-BJ-1	KIMBERLY-CLARK			1	1.F FE	3,910,400	99.0120	3,960,480	4,000,000	3,995,692	0	9,882	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	95.5920	2,294,208	2,400,000	2,352,282	0	20,779	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	94.3380	943,380	1,000,000	998,705	0	386	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	90.1940	1,803,880	2,000,000	2,138,188	0	(18,230)	0	0	3.100	2.034	MS	16,361	62,000	04/29/2021	03/26/2030
49446R-AP-4	KIMCO REALTY CORP			1	2.A FE	991,690	91.7810	917,810	1,000,000	996,622	0	835	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	96.8280	1,936,560	2,000,000	1,998,180	0	1,480	0	0	2.700	2.778	MS	18,000	54,000	11/01/2016	03/01/2024

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
49446R-AS-8	KIMCO REALTY CORP			1	2.A FE	996,370	93.5590	935,590	1,000,000	998,245	0	364	0	0	3.800	3.844	AO	9,500	38,000	03/22/2017	04/01/2027
948741-AK-9	KIMCO REALTY CORP			2	2.A FE	2,017,800	98.8150	1,976,300	2,000,000	2,003,197	0	(3,801)	0	0	4.450	4.247	JJ	41,039	89,000	11/15/2018	01/15/2024
49456B-AF-8	KINDER MORGAN INC			1	2.B FE	2,030,740	98.1600	1,963,200	2,000,000	2,010,435	0	(4,498)	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	99.9140	1,998,280	2,000,000	1,999,928	0	879	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	95.9740	2,879,220	3,000,000	3,178,455	0	(33,214)	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	95.9740	4,318,830	4,500,000	4,705,603	0	(37,931)	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	95.9740	1,919,480	2,000,000	1,995,589	0	729	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	95.9740	959,740	1,000,000	995,006	0	834	0	0	4.300	4.408	MS	14,333	43,000	03/06/2018	03/01/2028
482480-AG-5	KLA CORP			1	1.G FE	5,799,900	96.7020	4,835,100	5,000,000	5,650,315	0	(102,593)	0	0	4.100	1.787	MS	60,361	205,000	07/12/2021	03/15/2029
50077L-AD-8	KRAFT HEINZ FOODS CO			1	2.C FE	876,567	93.7060	866,781	925,000	905,658	0	5,218	0	0	3.000	3.656	JD	2,313	27,750	11/18/2016	06/01/2026
501044-CS-8	KROGER CO			1	2.A FE	999,580	99.1720	991,720	1,000,000	999,946	0	48	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	98.6430	986,430	1,000,000	999,710	0	232	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	95.5880	955,880	1,000,000	999,689	0	88	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	95.5880	955,880	1,000,000	999,167	0	245	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	99.2830	992,830	1,000,000	998,681	0	1,471	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	96.9210	969,210	1,000,000	1,001,441	0	(739)	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	96.9210	969,210	1,000,000	999,619	0	163	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	94.8480	948,480	1,000,000	999,198	0	148	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	86.3780	8,637,800	10,000,000	9,981,222	0	2,391	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	99.0530	3,962,120	4,000,000	3,999,014	0	1,374	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.A FE	2,001,920	93.4710	1,869,420	2,000,000	2,000,836	0	(222)	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.A FE	999,160	93.4710	934,710	1,000,000	999,616	0	86	0	0	3.500	3.510	MS	9,625	35,000	09/15/2016	09/22/2026
524660-AX-5	LEGGETT & PLATT			1	2.B FE	2,992,320	97.2070	2,916,210	3,000,000	2,998,232	0	842	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	91.7660	1,835,320	2,000,000	1,992,934	0	1,294	0	0	3.500	3.579	MN	8,944	70,000	11/14/2017	11/15/2027
52532X-AF-2	LEIDOS INC			1	2.C FE	947,150	90.4060	904,060	1,000,000	950,134	0	2,984	0	0	4.375	5.196	MN	5,590	21,875	06/10/2022	05/15/2030
526107-AD-9	LENNOX INTERNATIONAL INC			1	2.B FE	999,430	98.2500	982,500	1,000,000	999,902	0	86	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	98.2500	1,213,388	1,235,000	1,230,214	0	5,281	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	98.2500	171,938	175,000	173,450	0	1,706	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	99.9090	2,997,270	3,000,000	2,997,395	0	17,287	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	96.0540	1,215,083	1,265,000	1,272,898	0	(2,628)	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	76.8450	1,921,125	2,500,000	2,339,210	0	19,365	0	0	1.100	2.016	FA	10,771	27,500	11/01/2021	08/10/2030
74005P-BT-0	LINDE INC/CT			1	1.F FE	4,618,850	76.8450	3,842,250	5,000,000	4,663,217	0	40,483	0	0	1.100	2.060	FA	21,542	55,000	11/23/2021	08/10/2030
539830-BH-1	LOCKHEED MARTIN CORP			1	1.G FE	1,546,692	97.2550	1,464,917	1,506,264	1,522,022	0	(5,311)	0	0	3.550	3.156	JJ	24,657	53,472	01/23/2018	01/15/2026
539830-BH-1	LOCKHEED MARTIN CORP			1	1.G FE	996,423	97.2550	976,611	1,004,176	1,001,558	0	797	0	0	3.550	3.641	JJ	16,438	35,648	11/16/2015	01/15/2026
539830-BH-1	LOCKHEED MARTIN CORP			1	1.G FE	965,711	97.2550	949,754	976,561	971,793	0	1,452	0	0	3.550	3.721	JJ	15,986	34,668	07/11/2018	01/15/2026
539830-BP-3	LOCKHEED MARTIN CORP			1	1.G FE	2,150,538	82.3580	1,691,633	2,054,000	2,130,324	0	(10,036)	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	82.3580	4,117,900	5,000,000	4,938,687	0	7,542	0	0	1.850	2.027	JD	4,111	92,500	11/16/2021	06/15/2030
539830-BV-0	LOCKHEED MARTIN CORP			1	1.G FE	4,991,650	102.3830	5,119,150	5,000,000	4,991,529	0	(121)	0	0	5.100	5.136	MN	47,458	0	10/19/2022	11/15/2027
539830-BV-0	LOCKHEED MARTIN CORP			1	1.G FE	4,986,350	102.3830	5,119,150	5,000,000	4,986,420	0	70	0	0	5.100	5.161	MN	47,458	0	10/20/2022	11/15/2027
539830-BW-8	LOCKHEED MARTIN CORP			1	1.G FE	5,147,800	103.4310	5,171,550	5,000,000	5,146,424	0	(1,376)	0	0	5.250	4.871	JJ	48,854	0	11/21/2022	01/15/2033
539830-BW-8	LOCKHEED MARTIN CORP			1	1.G FE	4,970,750	103.4310	5,171,550	5,000,000	4,970,769	0	19	0	0	5.250	5.326	JJ	48,854	0	10/20/2022	01/15/2033
546676-AW-7	LOUISVILLE GAS & ELECTRIC			1	1.F FE	1,999,140	95.6540	1,913,080	2,000,000	1,999,672	0	89	0	0	3.300	3.305	AO	16,500	66,000	09/21/2015	10/01/2025
548661-DD-6	LOWES COMPANIES			1	2.A FE	1,021,230	96.8040	968,040	1,000,000	1,005,059	0	(3,359)	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	96.8040	968,040	1,000,000	998,290	0	943	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	96.1320	1,922,640	2,000,000	2,000,090	0	(34)	0	0	3.375	3.373	MS	19,875	67,500	09/11/2015	09/15/2025

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
548661-DH-7	LOWES COMPANIES			1	2.A FE	994,210	96.1320	961,320	1,000,000	998,197	0	613	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	93.3110	933,110	1,000,000	998,350	0	469	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	93.2540	932,540	1,000,000	999,249	0	154	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	93.2540	932,540	1,000,000	997,478	0	529	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	97.2040	972,040	1,000,000	998,022	0	781	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	95.9120	4,795,600	5,000,000	4,999,663	0	38	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	85.5260	1,710,520	2,000,000	2,005,726	0	(760)	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	85.5260	4,276,300	5,000,000	4,990,268	0	1,239	0	0	2.900	2.931	JD	6,444	145,000	11/13/2019	12/15/2029
502431-AK-5	L3HARRIS TECH INC			1	2.B FE	357,780	98.4420	336,672	342,000	346,129	0	(3,452)	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	95.5110	955,110	1,000,000	1,028,736	0	(7,216)	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	95.9120	4,795,600	5,000,000	5,304,199	0	(52,996)	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	76.9750	1,539,500	2,000,000	2,017,757	0	(2,115)	0	0	1.800	1.678	JJ	16,600	36,000	11/16/2020	01/15/2031
502431-AN-9	L3HARRIS TECH INC			1	2.B FE	3,998,480	76.9750	3,079,000	4,000,000	3,998,796	0	137	0	0	1.800	1.804	JJ	33,200	72,000	11/10/2020	01/15/2031
502431-AN-9	L3HARRIS TECH INC			1	2.B FE	6,841,450	76.9750	5,388,250	7,000,000	6,862,202	0	15,600	0	0	1.800	2.066	JJ	58,100	126,000	08/30/2021	01/15/2031
55261F-AJ-3	M&T BANK CORP			2	1.G FE	5,006,350	99.2840	4,964,200	5,000,000	5,000,682	0	(1,337)	0	0	3.550	3.522	JJ	76,424	177,500	07/20/2018	07/26/2023
559080-AH-9	MAGELLAN MIDSTREAM PARTNERS			1	2.A FE	836,511	95.4080	810,968	850,000	844,622	0	2,294	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	95.4080	367,321	385,000	378,712	0	2,670	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	99.4550	994,550	1,000,000	1,046,593	0	(14,973)	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	99.4550	994,550	1,000,000	1,045,460	0	(14,597)	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	99.4550	3,978,200	4,000,000	4,091,617	0	(28,955)	0	0	5.000	4.158	MS	66,667	200,000	10/10/2018	03/01/2026
55279H-AQ-3	MANUFACTURERS & TRADERS TRUST				1.G FE	999,660	91.1550	911,550	1,000,000	999,803	0	33	0	0	3.400	3.404	FA	12,656	34,000	08/14/2017	08/17/2027
55279H-AT-7	MANUFACTURERS & TRADERS TRUST			1	1.G FE	2,998,200	100.6320	3,018,960	3,000,000	2,998,070	0	(130)	0	0	5.400	5.421	MN	18,000	0	11/14/2022	11/21/2025
565849-AP-1	MARATHON OIL			1	2.C FE	999,450	95.6580	956,580	1,000,000	999,698	0	56	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	95.6580	1,913,160	2,000,000	1,996,221	0	729	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	97.3770	1,947,540	2,000,000	1,998,511	0	787	0	0	3.625	3.668	MS	21,347	72,500	09/02/2014	09/15/2024
571903-AP-8	MARRIOTT INTERNATIONAL			1	2.B FE	988,760	96.0060	960,060	1,000,000	996,440	0	1,189	0	0	3.750	3.886	AO	9,375	37,500	09/09/2015	10/01/2025
571903-AV-5	MARRIOTT INTERNATIONAL			1	2.B FE	3,620,053	99.7440	3,693,520	3,703,000	3,700,978	0	14,512	0	0	3.125	3.532	FA	43,716	115,719	12/13/2016	02/15/2023
571903-AW-3	MARRIOTT INTERNATIONAL			1	2.B FE	1,995,420	96.7940	1,935,880	2,000,000	1,998,573	0	573	0	0	3.750	3.782	MS	22,083	75,000	12/13/2016	03/15/2025
571903-AY-9	MARRIOTT INTERNATIONAL			1	2.B FE	992,810	93.0490	930,490	1,000,000	995,803	0	689	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	95.2790	3,811,160	4,000,000	4,000,877	0	(406)	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	89.5630	4,478,150	5,000,000	5,354,271	0	(46,501)	0	0	3.200	2.105	AO	40,000	160,000	10/18/2021	04/01/2030
571676-AL-9	MARS INC (144A)			1	1.F FE	4,810,850	75.6760	3,783,800	5,000,000	4,833,604	0	15,669	0	0	1.625	2.009	JJ	37,240	81,250	07/13/2021	07/16/2032
573284-AN-6	MARTIN MARIETTA MATERIALS			1	2.B FE	1,030,110	98.7160	987,160	1,000,000	1,005,903	0	(4,481)	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	92.9780	929,780	1,000,000	999,329	0	134	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	92.9780	929,780	1,000,000	999,005	0	201	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	92.9780	929,780	1,000,000	975,261	0	5,011	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	92.7120	927,120	1,000,000	998,860	0	205	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	92.7120	1,854,240	2,000,000	1,997,269	0	491	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	92.7120	927,120	1,000,000	977,710	0	3,989	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	80.1070	2,403,210	3,000,000	3,016,161	0	(1,691)	0	0	2.400	2.330	JJ	33,200	74,600	06/30/2021	07/15/2031
574599-BN-5	MASCO CORP			1	2.B FE	1,998,140	92.7940	1,855,880	2,000,000	1,998,965	0	181	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	92.7940	927,940	1,000,000	998,417	0	287	0	0	3.500	3.535	MN	4,472	35,000	11/02/2017	11/15/2027
574599-BS-4	MASCO CORP			1	2.B FE	4,991,800	82.9550	4,147,750	5,000,000	4,993,837	0	1,143	0	0	1.500	1.525	FA	28,333	75,000	02/18/2021	02/15/2028
575634-AU-4	MASSACHUSETTS ELECTRIC (144A)		C	1	2.A FE	5,000,000	75.5720	3,778,600	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	75.5720	1,016,443	1,345,000	1,342,325	0	312	0	0	1.729	1.756	MN	2,390	23,255	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
575634-AU-4	MASSACHUSETTS ELECTRIC (144A)	C		1	2.A FE	1,166,853	75.5720	884,192	1,170,000	1,167,415	0	302	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	75.5720	3,778,600	5,000,000	4,985,655	0	1,675	0	0	1.729	1.768	MN	8,885	86,450	02/11/2021	11/24/2030
57629W-BV-1	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	501,585	98.1350	490,675	500,000	500,215	0	(177)	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	98.1350	1,472,025	1,500,000	1,499,330	0	460	0	0	3.600	3.633	AO	12,300	54,000	04/02/2014	04/09/2024
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	967,836	96.5960	984,313	1,019,000	1,004,704	0	9,253	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	96.1970	1,923,940	2,000,000	1,998,738	0	590	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	96.1970	1,923,940	2,000,000	1,998,035	0	921	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	77.2880	3,864,400	5,000,000	5,010,920	0	(1,318)	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	79.7850	1,819,098	2,280,000	2,285,258	0	(585)	0	0	2.150	2.119	MS	15,251	49,020	11/01/2021	03/09/2031
57636Q-AB-0	MASTERCARD INC			1	1.D FE	1,015,190	98.2120	982,120	1,000,000	1,002,204	0	(1,727)	0	0	3.375	3.191	AO	8,438	33,750	07/22/2014	04/01/2024
57636Q-AB-0	MASTERCARD INC			1	1.D FE	995,710	98.2120	982,120	1,000,000	999,345	0	477	0	0	3.375	3.426	AO	8,438	33,750	03/26/2014	04/01/2024
57636Q-AG-9	MASTERCARD INC			1	1.D FE	1,004,470	94.4280	944,280	1,000,000	1,001,995	0	(511)	0	0	2.950	2.892	MN	3,278	29,500	11/22/2017	11/21/2026
57636Q-AG-9	MASTERCARD INC			1	1.D FE	1,996,380	94.4280	1,888,560	2,000,000	1,998,431	0	366	0	0	2.950	2.971	MN	6,556	59,000	11/16/2016	11/21/2026
57636Q-AJ-3	MASTERCARD INC			1	1.D FE	1,007,190	95.0690	950,690	1,000,000	1,003,897	0	(718)	0	0	3.500	3.413	FA	12,153	35,000	02/26/2018	02/26/2028
57636Q-AJ-3	MASTERCARD INC			1	1.D FE	997,240	95.0690	950,690	1,000,000	998,425	0	268	0	0	3.500	3.533	FA	12,153	35,000	02/21/2018	02/26/2028
57636Q-AM-6	MASTERCARD INC			1	1.D FE	4,993,100	90.4820	4,524,100	5,000,000	4,995,281	0	648	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	80.5460	8,054,600	10,000,000	9,953,858	0	4,680	0	0	2.000	2.057	MN	23,889	200,000	11/15/2021	11/18/2031
579780-AK-3	MCCORMICK & COMPANY INC			1	2.B FE	992,630	95.0190	950,190	1,000,000	997,610	0	772	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	93.3100	933,100	1,000,000	998,235	0	341	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	93.3100	2,799,300	3,000,000	2,980,257	0	3,848	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	83.6230	836,230	1,000,000	1,051,705	0	(6,854)	0	0	2.500	1.717	AO	5,278	25,000	11/18/2020	04/15/2030
58013M-ES-9	MCDONALDS CORP			1	2.A FE	1,994,400	97.8830	1,957,660	2,000,000	1,999,051	0	615	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	97.3400	1,946,800	2,000,000	2,035,547	0	(11,827)	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	95.8730	1,917,460	2,000,000	1,998,684	0	207	0	0	3.800	3.813	AO	19,000	76,000	03/14/2018	04/01/2028
58013M-FQ-2	MCDONALDS CORP			1	2.A FE	3,515,610	91.9620	2,758,860	3,000,000	3,407,465	0	(52,573)	0	0	3.600	1.608	JJ	54,000	108,000	12/02/2020	07/01/2030
58013M-FQ-2	MCDONALDS CORP			1	2.A FE	5,601,400	91.9620	4,598,100	5,000,000	5,488,636	0	(61,662)	0	0	3.600	2.138	JJ	90,000	180,000	02/24/2021	07/01/2030
58155Q-AG-8	MCKESSON CORP			1	2.A FE	998,780	99.6250	996,250	1,000,000	999,922	0	112	0	0	2.850	2.864	MS	8,392	28,500	03/05/2013	03/15/2023
581557-BE-4	MCKESSON CORP			1	2.A FE	1,012,590	98.3380	983,380	1,000,000	1,001,452	0	(1,466)	0	0	3.796	3.640	MS	11,177	37,960	04/16/2014	03/15/2024
581557-BE-4	MCKESSON CORP			1	2.A FE	1,000,000	98.3380	983,380	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
58933Y-AF-2	MERCK & CO INC			1	1.E FE	1,998,260	99.2690	1,985,380	2,000,000	1,999,854	0	158	0	0	2.800	2.810	MN	6,689	56,000	05/15/2013	05/18/2023
58933Y-AR-6	MERCK & CO INC			1	1.E FE	998,350	95.9060	959,060	1,000,000	999,597	0	176	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	95.9060	7,672,480	8,000,000	7,881,146	0	53,344	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	97.7430	3,665,363	3,750,000	3,748,869	0	851	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	97.7430	1,221,788	1,250,000	1,249,551	0	343	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	93.3730	3,304,470	3,539,000	3,846,938	0	(48,674)	0	0	3.400	1.844	MS	38,103	120,326	05/19/2021	03/07/2029
806605-AG-6	MERCK & CO INC			1	1.E FE	11,294,591	112.8300	8,687,910	7,700,000	10,902,090	0	(256,957)	0	0	6.500	2.194	JD	41,708	500,500	06/16/2021	12/01/2033
806605-AG-6	MERCK & CO INC			1	1.E FE	1,891,981	112.8300	1,466,790	1,300,000	1,827,651	0	(42,126)	0	0	6.500	2.279	JD	7,042	84,500	06/16/2021	12/01/2033
59217G-AX-7	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	999,490	99.9660	999,660	1,000,000	999,988	0	53	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	93.6090	1,872,180	2,000,000	1,999,392	0	136	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	91.0030	1,820,060	2,000,000	1,997,937	0	390	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	91.0030	2,318,756	2,548,000	2,450,937	0	18,391	0	0	3.000	3.891	MS	21,658	76,440	04/23/2018	09/19/2027
59217G-CT-4	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	2,002,820	98.5190	1,970,380	2,000,000	2,000,604	0	(582)	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	88.8760	888,760	1,000,000	1,012,900	0	(1,797)	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	88.8760	1,777,520	2,000,000	2,025,563	0	(3,560)	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	86.9770	2,609,310	3,000,000	2,995,242	0	568	0	0	2.950	2.974	AO	20,158	88,500	04/03/2020	04/09/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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-GU-7	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	7,679,520	77.7870	6,222,960	8,000,000	7,734,559	0	30,237	0	0	1.550	2.000	JJ	59,933	124,000	02/25/2021	01/07/2031
59156R-BH-0	METLIFE INC			1	1.G FE	1,001,170	98.2400	982,400	1,000,000	1,000,133	0	(130)	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	98.2400	982,400	1,000,000	999,948	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	96.0970	960,970	1,000,000	998,414	0	686	0	0	3.000	3.075	MS	10,000	30,000	03/04/2015	03/01/2025
59156R-BQ-0	METLIFE INC			1	1.G FE	999,920	97.2730	972,730	1,000,000	999,942	0	9	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	99.6810	1,993,620	2,000,000	1,999,783	0	254	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.A FE	2,991,750	95.7850	2,873,550	3,000,000	2,997,970	0	771	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	94.0850	4,704,250	5,000,000	4,995,967	0	561	0	0	4.300	4.315	JJ	99,139	215,000	01/07/2019	01/15/2029
595017-BB-9	MICROCHIP TECHNOLOGY INC			1	2.B FE	9,493,100	95.0050	9,500,500	10,000,000	9,632,737	0	139,637	0	0	0.972	4.359	FA	36,720	48,600	07/20/2022	02/15/2024
594918-AT-1	MICROSOFT CORP			1	1.A FE	996,640	99.2990	992,990	1,000,000	999,843	0	354	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	99.2990	992,990	1,000,000	997,099	0	8,345	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	98.9860	2,969,580	3,000,000	2,998,313	0	1,663	0	0	3.625	3.684	JD	4,833	108,750	12/03/2013	12/15/2023
594918-BB-9	MICROSOFT CORP			1	1.A FE	998,780	96.1470	961,470	1,000,000	999,698	0	130	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	96.1470	961,470	1,000,000	999,494	0	222	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	96.7090	1,934,180	2,000,000	1,985,980	0	4,610	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	93.3770	933,770	1,000,000	999,234	0	198	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	93.3770	1,867,540	2,000,000	1,994,289	0	1,491	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	96.5200	1,930,400	2,000,000	1,996,765	0	715	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	96.5200	1,930,400	2,000,000	1,985,413	0	3,247	0	0	3.300	3.492	FA	26,583	66,000	03/26/2018	02/06/2027
59523U-AN-7	MID-AMERICA APARTMENTS			1	1.G FE	1,991,600	94.9050	1,898,100	2,000,000	1,995,910	0	830	0	0	3.600	3.650	JD	6,000	72,000	05/02/2017	06/01/2027
59523U-AP-2	MID-AMERICA APARTMENTS LS:265K	LS		1	1.G FE	1,988,060	95.0180	1,900,360	2,000,000	1,992,926	0	1,123	0	0	4.200	4.273	JD	3,733	84,000	05/07/2018	06/15/2028
59523U-AQ-0	MID-AMERICA APARTMENTS			1	1.G FE	2,156,540	94.0700	1,881,400	2,000,000	2,104,584	0	(15,821)	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.A FE	1,513,455	94.2870	1,414,305	1,500,000	1,508,067	0	(1,331)	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	99.0910	1,189,092	1,200,000	1,208,900	0	(19,247)	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	99.0910	990,910	1,000,000	1,000,892	0	(1,907)	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	97.7960	977,960	1,000,000	1,009,402	0	(5,892)	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	97.7960	268,939	275,000	276,550	0	(968)	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	97.7960	1,864,970	1,907,000	1,915,751	0	(5,461)	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	97.7960	977,960	1,000,000	999,000	0	512	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	93.7980	937,980	1,000,000	999,812	0	34	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	93.7980	2,673,243	2,850,000	2,798,933	0	10,702	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	93.7980	2,238,958	2,387,000	2,343,194	0	9,178	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	93.7110	2,717,619	2,900,000	3,099,449	0	(30,321)	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	93.7110	3,329,552	3,553,000	3,788,914	0	(35,813)	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	93.7110	2,169,410	2,315,000	2,468,177	0	(23,250)	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	93.7110	1,874,220	2,000,000	1,998,693	0	170	0	0	3.650	3.661	AO	15,411	73,000	01/07/2019	04/15/2029
60856B-AC-8	MOLEX ELECTRONIC TECHNOLOGIES (144A)			1	2.A FE	1,001,080	95.2080	952,080	1,000,000	1,000,347	0	(160)	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.A FE	998,430	95.2080	952,080	1,000,000	999,542	0	169	0	0	3.900	3.919	AO	8,233	39,000	04/01/2015	04/15/2025
60871R-AG-5	MOLSON COORS BEVERAGE			1	2.C FE	1,004,830	92.9320	929,320	1,000,000	1,001,791	0	(506)	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	92.9320	929,320	1,000,000	999,392	0	158	0	0	3.000	3.018	JJ	13,833	30,000	06/28/2016	07/15/2026
609207-AX-3	MONDELEZ INTERNATIONAL			1	2.B FE	4,965,100	77.1240	3,856,200	5,000,000	4,972,348	0	3,178	0	0	1.500	1.573	FA	30,625	75,000	09/02/2020	02/04/2031
609207-AY-1	MONDELEZ INTERNATIONAL			1	2.B FE	9,775,000	76.1420	7,614,200	10,000,000	9,798,246	0	18,367	0	0	1.875	2.104	AO	39,583	187,500	09/21/2021	10/15/2032
609207-AY-1	MONDELEZ INTERNATIONAL			1	2.B FE	4,840,850	76.1420	3,807,100	5,000,000	4,860,119	0	12,673	0	0	1.875	2.194	AO	19,792	93,750	06/17/2021	10/15/2032
610202-BN-2	MONONGAHELA POWER (144A)			1	1.G FE	998,860	98.3360	983,360	1,000,000	999,788	0	120	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	94.1420	941,420	1,000,000	999,769	0	42	0	0	3.550	3.555	MN	4,536	35,500	05/09/2017	05/15/2027

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
610202-BR-3	MONONGAHELA POWER (144A)			1	1.G FE	2,911,410	94.1420	2,824,260	3,000,000	2,950,254	0	10,206	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	91.7470	1,834,940	2,000,000	2,003,805	0	(678)	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	99.4720	4,973,600	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	93.2720	1,865,440	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	99.8000	998,000	1,000,000	999,510	0	2,621	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	98.4980	984,980	1,000,000	998,586	0	986	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	96.9170	969,170	1,000,000	999,260	0	216	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	94.4470	1,888,940	2,000,000	1,990,947	0	2,025	0	0	3.625	3.746	JJ	32,424	72,500	01/17/2017	01/20/2027
61747Y-EL-5	MORGAN STANLEY			1	1.E FE	4,008,600	81.1560	3,246,240	4,000,000	4,007,865	0	(735)	0	0	2.943	2.918	JJ	52,320	57,879	01/20/2022	01/21/2033
61747Y-ET-8	MORGAN STANLEY			1	1.E FE	1,000,000	98.3820	983,820	1,000,000	1,000,000	0	0	0	0	4.679	4.679	JJ	20,926	0	07/18/2022	07/17/2026
61747Y-EU-5	MORGAN STANLEY			1	1.E FE	2,000,000	94.2450	1,884,900	2,000,000	2,000,000	0	0	0	0	4.889	4.889	JJ	43,729	0	07/18/2022	07/20/2033
61761J-VL-0	MORGAN STANLEY			1	1.G FE	998,260	97.6710	976,710	1,000,000	999,595	0	191	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	93.4060	934,060	1,000,000	997,305	0	697	0	0	3.125	3.205	JJ	13,368	31,250	07/20/2016	07/27/2026
61945C-AC-7	MOSAIC CO			1	2.B FE	997,900	99.2000	992,000	1,000,000	999,737	0	243	0	0	4.250	4.276	MN	5,431	42,500	11/07/2013	11/15/2023
61945C-AG-8	MOSAIC CO			1	2.B FE	998,040	94.3280	943,280	1,000,000	998,910	0	191	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	98.2250	982,250	1,000,000	996,130	0	2,169	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	97.0520	970,520	1,000,000	998,994	0	160	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	80.1950	4,009,750	5,000,000	5,003,283	0	(351)	0	0	2.750	2.740	MN	14,132	137,500	11/17/2021	05/24/2031
620076-BU-2	MOTOROLA SOLUTIONS INC			1	2.C FE	4,939,600	80.1950	4,009,750	5,000,000	4,948,058	0	5,384	0	0	2.750	2.889	MN	14,132	137,500	05/12/2021	05/24/2031
55336V-AA-8	MPLX LP			1	2.B FE	996,400	97.0030	970,030	1,000,000	999,077	0	392	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	99.6170	1,494,255	1,500,000	1,476,745	0	40,709	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	98.5590	985,590	1,000,000	1,023,893	0	(10,390)	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	93.1890	2,795,670	3,000,000	2,992,320	0	1,276	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	92.7930	927,934	1,000,000	1,001,595	0	(276)	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	92.7930	2,783,802	3,000,000	2,995,487	0	707	0	0	4.550	4.581	AO	28,817	136,500	03/28/2018	04/15/2028
631005-BH-7	NARRAGANSETT ELECTRIC (144A)			1	1.G FE	5,060,200	93.7150	4,685,750	5,000,000	5,035,991	0	(5,969)	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	1,396,262	99.7350	1,396,290	1,400,000	1,399,816	0	378	0	0	3.750	3.782	MS	17,500	52,500	02/12/2013	03/01/2023
636180-BN-0	NATIONAL FUEL GAS			1	2.C FE	993,170	92.4650	924,650	1,000,000	996,385	0	676	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	96.1980	480,990	500,000	503,297	0	(1,173)	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	96.1980	961,980	1,000,000	999,183	0	251	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	93.4200	934,200	1,000,000	995,138	0	1,118	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	90.8590	908,590	1,000,000	997,866	0	395	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	81.2840	2,438,520	3,000,000	2,992,796	0	882	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	98.6740	4,933,700	5,000,000	4,999,480	0	426	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	96.0620	960,620	1,000,000	999,848	0	65	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	95.4400	1,908,800	2,000,000	1,998,438	0	498	0	0	3.250	3.278	MN	10,833	65,000	10/20/2015	11/01/2025
637432-NL-5	NATIONAL RURAL UTILITIES			1	1.E FE	998,050	97.7590	977,590	1,000,000	999,649	0	293	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	92.7640	927,640	1,000,000	998,352	0	287	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	76.2150	2,286,450	3,000,000	2,994,337	0	618	0	0	1.650	1.674	JD	2,200	49,500	02/01/2021	06/15/2031
641062-AF-1	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	4,975,900	95.3950	4,769,750	5,000,000	4,984,935	0	2,289	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	78.4050	2,352,150	3,000,000	2,880,916	0	14,279	0	0	1.250	1.804	MS	11,042	37,500	06/21/2021	09/15/2030
641062-AX-2	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	10,000,000	80.7450	8,074,500	10,000,000	10,000,000	0	0	0	0	1.875	1.875	MS	55,729	187,500	09/07/2021	09/14/2031
64110D-AF-1	NETAPP INC			1	2.B FE	999,750	96.8010	968,010	1,000,000	999,899	0	37	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	94.2080	1,884,160	2,000,000	2,000,749	0	(107)	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	92.1290	1,842,580	2,000,000	1,966,908	0	8,771	0	0	2.350	2.845	JJ	21,803	47,000	11/08/2017	07/14/2026

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
64952W-CH-4	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	1,838,040	92.1290	1,842,580	2,000,000	1,925,723	0	19,412	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	97.8320	978,320	1,000,000	1,001,352	0	(1,266)	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	97.8320	978,320	1,000,000	999,848	0	133	0	0	2.900	2.914	JJ	13,211	29,000	01/09/2017	01/17/2024
64952W-CX-9	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	1,984,100	92.1440	1,842,880	2,000,000	1,991,394	0	1,558	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	97.3630	4,868,150	5,000,000	4,998,940	0	708	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	78.6400	7,864,000	10,000,000	9,996,780	0	335	0	0	1.850	1.853	FA	77,083	183,972	07/29/2021	08/01/2031
651229-AW-6	NEWELL BRANDS INC			1	3.A FE	1,067,420	94.2990	942,990	1,000,000	942,990	(83,580)	(8,257)	0	0	4.450	3.268	AO	11,125	45,750	08/31/2017	04/01/2026
651229-AW-6	NEWELL BRANDS INC			1	3.A FE	1,056,680	94.2990	942,990	1,000,000	942,990	(79,801)	(7,052)	0	0	4.450	3.399	AO	11,125	45,750	11/01/2017	04/01/2026
651229-AW-6	NEWELL BRANDS INC			1	3.A FE	2,062,360	94.2990	1,885,980	2,000,000	1,885,980	(137,747)	(7,277)	0	0	4.450	3.780	AO	22,250	91,500	03/14/2017	04/01/2026
651229-AW-6	NEWELL BRANDS INC			1	3.A FE	997,980	94.2990	942,990	1,000,000	942,990	(56,200)	211	0	0	4.450	4.225	AO	11,125	45,750	03/18/2016	04/01/2026
65364U-AK-2	NIAGARA MOHAWK POWER (144A)		C	1	2.A FE	1,999,980	96.1370	1,922,740	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	92.3740	1,676,588	1,815,000	1,819,879	0	(731)	0	0	4.278	4.225	JD	3,451	77,646	11/30/2018	12/15/2028
65364U-AQ-9	NIAGARA MOHAWK POWER (144A)		C	1	2.A FE	5,000,000	81.4190	4,070,950	5,000,000	5,000,000	0	0	0	0	2.759	2.759	JJ	65,526	68,975	01/05/2022	01/10/2032
654106-AC-7	NIKE INC			1	1.E FE	999,020	99.2260	992,260	1,000,000	999,936	0	93	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	99.2260	992,260	1,000,000	999,909	0	171	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	99.2260	992,260	1,000,000	996,887	0	8,979	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	92.3610	923,610	1,000,000	999,729	0	63	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	92.3610	2,770,830	3,000,000	2,998,205	0	430	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	92.3610	1,847,220	2,000,000	1,908,464	0	21,845	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	94.3460	943,460	1,000,000	1,005,813	0	(1,293)	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	94.3460	1,886,920	2,000,000	1,999,782	0	34	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	94.3460	1,886,920	2,000,000	1,995,523	0	919	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	76.4650	3,823,250	5,000,000	4,996,945	0	344	0	0	1.700	1.708	FA	32,111	85,000	08/12/2020	02/15/2031
655844-BP-2	NORFOLK SOUTHERN CORP			1	2.A FE	2,998,290	99.0370	2,971,110	3,000,000	2,999,779	0	168	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	93.6760	936,760	1,000,000	993,906	0	1,644	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	93.6760	4,457,104	4,758,000	4,629,212	0	34,280	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	93.1090	931,090	1,000,000	999,246	0	153	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	93.1090	2,048,398	2,200,000	2,149,839	0	10,260	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	95.2840	2,858,520	3,000,000	2,961,891	0	5,956	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	82.4520	4,122,600	5,000,000	5,014,031	0	(1,555)	0	0	2.300	2.262	MN	14,694	115,000	05/04/2021	05/15/2031
665228-H*-6	NORTHERN ILLINOIS GAS COMPANY			1	1.D	1,000,000	91.1850	911,850	1,000,000	1,000,000	0	0	0	0	1.420	1.420	MS	4,733	14,200	08/11/2020	08/31/2025
665228-H@-4	NORTHERN ILLINOIS GAS COMPANY			1	1.D	1,000,000	77.3910	773,910	1,000,000	1,000,000	0	0	0	0	1.880	1.880	MN	2,402	18,800	08/11/2020	11/06/2030
665772-BN-8	NORTHERN STATES POWER - MN				1.F FE	1,228,110	106.0820	1,060,820	1,000,000	1,085,330	0	(32,097)	0	0	7.125	3.529	JJ	35,625	71,250	03/28/2018	07/01/2025
665772-CK-3	NORTHERN STATES POWER - MN			1	1.F FE	2,994,510	99.1270	2,973,810	3,000,000	2,999,671	0	563	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	83.2900	8,329,000	10,000,000	10,185,015	0	(22,124)	0	0	2.250	1.993	AO	56,250	225,000	10/14/2021	04/01/2031
665772-CT-4	NORTHERN STATES POWER - MN			1	1.E FE	6,070,620	83.2900	4,997,400	6,000,000	6,058,819	0	(7,053)	0	0	2.250	2.113	AO	33,750	135,000	04/13/2021	04/01/2031
665772-CT-4	NORTHERN STATES POWER - MN			1	1.E FE	1,998,760	83.2900	1,665,800	2,000,000	1,998,920	0	114	0	0	2.250	2.257	AO	11,250	45,000	03/24/2021	04/01/2031
665789-AY-9	NORTHERN STATES POWER - WI			1	1.E FE	996,470	97.8500	978,500	1,000,000	999,397	0	390	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	97.8500	978,500	1,000,000	998,468	0	1,002	0	0	3.300	3.408	JD	1,467	33,000	06/22/2015	06/15/2024
665859-AT-1	NORTHERN TRUST CORP			2	1.E FE	2,996,250	95.1730	2,855,190	3,000,000	2,997,672	0	357	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	95.1730	1,371,443	1,441,000	1,424,026	0	2,665	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	82.3800	4,119,000	5,000,000	5,107,975	0	(14,269)	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	99.3800	933,178	939,000	943,138	0	(6,978)	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	99.3800	2,981,400	3,000,000	2,998,878	0	1,780	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	99.3800	993,800	1,000,000	996,841	0	5,222	0	0	3.250	3.799	FA	13,542	32,500	02/11/2014	08/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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-BK-7	NORTHROP GRUMMAN CORP			1	2.A FE	1,022,140	93.8970	938,970	1,000,000	1,009,986	0	(2,424)	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	93.8970	2,816,910	3,000,000	2,997,896	0	463	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	93.8970	938,970	1,000,000	998,881	0	248	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	92.4000	1,848,000	2,000,000	2,058,304	0	(11,284)	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	92.4000	1,848,000	2,000,000	1,999,520	0	83	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	92.4000	924,000	1,000,000	973,594	0	4,664	0	0	3.250	3.831	JJ	14,986	32,500	04/18/2018	01/15/2028
666807-BS-0	NORTHROP GRUMMAN CORP			1	2.A FE	2,987,970	96.2060	2,886,180	3,000,000	2,990,726	0	1,030	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	86.9600	4,348,000	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	94.6960	1,799,224	1,900,000	1,918,536	0	(4,221)	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	94.6960	2,840,880	3,000,000	2,976,481	0	4,923	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	94.6960	473,480	500,000	495,102	0	1,025	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.A FE	4,506,525	84.6830	3,810,735	4,500,000	4,505,083	0	(893)	0	0	1.700	1.677	JD	6,375	76,500	05/25/2021	06/01/2028
66815L-2D-0	NORTHWESTERN MUTUAL GLOBAL (144A)				1.A FE	2,544,977	84.6830	2,159,417	2,550,000	2,546,048	0	688	0	0	1.700	1.730	JD	3,613	43,350	06/01/2021	06/01/2028
66815L-2K-4	NORTHWESTERN MUTUAL GLOBAL (144A)				1.A FE	2,924,940	97.5290	2,925,870	3,000,000	2,928,260	0	3,320	0	0	4.350	4.923	MS	38,425	0	09/26/2022	09/15/2027
66989H-AG-3	NOVARTIS CAPITAL		C	1	1.D FE	2,978,610	98.0210	2,940,630	3,000,000	2,996,657	0	2,316	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	95.9670	4,798,350	5,000,000	4,984,007	0	5,183	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	94.9120	1,898,240	2,000,000	2,010,194	0	(2,285)	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	94.9120	1,898,240	2,000,000	1,991,602	0	1,750	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	85.2960	4,264,800	5,000,000	4,995,062	0	582	0	0	2.200	2.214	FA	41,861	110,000	02/11/2020	08/14/2030
67021C-AK-3	NSTAR ELECTRIC CO			1	1.F FE	1,990,380	94.6780	1,893,560	2,000,000	1,996,850	0	1,012	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	93.9440	939,440	1,000,000	999,611	0	76	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	93.9440	1,127,328	1,200,000	1,172,063	0	5,765	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	91.2390	4,048,274	4,437,000	4,769,957	0	(50,732)	0	0	3.250	1.943	MN	18,426	144,203	10/18/2021	05/15/2029
67021C-AP-2	NSTAR ELECTRIC CO			1	1.F FE	6,071,550	94.2760	4,713,800	5,000,000	5,841,887	0	(113,629)	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	94.2760	2,828,280	3,000,000	3,330,643	0	(43,165)	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	79.7870	3,989,350	5,000,000	5,014,642	0	(1,601)	0	0	1.950	1.911	FA	36,833	95,333	08/23/2021	08/15/2031
670346-AP-0	NUCOR CORP			1	1.G FE	2,995,320	94.6530	2,839,590	3,000,000	2,997,155	0	449	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	93.0720	4,653,600	5,000,000	4,980,994	0	2,799	0	0	4.000	4.073	MN	33,333	200,000	10/17/2018	11/01/2028
649840-CQ-6	NY STATE ELECTRIC & GAS (144A)			1	1.G FE	2,978,460	94.1300	2,823,900	3,000,000	2,990,654	0	2,185	0	0	3.250	3.335	JD	8,125	97,500	11/21/2016	12/01/2026
649840-CT-0	NY STATE ELECTRIC & GAS (144A)			1	1.G FE	3,006,870	78.1830	2,345,490	3,000,000	3,006,030	0	(634)	0	0	2.150	2.124	AO	16,125	65,754	09/22/2021	10/01/2031
649840-CT-0	NY STATE ELECTRIC & GAS (144A)			1	1.G FE	7,014,210	78.1830	5,472,810	7,000,000	7,012,443	0	(1,307)	0	0	2.150	2.126	AO	37,625	153,426	09/22/2021	10/01/2031
67103H-AD-9	O'REILLY AUTOMOTIVE INC			1	2.A FE	2,045,000	99.4780	1,989,560	2,000,000	2,001,371	0	(6,687)	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	93.3140	2,799,420	3,000,000	2,999,753	0	23	0	0	3.900	3.901	JD	9,750	117,000	05/09/2019	06/01/2029
674599-DB-8	OCCIDENTAL PETROLEUM			1	3.A FE	1,646,717	102.0740	1,441,285	1,412,000	1,441,285	(48,154)	(49,629)	0	0	6.950	3.177	JJ	49,067	98,134	09/18/2019	07/01/2024
677347-CH-7	OHIO EDISON			1	2.A FE	2,931,570	99.4020	2,982,060	3,000,000	2,932,445	0	875	0	0	5.500	5.799	JJ	43,083	0	10/11/2022	01/15/2033
677415-CT-6	OHIO POWER CO			1	1.G FE	14,937,000	77.6140	11,642,100	15,000,000	14,948,261	0	5,961	0	0	1.625	1.671	JJ	112,396	243,750	02/10/2021	01/15/2031
677415-CT-6	OHIO POWER CO			1	1.G FE	2,986,770	77.6140	2,328,420	3,000,000	2,989,203	0	1,244	0	0	1.625	1.673	JJ	22,479	48,750	01/07/2021	01/15/2031
678858-BT-7	OKLAHOMA GAS & ELECTRIC			1	1.G FE	4,990,550	93.7090	4,685,450	5,000,000	4,994,065	0	903	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	96.0930	1,105,070	1,150,000	1,130,870	0	7,989	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	94.4870	3,779,493	4,000,000	4,315,910	0	(52,229)	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	94.4870	1,889,747	2,000,000	2,145,138	0	(23,902)	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	94.4870	2,834,620	3,000,000	3,077,255	0	(12,351)	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	103.9380	997,807	960,000	1,133,508	0	(26,728)	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	103.9380	5,196,912	5,000,000	5,504,055	0	(73,994)	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	96.7840	4,839,242	5,000,000	4,999,590	0	236	0	0	2.750	2.755	JD	11,458	137,500	05/20/2019	06/01/2024

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
68233J-BU-7	ONCOR ELECTRIC DELIVERY			1	1.F FE	3,140,970	87.3240	2,619,720	3,000,000	3,123,125	0	(15,877)	0	0	2.750	2.126	MN	10,542	82,500	11/10/2021	05/15/2030
68235P-AE-8	ONE GAS INC			1	1.G FE	1,001,000	98.2540	982,540	1,000,000	1,000,131	0	(131)	0	0	3.610	3.598	FA	15,042	36,100	01/14/2014	02/01/2024
68235P-AE-8	ONE GAS INC			1	1.G FE	1,000,000	98.2540	982,540	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	1.G FE	5,507,456	81.5710	4,335,499	5,315,000	5,468,443	0	(20,207)	0	0	2.000	1.570	MN	13,583	106,300	01/19/2021	05/15/2030
68235P-AH-1	ONE GAS INC			1	1.G FE	587,624	81.5710	464,955	570,000	584,128	0	(1,856)	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	94.2420	942,420	1,000,000	999,207	0	154	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	94.5800	1,891,600	2,000,000	2,004,537	0	(729)	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	92.6240	2,778,720	3,000,000	3,036,240	0	(5,267)	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	95.8030	1,916,060	2,000,000	2,004,423	0	(2,711)	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	95.8030	1,916,060	2,000,000	1,998,631	0	767	0	0	2.750	2.791	MS	18,333	55,000	08/12/2019	09/01/2024
68268N-AP-8	ONEOK PARTNERS			1	2.B FE	2,140,220	98.6360	1,972,720	2,000,000	2,043,469	0	(21,040)	0	0	4.900	3.737	MS	28,856	98,000	01/19/2018	03/15/2025
68389X-AS-4	ORACLE CORP			1	2.B FE	1,039,330	99.2520	992,520	1,000,000	1,002,764	0	(5,027)	0	0	3.625	3.102	JJ	16,715	36,250	11/21/2014	07/15/2023
68389X-AS-4	ORACLE CORP			1	2.B FE	1,021,520	99.2520	992,520	1,000,000	1,001,440	0	(2,625)	0	0	3.625	3.351	JJ	16,715	36,250	04/24/2014	07/15/2023
68389X-AS-4	ORACLE CORP			1	2.B FE	7,064,750	99.2520	6,947,640	7,000,000	7,007,409	0	(13,535)	0	0	3.625	3.423	JJ	117,007	253,750	07/02/2018	07/15/2023
68389X-AS-4	ORACLE CORP			1	2.B FE	990,980	99.2520	992,520	1,000,000	999,412	0	1,039	0	0	3.625	3.734	JJ	16,715	36,250	07/09/2013	07/15/2023
68389X-AU-9	ORACLE CORP			1	2.B FE	2,031,880	97.6180	1,952,360	2,000,000	2,005,363	0	(4,032)	0	0	3.400	3.185	JJ	32,678	68,000	09/23/2015	07/08/2024
68389X-AU-9	ORACLE CORP			1	2.B FE	1,995,460	97.6180	1,952,360	2,000,000	1,999,196	0	500	0	0	3.400	3.427	JJ	32,678	68,000	06/30/2014	07/08/2024
68389X-BC-8	ORACLE CORP			1	2.B FE	982,790	94.9640	949,640	1,000,000	995,124	0	1,940	0	0	2.950	3.164	MN	3,769	29,500	01/11/2016	05/15/2025
68389X-BM-6	ORACLE CORP			1	2.B FE	996,240	92.0390	920,390	1,000,000	998,551	0	383	0	0	2.650	2.693	JJ	12,219	26,500	06/29/2016	07/15/2026
68389X-BN-4	ORACLE CORP			1	2.B FE	1,997,780	92.0150	1,840,300	2,000,000	1,998,788	0	217	0	0	3.250	3.263	MN	8,306	65,000	11/07/2017	11/15/2027
688225-AH-4	OSHKOSH CORP			1	2.B FE	5,340,100	84.5890	4,229,450	5,000,000	5,285,286	0	(37,778)	0	0	3.100	2.206	MS	51,667	155,000	07/14/2021	03/01/2030
68902V-AK-3	OTIS WORLDWIDE CORP			1	2.B FE	3,016,530	84.2410	2,527,230	3,000,000	3,012,060	0	(1,587)	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	5,000,000	78.3750	3,918,750	5,000,000	5,000,000	0	0	0	0	2.740	2.740	MN	12,178	137,000	05/19/2021	11/29/2031
69007T-AB-0	OUTFRONT MEDIA CAP (144A)			2	4.B FE	250,000	90.1790	225,448	250,000	225,448	(24,553)	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.B FE	980,760	98.5200	985,200	1,000,000	995,641	0	2,117	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.B FE	1,004,820	93.4820	934,820	1,000,000	1,001,841	0	(505)	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.B FE	984,030	93.4820	934,820	1,000,000	992,801	0	1,821	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	98.9050	989,050	1,000,000	999,709	0	566	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	88.4150	2,652,450	3,000,000	2,995,218	0	871	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	88.8780	444,390	500,000	516,651	0	(2,737)	0	0	3.750	3.087	JJ	9,375	18,750	07/01/2020	07/01/2028
694308-JK-4	PACIFIC GAS & ELECTRIC			1	2.C FE	1,565,790	88.8780	1,333,170	1,500,000	1,546,962	0	(7,711)	0	0	3.750	3.126	JJ	28,125	56,250	07/01/2020	07/01/2028
694308-JK-4	PACIFIC GAS & ELECTRIC			1	2.C FE	521,605	88.8780	444,390	500,000	515,424	0	(2,532)	0	0	3.750	3.135	JJ	9,375	18,750	07/01/2020	07/01/2028
694308-JL-2	PACIFIC GAS & ELECTRIC			1	2.C FE	523,350	94.7580	473,790	500,000	512,041	0	(4,615)	0	0	3.450	2.452	JJ	8,625	17,250	07/01/2020	07/01/2025
694308-JL-2	PACIFIC GAS & ELECTRIC			1	2.C FE	1,565,790	94.7580	1,421,370	1,500,000	1,533,924	0	(12,988)	0	0	3.450	2.511	JJ	25,875	51,750	07/01/2020	07/01/2025
694308-JL-2	PACIFIC GAS & ELECTRIC			1	2.C FE	521,605	94.7580	473,790	500,000	511,149	0	(4,268)	0	0	3.450	2.525	JJ	8,625	17,250	07/01/2020	07/01/2025
6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II (144A)				1.D FE	3,880,276	82.1390	3,265,025	3,975,000	3,904,106	0	13,275	0	0	1.450	1.821	JJ	25,777	57,638	03/08/2021	01/20/2028
6944PL-2H-1	PACIFIC LIFE GLOBAL FUNDING II (144A)				1.D FE	9,982,900	81.0960	8,109,600	10,000,000	9,985,768	0	2,341	0	0	1.600	1.625	MS	44,444	160,000	09/14/2021	09/21/2028
6944PL-2J-7	PACIFIC LIFE GLOBAL FUNDING II (144A)				1.D FE	24,960,250	78.6010	19,650,250	25,000,000	24,963,683	0	3,433	0	0	2.450	2.468	JJ	289,236	306,250	01/04/2022	01/11/2032
695114-CR-7	PACIFICORP			1	1.E FE	2,858,883	98.2920	2,806,237	2,855,000	2,855,775	0	(748)	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	98.2920	982,920	1,000,000	1,000,271	0	(262)	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	92.2610	3,690,440	4,000,000	3,994,909	0	684	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	97.4910	1,949,820	2,000,000	1,998,805	0	622	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	91.9790	1,839,580	2,000,000	1,996,450	0	642	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	91.9790	919,790	1,000,000	998,045	0	354	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	91.9790	1,750,360	1,903,000	1,882,693	0	3,672	0	0	3.400	3.637	JD	2,876	64,702	02/05/2018	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
695156-AU-3	PACKAGING CORP OF AMERICA			1	2.B FE	4,993,450	85.7870	4,289,350	5,000,000	4,995,280	0	596	0	0	3.000	3.015	JD	6,667	150,000	11/18/2019	12/15/2029
124857-AT-0	PARAMOUNT GLOBAL			1	2.B FE	990,270	88.9130	889,130	1,000,000	994,853	0	898	0	0	3.375	3.485	FA	12,750	33,750	06/26/2017	02/15/2028
124857-AX-1	PARAMOUNT GLOBAL			1	2.B FE	983,000	89.3060	893,068	1,000,000	990,390	0	1,561	0	0	3.700	3.898	JD	3,083	37,000	11/13/2017	06/01/2028
70109H-AL-9	PARKER-HANNIFIN CORP			1	2.A FE	997,800	96.6130	966,130	1,000,000	999,504	0	238	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	93.5480	935,480	1,000,000	1,008,915	0	(2,113)	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	93.5480	935,480	1,000,000	1,002,010	0	(474)	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	93.5480	935,480	1,000,000	991,809	0	1,791	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	93.5480	935,480	1,000,000	988,558	0	2,499	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	88.3640	883,650	1,000,000	883,650	(115,913)	72	0	0	3.950	3.959	FA	16,458	39,500	01/10/2018	02/01/2028
693304-AT-4	PECO ENERGY CO			1	1.E FE	1,856,984	96.2870	1,829,453	1,900,000	1,882,761	0	5,766	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	96.2870	2,888,610	3,000,000	2,961,010	0	13,017	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.A FE	1,994,500	96.1660	1,923,320	2,000,000	1,998,642	0	512	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.A FE	998,580	90.0170	900,170	1,000,000	999,208	0	132	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	77.3690	4,642,140	6,000,000	6,000,000	0	0	0	0	1.980	1.980	JD	9,900	118,800	11/17/2020	12/01/2030
712700-EB-8	PEOPLES UNITED			2	2.A FE	1,988,180	98.2390	1,964,780	2,000,000	1,997,844	0	1,313	0	0	4.000	4.072	JJ	36,889	80,000	06/23/2014	07/15/2024
713448-CM-8	PEPSICO INC			1	1.E FE	2,994,750	98.8150	2,964,450	3,000,000	2,999,179	0	588	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	95.7070	957,070	1,000,000	1,006,727	0	(3,110)	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	97.4500	974,500	1,000,000	998,637	0	499	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	93.1710	931,710	1,000,000	999,875	0	27	0	0	2.375	2.378	AO	5,608	23,750	10/04/2016	10/06/2026
713448-DY-1	PEPSICO INC			1	1.E FE	994,530	93.9460	939,460	1,000,000	997,142	0	541	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	93.9460	939,460	1,000,000	995,024	0	944	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	81.0710	4,864,260	6,000,000	5,980,152	0	2,036	0	0	1.950	1.990	AO	22,750	117,000	10/06/2021	10/21/2031
71427Q-AB-4	PERNOD RICARD INTERNATIONAL FINANCE(144A		C	1	2.A FE	9,915,800	77.0690	7,706,900	10,000,000	9,932,479	0	7,548	0	0	1.625	1.713	AO	40,625	162,500	09/28/2020	04/01/2031
717081-DH-3	PFIZER INC			1	1.E FE	996,810	99.1960	991,960	1,000,000	999,816	0	348	0	0	3.000	3.037	JD	1,333	30,000	05/28/2013	06/15/2023
717081-DM-2	PFIZER INC			1	1.E FE	1,010,470	98.0860	980,860	1,000,000	1,001,651	0	(1,176)	0	0	3.400	3.274	MN	4,344	34,000	07/16/2014	05/15/2024
717081-DV-2	PFIZER INC			1	1.E FE	968,810	94.3960	943,960	1,000,000	987,457	0	3,416	0	0	2.750	3.139	JD	2,139	27,500	02/10/2017	06/03/2026
717081-DV-2	PFIZER INC			1	1.E FE	1,216,412	94.3960	1,211,101	1,283,000	1,252,239	0	8,315	0	0	2.750	3.499	JD	2,744	35,283	05/30/2018	06/03/2026
717081-EA-7	PFIZER INC			1	1.E FE	3,965,920	94.7600	3,790,400	4,000,000	3,985,327	0	3,427	0	0	3.000	3.099	JD	5,333	120,000	11/14/2016	12/15/2026
717081-EN-9	PFIZER INC			1	1.E FE	4,992,600	98.7510	4,937,550	5,000,000	4,998,737	0	1,527	0	0	3.200	3.232	MS	47,111	160,000	09/05/2018	09/15/2023
717081-EP-4	PFIZER INC			1	1.E FE	3,011,880	95.8330	2,874,990	3,000,000	3,007,363	0	(1,202)	0	0	3.600	3.550	MS	31,800	108,000	01/22/2019	09/15/2028
717081-EW-9	PFIZER INC			1	1.E FE	8,381,520	88.0780	7,046,240	8,000,000	8,311,788	0	(41,059)	0	0	2.625	2.025	AO	52,500	210,000	04/14/2021	04/01/2030
717081-EY-5	PFIZER INC			1	1.E FE	3,079,920	82.5120	2,475,360	3,000,000	3,062,960	0	(8,307)	0	0	1.700	1.391	MN	4,675	51,000	12/09/2020	05/28/2030
717081-FB-4	PFIZER INC			1	1.E FE	3,986,520	80.5360	3,221,440	4,000,000	3,988,182	0	1,253	0	0	1.750	1.786	FA	25,861	70,000	08/16/2021	08/18/2031
717081-FB-4	PFIZER INC			1	1.E FE	2,918,670	80.5360	2,416,080	3,000,000	2,927,716	0	7,577	0	0	1.750	2.055	FA	19,396	52,500	10/18/2021	08/18/2031
718172-AV-1	PHILIP MORRIS INTERNATIONAL				1.F FE	2,945,970	99.6170	2,988,510	3,000,000	2,998,751	0	6,010	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	98.9060	1,978,120	2,000,000	1,998,457	0	1,640	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	96.8040	968,040	1,000,000	997,364	0	1,337	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	96.1350	1,922,700	2,000,000	2,001,052	0	(413)	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	96.1350	1,922,700	2,000,000	1,998,563	0	500	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	96.1350	961,350	1,000,000	997,104	0	1,033	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	93.7840	937,840	1,000,000	997,196	0	833	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	99.0350	990,350	1,000,000	999,425	0	1,499	0	0	2.125	2.280	MN	3,010	21,250	04/28/2016	05/10/2023
718172-CE-7	PHILIP MORRIS INTERNATIONAL LS:2.0M	LS		1	1.F FE	1,985,900	90.9530	1,819,060	2,000,000	1,992,283	0	1,342	0	0	3.125	3.206	MS	20,660	62,500	10/31/2017	03/02/2028
718546-AR-5	PHILLIPS 66			1	2.A FE	999,000	94.5560	945,560	1,000,000	999,394	0	95	0	0	3.900	3.912	MS	11,483	39,000	02/26/2018	03/15/2028
718547-AC-6	PHILLIPS 66 (144A)			1	2.A FE	984,970	96.8880	968,880	1,000,000	988,364	0	3,394	0	0	3.605	4.181	FA	13,619	18,025	05/05/2022	02/15/2025

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
718547-AG-7	PHILLIPS 66 (144A)			1	2.A FE	963,900	92.2330	922,330	1,000,000	967,511	0	3,611	0	0	3.750	4.402	MS	12,500	18,750	05/05/2022	03/01/2028
720186-AH-8	PIEDMONT NATURAL GAS CO			1	2.A FE	1,996,520	85.8400	1,716,800	2,000,000	1,997,532	0	157	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	91.3300	5,936,450	6,500,000	6,656,620	0	(31,811)	0	0	3.470	2.900	JD	18,796	225,550	11/07/2016	07/16/2027
69349L-AK-4	PNC BANK NA				1.G FE	2,989,170	99.8620	2,995,860	3,000,000	2,999,804	0	1,183	0	0	2.950	2.992	JJ	36,875	88,500	01/23/2013	01/30/2023
69349L-AK-4	PNC BANK NA				1.G FE	994,680	99.8620	998,620	1,000,000	999,918	0	589	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	99.3370	993,370	1,000,000	999,913	0	114	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	97.6140	976,140	1,000,000	1,003,849	0	(1,300)	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	97.3650	973,650	1,000,000	999,882	0	46	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	96.5960	965,960	1,000,000	992,679	0	2,843	0	0	3.250	3.568	JD	2,708	32,500	06/05/2015	06/01/2025
69353R-FG-8	PNC BANK NA			2	1.F FE	999,660	93.7800	937,800	1,000,000	999,795	0	34	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	93.7800	937,800	1,000,000	997,621	0	445	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	93.5620	935,620	1,000,000	997,397	0	463	0	0	3.250	3.306	JJ	14,354	32,500	01/18/2018	01/22/2028
693475-AT-2	PNC FINANCIAL SERVICES			2	1.G FE	2,993,880	93.5330	2,805,990	3,000,000	2,997,009	0	613	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	85.0610	6,804,880	8,000,000	8,379,231	0	(51,882)	0	0	2.550	1.807	JJ	90,100	204,000	07/09/2021	01/22/2030
693475-AZ-8	PNC FINANCIAL SERVICES			2	1.G FE	4,176,840	85.0610	3,402,440	4,000,000	4,153,131	0	(20,833)	0	0	2.550	1.946	JJ	45,050	102,000	11/09/2021	01/22/2030
693475-BA-2	PNC FINANCIAL SERVICES			2	1.G FE	7,000,000	81.1410	5,679,870	7,000,000	7,000,000	0	0	0	0	2.307	2.307	AO	30,504	161,490	04/20/2021	04/23/2032
693475-BJ-3	PNC FINANCIAL SERVICES			2	1.G FE	10,000,000	104.4320	10,443,200	10,000,000	10,000,000	0	0	0	0	6.037	6.037	AO	105,648	0	10/25/2022	10/28/2033
693475-BK-0	PNC FINANCIAL SERVICES			2	1.G FE	3,000,000	100.9670	3,029,010	3,000,000	3,000,000	0	0	0	0	5.354	5.354	JD	12,939	0	11/29/2022	12/02/2028
73020*-AK-9	PNG COMPANIES LLC			1	1.F FE	3,000,000	91.5390	2,746,170	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	90.7000	453,500	500,000	453,500	(46,500)	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	98.3490	1,966,980	2,000,000	1,999,548	0	298	0	0	3.600	3.616	MS	21,200	72,000	03/11/2014	03/15/2024
693506-BN-6	PPG INDUSTRIES			1	2.A FE	4,962,050	99.6230	4,981,150	5,000,000	4,997,889	0	8,304	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	94.8800	1,841,621	1,941,000	1,939,371	0	264	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	94.8800	948,800	1,000,000	998,177	0	304	0	0	3.750	3.788	MS	11,042	37,500	03/26/2018	03/15/2028
740189-AG-0	PRECISION CAST			1	1.C FE	1,988,500	99.9100	1,998,200	2,000,000	1,999,927	0	1,262	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	96.4770	1,133,605	1,175,000	1,185,777	0	(4,661)	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	96.4770	964,770	1,000,000	995,947	0	1,552	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	96.4770	1,929,540	2,000,000	1,982,368	0	6,737	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	96.8870	1,937,740	2,000,000	1,985,895	0	5,563	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	92.8900	928,900	1,000,000	999,007	0	274	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	92.8900	928,900	1,000,000	979,307	0	5,792	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	76.2640	4,575,840	6,000,000	5,686,076	0	35,831	0	0	1.625	2.356	MN	11,375	97,500	11/23/2021	11/19/2030
742718-EP-0	PROCTER & GAMBLE CO			1	1.D FE	996,350	94.8530	948,530	1,000,000	998,752	0	378	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	92.5360	3,701,440	4,000,000	3,997,604	0	572	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	91.6050	2,015,310	2,200,000	2,354,791	0	(19,744)	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	91.6050	916,050	1,000,000	1,069,662	0	(8,882)	0	0	3.000	1.962	MS	8,000	30,000	03/11/2021	03/25/2030
742718-FW-4	PROCTER & GAMBLE CO LS:4.6M	LS		1	1.D FE	39,971,600	84.4210	33,768,400	40,000,000	39,973,546	0	1,946	0	0	2.300	2.307	FA	383,333	460,000	01/27/2022	02/01/2032
74340X-BH-3	PROLOGIS LP			1	1.G FE	2,981,100	94.7300	2,841,900	3,000,000	2,988,317	0	1,771	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	77.5250	7,752,500	10,000,000	9,951,070	0	5,505	0	0	1.625	1.689	MS	47,847	162,500	02/04/2021	03/15/2031
74340X-BU-4	PROLOGIS LP			1	1.G FE	921,470	95.0130	950,130	1,000,000	925,969	0	4,499	0	0	3.250	5.608	JD	0	16,250	10/06/2022	06/30/2026
74340X-BV-2	PROLOGIS LP			1	1.G FE	1,799,360	93.6670	1,873,340	2,000,000	1,807,357	0	7,997	0	0	3.375	5.629	JD	3,000	33,750	10/06/2022	12/15/2027
74340X-BX-8	PROLOGIS LP			1	1.G FE	2,783,220	95.0760	2,852,280	3,000,000	2,790,466	0	7,246	0	0	4.000	5.439	MS	35,333	0	10/06/2022	09/15/2028
74340X-CA-7	PROLOGIS LP			1	1.G FE	3,060,440	78.9770	3,159,080	4,000,000	3,081,925	0	21,485	0	0	1.750	5.274	FA	29,167	0	10/06/2022	02/01/2031
74368C-BG-8	PROTECTIVE LIFE (144A)		C		1.E FE	15,000,000	83.3080	12,496,200	15,000,000	15,000,000	0	0	0	0	1.900	1.900	JJ	138,542	285,000	06/28/2021	07/06/2028
743674-BD-4	PROTECTIVE LIFE CORP (144A)		C	1	1.G FE	4,987,950	93.6270	4,681,350	5,000,000	4,992,401	0	1,098	0	0	4.300	4.329	MS	53,750	215,000	08/16/2018	09/30/2028

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
74368C-AY-0	PROTECTIVE LIFE GLOBAL (144A)		C		1.D FE	9,634,000	76.3600	7,636,000	10,000,000	9,688,684	0	36,626	0	0	1.737	2.177	MS	48,250	173,700	06/29/2021	09/21/2030
74368C-AY-0	PROTECTIVE LIFE GLOBAL (144A)		C		1.D FE	1,375,733	76.3600	1,099,584	1,440,000	1,385,599	0	6,373	0	0	1.737	2.272	MS	6,948	25,013	06/08/2021	09/21/2030
74368C-AY-0	PROTECTIVE LIFE GLOBAL (144A)		C		1.D FE	8,084,809	76.3600	6,608,958	8,655,000	8,140,000	0	55,191	0	0	1.737	2.591	MS	41,760	150,337	01/25/2022	09/21/2030
74432Q-CC-7	PRUDENTIAL FINANCIAL INC			1	1.G FE	1,947,000	96.0720	1,870,522	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	99.5910	995,910	1,000,000	999,853	0	498	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	95.3600	3,814,400	4,000,000	3,994,853	0	827	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	80.4820	3,118,678	3,875,000	4,019,923	0	(18,123)	0	0	1.900	1.376	JJ	33,949	73,625	11/05/2020	01/15/2031
744448-CT-6	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	3,140,220	80.4820	2,414,460	3,000,000	3,111,325	0	(13,919)	0	0	1.900	1.380	JJ	26,283	57,000	11/24/2020	01/15/2031
744482-BL-3	PUBLIC SERVICE CO OF NEW HAMPSHIRE			1	1.E FE	3,952,424	98.8020	3,895,763	3,943,000	3,944,278	0	(2,105)	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	98.8020	988,020	1,000,000	999,608	0	416	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	82.4040	1,153,656	1,400,000	1,419,827	0	(2,200)	0	0	2.200	2.012	JD	1,369	30,800	06/09/2021	06/15/2031
744538-AE-9	PUBLIC SERVICE CO OF NEW HAMPSHIRE			1	1.E FE	9,970,600	82.4040	8,240,400	10,000,000	9,974,651	0	2,690	0	0	2.200	2.232	JD	9,778	220,000	06/01/2021	06/15/2031
74456Q-BC-9	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	2,990,430	99.1030	2,973,090	3,000,000	2,999,521	0	1,010	0	0	2.375	2.411	MN	9,104	71,250	05/07/2013	05/15/2023
74456Q-BK-1	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	995,200	96.7170	967,170	1,000,000	998,967	0	517	0	0	3.050	3.106	MN	3,897	30,500	11/04/2014	11/15/2024
74456Q-BL-9	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	696,815	95.8290	670,803	700,000	699,126	0	344	0	0	3.000	3.054	MN	2,683	21,000	08/12/2015	05/15/2025
74456Q-BR-6	PUBLIC SERVICE ELECTRIC & GAS			2	1.F FE	996,710	90.9590	909,590	1,000,000	998,677	0	334	0	0	2.250	2.287	MS	6,625	22,500	09/07/2016	09/15/2026
74456Q-BS-4	PUBLIC SERVICE ELECTRIC & GAS			2	1.F FE	997,070	93.5420	935,420	1,000,000	998,596	0	291	0	0	3.000	3.034	MN	3,833	30,000	05/02/2017	05/15/2027
74456Q-BU-9	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	1,992,400	94.9490	1,898,980	2,000,000	1,995,513	0	734	0	0	3.700	3.746	MN	12,333	74,000	05/02/2018	05/01/2028
74456Q-CB-0	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	4,739,908	86.0200	3,925,093	4,563,000	4,709,515	0	(19,995)	0	0	2.450	1.942	JJ	51,549	111,794	06/17/2021	01/15/2030
74456Q-CH-7	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	7,024,850	79.7640	5,583,480	7,000,000	7,021,624	0	(2,367)	0	0	1.900	1.860	FA	50,244	131,522	08/23/2021	08/15/2031
74456Q-CH-7	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	4,987,800	79.7640	3,988,200	5,000,000	4,989,281	0	1,125	0	0	1.900	1.926	FA	35,889	93,944	08/17/2021	08/15/2031
74456Q-CK-0	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	3,997,400	100.5060	4,020,240	4,000,000	3,997,253	0	(147)	0	0	4.900	4.907	JD	15,789	0	11/30/2022	12/15/2032
74460D-AC-3	PUBLIC STORAGE			1	1.F FE	1,000,000	93.1760	931,760	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	93.1760	3,596,594	3,860,000	3,742,800	0	22,314	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	91.1180	911,180	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	80.4540	4,022,700	5,000,000	5,047,738	0	(5,003)	0	0	2.250	2.128	MN	16,250	112,500	11/05/2021	11/09/2031
74460D-AJ-8	PUBLIC STORAGE			1	1.F FE	1,999,460	80.4540	1,609,080	2,000,000	1,999,495	0	48	0	0	2.250	2.253	MN	6,500	45,000	11/04/2021	11/09/2031
74460W-AD-9	PUBLIC STORAGE			1	1.F FE	4,996,400	85.9630	4,298,150	5,000,000	4,997,172	0	491	0	0	1.850	1.861	MN	15,417	92,500	04/14/2021	05/01/2028
74460W-AE-7	PUBLIC STORAGE			2	1.F FE	4,016,800	81.4120	3,256,480	4,000,000	4,014,114	0	(1,574)	0	0	2.300	2.252	MN	15,333	92,000	04/15/2021	05/01/2031
74460W-AE-7	PUBLIC STORAGE			2	1.F FE	2,989,590	81.4120	2,442,360	3,000,000	2,991,143	0	947	0	0	2.300	2.339	MN	11,500	69,000	04/14/2021	05/01/2031
747525-AF-0	QUALCOMM INC			1	1.F FE	1,992,800	97.4320	1,948,640	2,000,000	1,997,995	0	772	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	95.2540	1,905,080	2,000,000	1,997,440	0	525	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	84.8390	2,545,170	3,000,000	3,126,122	0	(16,713)	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	84.8390	5,938,730	7,000,000	7,035,599	0	(4,349)	0	0	2.150	2.072	MN	17,140	150,500	11/16/2021	05/20/2030
747525-BP-7	QUALCOMM INC			1	1.F FE	4,837,900	77.2920	3,864,600	5,000,000	4,858,007	0	13,632	0	0	1.650	1.983	MN	9,396	82,500	07/06/2021	05/20/2032
74834L-AV-2	QUEST DIAGNOSTICS			1	2.B FE	995,540	99.1000	991,000	1,000,000	999,281	0	505	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	95.6740	2,870,220	3,000,000	2,993,919	0	797	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	86.6110	4,330,550	5,000,000	5,194,598	0	(24,320)	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	86.6110	3,464,440	4,000,000	3,992,255	0	909	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	84.0160	4,200,800	5,000,000	5,398,950	0	(44,553)	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	84.0160	2,520,480	3,000,000	3,221,695	0	(24,671)	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	84.0160	4,200,800	5,000,000	5,056,086	0	(5,996)	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	95.7040	1,914,080	2,000,000	1,914,080	(86,548)	(406)	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	83.4470	5,841,290	7,000,000	7,045,912	0	(5,779)	0	0	2.250	2.152	JJ	78,750	157,500	10/13/2021	07/01/2030
75513E-BX-8	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	7,696,495	96.3690	6,897,129	7,157,000	7,376,493	0	(126,375)	0	0	3.150	1.326	JD	10,020	225,446	06/10/2020	12/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
75513E-CF-6	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	2,153,400	98.8660	1,977,320	2,000,000	2,033,723	0	(47,245)	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	95.3840	2,861,520	3,000,000	3,159,321	0	(38,241)	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	78.7640	1,575,280	2,000,000	1,984,610	0	1,616	0	0	1.900	1.996	MS	12,667	40,217	08/30/2021	09/01/2031
75513E-CN-9	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	2,999,490	81.2520	2,437,560	3,000,000	2,999,456	0	(11)	0	0	2.375	2.377	MS	20,979	59,177	11/01/2021	03/15/2032
75513E-CN-9	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	2,906,010	81.2520	2,437,560	3,000,000	2,913,529	0	7,519	0	0	2.375	2.731	MS	20,979	59,177	01/25/2022	03/15/2032
913017-CR-8	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	1,000,000	93.2760	932,760	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	95.9150	6,714,050	7,000,000	7,779,016	0	(129,489)	0	0	4.125	2.021	MN	36,094	288,750	10/25/2021	11/16/2028
913017-DB-2	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	68,262	99.1720	67,437	68,000	68,031	0	(56)	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	97.3400	1,946,800	2,000,000	2,025,028	0	(6,496)	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	92.5880	925,880	1,000,000	996,298	0	846	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	98.0600	980,600	1,000,000	998,176	0	728	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	95.1280	1,426,920	1,500,000	1,496,393	0	1,159	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	93.7360	2,812,080	3,000,000	2,913,616	0	18,910	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	93.0160	1,860,320	2,000,000	1,998,042	0	313	0	0	4.125	4.145	MS	24,292	82,500	02/28/2018	03/15/2028
760759-AM-2	REPUBLIC SERVICES INC			1	2.B FE	609,405	99.8360	544,605	545,500	547,027	0	(12,355)	0	0	4.750	2.438	MN	3,311	25,911	08/31/2017	05/15/2023
760759-AM-2	REPUBLIC SERVICES INC			1	2.B FE	544,060	99.8360	544,605	545,500	545,384	0	121	0	0	4.750	4.779	MN	3,311	25,911	05/02/2011	05/15/2023
760759-AQ-3	REPUBLIC SERVICES INC			1	2.B FE	995,840	95.9700	959,700	1,000,000	998,934	0	445	0	0	3.200	3.249	MS	9,422	32,000	03/04/2015	03/15/2025
760759-AS-9	REPUBLIC SERVICES INC			1	2.B FE	1,799,269	93.3420	1,669,888	1,789,000	1,795,020	0	(1,184)	0	0	3.375	3.296	MN	7,715	60,379	04/01/2019	11/15/2027
760759-AS-9	REPUBLIC SERVICES INC			1	2.B FE	1,005,240	93.3420	933,420	1,000,000	1,002,683	0	(527)	0	0	3.375	3.312	MN	4,313	33,750	11/14/2017	11/15/2027
760759-AS-9	REPUBLIC SERVICES INC			1	2.B FE	998,320	93.3420	933,420	1,000,000	999,082	0	166	0	0	3.375	3.395	MN	4,313	33,750	11/13/2017	11/15/2027
760759-AS-9	REPUBLIC SERVICES INC			1	2.B FE	966,320	93.3420	933,420	1,000,000	981,359	0	3,416	0	0	3.375	3.797	MN	4,313	33,750	04/11/2018	11/15/2027
760759-AT-7	REPUBLIC SERVICES INC			1	2.B FE	1,972,040	95.1760	1,903,520	2,000,000	1,983,497	0	2,680	0	0	3.950	4.122	MN	10,094	79,000	05/03/2018	05/15/2028
760759-AU-4	REPUBLIC SERVICES INC			1	2.B FE	3,002,790	95.8900	2,876,700	3,000,000	3,000,889	0	(566)	0	0	2.500	2.480	FA	28,333	75,000	07/30/2019	08/15/2024
760759-AV-2	REPUBLIC SERVICES INC			1	2.B FE	6,979,490	83.9170	5,874,190	7,000,000	6,984,732	0	1,923	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	77.0280	7,702,800	10,000,000	9,994,892	0	505	0	0	1.750	1.756	FA	66,111	175,000	11/09/2020	02/15/2032
761713-BG-0	REYNOLDS AMERICAN		C	1	2.B FE	1,056,900	97.9180	979,180	1,000,000	1,016,836	0	(7,217)	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	97.9180	979,180	1,000,000	1,009,909	0	(4,219)	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	97.9180	979,180	1,000,000	1,002,771	0	(1,162)	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	97.9180	979,180	1,000,000	999,105	0	330	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	97.4510	974,510	1,000,000	1,000,361	0	(231)	0	0	3.350	3.325	MS	8,375	33,500	09/24/2014	09/30/2024
771196-BE-1	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	1,994,940	97.4510	1,949,020	2,000,000	1,998,919	0	552	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	93.5100	1,870,200	2,000,000	1,963,035	0	10,210	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	93.5100	935,100	1,000,000	974,549	0	6,997	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	91.6640	4,583,200	5,000,000	4,976,649	0	5,368	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	91.6640	916,640	1,000,000	958,121	0	9,404	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	81.6260	2,448,780	3,000,000	3,006,205	0	(643)	0	0	2.076	2.049	JD	3,114	62,280	12/13/2021	12/13/2031
771196-BX-9	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	5,008,850	81.6260	4,081,300	5,000,000	5,007,961	0	(823)	0	0	2.076	2.055	JD	5,190	103,800	12/07/2021	12/13/2031
771196-BX-9	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	7,000,000	81.6260	5,713,820	7,000,000	7,000,000	0	0	0	0	2.076	2.076	JD	7,266	145,320	12/06/2021	12/13/2031
771196-BX-9	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	4,859,500	81.6260	4,081,300	5,000,000	4,871,378	0	11,878	0	0	2.076	2.396	JD	5,190	103,800	01/24/2022	12/13/2031
771367-C#-4	ROCHESTER GAS AND ELECTRIC CORP			1	1.F	7,000,000	75.3020	5,271,140	7,000,000	7,000,000	0	0	0	0	2.100	2.100	JD	6,533	147,000	08/25/2021	12/15/2031
771367-CD-9	ROCHESTER GAS AND ELECTRIC CORP (144A)			1	1.F FE	1,996,060	91.8590	1,837,180	2,000,000	1,998,083	0	392	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	91.8590	1,837,180	2,000,000	1,943,210	0	11,590	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	76.4890	917,868	1,200,000	1,208,751	0	(1,057)	0	0	1.850	1.748	JD	1,850	22,200	11/17/2020	12/01/2030
773903-AG-4	ROCKWELL AUTOMATION			1	1.G FE	999,900	96.0390	960,390	1,000,000	999,956	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	96.0390	3,841,560	4,000,000	3,935,865	0	27,897	0	0	2.875	3.650	MS	38,333	115,000	06/26/2018	03/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
773903-AH-2	ROCKWELL AUTOMATION			1	1.G FE	2,989,980	93.3380	2,800,140	3,000,000	2,993,302	0	941	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	79.4270	3,733,069	4,700,000	4,700,000	0	0	0	0	1.750	1.750	FA	31,072	81,793	08/04/2021	08/15/2031
773903-AL-3	ROCKWELL AUTOMATION			1	1.F FE	6,984,670	79.4270	5,559,890	7,000,000	6,986,573	0	1,422	0	0	1.750	1.774	FA	46,278	121,819	08/03/2021	08/15/2031
776743-AD-8	ROPER TECHNOLOGIES INC			1	2.A FE	1,119,983	95.9290	1,049,463	1,094,000	1,105,301	0	(2,801)	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	95.9290	959,290	1,000,000	1,006,938	0	(1,713)	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	95.9290	959,290	1,000,000	999,913	0	17	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	95.9290	1,918,580	2,000,000	1,993,357	0	1,518	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	98.9610	6,927,270	7,000,000	6,998,027	0	2,323	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	96.7860	967,860	1,000,000	1,001,006	0	(161)	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	97.1020	1,942,040	2,000,000	1,997,302	0	1,471	0	0	3.375	3.455	MS	19,875	67,500	09/15/2014	09/15/2024
749685-AV-5	RPM INTERNATIONAL INC			1	2.C FE	998,580	93.2440	932,440	1,000,000	999,302	0	141	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	93.2440	932,440	1,000,000	997,184	0	597	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	93.2440	1,864,880	2,000,000	1,956,639	0	9,193	0	0	3.750	4.318	MS	22,083	75,000	04/25/2018	03/15/2027
749685-AY-9	RPM INTERNATIONAL INC			1	2.C FE	2,014,380	79.0490	1,580,980	2,000,000	2,013,152	0	(1,228)	0	0	2.950	2.866	JJ	27,206	27,861	01/12/2022	01/15/2032
749685-AY-9	RPM INTERNATIONAL INC			1	2.C FE	6,021,840	79.0490	4,742,940	6,000,000	6,019,962	0	(1,878)	0	0	2.950	2.907	JJ	81,617	83,583	01/11/2022	01/15/2032
749685-AY-9	RPM INTERNATIONAL INC			1	2.C FE	3,991,120	79.0490	3,161,960	4,000,000	3,991,779	0	659	0	0	2.950	2.975	JJ	54,411	55,722	01/10/2022	01/15/2032
78355H-KG-3	RYDER SYSTEM INC			1	2.B FE	997,300	99.7200	997,200	1,000,000	999,837	0	539	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	91.3060	1,826,120	2,000,000	1,999,383	0	140	0	0	2.900	2.908	JD	4,833	58,000	11/06/2019	12/01/2026
78409V-AY-0	S&P GLOBAL INC (144A)			1	1.G FE	4,883,100	99.0320	4,951,600	5,000,000	4,886,993	0	3,893	0	0	4.750	5.220	FA	98,958	0	10/11/2022	08/01/2028
78516F-AA-7	SABAL TRAIL TRANSMISSION (144A)			1	2.A FE	5,017,250	92.8540	4,642,700	5,000,000	5,009,727	0	(1,678)	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	99.6500	996,500	1,000,000	999,899	0	93	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	99.6500	1,993,000	2,000,000	1,998,308	0	5,365	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	85.4680	2,564,040	3,000,000	2,987,630	0	2,120	0	0	1.500	1.578	JJ	20,750	45,375	06/29/2021	07/15/2028
79466L-AJ-3	SALESFORCE.COM INC			1	1.F FE	3,057,540	79.9800	2,399,400	3,000,000	3,049,615	0	(5,517)	0	0	1.950	1.734	JJ	26,975	58,988	07/20/2021	07/15/2031
79466L-AJ-3	SALESFORCE.COM INC			1	1.F FE	2,035,420	79.9800	1,599,600	2,000,000	2,030,596	0	(3,399)	0	0	1.950	1.750	JJ	17,983	39,325	07/27/2021	07/15/2031
79466L-AJ-3	SALESFORCE.COM INC			1	1.F FE	5,068,250	79.9800	3,999,000	5,000,000	5,059,859	0	(6,636)	0	0	1.950	1.793	JJ	44,958	98,313	09/21/2021	07/15/2031
79466L-AJ-3	SALESFORCE.COM INC			1	1.F FE	5,062,100	79.9800	3,999,000	5,000,000	5,054,457	0	(6,033)	0	0	1.950	1.808	JJ	44,958	98,313	09/16/2021	07/15/2031
79466L-AJ-3	SALESFORCE.COM INC			1	1.F FE	5,008,900	79.9800	3,999,000	5,000,000	5,007,659	0	(839)	0	0	1.950	1.930	JJ	44,958	98,313	06/30/2021	07/15/2031
797440-BH-6	SAN DIEGO G & E			1	1.F FE	2,385,113	104.5640	2,018,085	1,930,000	2,071,816	0	(38,285)	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	92.7670	927,670	1,000,000	973,182	0	7,387	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	97.8570	978,570	1,000,000	999,861	0	43	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	95.5270	477,635	500,000	502,636	0	(525)	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	95.5270	955,270	1,000,000	999,050	0	183	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	97.1740	971,740	1,000,000	999,768	0	69	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	76.7260	1,534,520	2,000,000	1,907,088	0	11,077	0	0	1.400	2.057	MS	9,333	28,000	11/09/2021	09/01/2030
81762P-AE-2	SERVICE NOW INC			1	2.A FE	947,030	76.7260	767,260	1,000,000	953,338	0	5,562	0	0	1.400	2.060	MS	4,667	14,000	11/09/2021	09/01/2030
81762P-AE-2	SERVICE NOW INC			1	2.A FE	4,109,130	76.7260	3,452,670	4,500,000	4,148,792	0	39,662	0	0	1.400	2.525	MS	21,000	63,000	01/11/2022	09/01/2030
824348-AR-7	SHERWIN-WILLIAMS CO			1	2.B FE	999,410	96.2270	962,270	1,000,000	999,808	0	62	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	93.9510	961,119	1,023,000	1,026,841	0	(842)	0	0	3.450	3.353	JD	2,941	35,294	05/18/2017	06/01/2027
824348-AW-6	SHERWIN-WILLIAMS CO			1	2.B FE	996,370	93.9510	939,510	1,000,000	998,233	0	360	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	93.9510	939,510	1,000,000	997,341	0	543	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	96.4640	964,640	1,000,000	994,764	0	2,371	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	87.7520	1,592,699	1,815,000	1,927,750	0	(16,486)	0	0	2.950	1.909	FA	20,227	53,543	06/30/2021	08/15/2029
824348-BJ-4	SHERWIN-WILLIAMS CO			1	2.B FE	3,764,005	87.7520	3,071,320	3,500,000	3,716,775	0	(31,692)	0	0	2.950	1.912	FA	39,006	103,250	06/30/2021	08/15/2029
824348-BJ-4	SHERWIN-WILLIAMS CO			1	2.B FE	4,300,404	87.7520	3,518,855	4,010,000	4,247,969	0	(34,736)	0	0	2.950	1.954	FA	44,689	118,295	06/23/2021	08/15/2029

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
824348-BL-9	SHERWIN-WILLIAMS CO			1	2.B FE	4,080,560	82.4370	3,297,480	4,000,000	4,067,824	0	(8,759)	0	0	2.300	2.043	MN	11,756	92,000	07/12/2021	05/15/2030
824348-BL-9	SHERWIN-WILLIAMS CO			1	2.B FE	1,019,350	82.4370	824,370	1,000,000	1,016,290	0	(2,103)	0	0	2.300	2.053	MN	2,939	23,000	07/12/2021	05/15/2030
824348-BN-5	SHERWIN-WILLIAMS CO			1	2.B FE	4,993,600	79.3480	3,967,400	5,000,000	4,994,126	0	486	0	0	2.200	2.214	MS	32,389	93,194	11/09/2021	03/15/2032
824348-BN-5	SHERWIN-WILLIAMS CO			1	2.B FE	4,979,400	79.3480	3,967,400	5,000,000	4,981,307	0	1,725	0	0	2.200	2.244	MS	32,389	93,194	11/08/2021	03/15/2032
826418-BM-6	SIERRA PACIFIC POWER			1	1.F FE	1,000,250	92.9960	929,960	1,000,000	1,000,089	0	(27)	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	92.9960	929,960	1,000,000	999,061	0	261	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	95.8730	958,730	1,000,000	998,024	0	682	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	93.6700	936,700	1,000,000	998,851	0	266	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	92.6500	926,500	1,000,000	995,764	0	774	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	96.4370	1,087,809	1,128,000	1,087,809	(37,429)	1,607	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	94.6270	946,270	1,000,000	1,009,395	0	(2,228)	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	94.6270	946,270	1,000,000	1,002,083	0	(491)	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	94.6270	946,270	1,000,000	999,545	0	94	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	98.8000	1,748,760	1,770,000	1,773,572	0	(6,983)	0	0	3.500	3.090	AO	15,488	61,950	09/15/2015	10/01/2023
842434-CM-2	SOUTHERN CALIFORNIA GAS			1	1.D FE	1,000,940	97.3500	973,500	1,000,000	1,000,169	0	(111)	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	97.3500	973,500	1,000,000	999,262	0	398	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	96.5770	965,770	1,000,000	999,334	0	253	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	96.5700	965,700	1,000,000	999,668	0	96	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	97.8530	978,530	1,000,000	999,893	0	116	0	0	2.450	2.459	AO	6,125	24,500	09/08/2016	10/01/2023
842638-J8-8	SOUTHERN CONNECTICUT GAS CO			1	1.E	5,000,000	75.2520	3,762,600	5,000,000	5,000,000	0	0	0	0	2.050	2.050	JD	4,556	102,500	08/25/2021	12/15/2031
84265V-AH-8	SOUTHERN COPPER CORP		C	1	2.A FE	1,037,500	96.6320	966,320	1,000,000	1,012,315	0	(5,054)	0	0	3.875	3.316	AO	7,212	38,750	08/22/2017	04/23/2025
845011-AA-3	SOUTHWEST GAS CORP			1	2.A FE	998,150	91.2790	912,790	1,000,000	998,917	0	176	0	0	3.700	3.722	AO	9,250	37,000	03/12/2018	04/01/2028
845011-AF-2	SOUTHWEST GAS CORP			1	2.A FE	4,993,350	101.4500	5,072,500	5,000,000	4,993,168	0	(182)	0	0	5.800	5.831	JD	24,167	0	11/29/2022	12/01/2027
845437-BP-6	SOUTHWESTERN ELECTRIC POWER			1	2.A FE	1,997,920	92.1650	1,843,300	2,000,000	1,999,103	0	212	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	94.9810	4,749,050	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	97.8010	978,010	1,000,000	999,439	0	363	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	102.1740	2,043,480	2,000,000	2,010,331	0	(6,601)	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	86.9650	21,741,250	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	96.2000	2,886,000	3,000,000	2,998,483	0	204	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	95.4840	2,864,520	3,000,000	3,070,574	0	(22,344)	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	82.1640	8,216,400	10,000,000	10,438,209	0	(59,028)	0	0	2.300	1.630	MS	67,722	230,000	07/27/2021	03/15/2030
854502-AL-5	STANLEY BLACK & DECKER			1	1.G FE	1,976,640	82.1640	1,643,280	2,000,000	1,982,744	0	2,162	0	0	2.300	2.431	MS	13,544	46,000	02/06/2020	03/15/2030
855244-AD-1	STARBUCKS CORP			1	2.A FE	1,050,660	99.3650	993,650	1,000,000	1,003,193	0	(6,236)	0	0	3.850	3.201	AO	9,625	38,500	06/06/2014	10/01/2023
855244-AD-1	STARBUCKS CORP			1	2.A FE	1,033,320	99.3650	993,650	1,000,000	1,002,054	0	(4,005)	0	0	3.850	3.432	AO	9,625	38,500	02/04/2014	10/01/2023
855244-AK-5	STARBUCKS CORP			1	2.A FE	583,572	92.7450	556,470	600,000	593,105	0	1,874	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	92.7450	927,450	1,000,000	982,486	0	4,741	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	98.7930	1,975,860	2,000,000	1,999,439	0	546	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	97.6690	1,953,380	2,000,000	1,999,528	0	220	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	97.6690	976,690	1,000,000	999,632	0	174	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	97.3310	973,310	1,000,000	1,007,956	0	(2,863)	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	94.1040	941,040	1,000,000	991,185	0	2,439	0	0	2.650	2.925	MN	3,092	26,500	11/02/2017	05/19/2026
857477-BG-7	STATE STREET CORP				1.F FE	1,407,860	85.0330	1,153,898	1,357,000	1,399,282	0	(5,538)	0	0	2.400	1.925	JJ	14,203	32,568	06/08/2021	01/24/2030
857477-BN-2	STATE STREET CORP			2	1.F FE	1,787,238	88.2470	1,480,785	1,678,000	1,775,233	0	(12,005)	0	0	3.152	2.278	MS	13,223	52,891	01/06/2022	03/30/2031
857477-BT-9	STATE STREET CORP			2	1.F FE	5,000,000	81.9680	4,098,400	5,000,000	5,000,000	0	0	0	0	2.623	2.623	FA	52,460	65,575	02/02/2022	02/07/2033
857477-BT-9	STATE STREET CORP			2	1.F FE	2,984,040	81.9680	2,459,040	3,000,000	2,985,178	0	1,138	0	0	2.623	2.679	FA	31,476	39,345	02/03/2022	02/07/2033

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
857477-BY-8	STATE STREET CORP				1.F FE	5,000,000	103.4480	5,172,400	5,000,000	5,000,000	0	0	0	0	5.820	5.820	MN	46,075	0	11/01/2022	11/04/2028
86024T-AA-5	STEVENS HOLDINGS CO INC (144A)			2	3.C FE	1,055,000	100.4220	1,004,220	1,000,000	1,004,220	(18,620)	(9,737)	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	98.0340	980,340	1,000,000	998,500	0	906	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	97.7070	977,070	1,000,000	998,590	0	967	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	96.7280	1,934,560	2,000,000	1,999,884	0	18	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	96.7280	967,280	1,000,000	995,929	0	1,332	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	95.1800	1,903,600	2,000,000	1,999,455	0	81	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	81.6490	4,082,450	5,000,000	4,995,838	0	511	0	0	1.950	1.961	JD	4,333	97,500	07/06/2021	06/15/2030
86801F-A*-7	SUNSTONE HOTEL PARTNERSHIP LLC			1	3.C YE	5,000,000	96.3740	4,818,700	5,000,000	4,818,700	(181,300)	0	0	0	4.690	4.690	JJ	111,388	297,000	10/18/2016	01/10/2026
871829-BC-0	SYSCO CORP			1	2.B FE	996,230	94.4570	944,570	1,000,000	998,533	0	382	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	94.4570	944,570	1,000,000	986,672	0	3,460	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	92.5860	925,860	1,000,000	999,070	0	185	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	92.5860	925,860	1,000,000	997,356	0	530	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	83.3400	1,666,800	2,000,000	1,994,772	0	661	0	0	2.400	2.440	FA	18,133	48,000	02/11/2020	02/15/2030
189754-AC-8	TAPESTRY INC			1	2.C FE	998,580	93.2940	932,940	1,000,000	999,288	0	137	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	110.4980	3,908,314	3,537,000	4,879,785	0	(121,987)	0	0	6.350	2.063	MN	37,433	224,600	07/12/2021	11/01/2032
87612E-BD-7	TARGET CORP			1	1.F FE	1,991,120	98.0030	1,960,060	2,000,000	1,998,465	0	979	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	93.7520	937,520	1,000,000	999,950	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	92.7930	4,639,650	5,000,000	4,999,547	0	40	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	85.1100	4,255,500	5,000,000	5,186,883	0	(25,354)	0	0	2.350	1.769	FA	44,389	117,500	11/09/2021	02/15/2030
87612E-BJ-4	TARGET CORP			1	1.F FE	1,917,371	85.1100	1,580,493	1,857,000	1,909,150	0	(7,035)	0	0	2.350	1.912	FA	16,486	43,640	10/27/2021	02/15/2030
87612E-BJ-4	TARGET CORP			1	1.F FE	5,160,050	85.1100	4,255,500	5,000,000	5,137,486	0	(18,540)	0	0	2.350	1.920	FA	44,389	117,500	10/07/2021	02/15/2030
87612E-BJ-4	TARGET CORP			1	1.F FE	3,064,980	85.1100	2,553,300	3,000,000	3,056,649	0	(7,598)	0	0	2.350	2.053	FA	26,633	70,500	11/23/2021	02/15/2030
87233Q-AC-2	TC PIPELINES LP			1	2.A FE	1,000,000	94.3880	943,880	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-AE-2	TCF NATIONAL BANK				2.A FE	1,987,500	97.8080	1,956,160	2,000,000	1,996,682	0	1,381	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	95.4730	1,909,460	2,000,000	1,999,661	0	108	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	91.1090	911,090	1,000,000	1,008,066	0	(1,867)	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	91.1090	1,822,180	2,000,000	1,997,965	0	424	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	83.9800	4,199,000	5,000,000	4,992,496	0	914	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	82.2360	9,448,916	11,490,000	12,193,035	0	(146,951)	0	0	3.660	2.223	JJ	210,267	420,534	03/18/2021	07/01/2047
882384-AD-2	TEXAS EASTERN TRANSMISSION (144A)			1	1.G FE	1,002,410	91.0930	910,930	1,000,000	1,001,290	0	(239)	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	91.0930	1,366,395	1,500,000	1,495,728	0	758	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.D FE	1,906,440	99.2290	1,984,580	2,000,000	1,992,263	0	22,322	0	0	2.250	3.411	MN	7,500	45,000	12/14/2018	05/01/2023
882508-BB-9	TEXAS INSTRUMENTS INC			1	1.D FE	996,170	97.3080	973,080	1,000,000	999,180	0	567	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.D FE	992,310	97.3080	973,080	1,000,000	998,364	0	1,142	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	93.2610	1,865,220	2,000,000	1,987,886	0	2,282	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	86.6760	6,067,320	7,000,000	6,984,810	0	2,070	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	82.4370	2,219,204	2,692,000	2,639,176	0	6,602	0	0	1.750	2.038	MN	7,459	47,110	10/21/2021	05/04/2030
882508-BL-7	TEXAS INSTRUMENTS INC			1	1.E FE	6,982,850	81.1930	5,683,510	7,000,000	6,984,842	0	1,577	0	0	1.900	1.927	MS	39,161	133,000	09/07/2021	09/15/2031
882508-BL-7	TEXAS INSTRUMENTS INC			1	1.E FE	6,904,310	81.1930	5,683,510	7,000,000	6,914,936	0	8,829	0	0	1.900	2.052	MS	39,161	133,000	10/12/2021	09/15/2031
882508-BP-8	TEXAS INSTRUMENTS INC			2	1.E FE	5,020,550	93.0190	4,650,950	5,000,000	5,019,736	0	(814)	0	0	3.650	3.599	FA	68,438	0	08/15/2022	08/16/2032
883203-BU-4	TEXTRON INC			1	2.B FE	1,996,020	98.6850	1,973,700	2,000,000	1,999,357	0	442	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	97.3480	973,480	1,000,000	1,001,504	0	(740)	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	97.3480	973,480	1,000,000	999,711	0	107	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	96.3000	963,000	1,000,000	1,015,354	0	(4,853)	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	93.3930	933,930	1,000,000	999,380	0	125	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	91.1540	911,540	1,000,000	999,780	0	33	0	0	3.375	3.379	MS	11,250	33,750	09/11/2017	03/01/2028
883556-BZ-4	THERMO FISHER SCIENTIFIC			1	1.G FE	4,993,050	88.3210	4,416,050	5,000,000	4,994,974	0	658	0	0	2.600	2.616	AO	32,500	130,000	09/24/2019	10/01/2029
883556-CL-4	THERMO FISHER SCIENTIFIC			1	1.G FE	9,960,800	81.2510	8,125,100	10,000,000	9,965,443	0	3,711	0	0	2.000	2.042	AO	42,222	228,889	09/16/2021	10/15/2031
883556-CL-4	THERMO FISHER SCIENTIFIC			1	1.G FE	4,879,000	81.2510	4,062,550	5,000,000	4,892,132	0	11,058	0	0	2.000	2.271	AO	21,111	114,444	10/20/2021	10/15/2031
883556-CL-4	THERMO FISHER SCIENTIFIC			1	1.G FE	4,873,800	81.2510	4,062,550	5,000,000	4,886,654	0	11,607	0	0	2.000	2.286	AO	21,111	114,444	11/18/2021	10/15/2031
883556-CL-4	THERMO FISHER SCIENTIFIC			1	1.G FE	4,687,450	81.2510	4,062,550	5,000,000	4,713,033	0	25,583	0	0	2.000	2.738	AO	21,111	114,444	02/07/2022	10/15/2031
883556-CU-4	THERMO FISHER SCIENTIFIC			1	1.G FE	4,490,865	101.7320	4,577,940	4,500,000	4,490,713	0	(152)	0	0	4.950	4.976	MN	24,750	0	11/14/2022	11/21/2032
886546-AB-6	TIFFANY & CO			1	1.E FE	997,020	98.3070	983,070	1,000,000	999,351	0	327	0	0	3.800	3.836	AO	9,500	38,000	09/22/2014	10/01/2024
88731E-AF-7	TIME WARNER ENTERTAINMENT				2.C FE	8,429,191	100.6320	7,144,872	7,100,000	7,176,726	0	(370,331)	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	100.6320	1,006,320	1,000,000	1,009,457	0	(45,688)	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	100.6320	1,006,320	1,000,000	1,008,380	0	(40,569)	0	0	8.375	4.161	MS	24,660	83,750	02/19/2014	03/15/2023
887389-AJ-3	TIMKEN CO			1	2.B FE	23,285	97.5590	22,439	23,000	23,050	0	(34)	0	0	3.875	3.716	MS	297	891	02/11/2015	09/01/2024
887389-AJ-3	TIMKEN CO			1	2.B FE	909,954	97.5590	893,640	916,000	914,600	0	775	0	0	3.875	3.968	MS	11,832	35,495	04/19/2016	09/01/2024
887389-AJ-3	TIMKEN CO			1	2.B FE	979,900	97.5590	975,590	1,000,000	996,001	0	2,247	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	99.1230	991,230	1,000,000	1,000,049	0	(483)	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	99.1230	991,230	1,000,000	999,934	0	82	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	91.5290	915,290	1,000,000	997,019	0	758	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	91.5290	915,290	1,000,000	973,313	0	6,704	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	91.5290	343,234	375,000	364,697	0	2,587	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	2.C FE	495,625	95.6320	478,160	500,000	497,432	0	528	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	99.9610	2,998,830	3,000,000	2,999,921	0	2,103	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	94.0800	940,800	1,000,000	998,532	0	335	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	97.3530	973,530	1,000,000	999,874	0	75	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	92.4480	924,480	1,000,000	998,791	0	218	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	92.4480	924,480	1,000,000	998,098	0	343	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	97.0200	1,940,400	2,000,000	1,998,228	0	703	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.A FE	1,008,170	96.6230	966,230	1,000,000	1,002,017	0	(869)	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.A FE	1,998,480	96.6230	1,932,460	2,000,000	1,999,537	0	159	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	106.8390	1,720,108	1,610,000	1,796,528	0	(61,534)	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	106.8390	1,292,752	1,210,000	1,341,910	0	(43,315)	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	93.9620	939,621	1,000,000	996,790	0	535	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	99.3230	3,972,920	4,000,000	3,998,466	0	2,896	0	0	4.150	4.228	JD	7,378	166,000	12/06/2018	06/15/2023
896522-AH-2	TRINITY INDUSTRIES			1	3.B FE	2,996,640	97.2060	2,916,180	3,000,000	2,916,180	(82,929)	375	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	94.7120	947,120	1,000,000	1,023,982	0	(5,942)	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	94.7120	947,120	1,000,000	999,076	0	210	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	96.1230	961,230	1,000,000	999,756	0	71	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	99.3110	1,986,220	2,000,000	1,995,910	0	11,610	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	98.1040	4,905,200	5,000,000	4,998,450	0	433	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	93.6600	936,600	1,000,000	998,076	0	523	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	81.3030	3,385,457	4,164,000	4,276,187	0	(15,014)	0	0	2.250	1.835	MS	28,628	93,690	07/20/2021	03/11/2030
89788K-AA-4	TRUIST BANK			2	1.F FE	1,031,020	81.3030	813,030	1,000,000	1,026,020	0	(3,480)	0	0	2.250	1.848	MS	6,875	22,500	07/20/2021	03/11/2030
89788K-AA-4	TRUIST BANK			2	1.F FE	7,166,250	81.3030	5,691,210	7,000,000	7,139,427	0	(18,580)	0	0	2.250	1.942	MS	48,125	157,500	07/15/2021	03/11/2030
89788K-AA-4	TRUIST BANK			2	1.F FE	2,995,200	81.3030	2,439,090	3,000,000	2,996,389	0	451	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	96.4930	964,930	1,000,000	999,748	0	121	0	0	2.850	2.863	AO	5,146	28,500	10/23/2017	10/26/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
05531F-BE-2	TRUIST FINANCIAL CORP			2	1.G FE	3,991,920	97.3160	3,892,640	4,000,000	3,996,879	0	1,174	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	98.9730	4,948,650	5,000,000	4,998,355	0	1,596	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	102.4500	1,024,500	1,000,000	1,013,777	0	(3,962)	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	102.4500	512,250	500,000	506,631	0	(1,907)	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	83.8780	8,387,800	10,000,000	10,112,741	0	(19,671)	0	0	1.887	1.668	JD	12,580	188,700	07/07/2021	06/07/2029
87305Q-CF-6	TTX CO (144A)			1	1.F FE	996,930	98.2170	982,170	1,000,000	999,612	0	344	0	0	4.150	4.187	JJ	19,136	41,500	12/04/2013	01/15/2024
87305Q-CH-2	TTX CO (144A)			1	1.F FE	3,126,000	96.4840	2,894,520	3,000,000	3,048,229	0	(22,692)	0	0	3.600	2.783	JJ	49,800	108,000	06/06/2019	01/15/2025
87305Q-CH-2	TTX CO (144A)			1	1.F FE	999,850	96.4840	964,840	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	95.8700	1,917,400	2,000,000	1,998,335	0	694	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	98.4520	1,969,040	2,000,000	2,011,175	0	(7,796)	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	93.8870	938,870	1,000,000	999,492	0	100	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	93.8870	938,870	1,000,000	999,168	0	167	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.B FE	995,770	89.1180	891,180	1,000,000	891,180	(107,189)	436	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	96.0790	960,790	1,000,000	1,004,531	0	(1,671)	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	96.0790	960,790	1,000,000	1,001,167	0	(434)	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	91.2760	912,760	1,000,000	969,536	0	7,972	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	93.3360	1,866,720	2,000,000	1,985,418	0	3,081	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	93.8700	1,877,400	2,000,000	1,982,762	0	2,927	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	84.8470	1,696,940	2,000,000	1,993,293	0	919	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	84.8470	4,242,350	5,000,000	4,968,745	0	4,284	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	98.1680	981,680	1,000,000	999,938	0	19	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	88.0080	1,760,160	2,000,000	1,998,658	0	158	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	79.3120	3,965,600	5,000,000	5,057,921	0	(5,746)	0	0	2.150	2.008	MS	31,653	132,285	07/09/2021	03/15/2032
906548-CT-7	UNION ELECTRIC CO			1	1.F FE	4,991,250	79.3120	3,965,600	5,000,000	4,992,456	0	836	0	0	2.150	2.167	MS	31,653	132,285	06/15/2021	03/15/2032
907818-FX-1	UNION PACIFIC CO			1	1.G FE	4,979,650	86.6110	4,330,550	5,000,000	4,981,152	0	1,502	0	0	2.800	2.847	FA	53,278	70,000	02/09/2022	02/14/2032
907818-FX-1	UNION PACIFIC CO			1	1.G FE	2,958,750	86.6110	2,598,330	3,000,000	2,961,826	0	3,076	0	0	2.800	2.959	FA	31,967	42,000	02/16/2022	02/14/2032
907818-DM-7	UNION PACIFIC CORP			1	1.G FE	1,278,986	99.9310	1,224,155	1,225,000	1,225,021	0	(4,669)	0	0	2.950	2.459	JJ	16,663	36,138	07/25/2012	01/15/2023
907818-DM-7	UNION PACIFIC CORP			1	1.G FE	1,182,281	99.9310	1,149,207	1,150,000	1,150,011	0	(2,926)	0	0	2.950	2.622	JJ	15,643	33,925	01/11/2013	01/15/2023
907818-DN-5	UNION PACIFIC CORP			1	1.G FE	1,987,920	99.3130	1,986,260	2,000,000	1,999,511	0	1,292	0	0	2.750	2.819	AO	11,611	55,000	03/12/2013	04/15/2023
907818-DN-5	UNION PACIFIC CORP			1	1.G FE	982,450	99.3130	993,130	1,000,000	999,361	0	1,972	0	0	2.750	2.956	AO	5,806	27,500	05/31/2013	04/15/2023
907818-DR-6	UNION PACIFIC CORP			1	1.G FE	1,001,780	98.5010	985,010	1,000,000	1,000,197	0	(206)	0	0	3.646	3.625	FA	13,774	36,460	10/01/2013	02/15/2024
907818-DV-7	UNION PACIFIC CORP			1	1.G FE	992,470	98.4510	984,510	1,000,000	998,906	0	836	0	0	3.750	3.840	MS	11,042	37,500	01/07/2014	03/15/2024
907818-ED-6	UNION PACIFIC CORP			1	1.G FE	1,019,560	96.2220	962,220	1,000,000	1,005,416	0	(2,167)	0	0	3.250	3.012	FA	12,278	32,500	10/26/2015	08/15/2025
907818-EP-9	UNION PACIFIC CORP			1	1.G FE	986,080	93.2510	932,510	1,000,000	993,482	0	1,392	0	0	3.000	3.163	AO	6,333	30,000	03/29/2017	04/15/2027
907818-EY-0	UNION PACIFIC CORP			1	1.G FE	2,027,600	96.3270	1,926,540	2,000,000	2,016,668	0	(2,710)	0	0	3.950	3.779	MS	24,358	79,000	08/03/2018	09/10/2028
907818-FB-9	UNION PACIFIC CORP			1	1.G FE	3,057,192	94.4750	2,938,173	3,110,000	3,060,498	0	3,306	0	0	3.700	3.993	MS	38,357	57,535	07/07/2022	03/01/2029
907818-FH-6	UNION PACIFIC CORP			1	1.G FE	2,000,180	85.7750	1,715,500	2,000,000	2,000,134	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	1.G FE	4,980,550	85.7750	4,288,750	5,000,000	4,985,694	0	1,818	0	0	2.400	2.444	FA	48,667	120,000	01/28/2020	02/05/2030
907818-FU-7	UNION PACIFIC CORP			1	1.G FE	2,064,600	84.4500	1,689,000	2,000,000	2,056,365	0	(6,319)	0	0	2.375	1.997	MN	5,410	47,500	09/07/2021	05/20/2031
90783W-AA-1	UNION PACIFIC PASS THRU CERT 06-1			1	1.C FE	750,345	102.9990	772,848	750,345	757,275	0	235	0	0	5.866	5.866	JJ	21,885	44,015	07/20/2006	07/02/2030
911312-AY-2	UNITED PARCEL SERVICE			1	1.F FE	1,999,280	92.8850	1,857,700	2,000,000	1,999,679	0	72	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.F FE	1,991,280	94.0630	1,881,260	2,000,000	1,995,376	0	858	0	0	3.050	3.101	MN	7,794	61,000	11/09/2017	11/15/2027
91324P-BZ-4	UNITEDHEALTH GROUP INC			1	1.F FE	1,004,810	99.7680	997,680	1,000,000	999,998	0	(487)	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.F FE	998,420	99.7680	997,680	1,000,000	999,944	0	148	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.F FE	369,840	99.7680	399,072	400,000	399,525	0	3,618	0	0	2.750	3.687	FA	4,156	11,000	06/25/2013	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
91324P-CC-4	UNITEDHEALTH GROUP INC			1	1.F FE	1,991,860	99.6680	1,993,360	2,000,000	1,999,707	0	863	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.F FE	2,029,800	97.8530	1,957,060	2,000,000	2,011,104	0	(4,119)	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.F FE	2,912,220	95.2700	2,858,100	3,000,000	2,961,842	0	11,027	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.F FE	1,997,920	95.2970	1,905,940	2,000,000	1,999,081	0	204	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.F FE	1,989,780	94.8610	1,897,220	2,000,000	1,995,182	0	1,011	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.F FE	980,890	94.8610	948,610	1,000,000	990,076	0	2,094	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	92.7450	927,450	1,000,000	998,112	0	356	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	92.7450	927,450	1,000,000	995,637	0	829	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	83.5930	10,031,160	12,000,000	11,998,941	0	97	0	0	2.300	2.301	MN	35,267	276,000	05/17/2021	05/15/2031
91324P-EQ-1	UNITEDHEALTH GROUP INC			2	1.F FE	9,985,300	103.2930	10,329,300	10,000,000	9,984,799	0	(501)	0	0	5.300	5.275	FA	92,750	0	10/25/2022	02/15/2030
91324P-ER-9	UNITEDHEALTH GROUP INC			1	1.F FE	6,974,310	103.4980	7,244,860	7,000,000	6,974,090	0	(220)	0	0	5.350	5.398	FA	65,538	0	10/25/2022	02/15/2033
914713-P8-9	UNIV OF NC CHAPEL HILL REF (TXBL) S2017			1	1.A FE	2,545,000	97.9400	2,492,573	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	78.6980	3,934,900	5,000,000	5,860,554	0	(25,180)	0	0	3.394	2.457	FA	64,109	169,700	07/29/2021	02/15/2048
914748-AA-6	UNIVERSITY OF NOTRE DAME (TAXABLE) S2017			2	1.A FE	9,882,800	78.6980	7,869,800	10,000,000	9,894,527	0	2,596	0	0	3.394	3.457	FA	128,218	339,400	12/20/2017	02/15/2048
914744-AF-4	UNIVERSITY OF NOTRE DAME (TAXABLE) S2020			1	1.A FE	6,068,775	81.3240	6,099,300	7,500,000	6,082,230	0	13,455	0	0	1.637	4.801	FA	46,382	0	11/30/2022	02/15/2030
91159H-HG-8	US BANCORP			2	1.F FE	1,001,740	98.7310	987,310	1,000,000	1,000,204	0	(196)	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	98.7310	1,974,620	2,000,000	1,999,679	0	243	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	92.4020	924,020	1,000,000	997,181	0	747	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	96.0900	2,882,700	3,000,000	2,995,158	0	782	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	77.5140	3,875,700	5,000,000	4,930,048	0	8,648	0	0	1.375	1.572	JJ	30,365	68,750	01/25/2021	07/22/2030
91159H-JA-9	US BANCORP			1	1.F FE	1,921,540	77.5140	1,550,280	2,000,000	1,933,546	0	8,119	0	0	1.375	1.847	JJ	12,146	27,500	07/01/2021	07/22/2030
91159H-JA-9	US BANCORP			1	1.F FE	2,839,350	77.5140	2,325,420	3,000,000	2,859,072	0	17,070	0	0	1.375	2.049	JJ	18,219	41,250	11/03/2021	07/22/2030
91159H-JD-3	US BANCORP LS:4.1M	LS		2	1.F FE	5,000,000	82.4570	4,122,850	5,000,000	5,000,000	0	0	0	0	2.677	2.677	JJ	57,258	66,925	01/20/2022	01/27/2033
911596-AL-8	US BANCORP				1.F FE	559,985	107.7080	538,540	500,000	515,091	0	(3,839)	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.E FE	996,630	96.4240	964,240	1,000,000	999,208	0	360	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.E FE	999,400	99.9090	999,090	1,000,000	999,970	0	116	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	97.1050	971,050	1,000,000	997,358	0	794	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	92.6400	2,779,200	3,000,000	2,986,852	0	2,219	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	81.6920	816,920	1,000,000	997,516	0	257	0	0	2.700	2.733	JD	1,200	27,000	05/24/2021	06/15/2031
92343V-EN-0	VERIZON COMMUNICATIONS			1	2.A FE	6,032,000	96.9670	5,849,049	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
92343V-ER-1	VERIZON COMMUNICATIONS			1	2.A FE	8,432,000	96.3270	8,122,363	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	77.8190	2,334,570	3,000,000	2,996,625	0	386	0	0	1.750	1.765	JJ	23,479	52,500	11/12/2020	01/20/2031
92343V-GJ-7	VERIZON COMMUNICATIONS			1	2.A FE	2,040,380	82.4820	1,649,640	2,000,000	2,034,469	0	(3,895)	0	0	2.550	2.311	MS	14,167	51,000	06/18/2021	03/21/2031
927804-FQ-2	VIRGINIA ELECTRIC & POWER			1	2.A FE	1,326,587	98.2630	1,252,853	1,275,000	1,280,591	0	(6,225)	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	98.2630	849,975	865,000	868,615	0	(4,024)	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	98.2630	661,310	673,000	674,689	0	(1,874)	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	96.1210	961,210	1,000,000	999,546	0	173	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	95.2090	952,090	1,000,000	999,962	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	95.2090	952,090	1,000,000	998,525	0	452	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	93.3360	933,360	1,000,000	998,745	0	297	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	88.2810	1,877,737	2,127,000	2,284,563	0	(23,601)	0	0	2.875	1.631	JJ	28,198	61,151	07/27/2021	07/15/2029
927804-GB-4	VIRGINIA ELECTRIC & POWER			1	1.F FE	3,002,040	88.2810	2,648,430	3,000,000	3,001,414	0	(195)	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	80.7390	4,036,950	5,000,000	4,989,968	0	982	0	0	2.300	2.324	MN	14,694	112,764	11/15/2021	11/15/2031
927804-GG-3	VIRGINIA ELECTRIC & POWER			1	1.F FE	9,991,500	81.0730	8,107,300	10,000,000	9,992,398	0	898	0	0	2.400	2.408	MS	60,000	171,333	01/05/2022	03/30/2032
92826C-AD-4	VISA INC			1	1.D FE	529,150	96.5180	482,590	500,000	509,540	0	(3,373)	0	0	3.150	2.417	JD	744	15,750	10/20/2016	12/14/2025

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
92826C-AD-4	VISA INC			1	1.D FE	1,027,860	96.5180	965,180	1,000,000	1,010,080	0	(3,538)	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	96.5180	2,895,540	3,000,000	2,996,360	0	1,147	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	96.5180	1,930,360	2,000,000	1,969,912	0	9,467	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	92.6530	926,530	1,000,000	994,817	0	1,010	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	92.6530	926,530	1,000,000	968,748	0	6,008	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	92.6530	1,853,060	2,000,000	1,923,764	0	14,589	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	84.7330	4,236,650	5,000,000	5,225,002	0	(30,238)	0	0	2.050	1.377	AO	21,639	102,500	12/09/2020	04/15/2030
929160-AS-8	VULCAN MATERIALS			1	2.B FE	281,060	99.2620	261,059	263,000	268,486	0	(2,607)	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	99.2620	992,620	1,000,000	1,014,087	0	(6,660)	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	99.2620	1,985,240	2,000,000	2,026,942	0	(12,730)	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	95.0890	2,852,670	3,000,000	2,994,273	0	1,184	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	88.3170	3,532,680	4,000,000	4,282,979	0	(35,744)	0	0	3.500	2.418	JD	11,667	140,000	11/22/2021	06/01/2030
960386-AH-3	WABTEC			1	2.C FE	1,997,580	99.0430	1,980,860	2,000,000	1,999,730	0	283	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	93.0290	930,290	1,000,000	1,001,797	0	(456)	0	0	3.450	3.398	MN	4,408	34,500	11/01/2016	11/15/2026
960386-AL-4	WABTEC			1	2.C FE	1,999,300	93.0290	1,860,580	2,000,000	1,999,656	0	68	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	103.8660	1,557,990	1,500,000	1,506,961	0	(2,309)	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	103.8660	2,077,320	2,000,000	1,990,435	0	2,977	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	103.8660	8,309,280	8,000,000	7,925,553	0	23,413	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	95.1910	1,001,409	1,052,000	1,041,611	0	2,792	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	99.3870	993,870	1,000,000	999,888	0	233	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	98.0140	588,084	600,000	603,382	0	(3,106)	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	98.0140	2,450,350	2,500,000	2,506,695	0	(6,129)	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	98.0140	980,140	1,000,000	999,384	0	430	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	96.2740	962,740	1,000,000	999,917	0	37	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	99.3520	6,803,625	6,848,000	6,867,476	0	(47,574)	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	99.3520	1,987,040	2,000,000	1,999,793	0	376	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	87.8140	2,634,420	3,000,000	3,005,554	0	(785)	0	0	2.375	2.344	MS	19,198	71,250	09/20/2019	09/24/2029
25468P-DK-9	WALT DISNEY COMPANY			1	2.A FE	996,000	94.8080	948,080	1,000,000	998,622	0	409	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	90.4960	452,480	500,000	490,000	0	2,638	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	90.4960	452,480	500,000	480,696	0	5,029	0	0	1.850	2.994	JJ	3,854	9,250	11/15/2016	07/30/2026
254687-CR-5	WALT DISNEY COMPANY			1	1.G FE	3,121,140	99.2260	2,976,806	3,000,000	3,021,106	0	(27,556)	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	97.8720	1,957,454	2,000,000	2,018,229	0	(12,064)	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	94.7260	947,263	1,000,000	1,002,274	0	(579)	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	123.7360	7,869,610	6,360,000	9,126,452	0	(187,286)	0	0	8.450	3.778	FA	223,925	537,420	03/20/2019	08/01/2034
94106B-AF-8	WASTE CONNECTIONS			1	2.A FE	4,975,550	93.1850	4,659,250	5,000,000	4,976,058	0	508	0	0	4.200	4.259	JJ	77,583	0	08/16/2022	01/15/2033
941053-AH-3	WASTE CONNECTIONS INC			1	2.A FE	6,989,640	95.7500	6,702,500	7,000,000	6,993,255	0	951	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	91.7020	4,585,100	5,000,000	4,991,102	0	1,210	0	0	3.500	3.531	MN	29,167	175,000	04/09/2019	05/01/2029
94106B-AA-9	WASTE CONNECTIONS INC			1	2.A FE	6,999,370	85.5020	5,985,140	7,000,000	6,999,468	0	57	0	0	2.600	2.601	FA	75,833	182,000	01/21/2020	02/01/2030
94106L-AZ-2	WASTE MANAGEMENT INC			1	2.A FE	2,056,940	97.6080	1,952,160	2,000,000	2,007,937	0	(6,828)	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	96.7140	967,140	1,000,000	1,009,700	0	(4,872)	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	96.7140	967,140	1,000,000	998,934	0	456	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	96.7140	967,140	1,000,000	991,037	0	3,898	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	93.4530	1,869,060	2,000,000	2,001,203	0	(235)	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	93.4530	3,738,120	4,000,000	3,999,548	0	67	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	78.4280	3,921,400	5,000,000	4,970,058	0	3,388	0	0	1.500	1.578	MS	22,083	75,000	12/03/2020	03/15/2031

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
94974B-GA-2	WELLS FARGO & CO				2.A FE	1,994,600	97.1110	1,942,220	2,000,000	1,998,893	0	590	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	95.8720	1,917,440	2,000,000	1,998,356	0	715	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	96.2710	1,925,420	2,000,000	2,009,236	0	(3,185)	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	93.6510	936,510	1,000,000	998,723	0	354	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	93.0030	930,030	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	85.1540	4,257,700	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	83.0240	2,490,720	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
95000U-2U-6	WELLS FARGO & CO			1	2.A FE	4,602,150	84.5080	4,225,400	5,000,000	4,622,364	0	20,214	0	0	3.350	4.272	MS	55,368	83,750	04/18/2022	03/02/2033
95000U-3A-9	WELLS FARGO & CO			1	2.A FE	5,000,000	97.8340	4,891,700	5,000,000	5,000,000	0	0	0	0	4.808	4.808	JJ	104,173	0	07/18/2022	07/25/2028
95000U-3B-7	WELLS FARGO & CO			1	2.A FE	2,000,000	95.2500	1,905,000	2,000,000	2,000,000	0	0	0	0	4.897	4.897	JJ	42,441	0	07/18/2022	07/25/2033
33738K-AA-3	WELLS FARGO BANK NA				1.F FE	267,614	97.6020	239,125	245,000	258,857	0	(702)	0	0	6.180	5.566	FA	5,720	15,141	01/17/2003	02/15/2036
33738K-AA-3	WELLS FARGO BANK NA				1.F FE	435,212	97.6020	390,408	400,000	421,632	0	(1,094)	0	0	6.180	5.592	FA	9,339	24,720	12/11/2002	02/15/2036
33738K-AA-3	WELLS FARGO BANK NA				1.F FE	3,006,540	97.6020	2,928,060	3,000,000	3,004,016	0	(207)	0	0	6.180	6.164	FA	70,040	185,400	03/15/2001	02/15/2036
33738K-AA-3	WELLS FARGO BANK NA				1.F FE	5,140,157	97.6020	5,006,983	5,130,000	5,136,410	0	(331)	0	0	6.180	6.165	FA	119,768	317,034	03/15/2001	02/15/2036
42217K-BC-9	WELLTOWER INC			1	2.A FE	1,083,300	98.7690	987,690	1,000,000	1,010,367	0	(12,739)	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	97.4960	974,960	1,000,000	1,005,836	0	(2,531)	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	96.8200	968,200	1,000,000	1,021,093	0	(6,557)	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	93.9000	939,000	1,000,000	999,711	0	39	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	81.4050	2,442,150	3,000,000	2,993,045	0	1,070	0	0	2.050	2.090	JJ	28,358	64,404	06/23/2021	01/15/2029
95040Q-AP-9	WELLTOWER INC			1	2.A FE	2,997,510	78.4400	2,353,200	3,000,000	2,997,833	0	438	0	0	2.750	2.759	JJ	38,042	54,083	11/16/2021	01/15/2032
95709T-AL-4	WESTAR ENERGY			1	1.F FE	999,990	94.7450	947,450	1,000,000	1,000,000	0	0	0	0	3.250	3.250	JD	2,708	32,500	11/05/2015	12/01/2025
95709T-AL-4	WESTAR ENERGY			1	1.F FE	2,872,050	94.7450	2,842,350	3,000,000	2,946,340	0	17,027	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	92.8890	6,009,918	6,470,000	6,564,045	0	(21,969)	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	92.8890	928,890	1,000,000	998,193	0	385	0	0	3.100	3.145	AO	7,750	31,000	02/27/2017	04/01/2027
958254-AH-7	WESTERN GAS PARTNERS LP			1	3.A FE	994,350	92.2940	922,940	1,000,000	922,940	(73,769)	543	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	94.7850	1,895,700	2,000,000	1,895,700	(103,942)	164	0	0	3.350	3.108	FA	27,917	79,500	01/09/2020	02/01/2025
960413-AT-9	WESTLAKE CHEMICAL			1	2.B FE	1,001,660	94.0910	940,910	1,000,000	1,000,636	0	(172)	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	91.5120	4,575,600	5,000,000	5,092,988	0	(12,183)	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	91.5120	2,745,360	3,000,000	3,009,536	0	(1,233)	0	0	4.000	3.945	MN	15,333	120,000	03/07/2019	11/15/2029
96332H-CF-4	WHIRLPOOL CORP			1	2.B FE	998,010	99.8240	998,240	1,000,000	999,884	0	194	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	99.8240	998,240	1,000,000	999,410	0	2,916	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	98.9220	989,220	1,000,000	999,809	0	120	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	97.3490	3,893,960	4,000,000	3,998,786	0	429	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	94.2830	942,830	1,000,000	1,003,773	0	(809)	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	94.2830	1,885,660	2,000,000	1,999,484	0	99	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	95.5880	955,880	1,000,000	999,706	0	109	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	7,000,000	82.7490	5,792,430	7,000,000	7,000,000	0	0	0	0	2.070	2.070	JD	12,075	148,523	11/05/2021	12/01/2028
976826-BL-0	WISCONSIN POWER & LIGHT			1	1.G FE	997,090	92.4310	924,310	1,000,000	998,469	0	287	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	88.4200	4,421,000	5,000,000	4,990,040	0	1,367	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	78.7080	2,597,364	3,300,000	3,306,663	0	(719)	0	0	1.950	1.924	MS	18,769	64,350	09/14/2021	09/16/2031
976826-BP-1	WISCONSIN POWER & LIGHT			1	1.G FE	4,508,415	78.7080	3,541,860	4,500,000	4,507,336	0	(791)	0	0	1.950	1.928	MS	25,594	87,750	09/14/2021	09/16/2031
92940P-AB-0	WRKCO INC			1	2.B FE	2,995,620	98.2000	2,946,010	3,000,000	2,997,596	0	625	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	95.6110	956,114	1,000,000	999,593	0	214	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	95.6110	956,114	1,000,000	999,247	0	409	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	91.6870	916,875	1,000,000	999,750	0	42	0	0	3.375	3.380	MS	9,938	33,750	08/21/2017	09/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
96145D-AH-8	WRKCO INC			1	2.B FE	2,994,810	93.2150	2,796,459	3,000,000	2,996,923	0	497	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	96.5120	1,930,240	2,000,000	1,930,240	(68,632)	738	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	93.4540	934,540	1,000,000	1,004,139	0	(1,074)	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	93.4540	1,033,601	1,106,000	1,072,656	0	7,867	0	0	3.250	4.107	MN	5,991	35,945	09/27/2018	11/01/2026
98419M-AL-4	XYLEM INC			1	2.B FE	8,989,349	81.3620	8,713,057	10,709,000	9,063,613	0	74,265	0	0	2.250	4.542	JJ	100,397	120,476	07/18/2022	01/30/2031
98459L-AB-9	YALE UNIVERSITY REV (TAXABLE) S2020			1	1.A FE	25,334,250	80.2760	20,069,000	25,000,000	25,251,121	0	(33,816)	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	80.2760	16,055,200	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	101.3550	1,250,721	1,234,000	1,265,890	0	(35,337)	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	94.6830	946,830	1,000,000	946,830	(58,511)	(2,154)	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	94.6830	585,141	618,000	585,141	(26,939)	2,317	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	96.6450	966,450	1,000,000	999,360	0	252	0	0	3.550	3.578	AO	8,875	35,500	03/10/2015	04/01/2025
98956P-AQ-5	ZIMMER BIOMET HOLDINGS INC			1	2.B FE	998,420	99.7200	997,200	1,000,000	999,841	0	295	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	81.2720	4,063,600	5,000,000	4,998,747	0	117	0	0	2.600	2.602	MN	13,361	130,000	11/15/2021	11/24/2031
98978V-AB-9	ZOETIS INC			1	2.A FE	1,010,040	99.8570	998,570	1,000,000	999,998	0	(995)	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	99.8570	998,570	1,000,000	999,952	0	108	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	99.8570	3,110,546	3,115,000	3,113,897	0	11,326	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	99.7380	1,994,760	2,000,000	2,028,497	0	(10,140)	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	99.7380	997,380	1,000,000	999,179	0	247	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	92.6140	926,140	1,000,000	997,149	0	551	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	95.1850	2,855,550	3,000,000	2,990,873	0	1,401	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	95.1850	1,903,700	2,000,000	1,970,775	0	4,496	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	81.3780	4,068,900	5,000,000	4,961,904	0	4,722	0	0	2.000	2.112	MN	12,778	100,000	06/29/2021	05/15/2030
98978V-AS-2	ZOETIS INC			1	2.A FE	2,958,840	81.3780	2,441,340	3,000,000	2,963,983	0	4,454	0	0	2.000	2.177	MN	7,667	60,000	11/02/2021	05/15/2030
604059-AE-5	3M COMPANY			1	1.E FE	2,588,400	108.2550	2,165,100	2,000,000	2,301,904	0	(53,509)	0	0	6.375	3.159	FA	48,167	127,500	03/22/2017	02/15/2028
604059-AE-5	3M COMPANY			1	1.E FE	1,403,721	108.2550	1,190,805	1,100,000	1,229,627	0	(22,516)	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	95.9300	959,300	1,000,000	992,736	0	2,626	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	95.9300	959,300	1,000,000	992,490	0	2,715	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	92.3820	923,820	1,000,000	995,668	0	1,098	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	92.4550	1,849,100	2,000,000	1,993,650	0	1,208	0	0	2.875	2.946	AO	12,139	57,500	09/21/2017	10/15/2027
88579Y-BB-6	3M COMPANY LS:1.2M		LS		1.E FE	5,700,912	98.1810	5,596,317	5,700,000	5,700,137	0	(158)	0	0	3.250	3.247	FA	70,498	185,250	09/13/2018	02/14/2024
88579Y-BB-6	3M COMPANY LS:243K		LS	1	1.E FE	1,149,345	98.1810	1,129,082	1,150,000	1,149,822	0	130	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	95.0580	4,752,900	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	92.5860	1,851,720	2,000,000	2,004,165	0	(870)	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	92.5860	925,860	1,000,000	999,312	0	133	0	0	3.550	3.566	JJ	15,285	35,500	07/19/2017	07/26/2027
064159-4B-9	BANK OF NOVA SCOTIA		A	1	1.F FE	5,970,060	79.4850	4,769,100	6,000,000	5,973,342	0	2,811	0	0	2.150	2.207	FA	53,750	142,258	11/08/2021	08/01/2031
136375-CD-2	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	989,200	96.4840	964,840	1,000,000	997,685	0	1,163	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	94.3120	1,136,460	1,205,000	1,180,755	0	7,121	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	94.3120	235,780	250,000	244,713	0	1,552	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.A FE	999,570	98.0450	980,450	1,000,000	999,894	0	46	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	99.8730	998,730	1,000,000	999,184	0	3,162	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	99.8730	998,730	1,000,000	999,149	0	3,324	0	0	4.450	4.805	MS	13,103	44,500	03/30/2011	03/15/2023
13645R-AS-3	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	999,570	95.6060	956,060	1,000,000	999,885	0	46	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	95.6060	1,539,257	1,610,000	1,581,239	0	13,011	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	95.6060	1,187,427	1,242,000	1,217,257	0	11,176	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	95.5700	1,347,537	1,410,000	1,410,359	0	(109)	0	0	3.700	3.691	FA	21,738	52,170	09/08/2015	02/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
13645R-AY-0	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	2,997,480	95.4760	2,864,280	3,000,000	2,998,470	0	235	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	83.0900	4,154,500	5,000,000	5,017,537	0	(1,795)	0	0	2.450	2.405	JD	9,868	122,500	11/18/2021	12/02/2031
13645R-BF-0	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	6,997,550	83.0900	5,816,300	7,000,000	6,997,699	0	221	0	0	2.450	2.453	JD	13,815	171,500	11/17/2021	12/02/2031
13648T-AA-5	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	3,147,870	82.1710	2,465,130	3,000,000	3,115,417	0	(15,717)	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	82.4990	1,649,980	2,000,000	2,076,445	0	(9,636)	0	0	3.050	2.464	JD	5,083	61,000	12/13/2021	06/01/2030
124900-AD-3	CCL INDUSTRIES INC (144A)		A	1	2.B FE	2,013,482	82.4990	1,633,480	1,980,000	2,009,893	0	(3,589)	0	0	3.050	2.815	JD	5,033	60,390	01/11/2022	06/01/2030
29248H-AB-9	EMPOWER FINANCE 2020 LP (144A)		A	1	1.F FE	3,000,000	75.4180	2,262,540	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	97.2990	1,460,458	1,501,000	1,513,748	0	(10,358)	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	87.4040	8,740,400	10,000,000	9,994,244	0	710	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	97.7970	2,933,910	3,000,000	2,999,328	0	416	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	97.6900	976,900	1,000,000	998,712	0	415	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	97.5000	975,000	1,000,000	1,024,960	0	(7,348)	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	97.5000	1,950,000	2,000,000	2,001,790	0	(545)	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	95.2880	952,880	1,000,000	981,769	0	7,599	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	96.2900	962,900	1,000,000	996,294	0	843	0	0	4.000	4.102	JD	1,778	40,000	04/10/2018	12/15/2026
67077M-AT-5	NUTRIEN LTD		A	1	2.B FE	3,254,730	94.1410	2,972,973	3,158,000	3,221,605	0	(9,266)	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	94.1410	2,824,230	3,000,000	3,049,793	0	(7,237)	0	0	4.200	3.887	AO	31,500	126,000	03/25/2019	04/01/2029
67077M-AY-4	NUTRIEN LTD		A	1	2.B FE	2,996,760	102.1430	3,064,290	3,000,000	2,996,643	0	(117)	0	0	5.950	5.990	MN	25,783	0	11/07/2022	11/07/2025
775109-AW-1	ROGERS COMMUNICATIONS INC		A	1	2.A FE	1,006,770	99.6090	996,090	1,000,000	1,000,012	0	(737)	0	0	3.000	2.920	MS	8,833	30,000	03/01/2013	03/15/2023
775109-AW-1	ROGERS COMMUNICATIONS INC		A	1	2.A FE	1,996,900	99.6090	1,992,180	2,000,000	1,999,818	0	295	0	0	3.000	3.018	MS	17,667	60,000	02/28/2013	03/15/2023
775109-AY-7	ROGERS COMMUNICATIONS INC		A	1	2.A FE	4,060,960	99.1710	3,966,840	4,000,000	4,007,182	0	(13,972)	0	0	4.100	3.734	AO	41,000	164,000	12/04/2018	10/01/2023
775109-BE-0	ROGERS COMMUNICATIONS INC		A	1	2.A FE	992,520	95.9050	959,050	1,000,000	997,489	0	785	0	0	3.625	3.715	JD	1,611	36,250	12/01/2015	12/15/2025
775109-BE-0	ROGERS COMMUNICATIONS INC		A	1	2.A FE	1,954,940	95.9050	1,918,100	2,000,000	1,980,907	0	5,965	0	0	3.625	3.970	JD	3,222	72,500	04/30/2018	12/15/2025
775109-BF-7	ROGERS COMMUNICATIONS INC		A	1	2.A FE	983,540	91.8330	918,330	1,000,000	993,023	0	1,666	0	0	2.900	3.092	MN	3,706	29,000	11/01/2016	11/15/2026
775109-BF-7	ROGERS COMMUNICATIONS INC		A	1	2.A FE	2,856,240	91.8330	2,754,990	3,000,000	2,931,019	0	16,326	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.E FE	9,988,400	80.6900	8,069,000	10,000,000	9,989,517	0	1,063	0	0	2.300	2.313	MN	37,056	232,556	10/26/2021	11/03/2031
78016E-YH-4	ROYAL BANK OF CANADA		A	1	1.E FE	4,906,600	80.6900	4,034,500	5,000,000	4,914,808	0	8,208	0	0	2.300	2.515	MN	18,528	116,278	01/12/2022	11/03/2031
78016E-YH-4	ROYAL BANK OF CANADA		A	1	1.E FE	4,852,250	80.6900	4,034,500	5,000,000	4,864,750	0	12,500	0	0	2.300	2.644	MN	18,528	116,278	01/24/2022	11/03/2031
78016F-ZU-1	ROYAL BANK OF CANADA		A		1.E FE	4,990,100	104.4250	5,221,250	5,000,000	4,989,890	0	(210)	0	0	6.000	6.045	MN	55,000	0	10/20/2022	11/01/2027
87971M-BD-4	TELUS CORP		A	1	2.B FE	4,524,143	92.5260	4,605,019	4,977,000	4,744,891	0	50,707	0	0	2.800	4.038	FA	52,259	139,356	04/25/2018	02/16/2027
87971M-BF-9	TELUS CORP		A	1	2.B FE	989,590	94.8360	948,360	1,000,000	994,323	0	1,073	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.B FE	2,375,947	94.8360	2,314,947	2,441,000	2,403,797	0	7,019	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	99.3340	993,340	1,000,000	999,293	0	717	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	96.9040	297,495	307,000	306,657	0	181	0	0	3.850	3.915	AO	2,495	11,820	09/22/2014	09/29/2024
89114T-ZQ-8	TORONTO-DOMINION BANK		A	1	1.E FE	24,898,750	81.2590	20,314,750	25,000,000	24,907,425	0	8,675	0	0	2.450	2.496	JJ	287,535	306,250	01/05/2022	01/12/2032
89114T-ZQ-8	TORONTO-DOMINION BANK		A	1	1.E FE	4,960,050	81.2590	4,062,950	5,000,000	4,963,468	0	3,418	0	0	2.450	2.540	JJ	57,507	61,250	01/10/2022	01/12/2032
89153U-AF-8	TOTAL CAPITAL CANADA INC		D	1	1.E FE	1,996,380	98.7600	1,975,200	2,000,000	1,999,774	0	386	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	98.7600	987,600	1,000,000	995,331	0	8,411	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	99.4840	2,984,520	3,000,000	3,068,180	0	(22,624)	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	94.8470	4,742,350	5,000,000	4,955,049	0	7,223	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	79.6550	1,593,100	2,000,000	1,992,919	0	707	0	0	2.500	2.545	AO	10,972	50,000	10/13/2021	10/12/2031
92660F-AG-9	VIDEOTRON LTD (144A)		A	1	3.A FE	2,085,000	98.9130	1,978,260	2,000,000	1,978,260	(38,623)	(13,229)	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	81.0430	4,052,150	5,000,000	5,000,000	0	0	0	0	2.470	2.470	JD	5,832	123,500	12/06/2021	12/13/2029
00913R-AD-8	AIR LIQUIDE FINANCE (144A)		D	1	1.F FE	996,220	92.2690	922,690	1,000,000	998,455	0	384	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.F FE	958,230	92.2690	922,690	1,000,000	980,979	0	4,724	0	0	2.500	3.041	MS	6,458	25,000	11/15/2017	09/27/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
00913R-AF-3	AIR LIQUIDE FINANCE (144A)		D	1	1.F FE	2,986,778	85.2570	2,492,915	2,924,000	2,977,769	0	(7,758)	0	0	2.250	1.945	MS	20,103	65,790	10/28/2021	09/10/2029
00913R-AF-3	AIR LIQUIDE FINANCE (144A)		D	1	1.F FE	1,988,800	85.2570	1,705,140	2,000,000	1,992,196	0	1,062	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.F FE	2,946,360	85.2570	2,557,710	3,000,000	2,962,564	0	5,079	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	93.0420	2,791,260	3,000,000	3,019,441	0	(4,478)	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	93.0420	930,420	1,000,000	1,001,651	0	(379)	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	93.0420	930,420	1,000,000	1,000,523	0	(120)	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	93.0420	930,420	1,000,000	999,612	0	77	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	93.0420	930,420	1,000,000	999,533	0	94	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	93.0420	1,860,840	2,000,000	1,980,262	0	4,204	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	86.3810	2,591,430	3,000,000	2,999,170	0	92	0	0	3.500	3.504	AO	26,250	105,000	09/19/2019	10/01/2029
034863-AU-4	ANGLO AMERICAN CAPITAL (144A)		D	1	2.B FE	995,460	94.7560	947,560	1,000,000	997,322	0	436	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 LS: 7K	LS	D		1.E FE	1,995,800	92.8940	1,857,880	2,000,000	1,997,888	0	417	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	91.9240	919,240	1,000,000	998,098	0	335	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	78.3400	1,566,800	2,000,000	1,989,086	0	1,094	0	0	2.375	2.444	AO	8,972	47,500	10/20/2021	10/22/2031
00216L-AE-3	ASB BANK LIMITED (144A)		D		1.E FE	4,951,150	78.3400	3,917,000	5,000,000	4,956,240	0	4,382	0	0	2.375	2.485	AO	22,431	118,750	10/18/2021	10/22/2031
046353-AL-2	ASTRAZENECA PLC		D	1	1.G FE	997,640	96.5980	965,980	1,000,000	999,213	0	248	0	0	3.375	3.403	MN	4,219	33,750	12/21/2015	11/16/2025
046353-AL-2	ASTRAZENECA PLC		D	1	1.G FE	990,700	96.5980	965,980	1,000,000	996,961	0	979	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	94.0580	940,580	1,000,000	997,519	0	509	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	99.1730	6,942,110	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	1.G FE	2,845,680	79.2340	2,377,020	3,000,000	2,864,494	0	16,337	0	0	1.375	2.019	FA	16,500	41,250	11/03/2021	08/06/2030
05254J-AA-8	AUST & NZ BANKING GROUP		D		1.D FE	2,000,000	100.5140	2,010,280	2,000,000	2,000,000	0	0	0	0	5.088	5.088	JD	6,501	0	11/29/2022	12/08/2025
05253J-AL-5	AUST & NZ BANKING GROUP NY		D		1.D FE	4,501,035	97.1200	4,370,400	4,500,000	4,500,344	0	(158)	0	0	3.700	3.696	MN	20,813	166,500	06/27/2018	11/16/2025
067316-AD-1	BACARDI LTD (144A)		D	1	2.C FE	963,920	90.4930	904,930	1,000,000	984,082	0	4,175	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	97.1190	4,855,950	5,000,000	4,984,626	0	5,902	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	95.6610	2,869,830	3,000,000	2,994,210	0	901	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.A FE	4,456,840	88.4730	3,538,920	4,000,000	4,366,664	0	(48,031)	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.A FE	6,642,928	88.4730	5,485,326	6,200,000	6,584,172	0	(49,435)	0	0	3.400	2.437	AO	43,917	210,800	10/20/2021	04/15/2030
06407E-AF-2	BANK OF NEW ZEALAND (144A) LS:430K	LS	D		1.E FE	3,000,000	82.6340	2,479,020	3,000,000	3,000,000	0	0	0	0	2.870	2.870	JJ	36,593	43,050	01/20/2022	01/27/2032
06739F-HV-6	BARCLAYS BANK PLC		D		1.F FE	1,004,600	98.1460	981,460	1,000,000	1,000,710	0	(518)	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	98.1460	981,460	1,000,000	999,914	0	37	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	96.1470	961,470	1,000,000	999,161	0	341	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	96.8810	968,810	1,000,000	1,001,027	0	(315)	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	93.0830	930,830	1,000,000	1,009,219	0	(2,069)	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	93.0830	930,830	1,000,000	1,000,000	0	0	0	0	4.337	4.337	JJ	20,601	43,370	01/03/2017	01/10/2028
05530Q-AK-6	BAT INTL FINANCE (144A)		D	1	2.B FE	996,970	96.1290	961,290	1,000,000	999,127	0	326	0	0	3.950	3.987	JD	1,756	39,500	06/10/2015	06/15/2025
055451-AU-2	BHP BILLITON FINANCE USA LTD		D	1	1.F FE	2,015,600	99.2020	1,984,040	2,000,000	2,001,332	0	(1,835)	0	0	3.850	3.753	MS	19,250	77,000	01/02/2014	09/30/2023
111013-AL-2	BRITISH SKY BROADCASTING (144A)		D	1	1.G FE	1,002,630	97.6780	976,780	1,000,000	1,000,483	0	(292)	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	97.6780	1,953,560	2,000,000	1,998,406	0	839	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	97.6780	976,780	1,000,000	999,138	0	456	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	93.7510	1,875,020	2,000,000	1,987,626	0	2,258	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	93.7510	1,875,020	2,000,000	1,983,548	0	3,003	0	0	3.875	4.063	MN	12,486	77,500	10/26/2017	11/02/2027
191241-AH-1	COCA-COLA FEMSA SAB CV		D	1	1.G FE	4,469,576	86.3600	3,900,018	4,516,000	4,481,823	0	4,302	0	0	2.750	2.869	JJ	54,506	124,190	01/08/2020	01/22/2030
21987B-AW-8	CODELCO (144A)		D	1	1.G FE	1,964,740	93.8890	1,877,780	2,000,000	1,982,109	0	3,494	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	87.5270	8,752,700	10,000,000	9,988,801	0	1,438	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	93.9300	939,300	1,000,000	999,790	0	53	0	0	2.850	2.856	MN	3,404	28,500	05/11/2016	05/18/2026

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
2027A0-HT-9	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	2,952,230	93.9300	2,948,463	3,139,000	3,055,647	0	22,725	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	92.2920	922,920	1,000,000	998,794	0	302	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	92.2920	1,845,840	2,000,000	1,926,878	0	18,194	0	0	2.625	3.695	MS	16,625	52,500	02/27/2018	09/06/2026
2027A0-JT-7	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	999,150	92.6030	926,030	1,000,000	999,534	0	84	0	0	3.150	3.160	MS	8,838	31,500	09/13/2017	09/19/2027
2027A0-JT-7	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	991,750	92.6030	926,030	1,000,000	995,713	0	822	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	95.6380	2,869,140	3,000,000	2,998,600	0	214	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	99.1230	4,956,150	5,000,000	4,998,624	0	2,300	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	99.9620	999,620	1,000,000	999,987	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.B FE	1,000,000	80.3000	803,000	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.B FE	3,000,000	88.4640	2,653,920	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-AE-0	DANONE SA (144A)		D	1	2.A FE	5,000,000	93.0760	4,653,800	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	93.0760	930,760	1,000,000	986,535	0	3,233	0	0	2.947	3.323	MN	4,830	29,470	10/24/2017	11/02/2026
25156P-AV-5	DEUTSCHE TELEKOM INT FIN (144A)		D	1	2.B FE	999,940	98.0290	980,290	1,000,000	999,974	0	10	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	98.0290	1,345,938	1,373,000	1,367,557	0	7,329	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	94.8450	1,896,900	2,000,000	1,998,848	0	253	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	94.8450	948,450	1,000,000	989,428	0	2,361	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	99.3470	993,470	1,000,000	1,000,157	0	(2,055)	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	99.3470	993,470	1,000,000	999,870	0	253	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	99.3470	993,470	1,000,000	998,179	0	5,260	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	99.3470	4,379,216	4,408,000	4,394,202	0	40,152	0	0	2.625	3.575	AO	19,928	115,710	12/12/2018	04/29/2023
25243Y-AY-5	DIAGEO CAPITAL PLC		D	1	1.G FE	2,995,950	99.0520	2,971,560	3,000,000	2,999,256	0	855	0	0	3.500	3.530	MS	29,750	105,000	11/26/2018	09/18/2023
25243Y-AZ-2	DIAGEO CAPITAL PLC		D	1	1.G FE	1,988,532	95.4600	1,861,470	1,950,000	1,973,388	0	(4,072)	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	95.4600	668,220	700,000	708,265	0	(1,439)	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	95.4600	1,909,200	2,000,000	1,999,548	0	63	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	85.5270	2,565,810	3,000,000	2,991,329	0	1,150	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	82.3650	1,647,300	2,000,000	2,017,028	0	(2,230)	0	0	2.000	1.870	AO	6,889	40,000	07/13/2021	04/29/2030
25600W-AG-5	DNB BOLIGKREDITT AS (144A)		D		1.A FE	1,597,504	99.1020	1,585,632	1,600,000	1,599,731	0	520	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	99.9250	999,250	1,000,000	999,972	0	347	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	97.6080	976,080	1,000,000	999,779	0	200	0	0	2.650	2.671	JJ	12,146	26,500	05/08/2013	01/15/2024
85771P-AK-8	EQUINOR ASA		D	1	1.D FE	993,880	97.6080	976,080	1,000,000	999,320	0	629	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	98.6080	986,080	1,000,000	1,003,266	0	(2,728)	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	98.6080	1,972,160	2,000,000	1,999,743	0	149	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	97.5420	975,420	1,000,000	998,704	0	652	0	0	3.250	3.321	MN	4,604	32,500	11/03/2014	11/10/2024
344419-AA-4	FEMSA		D	1	2.A FE	1,002,420	99.1100	991,100	1,000,000	1,000,058	0	(292)	0	0	2.875	2.847	MN	4,073	28,750	05/08/2013	05/10/2023
344419-AA-4	FEMSA		D	1	2.A FE	997,760	99.1100	991,100	1,000,000	999,866	0	231	0	0	2.875	2.901	MN	4,073	28,750	05/07/2013	05/10/2023
344419-AA-4	FEMSA		D	1	2.A FE	926,330	99.1100	991,100	1,000,000	996,523	0	9,244	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.B FE	3,005,000	95.7750	2,878,039	3,005,000	3,005,000	0	0	0	0	3.373	3.373	MN	12,951	101,359	10/20/2015	11/15/2025
40052V-AC-8	GRUPO BIMBO SAB (144A)		D	1	2.B FE	999,910	97.9900	979,900	1,000,000	999,983	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	97.9900	979,900	1,000,000	999,279	0	458	0	0	3.875	3.925	JD	323	38,750	06/24/2014	06/27/2024
40049J-AV-9	GRUPO TELEVISA SAB		D	1	2.A FE	1,643,667	101.6740	1,355,653	1,333,333	1,409,469	0	(32,311)	0	0	6.625	3.906	MS	25,028	88,333	09/05/2014	03/18/2025
40049J-AV-9	GRUPO TELEVISA SAB		D	1	2.A FE	780,960	101.6740	677,827	666,667	702,225	0	(15,052)	0	0	6.625	4.080	MS	12,514	44,167	03/29/2017	03/18/2025
40049J-BB-2	GRUPO TELEVISA SAB		D	1	2.A FE	1,048,690	96.9790	969,790	1,000,000	1,018,402	0	(6,036)	0	0	4.625	3.932	JJ	19,271	46,250	07/06/2017	01/30/2026
423012-AD-5	HEINEKEN NV (144A)		D	1	2.A FE	2,002,720	99.4070	1,988,140	2,000,000	1,999,981	0	(338)	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	99.4070	994,070	1,000,000	999,901	0	180	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	94.6190	1,008,639	1,066,000	1,082,179	0	(3,051)	0	0	3.500	3.159	JJ	15,649	37,310	11/28/2017	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
423012-AF-0	HEINEKEN NV (144A)		D	1	2.A FE	3,974,080	94.6190	3,784,760	4,000,000	3,986,459	0	2,375	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	96.8420	968,420	1,000,000	999,416	0	152	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	92.2980	1,845,960	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-BT-5	HSBC HOLDINGS PLC		D	2	1.G FE	5,000,000	92.2440	4,612,200	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
453140-AB-1	IMPERIAL BRANDS FINANCE PLC (144A)		D	1	2.C FE	1,260,738	99.6880	1,246,100	1,250,000	1,249,997	0	(1,121)	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.C FE	1,998,000	99.6880	1,993,760	2,000,000	1,999,868	0	180	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.C FE	941,360	99.6880	996,880	1,000,000	999,067	0	7,530	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	95.5950	955,950	1,000,000	993,648	0	2,287	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	94.8650	1,992,165	2,100,000	2,152,728	0	(11,408)	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	94.8650	948,650	1,000,000	999,332	0	132	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	93.8470	2,815,410	3,000,000	2,995,513	0	685	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	97.2230	708,756	729,000	733,869	0	(1,579)	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	79.2110	11,881,650	15,000,000	14,943,843	0	5,815	0	0	2.000	2.046	MS	87,500	300,000	09/14/2021	09/16/2031
47837R-AD-2	JOHNSON CONTROLS/TYCO FI		D	1	2.B FE	4,959,150	79.2110	3,960,550	5,000,000	4,963,884	0	3,737	0	0	2.000	2.090	MS	29,167	100,000	09/13/2021	09/16/2031
47837R-AD-2	JOHNSON CONTROLS/TYCO FI		D	1	2.B FE	4,951,150	79.2110	3,960,550	5,000,000	4,956,786	0	4,469	0	0	2.000	2.109	MS	29,167	100,000	09/20/2021	09/16/2031
494386-AB-1	KIMBERLY-CLARK DE MEXICO		D	1	1.G FE	1,040,060	97.6810	976,810	1,000,000	1,006,091	0	(4,642)	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	1.G FE	997,280	97.6810	976,810	1,000,000	999,549	0	306	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 LS:141K	LS	D	1	1.G FE	994,590	94.9870	949,870	1,000,000	998,621	0	581	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.G FE	5,000,000	90.0920	4,504,600	5,000,000	5,000,000	0	0	0	0	3.574	3.574	MN	26,805	178,700	10/31/2017	11/07/2028
539439-AR-0	LLOYDS BANKING GROUP PLC		D		1.G FE	1,992,940	95.0900	1,901,800	2,000,000	1,995,816	0	678	0	0	4.375	4.419	MS	24,063	87,500	03/15/2018	03/22/2028
53944Y-AD-5	LLOYDS BANKING GROUP PLC		D		1.G FE	1,986,160	93.1620	1,863,240	2,000,000	1,993,766	0	1,401	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	83.0710	4,153,550	5,000,000	4,992,853	0	758	0	0	2.500	2.519	AO	29,167	125,000	03/25/2021	04/06/2031
50247V-AA-7	LYB INTERNATIONAL FINANCE		D	1	2.B FE	564,633	99.2610	560,825	565,000	564,968	0	43	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	99.2610	560,825	565,000	564,506	0	873	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	92.7000	927,000	1,000,000	995,206	0	1,039	0	0	3.500	3.624	MS	11,569	35,000	02/21/2017	03/02/2027
552081-AK-7	LYONDELLBASELL		D	2	2.B FE	1,177,670	100.3070	1,003,070	1,000,000	1,022,780	0	(21,274)	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	94.7240	1,894,480	2,000,000	1,999,092	0	203	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	99.9270	2,997,810	3,000,000	2,999,901	0	612	0	0	3.000	3.022	JJ	40,250	90,000	01/14/2013	01/20/2023
638602-BP-6	NATIONWIDE BUILDING SOCIETY (144A)		D		1.E FE	2,042,480	96.2590	1,925,180	2,000,000	2,012,497	0	(4,598)	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	90.3950	903,950	1,000,000	1,000,000	0	0	0	0	4.302	4.302	MS	13,384	43,020	03/01/2018	03/08/2029
63861V-AH-0	NATIONWIDE BUILDING SOCIETY (144A)		D		1.E FE	9,990,800	97.6180	9,761,800	10,000,000	9,991,107	0	307	0	0	4.850	4.870	JJ	206,125	0	07/20/2022	07/27/2027
639057-AF-5	NATWEST GROUP PLC LS:1.1M	LS	D	2	1.G FE	2,031,040	98.9380	1,978,760	2,000,000	2,028,222	0	(2,818)	0	0	5.516	5.174	MS	27,580	27,580	07/06/2022	09/30/2028
780097-BA-8	NATWEST GROUP PLC		D		1.G FE	1,072,680	97.9140	979,140	1,000,000	1,029,787	0	(8,438)	0	0	4.800	3.818	AO	11,467	48,000	06/16/2017	04/05/2026
780097-BA-8	NATWEST GROUP PLC		D		1.G FE	998,190	97.9140	979,140	1,000,000	999,242	0	190	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	98.9930	1,979,860	2,000,000	2,003,356	0	(4,785)	0	0	3.875	3.623	MS	23,465	77,500	01/04/2018	09/12/2023
714295-AC-6	PERRIGO FINANCE UNLIMITED		D	1	3.B FE	1,001,870	94.6360	946,360	1,000,000	946,360	(54,061)	(217)	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.B FE	995,790	94.6360	946,360	1,000,000	946,360	(52,674)	459	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	102.0880	8,167,040	8,000,000	7,990,634	0	3,146	0	0	7.125	7.175	MN	72,833	570,000	05/16/1995	05/15/2025
74256L-BG-3	PRINCIPAL FINANCIAL GLOBAL FUNDING (144A		D		1.E FE	4,966,250	85.0400	4,252,000	5,000,000	4,976,314	0	3,181	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	96.9590	969,590	1,000,000	999,611	0	144	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	96.9590	4,847,950	5,000,000	4,958,865	0	16,115	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	98.9450	256,268	259,000	259,723	0	(1,498)	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	98.9450	989,450	1,000,000	1,000,599	0	(1,235)	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	98.9450	1,048,817	1,060,000	1,060,246	0	(506)	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	96.6800	966,800	1,000,000	993,563	0	4,155	0	0	2.750	3.196	JD	306	27,500	01/09/2018	06/26/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
75625Q-AE-9	RECKITT BENCKISER TSY (144A)		D	2	1.G FE	2,991,000	92.9310	2,787,930	3,000,000	2,995,617	0	897	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	92.9310	929,310	1,000,000	998,164	0	376	0	0	3.000	3.044	JD	333	30,000	07/19/2017	06/26/2027
801060-AD-6	SANOFI		D	1	1.E FE	4,963,500	95.5870	4,779,350	5,000,000	4,978,359	0	3,501	0	0	3.625	3.713	JD	6,042	181,250	06/12/2018	06/19/2028
80281L-AG-0	SANTANDER UK GROUP HLDGS		D	2	2.A FE	1,007,870	89.5220	895,220	1,000,000	1,004,135	0	(773)	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	98.4610	1,969,220	2,000,000	1,998,001	0	1,516	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	98.8040	988,040	1,000,000	1,000,624	0	(883)	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	98.8040	988,040	1,000,000	999,611	0	386	0	0	3.650	3.691	JD	3,042	36,500	11/25/2013	12/01/2023
822582-BD-3	SHELL INTERNATIONAL FIN		D	1	1.D FE	1,013,890	96.9880	969,880	1,000,000	1,004,816	0	(1,949)	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	96.9880	1,018,374	1,050,000	1,046,969	0	1,202	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	96.9880	969,880	1,000,000	996,058	0	1,566	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	98.8450	4,942,250	5,000,000	4,995,957	0	4,343	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	96.5560	1,931,120	2,000,000	1,986,466	0	5,281	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	97.8510	978,510	1,000,000	999,379	0	844	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	97.8510	4,892,550	5,000,000	4,953,071	0	64,263	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	91.1190	911,190	1,000,000	998,830	0	287	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	91.1190	911,190	1,000,000	969,609	0	7,417	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	91.1190	1,822,380	2,000,000	1,921,627	0	19,014	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	94.1710	941,710	1,000,000	1,004,846	0	(1,064)	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	94.1710	1,883,420	2,000,000	1,998,996	0	203	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	94.1710	1,883,420	2,000,000	1,988,598	0	2,453	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	81.3490	13,015,840	16,000,000	15,981,841	0	1,979	0	0	2.150	2.165	MS	104,156	344,000	03/02/2021	03/11/2031
833636-AE-3	SOC QUIMICA Y MINERA DE (144A)		D	1	2.A FE	992,460	99.5280	995,280	1,000,000	999,686	0	834	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	97.5740	975,740	1,000,000	998,554	0	636	0	0	4.375	4.447	JJ	18,472	43,750	10/23/2014	01/28/2025
874060-AW-6	TAKEDA PHARMACEUTICAL		D	1	2.B FE	4,979,000	99.3460	4,967,330	5,000,000	4,986,124	0	1,937	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	95.0260	1,900,520	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	96.3920	963,920	1,000,000	1,001,144	0	(542)	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	96.3920	963,920	1,000,000	999,535	0	182	0	0	3.125	3.145	AO	7,292	31,250	03/30/2015	04/07/2025
88167A-AE-1	TEVA PHARMACEUTICALS NE		D	1	3.C FE	997,340	87.6530	876,530	1,000,000	876,530	(65,300)	260	0	0	3.150	3.180	AO	7,875	31,500	07/18/2016	10/01/2026
89153V-AE-9	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.E FE	1,995,740	99.8760	1,997,520	2,000,000	1,999,926	0	448	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	99.8760	579,281	580,000	579,722	0	3,828	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	98.7010	5,171,932	5,240,000	5,261,657	0	(20,217)	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	98.7010	987,010	1,000,000	999,695	0	271	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	98.6470	1,972,940	2,000,000	1,997,717	0	1,648	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	96.7950	1,935,900	2,000,000	1,998,061	0	280	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	97.5200	975,200	1,000,000	998,751	0	629	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	96.0850	960,850	1,000,000	999,121	0	251	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	92.3350	923,350	1,000,000	1,000,207	0	(42)	0	0	3.125	3.120	FA	11,806	31,250	10/17/2017	08/15/2027
902133-AY-3	TYCO ELECTRONICS		D	1	1.G FE	2,956,530	82.7170	2,481,510	3,000,000	2,959,991	0	3,461	0	0	2.500	2.666	FA	30,625	37,500	02/02/2022	02/04/2032
902133-AY-3	TYCO ELECTRONICS		D	1	1.G FE	1,956,060	82.7170	1,654,340	2,000,000	1,959,521	0	3,461	0	0	2.500	2.752	FA	20,417	25,000	02/03/2022	02/04/2032
902613-AA-6	UBS GROUP AG (144A)		D	1	1.G FE	3,000,000	84.9780	2,549,340	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
902613-AK-4	UBS GROUP AG (144A)		D	2	1.G FE	5,000,000	77.5340	3,876,700	5,000,000	5,000,000	0	0	0	0	2.746	2.746	FA	53,013	80,092	01/04/2022	02/11/2033
902613-AK-4	UBS GROUP AG (144A)		D	2	1.G FE	1,997,880	77.5340	1,550,680	2,000,000	1,998,037	0	157	0	0	2.746	2.756	FA	21,205	32,037	01/05/2022	02/11/2033
90352J-AC-7	UBS GROUP FUNDING (144A)		D	2	1.G FE	2,113,400	93.5350	1,870,700	2,000,000	2,055,718	0	(12,026)	0	0	4.253	3.537	MS	22,919	85,060	11/02/2017	03/23/2028
961214-DC-4	WESTPAC BANKING CORP		D		1.D FE	998,610	92.9880	929,880	1,000,000	999,432	0	142	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	94.2420	942,420	1,000,000	999,580	0	85	0	0	3.350	3.360	MS	10,515	33,500	02/27/2017	03/08/2027

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
961214-DS-9	WESTPAC BANKING CORP		D		1.D FE	1,997,980	99.9600	1,999,200	2,000,000	1,999,968	0	401	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	93.3300	1,866,600	2,000,000	1,996,091	0	689	0	0	3.400	3.442	JJ	29,467	68,000	01/17/2018	01/25/2028
961214-ET-6	WESTPAC BANKING CORP LS:3.0M	LS	D		1.D FE	3,034,830	83.2590	2,497,770	3,000,000	3,030,044	0	(3,243)	0	0	2.150	2.020	JD	5,017	64,500	07/01/2021	06/03/2031
961214-EW-9	WESTPAC BANKING CORP		D		1.D FE	5,000,000	85.2320	4,261,600	5,000,000	5,000,000	0	0	0	0	1.953	1.953	MN	11,121	98,193	11/08/2021	11/20/2028
961214-EW-9	WESTPAC BANKING CORP		D		1.D FE	2,994,930	85.2320	2,556,960	3,000,000	2,995,661	0	687	0	0	1.953	1.978	MN	6,673	58,916	11/10/2021	11/20/2028
96122W-AM-2	WESTPAC BANKING CORP (144A) LS:350K	LS	D		1.A FE	3,998,720	98.0250	3,921,000	4,000,000	3,999,674	0	265	0	0	3.150	3.157	JJ	57,400	126,000	01/07/2019	01/16/2024
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						5,543,353,277	XXX	4,980,140,385	5,502,015,696	5,524,319,765	(3,047,906)	(5,574,148)	0	0	XXX	XXX	XXX	42,886,100	156,040,655	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
04541G-AS-1	ABSLB 2000-LB1 AF6		4		1.A FM	267,178	96.9880	248,269	255,979	254,876	0	(23)	0	0	7.615	6.645	MON	1,624	17,986	02/14/2001	03/21/2029
05949Q-AW-5	BAFC 2006-2 2A15 CMO		4		1.A FM	85,706	83.5840	72,029	86,175	51,514	4	(8,140)	0	0	5.750	5.686	MON	413	5,057	02/10/2006	03/25/2036
05949Q-AW-5	BAFC 2006-2 2A15 CMO		4		1.A FM	21,413	83.5840	18,007	21,544	12,878	(1)	(2,033)	0	0	5.750	5.718	MON	103	1,264	02/14/2006	03/25/2036
05949Q-AW-5	BAFC 2006-2 2A15 CMO		4		1.A FM	21,406	83.5840	18,007	21,544	12,879	(3)	(2,031)	0	0	5.750	5.737	MON	103	1,264	02/23/2006	03/25/2036
05948X-BV-2	BOAMS 2003-D 2A4 CMO		4		1.A FM	30,062	92.2630	28,583	30,979	30,230	0	18	0	0	4.013	3.276	MON	104	1,204	04/09/2003	05/25/2033
161546-EF-9	CFAB 2003-1 2A2		4		1.A FM	37,343	97.9200	36,538	37,314	37,373	0	914	0	0	5.048	1.463	MON	22	873	10/16/2003	11/25/2032
17330C-AR-9	CMLTI 2022-J1 A3A CMO (144A)		4		1.A FE	20,570,221	83.8180	17,273,937	20,608,863	20,570,049	0	(172)	0	0	3.000	3.014	MON	51,522	515,221	02/03/2022	02/25/2052
22541Q-4A-7	CSFB 2003-29 4A1 CMO		4		1.A FM	337,141	96.0390	311,990	324,858	323,868	0	(1)	0	0	6.000	5.688	MON	1,624	19,492	03/12/2004	12/25/2033
22541Q-4A-7	CSFB 2003-29 4A1 CMO		4		1.A FM	296,416	96.0390	274,551	285,875	285,004	0	(1)	0	0	6.000	5.696	MON	1,429	17,153	03/30/2004	12/25/2033
12646X-AJ-1	CSMC 2013-IVR3 A2 CMO		4		1.A	1,219,162	87.4350	1,129,509	1,291,828	1,211,273	0	(61,372)	0	0	3.000	3.878	MON	3,230	38,755	06/26/2013	05/25/2043
12647M-AM-7	CSMC 2013-6 1A1 CMO		4		1.A	1,022,786	91.9750	963,284	1,047,333	1,035,334	0	(1,655)	0	0	2.500	3.151	MON	2,182	26,183	07/24/2013	07/25/2028
12667F-A4-7	CWALT 2004-33 3A1 CMO		4		1.A FM	196,324	94.0070	257,225	273,622	124,397	0	(1,399)	0	0	3.737	4.167	MON	852	8,083	01/06/2012	12/25/2034
36263V-AB-3	GSMBS 2021-PJ11 A2 (144A)		4		1.A	8,096,885	80.7510	6,515,917	8,069,147	8,097,560	0	1,079	0	0	2.500	2.396	MON	16,811	201,729	12/03/2021	04/25/2052
36262L-AB-6	GSMBS 2021-PJ6 A2		4		1.A	7,967,401	80.7510	6,358,252	7,873,898	7,967,564	0	5,233	0	0	2.500	2.205	MON	16,404	196,847	06/15/2021	11/25/2051
36262L-AJ-9	GSMBS 2021-PJ6 A8 (144A)		4		1.A Z	4,169,087	85.8470	3,930,339	4,578,270	4,182,802	0	13,715	0	0	2.500	4.436	MON	9,538	47,690	07/14/2022	11/25/2051
36262C-AB-6	GSMBS 2021-PJ7 A2 (144A)		4		1.A	8,945,502	80.7510	7,097,164	8,788,949	8,946,195	0	8,256	0	0	2.500	2.073	MON	18,310	219,724	07/20/2021	01/25/2052
36262C-AB-6	GSMBS 2021-PJ7 A2 (144A)		4		1.A	3,802,834	80.7510	3,058,878	3,788,037	3,802,842	0	263	0	0	2.500	2.378	MON	7,892	94,701	11/17/2021	01/25/2052
36262C-AB-6	GSMBS 2021-PJ7 A2 (144A)		4		1.A	6,992,639	80.7510	5,638,697	6,982,820	6,992,467	0	109	0	0	2.500	2.439	MON	14,548	174,571	12/08/2021	01/25/2052
36263N-AB-1	GSMBS 2022-PJ1 A2 (144A)		4		1.A FE	4,725,934	80.7510	3,884,831	4,810,876	4,726,937	0	1,003	0	0	2.500	2.887	MON	10,023	120,272	01/10/2022	05/28/2052
36242D-KV-4	GSR 2004-12 2A2 CMO		4		1.A FM	277,869	27.1860	157,326	578,689	0	0	(8,416)	0	0	4.111	10.838	MON	1,983	12,812	07/12/2007	12/25/2034
46640M-AX-8	JPMMT 2013-3 A10 CMO (144A)		4		1.A	2,537,766	90.9550	2,365,136	2,600,336	2,562,406	0	(11,153)	0	0	3.348	3.981	MON	7,257	87,145	07/25/2013	07/25/2043
46648R-AC-5	JPMMT 2018-1 A3 CMO		4		1.A	488,947	88.9720	433,603	487,348	488,505	0	1,956	0	0	3.500	3.381	MON	1,421	17,054	01/18/2018	06/25/2048
46653Q-AC-9	JPMMT 2021-14 A3 CMO (144A)		4		1.A	13,451,728	80.7510	10,918,704	13,521,448	13,451,951	0	(104)	0	0	2.500	2.593	MON	28,170	338,036	11/23/2021	05/25/2052
46654T-AC-2	JPMMT 2021-15 A3		4		1.A FE	31,705,949	80.7510	25,626,896	31,735,701	31,705,480	0	(456)	0	0	2.500	2.495	MON	66,116	793,393	12/20/2021	06/25/2052
61744C-BD-7	MSAC 2004-SD1 A		4		1.A FM	615,298	97.2080	664,119	683,190	683,594	1,717	59,313	0	0	5.188	3.200	MON	422	16,960	08/31/2011	08/25/2034
61744C-BD-7	MSAC 2004-SD1 A		4		1.A FM	105,099	97.2080	116,014	119,345	119,416	(1,717)	12,379	0	0	5.188	3.750	MON	74	2,963	10/11/2011	08/25/2034
61772N-AJ-6	MSRM 2021-5 A3 (144A)		4		1.A	8,791,259	80.7510	6,973,720	8,636,079	8,795,957	0	8,857	0	0	2.500	2.065	MON	17,992	215,902	08/19/2021	08/25/2051
61772Q-AE-0	MSRM 2021-6 A3 (144A)		4		1.A	7,015,807	80.7510	5,628,398	6,970,066	7,016,491	0	663	0	0	2.500	2.322	MON	14,521	174,252	10/15/2021	09/25/2051
67647V-AA-7	OCMT 2021-3 A1 (144A)		4		1.A	4,550,973	80.3180	3,595,696	4,476,825	4,553,183	0	4,620	0	0	2.500	2.097	MON	9,327	111,921	07/09/2021	06/25/2051
743874-AC-3	PFMT 2020-1 A2 CMO (144A)		4		1.A	1,670,364	82.4000	1,357,084	1,646,946	1,701,141	0	35,694	0	0	3.000	2.640	MON	4,117	49,408	02/14/2020	02/25/2050
75410J-AA-2	RATE 2021-J4 A1 (144A)		4		1.A FE	8,515,289	80.1290	6,831,756	8,525,947	8,515,179	0	(21)	0	0	2.500	2.499	MON	17,762	213,149	11/18/2021	11/25/2051
74938F-AA-6	RCKT 2022-1 A1 (144A)		4		1.A FE	9,058,043	80.7510	7,464,925	9,244,374	9,062,473	0	4,430	0	0	2.500	2.951	MON	19,259	211,850	01/10/2022	01/25/2052
81377N-AA-2	SABR 2007-BR3 A2A		4		1.A FM	842,569	66.3810	1,633,880	2,461,348	263,377	0	(72,011)	0	0	4.458	10.032	MON	1,306	30,992	12/16/2009	04/25/2037
81745A-AB-3	SEMT 2013-5 A2 CMO (144A)		4		1.A	1,533,895	86.6570	1,313,831	1,516,128	1,530,699	0	4,220	0	0	3.000	2.740	MON	3,790	45,484	12/11/2019	05/25/2043
81745E-AA-7	SEMT 2013-8 A1 CMO		4		1.A	1,164,783	87.9890	1,048,968	1,192,158	1,168,101	0	(14,132)	0	0	3.000	3.523	MON	2,980	35,765	06/11/2013	06/25/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
81746Q-AA-9	SEMT 2018-2 A1 CMO (144A)			4	1.A	1,598,096	87.4390	1,387,603	1,586,938	1,592,388	0	5,630	0	0	3.500	3.306	MON	4,629	55,527	01/16/2018	02/25/2048
81748X-AD-6	SEMT 2021-5 A4 (144A)			4	1.A Z	4,052,159	84.8050	4,056,284	4,783,072	4,070,311	0	18,152	0	0	2.500	6.081	MON	9,965	9,965	10/31/2022	07/25/2051
81748C-AA-8	SEMT 2021-9 A1 CMO			4	1.A FE	18,634,758	80.4970	14,963,014	18,588,288	18,632,047	0	(2,094)	0	0	2.500	2.419	MON	38,726	464,707	12/07/2021	01/25/2052
939336-PC-1	WAMU 2003-AR1 A6 CMO			4	1.A FM	23,455	93.6360	24,334	25,988	24,320	0	121	0	0	2.334	3.672	MON	51	607	01/17/2003	03/25/2033
97652P-AA-9	WIN 2014-1 A1 CMO (144A)			4	1.A	242,146	93.1150	218,113	234,240	233,885	0	(209)	0	0	4.000	3.467	MON	781	9,171	06/19/2014	06/20/2044
92977Y-BR-1	WMLT 2005-B 4A1 CMO			4	1.A FM	135,213	92.3520	140,906	152,574	109,982	0	22,343	0	0	4.181	5.700	MON	532	4,163	02/16/2006	10/20/2035
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						185,816,905	XXX	154,036,318	188,944,939	184,946,930	0	23,547	0	0	XXX	XXX	XXX	407,914	4,609,293	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
060352-AE-1	BANK 2017-BNK6 A4			4	1.A	9,877,773	92.5980	8,796,810	9,500,000	9,711,103	0	(50,191)	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	93.6380	2,809,140	3,000,000	3,050,990	0	(9,736)	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	12,119,388	80.9880	9,718,560	12,000,000	12,106,083	0	(12,018)	0	0	2.370	2.257	MON	23,700	284,400	11/12/2021	11/15/2064
06539V-AD-0	BANK 2022-BNK39 A3			4	1.A FE	5,049,735	83.0450	4,152,250	5,000,000	5,045,258	0	(4,477)	0	0	2.675	2.561	MON	11,146	111,458	01/26/2022	02/15/2055
05551V-BJ-1	BBCMS 2021-C10 A5			4	1.A	10,299,800	82.8130	8,281,300	10,000,000	10,256,750	0	(29,606)	0	0	2.492	2.145	MON	20,767	249,200	06/25/2021	07/15/2054
08160B-AC-8	BMARK 2018-B5 A3			4	1.A	3,682,221	93.8080	3,494,348	3,725,000	3,685,642	0	3,421	0	0	3.943	4.167	MON	12,242	85,691	05/17/2022	07/15/2051
08162Y-AD-4	BMARK 2019-B14 A4			4	1.A	8,079,954	87.1450	6,971,600	8,000,000	8,054,155	0	(8,527)	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	83.9310	4,196,550	5,000,000	5,107,430	0	(14,264)	0	0	3.202	2.866	MON	13,342	160,100	12/06/2019	12/09/2041
17290Y-AQ-1	CGCMT 2016-C1 A3			4	1.A	9,327,500	92.6040	8,426,964	9,100,000	9,215,676	0	(37,875)	0	0	2.944	2.501	MON	22,325	267,904	12/18/2019	05/10/2049
17327G-AX-2	CGCMT 2018-C6 A3			4	1.A	3,513,453	94.1560	3,323,707	3,530,000	3,514,548	0	1,094	0	0	4.145	4.247	MON	12,193	85,352	05/18/2022	11/10/2051
17327G-AX-2	CGCMT 2018-C6 A3			4	1.A	1,990,465	94.1560	2,047,893	2,175,000	1,994,981	0	4,516	0	0	4.145	5.886	MON	7,513	15,026	10/26/2022	11/10/2051
12624Q-AR-4	COMM 2012-CR4 A3			4	1.A FM	456,024	99.4440	446,443	448,939	447,791	487	(234)	0	0	2.853	2.614	MON	1,067	12,808	05/18/2015	10/15/2045
12624Q-AR-4	COMM 2012-CR4 A3			4	1.A FM	425,025	99.4440	450,953	453,474	452,315	(487)	744	0	0	2.853	3.665	MON	1,078	12,938	06/20/2013	10/15/2045
12630B-AZ-1	COMM 2013-CR13 A3			4	1.A	2,696,818	98.3470	2,604,824	2,648,605	2,656,343	0	(11,878)	0	0	3.928	3.526	MON	8,670	104,037	12/12/2018	11/10/2046
12630B-AZ-1	COMM 2013-CR13 A3			4	1.A	8,976,807	98.3470	8,741,019	8,887,937	8,889,434	0	(11,720)	0	0	3.928	3.824	MON	29,093	349,118	12/13/2013	11/10/2046
12632Q-AW-3	COMM 2014-CR18 A4			4	1.A	1,244,896	96.8670	1,166,171	1,203,889	1,211,249	0	(6,470)	0	0	3.550	3.030	MON	3,562	42,738	11/22/2016	07/15/2047
12632Q-AW-3	COMM 2014-CR18 A4			4	1.A	8,385,343	96.8670	8,042,557	8,302,680	8,306,703	0	(11,082)	0	0	3.550	3.437	MON	24,562	294,745	06/19/2014	07/15/2047
12628I-AY-0	CSAIL 2015-C1 A3			4	1.A	7,322,279	95.7660	6,904,904	7,210,183	7,242,615	0	(23,066)	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	76.8980	3,844,900	5,000,000	5,014,102	0	(1,933)	0	0	2.347	2.311	MON	9,779	117,350	10/19/2021	12/10/2040
36192R-AA-0	GSMS 2012-BWTR A (144A)			4	1.A FM	10,249,898	87.4550	8,745,542	10,000,000	10,001,741	0	(19,323)	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	91.9640	4,598,200	5,000,000	5,043,831	0	(16,385)	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	90.8990	5,192,075	5,711,917	5,805,795	0	(27,722)	0	0	2.592	2.099	MON	12,338	148,053	08/29/2019	10/10/2049
36257U-AK-3	GSMS 2019-GC42 A3			4	1.A	3,641,563	85.9610	3,438,440	4,000,000	3,668,147	0	26,584	0	0	2.748	4.223	MON	9,163	64,139	05/17/2022	09/10/2052
46361T-AA-0	ICOT 2013-IRV A1			4	1.A	243,708	99.3930	239,841	241,306	241,196	0	(249)	0	0	2.068	1.868	MON	416	4,990	05/07/2013	05/15/2048
46361T-AC-6	ICOT 2013-IRV A2			4	1.A	7,134,897	98.8640	6,920,480	7,000,000	7,001,703	0	(15,434)	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	98.8640	5,328,770	5,390,000	5,381,143	0	14,826	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	331,378	99.2610	323,259	325,666	325,602	0	(1,176)	0	0	3.362	2.863	MON	913	10,951	04/05/2019	07/15/2045
46639N-AP-6	JPMBB 2013-C12 A4			4	1.A	482,524	99.2610	474,219	477,749	477,195	0	(246)	0	0	3.362	3.248	MON	1,339	16,065	06/14/2013	07/15/2045
46590K-AD-6	JPMCC 2015-JP1 A4			4	1.A	5,025,588	95.0370	4,671,069	4,915,000	4,961,486	0	(17,732)	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	95.0370	1,468,322	1,545,000	1,557,414	0	(4,840)	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	80.0220	6,001,650	7,500,000	7,705,756	0	(22,440)	0	0	2.585	2.229	MON	16,159	193,905	09/28/2021	07/15/2041
78449R-AA-3	SLG 2021-OVA A (144A)			4	1.A	2,574,998	80.0220	2,000,550	2,500,000	2,564,378	0	(7,030)	0	0	2.585	2.251	MON	5,386	64,635	06/15/2021	07/15/2041
95002B-AD-5	WFCM 2019-C53 A3			4	1.A	6,059,916	86.2670	5,176,020	6,000,000	6,040,298	0	(6,404)	0	0	2.787	2.672	MON	13,935	167,220	10/22/2019	10/15/2052
962210-AF-0	WFRBS 2013-C18 ASB			4	1.A	1,615,115	99.0020	1,552,489	1,568,139	1,568,382	0	(3,070)	0	0	3.676	3.224	MON	4,804	63,332	12/17/2013	12/15/2046

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
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						169,727,827	XXX	150,551,817	167,360,482	168,307,236	0	(323,942)	0	0	XXX	XXX	XXX	422,026	4,916,546	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
141312-AA-6	CRBN 2017-1A A1 (144A) - (CORPORATE LOANS)		4		1.A FE	7,000,000	97.5460	6,828,281	7,000,000	7,010,317	0	197,804	0	0	5.382	2.274	JAJO	75,356	154,986	11/06/2017	01/20/2031
87272H-AA-8	TIA 2017-2A A (144A) - (CORPORATE LOANS)		4		1.A FE	5,000,000	97.5030	4,875,195	5,000,000	5,006,905	0	138,299	0	0	5.229	2.635	JAJO	53,744	110,550	11/20/2017	01/16/2031
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						12,000,000	XXX	11,703,477	12,000,000	12,017,222	0	336,103	0	0	XXX	XXX	XXX	129,100	265,536	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						5,910,898,010	XXX	5,296,431,996	5,870,321,118	5,889,591,153	(3,047,906)	(5,538,441)	0	0	XXX	XXX	XXX	43,845,141	165,832,030	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						11,253,109,469	XXX	10,104,852,952	10,961,680,696	11,118,783,523	(1,592,569)	(28,370,730)	586,163	0	XXX	XXX	XXX	93,157,119	305,206,558	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						475,676,089	XXX	428,952,104	483,226,355	475,374,802	0	210,805	0	0	XXX	XXX	XXX	1,298,721	10,500,270	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						199,140,306	XXX	177,020,051	196,984,720	197,716,856	0	(398,209)	0	0	XXX	XXX	XXX	485,200	5,674,629	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						52,316,882	XXX	49,262,430	52,314,396	52,169,722	0	292,670	0	0	XXX	XXX	XXX	457,889	1,561,453	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						11,980,242,747	XXX	10,760,087,537	11,694,206,167	11,844,044,903	(1,592,569)	(28,265,464)	586,163	0	XXX	XXX	XXX	95,398,929	322,942,909	XXX	XXX

1.

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

1A	1A ...$	4,428,510,786	1B ..$	1,332,347,998	1C ..$	756,343,981	1D ..$	551,136,554	1E ..$	688,788,454	1F ..$ 1,050,976,293 1G ..$ 840,374,252
1B	2A ...$	934,939,018	2B ..$	946,122,283	2C ..$	261,360,519					
1C	3A ...$	25,722,446	3B ..$	7,630,320	3C ..$	9,576,220					
1D	4A ...$	4,227,785	4B ..$	824,741	4C ..$	1,087,809					
1E	5A ...$	566,190	5B ..$	3,509,254	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		
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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	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	1,631,380	815.690	1,631,380	1,490,000	26,062	71,136	0	(228,620)	0	60,000	(288,620)	0	2.A FE	02/21/2013
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							1,631,380	XXX	1,631,380	1,490,000	26,062	71,136	0	(228,620)	0	60,000	(288,620)	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							1,631,380	XXX	1,631,380	1,490,000	26,062	71,136	0	(228,620)	0	60,000	(288,620)	0	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999999 - Total Preferred Stocks							1,631,380	XXX	1,631,380	1,490,000	26,062	71,136	0	(228,620)	0	60,000	(288,620)	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 ...$ 1,631,380	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		
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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
92645B-10-3	VICTORY CAPITAL HOLDINGS INC			24,538.000	658,355	26.830	658,355	658,355	0	6,135	0	0	77,754	(77,754)	0	11/25/2022	
P73684-10-5	ONESPAWORLD HOLDINGS LTD WARRANTS		C	490,000.000	612,500	1.250	612,500	0	0	0	0	(911,400)	0	(911,400)	0	03/21/2019	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,270,855	XXX	1,270,855	658,355	0	6,135	0	(911,400)	77,754	(989,154)	0	XXX	XXX
Common Stock - Industrial and Miscellaneous (Unaffiliated) Other																	
71675H-10-7	(R) PETROSANTANDER INC		A	237,491.000	1,211,204	5.100	1,211,204	1,211,204	0	201,867	0	(237,491)	451,233	(688,724)	0	07/18/2011	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					1,211,204	XXX	1,211,204	1,211,204	0	201,867	0	(237,491)	451,233	(688,724)	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					2,482,059	XXX	2,482,059	1,869,559	0	208,002	0	(1,148,891)	528,987	(1,677,878)	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
Common Stock - Parent, Subsidiaries and Affiliates Other																	
310908-10-4	FARMINGTON CASUALTY COMPANY			1,000.000	292,233,114	292,233.000	292,233,114	133,129,090	0	24,500,000	0	2,410,691	0	2,410,691	0	01/01/1985	
89431*-10-2	TRAVELERS CAS INS CO OF AMERICA			30,000.000	545,054,780	18,168.400	545,054,780	130,132,050	0	69,200,000	0	(16,749,464)	0	(16,749,464)	0	01/03/1972	
89431@-10-0	TRAVELERS CAS & SUR CO OF AMERICA			5,400.000	2,249,444,782	416,563.000	2,249,444,782	448,029,287	0	441,500,000	0	130,983,144	0	130,983,144	0	01/01/1974	
89432#-10-7	TRAVELERS CASUALTY CO OF CT			1,500.000	92,893,026	61,928.600	92,893,026	42,135,855	0	10,000,000	0	(41,172)	0	(41,172)	0	01/01/1990	
89432*-10-1	TRAVELERS COMMERCIAL INS CO			1,500.000	103,321,505	68,881.000	103,321,505	42,157,638	0	10,500,000	0	(1,688,743)	0	(1,688,743)	0	01/01/1990	
89432@-10-9	TRAVELERS EXCESS&SURPLUS LINES CO			100.000	66,736,446	667,364.000	66,736,446	41,500,000	0	0	0	1,460,272	0	1,460,272	0	01/01/1987	
C3300*-10-8	8527512 CANADA INC		A	83,712.000	749,605,433	8,954.570	749,605,433	801,511,508	0	0	0	(1,037,958)	0	(1,037,958)	0	05/31/2013	
C9082#-10-5	TRAVELERS INSURANCE COMPANY OF CANADA		A	280,000.000	394,843,608	1,410.150	394,843,608	157,315,454	0	0	0	429,621	0	429,621	0	01/01/1992	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					4,494,132,694	XXX	4,494,132,694	1,795,910,882	0	555,700,000	0	115,766,391	0	115,766,391	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					4,494,132,694	XXX	4,494,132,694	1,795,910,882	0	555,700,000	0	115,766,391	0	115,766,391	0	XXX	XXX
5989999999 - Total Common Stocks					4,496,614,753	XXX	4,496,614,753	1,797,780,441	0	555,908,002	0	114,617,500	528,987	114,088,513	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					4,498,246,133	XXX	4,498,246,133	1,799,270,441	26,062	555,979,138	0	114,388,880	588,987	113,799,893	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-BC-4	U S TREASURY NOTES .375 2025 12		07/15/2022	WELLS FARGO SECURITIES		20,950,741	23,000,000	4,219
91282C-BH-3	U S TREASURY NOTES .375 2026 01		12/07/2022	NOMURA SECURITIES INTL		16,130,451	18,000,000	23,845
91282C-BT-7	U S TREASURY NOTES .750 2026 03		06/27/2022	BAS-MERRILL LYNCH		22,766,685	25,000,000	45,594
91282C-DP-3	U S TREASURY NOTES 1.375 2028 12		01/04/2022	J P MORGAN CHASE SECURITIES INC		15,776,314	16,000,000	3,039
91282C-EH-0	U S TREASURY NOTES 2.625 2025 04		11/04/2022	BAS-MERRILL LYNCH		71,552,009	75,000,000	124,399
91282C-EQ-0	U S TREASURY NOTES 2.750 2025 05		11/28/2022	NOMURA SECURITIES INTL		17,344,045	18,000,000	19,144
91282C-EX-5	U S TREASURY NOTES 3.000 2024 06		12/02/2022	CITIGROUP GLOBAL MARKETS		6,838,422	7,000,000	90,163
91282C-EY-3	U S TREASURY NOTES 3.000 2025 07		09/20/2022	NOMURA SECURITIES INTL		23,392,580	24,000,000	133,043
91282C-FK-2	U S TREASURY NOTES 3.500 2025 09		12/28/2022	VARIOUS		77,757,407	79,400,000	611,146
912828-M5-6	U S TREASURY NOTES 2.250 2025 11		11/22/2022	CITIGROUP GLOBAL MARKETS		23,607,506	25,000,000	12,431
912828-4M-9	U S TREASURY NOTES 2.875 2025 04		11/04/2022	NOMURA SECURITIES INTL		32,609,567	34,000,000	18,902
912828-4R-8	U S TREASURY NOTES 2.875 2025 05		10/20/2022	BAS-MERRILL LYNCH		31,613,079	33,000,000	370,686
912828-5N-6	U S TREASURY NOTES 2.875 2025 11		12/07/2022	GOLDMAN SACHS & CO		46,520,786	48,000,000	30,330
912828-6A-3	U S TREASURY NOTES 2.625 2026 01		11/17/2022	MORGAN STANLEY		28,587,991	30,000,000	235,394
912828-6L-9	U S TREASURY NOTES 2.250 2026 03		06/14/2022	NOMURA SECURITIES INTL		10,484,412	11,000,000	51,393
38375B-SH-6	GNR 2012-H11 CA CMO 1.750 2062 04		12/20/2022	PAR WRITE-UP		3,699	3,699	0
38375B-B7-6	GNR 2012-H30 VA CMO 1.750 2062 12		12/20/2022	PAR WRITE-UP		48,141	48,141	0
38376R-8F-6	GNR 2017-H18 HC CMO 2.000 2066 04		12/20/2022	PAR WRITE-UP		152,197	152,197	0
38383Y-DT-6	GNR 2022-152 DA CMO 4.500 2051 06		12/19/2022	CITIGROUP GLOBAL MARKETS		12,453,078	12,541,259	32,921
38383L-FR-6	GNR 2022-197 LA CMO 4.500 2049 10		12/08/2022	HILLTOP SECURITIES		15,426,174	15,545,192	23,318
38383L-6K-1	GNR 2022-218 JA CMO 5.000 2051 02		12/14/2022	MORGAN STANLEY		15,058,594	15,000,000	60,417
0109999999. Subtotal - Bonds - U.S. Governments						489,073,877	509,690,487	1,890,384
Bonds - U.S. Political Subdivisions of States, Territories and Possessions								
091212-GC-8	BIRMINGHAM PUBLIC SCHOOL 3.125 2033 05		04/07/2022	HUNTINGTON SECURITIES		1,074,495	1,075,000	0
091212-GD-6	BIRMINGHAM PUBLIC SCHOOL 3.125 2034 05		04/07/2022	HUNTINGTON SECURITIES		1,069,141	1,075,000	0
091212-GE-4	BIRMINGHAM PUBLIC SCHOOL 3.125 2035 05		04/07/2022	HUNTINGTON SECURITIES		988,930	1,000,000	0
091212-GF-1	BIRMINGHAM PUBLIC SCHOOL 3.250 2036 05		04/07/2022	HUNTINGTON SECURITIES		1,035,362	1,040,000	0
091212-GG-9	BIRMINGHAM PUBLIC SCHOOL 3.250 2037 05		04/07/2022	HUNTINGTON SECURITIES		889,452	900,000	0
091212-GH-7	BIRMINGHAM PUBLIC SCHOOL 3.375 2038 05		04/07/2022	HUNTINGTON SECURITIES		1,096,623	1,100,000	0
091212-GJ-3	BIRMINGHAM PUBLIC SCHOOL 3.375 2039 05		04/07/2022	HUNTINGTON SECURITIES		1,090,848	1,100,000	0
091212-GK-0	BIRMINGHAM PUBLIC SCHOOL 3.375 2040 05		04/07/2022	HUNTINGTON SECURITIES		1,086,096	1,100,000	0
091212-GL-8	BIRMINGHAM PUBLIC SCHOOL 3.375 2041 05		04/07/2022	HUNTINGTON SECURITIES		1,082,532	1,100,000	0
091212-GM-6	BIRMINGHAM PUBLIC SCHOOL 3.500 2042 05		04/07/2022	HUNTINGTON SECURITIES		1,096,854	1,100,000	0
190335-LX-5	COAST CCD GO REF TAXABLE 2.601 2034 08		01/14/2022	RBC CAPITAL MARKETS		3,000,000	3,000,000	0
190335-LY-3	COAST CCD GO REF TAXABLE 2.731 2035 08		01/14/2022	RBC CAPITAL MARKETS		5,500,000	5,500,000	0
208418-Y5-6	CONROE ISD GO S2022 (PSF 2.650 2047 02		01/12/2022	RAYMOND JAMES & ASSOC		13,540,000	13,540,000	0
235308-H5-5	DALLAS ISD GENERAL OBLIG 2.500 2042 02		01/21/2022	HILLTOP SECURITIES		8,500,000	8,500,000	0
235308-H6-3	DALLAS ISD GENERAL OBLIG 2.625 2044 02		01/21/2022	HILLTOP SECURITIES		10,625,000	10,625,000	0
250375-MB-5	DESERT CCD GO TAXABLE RE 2.878 2036 08		01/14/2022	UMB BANK		2,394,809	2,425,000	8,142
250375-MC-3	DESERT CCD GO TAXABLE RE 2.978 2037 08		01/14/2022	UMB BANK		1,242,175	1,250,000	4,343
26371G-WN-6	DUBLIN CITY SCHOOL DIST 2.500 2039 12		02/10/2022	RBC CAPITAL MARKETS		2,616,097	2,665,000	0
26371G-WP-1	DUBLIN CITY SCHOOL DIST 2.625 2040 12		02/10/2022	RBC CAPITAL MARKETS		2,703,956	2,730,000	0
35880C-L4-4	FRISCO ISD TXBL GO REF S 1.841 2035 02		11/14/2022	FHN FINANCIAL		276,492	400,000	1,861
373046-ZD-6	GEORGETOWN ISD GO S2022 2.625 2044 08		01/20/2022	FHN FINANCIAL		8,000,000	8,000,000	0
40955P-BH-7	HAMPTON GO TXBL REF S202 2.320 2033 09		02/03/2022	MORGAN STANLEY		3,615,000	3,615,000	0
40955P-BJ-3	HAMPTON GO TXBL REF S202 2.400 2034 09		02/03/2022	MORGAN STANLEY		3,703,404	3,700,000	0
412487-KY-5	HARFORD CO GENERAL OBLIG 2.500 2040 10		02/02/2022	J P MORGAN CHASE SECURITIES INC		3,705,788	3,750,000	0
412487-KZ-2	HARFORD CO GENERAL OBLIG 2.500 2041 10		02/02/2022	J P MORGAN CHASE SECURITIES INC		3,686,888	3,750,000	0
478700-4J-3	JOHNSON CO USD #229 BLUE 3.000 2033 10		04/12/2022	MORGAN STANLEY		2,607,398	2,620,000	0
478700-4K-0	JOHNSON CO USD #229 BLUE 3.125 2034 10		04/12/2022	MORGAN STANLEY		2,690,823	2,695,000	0
478700-4L-8	JOHNSON CO USD #229 BLUE 3.125 2035 10		04/12/2022	MORGAN STANLEY		2,748,336	2,780,000	0
478700-4M-6	JOHNSON CO USD #229 BLUE 3.250 2036 10		04/12/2022	MORGAN STANLEY		2,848,612	2,865,000	0
478700-4N-4	JOHNSON CO USD #229 BLUE 3.250 2037 10		04/12/2022	MORGAN STANLEY		2,917,465	2,960,000	0
512445-4W-4	LAKEVILLE GENERAL OBLIGA 3.625 2037 02		07/19/2022	HILLTOP SECURITIES		805,027	810,000	0

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
512445-4X-2	LAKEVILLE GENERAL OBLIGA 3.625 2038 02		07/19/2022	HILLTOP SECURITIES		829,693	840,000	0
512445-4Y-0	LAKEVILLE GENERAL OBLIGA 3.750 2039 02		07/19/2022	HILLTOP SECURITIES		866,807	870,000	0
512445-4Z-7	LAKEVILLE GENERAL OBLIGA 3.750 2040 02		07/19/2022	HILLTOP SECURITIES		895,823	905,000	0
512445-5A-1	LAKEVILLE GENERAL OBLIGA 3.875 2041 02		07/19/2022	HILLTOP SECURITIES		938,139	940,000	0
512445-5B-9	LAKEVILLE GENERAL OBLIGA 3.875 2042 02		07/19/2022	HILLTOP SECURITIES		969,053	975,000	0
512445-5C-7	LAKEVILLE GENERAL OBLIGA 3.875 2043 02		07/19/2022	HILLTOP SECURITIES		999,415	1,010,000	0
602409-NM-2	MILWAUKEE METRO SEWER DI 3.500 2036 10		04/25/2022	J P MORGAN CHASE SECURITIES INC		2,647,038	2,665,000	0
602409-NN-0	MILWAUKEE METRO SEWER DI 3.500 2037 10		04/25/2022	J P MORGAN CHASE SECURITIES INC		2,711,253	2,750,000	0
602409-NP-5	MILWAUKEE METRO SEWER DI 3.625 2038 10		04/25/2022	J P MORGAN CHASE SECURITIES INC		2,820,802	2,840,000	0
602409-NQ-3	MILWAUKEE METRO SEWER DI 3.625 2039 10		04/25/2022	J P MORGAN CHASE SECURITIES INC		2,890,826	2,930,000	0
602409-NR-1	MILWAUKEE METRO SEWER DI 3.750 2040 10		04/25/2022	J P MORGAN CHASE SECURITIES INC		3,016,923	3,025,000	0
602409-NS-9	MILWAUKEE METRO SEWER DI 3.750 2041 10		04/25/2022	J P MORGAN CHASE SECURITIES INC		3,099,344	3,125,000	0
602409-NT-7	MILWAUKEE METRO SEWER DI 3.750 2042 10		04/25/2022	J P MORGAN CHASE SECURITIES INC		3,175,142	3,225,000	0
613580-EY-1	MONTGOMERY CO GENERAL OB 5.000 2040 07		06/29/2022	MORGAN STANLEY		12,839,131	11,315,000	0
679384-NX-1	OLATHE GENERAL OBLIGATIO 3.500 2032 10		06/22/2022	J P MORGAN CHASE SECURITIES INC		2,003,216	2,005,000	0
763665-C3-8	RICHLAND CNTY SD #1 GO T 1.580 2027 03		11/29/2022	GOLDMAN SACHS & CO		11,830,908	13,605,000	53,740
763665-C5-3	RICHLAND CNTY SD #1 GO T 1.870 2029 03		11/29/2022	GOLDMAN SACHS & CO		14,092,826	16,955,000	79,265
798189-RH-1	SAN JOSE EVERGREEN CCD G 2.060 2031 09		11/14/2022	TD SECURITIES		194,148	250,000	1,073
799289-NH-2	SAN RAFAEL CITY HIGH SCH 4.000 2039 08		09/09/2022	STIFEL NICOLAUS & CO INC		997,520	1,000,000	0
799289-NL-3	SAN RAFAEL CITY HIGH SCH 4.000 2042 08		09/09/2022	STIFEL NICOLAUS & CO INC		538,890	550,000	0
799408-2L-2	SAN RAMON VALLEY USD GO 2.014 2031 08		11/22/2022	HILLTOP SECURITIES		1,203,274	1,515,000	9,662
802385-RH-9	SANTA MONICA CCD GO TAXA 3.892 2033 08		12/16/2022	RBC CAPITAL MARKETS		4,657,650	5,000,000	75,137
802498-ZF-5	SANTA MONICA-MALIBU USD 1.624 2031 08		11/22/2022	HILLTOP SECURITIES		908,694	1,180,000	6,068
874857-KN-4	TAMALPAIS UHSD TXBL GO R 2.363 2027 08		11/14/2022	TRUIST SECURITIES		1,415,952	1,570,000	10,821
889855-R8-7	TOMBALL ISD GO REF S2022 2.300 2040 02		01/13/2022	RBC CAPITAL MARKETS		8,160,000	8,160,000	0
889855-R9-5	TOMBALL ISD GO REF S2022 2.350 2041 02		01/13/2022	RBC CAPITAL MARKETS		6,350,000	6,350,000	0
889855-S2-9	TOMBALL ISD GO REF S2022 2.400 2042 02		01/13/2022	RBC CAPITAL MARKETS		8,550,000	8,550,000	0
889855-S3-7	TOMBALL ISD GO REF S2022 2.500 2044 02		01/13/2022	RBC CAPITAL MARKETS		8,930,000	8,930,000	0
889855-S4-5	TOMBALL ISD GO REF S2022 2.650 2047 02		01/13/2022	RBC CAPITAL MARKETS		13,750,000	13,750,000	0
889855-S5-2	TOMBALL ISD GO REF S2022 2.450 2043 02		01/13/2022	RBC CAPITAL MARKETS		8,850,000	8,850,000	0
902273-ZG-9	TYLER ISD GEN OBLIG S202 3.875 2038 02		06/29/2022	FHN FINANCIAL		4,679,950	4,710,000	0
902273-ZH-7	TYLER ISD GEN OBLIG S202 3.875 2039 02		06/29/2022	FHN FINANCIAL		4,838,854	4,895,000	0
943363-QT-1	WAUSAU SCHOOL DIST GO S2 4.000 2040 03		06/14/2022	J P MORGAN CHASE SECURITIES INC		7,031,891	7,130,000	0
943363-QU-8	WAUSAU SCHOOL DIST GO S2 4.125 2041 03		06/14/2022	J P MORGAN CHASE SECURITIES INC		7,367,514	7,430,000	0
94766P-KZ-3	WEBER SCH DIST GENERAL O 2.250 2040 06		01/26/2022	CITIGROUP GLOBAL MARKETS		7,410,825	7,500,000	0
949493-D3-1	WELLESLEY GENERAL OBLIGA 2.500 2042 12		02/03/2022	RBC CAPITAL MARKETS		3,025,761	3,070,000	0
949493-D4-9	WELLESLEY GENERAL OBLIGA 2.500 2043 12		02/03/2022	RBC CAPITAL MARKETS		3,009,091	3,070,000	0
949493-D5-6	WELLESLEY GENERAL OBLIGA 2.500 2044 12		02/03/2022	RBC CAPITAL MARKETS		2,991,562	3,070,000	0
949493-D6-4	WELLESLEY GENERAL OBLIGA 2.500 2045 12		02/03/2022	RBC CAPITAL MARKETS		2,973,234	3,070,000	0
949493-D7-2	WELLESLEY GENERAL OBLIGA 2.500 2046 12		02/03/2022	RBC CAPITAL MARKETS		2,964,945	3,070,000	0
95640H-KD-9	WEST VALLEY-MISSION CCD 3.625 2039 08		06/10/2022	MORGAN STANLEY		6,774,786	6,805,000	0
969872-F2-1	WILLIAMSON CO GENERAL OB 4.000 2041 04		11/30/2022	MORGAN STANLEY		5,300,344	5,260,000	0
969872-C8-1	WILLIAMSON CO PUB IMPT & 4.000 2041 04		12/13/2022	BARCLAYS CAPITAL INC		3,340,318	3,320,000	0
969872-C9-9	WILLIAMSON CO PUB IMPT & 4.000 2042 04		12/13/2022	BARCLAYS CAPITAL INC		3,470,789	3,455,000	0
969872-D2-3	WILLIAMSON CO PUB IMPT & 4.000 2043 04		12/13/2022	BARCLAYS CAPITAL INC		3,608,136	3,600,000	0
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						298,158,065	303,860,000	250,112
Bonds - U.S. Special Revenues								
10146H-MU-7	BOULDER CO WATER & SEWER 3.875 2038 12		05/18/2022	PIPER JAFFRAY		2,625,665	2,640,000	0
10146H-MV-5	BOULDER CO WATER & SEWER 3.875 2039 12		05/18/2022	PIPER JAFFRAY		2,707,367	2,740,000	0
13034A-V5-6	CALIFORNIA INFRAS EDB BR .850 2050 01		01/28/2022	MORGAN STANLEY		50,000,000	50,000,000	0
160429-YQ-3	CHARLESTON WTRWKS & SWR 2.531 2040 01		12/14/2022	RBC CAPITAL MARKETS		2,252,790	3,000,000	34,801
222642-LE-8	COLLIER CO WATER & SEWER 4.000 2041 07		12/08/2022	STIFEL NICOLAUS & CO INC		5,464,431	5,485,000	98,121
239018-FV-1	DAVIS CNTY SALES TAX REV 4.250 2038 04		09/29/2022	FHN FINANCIAL		3,006,569	3,010,000	0
296163-BB-3	ESCAMBIA CO SOL WST DISP 3.540 2039 04		12/13/2022	GOLDMAN SACHS & CO		28,400,000	28,400,000	21,327
594695-2G-2	MICHIGAN TRUNK LINE S202 4.000 2045 11		12/16/2022	BARCLAYS CAPITAL INC		1,114,684	1,150,000	4,472

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594695-2Z-0	MICHIGAN TRUNK LINE S202 4.000 2044 11		12/16/2022	BARCLAYS CAPITAL INC		1,118,835	1,150,000	4,472
60528A-BX-1	MISSISSIPPI BUS FIN COM 3.550 2035 11		12/13/2022	WELLS FARGO SECURITIES		4,600,000	4,600,000	3,415
678908-4A-9	OKLAHOMA DEV OKLAHOMA GA 4.851 2045 02		07/08/2022	RBC CAPITAL MARKETS		8,000,000	8,000,000	0
67919P-PT-4	OKLAHOMA WTR RES BRD REV 2.146 2026 04		11/29/2022	GOLDMAN SACHS & CO		2,750,790	3,000,000	10,730
795604-CK-1	SALT LAKE CITY PUBLIC UT 4.000 2038 02		06/15/2022	RBC CAPITAL MARKETS		6,975,640	7,000,000	0
896572-FB-5	TRINITY RIVER AUTH MOUNT 3.500 2039 08		06/08/2022	CITIGROUP GLOBAL MARKETS		4,088,205	4,125,000	0
896572-FE-9	TRINITY RIVER AUTH MOUNT 3.500 2042 08		06/08/2022	CITIGROUP GLOBAL MARKETS		4,465,017	4,575,000	0
89658H-YT-1	TRINITY RIVER AUTH REG W 3.750 2040 08		07/13/2022	CITIGROUP GLOBAL MARKETS		9,030,000	9,030,000	0
92818F-CY-9	VIRGINIA PSA MONTGOMERY 3.500 2040 02		04/12/2022	MORGAN STANLEY		6,396,050	6,430,000	0
92817R-BR-0	VIRGINIA PUBLIC SCH CHES 2.250 2042 01		01/18/2022	RAYMOND JAMES & ASSOC		5,783,535	5,830,000	0
3137H9-EV-7	FHR 5274 DA CMO 5.500 2045 06		10/14/2022	GOLDMAN SACHS & CO		24,383,114	24,549,977	112,521
3140KE-K8-0	FNMA PASS THRU #BP6618 2.500 2050 08		10/19/2022	MORGAN STANLEY		8,511,473	10,399,662	14,444
3140MS-L8-6	FNMA PASS THRU #BW1250 5.000 2052 10		12/20/2022	WELLS FARGO SECURITIES		14,701,668	14,759,322	43,048
3140N1-PX-5	FNMA PASS THRU #BW8537 4.500 2052 09		09/22/2022	CITIGROUP GLOBAL MARKETS		9,560,112	9,878,062	30,869
3140XJ-FU-2	FNMA PASS THRU #FS2878 3.500 2048 05		10/19/2022	MORGAN STANLEY		10,982,207	12,303,379	23,923
0909999999. Subtotal - Bonds - U.S. Special Revenues						216,918,151	222,055,401	402,144
Bonds - Industrial and Miscellaneous (Unaffiliated)								
002824-BQ-2	ABBOTT LABORATORIES 1.400 2030 06		01/12/2022	WELLS FARGO SECURITIES		4,750,200	5,000,000	2,722
009158-BC-9	AIR PRODUCTS & CHEMICALS 2.050 2030 05		01/11/2022	BARCLAYS CAPITAL INC		6,025,743	6,110,000	20,180
01400E-AE-3	ALCON FINANCE CORP (144A 5.375 2032 12		11/29/2022	J P MORGAN CHASE SECURITIES INC		4,972,900	5,000,000	0
023135-CG-9	AMAZON.COM INC 3.450 2029 04		04/11/2022	J P MORGAN CHASE SECURITIES INC		9,978,400	10,000,000	0
023135-CH-7	AMAZON.COM INC 3.600 2032 04		04/11/2022	J P MORGAN CHASE SECURITIES INC		4,990,850	5,000,000	0
023135-CP-9	AMAZON.COM INC 4.550 2027 12		11/29/2022	J P MORGAN CHASE SECURITIES INC		1,998,840	2,000,000	0
023135-CR-5	AMAZON.COM INC 4.700 2032 12		11/29/2022	J P MORGAN CHASE SECURITIES INC		14,996,400	15,000,000	0
025816-DB-2	AMERICAN EXPRESS CO 5.850 2027 11		11/01/2022	GOLDMAN SACHS & CO		3,022,260	3,000,000	0
030288-AC-8	AMERICAN TRANSMISSION SY 2.650 2032 01		01/03/2022	DEUTSCHE BANC		13,523,942	13,425,000	33,600
031162-DD-9	AMGEN INC 3.000 2029 02		02/17/2022	CITIGROUP GLOBAL MARKETS		2,990,610	3,000,000	0
032654-AZ-8	ANALOG DEVICES INC (144A 3.450 2027 06		10/07/2022	EXCHANGED		918,400	1,000,000	10,733
037833-EP-1	APPLE INC 3.350 2032 08		08/11/2022	WELLS FARGO SECURITIES		9,791,100	10,000,000	6,514
039482-AB-0	ARCHER-DANIELS-MIDLAND 3.250 2030 03		07/19/2022	GOLDMAN SACHS & CO		2,855,370	3,000,000	30,875
075887-CP-2	BECTON DICKINSON 4.298 2032 08		08/16/2022	MORGAN STANLEY		10,042,300	10,000,000	0
101137-AX-5	BOSTON SCIENTIFIC 4.000 2029 03		04/12/2022	TRUIST SECURITIES		3,486,350	3,500,000	16,722
117043-AT-6	BRUNSWICK CORP 2.400 2031 08		01/11/2022	BARCLAYS CAPITAL INC		4,716,900	5,000,000	48,333
141781-BS-2	CARGILL INC (144A) 2.125 2031 11		08/10/2022	CITIGROUP GLOBAL MARKETS		1,707,434	1,982,000	10,763
153609-K*-2	CENTRAL HUDSON GAS & ELE 2.590 2029 01		01/14/2022	J P MORGAN CHASE SECURITIES INC		5,000,000	5,000,000	0
161175-CJ-1	CHARTER COMM OPT 4.400 2033 04		08/10/2022	HSBC		9,210,300	10,000,000	179,667
17136M-AA-0	CHURCH & DWIGHT CO 2.300 2031 12		11/17/2022	CITIGROUP GLOBAL MARKETS		1,904,855	2,373,000	23,651
17136M-AC-6	CHURCH & DWIGHT CO 5.600 2032 11		12/14/2022	VARIOUS		9,212,680	9,000,000	14,778
172967-NE-7	CITIGROUP INC 2.520 2032 11		01/12/2022	CITIGROUP GLOBAL MARKETS		1,950,060	2,000,000	9,940
17327C-AQ-6	CITIGROUP INC 3.057 2033 01		01/18/2022	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	0
20030N-EA-5	COMCAST CORP 5.350 2027 11		10/31/2022	J P MORGAN CHASE SECURITIES INC		4,997,750	5,000,000	0
20633K-AA-6	CONCORD MUSIC ROYALTIES 6.500 2073 01		12/08/2022	J P MORGAN CHASE SECURITIES INC		48,822,350	50,000,000	0
126408-HU-0	CSX CORP 4.100 2032 11		07/21/2022	BAS-MERRILL LYNCH		9,993,800	10,000,000	0
260543-DG-5	DOW CHEMICAL CO 6.300 2033 03		10/24/2022	CITIGROUP GLOBAL MARKETS		6,981,660	7,000,000	0
291011-BR-4	EMERSON ELECTRIC 2.200 2031 12		01/12/2022	GOLDMAN SACHS & CO		1,954,040	2,000,000	2,811
29366W-AC-0	ENTERGY MISSISSIPPI 2.550 2033 12		10/20/2022	MORGAN STANLEY		1,722,792	2,400,000	24,310
341081-GG-6	FLORIDA POWER & LIGHT 2.450 2032 02		01/18/2022	VARIOUS		11,965,840	12,000,000	817
36267V-AG-8	GE HEALTHCARE HLDG LLC (5.857 2030 03		11/09/2022	MORGAN STANLEY		4,999,900	5,000,000	0
38141G-ZM-9	GOLDMAN SACHS GROUP 3.102 2033 02		01/19/2022	GOLDMAN SACHS & CO		7,000,000	7,000,000	0
36264F-AM-3	GSK CONSUMER HEALTHCARE 3.625 2032 03		07/11/2022	VARIOUS		6,580,120	7,000,000	76,830
40139L-AH-6	GUARDIAN LIFE GLOBAL FUN 1.400 2027 07		11/14/2022	TD SECURITIES		7,891,899	9,301,000	47,022
44644M-AJ-0	HUNTINGTON NATIONAL BANK 5.650 2030 01		11/14/2022	GOLDMAN SACHS & CO		4,988,250	5,000,000	0
459200-KU-4	IBM CORP 4.400 2032 07		08/15/2022	VARIOUS		13,189,330	13,000,000	24,444
451380-C*-8	IDAHO POWER CO 4.990 2032 12		12/08/2022	WELLS FARGO SECURITIES		15,000,000	15,000,000	0
465685-AR-6	ITC HOLDINGS CORP (144A) 4.950 2027 09		09/26/2022	J P MORGAN CHASE SECURITIES INC		4,907,900	5,000,000	4,125

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24422E-WE-5	JOHN DEERE CAPITAL CORP 3.350 2029 04		04/12/2022	BAS-MERRILL LYNCH		4,993,200	5,000,000	0
46647P-DG-8	JP MORGAN CHASE 4.851 2028 07		07/18/2022	J P MORGAN CHASE SECURITIES INC		4,000,000	4,000,000	0
46647P-DH-6	JP MORGAN CHASE 4.912 2033 07		07/18/2022	J P MORGAN CHASE SECURITIES INC		3,000,000	3,000,000	0
46647P-CU-8	JPMORGAN CHASE & CO 2.963 2033 01		01/19/2022	WELLS FARGO SECURITIES		2,008,440	2,000,000	0
49271V-AP-5	KEURIG DR PEPPER INC 3.950 2029 04		04/07/2022	BAS-MERRILL LYNCH		4,990,650	5,000,000	0
52532X-AF-2	LEIDOS INC 4.375 2030 05		06/10/2022	TD SECURITIES		947,150	1,000,000	3,524
539830-BV-0	LOCKHEED MARTIN CORP 5.100 2027 11		10/20/2022	VARIOUS		9,978,000	10,000,000	0
539830-BW-8	LOCKHEED MARTIN CORP 5.250 2033 01		11/21/2022	VARIOUS		10,118,550	10,000,000	21,146
55279H-AT-7	MANUFACTURERS & TRADERS 5.400 2025 11		11/14/2022	RBC CAPITAL MARKETS		2,998,200	3,000,000	0
595017-BB-9	MICROCHIP TECHNOLOGY INC .972 2024 02		07/20/2022	BAS-MERRILL LYNCH		9,493,100	10,000,000	42,390
61747Y-EL-5	MORGAN STANLEY 2.943 2033 01		01/20/2022	MORGAN STANLEY		4,008,600	4,000,000	0
61747Y-ET-8	MORGAN STANLEY 4.679 2026 07		07/18/2022	MORGAN STANLEY		1,000,000	1,000,000	0
61747Y-EU-5	MORGAN STANLEY 4.889 2033 07		07/18/2022	MORGAN STANLEY		2,000,000	2,000,000	0
65364U-AQ-9	NIAGARA MOHAWK POWER (14 2.759 2032 01	C	01/05/2022	J P MORGAN CHASE SECURITIES INC		5,000,000	5,000,000	0
66815L-2K-4	NORTHWESTERN MUTUAL GLOB 4.350 2027 09		09/26/2022	GOLDMAN SACHS & CO		2,924,940	3,000,000	4,713
677347-CH-7	OHIO EDISON 5.500 2033 01		10/11/2022	CITIGROUP GLOBAL MARKETS		2,931,570	3,000,000	7,333
6944PL-2J-7	PACIFIC LIFE GLOBAL FUND 2.450 2032 01		01/04/2022	J P MORGAN CHASE SECURITIES INC		24,960,250	25,000,000	0
716768-AA-0	PETROS PACESETTER OREGON FUND I S2016-1		01/01/2022	PRIOR PERIOD ADJUSTMENT		37,750	37,750	0
718547-AC-6	PHILLIPS 66 (144A) 3.605 2025 02		05/05/2022	EXCHANGED		984,970	1,000,000	8,011
718547-AG-7	PHILLIPS 66 (144A) 3.750 2028 03		05/05/2022	EXCHANGED		963,900	1,000,000	6,667
693475-BJ-3	PNC FINANCIAL SERVICES 6.037 2033 10		10/25/2022	PNC CAPITAL MARKETS		10,000,000	10,000,000	0
693475-BK-0	PNC FINANCIAL SERVICES 5.354 2028 12		11/29/2022	J P MORGAN CHASE SECURITIES INC		3,000,000	3,000,000	0
742718-FW-4	PROCTER & GAMBLE CO 2.300 2032 02		01/27/2022	CITIGROUP GLOBAL MARKETS		39,971,600	40,000,000	0
74340X-BU-4	PROLOGIS LP 3.250 2026 06		10/06/2022	EXCHANGED		921,470	1,000,000	8,667
74340X-BV-2	PROLOGIS LP 3.375 2027 12		10/06/2022	EXCHANGED		1,799,360	2,000,000	20,813
74340X-BX-8	PROLOGIS LP 4.000 2028 09		10/06/2022	EXCHANGED		2,783,220	3,000,000	7,000
74340X-CA-7	PROLOGIS LP 1.750 2031 02		10/06/2022	EXCHANGED		3,060,440	4,000,000	12,639
74368C-AY-0	PROTECTIVE LIFE GLOBAL (1.737 2030 09	C	01/25/2022	CREDIT SUISSE FIRST BOSTON		8,084,809	8,655,000	52,618
744560-CK-0	PUBLIC SERVICE ELECTRIC 4.900 2032 12		11/30/2022	MIZUHO INTERNATIONAL PLC		3,997,400	4,000,000	0
75513E-CN-9	RAYTHEON TECHNOLOGIES CO 2.375 2032 03		01/25/2022	BAS-MERRILL LYNCH		2,906,010	3,000,000	14,052
771196-BX-9	ROCHE HOLDINGS INC (144A 2.076 2031 12	C	01/24/2022	BNP PARIBAS		4,859,500	5,000,000	12,398
749685-AY-9	RPM INTERNATIONAL INC 2.950 2032 01		01/12/2022	VARIOUS		12,027,340	12,000,000	0
78409V-AY-0	S&P GLOBAL INC (144A) 4.750 2028 08		10/11/2022	BAS-MERRILL LYNCH		4,883,100	5,000,000	47,500
81762P-AE-2	SERVICE NOW INC 1.400 2030 09		01/11/2022	MIZUHO INTERNATIONAL PLC		4,109,130	4,500,000	23,100
845011-AF-2	SOUTHWEST GAS CORP 5.800 2027 12		11/29/2022	WELLS FARGO SECURITIES		4,993,350	5,000,000	0
857477-BN-2	STATE STREET CORP 3.152 2031 03		01/06/2022	U S BANCORP		1,787,238	1,678,000	14,692
857477-BT-9	STATE STREET CORP 2.623 2033 02		02/03/2022	VARIOUS		7,984,040	8,000,000	0
857477-BY-8	STATE STREET CORP 5.820 2028 11		11/01/2022	DEUTSCHE BANC		5,000,000	5,000,000	0
882508-BP-8	TEXAS INSTRUMENTS INC 3.650 2032 08		08/15/2022	BAS-MERRILL LYNCH		5,020,550	5,000,000	507
883556-CL-4	THERMO FISHER SCIENTIFIC 2.000 2031 10		02/07/2022	BNP PARIBAS		4,687,450	5,000,000	46,111
883556-CU-4	THERMO FISHER SCIENTIFIC 4.950 2032 11		11/14/2022	DEUTSCHE BANC		4,490,865	4,500,000	0
907818-FX-1	UNION PACIFIC CO 2.800 2032 02		02/16/2022	VARIOUS		7,938,400	8,000,000	933
907818-FB-9	UNION PACIFIC CORP 3.700 2029 03		07/07/2022	KEYBANC CAPITAL MARK		3,057,192	3,110,000	41,553
91324P-EQ-1	UNITEDHEALTH GROUP INC 5.300 2030 02		10/25/2022	BAS-MERRILL LYNCH		9,985,300	10,000,000	0
91324P-ER-9	UNITEDHEALTH GROUP INC 5.350 2033 02		10/25/2022	BAS-MERRILL LYNCH		6,974,310	7,000,000	0
914744-AF-4	UNIVERSITY OF NOTRE DAME 1.637 2030 02		11/30/2022	GOLDMAN SACHS & CO		6,068,775	7,500,000	36,491
91159H-JD-3	US BANCORP 2.677 2033 01		01/20/2022	U S BANCORP		5,000,000	5,000,000	0
927804-GG-3	VIRGINIA ELECTRIC & POWE 2.400 2032 03		01/05/2022	MORGAN STANLEY		9,991,500	10,000,000	0
94106B-AF-8	WASTE CONNECTIONS 4.200 2033 01		08/16/2022	GOLDMAN SACHS & CO		4,975,550	5,000,000	0
95000U-2U-6	WELLS FARGO & CO 3.350 2033 03		04/18/2022	J P MORGAN CHASE SECURITIES INC		4,602,150	5,000,000	22,333
95000U-3A-9	WELLS FARGO & CO 4.808 2028 07		07/18/2022	WELLS FARGO SECURITIES		5,000,000	5,000,000	0
95000U-3B-7	WELLS FARGO & CO 4.897 2033 07		07/18/2022	WELLS FARGO SECURITIES		2,000,000	2,000,000	0
98419M-AL-4	XYLEM INC 2.250 2031 01		07/18/2022	BAS-MERRILL LYNCH		8,989,349	10,709,000	113,783
124900-AD-3	CCL INDUSTRIES INC (144A 3.050 2030 06	A	01/11/2022	GOLDMAN SACHS & CO		2,013,482	1,980,000	7,046
67077M-AY-4	NUTRIEN LTD 5.950 2025 11	A	11/07/2022	BAS-MERRILL LYNCH		2,996,760	3,000,000	0
78016E-YH-4	ROYAL BANK OF CANADA 2.300 2031 11	A	01/24/2022	VARIOUS		9,758,850	10,000,000	51,750

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
78016F-ZU-1	ROYAL BANK OF CANADA 6.000 2027 11	A	10/20/2022	RBC CAPITAL MARKETS		4,990,100	5,000,000	0
89114T-ZQ-8	TORONTO-DOMINION BANK 2.450 2032 01	A	01/10/2022	VARIOUS		29,858,800	30,000,000	0
05254J-AA-8	AUST & NZ BANKING GROUP 5.088 2025 12	D	11/29/2022	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	0
06407E-AF-2	BANK OF NEW ZEALAND (144 2.870 2032 01	D	01/20/2022	TD SECURITIES		3,000,000	3,000,000	0
63861V-AH-0	NATIONWIDE BUILDING SOCI 4.850 2027 07	D	07/20/2022	MORGAN STANLEY		9,990,800	10,000,000	0
639057-AF-5	NATWEST GROUP PLC 5.516 2028 09	D	07/06/2022	MORGAN STANLEY		2,031,040	2,000,000	2,452
902133-AY-3	TYCO ELECTRONICS 2.500 2032 02	D	02/03/2022	VARIOUS		4,912,590	5,000,000	417
902613-AK-4	UBS GROUP AG (144A) 2.746 2033 02	D	01/05/2022	VARIOUS		6,997,880	7,000,000	0
17330C-AR-9	CMLTI 2022-J1 A3A CMO (1 3.000 2052 02		02/03/2022	CITIGROUP GLOBAL MARKETS		20,570,221	20,608,863	56,674
36262L-AJ-9	GSMBS 2021-PJ6 A8 (144A) 2.500 2051 11		07/14/2022	WELLS FARGO SECURITIES		4,169,087	4,578,270	5,405
36263N-AB-1	GSMBS 2022-PJ1 A2 (144A) 2.500 2052 05		01/10/2022	GOLDMAN SACHS & CO		4,725,934	4,810,876	14,366
74938F-AA-6	RCKT 2022-1 A1 (144A) 2.500 2052 01		01/10/2022	BAS-MERRILL LYNCH		9,058,043	9,244,374	10,914
81748X-AD-6	SEMT 2021-5 A4 (144A) 2.500 2051 07		10/31/2022	CITIGROUP GLOBAL MARKETS		4,052,159	4,783,072	332
06539V-AD-0	BANK 2022-BNK39 A3 2.675 2055 02		01/26/2022	BAS-MERRILL LYNCH		5,049,735	5,000,000	3,344
08160B-AC-8	BMARK 2018-B5 A3 3.943 2051 07		05/17/2022	BAS-MERRILL LYNCH		3,682,221	3,725,000	7,345
17327G-AX-2	CGCMT 2018-C6 A3 4.145 2051 11		10/26/2022	VARIOUS		5,503,918	5,705,000	14,484
36257U-AK-3	GSMS 2019-GC42 A3 2.748 2052 09		05/17/2022	WELLS FARGO SECURITIES		3,641,563	4,000,000	5,498
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						736,333,373	752,216,206	1,337,836
2509999997. Total - Bonds - Part 3						1,740,483,466	1,787,822,094	3,880,477
2509999998. Total - Bonds - Part 5						542,216,234	542,127,373	71,866
2509999999. Total - Bonds						2,282,699,700	2,329,949,467	3,952,343
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						0	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
92645B-10-3	VICTORY CAPITAL HOLDINGS INC		11/25/2022	DIST FROM PARTNERSHIP	24,538.000	736,108		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						736,108	XXX	0
5989999997. Total - Common Stocks - Part 3						736,108	XXX	0
5989999998. Total - Common Stocks - Part 5						978,494	XXX	0
5989999999. Total - Common Stocks						1,714,602	XXX	0
5999999999. Total - Preferred and Common Stocks						1,714,602	XXX	0
6009999999 - Totals						2,284,414,302	XXX	3,952,343

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																				
91282C-BJ-9	U S TREASURY NOTES .750		12/02/2022	NOMURA SECURITIES INTL		3,150,819	3,650,000	3,527,968	3,541,088	0	16,098	0	16,098	0	3,557,186	0	(406,366)	(406,366)	36,822	01/31/2028
912828-L5-7	U S TREASURY NOTES 1.750		09/30/2022	MATURED		25,000,000	25,000,000	24,373,928	24,913,957	0	86,043	0	86,043	0	25,000,000	0	0	0	437,500	09/30/2022
912828-V7-2	U S TREASURY NOTES 1.875		01/31/2022	MATURED		10,000,000	10,000,000	10,056,674	10,002,158	0	(2,158)	0	(2,158)	0	10,000,000	0	0	0	93,750	01/31/2022
912828-X4-7	U S TREASURY NOTES 1.875		04/30/2022	MATURED		20,000,000	20,000,000	20,096,161	20,013,367	0	(13,367)	0	(13,367)	0	20,000,000	0	0	0	187,500	04/30/2022
36179S-LQ-8	GNMA II PASS #MA3935 2.500		12/20/2022	VARIOUS		230,583	230,583	226,368	224,691	0	5,892	0	5,892	0	230,583	0	0	0	2,359	09/20/2046
36179S-QU-4	GNMA II PASS #MA4067 2.500		12/20/2022	VARIOUS		2,924,170	2,924,170	2,879,130	2,876,946	0	47,224	0	47,224	0	2,924,170	0	0	0	32,172	11/20/2046
36179S-UT-2	GNMA II PASS #MA4194 2.500		12/20/2022	VARIOUS		2,619,721	2,619,721	2,579,502	2,579,183	0	40,538	0	40,538	0	2,619,721	0	0	0	27,328	01/20/2047
36202F-2L-9	GNMA II PASS #00005279 3.500		12/20/2022	VARIOUS		506,663	506,663	527,167	523,070	0	(16,407)	0	(16,407)	0	506,663	0	0	0	7,944	01/20/2042
36202F-3M-6	GNMA II PASS #00005304 3.500		12/20/2022	VARIOUS		499,823	499,823	526,923	522,238	0	(22,415)	0	(22,415)	0	499,823	0	0	0	7,835	02/20/2042
36202F-4Q-6	GNMA II PASS #00005331 3.500		12/20/2022	VARIOUS		507,773	507,773	533,003	528,795	0	(21,022)	0	(21,022)	0	507,773	0	0	0	7,969	03/20/2042
36202D-6D-8	GNMA II PASS #3568 5.000		12/20/2022	VARIOUS		183,604	183,604	176,220	178,228	0	5,375	0	5,375	0	183,604	0	0	0	4,737	06/20/2034
36202E-CM-9	GNMA II PASS #3676 4.500		12/20/2022	VARIOUS		217,622	217,622	206,570	209,419	0	8,203	0	8,203	0	217,622	0	0	0	4,404	02/20/2035
36202E-EU-9	GNMA II PASS #3747 5.000		12/20/2022	VARIOUS		154,257	154,257	149,918	150,802	0	3,454	0	3,454	0	154,257	0	0	0	3,815	08/20/2035
36202E-FM-6	GNMA II PASS #3772 5.000		12/20/2022	VARIOUS		87,316	87,316	85,392	85,776	0	1,540	0	1,540	0	87,316	0	0	0	2,068	10/20/2035
36213C-YY-0	GNMA PASS TH #550727 5.000		12/15/2022	VARIOUS		79,765	79,765	78,518	78,774	0	991	0	991	0	79,765	0	0	0	2,357	11/15/2035
36290R-U6-8	GNMA PASS TH #615405 4.500		12/15/2022	VARIOUS		82,528	82,528	80,026	80,817	0	1,711	0	1,711	0	82,528	0	0	0	1,303	08/15/2033
36291A-DH-9	GNMA PASS TH #622104 4.500		12/15/2022	VARIOUS		41,061	41,061	39,816	40,288	0	773	0	773	0	41,061	0	0	0	906	09/15/2033
36292F-H6-7	GNMA PASS TH #647453 5.000		12/15/2022	VARIOUS		112,204	112,204	110,451	110,929	0	1,274	0	1,274	0	112,204	0	0	0	1,521	10/15/2035
36225A-ER-7	GNMA PASS TH #780144 7.000		12/15/2022	VARIOUS		25,468	25,468	24,298	25,178	0	290	0	290	0	25,468	0	0	0	945	07/15/2024
38375B-SH-6	GNR 2012-H11 CA CMO 1.750		12/20/2022	VARIOUS		325	325	333	330	0	(5)	0	(5)	0	325	0	0	0	3	04/20/2062
38375B-B7-6	GNR 2012-H30 VA CMO 1.750		12/20/2022	VARIOUS		3,848,742	3,848,742	3,819,877	3,841,645	0	7,097	0	7,097	0	3,848,742	0	0	0	41,560	12/20/2062
38379L-U4-6	GNR 2015-62 CG CMO 2.250		12/20/2022	VARIOUS		1,422,864	1,422,864	1,417,973	1,417,650	0	5,215	0	5,215	0	1,422,864	0	0	0	15,925	03/20/2045
38376R-8F-6	GNR 2017-H18 HC CMO 2.000		12/20/2022	VARIOUS		2,038,791	2,038,791	1,968,389	1,996,907	0	41,884	0	41,884	0	2,038,791	0	0	0	14,869	04/20/2066
38380X-S3-2	GNR 2018-115 GB CMO 3.500		12/20/2022	VARIOUS		1,079,458	1,079,458	1,074,272	1,075,586	0	3,872	0	3,872	0	1,079,458	0	0	0	15,554	10/20/2046
38381A-S6-4	GNR 2018-152 KA CMO 4.000		12/20/2022	VARIOUS		810,129	810,129	815,699	812,724	0	(2,595)	0	(2,595)	0	810,129	0	0	0	12,925	01/20/2047
36225C-BX-3	G2 (ARM) #80053 2.625		12/20/2022	VARIOUS		106	106	107	106	0	1	0	1	0	106	0	0	0	1	03/20/2027
36225C-CN-4	G2 (ARM) #80076 2.875		12/20/2022	VARIOUS		317	317	320	314	0	3	0	3	0	317	0	0	0	4	05/20/2027
38378X-P6-2	GNR 2014-166 PL (PROJE 2.500		12/16/2022	VARIOUS		90,883	90,883	90,826	90,813	0	70	0	70	0	90,883	0	0	0	980	05/16/2055
38380J-EJ-3	GNR 2017-169 AH (PROJE 2.600		12/16/2022	VARIOUS		681,957	681,957	673,330	676,082	0	5,875	0	5,875	0	681,957	0	0	0	6,844	04/16/2054
38379R-TG-8	GNR 2017-62 AE (PROJEC 2.600		12/16/2022	VARIOUS		1,776,557	1,776,557	1,779,056	1,777,646	0	(1,088)	0	(1,088)	0	1,776,557	0	0	0	18,267	11/16/2057
38379R-VW-0	GNR 2017-76 AD (PROJEC 2.400		12/16/2022	VARIOUS		1,466,052	1,466,052	1,444,921	1,454,009	0	12,043	0	12,043	0	1,466,052	0	0	0	27,963	02/16/2050
38380J-YW-2	GNR 2018-56 A (PROJECT 2.500		12/16/2022	VARIOUS		2,630,754	2,630,754	2,637,961	2,636,343	0	(5,589)	0	(5,589)	0	2,630,754	0	0	0	13,148	10/16/2050
83162C-SP-9	SBAP 2009-20F 1 4.950		12/01/2022	VARIOUS		107,459	107,459	107,459	107,170	0	289	0	289	0	107,459	0	0	0	4,026	06/01/2029
83162C-UP-6	SBAP 2012-20B 1 2.630		08/01/2022	VARIOUS		610,343	610,343	611,751	609,393	0	950	0	950	0	610,343	0	0	0	11,612	02/01/2032
83162C-VX-8	SBAP 2013-20K 1 3.380		11/01/2022	VARIOUS		386,367	386,367	386,367	384,165	0	2,202	0	2,202	0	386,367	0	0	0	9,851	11/01/2033
83162C-WA-7	SBAP 2014-20A 1 3.460		07/01/2022	VARIOUS		1,056,076	1,056,076	1,056,076	1,052,665	0	3,411	0	3,411	0	1,056,076	0	0	0	27,994	01/01/2034
83162C-XL-2	SBAP 2015-20L 1 2.820		12/01/2022	VARIOUS		726,504	726,504	726,504	723,690	0	2,815	0	2,815	0	726,504	0	0	0	15,773	12/01/2035
83162C-YC-1	SBAP 2016-10F 1 2.170		11/01/2022	VARIOUS		194,681	194,681	194,681	194,292	0	389	0	389	0	194,681	0	0	0	2,827	11/01/2026
83162C-YP-2	SBAP 2017-10C 1 2.330		11/01/2022	VARIOUS		720,902	720,902	720,902	720,668	0	234	0	234	0	720,902	0	0	0	11,216	05/01/2027
83162C-YY-3	SBAP 2017-10F 1 2.290		11/01/2022	VARIOUS		785,755	785,755	785,755	784,951	0	804	0	804	0	785,755	0	0	0	16,028	11/01/2027
83162C-YG-2	SBAP 2017-20A 1 2.800		07/01/2022	VARIOUS		1,002,304	1,002,304	1,002,304	1,000,834	0	1,470	0	1,470	0	1,002,304	0	0	0	23,014	01/01/2037
83162C-YQ-0	SBAP 2017-20E 1 2.880		11/01/2022	VARIOUS		2,169,370	2,169,370	2,169,370	2,161,566	0	7,804	0	7,804	0	2,169,370	0	0	0	47,383	05/01/2037
83162C-YZ-0	SBAP 2017-20K 1 2.790		11/01/2022	VARIOUS		1,174,908	1,174,908	1,174,908	1,171,919	0	2,989	0	2,989	0	1,174,908	0	0	0	26,221	11/01/2037
83162C-ZG-1	SBAP 2018-10B 1 3.000		09/01/2022	VARIOUS		572,693	572,693	572,693	571,335	0	1,358	0	1,358	0	572,693	0	0	0	12,317	03/01/2028
83162C-A3-7	SBAP 2018-20L 1 3.540		12/01/2022	VARIOUS		729,369	729,369	729,369	726,270	0	3,099	0	3,099	0	729,369	0	0	0	20,594	12/01/2038
83162C-A6-0	SBAP 2019-20A 1 3.370		07/01/2022	VARIOUS		673,906	673,906	673,906	671,754	0	2,151	0	2,151	0	673,906	0	0	0	18,484	01/01/2039
83162C-A7-8	SBAP 2019-25A 1 3.560		07/01/2022	VARIOUS		335,810	335,810	335,810	334,734	0	1,076	0	1,076	0	335,810	0	0	0	9,805	01/01/2044
0109999999. Subtotal - Bonds - U.S. Governments						93,516,759	94,015,939	93,248,950	93,681,265	0	241,859	0	241,859	0	93,923,125	0	(406,366)	(406,366)	1,288,425	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																				
246381-EM-5	DELAWARE GENERAL OBLIG 3.500		11/23/2022	MUNI CENTER		718,108	710,000	740,147	718,660	0	(3,086)	0	(3,086)	0	715,574	0	2,534	2,534	34,997	07/01/2032
612103-WH-0	MONTANA WTR POLL CNTRL .730		09/22/2022	REDEEMED		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	1,099	07/15/2025
612103-WJ-6	MONTANA WTR POLL CNTRL .989		09/22/2022	REDEEMED		355,000	355,000	355,000	355,000	0	0	0	0	0	355,000	0	0	0	3,631	07/15/2026
612103-WK-3	MONTANA WTR POLL CNTRL 1.189		09/22/2022	REDEEMED		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	2,585	07/15/2027
612103-WL-1	MONTANA WTR POLL CNTRL 1.446		09/22/2022	REDEEMED		335,000	335,000	335,000	335,000	0	0	0	0	0	335,000	0	0	0	5,006	07/15/2028
612103-WM-9	MONTANA WTR POLL CNTRL 1.546		09/22/2022	REDEEMED		355,000	355,000	355,000	355,000	0	0	0	0	0	355,000	0	0	0	5,647	07/15/2029
612103-WN-7	MONTANA WTR POLL CNTRL 1.646		09/22/2022	REDEEMED		460,000	460,000	460,000	460,000	0	0	0	0	0	460,000	0	0	0	7,801	07/15/2030
612103-WP-2	MONTANA WTR POLL CNTRL 1.796		09/22/2022	REDEEMED		235,000	235,000	235,000	235,000	0	0	0	0	0	235,000	0	0	0	4,354	07/15/2031
612103-WQ-0	MONTANA WTR POLL CNTRL 1.876		09/22/2022	REDEEMED		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	3,183	07/15/2032
612103-WR-8	MONTANA WTR POLL CNTRL 1.976		09/22/2022	REDEEMED		190,000	190,000	190,000	190,000	0	0	0	0	0	190,000	0	0	0	3,883	07/15/2033
68608U-3S-3	OREGON GENERAL OBLIGAT 4.000		12/05/2022	SIEBERT WILLIAMS SHANK & CO LLC		6,174,792	5,990,000	6,676,334	6,247,901	0	(64,672)	0	(64,672)	0	6,183,228	0	(8,437)	(8,437)	322,794	08/01/2032
880541-VW-4	TENNESSEE GENERAL OBLI 5.000		09/16/2022	BAS-MERRILL LYNCH		1,599,540	1,500,000	1,778,625	1,611,733	0	(21,571)	0	(21,571)	0	1,590,162	0	9,378	9,378	85,208	08/01/2035
97705M-BC-8	WISCONSIN GENERAL OBLI 5.000		11/28/2022	MORGAN STANLEY		501,107	485,000	558,613	506,794	0	(8,357)	0	(8,357)	0	498,438	0	2,669	2,669	26,203	05/01/2034
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						11,443,547	11,135,000	12,203,719	11,535,088	0	(97,686)	0	(97,686)	0	11,437,401	0	6,145	6,145	506,392	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				
005482-2H-6	ADAMS & ARAPAHOE SD #2 5.000		12/01/2022	REDEEMED		13,415,000	13,415,000	16,489,718	13,710,629	0	(295,629)	0	(295,629)	0	13,415,000	0	0	0	670,750	12/01/2026
021087-TK-7	ALPINE SCH DIST GO REF 3.000		03/15/2022	REDEEMED		3,100,000	3,100,000	3,178,027	3,101,814	0	(1,814)	0	(1,814)	0	3,100,000	0	0	0	46,500	03/15/2028
021087-TL-5	ALPINE SCH DIST GO REF 3.000		03/15/2022	REDEEMED		3,185,000	3,185,000	3,249,433	3,186,469	0	(1,469)	0	(1,469)	0	3,185,000	0	0	0	47,775	03/15/2029
021087-TM-3	ALPINE SCH DIST GO REF 3.000		03/15/2022	REDEEMED		3,280,000	3,280,000	3,330,282	3,281,107	0	(1,107)	0	(1,107)	0	3,280,000	0	0	0	49,200	03/15/2030
021087-UR-0	ALPINE SCH DIST GO S20 3.500		11/09/2022	MORGAN STANLEY		3,592,888	3,580,000	3,752,126	3,624,698	0	(17,313)	0	(17,313)	0	3,607,385	0	(14,497)	(14,497)	145,835	03/15/2028
021087-WF-4	ALPINE SCH DIST GO S20 5.000		06/27/2022	BARCLAYS CAPITAL INC		5,198,463	4,660,000	5,614,787	5,225,167	0	(50,612)	0	(50,612)	0	5,174,554	0	23,909	23,909	183,811	03/15/2029
035519-TF-4	ANN ARBOR SCH DIST GO 5.000		05/01/2022	REDEEMED		1,810,000	1,810,000	2,136,180	1,822,344	0	(12,344)	0	(12,344)	0	1,810,000	0	0	0	45,250	05/01/2026
035519-TG-2	ANN ARBOR SCH DIST GO 5.000		05/01/2022	REDEEMED		1,900,000	1,900,000	2,229,783	1,912,512	0	(12,512)	0	(12,512)	0	1,900,000	0	0	0	47,500	05/01/2027
035519-TH-0	ANN ARBOR SCH DIST GO 5.000		05/01/2022	REDEEMED		1,250,000	1,250,000	1,458,725	1,257,938	0	(7,938)	0	(7,938)	0	1,250,000	0	0	0	31,250	05/01/2028
035519-TJ-6	ANN ARBOR SCH DIST GO 5.000		05/01/2022	REDEEMED		2,000,000	2,000,000	2,320,860	2,012,233	0	(12,233)	0	(12,233)	0	2,000,000	0	0	0	50,000	05/01/2029
083763-MJ-8	BERGEN CO GENERAL OBLI 4.000		11/17/2022	MUNI CENTER		101,610	100,000	103,150	100,695	0	(316)	0	(316)	0	100,379	0	1,231	1,231	3,889	12/01/2028
090874-MJ-4	BIRDVILLE ISD GO S2016 5.000		12/05/2022	MORGAN STANLEY		796,478	750,000	783,923	833,245	0	(15,310)	35,754	(51,063)	0	782,182	0	14,296	14,296	49,063	02/15/2034
134159-VT-6	CAMPBELL UHSD GO REF S 3.000		09/20/2022	MUNI CENTER		101,287	100,000	102,684	101,085	0	(212)	0	(212)	0	100,873	0	414	414	3,425	08/01/2028
142665-EV-6	CARLSBAD USD GO REF S2 4.000		11/29/2022	STIFEL NICOLAUS & CO INC		1,571,205	1,500,000	1,698,210	1,617,876	0	(19,190)	0	(19,190)	0	1,598,685	0	(27,480)	(27,480)	65,000	05/01/2031
14984P-BD-6	CECIL CO GENERAL OBLIG 3.250		12/12/2022	BAS-MERRILL LYNCH		162,651	160,000	163,154	161,401	0	(313)	0	(313)	0	161,089	0	1,563	1,563	7,107	02/01/2035
159808-DP-6	CHARLES CO GENERAL OBL 3.000		12/02/2022	VARIOUS		1,766,747	1,765,000	1,814,950	1,782,106	0	(4,943)	0	(4,943)	0	1,777,163	0	(10,416)	(10,416)	70,428	02/01/2028
162376-BQ-9	CHATTANOOGA GEN OBLIG 5.000		06/24/2022	STIFEL NICOLAUS & CO INC		2,605,759	2,420,000	2,940,929	2,629,745	0	(27,037)	0	(27,037)	0	2,602,709	0	3,050	3,050	99,825	09/01/2029
163195-MP-2	CHELAN CO SD #246 WENA 5.000		10/21/2022	MUNI CENTER		1,528,011	1,480,000	1,707,017	1,541,441	0	(20,258)	0	(20,258)	0	1,521,184	0	6,828	6,828	66,600	12/01/2030
163195-MQ-0	CHELAN CO SD #246 WENA 5.000		10/21/2022	MUNI CENTER		1,641,468	1,590,000	1,822,124	1,652,999	0	(20,759)	0	(20,759)	0	1,632,240	0	9,229	9,229	71,550	12/01/2031
163195-MR-8	CHELAN CO SD #246 WENA 5.000		12/30/2022	MUNI CENTER		414,143	400,000	455,096	414,999	0	(6,030)	0	(6,030)	0	408,970	0	5,173	5,173	6,681	12/01/2032
165573-A7-1	CHESTER CO GENERAL OBL 3.500		11/28/2022	MUNI CENTER		101,836	100,000	104,320	101,441	0	(422)	0	(422)	0	101,019	0	817	817	4,813	07/15/2028
165573-E9-3	CHESTER CO GENERAL OBL 5.000		08/08/2022	STONEX FINANCIAL		1,100,890	1,000,000	1,226,920	1,107,085	0	(13,673)	0	(13,673)	0	1,093,412	0	7,478	7,478	53,472	07/15/2034
165573-M4-5	CHESTER CO GENERAL OBL 5.000		11/17/2022	BNY MELLON CAPITAL MARKETS INC		4,500,980	4,100,000	5,052,922	4,692,597	0	(84,487)	0	(84,487)	0	4,608,110	0	(107,130)	(107,130)	208,417	11/15/2030
165573-W9-3	CHESTER CO GENERAL OBL 4.000		01/04/2022	MORGAN STANLEY		590,355	500,000	605,040	593,112	0	(175)	0	(175)	0	592,936	0	(2,581)	(2,581)	9,500	07/15/2037
165573-X2-7	CHESTER CO GENERAL OBL 4.000		01/04/2022	UMB BANK		469,932	400,000	482,680	473,305	0	(138)	0	(138)	0	473,167	0	(3,235)	(3,235)	7,600	07/15/2038
181288-PY-1	CLARK CO SCH DIST #117 4.000		08/02/2022	WELLS FARGO SECURITIES		3,599,168	3,375,000	3,870,146	3,607,272	0	(29,785)	0	(29,785)	0	3,577,487	0	21,680	21,680	91,125	12/01/2029
184540-3P-5	CLEAR CREEK ISD GO REF 4.000		02/15/2022	REDEEMED		3,000,000	3,000,000	3,155,550	3,002,115	0	(2,115)	0	(2,115)	0	3,000,000	0	0	0	60,000	02/15/2028
184540-4L-3	CLEAR CREEK ISD GO REF 3.250		02/15/2022	REDEEMED		10,000,000	10,000,000	10,175,700	10,002,226	0	(2,226)	0	(2,226)	0	10,000,000	0	0	0	162,500	02/15/2029
194475-TX-7	COLLEGE STATION ISD GO 4.000		08/03/2022	WELLS FARGO SECURITIES		1,134,836	1,060,000	1,202,104	1,131,843	0	(8,780)	0	(8,780)	0	1,123,063	0	11,773	11,773	41,222	08/15/2029
208418-UQ-4	CONROE ISD GENERAL OBL 5.000		12/06/2022	MUNI CENTER		309,219	300,000	339,333	309,488	0	(4,101)	0	(4,101)	0	305,387	0	3,832	3,832	19,681	02/15/2030

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
208418-US-0	CONROE ISD GENERAL OBL	5.000		11/30/2022	MUNI CENTER		206,005	200,000	222,994	205,581	0	(2,321)	0	(2,321)	0	203,260	0	2,745	2,745	12,778	02/15/2032
212204-GN-5	CONTRA COSTA CCD GO RE	3.500		08/01/2022	REDEEMED		3,845,000	3,845,000	3,956,697	3,852,645	0	(7,645)	0	(7,645)	0	3,845,000	0	0	0	134,575	08/01/2031
212204-GP-0	CONTRA COSTA CCD GO RE	3.500		08/01/2022	REDEEMED		3,990,000	3,990,000	4,085,720	3,996,557	0	(6,557)	0	(6,557)	0	3,990,000	0	0	0	139,650	08/01/2032
215489-MP-7	COOK CO HSD #203 NEW T	3.500		12/15/2022	REDEEMED		5,085,000	5,085,000	5,151,258	5,093,955	0	(8,955)	0	(8,955)	0	5,085,000	0	0	0	177,975	12/15/2033
234685-LH-6	DALLAS CO CCD GO LTD R	3.000		06/08/2022	PIPER JAFFRAY		1,173,740	1,145,000	1,240,241	1,187,771	0	(4,418)	0	(4,418)	0	1,183,353	0	(9,613)	(9,613)	28,148	02/15/2027
249174-UQ-4	DENVER CITY & CO SD #1	3.500		12/27/2022	MUNI CENTER		102,842	100,000	107,572	103,329	0	(814)	0	(814)	0	102,515	0	327	327	3,772	12/01/2031
258885-L5-9	DOUGLAS CO SD #RE-1 GO	4.000		12/15/2022	REDEEMED		10,000,000	10,000,000	11,162,400	10,126,448	0	(126,448)	0	(126,448)	0	10,000,000	0	0	0	400,000	12/15/2027
266705-G7-1	DURHAM CO GENERAL OBLI	5.000		04/01/2022	REDEEMED		1,430,000	1,430,000	1,695,680	1,437,542	0	(7,542)	0	(7,542)	0	1,430,000	0	0	0	35,750	04/01/2030
266705-G8-9	DURHAM CO GENERAL OBLI	5.000		04/01/2022	REDEEMED		1,955,000	1,955,000	2,308,933	1,965,063	0	(10,063)	0	(10,063)	0	1,955,000	0	0	0	48,875	04/01/2031
266705-G9-7	DURHAM CO GENERAL OBLI	5.000		04/01/2022	REDEEMED		1,540,000	1,540,000	1,810,070	1,547,694	0	(7,694)	0	(7,694)	0	1,540,000	0	0	0	38,500	04/01/2032
269479-JP-7	EAGLE CO SD #50J GO S2	5.000		12/02/2022	MUNI CENTER		108,677	100,000	114,846	108,032	0	(1,423)	0	(1,423)	0	106,609	0	2,068	2,068	5,069	12/01/2036
271015-SE-0	EAST BAY REGIONAL PARK	5.000		03/31/2022	REDEEMED		415,000	415,000	472,930	415,000	0	0	0	0	0	415,000	0	0	0	12,104	09/01/2026
271015-SF-7	EAST BAY REGIONAL PARK	5.000		03/31/2022	REDEEMED		165,000	165,000	186,843	165,000	0	0	0	0	0	165,000	0	0	0	4,813	09/01/2027
271015-SH-3	EAST BAY REGIONAL PARK	5.000		03/31/2022	REDEEMED		370,000	370,000	413,057	370,000	0	0	0	0	0	370,000	0	0	0	10,792	09/01/2029
280605-2K-1	EDINA GENERAL OBLIGATI	3.000		02/01/2022	MATURED		1,615,000	1,615,000	1,666,099	1,615,000	0	0	0	0	0	1,615,000	0	0	0	24,225	02/01/2022
280605-7X-8	EDINA GENERAL OBLIGATI	2.500		06/07/2022	MUNI CENTER		201,144	200,000	206,136	201,784	0	(371)	0	(371)	0	201,413	0	(269)	(269)	4,278	02/01/2028
283461-G7-0	EL PASO CO SD #020 GO	5.000		12/02/2022	MUNI CENTER		108,697	100,000	116,632	108,952	0	(1,580)	0	(1,580)	0	107,372	0	1,325	1,325	4,875	12/15/2037
346623-DJ-7	FORSYTH CO GENERAL OBL	3.000		08/08/2022	BARCLAYS CAPITAL INC		2,566,358	2,535,000	2,639,290	2,562,928	0	(7,145)	0	(7,145)	0	2,555,783	0	10,575	10,575	58,939	05/01/2029
346623-DK-4	FORSYTH CO GENERAL OBL	3.000		08/09/2022	SUMRIDGE PARTNERS LLC		3,611,108	3,575,000	3,703,700	3,609,524	0	(8,872)	0	(8,872)	0	3,600,652	0	10,456	10,456	83,417	05/01/2030
346623-DL-2	FORSYTH CO GENERAL OBL	3.000		11/18/2022	CITIGROUP GLOBAL MARKETS		3,441,724	3,575,000	3,682,393	3,603,861	0	(10,808)	0	(10,808)	0	3,593,053	0	(151,329)	(151,329)	113,506	05/01/2031
365892-MR-6	GARFIELD PITKIN & EAGL	4.000		11/18/2022	VARIOUS		6,155,780	6,000,000	6,559,560	6,244,908	0	(51,315)	0	(51,315)	0	6,193,592	0	(37,812)	(37,812)	218,444	12/15/2034
373046-UH-2	GEORGETOWN ISD GO S201	5.000		12/02/2022	HILLTOP SECURITIES		4,203,400	4,000,000	4,775,920	4,318,193	0	(78,666)	0	(78,666)	0	4,239,526	0	(36,126)	(36,126)	261,111	08/15/2036
388640-2Z-6	GRAPEVINE-COLLEYVILLE	5.000		06/08/2022	HILLTOP SECURITIES		10,936,200	10,000,000	12,490,200	11,031,927	0	(121,907)	0	(121,907)	0	10,910,020	0	26,180	26,180	409,722	08/15/2028
391554-BV-3	GREATER ALBANY SCH DIS	5.000		11/30/2022	MUNI CENTER		109,269	100,000	118,695	110,951	0	(1,730)	0	(1,730)	0	109,220	0	49	49	4,819	06/15/2035
414005-UM-8	HARRIS CO ROAD GO REF	5.000		08/09/2022	RAYMOND JAMES & ASSOC		5,422,200	5,000,000	5,990,600	5,407,319	0	(63,607)	0	(63,607)	0	5,343,712	0	78,488	78,488	215,278	10/01/2029
430686-PJ-8	HIGHLAND PARK ISD GO R	2.750		06/17/2022	HILLTOP SECURITIES		6,208,587	6,165,000	6,318,693	6,232,165	0	(7,420)	0	(7,420)	0	6,224,745	0	(16,159)	(16,159)	144,578	02/15/2027
444197-LS-4	HUDSON SCHOOL DISTRICT	4.000		11/29/2022	JEFFERIES & CO INC		3,463,046	3,370,000	3,841,362	3,586,634	0	(45,881)	0	(45,881)	0	3,540,752	0	(77,707)	(77,707)	168,500	03/01/2031
454272-JQ-9	INDIAN HILL EXEMPT VLG	2.500		06/07/2022	J P MORGAN CHASE SECURITIES INC		1,350,733	1,340,000	1,400,849	1,362,696	0	(3,330)	0	(3,330)	0	1,359,367	0	(8,633)	(8,633)	17,494	12/01/2026
462668-GV-0	IREDELL CO GENERAL OBL	3.250		12/12/2022	MUNI CENTER		182,543	180,000	185,530	182,103	0	(598)	0	(598)	0	181,505	0	1,038	1,038	7,036	04/01/2032
463813-F7-5	IRVING ISD GO REF S201	5.000		09/20/2022	RBC CAPITAL MARKETS		3,833,512	3,585,000	3,906,933	4,017,085	0	(61,260)	65,768	(127,028)	0	3,890,058	0	(56,545)	(56,545)	197,673	02/15/2032
478718-U3-1	JOHNSON CO USD #233 GO	4.000		09/19/2022	COMMERCE BANK		663,661	640,000	697,901	669,069	0	(5,496)	0	(5,496)	0	663,573	0	87	87	27,022	09/01/2031
483862-MV-7	KANE CO FOREST PRESERV	3.000		07/07/2022	STIFEL NICOLAUS & CO INC		7,476,141	7,360,000	7,449,424	7,548,818	0	(32,048)	68,434	(100,482)	0	7,448,336	0	27,805	27,805	126,347	12/15/2026
486063-NU-0	KATY ISD GO REF S2012A	5.000		02/15/2022	REDEEMED		4,195,000	4,195,000	4,886,000	4,204,823	0	(9,823)	0	(9,823)	0	4,195,000	0	0	0	104,875	02/15/2032
486063-ST-8	KATY ISD GO REF S2015B	5.000		06/17/2022	BAS-MERRILL LYNCH		4,410,321	4,145,000	5,050,268	4,452,969	0	(45,353)	0	(45,353)	0	4,407,616	0	2,705	2,705	176,738	02/15/2028
495224-4K-0	KING CO SD #411 ISSAQU	5.000		12/05/2022	DA DAVIDSON		402,197	365,000	430,777	408,285	0	(6,337)	0	(6,337)	0	401,947	0	250	250	18,503	12/01/2031
495242-J2-6	KING CO SD #412 SHOREL	5.000		11/02/2022	MUNI CENTER		102,126	100,000	116,271	103,507	0	(1,515)	0	(1,515)	0	101,991	0	135	135	4,625	12/01/2025
495080-UQ-4	KING CO SD#403 RENTON	5.000		11/17/2022	GOLDMAN SACHS & CO		1,093,950	1,000,000	1,226,490	1,140,226	0	(19,794)	0	(19,794)	0	1,120,432	0	(26,482)	(26,482)	48,611	12/01/2031
526030-X2-2	LENEXA GENERAL OBLIGAT	3.000		12/06/2022	MUNI CENTER		1,007,490	1,000,000	1,019,440	1,007,944	0	(1,961)	0	(1,961)	0	1,005,983	0	1,507	1,507	38,083	09/01/2028
528878-VJ-7	LEXINGTON & RICHLAND C	4.000		03/01/2022	REDEEMED		10,000,000	10,000,000	10,557,600	10,018,597	0	(18,597)	0	(18,597)	0	10,000,000	0	0	0	200,000	03/01/2031
528878-VY-4	LEXINGTON & RICHLAND C	3.000		12/02/2022	MUNI CENTER		100,809	100,000	101,951	100,721	0	(206)	0	(206)	0	100,514	0	295	295	3,792	03/01/2028
545540-EQ-5	LOS GATOS-SARATOGA JOI	4.000		11/29/2022	SEAPORT GROUP		1,557,060	1,500,000	1,714,440	1,606,249	0	(20,365)	0	(20,365)	0	1,585,884	0	(28,824)	(28,824)	80,000	08/01/2033
56781R-GF-8	MARIN CCD GO S2016A	4.000		11/30/2022	BAS-MERRILL LYNCH		2,156,949	2,050,000	2,101,127	2,076,521	0	(5,010)	0	(5,010)	0	2,071,511	0	85,438	85,438	109,561	08/01/2037
56781R-GG-6	MARIN CCD GO S2016A	4.000		11/30/2022	BAS-MERRILL LYNCH		1,578,255	1,500,000	1,533,735	1,517,511	0	(3,309)	0	(3,309)	0	1,514,201	0	64,054	64,054	80,167	08/01/2038
587839-F3-0	MERCER CO GENERAL OBLI	2.000		07/18/2022	CITIGROUP GLOBAL MARKETS		2,954,340	3,000,000	2,935,620	2,992,173	0	1,348	57,218	(55,871)	0	2,936,302	0	18,038	18,038	60,833	07/15/2027
591852-XP-8	MET COUNCIL MPS-ST PAU	4.000		09/01/2022	REDEEMED		4,305,000	4,305,000	4,345,381	4,308,465	0	(3,465)	0	(3,465)	0	4,305,000	0	0	0	172,200	09/01/2034
613340-3R-7	MONTGOMERY CO GENERAL	4.000		11/28/2022	MORGAN STANLEY		4,693,218	4,575,000	4,953,673	4,694,472	0	(37,417)	0	(37,417)	0	4,657,055	0	36,163	36,163	197,742	11/01/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
613340-7Q-5	MONTGOMERY CO GENERAL 5.000		11/29/2022	VARIOUS		4,515,850	4,000,000	4,789,360	4,504,940	0	(52,710)	0	(52,710)	0	4,452,230	0	63,620	63,620	178,333	10/01/2029
613664-4L-2	MONTGOMERY CO GENERAL 5.000		04/01/2022	REDEEMED		6,300,000	6,300,000	7,063,812	6,320,834	0	(20,834)	0	(20,834)	0	6,300,000	0	0	0	157,500	04/01/2027
613664-4M-0	MONTGOMERY CO GENERAL 5.000		04/01/2022	REDEEMED		6,300,000	6,300,000	7,010,640	6,319,407	0	(19,407)	0	(19,407)	0	6,300,000	0	0	0	157,500	04/01/2028
639438-K3-3	NAZARETH AREA SCH DIST 5.000		09/19/2022	SIEBERT WILLIAMS SHANK & CO LLC		1,069,750	1,000,000	1,156,700	1,080,170	0	(14,315)	0	(14,315)	0	1,065,855	0	3,895	3,895	42,500	11/15/2035
64327T-DW-5	NEW CASTLE CO GENERAL 5.000		06/24/2022	MORGAN STANLEY		5,733,979	5,260,000	6,492,365	5,731,668	0	(59,411)	0	(59,411)	0	5,672,257	0	61,722	61,722	195,058	10/01/2035
652113-WX-5	NEWPORT MESA USD GEN O 5.000		08/01/2022	REDEEMED		50,000	50,000	59,185	50,599	0	(599)	0	(599)	0	50,000	0	0	0	2,500	08/01/2028
66285T-FY-4	NORTH THURSTON PUBLIC 4.000		11/29/2022	DA DAVIDSON		808,629	785,000	898,825	839,025	0	(10,749)	0	(10,749)	0	828,276	0	(19,648)	(19,648)	31,400	12/01/2032
680616-C3-1	OLENTANGY LOCAL SCHOOL 5.000		12/05/2022	SIEBERT WILLIAMS SHANK & CO LLC		1,509,929	1,420,000	1,677,702	1,537,285	0	(26,717)	0	(26,717)	0	1,510,569	0	(640)	(640)	71,986	12/01/2031
680616-E9-6	OLENTANGY LOCAL SCHOOL 4.000		08/02/2022	PNC CAPITAL MARKETS		111,880	105,000	120,175	112,181	0	(921)	0	(921)	0	111,260	0	620	620	2,835	12/01/2031
718814-C3-8	PHOENIX LTGO REF S2009 4.000		07/01/2022	MATURED		3,000,000	3,000,000	3,255,690	3,000,000	0	0	0	0	0	3,000,000	0	0	0	120,000	07/01/2022
720424-YJ-3	PIERCE CO SD#10 TACOMA 5.000		12/06/2022	TD SECURITIES		1,748,290	1,670,000	1,915,073	1,749,705	0	(24,669)	0	(24,669)	0	1,725,037	0	23,253	23,253	84,892	12/01/2036
720424-ZA-1	PIERCE CO SD#10 TACOMA 5.000		10/19/2022	TD SECURITIES		2,113,760	2,000,000	2,372,300	2,157,474	0	(30,995)	0	(30,995)	0	2,126,479	0	(12,719)	(12,719)	88,889	12/01/2030
720424-ZE-3	PIERCE CO SD#10 TACOMA 5.000		11/09/2022	RBC CAPITAL MARKETS		3,153,630	3,000,000	3,492,750	3,209,775	0	(44,403)	0	(44,403)	0	3,165,373	0	(11,743)	(11,743)	142,917	12/01/2034
720424-ZN-3	PIERCE CO SD#10 TACOMA 5.000		11/09/2022	RBC CAPITAL MARKETS		5,256,050	5,000,000	5,774,400	5,330,602	0	(69,868)	0	(69,868)	0	5,260,734	0	(4,684)	(4,684)	238,194	12/01/2036
727177-RN-9	PLANO GEN OBLIG LTD RE 5.000		07/18/2022	HUNTINGTON SECURITIES		1,088,430	1,000,000	1,217,020	1,099,140	0	(12,571)	0	(12,571)	0	1,086,569	0	1,861	1,861	44,306	09/01/2034
727199-WS-6	PLANO ISD GENERAL OBLI 5.000		08/09/2022	VARIOUS		3,662,480	3,420,000	4,109,506	3,658,150	0	(44,846)	0	(44,846)	0	3,613,304	0	49,176	49,176	168,725	02/15/2028
736688-KW-1	PORTLAND CCD GO S2018 5.000		10/20/2022	BAS-MERRILL LYNCH		1,441,062	1,370,000	1,593,694	1,497,813	0	(22,229)	0	(22,229)	0	1,475,584	0	(34,522)	(34,522)	58,796	06/15/2031
763261-H5-6	RICHARDSON ISD GEN OBL 5.000		12/09/2022	MUNI CENTER		527,125	500,000	575,850	526,979	0	(7,940)	0	(7,940)	0	519,039	0	8,086	8,086	33,194	02/15/2033
787758-XA-4	SAINT CHARLES GENERAL 5.000		07/07/2022	HILLTOP SECURITIES		448,906	405,000	449,465	460,398	0	(5,641)	5,580	(11,221)	0	449,177	0	(271)	(271)	12,375	12/01/2028
789177-QS-4	SAINT CLOUD ISD #742 G 4.000		11/29/2022	BAS-MERRILL LYNCH		1,558,065	1,500,000	1,601,100	1,549,627	0	(10,626)	0	(10,626)	0	1,539,001	0	19,064	19,064	80,000	02/01/2032
798189-LX-2	SAN JOSE EVERGREEN CCD 4.000		11/29/2022	MUNI CENTER		260,058	250,000	271,535	258,523	0	(2,047)	0	(2,047)	0	256,476	0	3,581	3,581	12,500	09/01/2027
802088-KV-5	SANTA FE PUBLIC SCHOOL 5.000		08/01/2022	MATURED		3,850,000	3,850,000	4,475,587	3,895,217	0	(45,217)	0	(45,217)	0	3,850,000	0	0	0	192,500	08/01/2022
802498-PC-3	SANTA MONICA-MALIBU US 4.000		11/04/2022	MORGAN STANLEY		1,530,285	1,500,000	1,592,430	1,537,731	0	(8,622)	0	(8,622)	0	1,529,109	0	1,176	1,176	76,167	08/01/2032
812627-BJ-5	SEATTLE GENERAL OBLIGA 4.000		08/02/2022	MORGAN STANLEY		1,266,339	1,190,000	1,366,620	1,272,930	0	(10,638)	0	(10,638)	0	1,262,292	0	4,046	4,046	32,130	12/01/2030
833153-TY-5	SNOHOMISH CO SD #15 ED 5.000		12/30/2022	MUNI CENTER		491,593	475,000	550,117	495,395	0	(8,139)	0	(8,139)	0	487,256	0	4,337	4,337	6,802	12/01/2032
833153-UJ-6	SNOHOMISH CO SD #15 ED 5.000		09/15/2022	STONEX FINANCIAL		589,116	550,000	659,120	596,279	0	(8,118)	0	(8,118)	0	588,161	0	955	955	22,000	12/01/2027
879709-5F-6	TEMPE GENERAL OBLIGATI 5.000		11/17/2022	COMMERCE BANK		233,477	215,000	256,646	239,188	0	(3,671)	0	(3,671)	0	235,517	0	(2,040)	(2,040)	14,931	07/01/2035
886155-NJ-5	THURSTON CO SD #33 TUM 5.000		06/15/2022	PIPER JAFFRAY		1,776,700	1,630,000	2,020,581	1,820,335	0	(19,009)	0	(19,009)	0	1,801,326	0	(24,626)	(24,626)	44,372	12/01/2027
886155-PC-8	THURSTON CO SD #33 TUM 4.000		12/01/2022	MORGAN STANLEY		104,599	100,000	111,450	106,873	0	(1,098)	0	(1,098)	0	105,775	0	(1,176)	(1,176)	4,011	12/01/2031
886172-NB-7	THURSTON CO SD#111 OLY 4.500		06/01/2022	REDEEMED		5,000,000	5,000,000	5,473,150	5,022,956	0	(22,956)	0	(22,956)	0	5,000,000	0	0	0	112,500	12/01/2030
938429-J4-0	WASHINGTON CO SD#48J B 5.000		11/04/2022	PIPER JAFFRAY		667,323	650,000	768,092	682,592	0	(11,074)	0	(11,074)	0	671,518	0	(4,196)	(4,196)	29,160	06/15/2029
938429-K8-9	WASHINGTON CO SD#48J B 5.000		11/18/2022	MORGAN STANLEY		11,377,190	11,000,000	12,885,070	11,522,233	0	(185,384)	0	(185,384)	0	11,336,849	0	40,341	40,341	514,861	06/15/2031
938429-K9-7	WASHINGTON CO SD#48J B 5.000		11/04/2022	PIPER JAFFRAY		7,705,275	7,500,000	8,736,525	7,843,376	0	(116,524)	0	(116,524)	0	7,726,852	0	(21,577)	(21,577)	336,458	06/15/2032
95640H-HK-7	WEST VALLEY-MISSION CC 4.000		12/01/2022	STIFEL NICOLAUS & CO INC		2,415,286	2,315,000	2,570,970	2,455,174	0	(26,842)	0	(26,842)	0	2,428,332	0	(13,046)	(13,046)	123,724	08/01/2032
95988M-JH-1	WESTERN TECH COLLEGE D 4.000		06/28/2022	JEFFERIES & CO INC		485,902	465,000	507,468	485,000	0	(2,954)	0	(2,954)	0	482,046	0	3,856	3,856	13,898	04/01/2031
95988M-KP-1	WESTERN TECH COLLEGE D 4.000		06/28/2022	JEFFERIES & CO INC		841,185	805,000	878,521	839,624	0	(5,114)	0	(5,114)	0	834,510	0	6,675	6,675	24,061	04/01/2031
95988M-KQ-9	WESTERN TECH COLLEGE D 4.000		07/15/2022	ROBERT W BAIRD & CO		446,379	430,000	469,272	448,495	0	(3,023)	0	(3,023)	0	445,472	0	907	907	13,760	04/01/2031
968661-HB-7	WILL CO FOREST PRES DI 5.000		12/15/2022	MATURED		1,300,000	1,300,000	1,432,119	1,331,192	0	(31,192)	0	(31,192)	0	1,300,000	0	0	0	65,000	12/15/2022
968661-HD-3	WILL CO FOREST PRES DI 5.000		10/19/2022	J P MORGAN CHASE SECURITIES INC		2,590,447	2,490,000	3,118,376	2,654,530	0	(43,640)	0	(43,640)	0	2,610,891	0	(20,444)	(20,444)	105,825	12/15/2024
973024-E8-1	WINCHESTER GENERAL OBL 4.000		12/29/2022	MUNI CENTER		469,598	450,000	481,793	462,282	0	(3,372)	0	(3,372)	0	458,909	0	10,688	10,688	100	07/01/2031
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						298,518,569	290,045,000	325,468,852	301,317,679	0	(2,569,045)	232,753	(2,801,799)	0	298,515,880	0	2,688	2,688	10,512,223	XXX
Bonds - U.S. Special Revenues																				
090132-AM-3	BILLINGS SEWER SYSTEM 5.000		11/22/2022	COMMERCE BANK		310,077	285,000	342,447	317,524	0	(5,001)	0	(5,001)	0	312,523	0	(2,446)	(2,446)	19,950	07/01/2028
101029-SR-8	BOSTON WATER & SEWER C 3.750		12/06/2022	JEFFERIES & CO INC		5,121,350	5,000,000	5,145,800	5,045,368	0	(14,474)	0	(14,474)	0	5,030,894	0	90,456	90,456	206,250	11/01/2033
101029-SS-6	BOSTON WATER & SEWER C 3.750		12/06/2022	JEFFERIES & CO INC		5,121,350	5,000,000	5,124,000	5,038,637	0	(12,322)	0	(12,322)	0	5,026,315	0	95,035	95,035	206,250	11/01/2034
101029-ST-4	BOSTON WATER & SEWER C 3.750		12/06/2022	JEFFERIES & CO INC		5,121,350	5,000,000	5,102,350	5,031,916	0	(10,175)	0	(10,175)	0	5,021,741	0	99,609	99,609	206,250	11/01/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
130178-JL-1	CALIFORNIA ED FAC AUTH 5.000		11/09/2022	MUNI CENTER		133,406	125,000	149,465	133,351	0	(1,634)	0	(1,634)	0	131,716	0	1,690	1,690	7,274	03/15/2026
13034A-JV-3	CALIFORNIA INFRAS & EC 5.000		07/11/2022	SIEBERT WILLIAMS SHANK & CO LLC		6,341,065	5,820,000	6,305,039	6,492,579	0	(80,020)	111,937	(191,957)	0	6,300,621	0	40,443	40,443	227,950	10/01/2033
13053R-AM-1	CALIFORNIA POLL CONTRO .020		01/04/2022	GOLDMAN SACHS & CO		14,700,000	14,700,000	14,700,000	14,700,000	0	0	0	0	0	14,700,000	0	0	0	584	03/01/2042
158855-DK-9	CHANDLER EXCISE TAX RE 5.000		06/06/2022	MESIROW FINANCIAL		1,068,113	940,000	1,245,209	1,102,220	0	(12,330)	0	(12,330)	0	1,089,890	0	(21,778)	(21,778)	43,997	07/01/2027
160429-VZ-6	CHARLESTON WATERWORKS 5.000		01/01/2022	REDEEMED		5,605,000	5,605,000	6,626,960	5,605,000	0	0	0	0	0	5,605,000	0	0	0	140,125	01/01/2029
160429-WC-6	CHARLESTON WATERWORKS 5.000		01/01/2022	REDEEMED		5,165,000	5,165,000	5,582,065	5,165,000	0	0	0	0	0	5,165,000	0	0	0	129,125	01/01/2033
160429-WG-7	CHARLESTON WATERWORKS 5.000		01/01/2022	REDEEMED		2,880,000	2,880,000	3,405,110	2,880,000	0	0	0	0	0	2,880,000	0	0	0	72,000	01/01/2029
160429-WK-8	CHARLESTON WATERWORKS 5.000		01/01/2022	REDEEMED		2,835,000	2,835,000	3,039,715	2,835,000	0	0	0	0	0	2,835,000	0	0	0	70,875	01/01/2033
161045-LY-3	CHARLOTTE WATER & SEWE 5.000		09/14/2022	REDEEMED		635,000	635,000	737,851	635,223	0	(223)	0	(223)	0	635,000	0	0	0	24,959	12/01/2023
161045-LZ-0	CHARLOTTE WATER & SEWE 5.000		09/14/2022	REDEEMED		4,390,000	4,390,000	5,177,371	4,391,724	0	(1,724)	0	(1,724)	0	4,390,000	0	0	0	172,551	12/01/2024
172311-KW-1	CINCINNATI WATER SYSTE 5.000		12/07/2022	BAS-MERRILL LYNCH		2,345,488	2,185,000	2,523,609	2,326,986	0	(32,308)	0	(32,308)	0	2,294,678	0	50,810	50,810	111,374	12/01/2037
222642-JW-1	COLLIER CO WATER & SEW 5.000		08/02/2022	BARCLAYS CAPITAL INC		7,080,266	6,430,000	7,960,019	7,156,511	0	(91,376)	0	(91,376)	0	7,065,135	0	15,131	15,131	350,971	07/01/2034
196632-SE-4	COLORADO SPRINGS UTILI 5.000		10/24/2022	MUNI CENTER		102,183	100,000	117,127	103,445	0	(1,483)	0	(1,483)	0	101,962	0	221	221	4,736	11/15/2034
198504-XQ-0	COLUMBIA WATERWORKS & 5.000		11/28/2022	SIEBERT WILLIAMS SHANK & CO LLC		2,105,396	1,935,000	2,238,311	2,099,234	0	(27,419)	0	(27,419)	0	2,071,815	0	33,581	33,581	128,731	02/01/2035
235035-BJ-0	DALLAS-FORT WORTH INTL .040		01/13/2022	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	1,093	05/01/2032
235241-PN-0	DALLAS AREA RAPID TRAN 4.500		12/07/2022	CITIGROUP GLOBAL MARKETS		5,113,184	4,925,000	5,397,357	5,079,626	0	(47,946)	0	(47,946)	0	5,031,680	0	81,504	81,504	225,934	12/01/2036
245903-AB-5	DELAWARE CO INDL DEV A .040		01/05/2022	MORGAN STANLEY		20,805,000	20,805,000	20,805,000	20,805,000	0	0	0	0	0	20,805,000	0	0	0	1,733	09/01/2045
270777-AC-9	E BATON ROUGE INDL DEV .020		01/04/2022	BAS-MERRILL LYNCH		4,545,000	4,545,000	4,545,000	4,545,000	0	0	0	0	0	4,545,000	0	0	0	298	08/01/2035
298245-JU-6	EUGENE WATER REVENUE U 4.000		08/02/2022	FHN FINANCIAL		535,800	500,000	574,420	535,641	0	(4,383)	0	(4,383)	0	531,258	0	4,542	4,542	20,167	08/01/2030
374791-AC-5	GIBSON CO PCR TOYOTA M .350		03/21/2022	GOLDMAN SACHS & CO		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	848	01/01/2029
382512-EB-3	GOODYEAR PUB IMPT CORP 5.000		07/07/2022	STIFEL NICOLAUS & CO INC		2,752,025	2,500,000	2,742,025	2,804,049	0	(33,924)	29,847	(63,771)	0	2,740,278	0	11,747	11,747	128,472	07/01/2029
39167J-CW-3	GREATER CLEVELAND REG 5.000		06/27/2022	ZIEGLER CAPITAL MARKETS		483,024	435,000	547,839	491,025	0	(5,363)	0	(5,363)	0	485,662	0	(2,638)	(2,638)	12,567	12/01/2031
425538-DD-4	HENNEPIN CO SALES TAX 5.000		11/22/2022	HILLTOP SECURITIES		1,640,732	1,525,000	1,834,529	1,690,384	0	(28,463)	0	(28,463)	0	1,661,921	0	(21,189)	(21,189)	72,014	12/15/2032
429749-FS-8	HIGH POINT COMB ENTERP 4.000		08/03/2022	VARIOUS		2,022,557	1,890,000	2,149,705	2,023,606	0	(15,417)	0	(15,417)	0	2,008,189	0	14,368	14,368	56,984	11/01/2030
45203H-Z9-6	ILLINOIS FIN AUTH (NOR 4.000		11/04/2022	STONEX FINANCIAL		1,355,531	1,340,000	1,478,891	1,396,702	0	(11,817)	0	(11,817)	0	1,384,885	0	(29,355)	(29,355)	50,176	12/01/2027
759911-WF-3	ILLINOIS REGL TRANS AU 5.500		06/01/2022	MATURED		2,495,000	2,495,000	2,753,282	2,503,143	0	(8,143)	0	(8,143)	0	2,495,000	0	0	0	68,613	06/01/2022
45506D-VY-8	INDIANA FINANCE AUTH R 5.000		06/24/2022	MORGAN STANLEY		4,311,917	3,930,000	4,814,918	4,323,500	0	(45,383)	0	(45,383)	0	4,278,117	0	33,801	33,801	178,488	02/01/2030
45506D-YU-3	INDIANA FINANCE AUTH R 5.000		07/08/2022	UBS AG		3,298,530	3,000,000	3,278,280	3,362,775	0	(39,749)	46,877	(86,626)	0	3,276,149	0	22,381	22,381	142,083	08/01/2033
46246K-2F-8	IOWA FINANCE AUTH ST G 5.000		07/13/2022	STIFEL NICOLAUS & CO INC		4,312,680	4,000,000	4,909,160	4,339,203	0	(49,072)	0	(49,072)	0	4,290,131	0	22,549	22,549	191,111	08/01/2031
462460-5N-2	IOWA HIGHER ED (GRINNE 5.000		10/20/2022	SEAPORT GROUP		845,840	800,000	956,184	883,394	0	(13,058)	0	(13,058)	0	870,337	0	(24,497)	(24,497)	35,889	12/01/2031
46613P-8H-2	JEA WATER & SEWER SYS 5.000		04/01/2022	REDEEMED		6,330,000	6,330,000	7,352,612	6,360,026	0	(30,026)	0	(30,026)	0	6,330,000	0	0	0	158,250	10/01/2034
491311-AN-6	KENTUCKY INFRAS WASTEW 5.000		11/18/2022	TRUIST SECURITIES		4,404,800	4,000,000	4,770,080	4,500,902	0	(68,397)	0	(68,397)	0	4,432,505	0	(27,705)	(27,705)	261,667	02/01/2030
495289-D9-8	KING CO SEWER REV REF 5.000		07/01/2022	REDEEMED		1,890,000	1,890,000	2,247,683	1,911,540	0	(21,540)	0	(21,540)	0	1,890,000	0	0	0	94,500	01/01/2030
495289-E2-2	KING CO SEWER REV REF 5.000		07/01/2022	REDEEMED		10,790,000	10,790,000	12,637,356	10,897,916	0	(107,916)	0	(107,916)	0	10,790,000	0	0	0	539,500	01/01/2031
495289-4P-2	KING CO SEWER REV REF 5.000		08/02/2022	BAS-MERRILL LYNCH		4,425,618	4,020,000	4,964,298	4,483,312	0	(58,326)	0	(58,326)	0	4,424,986	0	632	632	219,425	07/01/2035
545904-ML-5	LOUDOUN CO SANTN WATER 4.000		12/06/2022	MUNI CENTER		307,749	300,000	314,571	305,178	0	(1,566)	0	(1,566)	0	303,613	0	4,136	4,136	17,233	01/01/2035
546398-C4-8	LOUISIANA PUB FAC (AIR .040		01/13/2022	GOLDMAN SACHS & CO		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	437	08/01/2049
546398-GD-4	LOUISIANA PUB FAC (AIR .350		03/17/2022	GOLDMAN SACHS & CO		18,650,000	18,650,000	18,650,000	18,650,000	0	0	0	0	0	18,650,000	0	0	0	8,369	12/01/2038
546398-SQ-2	LOUISIANA PUB FAC (AIR .010		01/04/2022	J P MORGAN CHASE SECURITIES INC		6,800,000	6,800,000	6,800,000	6,800,000	0	0	0	0	0	6,800,000	0	0	0	354	05/01/2042
546598-AA-1	LOUISVILLE & JEFFERSON .390		01/04/2022	GOLDMAN SACHS & CO		17,900,000	17,900,000	17,900,000	17,900,000	0	0	0	0	0	17,900,000	0	0	0	1,432	01/01/2029
546848-AA-0	LOUISVILLE REGL ARPT A .040		01/13/2022	BAS-MERRILL LYNCH		4,900,000	4,900,000	4,900,000	4,900,000	0	0	0	0	0	4,900,000	0	0	0	511	11/01/2036
561851-JL-1	MANATEE CO PUBLIC UTIL 5.000		11/30/2022	SIEBERT WILLIAMS SHANK & CO LLC		1,099,520	1,000,000	1,214,280	1,132,512	0	(19,874)	0	(19,874)	0	1,112,638	0	(13,118)	(13,118)	58,333	10/01/2031

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
574204-YT-4	MARYLAND DEPT OF TRANS	3.500	06/01/2022	REDEEMED		9,355,000	9,355,000	9,596,265	9,368,885	0	(13,885)	0	(13,885)	0	9,355,000	0	0	0	163,713	06/01/2028
57585K-WC-8	MASSACHUSETTS H/E MAS	5.500	07/01/2022	MATURED		7,505,000	7,505,000	9,204,022	7,587,335	0	(82,335)	0	(82,335)	0	7,505,000	0	0	0	412,775	07/01/2022
576051-PJ-9	MASSACHUSETTS WATER RE	5.000	06/10/2022	SIEBERT WILLIAMS SHANK & CO LLC		2,947,982	2,640,000	3,288,490	2,949,558	0	(29,188)	0	(29,188)	0	2,920,370	0	27,612	27,612	114,767	08/01/2033
585395-2D-7	MELBOURNE WATER & SEWE	5.000	06/28/2022	MORGAN STANLEY		1,033,287	950,000	1,170,391	1,050,009	0	(11,192)	0	(11,192)	0	1,038,817	0	(5,531)	(5,531)	35,493	10/01/2028
585395-2R-6	MELBOURNE WATER & SEWE	5.000	07/08/2022	RAYMOND JAMES & ASSOC		1,474,187	1,350,000	1,466,127	1,508,341	0	(18,782)	24,402	(43,184)	0	1,465,156	0	9,030	9,030	52,688	10/01/2029
604115-CN-3	MINNESOTA PUB FAC AUTH	5.000	07/11/2022	LOOP CAPITAL MARKETS		16,156,985	14,820,000	16,013,455	16,456,810	0	(198,730)	255,759	(454,488)	0	16,002,322	0	154,663	154,663	642,200	03/01/2031
604115-CR-4	MINNESOTA PUB FAC AUTH	5.000	12/07/2022	VARIOUS		18,391,992	17,150,000	19,771,892	18,426,986	0	(249,586)	0	(249,586)	0	18,177,399	0	214,593	214,593	1,020,215	03/01/2034
60528A-BS-2	MISSISSIPPI BUS FIN CO	.060	01/20/2022	WELLS FARGO SECURITIES		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	666	12/01/2030
646066-JJ-0	NEW JERSEY EDL FACS (P	5.000	09/15/2022	VARIOUS		5,605,209	5,270,000	6,337,597	5,672,224	0	(79,162)	0	(79,162)	0	5,593,061	0	12,147	12,147	319,724	07/01/2030
646066-5F-3	NEW JERSEY EDL FACS (P	5.000	07/21/2022	BARCLAYS CAPITAL INC		3,380,430	3,000,000	3,685,530	3,414,571	0	(40,384)	0	(40,384)	0	3,374,187	0	6,243	6,243	160,000	07/01/2032
64990B-ZP-1	NEW YORK DORM AUTH (CO	5.000	06/06/2022	RAYMOND JAMES & ASSOC		1,384,925	1,250,000	1,597,763	1,406,915	0	(15,526)	0	(15,526)	0	1,391,389	0	(6,464)	(6,464)	42,882	10/01/2029
65819G-KW-7	NORTH CAROLINA CAP FAC	5.000	11/22/2022	MORGAN STANLEY		10,619,100	10,000,000	11,549,200	10,645,038	0	(147,060)	0	(147,060)	0	10,497,978	0	121,122	121,122	572,222	10/01/2041
662835-VY-0	NORTH TEXAS WATER REGL	5.000	12/12/2022	WELLS FARGO SECURITIES		1,890,519	1,770,000	1,842,729	1,985,402	0	(36,222)	110,124	(146,346)	0	1,839,056	0	51,463	51,463	91,450	06/01/2033
67919P-JK-0	OKLAHOMA WATER RES BRD	4.000	04/01/2022	REDEEMED		7,030,000	7,030,000	7,796,411	7,052,577	0	(22,577)	0	(22,577)	0	7,030,000	0	0	0	140,600	04/01/2029
67919P-ME-0	OKLAHOMA WATER RES BRD	5.000	06/27/2022	HILLTOP SECURITIES		522,134	490,000	589,161	527,356	0	(5,490)	0	(5,490)	0	521,865	0	269	269	18,239	04/01/2030
682001-EZ-1	OMAHA PUBLIC POWER DIS	5.000	06/06/2022	FIDELITY CAPITAL MARKETS SERVICES		3,289,560	3,000,000	3,814,710	3,369,967	0	(38,228)	0	(38,228)	0	3,331,739	0	(42,179)	(42,179)	127,917	02/01/2028
682001-FA-5	OMAHA PUBLIC POWER DIS	5.000	06/07/2022	SIEBERT WILLIAMS SHANK & CO LLC		6,113,935	5,575,000	7,050,424	6,246,183	0	(69,709)	0	(69,709)	0	6,176,475	0	(62,540)	(62,540)	238,486	02/01/2029
682001-FN-7	OMAHA PUBLIC POWER DIS	5.000	07/18/2022	CABRERA CAPITAL MARKETS INC.		1,129,850	1,000,000	1,222,890	1,139,044	0	(12,166)	0	(12,166)	0	1,126,878	0	2,972	2,972	48,472	02/01/2030
68428T-AT-4	ORANGE CO SANTN DIST W	4.000	02/01/2022	REDEEMED		5,000,000	5,000,000	5,206,700	5,001,835	0	(1,835)	0	(1,835)	0	5,000,000	0	0	0	100,000	02/01/2033
68607V-L5-2	OREGON DEPT ADMIN SVCS	5.000	08/08/2022	VARIOUS		8,197,323	7,680,000	9,402,931	8,277,952	0	(101,835)	0	(101,835)	0	8,176,116	0	21,207	21,207	315,711	04/01/2032
68607D-RV-9	OREGON DEPT OF TRANS H	4.000	12/02/2022	JEFFERIES & CO INC		4,636,726	4,505,000	4,803,862	4,598,046	0	(29,099)	0	(29,099)	0	4,568,948	0	67,778	67,778	190,211	11/15/2031
68607D-SJ-5	OREGON DEPT OF TRANS H	5.000	07/14/2022	CITIGROUP GLOBAL MARKETS		13,677,945	12,750,000	15,307,140	13,573,016	0	(152,194)	0	(152,194)	0	13,420,822	0	257,123	257,123	430,313	11/15/2031
68607D-SL-0	OREGON DEPT OF TRANS H	4.000	09/07/2022	MORGAN STANLEY		6,208,020	6,000,000	6,618,540	6,198,899	0	(46,344)	0	(46,344)	0	6,152,555	0	55,465	55,465	196,000	11/15/2033
686507-GB-4	ORLANDO UTILITIES COMM	5.000	06/14/2022	RBC CAPITAL MARKETS		2,703,625	2,500,000	3,276,550	2,751,506	0	(29,657)	0	(29,657)	0	2,721,849	0	(18,224)	(18,224)	88,542	10/01/2025
686507-GZ-1	ORLANDO UTILITIES COMM	4.000	11/28/2022	BARCLAYS CAPITAL INC		4,127,640	4,000,000	4,609,000	4,302,346	0	(55,645)	0	(55,645)	0	4,246,702	0	(119,062)	(119,062)	186,222	10/01/2032
70917S-WA-7	PENNSYLVANIA HIGHER ED	4.000	08/17/2022	JEFFERIES & CO INC		4,117,113	3,900,000	4,379,076	4,131,024	0	(29,959)	0	(29,959)	0	4,101,066	0	16,047	16,047	157,733	08/15/2031
709235-XV-2	PENNSYLVANIA STATE UNI	5.000	07/11/2022	GOLDMAN SACHS & CO		1,459,037	1,325,000	1,446,635	1,491,155	0	(17,892)	27,595	(45,486)	0	1,445,669	0	13,368	13,368	57,417	09/01/2030
709235-XX-8	PENNSYLVANIA STATE UNI	5.000	07/13/2022	STIFEL NICOLAUS & CO INC		1,102,720	1,000,000	1,088,100	1,119,736	0	(12,985)	19,470	(32,455)	0	1,087,282	0	15,438	15,438	43,611	09/01/2032
733508-AA-3	PORT ARTHUR IDC AIR PR	.350	03/17/2022	GOLDMAN SACHS & CO		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	900	04/01/2035
751100-GG-7	RALEIGH COMB ENTERPRIS	5.000	03/01/2022	MATURED		3,080,000	3,080,000	3,709,275	3,097,611	0	(17,611)	0	(17,611)	0	3,080,000	0	0	0	77,000	03/01/2022
751100-LB-2	RALEIGH COMB ENTERPRIS	4.000	11/18/2022	WELLS FARGO SECURITIES		1,035,330	1,000,000	1,127,600	1,068,248	0	(11,150)	0	(11,150)	0	1,057,098	0	(21,768)	(21,768)	49,000	03/01/2032
751100-LU-0	RALEIGH COMB ENTERPRIS	4.000	12/01/2022	JANNEY MONTGOMERY SCOTT INC		1,575,105	1,500,000	1,691,400	1,602,372	0	(17,253)	0	(17,253)	0	1,585,119	0	(10,014)	(10,014)	75,167	03/01/2032
771902-GD-9	ROCHESTER HLTH CARE FA	4.000	05/15/2022	REDEEMED		2,125,000	2,125,000	2,183,969	2,128,136	0	(3,136)	0	(3,136)	0	2,125,000	0	0	0	42,500	11/15/2041
790420-NT-6	SAINT JOHNS CO WATER &	5.000	11/29/2022	JANNEY MONTGOMERY SCOTT INC		1,166,517	1,100,000	1,346,389	1,220,127	0	(23,892)	0	(23,892)	0	1,196,235	0	(29,718)	(29,718)	55,000	06/01/2036
79560T-DG-4	SALT LAKE CITY SALES &	4.000	07/07/2022	DA DAVIDSON		758,282	720,000	752,890	769,604	0	(6,650)	10,354	(17,004)	0	752,600	0	5,683	5,683	22,400	10/01/2028
79574C-BS-1	SALT RIVER PROJ AGR IM	5.000	06/27/2022	BAS-MERRILL LYNCH		861,614	775,000	943,632	863,991	0	(8,310)	0	(8,310)	0	855,682	0	5,932	5,932	38,535	01/01/2027
79574C-BT-9	SALT RIVER PROJ AGR IM	5.000	07/15/2022	WELLS FARGO SECURITIES		3,370,440	3,000,000	3,620,160	3,328,117	0	(34,059)	0	(34,059)	0	3,294,057	0	76,383	76,383	157,500	01/01/2028
79574C-CS-0	SALT RIVER PROJ AGR IM	5.000	11/30/2022	BARCLAYS CAPITAL INC		2,760,100	2,500,000	3,060,275	2,849,217	0	(50,122)	0	(50,122)	0	2,799,096	0	(38,996)	(38,996)	177,083	01/01/2033
837545-LS-9	SOUTH DAKOTA CONSERVAN	5.000	07/18/2022	J P MORGAN CHASE SECURITIES INC		2,717,661	2,410,000	2,953,913	2,731,511	0	(29,907)	0	(29,907)	0	2,701,603	0	16,057	16,057	116,818	08/01/2031
592481-KC-8	ST LOUIS METRO SWR DIS	5.000	12/01/2022	JANNEY MONTGOMERY SCOTT INC		1,192,367	1,100,000	1,324,565	1,234,139	0	(21,849)	0	(21,849)	0	1,212,291	0	(19,924)	(19,924)	59,736	05/01/2035
876443-PJ-5	TARRANT REGIONAL WATER	5.000	07/08/2022	STONEX FINANCIAL		1,605,685	1,475,000	1,601,290	1,637,908	0	(19,737)	17,947	(37,685)	0	1,600,223	0	5,462	5,462	63,712	03/01/2030
882117-N8-3	TEXAS A & M PERM UNIV	5.000	12/02/2022	VARIOUS		267,067	250,000	311,418	269,255	0	(4,180)	0	(4,180)	0	265,075	0	1,992	1,992	16,083	07/01/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
915137-8E-6	UNIV OF TEXAS FING SYS 5.000		08/15/2022	REDEEMED		6,505,000	6,505,000	7,558,680	6,577,941	0	(72,941)	0	(72,941)	0	6,505,000	0	0	0	325,250	08/15/2034
914455-QC-7	UNIVERSITY OF MICHIGAN 5.000		10/20/2022	RBC CAPITAL MARKETS		2,656,650	2,500,000	2,971,475	2,711,519	0	(38,507)	0	(38,507)	0	2,673,012	0	(16,362)	(16,362)	132,986	04/01/2036
914455-QY-9	UNIVERSITY OF MICHIGAN 5.000		10/20/2022	HUNTINGTON SECURITIES		2,082,084	1,930,000	2,272,035	2,119,072	0	(27,393)	0	(27,393)	0	2,091,679	0	(9,595)	(9,595)	102,665	04/01/2037
914402-W7-3	UNIVERSITY SYSTEM OF M 3.000		04/01/2022	REDEEMED		7,590,000	7,590,000	7,639,639	7,591,094	0	(1,094)	0	(1,094)	0	7,590,000	0	0	0	113,850	04/01/2031
914402-W8-1	UNIVERSITY SYSTEM OF M 3.000		04/01/2022	REDEEMED		7,815,000	7,815,000	7,827,660	7,814,954	0	46	0	46	0	7,815,000	0	0	0	117,225	04/01/2032
91802R-AH-2	UTILITY DEBT SECURITIZ 5.000		09/29/2022	TENDERED		5,256,500	5,000,000	5,499,300	5,112,916	0	(42,238)	0	(42,238)	0	5,070,679	0	(70,679)	(70,679)	453,722	12/15/2029
91802R-BN-8	UTILITY DEBT SECURITIZ 5.000		12/07/2022	BARCLAYS CAPITAL INC		4,274,600	4,000,000	4,748,280	4,317,988	0	(72,041)	0	(72,041)	0	4,245,946	0	28,654	28,654	196,111	12/15/2033
919061-BU-4	VALDEZ ALASKA MARINE T .020		01/04/2022	BAS-MERRILL LYNCH		15,425,000	15,425,000	15,425,000	15,425,000	0	0	0	0	0	15,425,000	0	0	0	1,014	10/01/2025
924214-TF-6	VERMONT MUNI BOND BANK 5.000		09/15/2022	PIPER JAFFRAY		2,102,492	1,960,000	2,364,152	2,124,162	0	(28,791)	0	(28,791)	0	2,095,370	0	7,122	7,122	78,400	12/01/2026
92817S-C8-9	VIRGINIA PUBLIC SCH AU 4.500		08/01/2022	REDEEMED		3,320,000	3,320,000	3,721,388	3,346,393	0	(26,393)	0	(26,393)	0	3,320,000	0	0	0	149,400	08/01/2032
92817S-K8-0	VIRGINIA PUBLIC SCH AU 3.000		08/01/2022	REDEEMED		4,535,000	4,535,000	4,546,201	4,535,711	0	(711)	0	(711)	0	4,535,000	0	0	0	136,050	08/01/2033
92817T-FV-3	VIRGINIA PUBLIC SCH AU 3.750		11/30/2022	JEFFERIES & CO INC		5,016,137	4,920,000	5,006,641	4,947,599	0	(9,615)	0	(9,615)	0	4,937,984	0	78,153	78,153	246,000	08/01/2035
92818N-YR-3	VIRGINIA RES AUTH INFR 4.000		12/05/2022	SUMRIDGE PARTNERS LLC		1,518,926	1,460,000	1,532,153	1,490,654	0	(7,077)	0	(7,077)	0	1,483,577	0	35,348	35,348	64,078	11/01/2035
92818N-Y7-7	VIRGINIA RES AUTH INFR 5.000		11/29/2022	MORGAN STANLEY		1,091,564	1,025,000	1,196,329	1,094,454	0	(15,863)	0	(15,863)	0	1,078,592	0	12,972	12,972	55,521	11/01/2032
92818N-Y9-3	VIRGINIA RES AUTH INFR 5.000		12/05/2022	SUMRIDGE PARTNERS LLC		1,303,155	1,220,000	1,414,492	1,299,032	0	(18,310)	0	(18,310)	0	1,280,722	0	22,433	22,433	66,931	11/01/2034
92818N-Z2-7	VIRGINIA RES AUTH INFR 5.000		12/05/2022	SUMRIDGE PARTNERS LLC		1,361,904	1,275,000	1,473,365	1,355,700	0	(18,685)	0	(18,685)	0	1,337,015	0	24,889	24,889	69,948	11/01/2035
92818N-2G-2	VIRGINIA RES AUTH INFR 5.000		10/19/2022	MUNI CENTER		317,586	300,000	350,145	320,328	0	(4,067)	0	(4,067)	0	316,261	0	1,325	1,325	14,583	11/01/2032
977123-L7-1	WISCONSIN TRANSPORTATI 5.000		06/17/2022	RAYMOND JAMES & ASSOC		1,909,940	1,780,000	2,106,808	1,922,596	0	(18,621)	0	(18,621)	0	1,903,976	0	5,965	5,965	86,775	07/01/2027
977123-L8-9	WISCONSIN TRANSPORTATI 5.000		06/29/2022	VARIOUS		6,455,730	6,000,000	7,321,260	6,493,419	0	(67,484)	0	(67,484)	0	6,425,935	0	29,795	29,795	299,167	07/01/2028
977123-P3-6	WISCONSIN TRANSPORTATI 5.000		12/07/2022	MORGAN STANLEY		171,348	165,000	190,686	173,176	0	(2,995)	0	(2,995)	0	170,181	0	1,167	1,167	11,848	07/01/2034
977123-R6-7	WISCONSIN TRANSPORTATI 5.000		06/24/2022	MORGAN STANLEY		1,937,750	1,830,000	2,131,822	1,942,953	0	(21,681)	0	(21,681)	0	1,921,272	0	16,479	16,479	90,738	07/01/2036
31280G-CC-4	FH (3/1 ARM) #1N0067 4.015		09/15/2022	VARIOUS		141,756	141,756	142,265	141,113	0	643	0	643	0	141,756	0	0	0	2,677	12/15/2035
3128JR-G4-2	FH (3/1 ARM) #847419 3.098		12/15/2022	VARIOUS		41,947	41,947	41,763	41,652	0	295	0	295	0	41,947	0	0	0	272	03/15/2035
3128JR-KQ-8	FH (5/1 ARM) #847503 3.607		12/15/2022	VARIOUS		72,162	72,162	70,871	70,900	0	1,263	0	1,263	0	72,162	0	0	0	854	12/15/2035
31296S-DY-9	FHLMC GOLD P #A17319 5.000		12/15/2022	VARIOUS		14,924	14,924	14,877	14,882	0	42	0	42	0	14,924	0	0	0	260	01/15/2034
31292H-AK-0	FHLMC GOLD P #C00910 7.500		12/15/2022	VARIOUS		1,532	1,532	1,607	1,669	0	(137)	0	(137)	0	1,532	0	0	0	51	01/15/2030
31292H-NH-3	FHLMC GOLD P #C01292 6.000		12/15/2022	VARIOUS		1,605	1,605	1,648	1,664	0	(59)	0	(59)	0	1,605	0	0	0	49	02/15/2032
31292M-FD-0	FHLMC GOLD P #C04664 3.000		12/15/2022	VARIOUS		2,058,880	2,058,880	2,091,532	2,085,708	0	(26,828)	0	(26,828)	0	2,058,880	0	0	0	32,632	03/15/2043
31293J-ZX-0	FHLMC GOLD P #C21658 6.000		12/15/2022	VARIOUS		3,359	3,359	3,435	3,461	0	(103)	0	(103)	0	3,359	0	0	0	104	04/15/2029
31298S-UJ-1	FHLMC GOLD P #C55985 7.500		12/15/2022	VARIOUS		241	241	252	257	0	(16)	0	(16)	0	241	0	0	0	11	08/15/2031
31298V-FC-6	FHLMC GOLD P #C58263 7.500		12/15/2022	VARIOUS		2,425	2,425	2,537	2,574	0	(149)	0	(149)	0	2,425	0	0	0	100	09/15/2031
31287S-GA-9	FHLMC GOLD P #C66493 6.000		12/15/2022	VARIOUS		1,144	1,144	1,170	1,189	0	(45)	0	(45)	0	1,144	0	0	0	37	04/15/2032
31287X-PZ-3	FHLMC GOLD P #C70440 6.000		12/15/2022	VARIOUS		5,385	5,385	5,527	5,556	0	(172)	0	(172)	0	5,385	0	0	0	146	09/15/2032
31288A-K7-9	FHLMC GOLD P #C72118 6.000		12/15/2022	VARIOUS		4,363	4,363	4,487	4,618	0	(255)	0	(255)	0	4,363	0	0	0	92	10/15/2032
31288E-6E-2	FHLMC GOLD P #C76269 6.000		12/15/2022	VARIOUS		668	668	687	698	0	(30)	0	(30)	0	668	0	0	0	22	02/15/2033
31288H-RC-6	FHLMC GOLD P #C78583 6.000		12/15/2022	VARIOUS		589	589	604	607	0	(19)	0	(19)	0	589	0	0	0	19	03/15/2033
31335H-TT-0	FHLMC GOLD P #C90562 6.000		07/15/2022	VARIOUS		1,380	1,380	1,413	1,381	0	(1)	0	(1)	0	1,380	0	0	0	23	07/15/2022
31283H-WY-7	FHLMC GOLD P #G01563 5.500		12/15/2022	VARIOUS		344,555	344,555	343,733	343,694	0	862	0	862	0	344,555	0	0	0	9,103	06/15/2033
31283H-WZ-4	FHLMC GOLD P #G01564 6.000		12/15/2022	VARIOUS		48,998	48,998	50,259	50,369	0	(1,370)	0	(1,370)	0	48,998	0	0	0	1,496	04/15/2033
31283H-W9-2	FHLMC GOLD P #G01572 6.000		12/15/2022	VARIOUS		5,932	5,932	6,066	6,105	0	(173)	0	(173)	0	5,932	0	0	0	180	05/15/2033
31283H-Z2-4	FHLMC GOLD P #G01661 6.000		12/15/2022	VARIOUS		77,231	77,231	79,123	79,251	0	(2,020)	0	(2,020)	0	77,231	0	0	0	2,370	11/15/2033
31283H-Z5-7	FHLMC GOLD P #G01664 6.000		12/15/2022	VARIOUS		107,854	107,854	110,493	110,898	0	(3,044)	0	(3,044)	0	107,854	0	0	0	2,548	02/15/2034
3128MJ-SY-7	FHLMC GOLD P #G08534 3.000		12/15/2022	VARIOUS		779,531	779,531	769,392	772,281	0	7,250	0	7,250	0	779,531	0	0	0	10,284	06/15/2043
3128MJ-S3-5	FHLMC GOLD P #G08537 3.000		12/15/2022	VARIOUS		193,058	193,058	185,193	187,736	0	5,322	0	5,322	0	193,058	0	0	0	2,583	07/15/2043
3128MJ-S6-8	FHLMC GOLD P #G08540 3.000		12/15/2022	VARIOUS		614,946	614,946	583,806	593,910	0	21,036	0	21,036	0	614,946	0	0	0	8,169	08/15/2043
3128MJ-ZF-0	FHLMC GOLD P #G08741 3.000		12/15/2022	VARIOUS		263,475	263,475	260,943	261,287	0	2,187	0	2,187	0	263,475	0	0	0	3,308	01/15/2047
3132J4-MM-8	FHLMC GOLD P #G31063 3.500		12/15/2022	VARIOUS		777,461	777,461	771,205	770,905	0	6,556	0	6,556	0	777,461	0	0	0	11,364	11/15/2037
31335A-YU-6	FHLMC GOLD P #G60723 3.000		12/15/2022	VARIOUS		310,689	310,689	315,786	315,986	0	(5,298)	0	(5,298)	0	310,689	0	0	0	4,081	10/15/2046
31335C-GR-9	FHLMC GOLD P #G62008 3.000		12/15/2022	VARIOUS		450,485	450,485	459,073	458,812	0	(8,327)	0	(8,327)	0	450,485	0	0	0	6,608	05/15/2047

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
3133D3-BG-9	FHLMC PASS T #QK0039	2.500		12/25/2022	VARIOUS		420,521	420,521	423,740	425,638	0	(5,117)	0	(5,117)	0	420,521	0	0	0	3,154	09/25/2039
3132A4-E9-5	FHLMC PASS T #ZS3760	2.500		12/25/2022	VARIOUS		813,237	813,237	811,331	824,442	0	(11,205)	0	(11,205)	0	813,237	0	0	0	9,354	06/25/2043
3132A5-FW-0	FHLMC PASS T #ZS4681	2.500		12/25/2022	VARIOUS		779,368	779,368	775,106	779,943	0	(575)	0	(575)	0	779,368	0	0	0	7,983	10/25/2046
3132AE-KL-9	FHLMC PASS T #ZT2099	3.000		12/25/2022	VARIOUS		664,301	664,301	673,980	676,788	0	(12,487)	0	(12,487)	0	664,301	0	0	0	7,847	11/25/2046
3133TG-NU-9	FHR 2093 Z CMO	6.000		12/15/2022	VARIOUS		150,050	150,050	137,283	145,660	0	4,390	0	4,390	0	150,050	0	0	0	4,163	11/15/2028
3133TK-SJ-0	FHR 2151 JZ CMO	6.000		12/15/2022	VARIOUS		269,584	269,584	246,458	262,746	0	6,838	0	6,838	0	269,584	0	0	0	9,382	05/15/2029
3133TM-7G-5	FHR 2182 ZC CMO	7.500		12/15/2022	VARIOUS		63,617	63,617	65,429	63,442	0	175	0	175	0	63,617	0	0	0	2,405	09/15/2029
3133TN-JY-1	FHR 2223 Z CMO	8.000		12/15/2022	VARIOUS		12,448	12,448	12,160	12,310	0	138	0	138	0	12,448	0	0	0	423	03/15/2030
3133TQ-ZU-4	FHR 2274 KC CMO	6.500		12/15/2022	VARIOUS		30,729	30,729	30,663	30,657	0	72	0	72	0	30,729	0	0	0	1,002	01/15/2031
3133TR-LB-9	FHR 2284 Z CMO	6.500		12/15/2022	VARIOUS		87,547	87,547	82,763	85,841	0	1,706	0	1,706	0	87,547	0	0	0	2,818	02/15/2031
3133TR-GX-7	FHR 2288 Z CMO	6.500		12/15/2022	VARIOUS		156,317	156,317	146,804	153,038	0	3,279	0	3,279	0	156,317	0	0	0	5,920	02/15/2031
3133TR-SR-7	FHR 2297 KZ CMO	6.000		12/15/2022	VARIOUS		130,880	130,880	118,009	127,668	0	3,212	0	3,212	0	130,880	0	0	0	4,032	03/15/2031
31339W-Q2-5	FHR 2433 NH CMO	6.500		12/15/2022	VARIOUS		364,496	364,496	366,546	364,836	0	(340)	0	(340)	0	364,496	0	0	0	11,371	04/15/2032
31392K-FP-6	FHR 2451 JH CMO	6.500		12/15/2022	VARIOUS		88,038	88,038	87,398	87,590	0	448	0	448	0	88,038	0	0	0	2,925	05/15/2032
31392K-AA-4	FHR 2454 BK CMO	6.500		12/15/2022	VARIOUS		150,032	150,032	151,181	150,239	0	(207)	0	(207)	0	150,032	0	0	0	5,002	05/15/2032
31394K-NK-6	FHR 2686 NY CMO	5.000		12/15/2022	VARIOUS		288,931	288,931	279,225	287,582	0	1,349	0	1,349	0	288,931	0	0	0	7,153	10/15/2023
31394M-SG-6	FHR 2719 WC CMO	4.500		12/15/2022	VARIOUS		127,613	127,613	117,584	126,533	0	1,080	0	1,080	0	127,613	0	0	0	2,429	12/15/2023
31394N-L3-0	FHR 2729 CE CMO	4.500		12/15/2022	VARIOUS		395,619	395,619	368,151	392,633	0	2,986	0	2,986	0	395,619	0	0	0	9,020	01/15/2024
3137B8-DA-2	FHR 4302 CA CMO	3.000		10/15/2022	VARIOUS		209,069	209,069	210,833	208,982	0	87	0	87	0	209,069	0	0	0	2,301	06/15/2040
3137BB-QB-9	FHR 4351 LC CMO	3.000		12/15/2022	VARIOUS		532,010	532,010	538,764	532,925	0	(914)	0	(914)	0	532,010	0	0	0	7,169	11/15/2040
3137BT-JW-2	FHR 4635 EG CMO	2.500		12/15/2022	VARIOUS		391,039	391,039	391,772	391,576	0	(537)	0	(537)	0	391,039	0	0	0	4,673	12/15/2046
3137FN-ZQ-6	FHR 4922 NG CMO	2.500		12/25/2022	VARIOUS		777,638	777,638	778,367	778,921	0	(1,283)	0	(1,283)	0	777,638	0	0	0	7,691	04/25/2049
3137FP-LJ-2	FHR 4926 BN CMO	2.500		12/25/2022	VARIOUS		1,900,707	1,900,707	1,905,830	1,906,048	0	(5,341)	0	(5,341)	0	1,900,707	0	0	0	19,097	10/25/2049
31282X-A8-4	FHS 146 75 CMO	7.500		12/15/2022	VARIOUS		5,378	5,378	5,423	5,368	0	9	0	9	0	5,378	0	0	0	180	01/15/2023
31403D-AC-3	FN (5/1 ARM) #745303	3.535		12/25/2022	VARIOUS		51,509	51,509	50,998	51,384	0	125	0	125	0	51,509	0	0	0	565	01/25/2036
3138A1-V5-7	FNMA PASS TH #AH0635	3.500		12/25/2022	VARIOUS		50,962	50,962	50,797	50,820	0	142	0	142	0	50,962	0	0	0	910	01/25/2026
3138A6-ZA-1	FNMA PASS TH #AH5236	3.500		12/25/2022	VARIOUS		113,858	113,858	113,489	113,552	0	306	0	306	0	113,858	0	0	0	1,757	01/25/2026
3138X5-PC-5	FNMA PASS TH #AU5818	2.500		12/25/2022	VARIOUS		255,951	255,951	253,932	254,812	0	1,140	0	1,140	0	255,951	0	0	0	3,347	08/25/2028
3140EV-S3-2	FNMA PASS TH #BC1437	3.000		12/25/2022	VARIOUS		430,061	430,061	419,982	421,243	0	8,818	0	8,818	0	430,061	0	0	0	4,501	07/25/2046
3140FX-JW-3	FNMA PASS TH #BF0276	3.000		12/25/2022	VARIOUS		2,573,501	2,573,501	2,552,833	2,553,307	0	20,194	0	20,194	0	2,573,501	0	0	0	34,058	10/25/2042
3140FX-LB-6	FNMA PASS TH #BF0321	2.500		12/25/2022	VARIOUS		1,068,791	1,068,791	1,064,783	1,064,873	0	3,918	0	3,918	0	1,068,791	0	0	0	12,072	07/25/2048
3140FX-L9-1	FNMA PASS TH #BF0351	2.500		12/25/2022	VARIOUS		1,160,888	1,160,888	1,161,704	1,161,734	0	(846)	0	(846)	0	1,160,888	0	0	0	13,514	05/25/2053
3140J7-LQ-6	FNMA PASS TH #BM3034	3.000		12/25/2022	VARIOUS		2,085,708	2,085,708	2,095,636	2,095,244	0	(9,536)	0	(9,536)	0	2,085,708	0	0	0	27,834	02/25/2047
3140J7-WR-2	FNMA PASS TH #BM3355	3.500		12/25/2022	VARIOUS		220,185	220,185	220,512	220,607	0	(422)	0	(422)	0	220,185	0	0	0	2,979	02/25/2048
3140JA-M7-0	FNMA PASS TH #BM5781	3.000		12/25/2022	VARIOUS		620,303	620,303	629,026	630,953	0	(10,651)	0	(10,651)	0	620,303	0	0	0	8,334	01/25/2045
3140QB-GN-2	FNMA PASS TH #CA3804	2.500		12/25/2022	VARIOUS		375,076	375,076	375,310	375,430	0	(354)	0	(354)	0	375,076	0	0	0	4,097	07/25/2049
31418C-3D-4	FNMA PASS TH #MA3495	4.000		12/25/2022	VARIOUS		403,810	403,810	403,921	404,501	0	(691)	0	(691)	0	403,810	0	0	0	6,126	10/25/2048
31417A-P8-6	FNMA PASS TH #00AB4046	3.500		12/25/2022	VARIOUS		416,436	416,436	429,613	426,069	0	(9,632)	0	(9,632)	0	416,436	0	0	0	7,866	12/25/2041
3140X4-VS-2	FNMA PASS TH #1524	2.500		12/25/2022	VARIOUS		1,045,382	1,045,382	1,048,159	1,049,283	0	(3,901)	0	(3,901)	0	1,045,382	0	0	0	10,933	02/25/2047
31371K-RC-7	FNMA PASS TH #254383	7.500		12/25/2022	VARIOUS		2,859	2,859	2,989	3,075	0	(216)	0	(216)	0	2,859	0	0	0	120	06/25/2032
31371K-2V-2	FNMA PASS TH #254688	5.500		12/25/2022	VARIOUS		28,459	28,459	29,184	28,468	0	(9)	0	(9)	0	28,459	0	0	0	730	03/25/2023
31371K-2X-8	FNMA PASS TH #254690	5.500		12/25/2022	VARIOUS		42,364	42,364	43,271	42,363	0	1	0	1	0	42,364	0	0	0	1,141	04/25/2023
31371K-5X-5	FNMA PASS TH #254762	5.000		12/25/2022	VARIOUS		13,636	13,636	13,606	13,593	0	43	0	43	0	13,636	0	0	0	336	05/25/2023
31371L-A8-2	FNMA PASS TH #254831	5.000		12/25/2022	VARIOUS		13,415	13,415	13,386	13,373	0	42	0	42	0	13,415	0	0	0	337	08/25/2023
31371L-A9-0	FNMA PASS TH #254832	5.500		12/25/2022	VARIOUS		146,470	146,470	149,766	146,608	0	(138)	0	(138)	0	146,470	0	0	0	3,972	08/25/2023
31371L-DM-8	FNMA PASS TH #254908	5.000		12/25/2022	VARIOUS		43,557	43,557	43,843	43,480	0	77	0	77	0	43,557	0	0	0	1,082	09/25/2023
31371L-F3-8	FNMA PASS TH #254986	5.500		12/25/2022	VARIOUS		50,053	50,053	51,117	50,117	0	(64)	0	(64)	0	50,053	0	0	0	1,410	11/25/2023
31371L-HY-8	FNMA PASS TH #255047	5.500		12/25/2022	VARIOUS		44,518	44,518	45,464	44,584	0	(66)	0	(66)	0	44,518	0	0	0	1,279	01/25/2024
31371L-JU-4	FNMA PASS TH #255075	5.500		12/25/2022	VARIOUS		99,008	99,008	101,529	99,238	0	(231)	0	(231)	0	99,008	0	0	0	2,657	02/25/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	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
31372Q-CQ-8	FNMA PASS TH #279179 7.000		12/25/2022	VARIOUS		6,005	6,005	5,652	5,919	0	86	0	86	0	6,005	0	0	0	230	05/25/2024
31373U-F3-6	FNMA PASS TH #303586 6.500		12/25/2022	VARIOUS		2,938	2,938	2,754	2,861	0	78	0	78	0	2,938	0	0	0	99	09/25/2025
31375F-4Z-8	FNMA PASS TH #333940 6.500		12/25/2022	VARIOUS		6,619	6,619	6,337	6,539	0	80	0	80	0	6,619	0	0	0	227	06/25/2024
31376R-6H-9	FNMA PASS TH #363672 7.500		12/25/2022	VARIOUS		6,629	6,629	6,398	6,487	0	142	0	142	0	6,629	0	0	0	273	11/25/2026
31378R-S5-9	FNMA PASS TH #406540 6.500		12/25/2022	VARIOUS		578	578	579	576	0	1	0	1	0	578	0	0	0	21	12/25/2027
31379F-J3-9	FNMA PASS TH #417982 7.000		06/25/2022	VARIOUS		31,248	31,248	31,737	31,404	0	(156)	0	(156)	0	31,248	0	0	0	1,058	03/25/2028
31379T-G5-7	FNMA PASS TH #428720 6.500		12/25/2022	VARIOUS		6,114	6,114	6,088	6,088	0	26	0	26	0	6,114	0	0	0	218	06/25/2028
313615-L4-6	FNMA PASS TH #50747 7.000		12/25/2022	VARIOUS		1,352	1,352	1,263	1,333	0	19	0	19	0	1,352	0	0	0	47	06/25/2023
31384V-L7-5	FNMA PASS TH #535050 7.500		12/25/2022	VARIOUS		10,863	10,863	11,338	11,644	0	(781)	0	(781)	0	10,863	0	0	0	432	12/25/2029
31385H-5H-1	FNMA PASS TH #545448 7.500		12/25/2022	VARIOUS		1,739	1,739	1,811	1,878	0	(139)	0	(139)	0	1,739	0	0	0	53	02/25/2032
31385X-M8-7	FNMA PASS TH #555783 4.500		12/25/2022	VARIOUS		101,821	101,821	100,433	100,905	0	916	0	916	0	101,821	0	0	0	2,203	10/25/2033
31389Y-M7-3	FNMA PASS TH #639482 7.500		12/25/2022	VARIOUS		2,032	2,032	2,124	2,205	0	(173)	0	(173)	0	2,032	0	0	0	84	01/25/2032
31390K-RG-5	FNMA PASS TH #648587 7.500		12/25/2022	VARIOUS		312	312	326	343	0	(31)	0	(31)	0	312	0	0	0	13	05/25/2032
31401M-BR-1	FNMA PASS TH #712048 5.500		12/25/2022	VARIOUS		1,609	1,609	1,644	1,641	0	(32)	0	(32)	0	1,609	0	0	0	40	07/25/2033
31402C-QM-7	FNMA PASS TH #725060 6.000		12/25/2022	VARIOUS		523	523	536	539	0	(15)	0	(15)	0	523	0	0	0	16	01/25/2034
31402J-ER-4	FNMA PASS TH #730144 5.000		12/25/2022	VARIOUS		86,407	86,407	85,901	85,997	0	410	0	410	0	86,407	0	0	0	2,699	07/25/2033
31402Q-LF-6	FNMA PASS TH #734826 4.500		12/25/2022	VARIOUS		28,339	28,339	27,312	27,741	0	598	0	598	0	28,339	0	0	0	571	08/25/2033
31403F-Q6-4	FNMA PASS TH #747577 5.000		12/25/2022	VARIOUS		54,743	54,743	54,460	54,494	0	249	0	249	0	54,743	0	0	0	1,230	11/25/2033
31403G-RL-8	FNMA PASS TH #748491 5.000		12/25/2022	VARIOUS		36,599	36,599	36,409	36,432	0	167	0	167	0	36,599	0	0	0	707	10/25/2033
31403L-LR-0	FNMA PASS TH #751936 5.500		12/25/2022	VARIOUS		32,152	32,152	32,840	32,180	0	(28)	0	(28)	0	32,152	0	0	0	967	11/25/2023
31404B-SY-9	FNMA PASS TH #763835 5.000		12/25/2022	VARIOUS		1,421	1,421	1,413	1,414	0	7	0	7	0	1,421	0	0	0	45	01/25/2034
31404J-MA-0	FNMA PASS TH #769953 5.000		12/25/2022	VARIOUS		18,689	18,689	18,678	18,661	0	29	0	29	0	18,689	0	0	0	559	03/25/2034
31404J-YQ-2	FNMA PASS TH #770319 5.000		12/25/2022	VARIOUS		56,491	56,491	56,160	56,207	0	284	0	284	0	56,491	0	0	0	560	04/25/2034
31404N-2P-0	FNMA PASS TH #773982 5.000		12/25/2022	VARIOUS		80,308	80,308	79,838	79,934	0	374	0	374	0	80,308	0	0	0	1,688	03/25/2034
31404W-GW-0	FNMA PASS TH #780613 5.000		12/25/2022	VARIOUS		2,142	2,142	2,046	2,064	0	78	0	78	0	2,142	0	0	0	59	05/25/2034
31404W-R9-9	FNMA PASS TH #780912 5.000		12/25/2022	VARIOUS		43,457	43,457	41,678	42,437	0	1,021	0	1,021	0	43,457	0	0	0	1,262	06/25/2029
31406V-2P-0	FNMA PASS TH #821682 5.000		12/25/2022	VARIOUS		43,916	43,916	43,673	43,695	0	221	0	221	0	43,916	0	0	0	1,210	06/25/2035
31407X-A8-4	FNMA PASS TH #843431 5.000		12/25/2022	VARIOUS		183,078	183,078	175,125	177,777	0	5,301	0	5,301	0	183,078	0	0	0	4,802	07/25/2035
31358T-3G-2	FNR G93-10 J CMO 5.000		12/25/2022	VARIOUS		10,652	10,652	9,288	10,532	0	120	0	120	0	10,652	0	0	0	217	03/25/2023
31359U-2Q-7	FNR 1998-64 ZB CMO 6.500		12/25/2022	VARIOUS		257,981	257,981	246,480	254,073	0	3,908	0	3,908	0	257,981	0	0	0	8,843	09/25/2028
31359W-AW-1	FNR 1999-28 ZB CMO 6.500		12/25/2022	VARIOUS		66,002	66,002	62,609	64,811	0	1,191	0	1,191	0	66,002	0	0	0	2,174	06/25/2029
31359V-S5-3	FNR 1999-29 ZB CMO 6.500		12/25/2022	VARIOUS		34,401	34,401	32,718	33,546	0	854	0	854	0	34,401	0	0	0	1,191	06/25/2029
31392D-NT-5	FNR 2002-40 MG CMO 6.500		12/25/2022	VARIOUS		107,887	107,887	106,926	107,207	0	681	0	681	0	107,887	0	0	0	3,607	06/25/2032
31392G-EK-7	FNR 2002-90 A1 CMO 6.500		12/25/2022	VARIOUS		34,676	34,676	36,079	35,025	0	(349)	0	(349)	0	34,676	0	0	0	1,089	06/25/2042
31393U-LU-5	FNR 2003-122 TG CMO 5.000		12/25/2022	VARIOUS		272,420	272,420	261,991	270,789	0	1,631	0	1,631	0	272,420	0	0	0	6,753	12/25/2023
3136AJ-G4-2	FNR 2014-26 W CMO 3.000		04/25/2022	VARIOUS		197,880	197,880	200,230	197,612	0	268	0	268	0	197,880	0	0	0	1,100	04/25/2040
3136AJ-6A-9	FNR 2014-27 NA CMO 3.000		12/25/2022	VARIOUS		573,698	573,698	582,125	573,557	0	141	0	141	0	573,698	0	0	0	7,263	04/25/2040
0909999999. Subtotal - Bonds - U.S. Special Revenues						511,192,554	494,601,227	541,902,186	513,349,593	0	(3,190,439)	654,311	(3,844,749)	0	509,504,844	0	1,431,211	1,431,211	14,844,898	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00037B-AB-8	ABB FINANCE USA 2.875	C	05/08/2022	MATURED		3,000,000	3,000,000	3,040,450	3,001,556	0	(1,556)	0	(1,556)	0	3,000,000	0	0	0	43,125	05/08/2022
00287Y-AL-3	ABBVIE INC 2.900		11/06/2022	MATURED		2,000,000	2,000,000	1,987,120	1,998,709	0	1,291	0	1,291	0	2,000,000	0	0	0	58,000	11/06/2022
00108W-AD-2	AEP TEXAS INC 2.400		07/01/2022	MAKE WHOLE CALL		1,000,905	1,000,000	998,260	999,709	0	163	0	163	0	999,872	0	128	128	18,905	10/01/2022
008117-AP-8	AETNA INC 2.750		08/15/2022	REDEEMED		2,000,000	2,000,000	1,941,060	1,993,440	0	4,558	0	4,558	0	1,997,998	0	2,002	2,002	41,250	11/15/2022
00846U-AJ-0	AGILENT TECHNOLOGIES I 3.875		05/04/2022	MAKE WHOLE CALL		2,028,920	2,000,000	1,990,880	1,998,346	0	290	0	290	0	1,998,636	0	1,364	1,364	91,135	07/15/2023
012725-AC-1	ALBEMARLE CORP 4.150		06/12/2022	MAKE WHOLE CALL		5,626,390	5,500,000	5,657,843	5,564,669	0	(10,402)	0	(10,402)	0	5,554,267	0	(54,267)	(54,267)	247,489	12/01/2024
02209S-AN-3	ALTRIA GROUP INC 2.850		08/09/2022	MATURED		2,000,000	2,000,000	2,051,050	2,005,346	0	(5,346)	0	(5,346)	0	2,000,000	0	0	0	57,000	08/09/2022
023135-AJ-5	AMAZON.COM INC 2.500		11/29/2022	MATURED		4,000,000	4,000,000	3,840,120	3,981,778	0	18,222	0	18,222	0	4,000,000	0	0	0	100,000	11/29/2022
02361D-AL-4	AMEREN ILLINOIS 2.700		09/01/2022	MATURED		1,000,000	1,000,000	1,007,530	1,000,735	0	(735)	0	(735)	0	1,000,000	0	0	0	27,000	09/01/2022
025816-BD-0	AMERICAN EXPRESS 2.650		12/02/2022	MATURED		2,150,000	2,150,000	2,147,037	2,149,667	0	333	0	333	0	2,150,000	0	0	0	56,975	12/02/2022

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
0258M0-EG-0	AMERICAN EXPRESS CREDI 2.700		01/31/2022	REDEEMED		1,000,000	1,000,000	997,770	999,876	0	54	0	54	0	999,930	0	70	70	11,100	03/03/2022
02665W-CA-7	AMERICAN HONDA FINANCE 2.600	C	11/16/2022	MATURED		1,000,000	1,000,000	1,001,540	1,000,268	0	(268)	0	(268)	0	1,000,000	0	0	0	26,000	11/16/2022
037833-ED-8	APPLE INC 1.650		08/11/2022	WELLS FARGO SECURITIES		8,631,800	10,000,000	9,997,200	9,997,419	0	204	0	204	0	9,997,623	0	(1,365,823)	(1,365,823)	168,208	02/08/2031
00209T-AB-1	AT&T BROADBAND 9.455		11/15/2022	MATURED		2,000,000	2,000,000	2,786,370	2,075,123	0	(75,123)	0	(75,123)	0	2,000,000	0	0	0	189,100	11/15/2022
00206R-BN-1	AT&T INC 2.625		05/11/2022	MAKE WHOLE CALL		2,010,242	2,000,000	1,998,440	1,999,814	0	70	0	70	0	1,999,884	0	116	116	33,575	12/01/2022
00206R-DC-3	AT&T INC 4.450		05/11/2022	MAKE WHOLE CALL		1,026,111	1,000,000	1,085,420	1,024,009	0	(4,209)	0	(4,209)	0	1,019,800	0	(19,800)	(19,800)	53,306	04/01/2024
00206R-DD-1	AT&T INC 3.950		05/11/2022	MAKE WHOLE CALL		1,018,364	1,000,000	1,042,010	1,015,049	0	(1,893)	0	(1,893)	0	1,013,156	0	(13,156)	(13,156)	50,842	01/15/2025
00206R-HP-0	AT&T INC 4.050		04/26/2022	MAKE WHOLE CALL		2,041,019	2,000,000	2,111,100	2,049,650	0	(7,967)	0	(7,967)	0	2,041,683	0	(41,683)	(41,683)	70,494	12/15/2023
06051G-HC-6	BANK OF AMERICA CORP 3.004		12/20/2022	REDEEMED		1,105,000	1,105,000	1,105,000	1,105,000	0	0	0	0	0	1,105,000	0	0	0	33,194	12/20/2023
07274N-AV-5	BAYER US FINANCE II LL 2.200	C	04/16/2022	REDEEMED		2,000,000	2,000,000	1,868,020	1,981,000	0	10,088	0	10,088	0	1,991,088	0	8,912	8,912	33,122	07/15/2022
073730-AE-3	BEAM INC 3.250	C	05/15/2022	MATURED		1,000,000	1,000,000	991,080	999,559	0	441	0	441	0	1,000,000	0	0	0	16,250	05/15/2022
075887-CL-1	BECTON DICKINSON 1.957		08/16/2022	MORGAN STANLEY		8,429,500	10,000,000	10,027,500	10,025,160	0	(1,587)	0	(1,587)	0	10,023,574	0	(1,594,074)	(1,594,074)	199,505	02/11/2031
05581J-AA-2	BNSF RAILWAY CO 2015-1 3.442		12/16/2022	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		04/01/2022	REDEEMED		121,664	121,664	121,664	121,659	0	5	0	5	0	121,664	0	0	0	3,424	04/01/2024
101137-AR-8	BOSTON SCIENTIFIC 3.850		03/31/2022	MAKE WHOLE CALL		2,581,560	2,509,000	2,556,651	2,531,780	0	(1,607)	0	(1,607)	0	2,530,173	0	(21,173)	(21,173)	109,052	05/15/2025
10373Q-AL-4	BP CAP MARKETS AMERICA 2.750	C	08/24/2022	MAKE WHOLE CALL		2,000,000	2,000,000	1,930,400	1,977,323	0	10,634	0	10,634	0	1,987,957	0	12,043	12,043	43,389	05/10/2023
110122-AT-5	BRISTOL-MYERS SQUIBB 2.000		08/01/2022	MATURED		3,000,000	3,000,000	2,917,260	2,994,410	0	5,590	0	5,590	0	3,000,000	0	0	0	60,000	08/01/2022
110122-CP-1	BRISTOL-MYERS SQUIBB 3.400		03/04/2022	TENDERED		7,188,456	6,729,000	7,420,125	7,402,112	0	(15,039)	0	(15,039)	0	7,387,073	0	(658,073)	(658,073)	597,999	07/26/2029
12189L-AL-5	BURLINGTON NORTHERN SA 3.050		06/13/2022	REDEEMED		1,000,000	1,000,000	1,021,290	1,001,039	0	(1,039)	0	(1,039)	0	1,000,000	0	0	0	23,892	09/01/2022
142339-AF-7	CARLISLE COS INC 3.750		10/15/2022	REDEEMED		2,000,000	2,000,000	1,993,740	1,999,287	0	551	0	551	0	1,999,839	0	161	161	68,750	11/15/2022
14448C-AN-4	CARRIER GLOBAL CORP 2.242		03/30/2022	TENDERED		4,189,341	4,304,000	4,314,360	4,310,551	0	(518)	0	(518)	0	4,310,033	0	(6,033)	(6,033)	(54,349)	02/15/2025
14448C-AP-9	CARRIER GLOBAL CORP 2.493		03/30/2022	TENDERED		3,724,870	3,890,000	3,904,280	3,900,591	0	(499)	0	(499)	0	3,900,092	0	(10,092)	(10,092)	(104,519)	02/15/2027
14913Q-2E-8	CATERPILLAR FINANCIAL 2.550		11/29/2022	MATURED		1,000,000	1,000,000	999,160	999,827	0	173	0	173	0	1,000,000	0	0	0	25,500	11/29/2022
14987B-AE-3	CC HOLDINGS GS V LLC 3.849		03/21/2022	MAKE WHOLE CALL		1,021,610	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	38,289	04/15/2023
12508E-AD-3	CDK GLOBAL INC 6.500		07/06/2022	TENDERED		1,006,250	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	75,875	10/15/2024
150890-AD-6	CELANESE US HOLDINGS 4.625		11/15/2022	MATURED		2,000,000	2,000,000	2,094,190	2,014,652	0	(14,652)	0	(14,652)	0	2,000,000	0	0	0	107,917	11/15/2022
15189X-AL-2	CENTERPOINT ENERGY HOU 2.250		08/01/2022	MATURED		2,000,000	2,000,000	1,962,870	1,996,839	0	3,161	0	3,161	0	2,000,000	0	0	0	45,000	08/01/2022
15200W-AC-9	CENTERPOINT ENERGY 201 3.028		10/15/2022	REDEEMED		441,456	441,456	441,453	441,447	0	9	0	9	0	441,456	0	0	0	10,068	10/15/2025
156700-AS-5	CENTURYLINK INC 5.800		03/15/2022	MATURED		4,000,000	4,000,000	4,056,840	4,003,754	0	(3,754)	0	(3,754)	0	4,000,000	0	0	0	116,000	03/15/2022
12527G-AC-7	CF INDUSTRIES 3.450		04/21/2022	MAKE WHOLE CALL		674,864	666,000	665,381	665,886	0	18	0	18	0	665,904	0	96	96	19,132	06/01/2023
161175-BX-1	CHARTER COMM OPT 2.300		08/10/2022	HSBC		7,908,500	10,000,000	9,950,220	9,953,828	0	2,556	0	2,556	0	9,956,384	0	(2,047,884)	(2,047,884)	237,028	02/01/2032
166764-AB-6	CHEVRON CORP 2.355		09/05/2022	REDEEMED		3,000,000	3,000,000	3,006,460	3,000,523	0	(523)	0	(523)	0	3,000,000	0	0	0	52,988	12/05/2022
166764-AH-3	CHEVRON CORP 3.191		05/11/2022	MAKE WHOLE CALL		1,010,594	1,000,000	1,006,960	1,001,020	0	(305)	0	(305)	0	1,000,714	0	(714)	(714)	22,737	06/24/2023
166764-BK-5	CHEVRON CORP 2.566		05/11/2022	MAKE WHOLE CALL		3,269,924	3,259,000	3,160,285	3,228,375	0	7,949	0	7,949	0	3,236,324	0	22,676	22,676	51,575	05/16/2023
171340-AH-5	CHURCH & DWIGHT CO 2.875		10/01/2022	MATURED		3,000,000	3,000,000	3,016,500	3,001,333	0	(1,333)	0	(1,333)	0	3,000,000	0	0	0	86,250	10/01/2022
17252M-AL-4	CINTAS CORPORATE NO 2 3.250		05/02/2022	REDEEMED		1,000,000	1,000,000	998,480	999,890	0	60	0	60	0	999,950	0	50	50	13,632	06/01/2022
189054-AT-6	CLOROX CO 3.050		06/15/2022	REDEEMED		1,000,000	1,000,000	1,003,630	1,000,198	0	(198)	0	(198)	0	1,000,000	0	0	0	22,875	09/15/2022
189054-AU-3	CLOROX CO 3.500		06/12/2022	MAKE WHOLE CALL		2,019,833	2,000,000	2,005,720	2,002,678	0	(409)	0	(409)	0	2,002,269	0	(2,269)	(2,269)	54,250	12/15/2024
194162-EL-0	COLGATE-PALMOLIVE 2.250		11/15/2022	MATURED		2,000,000	2,000,000	1,993,660	1,998,825	0	1,175	0	1,175	0	2,000,000	0	0	0	45,000	11/15/2022
205887-BJ-0	CONAGRA FOODS 3.250		09/15/2022	MATURED		1,000,000	1,000,000	1,001,000	1,000,058	0	(58)	0	(58)	0	1,000,000	0	0	0	32,500	09/15/2022
20826F-AQ-9	CONOCOPHILLIPS 4.950		05/11/2022	MAKE WHOLE CALL		7,151,068	6,776,000	7,536,787	7,163,708	0	(33,262)	0	(33,262)	0	7,130,446	0	(354,446)	(354,446)	594,949	03/15/2026
20825C-AV-6	CONOCOPHILLIPS (144A) 3.750		03/11/2022	TENDERED		2,139,860	2,000,000	2,161,820	2,140,572	0	(4,631)	0	(4,631)	0	2,135,942	0	(135,942)	(135,942)	173,193	10/01/2027
21036P-AL-2	CONSTELLATION BRANDS I 4.250		06/08/2022	MAKE WHOLE CALL		1,015,239	1,000,000	1,073,750	1,016,262	0	(5,250)	0	(5,250)	0	1,011,012	0	(11,012)	(11,012)	40,857	05/01/2023
127097-AB-9	COTERRA ENERGY INC (14 4.375		09/29/2022	MAKE WHOLE CALL		2,000,000	2,000,000	2,152,700	2,138,047	0	(138,047)	0	(138,047)	0	2,000,000	0	0	0	72,431	06/01/2024
126410-LM-9	CSX TRANS 6.251		07/15/2022	REDEEMED		67,310	67,310	69,086	67,810	0	(500)	0	(500)	0	67,310	0	0	0	4,208	01/15/2023
126650-BZ-2	CVS CAREMARK 2.750		09/01/2022	REDEEMED		4,000,000	4,000,000	3,994,440	3,999,372	0	280	0	280	0	3,999,652	0	348	348	82,500	12/01/2022
12665U-AA-2	CVS LEASE PASS THRU CE 4.704		12/10/2022	REDEEMED		115,593	115,593	115,593	115,593	0	(1)	0	(1)	0	115,593	0	0	0	2,967	01/10/2036
126650-BC-3	CVS LEASE PASS THRU CE 5.880		12/10/2022	REDEEMED		314,841	314,841	281,471	298,469	0	16,372	0	16,372	0	314,841	0	0	0	10,117	01/10/2028
126650-BQ-2	CVS LEASE PASS THRU CE 6.943		12/10/2022	REDEEMED		131,138	131,138	122,961	126,858	0	4,280	0	4,280	0	131,138	0	0	0	4,984	01/10/2030
233851-CS-1	DAIMLER FINANCE NA LLC 2.850	C	01/06/2022	MATURED		1,000,000	1,000,000	998,890	999,991	0	9	0	9	0	1,000,000	0	0	0	14,250	01/06/2022

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
25245B-AB-3	DIAGEO INVESTMENT CORP	2.875	C	05/11/2022	MATURED		2,000,000	2,000,000	1,956,810	1,997,798	0	2,202	0	2,202	0	2,000,000	0	0	0	28,750	05/11/2022
256677-AC-9	DOLLAR GENERAL	3.250		10/06/2022	MAKE WHOLE CALL		2,000,000	2,000,000	1,846,480	1,974,792	0	14,792	0	14,792	0	1,989,585	0	10,415	10,415	63,375	04/15/2023
26441Y-AY-3	DUKE REALTY LP	3.750		02/13/2022	MAKE WHOLE CALL		1,398,869	1,311,000	1,356,190	1,330,013	0	(818)	0	(818)	0	1,329,195	0	(18,195)	(18,195)	97,702	12/01/2024
26441Y-AZ-0	DUKE REALTY LP	3.250		10/06/2022	EXCHANGED		921,470	1,000,000	952,570	972,122	0	4,372	0	4,372	0	976,493	0	(55,023)	(55,023)	25,917	06/30/2026
26441Y-BA-4	DUKE REALTY LP	3.375		10/06/2022	EXCHANGED		1,799,360	2,000,000	1,996,960	1,998,051	0	182	0	182	0	1,998,232	0	(198,872)	(198,872)	56,563	12/15/2027
26441Y-BB-2	DUKE REALTY LP	4.000		10/06/2022	EXCHANGED		2,783,220	3,000,000	2,967,780	2,976,864	0	2,397	0	2,397	0	2,979,261	0	(196,041)	(196,041)	130,000	09/15/2028
26441Y-BF-3	DUKE REALTY LP	1.750		10/06/2022	EXCHANGED		3,060,440	4,000,000	4,000,360	4,000,338	0	(40)	0	(40)	0	4,000,298	0	(939,858)	(939,858)	86,639	02/01/2031
278062-AC-8	EATON CORP	2.750		09/15/2022	MAKE WHOLE CALL		2,000,000	2,000,000	1,993,280	1,999,318	0	507	0	507	0	1,999,825	0	175	175	47,819	11/02/2022
283677-AY-8	EL PASO ELECTRIC CO	3.300		09/15/2022	REDEEMED		1,000,000	1,000,000	997,880	999,756	0	114	0	114	0	999,870	0	130	130	24,750	12/15/2022
28932M-AG-0	ELM RD GENERATING STAT	4.673		07/19/2022	REDEEMED		208,215	208,215	209,170	208,703	0	(489)	0	(489)	0	208,215	0	0	0	7,325	01/19/2031
26867L-AG-5	EMD FINANCE LLC (144A)	2.950	C	01/19/2022	REDEEMED		1,000,000	1,000,000	998,240	999,886	0	19	0	19	0	999,905	0	95	95	9,833	03/19/2022
29336U-AB-3	ENLINK MIDSTREAM	4.400		08/31/2022	TENDERED		1,008,750	1,000,000	998,300	999,495	0	154	0	154	0	999,649	0	351	351	49,083	04/01/2024
29364W-AR-9	ENTERGY LOUISIANA LLC	3.300		12/01/2022	MATURED		1,000,000	1,000,000	997,890	999,757	0	243	0	243	0	1,000,000	0	0	0	33,000	12/01/2022
29379V-AU-7	ENTERPRISE PRODUCTS OP	4.050		02/15/2022	MATURED		3,685,000	3,685,000	3,744,513	3,687,062	0	(2,062)	0	(2,062)	0	3,685,000	0	0	0	74,621	02/15/2022
294429-AJ-4	EQUIFAX INC	3.300		10/14/2022	REDEEMED		3,000,000	3,000,000	2,997,380	2,999,715	0	104	0	104	0	2,999,819	0	181	181	82,225	12/15/2022
26884T-AH-5	ERAC USA FINANCE LLC (	3.300		10/15/2022	MATURED		2,000,000	2,000,000	2,001,970	2,000,112	0	(112)	0	(112)	0	2,000,000	0	0	0	66,000	10/15/2022
26884A-BA-0	ERP OPERATING LP	3.000		08/19/2022	MAKE WHOLE CALL		3,000,000	3,000,000	2,940,450	2,982,244	0	8,592	0	8,592	0	2,990,836	0	9,164	9,164	76,000	04/15/2023
29736R-AE-0	ESTEE LAUDER CO	2.350		08/15/2022	MATURED		4,005,000	4,005,000	3,892,702	3,991,541	0	13,459	0	13,459	0	4,005,000	0	0	0	94,118	08/15/2022
336158-AK-6	FIRST REPUBLIC BANK	2.500		05/06/2022	REDEEMED		1,000,000	1,000,000	1,001,360	1,000,085	0	(85)	0	(85)	0	1,000,000	0	0	0	10,417	06/06/2022
337738-AM-0	FISERV INC	3.500		07/01/2022	REDEEMED		1,000,000	1,000,000	1,014,780	1,001,092	0	(1,092)	0	(1,092)	0	1,000,000	0	0	0	26,250	10/01/2022
340711-AV-2	FLORIDA GAS TRANSMISSI	3.875		07/15/2022	MATURED		1,000,000	1,000,000	998,730	999,907	0	93	0	93	0	1,000,000	0	0	0	38,750	07/15/2022
345397-WF-6	FORD MOTOR CREDIT CO L	4.250		09/20/2022	MATURED		1,000,000	1,000,000	991,100	999,166	0	834	0	834	0	1,000,000	0	0	0	42,500	09/20/2022
345397-XA-6	FORD MOTOR CREDIT CO L	3.219		01/09/2022	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	16,095	01/09/2022
345397-YL-1	FORD MOTOR CREDIT CO L	3.339		02/28/2022	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	13,913	03/28/2022
345397-YQ-0	FORD MOTOR CREDIT CO L	2.979		07/03/2022	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	27,308	08/03/2022
35802X-AF-0	FRESENIUS MED (144A)	5.875	C	01/31/2022	MATURED		841,000	841,000	890,613	841,934	0	(934)	0	(934)	0	841,000	0	0	0	24,704	01/31/2022
369550-AU-2	GENERAL DYNAMICS CORP	2.250		11/15/2022	MATURED		5,000,000	5,000,000	4,949,350	4,995,045	0	4,955	0	4,955	0	5,000,000	0	0	0	112,500	11/15/2022
36962G-6F-6	GENERAL ELECTRIC COMPA	3.150		09/07/2022	MATURED		1,137,000	1,137,000	1,176,111	1,141,737	0	(4,737)	0	(4,737)	0	1,137,000	0	0	0	35,816	09/07/2022
377372-AH-0	GLAXOSMITHKLINE	2.800	C	09/15/2022	MAKE WHOLE CALL		1,000,000	1,000,000	989,920	998,590	0	823	0	823	0	999,412	0	588	588	27,767	03/18/2023
38141G-WM-2	GOLDMAN SACHS GROUP	2.905		07/24/2022	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	29,050	07/24/2023
404121-AF-2	HCA INC	4.750		04/01/2022	MAKE WHOLE CALL		2,054,980	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	94,563	05/01/2023
42824C-AN-9	HP ENTERPRISE CO	4.400		08/15/2022	REDEEMED		2,500,000	2,500,000	2,631,305	2,516,521	0	(16,521)	0	(16,521)	0	2,500,000	0	0	0	91,667	10/15/2022
44644A-AB-3	HUNTINGTON NATIONAL BA	2.500		07/07/2022	REDEEMED		1,000,000	1,000,000	997,620	999,686	0	250	0	250	0	999,935	0	65	65	22,917	08/07/2022
448579-AE-2	HYATT HOTELS	3.375		10/28/2022	MAKE WHOLE CALL		1,000,000	1,000,000	994,980	999,127	0	432	0	432	0	999,559	0	441	441	43,406	07/15/2023
459200-HG-9	IBM CORP	1.875		08/01/2022	MATURED		3,000,000	3,000,000	2,951,940	2,996,899	0	3,101	0	3,101	0	3,000,000	0	0	0	56,250	08/01/2022
45688C-AA-5	INGEVITY CORP (144A)	4.500		04/27/2022	REDEEMED		2,205,536	2,181,000	2,133,630	2,154,411	0	1,844	0	1,844	0	2,156,255	0	49,281	49,281	72,518	02/01/2026
458140-AM-2	INTEL CORP	2.700		12/15/2022	MATURED		5,000,000	5,000,000	4,988,250	4,998,699	0	1,301	0	1,301	0	5,000,000	0	0	0	135,000	12/15/2022
445658-CE-5	JB HUNT TRANSPORT	3.300		08/15/2022	MATURED		1,000,000	1,000,000	997,510	999,730	0	270	0	270	0	1,000,000	0	0	0	33,000	08/15/2022
24422E-RM-3	JOHN DEERE CAPITAL COR	2.750		03/15/2022	MATURED		1,000,000	1,000,000	998,250	999,913	0	87	0	87	0	1,000,000	0	0	0	13,750	03/15/2022
46625H-JD-3	JP MORGAN CHASE	4.500		01/24/2022	MATURED		3,000,000	3,000,000	2,984,010	2,999,701	0	299	0	299	0	3,000,000	0	0	0	67,500	01/24/2022
46625H-JE-1	JP MORGAN CHASE	3.250		09/23/2022	MATURED		3,000,000	3,000,000	3,035,460	3,002,938	0	(2,938)	0	(2,938)	0	3,000,000	0	0	0	97,500	09/23/2022
48128B-AB-7	JP MORGAN CHASE	2.972		01/15/2022	REDEEMED		1,000,000	1,000,000	999,970	1,000,000	0	0	0	0	0	1,000,000	0	0	0	14,860	01/15/2023
48238T-AA-7	KAR AUCTION (144A)	5.125		08/17/2022	TENDERED		514,165	526,000	527,315	526,374	0	(191)	0	(191)	0	526,184	0	(184)	(184)	23,115	06/01/2025
494368-BH-5	KIMBERLY-CLARK	2.400		03/01/2022	MATURED		1,000,000	1,000,000	985,530	999,694	0	306	0	306	0	1,000,000	0	0	0	12,000	03/01/2022
501044-CQ-2	KROGER CO	3.400		01/18/2022	REDEEMED		5,000,000	5,000,000	4,967,750	4,998,542	0	169	0	169	0	4,998,711	0	1,289	1,289	43,917	04/15/2022
521615-AA-2	LEA POWER PARTNERS (14	6.595		06/15/2022	MAKE WHOLE CALL		1,508,332	1,287,103	1,287,103	1,287,100	0	4	0	4	0	1,287,103	0	0	0	263,671	06/15/2033
521615-AA-2	LEA POWER PARTNERS (14	6.595		03/15/2022	REDEEMED		20,076	20,076	20,076	20,076	0	0	0	0	0	20,076	0	0	0	331	06/15/2033
539830-BE-8	LOCKHEED MARTIN CORP	2.900		05/11/2022	MAKE WHOLE CALL		2,000,000	2,000,000	2,000,200	1,999,987	0	(894)	0	(894)	0	1,999,092	0	908	908	40,278	03/01/2025
539830-BG-3	LOCKHEED MARTIN CORP	3.100		05/11/2022	MAKE WHOLE CALL		1,007,129	1,000,000	993,610	998,977	0	329	0	329	0	999,307	0	693	693	32,618	01/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
539830-BH-1	LOCKHEED MARTIN CORP 3.550		05/11/2022	MAKE WHOLE CALL		3,493,762	3,458,000	3,479,645	3,469,338	0	(1,169)	0	(1,169)	0	3,468,169	0	(10,169)	(10,169)	136,697	01/15/2026
548661-CW-5	LOWES COMPANIES 3.120		04/15/2022	MATURED		1,000,000	1,000,000	999,580	999,927	0	73	0	73	0	1,000,000	0	0	0	15,600	04/15/2022
156700-AX-4	LUMEN TECHNOLOGIES INC 6.750		10/26/2022	MAKE WHOLE CALL		2,037,498	2,000,000	2,125,000	2,055,744	0	(23,229)	0	(23,229)	0	2,032,515	0	(32,515)	(32,515)	159,373	12/01/2023
55616X-AH-0	MACYS RETAIL HOLDINGS 2.875		04/01/2022	MAKE WHOLE CALL		603,583	598,000	578,248	595,451	0	557	0	557	0	596,007	0	1,993	1,993	16,376	02/15/2023
55279H-AL-4	MANUFACTURERS & TRADER 2.500		04/18/2022	REDEEMED		1,000,000	1,000,000	998,600	999,858	0	95	0	95	0	999,953	0	47	47	10,417	05/18/2022
57629W-BR-0	MASSMUTUAL GLOBAL FUND 2.500		10/17/2022	MATURED		4,000,000	4,000,000	3,970,200	3,997,266	0	2,734	0	2,734	0	4,000,000	0	0	0	100,000	10/17/2022
57629W-CD-0	MASSMUTUAL GLOBAL FUND 2.500		04/13/2022	MATURED		1,000,000	1,000,000	995,530	999,690	0	310	0	310	0	1,000,000	0	0	0	12,500	04/13/2022
577081-AY-8	MATTEL INC 3.150		12/30/2022	REDEEMED		2,150,000	2,150,000	2,141,194	2,148,733	0	972	0	972	0	2,149,705	0	295	295	87,478	03/15/2023
57772K-AD-3	MAXIM INTEGRATED PRODU 3.450		10/07/2022	EXCHANGED		918,400	1,000,000	968,450	980,183	0	2,515	0	2,515	0	982,697	0	(64,297)	(64,297)	28,983	06/15/2027
58013M-EM-2	MCDONALDS CORP 2.625		01/15/2022	MATURED		2,000,000	2,000,000	2,028,730	2,000,104	0	(104)	0	(104)	0	2,000,000	0	0	0	26,250	01/15/2022
581557-AZ-8	MCKESSON CORP 2.700		12/15/2022	MATURED		2,000,000	2,000,000	2,011,520	2,000,906	0	(906)	0	(906)	0	2,000,000	0	0	0	54,000	12/15/2022
585055-BS-4	MEDTRONIC INC 3.500		06/01/2022	MAKE WHOLE CALL		949,616	934,000	925,052	930,797	0	391	0	391	0	931,188	0	2,812	2,812	38,863	03/15/2025
58933Y-AQ-8	MERCK & CO INC 2.350		02/10/2022	MATURED		2,780,000	2,780,000	2,710,083	2,777,706	0	2,294	0	2,294	0	2,780,000	0	0	0	32,665	02/10/2022
589331-AT-4	MERCK & CO INC 2.400		09/15/2022	MATURED		1,000,000	1,000,000	1,000,420	1,000,023	0	(23)	0	(23)	0	1,000,000	0	0	0	24,000	09/15/2022
59217G-AQ-2	MET LIFE GLOBAL FUNDIN 3.875		04/11/2022	MATURED		1,000,000	1,000,000	998,930	999,872	0	128	0	128	0	1,000,000	0	0	0	19,375	04/11/2022
594918-AQ-7	MICROSOFT CORP 2.125		11/15/2022	MATURED		1,000,000	1,000,000	994,270	999,439	0	561	0	561	0	1,000,000	0	0	0	21,250	11/15/2022
594918-BA-1	MICROSOFT CORP 2.375		01/12/2022	REDEEMED		3,300,000	3,300,000	3,288,668	3,299,689	0	81	0	81	0	3,299,770	0	230	230	32,656	02/12/2022
608190-AJ-3	MOHAWK INDUSTRIES 3.850		11/01/2022	REDEEMED		5,499,000	5,499,000	5,520,965	5,503,819	0	(5,734)	0	(5,734)	0	5,498,085	0	915	915	264,639	02/01/2023
60871R-AC-4	MOLSON COORS BEVERAGE 3.500		05/01/2022	MATURED		2,868,000	2,868,000	2,868,422	2,867,792	0	208	0	208	0	2,868,000	0	0	0	50,190	05/01/2022
636180-BL-4	NATIONAL FUEL GAS 3.750		11/25/2022	MAKE WHOLE CALL		600,000	600,000	598,398	599,759	0	137	0	137	0	599,897	0	103	103	27,750	03/01/2023
64952W-CS-0	NEW YORK LIFE GLOBAL F 2.300		06/10/2022	MATURED		1,000,000	1,000,000	998,030	999,803	0	197	0	197	0	1,000,000	0	0	0	11,500	06/10/2022
65364U-AB-2	NIAGARA MOHAWK POWER (2.721	C	11/28/2022	MATURED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	54,420	11/28/2022
655844-BJ-6	NORFOLK SOUTHERN CORP 3.000		04/01/2022	MATURED		1,000,000	1,000,000	989,370	999,634	0	366	0	366	0	1,000,000	0	0	0	15,000	04/01/2022
665772-CH-0	NORTHERN STATES POWER 2.150		05/20/2022	REDEEMED		2,470,000	2,470,000	2,431,270	2,467,209	0	1,658	0	1,658	0	2,468,867	0	1,133	1,133	40,566	08/15/2022
665859-AN-4	NORTHERN TRUST CORP 2.375		08/02/2022	MATURED		4,000,000	4,000,000	3,865,350	3,982,441	0	17,559	0	17,559	0	4,000,000	0	0	0	95,000	08/02/2022
66989H-AE-8	NOVARTIS CAPITAL 2.400	C	09/21/2022	MATURED		2,000,000	2,000,000	1,997,180	1,999,737	0	263	0	263	0	2,000,000	0	0	0	48,000	09/21/2022
67021C-AG-2	NSTAR ELECTRIC CO 2.375		10/15/2022	MATURED		3,000,000	3,000,000	2,991,780	2,999,226	0	774	0	774	0	3,000,000	0	0	0	71,250	10/15/2022
670346-AL-9	NUCOR CORP 4.125		08/15/2022	REDEEMED		2,000,000	2,000,000	2,029,600	2,003,723	0	(3,891)	0	(3,891)	0	1,999,831	0	169	169	75,625	09/15/2022
62947Q-AV-0	NXP BV/NXP FUNDING LLC 4.625	C	05/27/2022	MAKE WHOLE CALL		2,851,852	2,800,000	2,761,024	2,786,605	0	3,802	0	3,802	0	2,790,407	0	9,593	9,593	115,163	06/01/2023
67103H-AC-1	O'REILLY AUTOMOTIVE IN 3.800		09/01/2022	MATURED		770,000	770,000	801,539	772,627	0	(2,627)	0	(2,627)	0	770,000	0	0	0	29,260	09/01/2022
674599-DB-8	OCCIDENTAL PETROLEUM 6.950		11/21/2022	MAKE WHOLE CALL		1,636,863	1,588,000	1,851,973	1,730,906	0	(49,601)	0	(49,601)	0	1,681,305	0	(93,305)	(93,305)	202,149	07/01/2024
68389X-AP-0	ORACLE CORP 2.500		10/15/2022	MATURED		4,000,000	4,000,000	3,914,560	3,991,193	0	8,807	0	8,807	0	4,000,000	0	0	0	100,000	10/15/2022
124857-AP-8	PARAMOUNT GLOBAL 3.500		04/18/2022	MAKE WHOLE CALL		1,032,766	1,000,000	990,330	996,679	0	214	0	214	0	996,893	0	3,107	3,107	56,928	01/15/2025
70109H-AK-1	PARKER-HANNIFIN CORP 3.500		09/15/2022	MATURED		1,000,000	1,000,000	988,480	999,140	0	860	0	860	0	1,000,000	0	0	0	35,000	09/15/2022
693304-AP-2	PECO ENERGY CO 2.375		06/18/2022	REDEEMED		2,000,000	2,000,000	1,941,320	1,994,090	0	3,797	0	3,797	0	1,997,887	0	2,113	2,113	36,021	09/15/2022
712704-AA-3	PEOPLES UNITED 3.650		10/06/2022	REDEEMED		3,609,000	3,609,000	3,522,712	3,598,046	0	8,480	0	8,480	0	3,606,526	0	2,474	2,474	109,774	12/06/2022
713448-BY-3	PEPSICO INC 2.750		03/05/2022	MATURED		1,000,000	1,000,000	998,260	999,921	0	79	0	79	0	1,000,000	0	0	0	13,750	03/05/2022
713448-DT-2	PEPSICO INC 2.250		04/11/2022	REDEEMED		1,000,000	1,000,000	997,980	999,828	0	133	0	133	0	999,962	0	38	38	9,938	05/02/2022
714294-AD-7	PERRIGO CO LTD 4.000		05/20/2022	MAKE WHOLE CALL		2,038,500	2,000,000	1,998,900	1,999,698	0	99	0	99	0	1,999,797	0	203	203	79,611	11/15/2023
716768-AA-0	PETROS PACESETTER OREG .000		09/27/2022	TAX CREDIT - STATE		37,681	37,681	37,681	37,750	0	(69)	0	(69)	0	37,681	0	0	0	2,319	12/15/2021
718546-AC-8	PHILLIPS 66 4.300		04/01/2022	MATURED		1,500,000	1,500,000	1,618,000	1,504,174	0	(4,174)	0	(4,174)	0	1,500,000	0	0	0	32,250	04/01/2022
718549-AB-4	PHILLIPS 66 PARTNERS 3.605		05/05/2022	EXCHANGED		984,970	1,000,000	999,670	999,853	0	2	0	2	0	999,855	0	(14,885)	(14,885)	27,036	02/15/2025
718549-AF-5	PHILLIPS 66 PARTNERS 3.750		05/05/2022	EXCHANGED		963,900	1,000,000	996,200	997,507	0	121	0	121	0	997,629	0	(33,729)	(33,729)	26,417	03/01/2028
723787-AM-9	PIONEER NATURAL RESOUR 4.450		02/24/2022	MAKE WHOLE CALL		3,250,336	3,000,000	3,126,420	3,068,195	0	(2,529)	0	(2,529)	0	3,065,666	0	(65,666)	(65,666)	331,549	01/15/2026
69349L-AG-3	PNC BANK NA 2.700		11/01/2022	MATURED		1,000,000	1,000,000	999,910	999,972	0	28	0	28	0	1,000,000	0	0	0	27,000	11/01/2022
69353R-FB-9	PNC BANK NA 2.625		01/18/2022	REDEEMED		1,000,000	1,000,000	999,530	999,954	0	14	0	14	0	999,969	0	31	31	11,010	02/17/2022
693475-AL-9	PNC FINANCIAL SERVICES 2.854		11/09/2022	MATURED		1,000,000	1,000,000	1,000,250	1,000,029	0	(29)	0	(29)	0	1,000,000	0	0	0	26,082	11/09/2022
693476-BN-2	PNC FUNDING CORP 3.300		02/07/2022	REDEEMED		2,000,000	2,000,000	1,988,880	1,999,627	0	181	0	181	0	1,999,808	0	192	192	27,317	03/08/2022
69351U-AQ-6	PPL ELECTRIC UTILITIES 2.500		09/01/2022	MATURED		2,000,000	2,000,000	2,004,160	1,999,925	0	75	0	75	0	2,000,000	0	0	0	50,000	09/01/2022

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
742718-DY-2	PROCTER & GAMBLE CO	2.300	02/06/2022	MATURED		3,000,000	3,000,000	2,978,760	2,999,703	0	297	0	297	0	3,000,000	0	0	0	34,500	02/06/2022
144141-DC-9	PROGRESS ENERGY CAROLI	2.800	05/15/2022	MATURED		1,000,000	1,000,000	997,750	999,867	0	133	0	133	0	1,000,000	0	0	0	14,000	05/15/2022
74368C-AH-7	PROTECTIVE LIFE GLOBAL	2.615	C 08/22/2022	MATURED		6,000,000	6,000,000	5,829,840	5,971,047	0	28,953	0	28,953	0	6,000,000	0	0	0	156,900	08/22/2022
74460D-AB-5	PUBLIC STORAGE	2.370	08/15/2022	REDEEMED		1,000,000	1,000,000	996,240	999,412	0	499	0	499	0	999,912	0	88	88	21,725	09/15/2022
776696-AE-6	ROPER TECHNOLOGIES INC	3.125	08/15/2022	REDEEMED		2,000,000	2,000,000	1,998,480	1,999,800	0	34	0	34	0	1,999,834	0	166	166	46,875	11/15/2022
749685-AS-2	RPM INTERNATIONAL INC	3.450	11/15/2022	MATURED		2,530,000	2,530,000	2,587,906	2,537,989	0	(7,989)	0	(7,989)	0	2,530,000	0	0	0	87,285	11/15/2022
78355H-KD-0	RYDER SYSTEM INC	2.800	02/11/2022	REDEEMED		1,000,000	1,000,000	1,001,250	1,000,001	0	(1)	0	(1)	0	1,000,000	0	0	0	12,444	03/01/2022
78355H-KF-5	RYDER SYSTEM INC	2.500	09/01/2022	MATURED		1,000,000	1,000,000	997,580	999,647	0	353	0	353	0	1,000,000	0	0	0	25,000	09/01/2022
842400-GD-9	SOUTHERN CALIFORNIA ED	2.400	02/01/2022	MATURED		1,500,000	1,500,000	1,502,900	1,499,985	0	15	0	15	0	1,500,000	0	0	0	18,000	02/01/2022
84265V-AF-2	SOUTHERN COPPER CORP	3.500	C 11/08/2022	MATURED		1,500,000	1,500,000	1,518,750	1,503,047	0	(3,047)	0	(3,047)	0	1,500,000	0	0	0	52,500	11/08/2022
844895-AV-4	SOUTHWEST GAS CORP	3.875	04/01/2022	MATURED		2,000,000	2,000,000	2,043,190	2,000,099	0	(99)	0	(99)	0	2,000,000	0	0	0	38,750	04/01/2022
855244-AG-4	STARBUCKS CORP	2.700	06/15/2022	MATURED		2,000,000	2,000,000	1,963,380	1,995,538	0	4,462	0	4,462	0	2,000,000	0	0	0	27,000	06/15/2022
857477-AZ-6	STATE STREET CORP	2.653	05/15/2022	REDEEMED		1,000,000	1,000,000	1,001,960	1,000,122	0	(122)	0	(122)	0	1,000,000	0	0	0	13,265	05/15/2023
871829-AQ-0	SYSCO CORP	2.600	06/12/2022	MATURED		2,000,000	2,000,000	1,985,210	1,999,216	0	784	0	784	0	2,000,000	0	0	0	26,000	06/12/2022
875127-BB-7	TAMPA ELECTRIC	2.600	09/15/2022	MATURED		3,000,000	3,000,000	3,008,400	3,000,332	0	(332)	0	(332)	0	3,000,000	0	0	0	78,000	09/15/2022
87612E-AZ-9	TARGET CORP	2.900	01/15/2022	MATURED		5,000,000	5,000,000	4,968,150	4,999,779	0	221	0	221	0	5,000,000	0	0	0	72,500	01/15/2022
878055-AD-4	TCF NATIONAL BANK	6.250	06/08/2022	MATURED		3,000,000	3,000,000	2,972,580	2,998,085	0	1,915	0	1,915	0	3,000,000	0	0	0	93,750	06/08/2022
882384-AC-4	TEXAS EASTERN TRANSMIS	2.800	10/15/2022	MATURED		2,000,000	2,000,000	1,996,040	1,999,596	0	404	0	404	0	2,000,000	0	0	0	56,000	10/15/2022
882508-BA-1	TEXAS INSTRUMENTS INC	1.850	04/15/2022	REDEEMED		1,000,000	1,000,000	997,390	999,813	0	136	0	136	0	999,950	0	50	50	7,708	05/15/2022
882508-BL-7	TEXAS INSTRUMENTS INC	1.900	08/15/2022	BAS-MERRILL LYNCH		4,382,350	5,000,000	5,037,400	5,036,333	0	(2,201)	0	(2,201)	0	5,034,132	0	(651,782)	(651,782)	87,611	09/15/2031
883556-BM-3	THERMO FISHER SCIENTIF	3.650	02/07/2022	MAKE WHOLE CALL		2,677,850	2,500,000	2,560,635	2,526,487	0	(723)	0	(723)	0	2,525,764	0	(25,764)	(25,764)	191,031	12/15/2025
87305Q-CD-1	TTX CO (144A)	3.050	05/11/2022	MAKE WHOLE CALL		1,006,590	1,000,000	996,670	999,645	0	156	0	156	0	999,801	0	199	199	21,501	11/15/2022
907818-DK-1	UNION PACIFIC CORP	4.163	04/15/2022	REDEEMED		1,107,000	1,107,000	1,221,548	1,110,831	0	(3,831)	0	(3,831)	0	1,107,000	0	0	0	34,563	07/15/2022
90783W-AA-1	UNION PACIFIC PASS THR	5.866	07/02/2022	REDEEMED		232,487	232,487	232,487	234,561	0	(2,074)	0	(2,074)	0	232,487	0	0	0	6,831	07/02/2030
911312-AQ-9	UNITED PARCEL SERVICE	2.450	10/01/2022	MATURED		3,000,000	3,000,000	2,977,000	2,997,492	0	2,508	0	2,508	0	3,000,000	0	0	0	73,500	10/01/2022
91324P-BV-3	UNITEDHEALTH GROUP INC	2.875	03/15/2022	MATURED		3,000,000	3,000,000	2,979,300	2,999,356	0	644	0	644	0	3,000,000	0	0	0	43,125	03/15/2022
91159H-HC-7	US BANCORP	3.000	02/15/2022	REDEEMED		3,000,000	3,000,000	3,005,120	2,999,921	0	3	0	3	0	2,999,924	0	76	76	37,500	03/15/2022
92553P-AX-0	VIACOMCBS INC	3.875	03/18/2022	MAKE WHOLE CALL		644,775	620,000	614,990	618,675	0	140	0	140	0	618,815	0	1,185	1,185	35,920	04/01/2024
927804-FJ-8	VIRGINIA ELECTRIC & PO	3.450	09/01/2022	MATURED		2,000,000	2,000,000	1,995,720	1,999,646	0	354	0	354	0	2,000,000	0	0	0	69,000	09/01/2022
92826C-AC-6	VISA INC	2.800	12/14/2022	MATURED		2,500,000	2,500,000	2,522,480	2,503,607	0	(3,607)	0	(3,607)	0	2,500,000	0	0	0	70,000	12/14/2022
928563-AB-1	VMWARE INC	2.950	01/18/2022	MAKE WHOLE CALL		2,025,580	2,000,000	1,993,370	1,999,007	0	81	0	81	0	1,999,088	0	912	912	49,672	08/21/2022
25468P-CT-1	WALT DISNEY COMPANY	2.550	02/15/2022	MATURED		4,000,000	4,000,000	3,972,000	3,999,487	0	513	0	513	0	4,000,000	0	0	0	51,000	02/15/2022
25468P-CW-4	WALT DISNEY COMPANY	2.350	12/01/2022	MATURED		2,000,000	2,000,000	1,984,640	1,998,412	0	1,588	0	1,588	0	2,000,000	0	0	0	47,000	12/01/2022
254687-CM-6	WALT DISNEY COMPANY	3.000	09/15/2022	MATURED		2,000,000	2,000,000	2,015,520	2,003,212	0	(3,212)	0	(3,212)	0	2,000,000	0	0	0	60,000	09/15/2022
94106B-AC-5	WASTE CONNECTIONS INC	2.200	08/16/2022	GOLDMAN SACHS & CO		4,240,150	5,000,000	4,895,900	4,897,658	0	5,679	0	5,679	0	4,903,337	0	(663,187)	(663,187)	100,222	01/15/2032
94106L-AY-5	WASTE MANAGEMENT INC	2.900	06/15/2022	REDEEMED		1,000,000	1,000,000	996,810	999,718	0	137	0	137	0	999,855	0	145	145	21,750	09/15/2022
94974B-FC-9	WELLS FARGO & CO	3.500	03/08/2022	MATURED		2,000,000	2,000,000	1,995,640	1,999,761	0	239	0	239	0	2,000,000	0	0	0	35,000	03/08/2022
958254-AB-0	WESTERN GAS PARTNERS L	4.000	04/01/2022	REDEEMED		1,000,000	1,000,000	1,051,780	1,001,629	0	(1,629)	0	(1,629)	0	1,000,000	0	0	0	30,000	07/01/2022
960413-AF-9	WESTLAKE CHEMICAL	3.600	05/14/2022	REDEEMED		3,299,000	3,299,000	3,182,662	3,290,355	0	5,631	0	5,631	0	3,295,986	0	3,014	3,014	98,640	07/15/2022
96332H-CE-7	WHIRLPOOL CORP	4.700	06/01/2022	MATURED		1,000,000	1,000,000	1,089,110	1,004,619	0	(4,619)	0	(4,619)	0	1,000,000	0	0	0	23,500	06/01/2022
976826-BJ-5	WISCONSIN POWER & LIGH	2.250	11/15/2022	MATURED		3,000,000	3,000,000	2,988,270	2,998,830	0	1,170	0	1,170	0	3,000,000	0	0	0	67,500	11/15/2022
98956P-AL-6	ZIMMER BIOMET HOLDINGS	3.150	03/18/2022	REDEEMED		1,000,000	1,000,000	997,490	999,838	0	130	0	130	0	999,969	0	31	31	14,613	04/01/2022
06366R-JJ-5	BANK OF MONTREAL	2.550	A 11/06/2022	MATURED		1,000,000	1,000,000	998,770	999,866	0	134	0	134	0	1,000,000	0	0	0	25,500	11/06/2022
136375-BX-9	CANADIAN NATIONAL RAIL	2.250	A 11/15/2022	MATURED		3,000,000	3,000,000	2,999,270	2,999,869	0	131	0	131	0	3,000,000	0	0	0	67,500	11/15/2022
13645R-AP-9	CANADIAN PACIFIC RAILW	4.500	A 01/15/2022	MATURED		2,000,000	2,000,000	2,091,950	2,000,511	0	(511)	0	(511)	0	2,000,000	0	0	0	45,000	01/15/2022
67077M-AJ-7	NUTRIEN LTD	3.150	A 10/01/2022	MATURED		2,000,000	2,000,000	1,981,360	1,996,614	0	3,386	0	3,386	0	2,000,000	0	0	0	63,000	10/01/2022
80685X-AB-7	SCHLUMBERGER FINANCE C	2.650	10/20/2022	REDEEMED		1,000,000	1,000,000	999,300	999,854	0	109	0	109	0	999,963	0	37	37	24,292	11/20/2022
034863-AG-5	ANGLO AMERICAN CAPITAL	4.125	D 09/27/2022	MATURED		2,000,000	2,000,000	1,984,960	1,998,553	0	1,447	0	1,447	0	2,000,000	0	0	0	82,500	09/27/2022
05253J-AS-0	AUST & NZ BANKING GROU	2.625	D 05/19/2022	MATURED		1,000,000	1,000,000	999,440	999,924	0	76	0	76	0	1,000,000	0	0	0	13,125	05/19/2022
05253J-AU-5	AUST & NZ BANKING GROU	2.625	D 11/09/2022	MATURED		1,000,000	1,000,000	1,001,260	1,000,210	0	(210)	0	(210)	0	1,000,000	0	0	0	26,250	11/09/2022
055300-AF-7	BAT INTL FINANCE (144A	3.250	D 06/07/2022	MATURED		3,483,000	3,483,000	3,448,968	3,480,801	0	2,199	0	2,199	0	3,483,000	0	0	0	56,599	06/07/2022

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
055451-AQ-1	BHP BILLITON FINANCE U 2.875	D	02/24/2022	MATURED		3,782,000	3,782,000	3,808,645	3,782,589	0	(589)	0	(589)	0	3,782,000	0	0	0	54,366	02/24/2022
05579H-AE-2	BNZ INTL FUNDING (144A 2.900	D	02/21/2022	MATURED		1,000,000	1,000,000	998,240	999,905	0	95	0	95	0	1,000,000	0	0	0	14,500	02/21/2022
05579H-AH-5	BNZ INTL FUNDING (144A 2.650	D	11/03/2022	MATURED		1,000,000	1,000,000	998,220	999,675	0	325	0	325	0	1,000,000	0	0	0	26,500	11/03/2022
05565Q-CB-2	BP CAPITAL MARKETS PLC 2.500	D	11/06/2022	MATURED		2,000,000	2,000,000	1,986,160	1,998,667	0	1,333	0	1,333	0	2,000,000	0	0	0	50,000	11/06/2022
05565Q-CS-5	BP CAPITAL MARKETS PLC 3.535	D	06/30/2022	MAKE WHOLE CALL		1,004,072	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	27,246	11/04/2024
111013-AK-4	BRITISH SKY BROADCASTI 3.125	D	11/26/2022	MATURED		2,000,000	2,000,000	2,002,860	2,000,431	0	(431)	0	(431)	0	2,000,000	0	0	0	62,500	11/26/2022
191241-AH-1	COCA-COLA FEMSA SAB CV 2.750	D	09/13/2022	TENDERED		4,920,574	5,484,000	5,427,624	5,437,273	0	3,605	0	3,605	0	5,440,877	0	43,123	43,123	(391,251)	01/22/2030
2027A0-JK-6	COMMONWEALTH BANK OF A 2.750	D	03/10/2022	MATURED		1,000,000	1,000,000	997,030	999,831	0	169	0	169	0	1,000,000	0	0	0	13,750	03/10/2022
23636T-AA-8	DANONE SA (144A) 3.000	D	06/15/2022	MATURED		3,400,000	3,400,000	3,396,890	3,399,753	0	247	0	247	0	3,400,000	0	0	0	51,000	06/15/2022
23636A-AM-3	DANSKE BANK A/S (144A) 2.700	D	03/02/2022	MATURED		1,000,000	1,000,000	998,370	999,900	0	100	0	100	0	1,000,000	0	0	0	13,500	03/02/2022
25600W-AF-7	DNB BOLIGKREDITT AS (1 2.500	D	03/28/2022	MATURED		1,000,000	1,000,000	997,200	999,815	0	185	0	185	0	1,000,000	0	0	0	12,500	03/28/2022
377373-AD-7	GLAXOSMITHKLINE CAPITA 2.850	D	05/08/2022	MATURED		2,200,000	2,200,000	2,204,624	2,200,436	0	(436)	0	(436)	0	2,200,000	0	0	0	31,350	05/08/2022
40052V-AB-0	GRUPO BIMBO SAB (144A) 4.500	D	01/25/2022	MATURED		402,000	402,000	405,275	402,010	0	(10)	0	(10)	0	402,000	0	0	0	9,045	01/25/2022
40049J-AV-9	GRUPO TELEVISA SAB 6.625	D	03/30/2022	MAKE WHOLE CALL		1,104,545	1,000,000	1,212,313	1,079,529	0	(5,774)	0	(5,774)	0	1,073,755	0	(73,755)	(73,755)	139,878	03/18/2025
423012-AA-1	HEINEKEN NV (144A) 3.400	D	04/01/2022	MATURED		1,000,000	1,000,000	997,310	999,848	0	152	0	152	0	1,000,000	0	0	0	17,000	04/01/2022
404280-BM-0	HSBC HOLDINGS PLC 3.033	D	11/22/2022	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	30,330	11/22/2023
44962L-AG-2	IHS MARKIT LTD 4.125	D	03/02/2022	EXCHANGED		1,872,158	1,825,000	1,819,416	1,822,865	0	219	0	219	0	1,823,084	0	49,074	49,074	45,948	08/01/2023
44962L-AH-0	IHS MARKIT LTD 3.625	D	03/02/2022	EXCHANGED		2,057,840	2,000,000	1,993,720	1,996,910	0	214	0	214	0	1,997,123	0	60,717	60,717	26,368	05/01/2024
44962L-AA-5	IHS MARKIT LTD (144A) 5.000	D	03/02/2022	EXCHANGED		1,016,340	1,000,000	1,046,875	1,006,608	0	(1,924)	0	(1,924)	0	1,004,684	0	11,656	11,656	17,806	11/01/2022
44962L-AB-3	IHS MARKIT LTD (144A) 4.750	D	03/02/2022	EXCHANGED		2,121,360	2,000,000	2,115,000	2,049,854	0	(2,788)	0	(2,788)	0	2,047,066	0	74,294	74,294	53,986	02/15/2025
44962L-AC-1	IHS MARKIT LTD (144A) 4.000	D	03/02/2022	EXCHANGED		1,053,480	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	53,480	53,480	21,111	03/01/2026
63254A-AW-8	NATIONAL AUSTRALIA BAN 2.500	D	05/22/2022	MATURED		1,000,000	1,000,000	994,270	999,496	0	504	0	504	0	1,000,000	0	0	0	12,500	05/22/2022
780097-BE-0	NATWEST GROUP PLC 3.498	D	05/15/2022	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	17,490	05/15/2023
714264-AH-1	PERNOD-RICARD SA (144A 4.250	D	07/15/2022	MATURED		7,000,000	7,000,000	6,970,600	6,998,041	0	1,959	0	1,959	0	7,000,000	0	0	0	297,500	07/15/2022
780153-AW-2	ROYAL CARIBBEAN CRUISE 3.700	D	08/16/2022	BAS-MERRILL LYNCH		1,477,500	2,000,000	1,992,460	1,877,680	117,294	491	0	117,785	0	1,995,466	0	(517,966)	(517,966)	68,450	03/15/2028
80281L-AF-2	SANTANDER UK GROUP HLD 3.571	D	01/10/2022	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	17,855	01/10/2023
806854-AD-7	SCHLUMBERGER INVESTMEN 2.400	D	05/02/2022	REDEEMED		1,000,000	1,000,000	998,320	999,881	0	37	0	37	0	999,917	0	83	83	18,067	08/01/2022
80687P-AA-4	SCHNEIDER ELECTRIC SA 2.950	D	09/27/2022	MATURED		3,700,000	3,700,000	3,696,710	3,699,622	0	378	0	378	0	3,700,000	0	0	0	109,150	09/27/2022
83238P-AD-6	SMITHS GROUP PLC (144A 3.625	D	02/17/2022	MAKE WHOLE CALL		2,031,380	2,000,000	2,014,050	2,001,197	0	(196)	0	(196)	0	2,001,002	0	(1,002)	(1,002)	56,554	10/12/2022
85235X-AF-2	STADSHYPOTEK AB (144A) 2.500	D	04/05/2022	MATURED		2,000,000	2,000,000	1,942,020	1,995,151	0	4,849	0	4,849	0	2,000,000	0	0	0	25,000	04/05/2022
86803U-AC-5	SUNTORY HOLDINGS LTD (2.550	D	06/28/2022	MATURED		1,000,000	1,000,000	998,320	999,822	0	178	0	178	0	1,000,000	0	0	0	12,750	06/28/2022
87020P-AH-0	SWEDBANK AB (144A) 2.800	D	03/14/2022	MATURED		1,000,000	1,000,000	999,580	999,935	0	65	0	65	0	1,000,000	0	0	0	14,000	03/14/2022
87164K-AA-2	SYNGENTA FINANCE 3.125	D	03/28/2022	MATURED		2,000,000	2,000,000	1,996,760	1,999,787	0	213	0	213	0	2,000,000	0	0	0	31,250	03/28/2022
88165F-AG-7	TEVA PHARMACEUTICALS F 2.950	D	12/18/2022	MATURED		444,000	444,000	443,121	443,900	0	100	0	100	0	444,000	0	0	0	13,098	12/18/2022
89153V-AB-5	TOTAL CAPITAL INTERNAT 2.875	D	02/17/2022	MATURED		4,000,000	4,000,000	4,002,680	3,999,883	0	117	0	117	0	4,000,000	0	0	0	57,500	02/17/2022
90351D-AH-0	UBS GROUP FUNDING (144 2.650	D	02/01/2022	MATURED		1,000,000	1,000,000	999,400	999,965	0	35	0	35	0	1,000,000	0	0	0	13,250	02/01/2022
90352J-AA-1	UBS GROUP FUNDING (144 3.491	D	05/23/2022	REDEEMED		1,000,000	1,000,000	999,980	999,962	0	28	0	28	0	999,990	0	10	10	17,455	05/23/2023
90352J-AE-3	UBS GROUP FUNDING (144 2.859	D	08/15/2022	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	28,590	08/15/2023
04541G-AS-1	ABSLB 2000-LB1 AF6 7.615		12/21/2022	VARIOUS		287,019	287,019	299,577	285,808	0	1,211	0	1,211	0	287,019	0	0	0	9,891	03/21/2029
05949Q-AW-5	BAFC 2006-2 2A15 CMO 5.750		05/25/2022	RECOVERY OF PAR WRITE-OFF		0	(40)	(40)	(28)	0	2	0	2	0	(25)	0	25	25	0	03/25/2036
05949Q-AW-5	BAFC 2006-2 2A15 CMO 5.750		12/25/2022	VARIOUS		43,437	43,437	43,190	30,067	0	13,370	0	13,370	0	43,437	0	0	0	925	03/25/2036
05949Q-AW-5	BAFC 2006-2 2A15 CMO 5.750		12/25/2022	WRITTEN OFF		0	1,593	1,584	1,103	0	(144)	0	(144)	0	959	0	(959)	(959)	62	03/25/2036
05948X-BV-2	BOAMS 2003-D 2A4 CMO 4.014		12/25/2022	VARIOUS		14,811	14,811	14,372	14,444	0	367	0	367	0	14,811	0	0	0	95	05/25/2033
161546-EF-9	CFAB 2003-1 2A2 5.049		12/27/2022	VARIOUS		10,132	10,132	10,140	9,900	0	232	0	232	0	10,132	0	0	0	62	11/25/2032
22541Q-4A-7	CSFB 2003-29 4A1 CMO 6.000		12/25/2022	VARIOUS		167,022	167,022	173,265	166,514	0	508	0	508	0	167,022	0	0	0	5,756	12/25/2033
12646X-AJ-1	CSMC 2013-IVR3 A2 CMO 3.000		12/25/2022	VARIOUS		152,789	152,789	144,194	150,520	0	2,269	0	2,269	0	152,789	0	0	0	1,491	05/25/2043
12647M-AM-7	CSMC 2013-6 1A1 CMO 2.500		12/25/2022	VARIOUS		423,324	423,324	413,403	419,143	0	4,181	0	4,181	0	423,324	0	0	0	5,360	07/25/2028
12667F-A4-7	CWALT 2004-33 3A1 CMO 3.737		12/25/2022	VARIOUS		81,820	81,820	58,706	37,616	0	44,204	0	44,204	0	81,820	0	0	0	1,226	12/25/2034
36263V-AB-3	GSMBS 2021-PJ11 A2 (14 2.500		12/25/2022	VARIOUS		747,886	747,886	750,457	750,419	0	(2,533)	0	(2,533)	0	747,886	0	0	0	7,158	04/25/2052
36262L-AB-6	GSMBS 2021-PJ6 A2 2.500		12/25/2022	VARIOUS		617,571	617,571	624,904	624,507	0	(6,936)	0	(6,936)	0	617,571	0	0	0	6,547	11/25/2051
36262C-AB-6	GSMBS 2021-PJ7 A2 (144 2.500		12/25/2022	VARIOUS		1,732,703	1,732,703	1,748,751	1,748,034	0	(15,331)	0	(15,331)	0	1,732,703	0	0	0	17,450	01/25/2052
46640M-AX-8	JPMMT 2013-3 A10 CMO (3.349		12/25/2022	VARIOUS		1,013,490	1,013,490	989,103	1,003,054	0	10,436	0	10,436	0	1,013,490	0	0	0	11,487	07/25/2043
46648R-AC-5	JPMMT 2018-1 A3 CMO 3.500		12/25/2022	VARIOUS		242,958	242,958	243,755	242,560	0	398	0	398	0	242,958	0	0	0	2,979	06/25/2048
46653Q-AC-9	JPMMT 2021-14 A3 CMO (2.500		12/25/2022	VARIOUS		1,321,984	1,321,984	1,315,167	1,315,199	0	6,784	0	6,784	0	1,321,984	0	0	0	14,625	05/25/2052

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
46654T-AC-2	JPMMT 2021-15 A3 2.500		12/25/2022	VARIOUS		3,264,299	3,264,299	3,261,238	3,261,237	0	3,062	0	3,062	0	3,264,299	0	0	0	32,683	06/25/2052
61744C-BD-7	MSAC 2004-SD1 A 5.189		12/27/2022	VARIOUS		797,627	797,627	715,990	726,846	0	70,781	0	70,781	0	797,627	0	0	0	5,933	08/25/2034
61772N-AJ-6	MSRM 2021-5 A3 (144A) 2.500		12/25/2022	VARIOUS		874,195	874,195	889,903	889,482	0	(15,287)	0	(15,287)	0	874,195	0	0	0	9,225	08/25/2051
61772Q-AE-0	MSRM 2021-6 A3 (144A) 2.500		12/25/2022	VARIOUS		738,694	738,694	743,542	743,544	0	(4,850)	0	(4,850)	0	738,694	0	0	0	8,068	09/25/2051
67647V-AA-7	OCMT 2021-3 A1 (144A) 2.500		12/25/2022	VARIOUS		300,577	300,577	305,556	305,394	0	(4,817)	0	(4,817)	0	300,577	0	0	0	3,188	06/25/2051
743874-AC-3	PFMT 2020-1 A2 CMO (14 3.000		12/25/2022	VARIOUS		317,389	317,389	321,902	320,954	0	(3,565)	0	(3,565)	0	317,389	0	0	0	3,644	02/25/2050
75410J-AA-2	RATE 2021-J4 A1 (144A) 2.500		12/25/2022	VARIOUS		407,650	407,650	407,140	407,136	0	514	0	514	0	407,650	0	0	0	4,753	11/25/2051
81377N-AA-2	SABR 2007-BR3 A2A 4.459		12/27/2022	VARIOUS		429,137	429,137	146,902	58,475	0	370,662	0	370,662	0	429,137	0	0	0	982	04/25/2037
81745A-AB-3	SEMT 2013-5 A2 CMO (14 3.000		12/25/2022	VARIOUS		320,873	320,873	324,633	323,063	0	(2,191)	0	(2,191)	0	320,873	0	0	0	3,914	05/25/2043
81745E-AA-7	SEMT 2013-8 A1 CMO 3.000		12/25/2022	VARIOUS		252,880	252,880	247,073	250,775	0	2,105	0	2,105	0	252,880	0	0	0	3,206	06/25/2043
81746Q-AA-9	SEMT 2018-2 A1 CMO (14 3.500		12/25/2022	VARIOUS		535,614	535,614	539,380	535,553	0	61	0	61	0	535,614	0	0	0	6,884	02/25/2048
81743A-AD-1	SEMT 2019-5 A4 CMO (14 3.500		01/25/2022	PAID ON PRINCIPAL		147,730	147,730	150,038	147,532	0	198	0	198	0	147,730	0	0	0	431	12/25/2049
81748C-AA-8	SEMT 2021-9 A1 CMO 2.500		12/25/2022	VARIOUS		1,411,712	1,411,712	1,415,242	1,415,195	0	(3,482)	0	(3,482)	0	1,411,712	0	0	0	18,363	01/25/2052
939336-PC-1	WAMU 2003-AR1 A6 CMO 2.335		12/25/2022	VARIOUS		9,302	9,302	8,395	8,661	0	640	0	640	0	9,302	0	0	0	101	03/25/2033
97652P-AA-9	WIN 2014-1 A1 CMO (144 4.000		12/20/2022	VARIOUS		109,632	109,632	113,332	109,563	0	68	0	68	0	109,632	0	0	0	2,126	06/20/2044
92977Y-BR-1	WMLT 2005-B 4A1 CMO 4.182		12/20/2022	VARIOUS		117,750	117,750	104,351	67,636	0	50,114	0	50,114	0	117,750	0	0	0	869	10/20/2035
92977Y-BR-1	WMLT 2005-B 4A1 CMO 4.182		12/20/2022	WRITTEN OFF		0	86,887	77,000	49,908	0	10,753	0	10,753	0	60,662	0	(60,662)	(60,662)	154	10/20/2035
17320D-AE-8	CGCMT 2013-GC11 A3 2.815		12/10/2022	VARIOUS		9,437,318	9,437,318	9,477,869	9,440,202	0	(2,884)	0	(2,884)	0	9,437,318	0	0	0	241,557	04/10/2046
12624Q-AR-4	COMM 2012-CR4 A3 2.853		12/15/2022	VARIOUS		8,987,188	8,987,188	8,774,426	8,959,138	0	28,050	0	28,050	0	8,987,188	0	0	0	168,333	10/15/2045
12632Q-AW-3	COMM 2014-CR18 A4 3.550		05/15/2022	PAID ON PRINCIPAL		144,051	144,051	145,925	144,490	0	(438)	0	(438)	0	144,051	0	0	0	2,131	07/15/2047
46361T-AA-0	ICOT 2013-IRV A1 2.068		12/15/2022	VARIOUS		688,107	688,107	694,958	688,504	0	(398)	0	(398)	0	688,107	0	0	0	7,738	05/15/2048
46639N-AP-6	JPMBB 2013-C12 A4 3.363		12/15/2022	VARIOUS		6,797,903	6,797,903	6,886,632	6,804,710	0	(6,807)	0	(6,807)	0	6,797,903	0	0	0	178,271	07/15/2045
962210-AF-0	WFRBS 2013-C18 ASB 3.676		12/15/2022	VARIOUS		1,895,760	1,895,760	1,952,551	1,899,765	0	(4,006)	0	(4,006)	0	1,895,760	0	0	0	42,641	12/15/2046
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						537,837,696	544,295,176	546,379,504	545,185,582	117,294	334,834	0	452,128	0	545,637,710	0	(9,608,700)	(9,608,700)	14,493,486	XXX
2509999997. Total - Bonds - Part 4						1,452,509,124	1,434,092,341	1,519,203,212	1,465,069,207	117,294	(5,280,478)	887,064	(6,050,247)	0	1,459,018,960	0	(8,575,022)	(8,575,022)	41,645,424	XXX
2509999998. Total - Bonds - Part 5						541,267,911	542,127,373	542,216,234	542,216,234	0	108,186	0	108,186	0	542,324,420	0	(1,376,818)	(1,376,818)	1,215,234	XXX
2509999999. Total - Bonds						1,993,777,035	1,976,219,714	2,061,419,446	2,007,285,442	117,294	(5,172,292)	887,064	(5,942,062)	0	2,001,343,380	0	(9,951,840)	(9,951,840)	42,860,658	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. 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																				
22041E-60-9	CORSA COAL CORP		04/13/2022	CITIGROUP GLOBAL MKTS	696,850.000	397,847		334,488	347,728	(13,240)	0	0	(13,240)	0	334,488	0	63,359	63,359	0	
760273-10-2	REPARE THERAPEUTICS INC		09/23/2022	VARIOUS	8,328.000	99,695		175,638	175,638	0	0	59,129	(59,129)	0	116,509	0	(16,814)	(16,814)	0	
H9060V-10-1	VECTIVBIO HOLDING AG	C	09/27/2022	VARIOUS	1,930.000	8,626		9,476	9,476	0	0	386	(386)	0	9,090	0	(465)	(465)	0	
P73684-10-5	ONESPAWORLD HOLDINGS LTD WARRANTS	C	10/25/2022	CITIGROUP GLOBAL MKTS	10,000.000	9,744		0	31,100	(31,100)	0	0	(31,100)	0	0	0	9,744	9,744	0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						515,912	XXX	519,602	563,942	(44,340)	0	59,515	(103,855)	0	460,087	0	55,824	55,824	0	XXX
5989999997. Total - Common Stocks - Part 4						515,912	XXX	519,602	563,942	(44,340)	0	59,515	(103,855)	0	460,087	0	55,824	55,824	0	XXX
5989999998. Total - Common Stocks - Part 5						744,005	XXX	978,494	0	0	0	232,238	(232,238)	0	746,257	0	(2,251)	(2,251)	15,483	XXX
5989999999. Total - Common Stocks						1,259,917	XXX	1,498,096	563,942	(44,340)	0	291,753	(336,093)	0	1,206,344	0	53,573	53,573	15,483	XXX
5999999999. Total - Preferred and Common Stocks						1,259,917	XXX	1,498,096	563,942	(44,340)	0	291,753	(336,093)	0	1,206,344	0	53,573	53,573	15,483	XXX
6009999999 - Totals						1,995,036,952	XXX	2,062,917,542	2,007,849,384	72,954	(5,172,292)	1,178,817	(6,278,155)	0	2,002,549,724	0	(9,898,267)	(9,898,267)	42,876,141	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. Special Revenues																				
546598-AA-1	LOUISVILLE & JEFFERSON REGL ARPT S1999A		04/14/2022	GOLDMAN SACHS & CO	04/29/2022	GOLDMAN SACHS & CO	22,100,000	22,100,000	22,100,000	22,100,000	0	0	0	0	0	0	0	0	5,068	1,574
546598-AC-7	LOUISVILLE & JEFFERSON REGL ARPT S1999C		03/14/2022	CITIGROUP GLOBAL MARKETS	03/21/2022	CITIGROUP GLOBAL MARKETS	34,600,000	34,600,000	34,600,000	34,600,000	0	0	0	0	0	0	0	0	3,924	1,773
610532-BZ-5	MONROE CO DEV AUTH GULF POWER S2019		12/13/2022	MORGAN STANLEY	12/19/2022	MORGAN STANLEY	10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	0	0	0	14,186	7,548
79208E-BY-8	SAINT LUCIE SOL WST DISP (FL P & L) S03		12/13/2022	WELLS FARGO SECURITIES	12/19/2022	WELLS FARGO SECURITIES	21,500,000	21,500,000	21,500,000	21,500,000	0	0	0	0	0	0	0	0	30,365	16,523
3137H9-EV-7	FHR 5274 DA CMO		10/14/2022	GOLDMAN SACHS & CO	12/25/2022	PAID ON PRINCIPAL	450,023	446,964	450,023	450,023	0	3,059	0	3,059	0	0	0	0	2,783	2,063
3140KE-K8-0	FNMA PASS THRU CERT POOL #BP6618		10/19/2022	MORGAN STANLEY	12/25/2022	PAID ON PRINCIPAL	126,544	103,568	126,544	126,544	0	22,976	0	22,976	0	0	0	0	359	176
3140N1-PX-5	FNMA PASS THRU CERT POOL #BM8537		09/22/2022	CITIGROUP GLOBAL MARKETS	12/25/2025	PAID ON PRINCIPAL	80,867	78,264	80,867	80,867	0	2,603	0	2,603	0	0	0	0	606	253
3140XJ-FU-2	FNMA PASS THRU CERT POOL #FS2878		10/19/2022	MORGAN STANLEY	12/25/2022	PAID ON PRINCIPAL	486,415	434,182	486,415	486,415	0	52,233	0	52,233	0	0	0	0	1,608	946
0909999999. Subtotal - Bonds - U.S. Special Revenues							89,343,849	89,262,979	89,343,849	89,343,849	0	80,870	0	80,870	0	0	0	0	58,899	30,854
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
459200-KN-0	IBM CORP		02/07/2022	VARIOUS	08/15/2022	GOLDMAN SACHS & CO	10,000,000	9,921,500	9,002,900	9,925,014	0	3,514	0	3,514	0	0	(922,114)	(922,114)	142,044	0
78409V-AU-8	S&P GLOBAL INC (144A)		03/02/2022	EXCHANGED	03/19/2022	MAKE WHOLE CALL	1,825,000	1,872,158	1,888,309	1,870,489	0	(1,670)	0	(1,670)	0	0	(45,489)	(45,489)	73,347	6,483
78409V-AV-6	S&P GLOBAL INC (144A)		03/02/2022	EXCHANGED	03/19/2022	MAKE WHOLE CALL	2,000,000	2,057,840	2,072,200	2,056,563	0	(1,277)	0	(1,277)	0	0	(56,563)	(56,563)	99,992	24,368
78409V-AW-4	S&P GLOBAL INC (144A)		03/02/2022	EXCHANGED	04/20/2022	MAKE WHOLE CALL	2,000,000	2,121,360	2,123,760	2,115,518	0	(5,842)	0	(5,842)	0	0	(115,518)	(115,518)	140,913	4,486
78409V-AX-2	S&P GLOBAL INC (144A)		03/02/2022	EXCHANGED	03/24/2022	MAKE WHOLE CALL	1,000,000	1,053,480	1,061,040	1,052,631	0	(849)	0	(849)	0	0	(52,631)	(52,631)	63,596	111
17330C-AR-9	CMLTI 2022-J1 A3A CMO (144A)		02/03/2022	CITIGROUP GLOBAL MARKETS	12/25/2022	PAID ON PRINCIPAL	1,391,137	1,388,529	1,391,137	1,391,137	0	2,608	0	2,608	0	0	0	0	69,382	3,826
36262L-AJ-9	GSMBS 2021-PJ6 A8 (144A)		07/14/2022	WELLS FARGO SECURITIES	12/25/2022	PAID ON PRINCIPAL	120,857	110,055	120,857	120,857	0	10,802	0	10,802	0	0	0	0	652	143
36263N-AB-1	GSMBS 2022-PJ1 A2 (144A)		01/10/2022	GOLDMAN SACHS & CO	12/25/2022	PAID ON PRINCIPAL	334,124	328,224	334,124	334,124	0	5,899	0	5,899	0	0	0	0	4,011	998
74938F-AA-6	RCKT 2022-1 A1 (144A)		01/10/2022	BAS-MERRILL LYNCH	12/25/2022	PAID ON PRINCIPAL	505,626	495,434	505,626	505,626	0	10,192	0	10,192	0	0	0	0	6,351	597
81748X-AD-6	SEMT 2021-5 A4 (144A)		10/31/2022	CITIGROUP GLOBAL MARKETS	12/25/2022	PAID ON PRINCIPAL	13,781	11,675	13,781	13,781	0	2,106	0	2,106	0	0	0	0	29	1
05601X-AA-7	BMWLT 2022-1 A1		01/11/2022	MUFG SECURITIES AMERICAS INC	01/27/2022	TRAVELERS MMLP	40,000,000	40,000,000	39,989,080	40,000,008	0	8	0	8	0	0	(10,928)	(10,928)	2,103	0
14043G-AA-2	COPAR 2022-2 A1		08/02/2022	J P MORGAN CHASE SECURITIES INC	08/26/2022	TRAVELERS MMLP	41,000,000	41,000,000	40,995,203	40,999,964	0	(36)	0	(36)	0	0	(4,761)	(4,761)	52,334	0
14317C-AA-0	CARMX 2022-1 A1		01/19/2022	J P MORGAN CHASE SECURITIES INC	02/15/2022	PAID ON PRINCIPAL	7,457,601	7,457,601	7,457,601	7,457,601	0	0	0	0	0	0	0	0	1,296	0
14317C-AA-0	CARMX 2022-1 A1		01/19/2022	J P MORGAN CHASE SECURITIES INC	02/25/2022	TRAVELERS MMLP	32,542,399	32,542,399	32,505,528	32,542,398	0	0	0	0	0	0	(36,870)	(36,870)	8,483	0
14318M-AA-7	CARMX 2022-3 A1		07/12/2022	RBC CAPITAL MARKETS	07/29/2022	TRAVELERS MMLP	57,528,000	57,528,000	57,536,974	57,527,971	0	(29)	0	(29)	0	0	9,003	9,003	38,299	0
14318U-AA-9	CARMX 2022-4 A1		10/26/2022	BARCLAYS CAPITAL INC	11/15/2022	PAID ON PRINCIPAL	4,846,485	4,846,485	4,846,485	4,846,485	0	0	0	0	0	0	0	0	9,019	0
14318U-AA-9	CARMX 2022-4 A1		10/26/2022	BARCLAYS CAPITAL INC	11/29/2022	TRAVELERS MMLP	23,153,515	23,153,515	23,122,767	23,153,438	0	(77)	0	(77)	0	0	(30,671)	(30,671)	83,297	0
345286-AA-6	FORDO 2022-A A1		01/19/2022	CITIGROUP GLOBAL MARKETS	02/15/2022	PAID ON PRINCIPAL	5,942,636	5,942,636	5,942,636	5,942,636	0	0	0	0	0	0	0	0	867	0
345286-AA-6	FORDO 2022-A A1		01/19/2022	CITIGROUP GLOBAL MARKETS	02/25/2022	TRAVELERS MMLP	22,922,364	22,922,364	22,905,356	22,922,364	0	0	0	0	0	0	(17,008)	(17,008)	4,867	0
345295-AA-7	FORDO 2022-D A1		11/17/2022	J P MORGAN CHASE SECURITIES INC	12/15/2022	PAID ON PRINCIPAL	6,062,429	6,062,429	6,062,429	6,062,429	0	0	0	0	0	0	0	0	17,794	0
345295-AA-7	FORDO 2022-D A1		11/17/2022	J P MORGAN CHASE SECURITIES INC	12/29/2022	TRAVELERS MMLP	25,937,571	25,937,571	25,929,478	25,940,388	0	2,817	0	2,817	0	0	(10,909)	(10,909)	122,467	0
380130-AA-2	GMALT 2022-3 A1		08/09/2022	WELLS FARGO SECURITIES	08/26/2022	TRAVELERS MMLP	30,000,000	30,000,000	30,000,000	29,999,978	0	(22)	0	(22)	0	0	22	22	23,040	0
380146-AA-8	GMCAR 2022-1 A1		01/11/2022	BNP PARIBAS	01/27/2022	TRAVELERS MMLP	31,000,000	31,000,000	30,992,746	31,000,000	0	0	0	0	0	0	(7,254)	(7,254)	1,575	0
50117J-AA-1	KCOT 2022-2A A1 (144A)		07/14/2022	MUFG SECURITIES AMERICAS INC	07/29/2022	TRAVELERS MMLP	16,500,000	16,500,000	16,502,574	16,499,990	0	(10)	0	(10)	0	0	2,584	2,584	11,191	0
65480J-AA-8	NAROT 2022-B A1		09/20/2022	WELLS FARGO SECURITIES	10/17/2022	PAID ON PRINCIPAL	2,136,988	2,136,988	2,136,988	2,136,988	0	0	0	0	0	0	0	0	4,160	0
65480J-AA-8	NAROT 2022-B A1		09/20/2022	WELLS FARGO SECURITIES	10/28/2022	TRAVELERS MMLP	12,863,012	12,863,012	12,838,893	12,862,297	0	(714)	0	(714)	0	0	(23,404)	(23,404)	39,532	0
89231C-AA-5	TAOT 2022-C A1		08/08/2022	CITIGROUP GLOBAL MARKETS	08/26/2022	TRAVELERS MMLP	22,000,000	22,000,000	22,000,000	21,999,985	0	(15)	0	(15)	0	0	15	15	17,961	0
89239H-AA-6	TAOT 2022-D A1		11/01/2022	SOCIETY GENERALE AMERICAS	11/29/2022	TRAVELERS MMLP	31,700,000	31,700,000	31,669,029	31,699,941	0	(59)	0	(59)	0	0	(30,912)	(30,912)	82,232	0
90291U-AA-0	USAOT 2022-A A1 (144A)		10/04/2022	CITIGROUP GLOBAL MARKETS	10/28/2022	TRAVELERS MMLP	20,000,000	20,000,000	19,976,560	19,999,972	0	(28)	0	(28)	0	0	(23,412)	(23,412)	35,502	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							452,783,524	452,953,255	451,924,062	452,980,571	0	27,316	0	27,316	0	0	(1,376,818)	(1,376,818)	1,156,335	41,012
2509999998. Total - Bonds							542,127,373	542,216,234	541,267,911	542,324,420	0	108,186	0	108,186	0	0	(1,376,818)	(1,376,818)	1,215,234	71,866

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
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
92645B-10-3	VICTORY CAPITAL HOLDINGS INC		03/21/2022	DIST FROM PARTNERSHIP	09/28/2022	CITIGROUP GLOBAL MKTS	30,965.000	978,494	744,004	746,257	0	0	232,238	(232,238)	0	0	(2,252)	(2,252)	15,483	0
22041E-60-9	CORSA COAL CORP		02/01/2022	DIRECT WITH COMPANY	03/22/2022	CITIGROUP GLOBAL MKTS	1.000	0	1	0	0	0	0	0	0	0	1	1	0	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								978,494	744,005	746,257	0	0	232,238	(232,238)	0	0	(2,251)	(2,251)	15,483	0
5989999998. Total - Common Stocks								978,494	744,005	746,257	0	0	232,238	(232,238)	0	0	(2,251)	(2,251)	15,483	0
5999999999. Total - Preferred and Common Stocks								978,494	744,005	746,257	0	0	232,238	(232,238)	0	0	(2,251)	(2,251)	15,483	0
6009999999 - Totals								543,194,728	542,011,916	543,070,677	0	108,186	232,238	(124,052)	0	0	(1,379,069)	(1,379,069)	1,230,717	71,866

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	292,233,114	0	0	1,000.000	100.0
89431@-10-0	TRAVELERS CAS & SUR CO OF AMERICA		31194	06-0907370	8BI	2,249,444,782	0	0	5,400.000	100.0
89431*-10-2	TRAVELERS CASUALTY INS. CO OF AMERICA		19046	06-0876835	8BI	545,054,780	0	0	30,000.000	100.0
89432#-10-7	TRAVELERS CASUALTY CO. OF CONNECTICUT		36170	06-1286266	8BI	92,893,026	0	0	1,500.000	100.0
89432*-10-1	TRAVELERS COMMERCIAL INSURANCE COMPANY		36137	06-1286268	8BI	103,321,505	0	0	1,500.000	100.0
89432@-10-9	TRAVELERS EXCESS & SURPLUS LINES CO.		29696	06-1203698	8BI	66,736,446	0	0	100.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						3,349,683,653	0	0	XXX	XXX
Common Stock - Alien Insurer										
C9082#-10-5	TRAVELERS INSURANCE COMPANY OF CANADA	A		AA-1560039	8BIV	394,843,608	0	0	280,000.000	100.0
1499999. Subtotal - Common Stock - Alien Insurer						394,843,608	0	0	XXX	XXX
Common Stock - Non - Insurer										
C3300*-10-8	8527512 CANADA INC.	A			8BIII	749,605,432	0	0	83,712.000	77.5
1599999. Subtotal - Common Stock - Non - Insurer						749,605,432	0	0	XXX	XXX
1899999. Total Common Stocks						4,494,132,693	0	0	XXX	XXX
1999999 - Totals						4,494,132,693	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 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
Bonds - U.S. Governments - Issuer Obligations						
000000-00-0	REPO - CITI A TREASURY		1.A	20,384,470	20,384,470	01/03/2023
000000-00-0	REPO - DEUTSCHE A TREASURY		1.A	117,365	117,365	01/03/2023
000000-00-0	REPO - HSBC A TREASURY		1.A	20,384,470	20,384,470	01/03/2023
000000-00-0	REPO - JP A TREASURY		1.A	20,384,470	20,384,470	01/03/2023
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				61,270,775	61,270,775	XXX
0109999999. Total - U.S. Government Bonds				61,270,775	61,270,775	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				61,270,775	61,270,775	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				61,270,775	61,270,775	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
9999999999 - Totals				61,270,775	61,270,775	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 44,863,874 — Book/Adjusted Carrying Value $ 44,863,874
2. Average balance for the year — Fair Value $ 48,717,660 — Book/Adjusted Carrying Value $ 48,717,660
3.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:											
3A	1A ...$ 61,270,775	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
9999999999 - 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	..... (675,543)	..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	(675,543)	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	(675,543)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
0599999 Total - Cash	XXX	XXX	0	0	(675,543)	XXX

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

1. January.....	(685,243)	4. April.....	(204,285)	7. July.....	(807,703)	10. October.....	(920,882)
2. February....	(474,306)	5. May.....	(671,051)	8. August.....	(839,179)	11. November...	(1,031,134)
3. March	(504,348)	6. June	(283,121)	9. September	(596,746)	12. December	(675,543)

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
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
Qualified Cash Pools Under SSAP No. 2R								
	TRAVELERS M MKT LIQUIDITY POOL		12/31/2022	4.332		344,368,103	0	378,523
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						344,368,103	0	378,523
8609999999 - Total Cash Equivalents						344,368,103	0	378,523

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 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	154,681	154,931
5. California CA	B	WORKERS COMP	0	0	638,004,923	623,119,472
6. Colorado CO			0	0	0	0
7. Connecticut CT	B	GENERAL PURPOSE-HOME STATE DEPOSIT	3,107,325	3,057,220	0	0
8. Delaware DE	B	WORKERS COMP	0	0	123,429	121,386
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	GENERAL PURPOSE	0	0	133,715	131,502
12. Hawaii HI			0	0	0	0
13. Idaho ID	B	WORKERS COMP	0	0	1,957,000	1,925,559
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	216,374	215,250
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	325,368	326,506
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	849,166	847,350
33. New York NY			0	0	0	0
34. North Carolina NC	B	GENERAL PURPOSE	0	0	530,448	530,435
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	34,026,855	32,749,269
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	1,118,066	1,049,690
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	54,642,168	52,906,141
59. Subtotal	XXX	XXX	3,107,325	3,057,220	732,082,191	714,077,489
DETAILS OF WRITE-INS						
5801. OTHER	B	DEPARTMENT OF LABOR	0	0	34,293,706	33,734,403
5802. OTHER	B	TREASURIES FUTURES COLLATERAL	0	0	8,013,724	7,889,600
5803. OTHER	B	USAIG WORKERS COMPENSATION	0	0	538,712	471,890
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	11,796,026	10,810,248
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	54,642,168	52,906,141