PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2023

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
#	PAUL EDWARD MUNSON	Senior Vice President, Finance & Corporate Controller
	SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
#	LARRY JAY MILLS, JR.	Vice President, Finance & Treasurer
	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	Paul E. Munson
President	Secretary	Controller

Subscribed and sworn to before me this

19th day of January, 2024

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)	12,767,495,576	0	12,767,495,576	11,844,044,904
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	1,636,460	0	1,636,460	1,631,380
	2.2 Common stocks	4,484,873,709	0	4,484,873,709	4,496,614,752
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 ($ (824,667), Schedule E - Part 1), cash equivalents ($ 623,402,690, Schedule E - Part 2) and short-term investments ($ 0, Schedule DA)	622,578,023	0	622,578,023	343,692,560
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)	1,647,004,501	5,914,138	1,641,090,363	1,778,578,768
9.	Receivable for securities	72,084,191	0	72,084,191	1,170,892
10.	Securities lending reinvested collateral assets (Schedule DL)	34,949,615	0	34,949,615	61,270,775
11.	Aggregate write-ins for invested assets	(66,464)	0	(66,464)	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	19,630,555,611	5,914,138	19,624,641,473	18,527,004,030
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	103,323,601	0	103,323,601	95,424,991
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	932,442,313	31,276,008	901,166,305	759,735,814
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 25,450,000 earned but unbilled premiums)	1,352,517,268	6,214,455	1,346,302,813	1,194,845,358
	15.3 Accrued retrospective premiums ($ 9,684,067) and contracts subject to redetermination ($ 0)	9,684,067	1,128,712	8,555,356	12,477,288
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	34,775,511	0	34,775,511	15,075,552
	16.2 Funds held by or deposited with reinsured companies	176,145	0	176,145	174,846
	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	143,394,823	0	143,394,823	105,317,216
19.	Guaranty funds receivable or on deposit	345,618	0	345,618	421,938
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	82,199,478	0	82,199,478	104,932,481
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	84,567,632	1,804,831	82,762,801	63,101,765
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	22,373,982,069	46,338,144	22,327,643,925	20,878,511,280
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	22,373,982,069	46,338,144	22,327,643,925	20,878,511,280
	DETAILS OF WRITE-INS				
1101.	Deferred gain	(66,464)	0	(66,464)	0
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)	(66,464)	0	(66,464)	0
2501.	Equities and deposits in pools and associations	33,622,513	0	33,622,513	30,056,636
2502.	Suspense, undistributed payments	23,444,863	0	23,444,863	13,100,849
2503.	Amounts receivable under high deductible policies	17,996,415	1,804,831	16,191,584	10,887,022
2598.	Summary of remaining write-ins for Line 25 from overflow page	9,503,840	0	9,503,840	9,057,259
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	84,567,632	1,804,831	82,762,801	63,101,765

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	8,103,337,745	7,688,815,504
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	357,167,683	357,094,928
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	1,726,185,928	1,632,290,905
4.	Commissions payable, contingent commissions and other similar charges	170,389,181	154,419,237
5.	Other expenses (excluding taxes, licenses and fees)	128,794,836	125,494,911
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	79,845,734	73,103,777
7.1	Current federal and foreign income taxes (including $ (86,983,590) on realized capital gains (losses))	74,118,477	10,399,941
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 $ 273,917,277 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	3,423,014,817	2,967,625,596
10.	Advance premium	100	0
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	11,300,833	10,344,799
12.	Ceded reinsurance premiums payable (net of ceding commissions)	77,764,156	59,864,351
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	5,864,577	6,087,235
15.	Remittances and items not allocated	417,195	(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	0
22.	Payable for securities lending	34,949,615	61,270,775
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	(7,444,325)	(7,026,961)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	14,185,706,553	13,139,784,194
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	14,185,706,553	13,139,784,194
29.	Aggregate write-ins for special surplus funds	8,797,261	8,355,232
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	2,660,159,287
35.	Unassigned funds (surplus)	5,447,980,825	5,045,212,567
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)	8,141,937,373	7,738,727,086
38.	TOTALS (Page 2, Line 28, Col. 3)	22,327,643,925	20,878,511,280
	DETAILS OF WRITE-INS		
2501.	Retroactive reinsurance reserve assumed	240,064	240,093
2502.	Escheat liability	181,746	243,437
2503.	Retroactive reinsurance reserve ceded	(7,866,134)	(7,510,490)
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)	(7,444,325)	(7,026,961)
2901.	Special surplus from retroactive reinsurance	8,797,261	8,355,232
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)	8,797,261	8,355,232
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)	6,795,932,698	6,028,445,818
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	4,217,363,113	3,658,645,442
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	670,756,722	581,191,917
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	1,934,636,432	1,711,050,266
5.	Aggregate write-ins for underwriting deductions	0	0
6.	Total underwriting deductions (Lines 2 through 5)	6,822,756,267	5,950,887,624
7.	Net income of protected cells	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7)	(26,823,570)	77,558,193
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	1,223,278,181	1,070,108,821
10.	Net realized capital gains (losses) less capital gains tax of $ 17,770 (Exhibit of Capital Gains (Losses))	(15,755,726)	(15,695,206)
11.	Net investment gain (loss) (Lines 9 + 10)	1,207,522,455	1,054,413,615
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $ 1,515,591 amount charged off $ 11,473,400)	(9,957,810)	(16,531,867)
13.	Finance and service charges not included in premiums	19,115,341	18,665,836
14.	Aggregate write-ins for miscellaneous income	1,119,519	656,617
15.	Total other income (Lines 12 through 14)	10,277,050	2,790,586
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,190,975,936	1,134,762,394
17.	Dividends to policyholders	7,933,655	6,279,016
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)	1,183,042,281	1,128,483,379
19.	Federal and foreign income taxes incurred	51,336,687	109,423,935
20.	Net income (Line 18 minus Line 19)(to Line 22)	1,131,705,593	1,019,059,444
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	7,738,727,086	7,829,970,720
22.	Net income (from Line 20)	1,131,705,593	1,019,059,444
23.	Net transfers (to) from Protected Cell accounts	0	0
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $ (20,045,893)	(175,505,427)	60,487,462
25.	Change in net unrealized foreign exchange capital gain (loss)	5,167,484	(6,793,907)
26.	Change in net deferred income tax	18,031,714	20,832,276
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	(4,189,077)	4,836,389
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	0	0
29.	Change in surplus notes	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0
31.	Cumulative effect of changes in accounting principles	0	0
32.	Capital changes:		
	32.1 Paid in	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0
	32.3 Transferred to surplus	0	0
33.	Surplus adjustments:		
	33.1 Paid in	0	30,334,702
	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	(572,000,000)	(1,220,000,000)
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)	403,210,287	(91,243,634)
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	8,141,937,373	7,738,727,086
	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.	Retroactive reinsurance gain/loss	787,836	(280,328)
1402.	Profit and loss, miscellaneous	405,276	1,005,002
1403.	Fines and penalties of regulatory authorities	(73,593)	(68,058)
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0
1499.	Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	1,119,519	656,617
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	6,976,986,354	6,156,859,751
2.	Net investment income	1,224,736,754	1,100,100,873
3.	Miscellaneous income	10,277,050	2,790,586
4.	Total (Lines 1 through 3)	8,212,000,158	7,259,751,210
5.	Benefit and loss related payments	3,822,469,376	3,252,207,668
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,485,001,706	2,243,745,964
8.	Dividends paid to policyholders	6,977,621	7,168,236
9.	Federal and foreign income taxes paid (recovered) net of $ (2,294,861) tax on capital gains (losses)	(12,364,079)	118,565,616
10.	Total (Lines 5 through 9)	6,302,084,624	5,621,687,483
11.	Net cash from operations (Line 4 minus Line 10)	1,909,915,534	1,638,063,726
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	2,057,404,144	1,971,800,921
	12.2 Stocks	4,354,559	1,259,916
	12.3 Mortgage loans	0	0
	12.4 Real estate	0	0
	12.5 Other invested assets	84,692,875	76,932,048
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	4,002	(11,095)
	12.7 Miscellaneous proceeds	26,321,160	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,172,776,741	2,049,981,790
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	3,000,928,428	2,262,942,725
	13.2 Stocks	0	0
	13.3 Mortgage loans	0	0
	13.4 Real estate	0	0
	13.5 Other invested assets	135,904,899	210,314,688
	13.6 Miscellaneous applications	70,913,299	60,791,922
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,207,746,626	2,534,049,334
14.	Net increase/(decrease) in contract loans and premium notes	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(1,034,969,885)	(484,067,545)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	30,334,702
	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	572,000,000	1,220,000,000
	16.6 Other cash provided (applied)	(24,060,186)	68,432,748
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(596,060,186)	(1,121,232,550)
	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)	278,885,463	32,763,631
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	343,692,560	310,928,929
	19.2 End of period (Line 18 plus Line 19.1)	622,578,023	343,692,560

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

20.0001. Stock distribution from limited partnership	4,260,119	1,714,602
20.0002. Exchange of bonds	2,834,860	19,552,938
20.0003. Income payment received in securities	131,527	204,037
20.0004. Tax credits from certified capital company (CAPCO)	0	37,681

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	202,748,371	78,889,301	100,403,745	181,233,927
2.1 Allied lines	275,777,298	85,643,776	136,101,555	225,319,519
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	49,589,668	21,903,321	24,223,760	47,269,229
4. Homeowners multiple peril	1,492,411,925	697,909,735	806,483,626	1,383,838,034
5.1 Commercial multiple peril (non-liability portion)	572,397,505	235,310,099	277,478,751	530,228,854
5.2 Commercial multiple peril (liability portion)	411,884,253	152,254,592	172,854,706	391,284,139
6. Mortgage guaranty	0	0	0	0
8. Ocean marine	96,180,831	28,020,594	43,965,992	80,235,433
9. Inland marine	175,380,125	73,295,719	81,514,979	167,160,865
10. Financial guaranty	0	0	0	0
11.1 Medical professional liability - occurrence	12,578	(77)	0	12,501
11.2 Medical professional liability - claims-made	0	0	0	0
12. Earthquake	38,576,513	15,535,773	20,886,963	33,225,323
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	719,938,017	259,741,389	264,669,430	715,009,976
17.1 Other liability - occurrence	643,199,566	250,778,829	274,704,635	619,273,760
17.2 Other liability - claims-made	188,003,071	111,883,832	119,396,527	180,490,376
17.3 Excess workers' compensation	3,753,197	1,395,400	1,501,678	3,646,919
18.1 Products liability - occurrence	32,327,487	11,682,165	12,925,365	31,084,287
18.2 Products liability - claims-made	6,681,596	2,899,985	3,065,259	6,516,322
19.1 Private passenger auto no-fault (personal injury protection)	64,903,046	26,050,286	28,219,095	62,734,237
19.2 Other private passenger auto liability	800,116,076	320,136,711	356,699,460	763,553,326
19.3 Commercial auto no-fault (personal injury protection)	8,989,386	96,918	1,447,506	7,638,798
19.4 Other commercial auto liability	531,232,380	221,794,200	243,724,733	509,301,847
21.1 Private passenger auto physical damage	623,793,166	235,735,310	280,009,037	579,519,439
21.2 Commercial auto physical damage	145,522,451	60,777,790	64,500,574	141,799,667
22. Aircraft (all perils)	14,813,135	0	9,987,197	4,825,938
23. Fidelity	11,287,589	8,302,573	8,052,562	11,537,601
24. Surety	354,790	145,134	92,981	406,943
26. Burglary and theft	1,234,724	796,862	749,583	1,282,003
27. Boiler and machinery	77,572,158	28,800,477	32,801,412	73,571,222
28. Credit	12,710,667	0	10,801,372	1,909,295
29. International	0	0	0	0
30. Warranty	0	0	0	0
31. Reinsurance - nonproportional assumed property	40,636,021	6,217,275	8,201,945	38,651,352
32. Reinsurance - nonproportional assumed liability	3,295,249	3,071,413	3,267,211	3,099,452
33. Reinsurance - nonproportional assumed financial lines	272,331	160,578	160,792	272,117
34. Aggregate write-ins for other lines of business	0	0	0	0
35. TOTALS	7,245,595,170	2,939,229,962	3,388,892,434	6,795,932,698
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	98,681,072	1,722,673	0	0	100,403,745
2.1 Allied lines	132,881,098	3,220,457	0	0	136,101,555
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	24,602,576	(378,816)	0	0	24,223,760
4. Homeowners multiple peril	806,483,626	0	0	0	806,483,626
5.1 Commercial multiple peril (non-liability portion)	279,719,958	(120,103)	(2,121,105)	0	277,478,751
5.2 Commercial multiple peril (liability portion)	179,931,040	0	(7,076,334)	0	172,854,706
6. Mortgage guaranty	0	0	0	0	0
8. Ocean marine	44,894,105	287,583	(1,215,696)	0	43,965,992
9. Inland marine	71,448,778	10,392,008	(325,807)	0	81,514,979
10. Financial guaranty	0	0	0	0	0
11.1 Medical professional liability - occurrence	0	0	0	0	0
11.2 Medical professional liability - claims-made	0	0	0	0	0
12. Earthquake	20,321,120	565,843	0	0	20,886,963
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	282,964,614	170,812	(10,522,509)	(7,943,487)	264,669,430
17.1 Other liability - occurrence	292,540,062	(13,709,738)	(3,769,122)	(356,566)	274,704,635
17.2 Other liability - claims-made	65,990,454	53,410,070	(3,997)	0	119,396,527
17.3 Excess workers' compensation	1,501,678	0	0	0	1,501,678
18.1 Products liability - occurrence	13,370,210	40,670	(415,430)	(70,085)	12,925,365
18.2 Products liability - claims-made	3,053,486	11,773	0	0	3,065,259
19.1 Private passenger auto no-fault (personal injury protection)	28,219,095	0	0	0	28,219,095
19.2 Other private passenger auto liability	356,699,460	0	0	0	356,699,460
19.3 Commercial auto no-fault (personal injury protection)	1,389,652	57,854	0	0	1,447,506
19.4 Other commercial auto liability	243,393,338	633,641	0	(302,246)	243,724,733
21.1 Private passenger auto physical damage	280,009,037	0	0	0	280,009,037
21.2 Commercial auto physical damage	64,476,170	24,404	0	0	64,500,574
22. Aircraft (all perils)	9,987,197	0	0	0	9,987,197
23. Fidelity	4,504,125	3,548,437	0	0	8,052,562
24. Surety	20,845	72,136	0	0	92,981
26. Burglary and theft	533,245	216,339	0	0	749,583
27. Boiler and machinery	31,874,520	926,892	0	0	32,801,412
28. Credit	10,801,372	0	0	0	10,801,372
29. International	0	0	0	0	0
30. Warranty	0	0	0	0	0
31. Reinsurance - nonproportional assumed property	8,253,030	(51,085)	0	0	8,201,945
32. Reinsurance - nonproportional assumed liability	2,756,536	510,675	0	0	3,267,211
33. Reinsurance - nonproportional assumed financial lines	160,792	0	0	0	160,792
34. Aggregate write-ins for other lines of business	0	0	0	0	0
35. TOTALS	3,361,462,290	61,552,527	(25,450,000)	(8,672,383)	3,388,892,434
36. Accrued retrospective premiums based on experience					8,672,383
37. Earned but unbilled premiums					25,450,000
38. Balance (Sum of Line 35 through 37)					3,423,014,817
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	16,259,139	202,748,371	1,501,985	17,761,124	0	202,748,371
2.1 Allied lines	1,517,153	275,777,298	11,453,442	12,970,595	0	275,777,298
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	49,589,668	0	0	0	49,589,668
4. Homeowners multiple peril	17,835,366	1,492,411,925	1,792,480	19,627,846	0	1,492,411,925
5.1 Commercial multiple peril (non-liability portion)	20,098	572,397,505	532	20,630	0	572,397,505
5.2 Commercial multiple peril (liability portion)	0	411,884,253	0	0	0	411,884,253
6. Mortgage guaranty	0	0	0	0	0	0
8. Ocean marine	859	96,180,831	0	859	0	96,180,831
9. Inland marine	93,051	175,380,125	0	93,051	0	175,380,125
10. Financial guaranty	0	0	0	0	0	0
11.1 Medical professional liability - occurrence	0	12,578	0	0	0	12,578
11.2 Medical professional liability - claims-made	0	0	0	0	0	0
12. Earthquake	24,498	38,576,513	0	24,498	0	38,576,513
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	330,509,533	719,938,017	929	330,510,462	0	719,938,017
17.1 Other liability - occurrence	433,327	643,199,566	10,616	443,943	0	643,199,566
17.2 Other liability - claims-made	1,438	188,003,071	0	1,438	0	188,003,071
17.3 Excess workers' compensation	0	3,753,197	0	0	0	3,753,197
18.1 Products liability - occurrence	(31,761)	32,327,487	0	(31,761)	0	32,327,487
18.2 Products liability - claims-made	0	6,681,596	0	0	0	6,681,596
19.1 Private passenger auto no-fault (personal injury protection)	0	64,903,046	0	0	0	64,903,046
19.2 Other private passenger auto liability	0	800,116,076	0	0	0	800,116,076
19.3 Commercial auto no-fault (personal injury protection)	0	8,989,386	0	0	0	8,989,386
19.4 Other commercial auto liability	0	531,232,380	0	0	0	531,232,380
21.1 Private passenger auto physical damage	0	623,793,166	0	0	0	623,793,166
21.2 Commercial auto physical damage	0	145,522,451	0	0	0	145,522,451
22. Aircraft (all perils)	0	14,813,135	0	0	0	14,813,135
23. Fidelity	2,725	11,287,589	0	2,725	0	11,287,589
24. Surety	90,973,450	354,790	0	90,973,450	0	354,790
26. Burglary and theft	6,006	1,234,724	52,463	58,469	0	1,234,724
27. Boiler and machinery	0	77,572,158	0	0	0	77,572,158
28. Credit	0	12,710,667	0	0	0	12,710,667
29. International	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0
31. Reinsurance - nonproportional assumed property	XXX	40,636,021	0	0	0	40,636,021
32. Reinsurance - nonproportional assumed liability	XXX	3,295,249	0	0	0	3,295,249
33. Reinsurance - nonproportional assumed financial lines	XXX	272,331	0	0	0	272,331
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0
35. TOTALS	457,644,882	7,245,595,170	14,812,447	472,457,329	0	7,245,595,170
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				5	6	7	8
		1	2	3	4				
		Direct Business	Reinsurance Assumed	Reinsurance Recovered	Net Payments (Cols. 1 + 2 -3)	Net Losses Unpaid Current Year (Part 2A , Col. 8)	Net Losses Unpaid Prior Year	Losses Incurred Current Year (Cols. 4 + 5 - 6)	Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1.	Fire	1,718,387	72,502,141	2,618,800	71,601,728	68,441,926	61,019,496	79,024,158	43.6
2.1	Allied lines	900,440	87,334,612	7,778,346	80,456,706	65,409,945	52,048,723	93,817,928	41.6
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	29,459,983	0	29,459,983	19,246,407	19,037,375	29,669,015	62.8
4.	Homeowners multiple peril	5,936,917	969,443,869	6,237,757	969,143,029	467,533,849	444,964,638	991,712,239	71.7
5.1	Commercial multiple peril (non-liability portion)	(554)	292,492,301	21,446	292,470,301	215,329,894	183,844,922	323,955,273	61.1
5.2	Commercial multiple peril (liability portion)	5,584,809	134,108,258	5,584,809	134,108,258	610,724,709	570,307,953	174,525,013	44.6
6.	Mortgage guaranty	0	0	0	0	0	0	0	0.0
8.	Ocean marine	0	28,411,832	0	28,411,832	52,398,188	44,633,881	36,176,138	45.1
9.	Inland marine	7,485	75,728,526	7,485	75,728,526	43,075,645	40,258,488	78,545,682	47.0
10.	Financial guaranty	0	0	0	0	0	0	0	0.0
11.1	Medical professional liability - occurrence	0	18,593	0	18,593	189,568	242,043	(33,883)	(271.1)
11.2	Medical professional liability - claims-made	0	641,807	0	641,807	1,987,152	5,702,808	(3,073,850)	0.0
12.	Earthquake	0	10,654	0	10,654	(316,039)	(98,270)	(207,115)	(0.6)
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	146,429,109	348,972,877	146,748,707	348,653,279	2,880,419,025	2,944,341,370	284,730,934	39.8
17.1	Other liability - occurrence	81,029,008	315,206,355	81,032,149	315,203,215	1,409,118,977	1,222,068,101	502,254,090	81.1
17.2	Other liability - claims-made	1,833	84,016,588	1,833	84,016,588	328,134,742	321,684,325	90,467,005	50.1
17.3	Excess workers' compensation	3,291,510	3,019,349	3,291,510	3,019,349	122,048,391	122,908,019	2,159,721	59.2
18.1	Products liability - occurrence	5,742,495	14,935,569	5,759,453	14,918,611	150,478,992	146,060,110	19,337,493	62.2
18.2	Products liability - claims-made	0	1,420,457	0	1,420,457	7,255,646	5,649,916	3,026,187	46.4
19.1	Private passenger auto no-fault (personal injury protection)	9,662,769	37,718,042	9,662,769	37,718,042	53,789,428	57,073,123	34,434,346	54.9
19.2	Other private passenger auto liability	(2,428)	475,350,087	(2,428)	475,350,087	650,681,153	568,946,813	557,084,427	73.0
19.3	Commercial auto no-fault (personal injury protection)	615,048	1,882,958	615,048	1,882,958	21,261,336	18,021,957	5,122,337	67.1
19.4	Other commercial auto liability	9,548	293,446,284	9,548	293,446,284	767,845,759	700,587,909	360,704,134	70.8
21.1	Private passenger auto physical damage	(586)	423,881,253	(586)	423,881,253	33,841,132	37,678,463	420,043,922	72.5
21.2	Commercial auto physical damage	2,253	90,035,108	2,253	90,035,108	19,380,935	17,460,237	91,955,806	64.8
22.	Aircraft (all perils)	0	55,964	15,815	40,149	3,207,824	1,552,356	1,695,616	35.1
23.	Fidelity	(30,148)	2,863,024	(30,148)	2,863,024	10,556,114	13,479,027	(59,890)	(0.5)
24.	Surety	(611,284)	327,438	(611,284)	327,438	4,015,261	5,036,065	(693,365)	(170.4)
26.	Burglary and theft	194	359,988	3,546	356,636	980,899	2,042,320	(704,785)	(55.0)
27.	Boiler and machinery	0	22,144,455	0	22,144,455	19,791,412	19,630,789	22,305,078	30.3
28.	Credit	0	(957)	0	(957)	774,419	20,452	753,010	39.4
29.	International	0	11,218	0	11,218	78,274	90,897	(1,405)	(7,024,750.0)
30.	Warranty	0	0	0	0	0	0	0	0.0
31.	Reinsurance - nonproportional assumed property	XXX	4,707,462	0	4,707,462	17,732,032	4,963,280	17,476,215	45.2
32.	Reinsurance - nonproportional assumed liability	XXX	3,101,929	2,307,359	794,570	57,017,213	56,610,310	1,201,473	38.8
33.	Reinsurance - nonproportional assumed financial lines	XXX	230	0	230	209,647	201,218	8,659	3.2
34.	Aggregate write-ins for other lines of business	0	0	0	0	697,893	746,387	(48,495)	0.0
35.	TOTALS	260,286,805	3,813,608,254	271,054,186	3,802,840,872	8,103,337,745	7,688,815,504	4,217,363,113	62.1
	DETAILS OF WRITE-INS								
3401.	Tribal workers' compensation	0	0	0	0	697,893	746,387	(48,495)	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	0	0	0	697,893	746,387	(48,495)	0.0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

		Reported Losses				Incurred But Not Reported			8	9
		1	2	3	4	5	6	7		
	Line of Business	Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses Excl. Incurred But Not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1.	Fire	737,346	58,892,476	910,053	58,719,769	418,746	9,793,526	490,114	68,441,926	5,898,674
2.1	Allied lines	420,104	56,127,430	1,031,747	55,515,787	179,746	10,399,573	685,161	65,409,945	8,994,139
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	7,313,621	0	7,313,621	0	11,932,786	0	19,246,407	4,948,657
4.	Homeowners multiple peril	3,428,951	153,228,685	3,556,287	153,101,349	4,339,234	314,479,542	4,386,276	467,533,849	64,308,697
5.1	Commercial multiple peril (non-liability portion)	179	187,592,132	69,745	187,522,566	926	27,807,327	926	215,329,894	25,693,989
5.2	Commercial multiple peril (liability portion)	8,872,648	235,070,123	8,872,648	235,070,123	4,172,928	375,654,585	4,172,928	610,724,709	258,692,976
6.	Mortgage guaranty	0	0	0	0	0	0	0	0	0
8.	Ocean marine	59,391	29,951,221	59,391	29,951,221	36	22,446,967	36	52,398,188	12,682,710
9.	Inland marine	0	28,312,520	0	28,312,520	(1,163)	14,763,125	(1,163)	43,075,645	3,402,050
10.	Financial guaranty	0	0	0	0	0	0	0	0	0
11.1	Medical professional liability - occurrence	0	1,177	0	1,177	580	188,391	580	189,568	575,281
11.2	Medical professional liability - claims-made	0	1,757,767	0	1,757,767	1,156	229,385	1,156	1,987,152	216,594
12.	Earthquake	0	0	0	0	15	(316,039)	15	(316,039)	12,436
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	596,343,385	1,324,621,445	599,024,697	1,321,940,134	491,793,701	1,558,478,891	491,793,701	2,880,419,025	465,172,634
17.1	Other liability - occurrence	120,719,648	384,851,047	121,451,137	384,119,558	310,842,445	1,025,010,960	310,853,987	1,409,118,977	383,778,755
17.2	Other liability - claims-made	16,409,593	88,803,471	16,409,593	88,803,471	(255,183)	239,331,271	(255,183)	328,134,742	44,284,874
17.3	Excess workers' compensation	43,195,509	35,033,956	43,195,509	35,033,956	15,568,317	87,014,436	15,568,317	122,048,391	13,381,145
18.1	Products liability - occurrence	24,599,879	24,669,175	25,297,894	23,971,160	80,836,400	126,507,832	80,836,400	150,478,992	161,563,401
18.2	Products liability - claims-made	0	1,287,003	0	1,287,003	31,524	5,968,644	31,524	7,255,646	7,375,539
19.1	Private passenger auto no-fault (personal injury protection)	191,593,493	31,444,942	191,593,493	31,444,942	12,236,045	22,344,486	12,236,045	53,789,428	27,761,128
19.2	Other private passenger auto liability	40,643	265,741,953	40,643	265,741,953	0	384,939,200	0	650,681,153	110,001,243
19.3	Commercial auto no-fault (personal injury protection)	25,148,557	4,171,477	25,148,557	4,171,477	3,051,590	17,089,859	3,051,590	21,261,336	3,574,273
19.4	Other commercial auto liability	5	313,387,959	5	313,387,959	526,380	454,457,800	526,380	767,845,759	94,163,232
21.1	Private passenger auto physical damage	5,618	22,181,287	5,618	22,181,287	0	11,659,846	0	33,841,132	7,964,039
21.2	Commercial auto physical damage	11	8,875,643	11	8,875,643	0	10,505,292	0	19,380,935	13,682,963
22.	Aircraft (all perils)	101,179	1,486,257	842,282	745,154	0	2,462,670	0	3,207,824	491,109
23.	Fidelity	2	218,102	2	218,102	(1,889)	10,338,012	(1,889)	10,556,114	981,446
24.	Surety	5,140,984	2,723,091	5,140,984	2,723,091	18,828,286	1,292,171	18,828,286	4,015,261	534,178
26.	Burglary and theft	0	114,587	177	114,410	(744)	866,610	(622)	980,899	243,272
27.	Boiler and machinery	0	11,411,821	0	11,411,821	0	8,379,591	0	19,791,412	1,937,486
28.	Credit	0	8,743	0	8,743	0	765,676	0	774,419	26,467
29.	International	0	10,399	0	10,399	0	67,874	0	78,274	71,085
30.	Warranty	0	0	0	0	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	9,866,954	9	9,866,945	XXX	7,865,087	0	17,732,032	1,079,259
32.	Reinsurance - nonproportional assumed liability	XXX	53,615,540	21,943,992	31,671,548	XXX	25,345,665	0	57,017,213	2,456,140
33.	Reinsurance - nonproportional assumed financial lines	XXX	36,451	0	36,451	XXX	173,196	0	209,647	92,302
34.	Aggregate write-ins for other lines of business	0	4,064	0	4,064	0	693,828	0	697,893	143,757
35.	TOTALS	1,036,817,124	3,342,812,519	1,064,594,473	3,315,035,170	942,569,074	4,788,938,064	943,204,562	8,103,337,745	1,726,185,928
	DETAILS OF WRITE-INS									
3401.	Tribal workers' compensation	0	4,064	0	4,064	0	693,828	0	697,893	143,757
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	4,064	0	4,064	0	693,828	0	697,893	143,757

(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	105,157,832	0	0	105,157,832
	1.2 Reinsurance assumed	310,783,072	0	0	310,783,072
	1.3 Reinsurance ceded	106,767,382	0	0	106,767,382
	1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	309,173,522	0	0	309,173,522
2.	Commission and brokerage:				
	2.1 Direct excluding contingent	0	50,925,855	0	50,925,855
	2.2 Reinsurance assumed, excluding contingent	0	1,014,883,671	0	1,014,883,671
	2.3 Reinsurance ceded, excluding contingent	0	53,356,425	0	53,356,425
	2.4 Contingent - direct	0	1,997,890	0	1,997,890
	2.5 Contingent - reinsurance assumed	0	38,107,218	0	38,107,218
	2.6 Contingent - reinsurance ceded	0	1,997,890	0	1,997,890
	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	1,050,560,318	0	1,050,560,318
3.	Allowances to managers and agents	276	406,645	0	406,921
4.	Advertising	381,510	15,379,862	0	15,761,372
5.	Boards, bureaus and associations	1,678,248	16,292,358	5,075	17,975,681
6.	Surveys and underwriting reports	1,732	20,150,237	1,241	20,153,210
7.	Audit of assureds' records	0	0	0	0
8.	Salary and related items:				
	8.1 Salaries	240,833,530	376,317,104	8,041,330	625,191,964
	8.2 Payroll taxes	17,702,336	24,537,551	309,038	42,548,925
9.	Employee relations and welfare	34,934,129	39,182,405	497,007	74,613,541
10.	Insurance	20,986,636	4,443,798	8,981	25,439,415
11.	Directors' fees	0	0	0	0
12.	Travel and travel items	8,229,401	11,945,737	79,920	20,255,058
13.	Rent and rent items	10,096,839	15,110,950	230,383	25,438,172
14.	Equipment	785,359	8,247,409	18,327	9,051,095
15.	Cost or depreciation of EDP equipment and software	2,271,313	84,809,762	122,248	87,203,323
16.	Printing and stationery	236,731	1,300,220	9,814	1,546,765
17.	Postage, telephone and telegraph, exchange and express	1,591,208	27,177,743	52,287	28,821,238
18.	Legal and auditing	7,939,308	5,243,688	280,587	13,463,582
19.	Totals (Lines 3 to 18)	347,668,556	650,545,469	9,656,238	1,007,870,262
20.	Taxes, licenses and fees:				
	20.1 State and local insurance taxes deducting guaranty association credits of $ 626,839	0	165,324,308	0	165,324,308
	20.2 Insurance department licenses and fees	0	9,349,532	0	9,349,532
	20.3 Gross guaranty association assessments	0	1,687,880	0	1,687,880
	20.4 All other (excluding federal and foreign income and real estate)	0	2,568,632	0	2,568,632
	20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	0	178,930,352	0	178,930,352
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	13,914,645	54,600,292	1,044,091	69,559,028
25.	Total expenses incurred	670,756,722	1,934,636,432	10,700,329	(a) 2,616,093,483
26.	Less unpaid expenses - current year	1,726,185,928	375,850,414	3,179,337	2,105,215,679
27.	Add unpaid expenses - prior year	1,632,290,905	349,430,309	3,587,615	1,985,308,829
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)	576,861,699	1,908,216,327	11,108,607	2,496,186,633
	DETAILS OF WRITE-INS				
2401.	Miscellaneous expenses	17,731,897	91,335,799	1,044,091	110,111,787
2402.	Service reimbursements	(2,163,533)	(10,734,065)	0	(12,897,599)
2403.	Cost of computer software developed for internal use	(1,653,718)	(26,001,442)	0	(27,655,160)
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)	13,914,645	54,600,292	1,044,091	69,559,028

(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) 39,880,852	41,413,986
1.1	Bonds exempt from U.S. tax	(a) 112,536,843	107,145,843
1.2	Other bonds (unaffiliated)	(a) 223,821,192	235,569,612
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 120,741	128,798
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	211,961	211,961
2.21	Common stocks of affiliates	664,100,000	664,100,000
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) 11,785,007	11,785,007
7	Derivative instruments	(f) 0	0
8.	Other invested assets	171,584,052	171,584,052
9.	Aggregate write-ins for investment income	2,064,849	2,064,849
10.	Total gross investment income	1,226,105,498	1,234,004,109
11.	Investment expenses		(g) 10,700,329
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 59,492
14.	Depreciation on real estate and other invested assets		(i) 0
15.	Aggregate write-ins for deductions from investment income		(33,894)
16.	Total deductions (Lines 11 through 15)		10,725,927
17.	Net investment income (Line 10 minus Line 16)		1,223,278,182
	DETAILS OF WRITE-INS		
0901.	Property and wind plans	1,391,973	1,391,973
0902.	Securities lending income	399,098	399,098
0903.	Miscellaneous income	273,778	273,778
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)	2,064,849	2,064,849
1501.	Management fees		(33,894)
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)		(33,894)

(a) Includes $ 23,845,109 accrual of discount less $ 33,741,277 amortization of premium and less $ 9,405,514 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 $ (75) accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.

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

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

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

(i) Includes $ 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	(2,868,005)	0	(2,868,005)	(3,131,000)	0
1.1	Bonds exempt from U.S. tax	258,243	(70,442)	187,800	89,160	0
1.2	Other bonds (unaffiliated)	(4,090,028)	(36,759)	(4,126,787)	(460,139)	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	(39,000)	(39,000)	44,080	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	238,547	(117,997)	120,549	797,291	0
2.21	Common stocks of affiliates	0	0	0	(12,564,442)	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	4,002	0	4,002	0	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	(2,755,063)	(6,263,104)	(9,018,166)	(180,259,806)	5,233,745
9.	Aggregate write-ins for capital gains (losses)	0	1,650	1,650	(66,464)	(830)
10.	Total capital gains (losses)	(9,212,304)	(6,525,653)	(15,737,956)	(195,551,320)	5,232,915
	DETAILS OF WRITE-INS					
0901.	Foreign exchange	0	1,650	1,650	0	(830)
0902.	Deferred gain	0	0	0	(66,464)	0
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	1,650	1,650	(66,464)	(830)

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)	5,914,138	5,518,056	(396,082)
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)	5,914,138	5,518,056	(396,082)
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	31,276,008	29,534,312	(1,741,696)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	6,214,455	4,166,951	(2,047,504)
	15.3 Accrued retrospective premiums and contracts subject to redetermination	1,128,712	1,713,887	585,175
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	1,804,831	1,215,860	(588,971)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	46,338,144	42,149,067	(4,189,077)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	46,338,144	42,149,067	(4,189,077)
	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	1,804,831	1,215,860	(588,971)
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)	1,804,831	1,215,860	(588,971)

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 #	2023	2022
1. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 1,131,705,593	$ 1,019,059,444
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	$ 1,131,705,593	$ 1,019,059,444
Surplus					
5. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 8,141,937,373	$ 7,738,727,086
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	$ 8,141,937,373	$ 7,738,727,086

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 over the period of the contract in proportion to the amount of insurance protection provided, which is generally 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.

Perpetual preferred stocks are generally stated at fair value.

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

period and may be material to the Company's net income in such period. For a discussion of loss and LAE reserving methodology related to asbestos and environmental reserves, see Note 33.

D. Going Concern:

Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

In accordance with SSAP No. 102, *Pensions*, the Company is allocated a portion of the required contributions to the qualified and non-qualified pension plans sponsored by the Company's ultimate holding company (The Travelers Companies, Inc., or TRV) for which the Company has no legal liability. The Company historically has recognized a pension expense that was equal to an allocation of the holding company's GAAP expense, as determined under ASC 715, *Retirement Benefits*. The pension expense should have been the Company's allocated portion of the holding company's required plan contributions, as required by SSAP No. 102.

Beginning with the quarter ended March 31, 2023, the Company changed its accounting for pension expense which is equal to its share of the required holding company annual contributions for the respective plans. Please refer to Note 12G, *Consolidated/Holding Company Plans: Employee Retirement Plans* for more information.

The Company had no material corrections of errors during 2023.

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 Securities Valuation Office (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 2023.

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	$ 1,461,455
2.	12 Months or Longer	$ 63,454,288

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

1.	Less than 12 Months	$ 178,641,994
2.	12 Months or Longer	$ 481,879,375

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

NOTES TO FINANCIAL STATEMENTS

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

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

2. Not applicable.

3. Not applicable.

4. Not applicable.

5. Collateral Reinvestment

Aggregate Cash Collateral Reinvested

Securities Lending	Amortized Cost	Fair Value
30 Days or Less	$ 34,949,615	$ 34,949,615

6. Not applicable.

7. Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

Not applicable.

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

Not applicable.

L. Restricted Assets:

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	34,949,615	—	—	—	34,949,615	61,270,775	(26,321,160)
c. Subject to repurchase agreements	—	—	—	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—
i. FHLB capital stock	—	—	—	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)
j. On deposit with states	718,823,764	—	—	—	718,823,764	680,547,348	38,276,416
k. On deposit with other regulatory bodies	39,265,254	—	—	—	39,265,254	34,293,706	4,971,548
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—
m. Pledged as collateral not captured in other categories	20,157,504	—	—	—	20,157,504	20,348,462	(190,958)
n. Other restricted assets	—	—	—	—	—	—	—
o. Total Restricted Assets	$ 813,196,137	$ —	$ —	$ —	$ 813,196,137	$ 796,460,291	$ 16,735,846

Restricted Asset Category	Current Year			
	8	9	Percentage	
			10	11
	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	— %	— %
b. Collateral held under security lending agreements	—	34,949,615	0.156 %	0.157 %
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	—	718,823,764	3.213 %	3.219 %
k. On deposit with other regulatory bodies	—	39,265,254	0.175 %	0.176 %
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	— %	— %
m. Pledged as collateral not captured in other categories	—	20,157,504	0.090 %	0.090 %
n. Other restricted assets	—	—	— %	— %
o. Total Restricted Assets	$ —	$ 813,196,137	3.635 %	3.642 %

(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	$ 12,319,756	$ —	$ —	$ —	$ 12,319,756	$ 12,334,738	$ (14,982)
Bonds - Futures	7,837,748	—	—	—	7,837,748	8,013,724	(175,976)
Total (c)	$ 20,157,504	$ —	$ —	$ —	$ 20,157,504	$ 20,348,462	$ (190,958)

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	$ 12,319,756	0.055 %	0.055 %
Bonds - Futures	7,837,748	0.035 %	0.035 %
Total (c)	$ 20,157,504	0.090 %	0.090 %

(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	34,949,615	34,949,615	0.156 %	0.157 %
i. Other	—	—	— %	— %
j. Total Collateral Assets	$ 34,949,615	$ 34,949,615	0.156 %	0.157 %
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)	$ 34,949,615	0.246 %
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	3,526,188	3,509,254	3,526,188	3,509,254
(3) LB&SS - AC	—	—	—	—	—	—
(4) LB&SS - FV	—	—	—	—	—	—
(5) Preferred Stock - AC	—	—	—	—	—	—
(6) Preferred Stock - FV	—	—	—	—	—	—
(7) Total	3	3	$ 3,526,188	$ 3,509,254	$ 3,526,188	$ 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	7	—
2. Aggregate Amount of Investment Income	$ 801,658	$ —

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

Asset Type	Percent Share
(1) Cash	1.0 %
(2) Cash equivalents	74.5 %
(3) Short-term investments	24.5 %
(4) Total	100.0 %

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

A. Not applicable.

B. Joint ventures, partnerships, and limited liability companies are recorded on a lag basis with changes in the Company's proportional share of equity recorded as an unrealized gain (loss), subject to testing for possible impairment. As part of the impairment testing process, the Company evaluates those assets for other-than-temporary impairments using financial information that is received from the respective joint venture, partnership, or limited liability company. The Company concluded that some of the aforementioned assets, as a result of deteriorating economic conditions, had other-than-temporary impairments and recorded a realized loss of $3,486,497 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, 2023, the Company had no accrued investment income over 90 days past due.

C. The gross, nonadmitted and admitted amounts for interest income due and accrued.

Interest Income Due and Accrued	Amount
1. Gross	$ 103,323,601
2. Nonadmitted	$ —
3. Admitted	$ 103,323,601

D. The aggregate deferred interest.

	Amount
Aggregate deferred interest	$ 1,237,125

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance.

	Amount
Cumulative amounts of PIK interest included in the current principal balance	$ 131,527

8. DERIVATIVE INSTRUMENTS

Not applicable.

NOTES TO FINANCIAL STATEMENTS

9. INCOME TAXES

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

		December 31, 2023		
		Ordinary	Capital	Total
1. a.	Gross deferred tax assets	$ 288,956,171	$ 41,082,588	$ 330,038,759
b.	Statutory valuation allowance adjustment	—	—	—
c.	Adjusted gross deferred tax assets	288,956,171	41,082,588	330,038,759
d.	Deferred tax assets nonadmitted	—	—	—
e.	Subtotal net admitted deferred tax assets	288,956,171	41,082,588	330,038,759
f.	Deferred tax liabilities	127,399,444	59,244,492	186,643,936
g.	Net admitted deferred tax asset/(liability)	$ 161,556,727	$ (18,161,904)	$ 143,394,823

		December 31, 2022		
		Ordinary	Capital	Total
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

		Change		
		Ordinary	Capital	Total
a.	Gross deferred tax assets	$ 25,690,895	$ 1,360,774	$ 27,051,669
b.	Statutory valuation allowance adjustment	—	—	—
c.	Adjusted gross deferred tax assets	25,690,895	1,360,774	27,051,669
d.	Deferred tax assets nonadmitted	—	—	—
e.	Subtotal net admitted deferred tax assets	25,690,895	1,360,774	27,051,669
f.	Deferred tax liabilities	8,511,448	(19,537,386)	(11,025,938)
g.	Net admitted deferred tax asset/(liability)	$ 17,179,447	$ 20,898,160	$ 38,077,607

2. Admission Calculation Components SSAP No. 101:

		December 31, 2023		
		Ordinary	Capital	Total
a.	Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 188,764,242	$ 77,877	$ 188,842,119
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)	42,343,249	150,562	42,493,811
	1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	42,343,249	150,562	42,493,811
	2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	1,199,781,382
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.	57,848,680	40,854,149	98,702,829
d.	Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	288,956,171	41,082,588	330,038,759
	Deferred tax liabilities netted against deferred tax assets	127,399,444	59,244,492	186,643,936
	Total	$ 161,556,727	$ (18,161,904)	$ 143,394,823

NOTES TO FINANCIAL STATEMENTS

	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

	Change		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 6,412,552	$ 60,963	$ 6,473,515
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)	18,998,680	115,525	19,114,205
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	18,998,680	115,525	19,114,205
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	54,769,901
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.	279,663	1,184,286	1,463,949
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	25,690,895	1,360,774	27,051,669
Deferred tax liabilities netted against deferred tax assets	8,511,448	(19,537,386)	(11,025,938)
Total	$ 17,179,447	$ 20,898,160	$ 38,077,607

	2023	2022
3. a. Ratio percentage used to determine recovery period and threshold limitation amount.	455 %	464 %
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 7,998,542,550	$ 7,633,409,870

4. Impact of Tax-Planning Strategies:

	December 31, 2023	
	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).	$ 288,956,171	$ 41,082,588
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).	$ 288,956,171	$ 41,082,588
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

	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 %

	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).	$ 25,690,895	$ 1,360,774
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).	$ 25,690,895	$ 1,360,774
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, 2023	December 31, 2022	Change
1. Current Income Tax:			
Federal	$ 51,236,256	$ 109,283,197	$ (58,046,941)
Foreign	100,431	140,738	(40,307)
Subtotal	51,336,687	109,423,935	(58,087,248)
Federal income taxes on net capital gains	17,770	(3,559,644)	3,577,414
Federal and foreign income taxes incurred	$ 51,354,457	$ 105,864,291	$ (54,509,834)

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

	December 31, 2023	December 31, 2022	Change
Ordinary:			
Discounting of unpaid losses	$ 122,976,027	$ 118,877,303	$ 4,098,724
Unearned premium reserve	143,766,626	124,640,274	19,126,352
Other	22,213,518	19,747,699	2,465,819
Total ordinary deferred tax assets	$ 288,956,171	$ 263,265,276	$ 25,690,895
Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	—	—	—
Admitted ordinary deferred tax assets	$ 288,956,171	$ 263,265,276	$ 25,690,895
Capital:			
Investments	$ 41,082,588	$ 39,721,814	$ 1,360,774
Total capital deferred tax assets	$ 41,082,588	$ 39,721,814	$ 1,360,774

NOTES TO FINANCIAL STATEMENTS

Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	—	—	—
Admitted capital deferred tax assets	$ 41,082,588	$ 39,721,814	$ 1,360,774
Total admitted deferred tax assets	$ 330,038,759	$ 302,987,090	$ 27,051,669

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

	December 31, 2023	December 31, 2022	Change
Ordinary:			
Investments	$ 119,085,745	$ 106,834,514	$ 12,251,231
Other	8,313,699	12,053,482	(3,739,783)
Total ordinary deferred tax liabilities	$ 127,399,444	$ 118,887,996	$ 8,511,448
Capital:			
Investments	$ 59,244,492	$ 78,781,878	$ (19,537,386)
Total capital deferred tax liabilities	$ 59,244,492	$ 78,781,878	$ (19,537,386)
Total deferred tax liabilities	$ 186,643,936	$ 197,669,874	$ (11,025,938)
4. Net admitted deferred tax asset/(liability)	$ 143,394,823	$ 105,317,216	$ 38,077,607

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

6. Deferred income taxes include a benefit of $28,195 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, TRV has determined it is an "applicable corporation" and its adjusted financial statement income is above the thresholds for the 2023 tax year. Under the guidance provided in INT 23-03, the company is an applicable reporting entity for 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, 2023	December 31, 2022	Change
Total deferred tax assets	$ 330,038,759	$ 302,987,090	$ 27,051,669
Total deferred tax liabilities	186,643,936	197,669,874	(11,025,938)
Net deferred tax asset/(liability)	$ 143,394,823	$ 105,317,216	38,077,607
Tax effect of unrealized gains (losses)			(20,045,893)
Change in net deferred income tax			$ 18,031,714

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, 2023
Pretax net income (loss)	$ 1,183,060,051
Taxes at statutory rate	248,442,611
Increase (decrease) attributable to:	
Nontaxable investment income	(157,027,767)
Section 847 impact	(42,464,376)
Limited liability company	(17,046,945)
Other	1,419,220
	$ 33,322,743
Federal and foreign taxes incurred	$ 51,354,457
Change in net deferred income tax	(18,031,714)
Total statutory income tax	$ 33,322,743
Effective tax rate	2.8 %

NOTES TO FINANCIAL STATEMENTS

The Company recognized a one-time tax benefit of $42,464,376 in the first quarter of 2023 due to the expiration of the statute of limitations with respect to a tax item impacted by the repeal of Internal Revenue Code Section 847, which related to the discounting of property-casualty loss reserves.

E. 1. The Company has a net operating loss carryforward of $134,264 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:

2023 Total	$	92,653,072
2022 Total		94,986,025
2021 Capital Gains		60,448,329

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.

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 2023 and 2022, the Company sold $388.1 million and $407.5 million of securities to the Travelers Money Market Liquidity Pool (TRVMMLP), respectively, as follows (in millions):

	Proceeds		Proceeds
February 1, 2023	$ 22.0	January 27, 2022	$ 71.0
February 27, 2023	16.9	February 25, 2022	55.5
March 21, 2023	19.2	July 29, 2022	74.0
August 7, 2023	134.7	August 26, 2022	93.1
August 25, 2023	55.9	October 28, 2022	32.9
September 22, 2023	53.1	November 29, 2022	55.0
October 27, 2023	45.9	December 29, 2022	26.0
November 27, 2023	40.4		

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, 2023 and 2022, the TRVMMLP totaled $4.96 billion and $3.42 billion, respectively.

NOTES TO FINANCIAL STATEMENTS

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	2/1/2023	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	2/1/2023	$ —
02	2/27/2023	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	2/27/2023	—
03	3/21/2023	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	3/21/2023	—
04	8/7/2023	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	8/7/2023	—
05	8/25/2023	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	8/25/2023	—
06	9/22/2023	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	9/22/2023	—
07	10/27/2023	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	10/27/2023	—
08	11/27/2023	Travelers Money Market Liquidity Pool	Affiliated Investment	Exchange of Assets or Liabilities	No	11/27/2023	—

2. Detail of Material Related Party Transactions Involving Services

Not applicable.

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

a. Description of Transaction

Ref #	Name of Related Party	Overview Description	Have Terms Changed From Preceding Period? (Yes/No)
01	Travelers Money Market Liquidity Pool	Sale of bonds	No
02	Travelers Money Market Liquidity Pool	Sale of bonds	No
03	Travelers Money Market Liquidity Pool	Sale of bonds	No
04	Travelers Money Market Liquidity Pool	Sale of bonds	No
05	Travelers Money Market Liquidity Pool	Sale of bonds	No
06	Travelers Money Market Liquidity Pool	Sale of bonds	No
07	Travelers Money Market Liquidity Pool	Sale of bonds	No
08	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	$ 22,040,979
02	Travelers Money Market Liquidity Pool	Short-term investments	16,885,506
03	Travelers Money Market Liquidity Pool	Short-term investments	19,183,393
04	Travelers Money Market Liquidity Pool	Short-term investments	134,706,104
05	Travelers Money Market Liquidity Pool	Short-term investments	55,861,362
06	Travelers Money Market Liquidity Pool	Short-term investments	53,055,551
07	Travelers Money Market Liquidity Pool	Short-term investments	45,956,552
08	Travelers Money Market Liquidity Pool	Short-term investments	40,401,602

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	$ 22,041,792
02	Travelers Money Market Liquidity Pool	Bonds and accrued interest	16,885,658
03	Travelers Money Market Liquidity Pool	Bonds and accrued interest	19,190,224
04	Travelers Money Market Liquidity Pool	Bonds and accrued interest	134,697,127
05	Travelers Money Market Liquidity Pool	Bonds and accrued interest	55,857,765
06	Travelers Money Market Liquidity Pool	Bonds and accrued interest	53,051,909
07	Travelers Money Market Liquidity Pool	Bonds and accrued interest	45,948,492
08	Travelers Money Market Liquidity Pool	Bonds and accrued interest	40,400,310

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
01-08	Travelers Money Market Liquidity Pool	$ —	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

D. 1. At December 31, 2023 and 2022, the Company had $82,199,478 and $104,932,481 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, 2023	December 31, 2022
Uncollected premiums and agents' balances in course of collection	$ 414,279,783	$ 377,292,209
Amounts recoverable from reinsurers	34,775,511	15,075,552
Reinsurance payable on paid losses and LAE	356,244,375	356,681,229

These balances were settled net through the intercompany settlement process during January 2024 and January 2023, 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.

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, 2023 was $5.75 billion and $3.43 billion, respectively. TCSA's net income was $617.0 million for the year ended December 31, 2023.

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	12/31/2023 Gross Amount	12/31/2023 Admitted Amount	12/31/2023 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%	$ 596,037,972	$ 596,037,972	$ —
Total SSAP No. 97 8b(iii) Entities	XXX	$ 596,037,972	$ 596,037,972	$ —
d. SSAP No. 97 8b(iv) Entities				
Travelers Insurance Company of Canada	100.00%	$ 480,493,234	$ 480,493,234	$ —
Total SSAP No. 97 8b(iv) Entities	XXX	$ 480,493,234	$ 480,493,234	$ —
e. Total SSAP No. 97 8b Entities (except 8b(i) entities)	XXX	$ 1,076,531,206	$ 1,076,531,206	$ —
f. Aggregate Total	XXX	$ 1,076,531,206	$ 1,076,531,206	$ —

NOTES TO FINANCIAL STATEMENTS

2. NAIC filing response information:

SCA Entity	Type of NAIC Filing	Date of Filing to the NAIC	12/31/2022 NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code
a. SSAP No. 97 8a Entities						
Total SSAP No. 97 8a Entities	XXX	XXX	$ —	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities						
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$ —	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
8527512 Canada Inc.	S2	6/29/2023	$ 749,605,432	Y	N	
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ 749,605,432	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
Travelers Insurance Company of Canada	S2	6/29/2023	$ 394,843,608	Y	N	
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$ 394,843,608	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8b(i) entities)	XXX	XXX	$1,144,449,040	XXX	XXX	XXX
f. Aggregate Total	XXX	XXX	$1,144,449,040	XXX	XXX	XXX

N. Not applicable.

O. Not applicable.

11. DEBT

Not applicable.

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

A-D. Defined Benefit Plans:

Not applicable.

E. Defined Contribution Plans:

Not applicable.

F. Multiemployer Plans:

Not applicable.

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. Beginning in the quarter ended March 31, 2023, the Company changed its accounting for pension expense for these plans and recognizes pension expense equal to its allocable share of the required contribution for the qualified plan and the benefits paid for the nonqualified plans, in accordance with an expense allocation agreement. The Company's allocated net share of the pension expense (benefit) was $1,660,796 and $(206,532) for 2023 and 2022, respectively. See Note 2, *Accounting Changes and Corrections of Errors* for more information.

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 plan expense (benefit) was $(1,458,664) and $(874,843) for 2023 and 2022, 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 $26,506,922 and $23,998,225 for 2023 and 2022, respectively.

NOTES TO FINANCIAL STATEMENTS

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, 2023 (in millions):

	Ordinary	Extraordinary	Total
March 27, 2023	$ 104	$ 183	$ 287
June 20, 2023	$ 120	$ —	$ 120
September 20, 2023	$ 100	$ —	$ 100
December 18, 2023	$ 65	$ —	$ 65
Total	$ 389	$ 183	$ 572

For the year ended December 31, 2022 (in millions):

	Ordinary	Extraordinary	Total
March 25, 2022	$ 305	$ —	$ 305
June 20, 2022	$ 305	$ —	$ 305
September 20, 2022	$ 305	$ —	$ 305
December 16, 2022	$ 305	$ —	$ 305
Total	$ 1,220	$ —	$ 1,220

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 2024 without prior approval is $1,131,705,593.

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 2023. See Note 23F for additional detail.

Unassigned funds have been increased by cumulative net unrealized gains of $2,742,308,688.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments:

At December 31, 2023, the Company had unfunded commitments to certain investments of $308.2 million.

B. Assessments:

1. The Company has accrued liabilities of $36.7 million for guaranty fund and other insurance-related assessments and related recoverables of $773 thousand at December 31, 2023. 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, 2022	$ 421,938
b.	Decreases current year:	
	Premium tax offset applied	189,233
	Premium tax offset refund	17,166
c.	Increases current year:	
	Premium tax offset accrued	130,079
d.	Assets recognized from paid and accrued premium tax offsets December 31, 2023	$ 345,618

3. Not applicable.

C. Gain Contingencies:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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	$ 1,782,321

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, 2023, 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 $308.2 million at December 31, 2023.

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

NOTES TO FINANCIAL STATEMENTS

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, 2023:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
U.S. political subdivisions	$ —	$ 3,526,188	$ —	$ —	$ 3,526,188
Industrial and miscellaneous	—	32,815,563	—	—	32,815,563
Total bonds	—	36,341,751	—	—	36,341,751
Preferred stock					
Perpetual	1,636,460	—	—	—	1,636,460
Common stock					
Industrial and miscellaneous	2,094,255	—	1,211,204	—	3,305,459
Total securities at fair value	$ 3,730,715	$ 36,341,751	$ 1,211,204	$ —	$ 41,283,670

Reconciliation of Level 3 securities during the year:

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

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, 2023)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 623,402,690	$ 623,402,690	$ 135,023,193	$ 488,379,497	$ —	$ —	$ —
Long-term bonds	12,044,031,770	12,767,495,576	872,795,074	11,160,928,261	10,308,435	—	—
Preferred stock	1,636,460	1,636,460	1,636,460	—	—	—	—
Common stock	3,305,459	3,305,459	2,094,255	—	1,211,204	—	—

(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	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

A. Unusual or Infrequent Items:

Not applicable.

B. Troubled Debt Restructuring – Debtors:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

C. Other Disclosures:

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

2023 Schedule P:

For short-tailed lines, the 2021 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	2021	2020	2019	2018	2017	2016	2015	2014
Part 1I	$ 3,177	$ 8,631	$ 1,952	$ 3,546	$ 695	$ 191	$ 799	$ 676
Part 1J	2,391	1,181	911	613	279	124	131	111
Part 1K	2,066	1,078	851	28	70	644	28	—
Part 1L	—	—	—	—	—	—	—	—
Part 1S	—	—	—	—	—	—	—	—
Part 1T	—	—	—	—	—	—	—	—

	Accident Years									
Schedule P	2013	2012	2011	2010	2009	2008	2007	2006	2005	2004 & Prior
Part 1I	$ 649	$ 468	$ 440	$ 262	$ 27	$ 22	$ 278	$ 20	$ 12	$ 373
Part 1J	12	8	13	10	2	16	2	—	—	252
Part 1K	(101)	(15)	(35)	1	(69)	8	6	72	48	4,946
Part 1L	—	—	—	—	—	—	—	—	—	24
Part 1S	—	—	—	—	—	—	—	—	—	—
Part 1T	—	—	—	—	—	—	—	—	—	—

For long-tailed lines, the 2013 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	2013	2012	2011	2010	2009	2008	2007	2006	2005	2004 & Prior
Part 1A	$ 184	$ 254	$ 1,068	$ 119	$ 51	$ 49	$ 25	$ 2	$ 6	$ 563
Part 1B	82	98	100	192	59	4	19	13	40	31,023
Part 1C	1,481	1,183	864	600	275	223	229	98	358	6,523
Part 1D	86,028	91,713	89,937	74,539	58,316	57,959	50,894	48,325	43,749	689,763
Part 1E	4,317	3,576	2,596	2,137	1,661	1,199	1,455	827	888	56,426
Part 1F - Section 1	—	—	(1)	(1)	—	18	—	1	—	540
Part 1F - Section 2	(1)	1,525	—	—	—	—	—	—	1	687
Part 1G	100	201	111	1,047	9	71	33	43	10	7,734
Part 1H - Section 1	15,100	10,455	10,911	9,427	8,921	10,688	5,804	10,292	4,313	454,888
Part 1H - Section 2	2,129	8,021	(384)	3,215	(6)	864	419	1,320	98	10,074
Part 1M	—	—	—	—	—	—	—	—	—	83
Part 1N	1	10	13	35	—	1	1	—	2	1,292
Part 1O	1,033	(8)	(247)	—	1	6	30	14	8	43,267
Part 1P	—	—	—	—	—	—	—	—	11	108
Part 1R - Section 1	2,301	1,333	1,141	1,349	736	1,071	645	2,934	1,420	156,901
Part 1R - Section 2	37	7	768	24	2	78	(3)	841	31	1,807

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	(85)	(6,184)
Commercial multiple peril	—	—
Special liability	—	—
Other liability - occurrence	—	(964)
Other liability - claims-made	—	(537)
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.

NOTES TO FINANCIAL STATEMENTS

F. Subprime-Mortgage-Related Risk Exposure:

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

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

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

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

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

Direct exposure through other investments:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
Residential mortgage-backed securities	$ 2,234,065	$ 1,633,564	$ 3,065,602	$ 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 21, 2024, 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, 2023, were as follows:

Group Code	F.E.I.N.	Reinsurer Name	Unsecured Amount	
3548	06-0566050	The Travelers Indemnity Company	$ 2,934,558,841	*
3548	06-0907370	Travelers Casualty and Surety Company of America	138,119,940	
Total Recoverable from Group Code 3548			$ 3,072,678,781	

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

2. Unaffiliated Company Recoverables:

Not applicable.

B. Reinsurance Recoverable in Dispute:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

C. Reinsurance Assumed and Ceded:

1.

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
Affiliates	$ 3,423,014,817	$ 350,500,567	$ 273,917,277	$ 28,047,837	$ 3,149,097,540	$ 322,452,730
All Other	9,656,508	988,781	—	—	9,656,508	988,781
Total	$ 3,432,671,325	$ 351,489,348	$ 273,917,277	$ 28,047,837	$ 3,158,754,048	$ 323,441,511

Direct Unearned Premium Reserve $ 264,260,769

2. Accruals for contingent, sliding scale adjustment and other profit sharing commissions, net of reinsurance assumed and ceded, amounted to $41,135,605 at December 31, 2023. 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	$ 2,117,216	$ 41,135,605	$ 2,117,216	$ 41,135,605
b. Sliding Scale Adjustments	—	—	—	—
c. Other Profit Commission Arrangements	—	—	—	—
d. Total	$ 2,117,216	$ 41,135,605	$ 2,117,216	$ 41,135,605

D. Uncollectible Reinsurance:

Not applicable.

E. Commutation of Ceded Reinsurance:

Not applicable.

F. Retroactive Reinsurance:

	Assumed	Ceded
a. Reserves Transferred:		
(1) Initial Reserves	$ 1,913,840	$ 13,275,046
(2) Adjustments - Prior Year(s)	(814,400)	34,289,589
(3) Adjustments - Current Year	—	1,041,607
(4) Current Total	$ 1,099,440	$ 48,606,242
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	—	16,473
(4) Current Total	$ 2,128,656	$ 17,929,462
c. Paid Losses Reimbursed or Recovered:		
(1) Prior Year(s)	$ 859,347	$ 40,054,145
(2) Current Year	29	685,963
(3) Current Total	$ 859,376	$ 40,740,108
d. Special Surplus From Retroactive Reinsurance:		
(1) Initial Surplus Gain or Loss	$ 214,816	$ (758,954)
(2) Adjustments - Prior Year(s)	814,400	30,410,600
(3) Adjustments - Current Year	—	1,025,134
(4) Current Year Restricted Surplus	1,029,216	7,768,045
(5) Cumulative Total Transferred to Unassigned Funds	$ —	$ 22,908,735

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)	—	14,399,975
Swiss Reinsurance America Corporation (25364)	—	3,608,765
Westport Insurance Corporation (39845)	—	2,790,584
Commercial Risk Reinsurance Co. Ltd. (AA-3190433)	—	2,728,240
Various	—	10,513,024
Total	$ 1,099,440	$ 48,606,242

NOTES TO FINANCIAL STATEMENTS

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)	$ 53,922	$ —
Westport Insurance Corporation (39845)	11,152	—
Various	26,167	—
Total	$ 91,241	$ —

2. Unauthorized Reinsurers

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

3. Certified Reinsurers

Not applicable.

4. Reciprocal Jurisdiction Reinsurers

Not applicable.

G. Reinsurance Accounted for as a Deposit:

Not applicable.

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

Not applicable.

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

Not applicable.

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation:

Not applicable.

K. Reinsurance Credit:

Not applicable.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

A. Accrued retrospective premiums (Page 2, Line 15.3) have been determined based upon loss experience on business subject to such experience rating adjustment. Accrued retrospectively rated premiums, including all of those relating to bulk IBNR, have been determined by or allocated to individual policyholder accounts. Ten percent of the amount not offset by retrospective return premiums, other liabilities to the same party (other than loss and LAE reserves), or collateral as permitted by SSAP No. 66, *Retrospectively Rated 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	$ 9,684,067
2.	Unsecured amount	3,033,018
3.	Less: Nonadmitted amount (10%)	303,302
4.	Less: Nonadmitted for any person for whom agents' balances or uncollected premiums are nonadmitted	825,409
5.	Admitted amount (1) - (3) - (4)	$ 8,555,356

F. Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2023, the prior year-end total loss and LAE reserves developed unfavorably by $28,441,000, resulting from worse than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily other liability – occurrence, commercial auto liability and products liability – occurrence lines of business. The unfavorable development included funding of asbestos and environmental reserves in the other liability – occurrence, products liability – occurrence and commercial multiple peril lines. This unfavorable development was partially offset by better than expected loss experience in workers' compensation, homeowners and other liability – claims-made lines of business.

The deterioration in other liability – occurrence was driven primarily by higher than expected loss experience as well as adjusting and other expenses in multiple accident years. The deterioration in commercial auto liability was driven primarily by higher than expected loss

NOTES TO FINANCIAL STATEMENTS

experience in multiple accident years. The deterioration in products liability – occurrence was driven primarily by higher than expected loss experience in older accident years.

The improvement in workers' compensation was driven primarily by better than expected loss experience in multiple accident years. Lower estimates for adjusting and other expenses also contributed to the workers' compensation improvement. The improvement in homeowners was driven primarily by better than expected loss experience in recent accident years. Higher estimates for adjusting and other expenses partially offset the homeowners improvement. The improvement in other liability – claims-made was driven primarily by better than expected loss experience in recent accident years.

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

26. INTERCOMPANY POOLING ARRANGEMENTS

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

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

TRV Reinsurance Pool Participant	NAIC Company Code	Pool Participation %
The Travelers Indemnity Company	25658	25.20
St. Paul Fire and Marine Insurance Company	24767	24.79
Travelers Casualty and Surety Company	19038	20.36
The Phoenix Insurance Company	25623	5.00
The Standard Fire Insurance Company	19070	4.84
United States Fidelity and Guaranty Company	25887	4.41
Travelers Casualty Insurance Company of America	19046	2.73
Farmington Casualty Company	41483	1.48
The Automobile Insurance Company of Hartford, Connecticut	19062	1.37
The Travelers Indemnity Company of Connecticut	25682	1.37
The Charter Oak Fire Insurance Company	25615	1.27
Northland Insurance Company	24015	1.22
The Travelers Indemnity Company of America	25666	0.77
St. Paul Protective Insurance Company	19224	0.58
Travelers Casualty Company of Connecticut	36170	0.47
Travelers Commercial Casualty Company	40282	0.47
Travelers Commercial Insurance Company	36137	0.47
St. Paul Mercury Insurance Company	24791	0.40
Travelers Property Casualty Company of America	25674	0.36
Travelers Property Casualty Insurance Company	36161	0.30
The Travelers Casualty Company	41769	0.29
Travelers Constitution State Insurance Company	41750	0.29
TravCo Insurance Company	28188	0.27
The Travelers Home and Marine Insurance Company	27998	0.27
Travelers Personal Insurance Company	38130	0.27
Travelers Personal Security Insurance Company	36145	0.27
TravCo Personal 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, 2023, the Company had a net receivable of $92,810,919 from affiliates as a result of its intercompany reinsurance transactions which settled in January 2024.

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.

NOTES TO FINANCIAL STATEMENTS

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
$ 477,879,458	$ 477,879,458

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	$ 130,580,542
All other companies		347,298,916

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, 2023
3.	Was anticipated investment income utilized in the calculation?	Yes

31. HIGH DEDUCTIBLES

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

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

Annual Statement Line of Business		Gross (of High Deductible) Loss Reserves	Reserve Credit for High Deductibles	Billed Recoverables on Paid Claims	Total High Deductibles and Billed Recoverables
16	Workers' compensation	$ 1,664,045,450	$ 654,824,427	$ 11,034,876	$ 665,859,303
19.3, 19.4	Commercial auto liability	343,997,779	178,846,608	1,603,732	180,450,340
21.2	Commercial auto physical damage	2,490,785	1,116,287	11,612	1,127,899
17.1, 17.2	Other liability	355,280,378	80,181,247	1,656,332	81,837,579
18.1, 18.2	Products liability	158,987,627	43,827,728	741,207	44,568,935
5.1, 5.2	Commercial multiple peril	2,040,510	96,669	9,513	106,182
	Total	$ 2,526,842,529	$ 958,892,966	$ 15,057,272	$ 973,950,238

2. Unsecured amounts of high deductibles:

a.	Total high deductibles and billed recoverables on paid claims	$ 973,950,238
b.	Collateral on balance sheet *	$ 104,765,693
c.	Collateral off balance sheet	$ 892,351,918
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)	$ 1,804,831
b.	Amount over 90 days overdue admitted	$ 1,027,838
c.	Total overdue (a+b)	$ 2,832,669

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

Counterparty Ranking	Top Ten Unsecured High Deductibles Amounts
Counterparty 1	$ 14,786,688
Counterparty 2	7,914,715
Counterparty 3	7,680,298
Counterparty 4	7,468,330
Counterparty 5	6,464,900
Counterparty 6	5,498,103
Counterparty 7	4,425,782
Counterparty 8	4,049,540
Counterparty 9	3,768,948
Counterparty 10	3,043,112

NOTES TO FINANCIAL STATEMENTS

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 2019 – MA United States Life Tables Total Male or Total Female Population 1999 – MA(USL) United States Life Tables Total Male or Total Female 2007 – all other states
Fatal Cases:	New York Mandated Mortality & Remarriage Table – NY United States Life Tables Total Female 2014 – MN ** United States Life Tables Total Female 2019 – 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, 2023 liabilities of the Company included $487,098,051 and $28,240,876 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, 2023 is as follows:

Tabular Discount

		Tabular Discount Included in Schedule P, Part 1 *	
	Schedule P Lines of Business	Case	IBNR
1.	Workers' compensation	$ 46,963,616	$ 139,595,458
2.	Other liability - occurrence	1,649,285	25,246,594
3.	Total	$ 48,612,901	$ 164,842,052

* Excludes medical loss reserves and all loss adjustment expense reserves

In 2023, the accretion of discount reported as part of losses incurred in the Statement of Income totaled $9,108,992.

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.

NOTES TO FINANCIAL STATEMENTS

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	2019	2020	2021	2022	2023
a. Beginning reserves:	$ 289,383,711	$ 288,631,340	$ 302,583,062	$ 307,161,905	$ 309,924,019
b. Incurred losses and LAE:	51,510,800	70,038,400	56,397,200	53,343,200	73,296,000
c. Cal. year payments for losses and LAE:	52,263,171	56,086,678	51,818,357	50,581,086	54,741,493
d. Ending reserves:	$ 288,631,340	$ 302,583,062	$ 307,161,905	$ 309,924,019	$ 328,478,526

2. Assumed Reinsurance - Asbestos	2019	2020	2021	2022	2023
a. Beginning reserves:	$ 35,608,582	$ 31,494,227	$ 31,221,446	$ 30,905,671	$ 26,020,114
b. Incurred losses and LAE:	—	3,664,800	2,137,800	5,090,000	2,850,400
c. Cal. year payments for losses and LAE:	4,114,355	3,937,581	2,453,575	9,975,557	2,277,274
d. Ending reserves:	$ 31,494,227	$ 31,221,446	$ 30,905,671	$ 26,020,114	$ 26,593,240

3. Net of Ceded Reinsurance - Asbestos	2019	2020	2021	2022	2023
a. Beginning reserves:	$ 258,475,260	$ 254,632,077	$ 266,593,304	$ 267,537,134	$ 260,899,582
b. Incurred losses and LAE:	41,738,000	60,062,000	45,810,000	43,163,200	57,822,400
c. Cal. year payments for losses and LAE:	45,581,183	48,100,773	44,866,170	49,800,752	43,022,162
d. Ending reserves:	$ 254,632,077	$ 266,593,304	$ 267,537,134	$ 260,899,582	$ 275,699,820

B. Bulk and IBNR loss and LAE reserves at December 31, 2023 included in Part A above:

1. Direct Basis	$ 231,958,838
2. Assumed Reinsurance Basis	$ 10,836,196
3. Net of Ceded Reinsurance Basis:	$ 180,239,307

C. Case, bulk and IBNR LAE reserves at December 31, 2023 included in Part A above:

1. Direct Basis	$ 177,148,704
2. Assumed Reinsurance Basis	$ 1,813,541
3. Net of Ceded Reinsurance Basis:	$ 146,742,766

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	2019	2020	2021	2022	2023
a. Beginning reserves:	$ 62,756,360	$ 61,926,979	$ 60,115,711	$ 63,958,041	$ 75,460,210
b. Incurred losses and LAE:	16,808,835	12,739,086	18,234,868	26,304,491	19,464,160
c. Cal. year payments for losses and LAE:	17,638,216	14,550,354	14,392,538	14,802,322	17,200,033
d. Ending reserves:	$ 61,926,979	$ 60,115,711	$ 63,958,041	$ 75,460,210	$ 77,724,337

2. Assumed Reinsurance - Environmental	2019	2020	2021	2022	2023
a. Beginning reserves:	$ 8,382,078	$ 7,692,673	$ 7,232,973	$ 5,877,715	$ 4,329,441
b. Incurred losses and LAE:	203,600	206,300	283,455	1,222,229	325,760
c. Cal. year payments for losses and LAE:	893,005	666,000	1,638,713	2,770,503	209,658
d. Ending reserves:	$ 7,692,673	$ 7,232,973	$ 5,877,715	$ 4,329,441	$ 4,445,543

NOTES TO FINANCIAL STATEMENTS

3. Net of Ceded Reinsurance - Environmental	2019	2020	2021	2022	2023
a. Beginning reserves:	$ 66,720,578	$ 64,042,346	$ 62,036,866	$ 64,778,317	$ 74,873,581
b. Incurred losses and LAE:	15,473,600	12,623,550	18,118,224	26,915,920	19,016,240
c. Cal. year payments for losses and LAE:	18,151,832	14,629,030	15,376,773	16,820,656	16,860,826
d. Ending reserves:	$ 64,042,346	$ 62,036,866	$ 64,778,317	$ 74,873,581	$ 77,028,995

E. Bulk and IBNR loss and LAE reserves at December 31, 2023 included in Part D above:

1. Direct Basis	$ 77,377,182
2. Assumed Reinsurance Basis	$ 1,345,900
3. Net of Ceded Reinsurance Basis:	$ 73,944,892

F. Case, bulk and IBNR LAE reserves at December 31, 2023 included in Part D above:

1. Direct Basis	$ 26,622,533
2. Assumed Reinsurance Basis	$ —
3. Net of Ceded Reinsurance Basis:	$ 25,671,340

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 2023 Annual Statement – Notes to Financial Statements, Note 9 – Part F:

Names of the companies included with TRV in the December 31, 2023, 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
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
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
TravCo Personal Insurance Company	36-2999370
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 Group Captive Insurance Company	93-2131852
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?
Connecticut Insurance Department .....

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 Street, 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, 385 Washington Street, St. Paul, MN 55102; Employee of reporting entity .....

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 [X] No [ ]

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

On May 24, 2023, the Board of Directors of the Travelers Companies, Inc. ("Travelers") adopted amendments to the Travelers Code of Business Conduct and Ethics (the "Code"). The purpose of the amendments was to provide additional guidance and greater detail with respect to various matters, including with respect to ethical decision-making, conflicts of interest, economic and trade sanctions and confidential information. Additional changes were also made to improve readability. This summary of the amendments to the Code is qualified in its entirety by reference to the full text of the Code, as amended, which can be found in the Code dated May 31, 2023. .....

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. $ 34,949,615

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.	$ 34,949,615
25.092	Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 34,949,615
25.093	Total payable for securities lending reported on the liability page.	$ 34,949,615

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	$ 718,823,764
26.29	On deposit with other regulatory bodies	$ 39,265,254
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 20,157,504
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

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 Waker, 10th Floor, Chicago, IL 60606	Futures account
Citigroup Inc.	Special Equity Transactions Group, 390 Greenwich Street, 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	12,767,495,575	12,044,031,770	(723,463,805)
31.2 Preferred stocks	1,636,460	1,636,460	0
31.3 Totals	12,769,132,035	12,045,668,230	(723,463,805)

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

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

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

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

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 [ ] No [X]

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

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

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

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

GENERAL INTERROGATORIES

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? ..... $ 11,029,091

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	 4,947,890
.....	.....

41.1 Amount of payments for legal expenses, if any? ..... $ 17,398,284

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? ..... $ 349,605

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	6,795,932,698	6,028,445,818
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	0	0
2.5	Reserve Denominator	13,609,706,173	12,645,826,933
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 ..... $ 58,309,467

3.22 Non-participating policies ..... $ 7,187,285,703

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: 5

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

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

8.2 If yes, give full information
.....

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

11.2 If yes, give full information

.....

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

12.11 Unpaid losses ..... $ 7,158,143

12.12 Unpaid underwriting expenses (including loss adjustment expenses) ..... $ 1,263,202

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 ..... $ 0

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

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

12.41 From .... 0.0 %

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 ..... $ 1,111,911,205

12.62 Collateral and other funds..... $ 138,765,733

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 2023	2 2022	3 2021	4 2020	5 2019
	Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)					
1.	Liability lines (Lines 11, 16, 17, 18 & 19)	3,330,080,482	3,067,839,092	2,813,141,020	2,701,766,295	2,790,466,417
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	1,493,940,385	1,211,702,957	1,085,548,488	998,698,316	974,802,916
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	2,734,498,809	2,326,912,155	2,013,983,062	1,836,551,353	1,683,453,152
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	115,329,221	112,745,314	85,191,344	82,001,589	92,848,687
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	44,203,602	23,143,625	20,675,999	17,555,166	11,683,826
6.	Total (Line 35)	7,718,052,499	6,742,343,143	6,018,539,914	5,636,572,719	5,553,254,998
	Net Premiums Written (Page 8, Part 1B, Col. 6)					
7.	Liability lines (Lines 11, 16, 17, 18 & 19)	2,999,156,400	2,782,739,371	2,557,611,495	2,448,801,510	2,517,844,947
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	1,463,032,648	1,184,281,941	1,065,497,400	984,021,940	961,774,877
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	2,714,849,474	2,308,567,448	1,995,851,409	1,817,292,317	1,662,836,524
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	24,353,046	12,923,074	11,484,886	11,003,171	12,016,063
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	44,203,602	23,143,625	20,675,999	17,555,166	11,683,824
12.	Total (Line 35)	7,245,595,170	6,311,655,459	5,651,121,189	5,278,674,103	5,166,156,234
	Statement of Income (Page 4)					
13	Net underwriting gain (loss) (Line 8)	(26,823,570)	77,558,193	161,916,536	203,620,576	109,899,260
14.	Net investment gain (loss) (Line 11)	1,207,522,455	1,054,413,615	1,202,786,532	806,858,698	1,018,046,505
15.	Total other income (Line 15)	10,277,050	2,790,586	5,574,967	8,179,212	8,675,621
16.	Dividends to policyholders (Line 17)	7,933,655	6,279,016	7,096,810	7,042,914	8,432,657
17.	Federal and foreign income taxes incurred (Line 19)	51,336,687	109,423,935	134,585,179	114,038,707	99,899,716
18.	Net income (Line 20)	1,131,705,593	1,019,059,444	1,228,596,046	897,576,864	1,028,289,013
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	22,327,643,925	20,878,511,280	20,198,219,187	18,860,519,605	18,204,607,336
20.	Premiums and considerations (Page 2, Col. 3)					
	20.1 In course of collection (Line 15.1)	901,166,305	759,735,814	698,423,028	656,714,722	605,865,671
	20.2 Deferred and not yet due (Line 15.2)	1,346,302,813	1,194,845,358	1,077,303,061	1,032,112,747	1,069,962,704
	20.3 Accrued retrospective premiums (Line 15.3)	8,555,356	12,477,288	12,173,865	14,151,147	16,725,429
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	14,185,706,553	13,139,784,194	12,368,248,466	11,702,305,382	11,314,240,684
22.	Losses (Page 3, Line 1)	8,103,337,745	7,688,815,504	7,316,629,039	6,977,015,050	6,584,022,434
23.	Loss adjustment expenses (Page 3, Line 3)	1,726,185,928	1,632,290,905	1,579,274,263	1,516,535,064	1,498,792,977
24.	Unearned premiums (Page 3, Line 9)	3,423,014,817	2,967,625,596	2,668,067,637	2,476,159,440	2,378,477,435
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)	8,141,937,373	7,738,727,086	7,829,970,720	7,158,214,223	6,890,366,651
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	1,909,915,534	1,638,063,726	1,862,422,871	1,440,873,247	1,396,287,049
	Risk-Based Capital Analysis					
28.	Total adjusted capital	8,141,937,373	7,738,727,086	7,829,970,720	7,158,214,223	6,890,366,651
29.	Authorized control level risk-based capital	1,756,427,318	1,646,425,755	1,587,930,928	1,462,219,960	1,354,259,677
	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)	65.1	63.9	64.4	61.2	61.1
31.	Stocks (Lines 2.1 & 2.2)	22.9	24.3	24.3	25.2	25.6
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)	3.2	1.9	1.7	4.6	4.7
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)	8.4	9.6	9.5	9.0	8.2
38.	Receivables for securities (Line 9)	0.4	0.0	0.0	0.0	0.0
39.	Securities lending reinvested collateral assets (Line 10)	0.2	0.3	0.1	0.0	0.3
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)	4,481,568,251	4,494,132,694	4,378,366,303	4,198,455,450	4,081,818,457
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	64,066,475	75,761,602	24,154,255	30,593,709	42,618,203
48.	Total of above Lines 42 to 47	4,545,634,726	4,569,894,296	4,402,520,558	4,229,049,159	4,124,436,660
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)	55.8	59.1	56.2	59.1	59.9

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2023	2 2022	3 2021	4 2020	5 2019
	Capital and Surplus Accounts (Page 4)					
51.	Net unrealized capital gains (losses) (Line 24)	(175,505,427)	60,487,462	346,163,178	146,972,327	130,403,102
52.	Dividends to stockholders (Line 35)	(572,000,000)	(1,220,000,000)	(897,000,000)	(792,000,000)	(929,000,000)
53.	Change in surplus as regards policyholders for the year (Line 38)	403,210,287	(91,243,634)	671,756,498	267,847,571	242,519,586
	Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54.	Liability lines (Lines 11, 16, 17, 18 & 19)	1,823,407,857	1,676,715,796	1,460,430,726	1,423,123,828	1,561,563,403
55.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	752,480,456	693,844,101	563,911,465	489,215,599	540,509,519
56.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	1,487,637,833	1,141,393,601	1,000,661,651	873,132,298	873,197,293
57.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	2,559,291	5,182,422	3,971,830	4,918,164	2,894,528
58.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	7,809,621	20,626,125	17,558,487	19,212,518	14,781,915
59.	Total (Line 35)	4,073,895,058	3,537,762,046	3,046,534,160	2,809,602,406	2,992,946,658
	Net Losses Paid (Page 9, Part 2, Col. 4)					
60.	Liability lines (Lines 11, 16, 17, 18 & 19)	1,576,289,269	1,449,550,101	1,255,291,656	1,196,295,020	1,312,364,705
61.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	742,070,612	683,186,643	552,470,744	477,145,843	539,358,825
62.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	1,475,778,006	1,131,145,920	989,148,605	859,249,210	858,301,068
63.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	3,200,723	5,548,368	3,890,596	5,002,109	2,109,584
64.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	5,502,262	17,027,944	13,908,897	15,859,386	11,437,154
65.	Total (Line 35)	3,802,840,872	3,286,458,977	2,814,710,498	2,553,551,567	2,723,571,337
	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)	62.1	60.7	57.7	57.3	58.2
68.	Loss expenses incurred (Line 3)	9.9	9.6	10.3	9.6	10.5
69.	Other underwriting expenses incurred (Line 4)	28.5	28.4	29.0	29.2	29.2
70.	Net underwriting gain (loss) (Line 8)	(0.4)	1.3	3.0	4.0	2.2
	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)	26.6	27.1	27.9	28.3	28.1
72.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	71.9	70.3	68.0	66.9	68.7
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)	89.0	81.6	72.2	73.7	75.0
	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)	1,160	(81,980)	(84,086)	(68,842)	15,495
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)	0.0	(1.0)	(1.2)	(1.0)	0.2
	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)	(123,994)	(151,510)	(91,720)	(120,876)	(84,598)
77.	Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year end (Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0)	(1.6)	(2.1)	(1.3)	(1.8)	(1.3)

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

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 2023 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	16,259,139	15,333,951	0	9,447,895	1,718,387	1,266,571	1,156,091	472,975	394,026	154,726	1,383,056	417,499
2.1 Allied Lines	1,517,153	1,399,543	0	1,020,057	900,440	1,068,423	599,850	199,870	229,335	164,727	140,893	41,133
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	17,835,366	17,087,269	0	13,188,404	5,936,917	5,643,600	7,768,185	110,192	(9,178)	572,123	2,819,370	573,480
5.1 Commercial Multiple Peril (Non-Liability Portion)	20,098	14,629	0	12,890	(554)	101	1,105	494	612	14,329	1,639	493
5.2 Commercial Multiple Peril (Liability Portion)	0	0	0	0	5,584,809	9,054,163	13,045,575	8,044,215	9,318,784	22,614,601	0	0
6. Mortgage Guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean Marine	859	742	0	467	0	(8)	59,427	0	(6)	3	133	12
9. Inland Marine	93,051	97,573	0	45,270	7,485	3,452	(1,163)	30	(216)	(23)	11,781	2,687
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	(214)	580	0	212	243	0	0
11.2 Medical Professional Liability - Claims-Made	0	0	0	0	0	(1)	1,156	0	0	3	0	0
12. Earthquake	24,498	24,615	0	12,437	0	19	15	0	1	0	3,793	703
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	330,509,533	313,105,047	2,177,637	125,813,295	146,429,109	125,666,128	1,088,137,086	15,752,286	13,364,529	116,147,904	34,909,069	11,903,594
17.1 Other Liability - Occurrence	433,327	431,077	1,059	163,454	81,029,008	123,653,776	431,562,093	35,830,330	58,920,981	288,770,968	33,156	24,966
17.2 Other Liability - Claims-Made	1,438	2,983	0	0	1,833	9,705,420	16,154,411	9,797	44,802	147,461	0	0
17.3 Excess Workers' Compensation	0	0	0	0	3,291,510	(4,533,333)	58,763,826	153,763	(428,689)	2,957,331	0	0
18.1 Products Liability - Occurrence	(31,761)	(31,761)	0	0	5,742,495	13,783,629	105,436,279	15,148,527	22,920,973	109,941,909	0	169
18.2 Products Liability - Claims-Made	0	0	0	0	0	(259)	31,524	0	(1,465)	14,078	0	0
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	0	0	0	0	9,662,769	(21,488,477)	203,829,538	27,205	(44,910)	1,674,405	0	0
19.2 Other Private Passenger Auto Liability	0	0	0	0	(2,428)	(2,136)	40,643	(26)	(27)	3	0	0
19.3 Commercial Auto No-Fault (Personal Injury Protection)	0	0	0	0	615,048	1,236	28,200,147	1,500	0	144,175	0	0
19.4 Other Commercial Auto Liability	0	0	0	0	9,548	50,516	526,384	4,294	(102,603)	(98,684)	0	64
21.1 Private Passenger Auto Physical Damage	0	0	0	0	(586)	(556)	5,618	0	0	544	0	0
21.2 Commercial Auto Physical Damage	0	0	0	0	2,253	1,756	11	0	0	0	0	0
22. Aircraft (all perils)	0	0	0	0	0	(3,982)	101,179	303	(863)	39,570	0	0
23. Fidelity	2,725	2,694	0	2,679	(30,148)	(69,350)	(1,887)	0	(19,689)	979	797	495
24. Surety	90,973,450	89,238,183	0	109,126,372	(611,284)	(3,416,341)	23,969,269	64,806	570,846	2,735,877	13,619,399	2,550,504
26. Burglary and Theft	6,006	5,541	0	3,100	194	1,561	(744)	382	378	80	658	309
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)	457,644,882	436,712,085	2,178,696	258,836,320	260,286,805	260,385,694	1,979,386,198	75,820,944	105,157,832	545,997,331	52,923,745	15,516,109
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 $ 330,833

(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	7,245,564	356,244	3,693,204	4,049,449	41,136	2,260,751	3,423,015	0	0	0	0
0199999. Affiliates - U.S. Intercompany Pooling				7,245,564	356,244	3,693,204	4,049,449	41,136	2,260,751	3,423,015	0	0	0	0
Affiliates - U.S. Non-Pool - Other														
06-0907370	31194	TRAVELERS CASUALTY AND SURETY OF AMERICA	CT	31	0	0	0	0	(4,727)	0	0	0	0	0
0399999. Affiliates - U.S. Non-Pool - Other				31	0	0	0	0	(4,727)	0	0	0	0	0
0499999. Total - U.S. Non-Pool				31	0	0	0	0	(4,727)	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				7,245,595	356,244	3,693,204	4,049,449	41,136	2,256,024	3,423,015	0	0	0	0
Other U.S. Unaffiliated Insurers														
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE CO	PA	0	0	26	26	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	1	0	68	68	0	0	0	0	0	0	0
23-2088429	90859	CIGNA WORLDWIDE INSURANCE COMPANY	DE	0	0	68	68	0	0	0	0	0	0	0
00-0000000	00000	FULTON PROTECTION & INDEMNITY SYNDICATE	NY	0	0	1,002	1,002	0	0	0	0	0	0	0
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE	0	0	817	817	0	0	0	0	0	0	0
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX	0	0	5	5	0	0	0	0	0	0	0
25-1149494	19437	LEXINGTON INSURANCE COMPANY	DE	0	0	1	1	0	0	0	0	0	0	0
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE	0	0	746	746	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	167	167	0	0	0	0	0	0	0
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	NY	0	0	7	7	0	0	0	0	0	0	0
0999999. Total Other U.S. Unaffiliated Insurers				1	0	2,937	2,936	0	0	0	0	0	0	0
Pools, Associations or Other Similar Facilities - Mandatory Pools														
AA-9991300	00000	ALABAMA INS UNDERWRITING ASSOC (AIUA)	AL	702	0	27	27	0	0	601	0	0	0	0
AA-9991202	00000	CONNECTICUT FAIR PLAN	CT	61	0	18	18	0	0	29	0	0	0	0
AA-9991203	00000	DELAWARE FAIR PLAN	DE	12	0	0	0	0	0	7	0	0	0	0
AA-9991204	00000	DISTRICT OF COLUMBIA FAIR PLAN	DC	8	0	0	0	0	0	5	0	0	0	0
42-0941910	15775	IOWA FAIR PLAN	IA	4	0	0	0	0	0	2	0	0	0	0
AA-9991209	00000	KANSAS FAIR PLAN	KS	264	0	49	49	0	0	135	0	0	0	0
AA-9992055	00000	MS RESIDENTIAL PROPERTY INS UND ASSOC	MS	61	0	10	10	0	0	29	0	0	0	0
AA-9991212	00000	MARYLAND FAIR PLAN	MD	25	0	16	16	0	0	13	0	0	0	0
AA-9991217	00000	MISSOURI FAIR PLAN	MO	37	0	6	6	0	0	19	0	0	0	0
AA-9991218	00000	NEW JERSEY FAIR PLAN	NJ	143	0	1	1	0	0	74	0	0	0	0
AA-9991304	00000	NORTH CAROLINA BEACH PLAN	NC	3,082	0	204	204	0	0	2,010	0	0	0	0
AA-9991304	00000	NORTH CAROLINA COASTAL PLAN	NC	5,461	0	390	390	0	0	3,362	0	0	0	0
AA-9991221	00000	NORTH CAROLINA FAIR PLAN	NC	3,369	0	297	297	0	0	1,997	0	0	0	0
AA-9991222	00000	OHIO FAIR PLAN	OH	188	0	31	31	0	0	102	0	0	0	0
AA-9991223	00000	OREGON FAIR PLAN	OR	0	0	3	3	0	0	8	0	0	0	0
AA-9991224	00000	PENNSYLVANIA FAIR PLAN	PA	140	0	13	13	0	0	73	0	0	0	0
AA-9991225	00000	RHODE ISLAND FAIR PLAN	RI	427	0	166	166	0	0	268	0	0	0	0
57-0629683	34134	SOUTH CAROLINA WIND & HAIL UNDERWR ASSOC	SC	815	0	3	3	0	0	918	0	0	0	0
AA-9991227	00000	WASHINGTON FAIR PLAN	WA	8	0	0	0	0	0	4	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				14,811	0	1,235	1,235	0	0	9,657	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	1,681	1,681	0	0	0	0	0	0	0
AA-9995022	00000	EXCESS & CASUALTY REINSURANCE ASSOC	NY	0	892	17,012	17,905	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	1	0	5,928	5,928	0	0	0	0	0	0	12,320
1199999. Total Pools, Associations or Other Similar Facilities - Voluntary Pools				1	892	24,673	25,565	0	0	0	162	0	0	12,320

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
1299999. Total - Pools and Associations				14,812	892	25,908	26,800	0	0	9,657	162	0	0	12,320
Other Non-U.S. Insurers														
AA-3190234	.00000	AMERICAN INTL UNDERWRITERS OVERSEAS LTD	BMU	0	0	220	220	0	0	0	0	0	0	0
AA-1320029	.00000	ASSURANCES GENERALES DE FRANCE	FRA	0	0	7	7	0	0	0	7	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	23	23	0	0	0	0	0	0	0
AA-1360195	.00000	UNIPOLSAI ASSICURAZIONI SPA	ITA	0	32	75	108	0	0	0	0	0	0	0
1399999. Total Other Non-U.S. Insurers				0	31	332	363	0	(1)	0	14	0	0	0
9999999 Totals				7,260,408	357,168	3,722,380	4,079,548	41,136	2,256,024	3,432,671	176	0	0	12,320

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		381,481	34,675	0	1,059,444	164,876	924,371	586,405	164,788	1,582	2,936,141	0	77,764	0	2,858,377	0
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling					381,481	34,675	0	1,059,444	164,876	924,371	586,405	164,788	1,582	2,936,141	0	77,764	0	2,858,377	0
Authorized - Affiliates - U.S. Non-Pool - Other																			
06-0907370 ..	.31194 .	TRAVELERS CASUALTY AND SURETY OF AMERICA ..	CT		90,976	101	0	5,151	318	18,834	4,588	109,129	535	138,655	0	0	0	138,655	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other					90,976	101	0	5,151	318	18,834	4,588	109,129	535	138,655	0	0	0	138,655	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool					90,976	101	0	5,151	318	18,834	4,588	109,129	535	138,655	0	0	0	138,655	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					472,457	34,776	0	1,064,594	165,194	943,205	590,993	273,917	2,117	3,074,796	0	77,764	0	2,997,032	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)					472,457	34,776	0	1,064,594	165,194	943,205	590,993	273,917	2,117	3,074,796	0	77,764	0	2,997,032	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)					472,457	34,776	0	1,064,594	165,194	943,205	590,993	273,917	2,117	3,074,796	0	77,764	0	2,997,032	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					472,457	34,776	0	1,064,594	165,194	943,205	590,993	273,917	2,117	3,074,796	0	77,764	0	2,997,032	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	77,764	2,858,377	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling		0	0	XXX	0	77,764	2,858,377	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	138,655	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		0	0	XXX	0	0	138,655	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999. Total Authorized - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	138,655	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	77,764	2,997,032	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	77,764	2,997,032	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	77,764	2,997,032	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	77,764	2,997,032	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	34,675	0	0	0	0	0	34,675	0	0	34,675	0	0	0.0	0.0	0.0	YES	0
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling		34,675	0	0	0	0	0	34,675	0	0	34,675	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	101	0	0	0	0	0	101	0	0	101	0	0	0.0	0.0	0.0	YES	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		101	0	0	0	0	0	101	0	0	101	0	0	0.0	0.0	0.0	XXX	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool		101	0	0	0	0	0	101	0	0	101	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		34,776	0	0	0	0	0	34,776	0	0	34,776	0	0	0.0	0.0	0.0	XXX	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		34,776	0	0	0	0	0	34,776	0	0	34,776	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)		34,776	0	0	0	0	0	34,776	0	0	34,776	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		34,776	0	0	0	0	0	34,776	0	0	34,776	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	2,936,141	381,481	Yes [X] No [ ]
7.	TRAVELERS CASUALTY AND SURETY OF AMERICA	138,655	90,976	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)	19,624,641,473	0	19,624,641,473
2.	Premiums and considerations (Line 15)	2,256,024,474	0	2,256,024,474
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	34,775,511	(34,775,511)	0
4.	Funds held by or deposited with reinsured companies (Line 16.2)	176,145	0	176,145
5.	Other assets	412,026,322	0	412,026,322
6.	Net amount recoverable from reinsurers	0	2,997,031,841	2,997,031,841
7.	Protected cell assets (Line 27)	0	0	0
8.	Totals (Line 28)	22,327,643,925	2,962,256,330	25,289,900,255
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	10,186,691,356	2,763,985,994	12,950,677,350
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	453,148,228	2,117,216	455,265,444
11.	Unearned premiums (Line 9)	3,423,014,817	273,917,277	3,696,932,094
12.	Advance premiums (Line 10)	100	0	100
13.	Dividends declared and unpaid (Line 11.1 and 11.2)	11,300,833	0	11,300,833
14.	Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	77,764,156	(77,764,156)	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)	5,864,577	0	5,864,577
17.	Provision for reinsurance (Line 16)	0	0	0
18.	Other liabilities	27,922,485	0	27,922,485
19.	Total liabilities excluding protected cell business (Line 26)	14,185,706,553	2,962,256,330	17,147,962,883
20.	Protected cell liabilities (Line 27)	0	0	0
21.	Surplus as regards policyholders (Line 37)	8,141,937,373	XXX	8,141,937,373
22.	Totals (Line 38)	22,327,643,925	2,962,256,330	25,289,900,255

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	143,292	33,427	54,705	11,322	22,010	752	836	174,505	XXX
2. 2014	4,474,371	381,181	4,093,189	2,036,494	137,490	205,985	12,318	211,358	7,232	105,339	2,296,796	XXX
3. 2015	4,534,338	349,256	4,185,082	2,067,519	127,918	184,465	8,875	213,485	4,781	107,123	2,323,895	XXX
4. 2016	4,685,709	335,112	4,350,597	2,230,173	127,397	171,788	7,680	228,292	2,231	122,294	2,492,947	XXX
5. 2017	4,857,299	301,256	4,556,043	2,633,036	161,406	176,047	6,759	240,286	799	214,963	2,880,405	XXX
6. 2018	5,105,472	312,158	4,793,314	2,699,354	136,842	180,684	5,363	253,307	1,127	223,801	2,990,013	XXX
7. 2019	5,383,199	367,914	5,015,285	2,690,230	111,215	173,990	4,688	262,588	436	152,433	3,010,468	XXX
8. 2020	5,549,191	402,832	5,146,360	2,397,503	161,448	122,942	4,097	235,399	762	121,746	2,589,536	XXX
9. 2021	5,897,672	435,462	5,462,210	2,565,012	133,316	107,065	3,874	254,211	1,244	162,670	2,787,854	XXX
10. 2022	6,498,709	470,263	6,028,446	2,671,344	153,751	78,873	3,437	260,789	776	158,496	2,853,042	XXX
11. 2023	7,336,379	540,446	6,795,933	1,867,179	41,678	34,327	1,152	215,278	1,076	92,414	2,072,879	XXX
12. Totals	XXX	XXX	XXX	24,001,137	1,325,888	1,490,870	69,564	2,397,001	21,216	1,462,115	26,472,341	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	1,099,566	304,082	1,036,540	132,103	129,077	12,604	288,374	32,405	146,369	1,129	2,811	2,217,602	XXX
2. 2014	57,257	8,720	71,037	3,452	6,830	893	10,144	973	3,503	43	955	134,689	XXX
3. 2015	60,555	12,838	87,369	6,109	6,400	428	12,146	106	5,236	(5)	1,134	152,230	XXX
4. 2016	105,748	13,873	86,816	4,623	10,410	300	13,235	361	6,941	(9)	1,617	204,001	XXX
5. 2017	126,863	23,738	124,324	7,004	12,444	491	18,396	743	10,484	39	2,635	260,496	XXX
6. 2018	174,093	19,861	159,487	9,567	19,034	955	22,806	200	19,933	(8)	5,440	364,778	XXX
7. 2019	242,069	19,415	225,660	16,341	28,069	783	37,109	788	24,204	39	9,302	519,746	XXX
8. 2020	283,267	18,145	348,045	25,940	30,703	425	64,309	1,650	27,858	36	13,449	707,986	XXX
9. 2021	410,609	70,174	478,104	36,659	49,077	827	97,321	2,358	50,618	(19)	26,607	975,732	XXX
10. 2022	585,092	56,693	781,075	46,663	55,669	2,032	130,391	2,385	60,986	(23)	46,461	1,505,463	XXX
11. 2023	779,559	62,104	1,771,604	93,298	52,238	2,044	210,883	4,686	135,537	888	131,067	2,786,800	XXX
12. Totals	3,924,678	609,643	5,170,061	381,759	399,952	21,782	905,112	46,654	491,668	2,110	241,478	9,829,524	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	1,699,920	517,682
2. 2014	2,602,606	171,121	2,431,485	58.2	44.9	59.4	0	0	20.4	116,122	18,567
3. 2015	2,637,175	161,050	2,476,125	58.2	46.1	59.2	0	0	20.4	128,977	23,253
4. 2016	2,853,403	156,455	2,696,948	60.9	46.7	62.0	0	0	20.4	174,068	29,933
5. 2017	3,341,880	200,979	3,140,901	68.8	66.7	68.9	0	0	20.4	220,445	40,051
6. 2018	3,528,698	173,907	3,354,791	69.1	55.7	70.0	0	0	20.4	304,152	60,626
7. 2019	3,683,920	153,705	3,530,215	68.4	41.8	70.4	0	0	20.4	431,973	87,773
8. 2020	3,510,026	212,503	3,297,523	63.3	52.8	64.1	0	0	20.4	587,227	120,759
9. 2021	4,012,017	248,431	3,763,586	68.0	57.1	68.9	0	0	20.4	781,881	193,851
10. 2022	4,624,219	265,714	4,358,505	71.2	56.5	72.3	0	0	20.4	1,262,811	242,652
11. 2023	5,066,604	206,925	4,859,679	69.1	38.3	71.5	0	0	20.4	2,395,762	391,039
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	8,103,338	1,726,186

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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	11 One Year	12 Two Year
1. Prior	5,687,460	5,588,882	5,506,872	5,480,908	5,459,103	5,452,394	5,491,601	5,544,899	5,577,483	5,633,277	55,794	88,378
2. 2014	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	2,232,247	(8,466)	(23,686)
3. 2015	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	2,270,549	(8,082)	(22,462)
4. 2016	XXX	XXX	2,596,766	2,574,709	2,547,083	2,544,588	2,528,359	2,501,992	2,488,562	2,472,875	(15,687)	(29,117)
5. 2017	XXX	XXX	XXX	3,003,109	3,009,428	3,000,132	2,926,990	2,919,998	2,912,891	2,900,088	(12,802)	(19,910)
6. 2018	XXX	XXX	XXX	XXX	3,132,291	3,174,403	3,116,262	3,099,098	3,102,950	3,093,596	(9,354)	(5,503)
7. 2019	XXX	XXX	XXX	XXX	XXX	3,159,196	3,226,726	3,228,904	3,238,594	3,253,348	14,754	24,444
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	3,215,539	3,154,332	3,090,919	3,044,847	(46,072)	(109,485)
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,495,066	3,480,510	3,468,412	(12,097)	(26,653)
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,002,650	4,045,823	43,174	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,520,314	XXX	XXX
12. Totals											1,160	(123,994)

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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023		
1. Prior	000	917,751	1,638,582	2,109,273	2,452,019	2,742,894	2,922,834	3,092,621	3,285,401	3,438,649	XXX	XXX
2. 2014	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	2,092,670	XXX	XXX
3. 2015	XXX	884,054	1,366,021	1,637,893	1,836,280	1,965,603	2,024,498	2,066,664	2,093,565	2,115,191	XXX	XXX
4. 2016	XXX	XXX	961,489	1,488,902	1,767,317	1,978,681	2,095,662	2,179,354	2,237,545	2,266,885	XXX	XXX
5. 2017	XXX	XXX	XXX	1,186,778	1,830,030	2,145,308	2,313,714	2,460,021	2,570,487	2,640,918	XXX	XXX
6. 2018	XXX	XXX	XXX	XXX	1,241,653	1,926,462	2,213,994	2,437,662	2,616,016	2,737,833	XXX	XXX
7. 2019	XXX	XXX	XXX	XXX	XXX	1,242,873	1,934,203	2,272,029	2,547,047	2,748,317	XXX	XXX
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	1,228,482	1,822,380	2,112,233	2,354,900	XXX	XXX
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,413,628	2,190,747	2,534,887	XXX	XXX
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,594,718	2,593,029	XXX	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,858,676	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	3,032,458	2,440,201	1,971,133	1,718,024	1,535,526	1,396,791	1,340,104	1,318,409	1,268,962	1,239,529
2. 2014	983,482	579,744	396,919	263,092	196,250	157,676	135,244	115,202	100,178	84,433
3. 2015	XXX	966,805	589,057	388,420	272,205	205,995	163,116	135,625	111,720	100,790
4. 2016	XXX	XXX	1,067,608	635,228	421,757	296,867	225,352	162,994	124,897	103,142
5. 2017	XXX	XXX	XXX	1,185,293	696,432	475,794	319,258	241,219	176,043	142,724
6. 2018	XXX	XXX	XXX	XXX	1,236,308	742,591	487,234	337,716	249,097	182,445
7. 2019	XXX	XXX	XXX	XXX	XXX	1,271,713	757,457	515,722	354,600	254,679
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	1,448,049	897,920	594,245	394,506
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,441,811	828,013	544,676
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,707,982	870,724
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,893,957

SCHEDULE P - PART 1A - HOMEOWNERS/FARMOWNERS

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (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	81	0	156	0	27	0	13	265	XXX
2. 2014	710,045	18,598	691,448	299,449	122	9,859	2	52,635	0	6,087	361,819	31,786
3. 2015	701,989	17,016	684,973	295,737	481	11,129	4	50,099	0	6,643	356,480	30,358
4. 2016	712,180	14,236	697,944	311,411	273	10,218	2	47,902	0	7,810	369,257	30,354
5. 2017	739,378	12,908	726,470	447,178	1,309	10,589	9	50,653	0	54,554	507,103	35,636
6. 2018	778,891	12,333	766,557	472,844	751	12,651	11	52,846	0	59,822	537,579	39,240
7. 2019	846,918	27,843	819,074	483,989	758	10,463	16	54,875	0	12,561	548,554	37,888
8. 2020	962,333	23,044	939,289	613,566	31,886	10,347	9	55,445	0	9,086	647,463	45,711
9. 2021	1,094,746	29,720	1,065,025	701,034	13,418	11,183	3	62,080	0	9,528	760,875	48,406
10. 2022	1,266,244	32,621	1,233,623	788,669	348	11,225	7	68,448	0	7,544	867,986	48,388
11. 2023	1,472,929	41,822	1,431,107	698,831	712	7,712	5	61,726	0	2,585	767,553	48,406
12. Totals	XXX	XXX	XXX	5,112,790	50,059	105,533	67	556,736	0	176,232	5,724,932	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	566	0	283	0	133	0	904	0	435	0	18	2,321	27
2. 2014	273	0	58	0	32	0	9	0	51	0	11	423	3
3. 2015	358	0	63	(47)	51	0	14	0	136	0	15	670	8
4. 2016	558	0	258	0	118	0	23	0	112	0	61	1,069	7
5. 2017	5,852	0	2,332	95	597	0	64	2	902	0	183	9,650	59
6. 2018	6,085	141	2,567	19	672	6	188	0	1,389	0	261	10,734	91
7. 2019	4,530	774	554	1,205	623	9	184	(11)	1,966	0	610	5,881	139
8. 2020	8,310	225	5,604	23	934	1	1,109	1	2,149	0	1,389	17,856	140
9. 2021	15,579	6,565	11,396	1,444	1,747	0	1,935	0	4,945	0	5,213	27,593	329
10. 2022	40,467	2,384	31,984	1,225	2,936	7	5,483	0	6,337	0	10,072	83,590	839
11. 2023	88,420	495	275,605	374	3,798	8	9,450	29	19,884	0	19,892	396,251	3,709
12. Totals	170,999	10,584	330,704	4,339	11,641	30	19,363	21	38,304	0	37,725	556,038	5,351

	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	849	1,472
2. 2014	362,366	124	362,242	51.0	0.7	52.4	0	0	20.4	331	92
3. 2015	357,588	438	357,150	50.9	2.6	52.1	0	0	20.4	468	201
4. 2016	370,601	275	370,325	52.0	1.9	53.1	0	0	20.4	816	253
5. 2017	518,167	1,414	516,753	70.1	11.0	71.1	0	0	20.4	8,089	1,560
6. 2018	549,242	929	548,313	70.5	7.5	71.5	0	0	20.4	8,492	2,242
7. 2019	557,185	2,750	554,435	65.8	9.9	67.7	0	0	20.4	3,106	2,775
8. 2020	697,464	32,145	665,319	72.5	139.5	70.8	0	0	20.4	13,666	4,190
9. 2021	809,898	21,430	788,469	74.0	72.1	74.0	0	0	20.4	18,967	8,627
10. 2022	955,548	3,971	951,576	75.5	12.2	77.1	0	0	20.4	68,842	14,749
11. 2023	1,165,426	1,622	1,163,804	79.1	3.9	81.3	0	0	20.4	363,156	33,096
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	486,780	69,257

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	3,616	1,686	92	2	93	0	37	2,112	XXX
2. 2014	415,609	3,731	411,878	237,038	1,729	15,394	26	37,914	103	5,149	288,488	39,305
3. 2015	437,048	3,423	433,625	271,712	1,811	17,026	56	39,379	111	5,193	326,140	41,140
4. 2016	497,723	3,829	493,894	331,972	1,945	20,404	17	45,431	172	6,298	395,673	48,704
5. 2017	576,501	4,641	571,861	377,419	2,955	22,443	27	50,403	246	7,502	447,037	54,124
6. 2018	635,865	5,464	630,401	385,013	2,774	22,826	12	53,603	272	8,561	458,385	52,587
7. 2019	661,886	4,572	657,315	389,806	2,046	21,942	37	59,008	160	8,205	468,514	50,904
8. 2020	652,858	4,207	648,651	295,862	1,382	15,499	21	45,171	132	6,680	354,997	35,716
9. 2021	694,956	3,978	690,978	364,409	1,722	15,263	14	55,268	142	8,736	433,061	45,347
10. 2022	749,514	4,083	745,431	365,100	1,740	10,621	11	53,564	122	8,104	427,411	50,657
11. 2023	830,556	4,269	826,288	194,221	934	3,678	1	41,860	88	5,554	238,736	44,194
12. Totals	XXX	XXX	XXX	3,216,167	20,724	165,189	225	481,695	1,548	70,018	3,840,553	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	76,021	54,026	18,958	11,475	959	2	73	8	1,129	(1)	59	31,629	217
2. 2014	60	0	8	0	30	0	1	0	112	0	24	212	29
3. 2015	515	0	64	0	99	1	16	0	173	0	66	866	48
4. 2016	882	0	74	1	242	2	32	0	369	0	86	1,596	106
5. 2017	1,968	874	647	2	389	0	154	0	568	(1)	108	2,850	166
6. 2018	4,473	26	1,441	6	1,019	1	339	1	1,128	(1)	142	8,368	334
7. 2019	9,373	15	5,066	10	1,810	1	964	1	2,032	(3)	247	19,220	610
8. 2020	14,128	16	11,560	44	2,752	4	3,419	3	2,951	(4)	374	34,747	887
9. 2021	36,755	43	31,886	159	6,139	6	7,669	4	8,011	(10)	1,106	90,256	2,413
10. 2022	76,204	128	89,752	478	8,018	11	17,133	10	10,205	(16)	2,645	200,701	5,985
11. 2023	132,052	115	261,367	1,363	4,654	2	35,137	122	20,165	(15)	7,147	451,788	17,357
12. Totals	352,431	55,244	420,823	13,539	26,113	29	64,935	150	46,843	(50)	12,004	842,233	28,152

	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	29,478	2,151
2. 2014	290,557	1,858	288,699	69.9	49.8	70.1	0	0	20.4	68	144
3. 2015	328,985	1,979	327,006	75.3	57.8	75.4	0	0	20.4	579	288
4. 2016	399,405	2,136	397,269	80.2	55.8	80.4	0	0	20.4	955	641
5. 2017	453,991	4,105	449,887	78.7	88.4	78.7	0	0	20.4	1,739	1,111
6. 2018	469,844	3,091	466,753	73.9	56.6	74.0	0	0	20.4	5,883	2,485
7. 2019	490,002	2,268	487,734	74.0	49.6	74.2	0	0	20.4	14,413	4,807
8. 2020	391,342	1,598	389,744	59.9	38.0	60.1	0	0	20.4	25,628	9,119
9. 2021	525,399	2,082	523,317	75.6	52.3	75.7	0	0	20.4	68,438	21,819
10. 2022	630,596	2,484	628,112	84.1	60.8	84.3	0	0	20.4	165,350	35,351
11. 2023	693,133	2,609	690,524	83.5	61.1	83.6	0	0	20.4	391,941	59,847
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	704,471	137,762

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	1,728	575	249	15	738	1	(15)	2,124	XXX
2. 2014	314,451	14,760	299,692	188,569	12,604	19,917	2,597	14,714	371	1,345	207,628	18,942
3. 2015	321,113	16,517	304,597	207,501	10,263	22,386	2,886	19,544	430	1,234	235,852	19,241
4. 2016	338,554	19,256	319,298	227,012	15,326	25,499	2,782	22,423	374	1,525	256,453	20,634
5. 2017	355,725	15,789	339,936	239,001	9,982	25,985	2,463	22,290	87	1,773	274,744	20,621
6. 2018	393,694	12,746	380,948	265,362	7,434	27,248	2,018	23,049	3	1,786	306,205	21,530
7. 2019	432,188	14,740	417,448	283,421	8,417	26,269	1,492	23,083	12	1,985	322,853	21,202
8. 2020	454,049	17,543	436,507	177,717	5,358	16,431	940	16,642	12	1,867	204,480	14,088
9. 2021	472,998	18,226	454,772	162,172	5,198	12,463	1,082	20,901	15	1,865	189,240	14,783
10. 2022	494,868	19,416	475,451	114,205	2,971	6,101	624	20,342	12	1,774	137,040	16,011
11. 2023	536,758	19,817	516,941	43,316	843	1,914	225	13,814	7	1,087	57,969	14,973
12. Totals	XXX	XXX	XXX	1,910,002	78,971	184,463	17,122	197,541	1,325	16,225	2,194,588	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	21,700	16,866	5,879	595	373	36	544	109	940	(3)	7	11,834	103
2. 2014	1,759	977	1,283	94	201	36	153	61	17	(1)	5	2,245	3
3. 2015	1,255	35	1,912	321	242	78	243	13	74	(1)	6	3,279	13
4. 2016	3,979	89	2,993	496	423	52	272	62	56	(3)	7	7,026	33
5. 2017	8,633	2,671	3,966	463	1,035	150	573	247	138	(3)	9	10,818	71
6. 2018	13,604	105	6,516	806	1,797	199	537	54	627	0	40	21,917	153
7. 2019	31,701	1,497	17,695	873	2,942	88	1,665	72	983	0	70	52,456	274
8. 2020	36,537	880	34,907	1,440	3,574	26	4,231	595	1,064	0	82	77,372	406
9. 2021	64,443	2,106	61,214	2,559	6,449	(104)	7,057	545	2,651	0	169	136,707	867
10. 2022	89,222	3,953	125,145	5,658	7,299	315	11,654	1,099	5,061	(1)	364	227,357	1,747
11. 2023	75,992	2,086	233,892	10,550	4,649	213	21,794	1,576	13,943	12	1,165	335,833	4,773
12. Totals	348,824	31,265	495,402	23,854	28,984	1,090	48,724	4,434	25,554	0	1,924	886,845	8,443

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	10,118	1,716
2. 2014	226,613	16,740	209,873	72.1	113.4	70.0	0	0	20.4	1,970	275
3. 2015	253,157	14,026	239,131	78.8	84.9	78.5	0	0	20.4	2,811	468
4. 2016	282,657	19,178	263,479	83.5	99.6	82.5	0	0	20.4	6,386	640
5. 2017	301,621	16,059	285,562	84.8	101.7	84.0	0	0	20.4	9,466	1,352
6. 2018	338,739	10,618	328,122	86.0	83.3	86.1	0	0	20.4	19,209	2,708
7. 2019	387,760	12,451	375,309	89.7	84.5	89.9	0	0	20.4	47,026	5,429
8. 2020	291,102	9,250	281,851	64.1	52.7	64.6	0	0	20.4	69,124	8,247
9. 2021	337,349	11,401	325,947	71.3	62.6	71.7	0	0	20.4	120,992	15,716
10. 2022	379,030	14,633	364,398	76.6	75.4	76.6	0	0	20.4	204,756	22,601
11. 2023	409,314	15,511	393,802	76.3	78.3	76.2	0	0	20.4	297,248	38,585
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	789,107	97,738

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			
	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	64,161	14,295	7,087	752	(927)	69	331	55,205	XXX
2. 2014	882,656	117,227	765,430	374,921	60,216	64,545	4,101	(11,538)	4,551	7,453	359,061	30,227
3. 2015	922,725	126,935	795,789	353,491	61,970	53,039	3,272	(7,077)	3,457	8,293	330,752	30,274
4. 2016	938,344	121,694	816,650	348,253	57,946	42,558	3,035	(2,530)	185	9,136	327,116	30,026
5. 2017	915,688	99,695	815,993	336,170	43,150	40,042	2,037	2,780	186	8,079	333,619	28,964
6. 2018	901,245	97,843	803,401	334,885	47,124	39,706	1,986	6,286	125	6,802	331,642	28,209
7. 2019	882,071	92,994	789,078	328,560	43,155	39,381	2,050	10,314	62	6,673	332,988	26,894
8. 2020	786,953	90,229	696,723	256,716	37,373	30,387	1,694	10,530	73	2,762	258,493	21,364
9. 2021	748,396	81,324	667,072	233,020	31,547	28,241	1,459	11,882	61	1,877	240,076	21,015
10. 2022	795,964	89,238	706,726	179,613	24,955	22,611	1,196	11,668	72	1,165	187,669	22,541
11. 2023	798,784	83,774	715,010	95,375	11,242	10,276	373	10,919	60	80	104,895	19,355
12. Totals	XXX	XXX	XXX	2,905,164	432,972	377,873	21,955	42,307	8,902	52,651	2,861,515	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	809,688	190,727	570,431	58,030	60,582	4,682	68,776	2,229	37,312	(103)	872	1,291,224	3,355
2. 2014	45,559	6,190	49,376	1,505	4,085	150	6,603	137	1,968	(4)	359	99,614	177
3. 2015	43,802	10,507	61,173	3,984	3,708	107	7,580	57	2,507	(4)	504	104,120	221
4. 2016	74,857	12,931	53,449	2,492	5,888	175	7,036	128	3,035	(5)	748	128,544	277
5. 2017	71,201	14,950	70,880	4,428	5,439	90	9,500	134	3,601	(6)	1,221	141,025	341
6. 2018	72,312	9,930	84,739	6,265	6,747	116	11,582	419	4,546	(7)	1,950	163,203	433
7. 2019	94,320	9,856	98,130	4,429	7,599	98	14,344	216	6,459	(7)	3,336	206,260	591
8. 2020	95,495	11,405	113,903	3,324	8,424	181	19,038	272	7,712	(8)	4,329	229,398	735
9. 2021	121,168	26,498	127,923	11,271	11,428	367	26,654	461	12,420	(9)	6,119	261,006	1,160
10. 2022	107,375	15,129	179,523	9,864	14,395	695	24,443	317	10,764	(7)	7,495	310,502	2,048
11. 2023	107,018	12,731	277,288	22,742	21,774	845	27,326	970	14,758	179	8,565	410,696	6,093
12. Totals	1,642,795	320,855	1,686,813	128,334	150,071	7,506	222,883	5,339	105,082	17	35,496	3,345,592	15,431

	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	1,131,362	159,862
2. 2014	535,520	76,846	458,674	60.7	65.6	59.9	0	0	20.4	87,240	12,374
3. 2015	518,222	83,350	434,872	56.2	65.7	54.6	0	0	20.4	90,484	13,636
4. 2016	532,546	76,885	455,660	56.8	63.2	55.8	0	0	20.4	112,884	15,661
5. 2017	539,613	64,969	474,644	58.9	65.2	58.2	0	0	20.4	122,702	18,323
6. 2018	560,803	65,959	494,845	62.2	67.4	61.6	0	0	20.4	140,856	22,347
7. 2019	599,106	59,858	539,248	67.9	64.4	68.3	0	0	20.4	178,165	28,095
8. 2020	542,204	54,313	487,891	68.9	60.2	70.0	0	0	20.4	194,668	34,730
9. 2021	572,736	71,654	501,082	76.5	88.1	75.1	0	0	20.4	211,322	49,684
10. 2022	550,392	52,221	498,171	69.1	58.5	70.5	0	0	20.4	261,904	48,597
11. 2023	564,734	49,143	515,591	70.7	58.7	72.1	0	0	20.4	348,832	61,864
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	2,880,419	465,173

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	7,240	21	5,324	107	3,158	0	153	15,594	XXX
2. 2014	646,750	43,630	603,119	280,736	14,675	49,937	2,806	25,731	1	11,121	338,921	15,205
3. 2015	656,363	41,015	615,348	281,119	18,614	37,914	476	24,151	1	10,530	324,092	14,053
4. 2016	657,526	39,606	617,920	270,494	10,994	33,858	212	23,417	0	8,238	316,563	13,231
5. 2017	663,639	38,805	624,833	322,954	14,090	37,160	408	23,276	0	23,265	368,892	13,653
6. 2018	690,871	40,088	650,782	356,071	22,657	38,034	323	27,386	0	16,543	398,511	15,263
7. 2019	730,255	55,479	674,776	319,189	10,000	36,978	198	22,711	0	9,951	368,679	12,945
8. 2020	754,002	59,939	694,063	299,598	29,848	24,722	421	25,878	0	8,384	319,931	13,508
9. 2021	785,959	68,634	717,325	283,404	22,233	19,071	283	23,389	0	9,549	303,349	10,957
10. 2022	881,298	75,009	806,289	301,259	27,765	13,558	619	20,130	0	4,874	306,563	10,046
11. 2023	1,007,193	85,680	921,513	180,324	9,325	4,988	235	15,340	0	2,125	191,091	8,339
12. Totals	XXX	XXX	XXX	2,902,388	180,223	301,543	6,088	234,568	2	104,732	3,252,185	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	7,696	142	27,728	345	7,765	210	20,956	45	11,679	0	233	75,081	9,952
2. 2014	1,670	113	2,360	(24)	1,386	302	962	1	136	0	102	6,122	21
3. 2015	3,816	544	2,637	(21)	1,214	8	897	3	634	0	111	8,664	126
4. 2016	6,438	0	3,930	66	1,447	0	1,919	8	1,074	0	121	14,732	104
5. 2017	9,285	74	8,212	(227)	1,737	6	3,305	(6)	642	0	272	23,333	103
6. 2018	23,740	97	10,835	186	3,652	5	4,581	(277)	6,049	0	662	48,846	2,029
7. 2019	32,134	177	16,933	1,157	5,955	13	7,874	74	3,315	0	1,177	64,791	478
8. 2020	45,773	1,367	44,581	(63)	7,100	48	17,214	4	3,098	0	2,324	116,411	479
9. 2021	55,730	4,211	48,967	1,150	9,529	40	24,214	5	5,739	0	4,941	138,773	721
10. 2022	104,176	9,961	75,259	(1,612)	9,533	210	33,543	(95)	5,497	0	9,106	219,544	987
11. 2023	165,328	16,508	169,873	6,895	7,674	334	52,781	91	22,316	0	14,227	394,144	1,734
12. Totals	455,786	33,193	411,315	7,853	56,991	1,177	168,247	(148)	60,179	0	33,276	1,110,442	16,734

	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	34,937	40,144
2. 2014	362,917	17,874	345,043	56.1	41.0	57.2	0	0	20.4	3,941	2,181
3. 2015	352,382	19,626	332,756	53.7	47.9	54.1	0	0	20.4	5,930	2,734
4. 2016	342,575	11,280	331,296	52.1	28.5	53.6	0	0	20.4	10,301	4,431
5. 2017	406,570	14,345	392,225	61.3	37.0	62.8	0	0	20.4	17,649	5,684
6. 2018	470,348	22,991	447,358	68.1	57.4	68.7	0	0	20.4	34,292	14,554
7. 2019	445,090	11,619	433,471	60.9	20.9	64.2	0	0	20.4	47,734	17,057
8. 2020	467,966	31,624	436,342	62.1	52.8	62.9	0	0	20.4	89,051	27,360
9. 2021	470,043	27,922	442,121	59.8	40.7	61.6	0	0	20.4	99,335	39,438
10. 2022	562,954	36,847	526,106	63.9	49.1	65.3	0	0	20.4	171,086	48,457
11. 2023	618,624	33,389	585,235	61.4	39.0	63.5	0	0	20.4	311,798	82,346
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	826,055	284,387

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								
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	12
	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	19	0	10	0	1	0	0	30	XXX
2. 2014	0	0	0	0	0	0	0	4	0	0	4	0
3. 2015	0	0	0	0	0	0	0	3	0	0	3	0
4. 2016	0	0	0	0	0	0	0	4	0	0	4	0
5. 2017	0	0	0	0	0	0	0	(15)	0	0	(15)	0
6. 2018	0	0	0	3	0	0	0	1	0	0	4	0
7. 2019	5	0	5	0	0	0	0	1	0	0	1	0
8. 2020	0	1	(1)	0	0	0	0	1	0	0	1	0
9. 2021	0	1	(1)	0	0	0	0	2	0	0	2	0
10. 2022	0	1	(1)	0	0	0	0	1	0	0	1	0
11. 2023	13	1	13	0	0	0	0	1	0	0	1	0
12. Totals	XXX	XXX	XXX	22	0	10	0	5	0	0	36	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	193	3	10	0	143	0	212	0	0	556	0
2. 2014	0	0	0	0	0	0	0	0	20	0	0	20	0
3. 2015	0	0	0	0	0	0	0	0	20	0	0	20	0
4. 2016	0	0	0	0	0	0	0	0	20	0	0	20	0
5. 2017	0	0	0	0	0	0	0	0	20	0	0	20	0
6. 2018	0	0	0	0	0	0	0	0	20	0	0	20	0
7. 2019	0	0	0	0	0	0	0	0	20	0	0	20	0
8. 2020	0	0	0	1	0	0	0	0	20	0	0	20	0
9. 2021	0	0	0	0	0	0	0	0	20	0	0	20	0
10. 2022	0	0	0	1	0	0	0	0	20	0	0	19	0
11. 2023	0	0	0	1	0	0	0	0	29	0	0	29	0
12. Totals	1	0	193	5	10	0	143	0	423	0	0	765	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	192	364
2. 2014	25	0	25	0.0	30.5	(29,962.7)	0	0	20.4	0	20
3. 2015	24	0	24	0.0	(12.9)	(9,628.2)	0	0	20.4	0	20
4. 2016	25	0	25	0.0	0.0	(377,083.1)	0	0	20.4	0	20
5. 2017	5	0	5	0.0	69.6	(104,043.5)	0	0	20.4	0	20
6. 2018	25	0	25	0.0	56.5	36,866.6	0	0	20.4	0	20
7. 2019	22	0	21	442.5	80.7	459.9	0	0	20.4	0	20
8. 2020	21	1	21	0.0	85.9	(3,367.5)	0	0	20.4	(1)	20
9. 2021	22	0	21	0.0	85.9	(3,682.1)	0	0	20.4	0	20
10. 2022	21	1	20	0.0	84.9	(2,154.1)	0	0	20.4	(1)	20
11. 2023	30	1	29	222.7	67.6	233.5	0	0	20.4	(1)	29
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	190	575

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 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	642	0	0	0	1	0	0	643	XXX
2. 2014	0	2	(2)	0	0	0	0	11	0	0	11	0
3. 2015	(28)	2	(30)	0	0	0	0	9	0	0	9	0
4. 2016	0	2	(2)	0	0	0	0	1	0	0	1	0
5. 2017	203	1	202	0	0	0	0	20	0	0	20	0
6. 2018	0	1	(1)	0	0	0	0	0	0	0	0	0
7. 2019	0	0	0	0	0	0	0	0	0	0	0	0
8. 2020	0	0	0	0	0	0	0	0	0	0	0	0
9. 2021	0	0	0	0	0	0	0	0	0	0	0	0
10. 2022	0	0	0	0	0	0	0	0	0	0	0	0
11. 2023	0	0	0	0	0	0	0	1	0	0	1	0
12. Totals	XXX	XXX	XXX	642	0	0	0	44	0	0	686	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	1,763	5	240	8	22	2	162	7	48	0	0	2,212	0
2. 2014	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
3. 2015	0	0	0	1	0	0	0	0	(1)	0	0	(1)	0
4. 2016	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
5. 2017	0	0	0	1	0	0	0	0	(1)	0	0	(1)	0
6. 2018	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
7. 2019	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
8. 2020	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
9. 2021	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
10. 2022	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
11. 2023	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
12. Totals	1,763	5	240	10	22	2	162	7	42	0	0	2,204	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	1,989	223
2. 2014	11	0	10	237,811.1	19.6	(631.1)	0	0	20.4	0	(1)
3. 2015	9	1	8	(30.3)	53.8	(25.5)	0	0	20.4	(1)	(1)
4. 2016	1	0	1	0.0	0.0	(42.4)	0	0	20.4	0	(1)
5. 2017	20	1	19	9.7	65.0	9.4	0	0	20.4	(1)	(1)
6. 2018	0	0	(1)	1,669.8	56.6	91.4	0	0	20.4	0	(1)
7. 2019	(1)	0	(1)	0.0	80.6	502.9	0	0	20.4	0	(1)
8. 2020	(1)	0	(1)	0.0	0.0	0.0	0	0	20.4	0	(1)
9. 2021	0	0	0	0.0	0.0	0.0	0	0	20.4	0	(1)
10. 2022	0	0	0	0.0	0.0	0.0	0	0	20.4	0	(1)
11. 2023	(1)	0	(1)	0.0	0.0	0.0	0	0	20.4	0	(1)
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,987	217

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	295	59	81	7	5	0	2	315	XXX
2. 2014	92,772	3,649	89,123	38,150	3,353	3,156	28	2,954	0	1,310	40,879	XXX
3. 2015	88,424	3,330	85,094	31,865	858	3,063	19	2,758	0	1,466	36,810	XXX
4. 2016	87,159	2,905	84,255	27,492	236	3,093	1	2,619	0	1,249	32,966	XXX
5. 2017	90,808	4,955	85,853	41,696	3,126	2,486	110	2,529	0	2,994	43,476	XXX
6. 2018	92,267	5,736	86,531	38,543	2,868	3,470	109	2,460	0	1,714	41,496	XXX
7. 2019	99,153	5,721	93,432	35,906	3,278	2,608	17	2,647	0	1,788	37,866	XXX
8. 2020	107,385	6,345	101,040	41,532	5,266	1,970	42	2,919	0	1,408	41,113	XXX
9. 2021	117,554	7,057	110,498	44,923	4,028	2,178	37	3,031	0	1,779	46,066	XXX
10. 2022	133,048	8,098	124,950	75,314	37,602	1,724	70	2,895	0	1,087	42,260	XXX
11. 2023	164,717	6,085	158,633	21,837	128	616	3	2,157	0	275	24,479	XXX
12. Totals	XXX	XXX	XXX	397,555	60,804	24,446	443	26,974	0	15,072	387,727	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	2,511	256	5,257	26	368	77	1,467	23	140	0	14	9,360	26
2. 2014	571	0	(135)	0	52	0	50	0	13	0	21	550	1
3. 2015	303	0	410	1	48	0	80	0	18	0	20	858	2
4. 2016	2,006	348	342	2	205	39	47	0	27	0	22	2,237	4
5. 2017	797	203	364	(9)	58	18	35	(6)	30	0	40	1,078	3
6. 2018	890	10	465	(9)	238	4	101	(9)	66	0	145	1,764	9
7. 2019	2,163	21	672	91	179	1	100	7	142	0	146	3,136	24
8. 2020	3,285	10	1,161	63	526	1	380	0	196	0	439	5,474	31
9. 2021	8,472	2,170	1,661	184	983	48	525	3	552	0	787	9,788	57
10. 2022	9,922	1,546	2,889	35	929	3	1,104	2	1,104	0	1,357	14,362	126
11. 2023	16,266	514	21,048	458	927	5	2,772	8	1,873	0	2,598	41,902	366
12. Totals	47,185	5,077	34,133	844	4,513	195	6,662	28	4,160	0	5,590	90,509	649

	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	7,486	1,875
2. 2014	44,810	3,382	41,429	48.3	92.7	46.5	0	0	20.4	435	114
3. 2015	38,546	878	37,668	43.6	26.4	44.3	0	0	20.4	711	146
4. 2016	35,831	627	35,203	41.1	21.6	41.8	0	0	20.4	1,998	239
5. 2017	47,996	3,442	44,554	52.9	69.5	51.9	0	0	20.4	967	111
6. 2018	46,234	2,974	43,260	50.1	51.8	50.0	0	0	20.4	1,353	411
7. 2019	44,419	3,417	41,002	44.8	59.7	43.9	0	0	20.4	2,723	413
8. 2020	51,969	5,382	46,587	48.4	84.8	46.1	0	0	20.4	4,372	1,101
9. 2021	62,324	6,470	55,854	53.0	91.7	50.5	0	0	20.4	7,779	2,009
10. 2022	95,881	39,258	56,623	72.1	484.8	45.3	0	0	20.4	11,230	3,132
11. 2023	67,496	1,116	66,381	41.0	18.3	41.8	0	0	20.4	36,342	5,559
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	75,397	15,111

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	45,548	9,194	22,597	3,260	14,015	0	54	69,705	XXX
2. 2014	379,717	28,667	351,049	155,613	11,273	24,864	869	19,343	0	822	187,677	4,330
3. 2015	388,850	25,905	362,945	190,123	16,861	24,998	1,269	20,768	0	278	217,759	4,218
4. 2016	398,000	17,028	380,972	198,318	18,770	21,764	451	22,493	1	565	223,353	3,979
5. 2017	410,265	15,944	394,321	202,894	15,692	22,195	613	20,763	0	222	229,548	3,788
6. 2018	435,637	14,681	420,956	229,194	21,988	22,512	247	20,368	0	103	249,838	3,870
7. 2019	476,728	21,346	455,382	206,303	12,218	20,006	150	22,116	0	125	236,057	3,741
8. 2020	503,042	30,307	472,735	148,144	5,358	11,958	62	16,891	0	116	171,573	2,701
9. 2021	542,850	32,184	510,665	99,257	3,238	8,067	26	16,088	0	98	120,148	2,777
10. 2022	600,683	30,005	570,678	57,935	448	3,441	20	15,047	0	75	75,955	3,082
11. 2023	659,462	36,542	622,921	10,899	15	864	4	9,583	0	18	21,328	2,286
12. Totals	XXX	XXX	XXX	1,544,228	115,056	183,266	6,970	197,474	1	2,475	1,802,942	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	100,282	18,265	309,391	35,921	35,825	5,039	118,628	24,057	59,929	(25)	33	540,800	75,912
2. 2014	5,857	855	12,712	1,442	827	318	1,719	733	622	0	13	18,388	26
3. 2015	8,020	445	16,259	1,896	847	125	2,518	28	898	0	15	26,047	36
4. 2016	13,109	499	19,689	1,657	1,533	18	2,895	124	1,554	0	17	36,483	65
5. 2017	20,151	1,619	25,921	3,536	2,501	88	3,226	322	2,394	0	24	48,627	104
6. 2018	34,405	1,144	36,717	4,958	4,047	102	3,153	221	4,150	0	147	76,048	190
7. 2019	50,285	3,411	64,496	7,146	6,557	412	7,667	152	5,524	0	212	123,407	262
8. 2020	57,387	916	88,055	15,272	5,956	31	11,291	668	6,168	0	214	151,970	298
9. 2021	62,966	2,814	134,605	15,246	9,093	6	18,297	372	9,177	0	309	215,700	483
10. 2022	66,162	548	194,618	14,168	8,322	20	24,461	404	10,725	0	454	289,148	564
11. 2023	31,384	332	329,263	17,778	3,431	18	37,706	577	19,472	0	572	402,551	561
12. Totals	450,007	30,849	1,231,727	119,019	78,939	6,178	231,562	27,657	120,613	(25)	2,010	1,929,169	78,501

	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	355,487	185,312
2. 2014	221,556	15,492	206,065	58.3	54.0	58.7	0	0	20.4	16,271	2,116
3. 2015	264,430	20,623	243,806	68.0	79.6	67.2	0	0	20.4	21,938	4,109
4. 2016	281,355	21,519	259,836	70.7	126.4	68.2	0	0	20.4	30,642	5,841
5. 2017	300,045	21,870	278,175	73.1	137.2	70.5	0	0	20.4	40,916	7,710
6. 2018	354,546	28,660	325,887	81.4	195.2	77.4	0	0	20.4	65,020	11,028
7. 2019	382,954	23,490	359,464	80.3	110.0	78.9	0	0	20.4	104,223	19,183
8. 2020	345,851	22,308	323,543	68.8	73.6	68.4	0	0	20.4	129,254	22,716
9. 2021	357,550	21,701	335,848	65.9	67.4	65.8	0	0	20.4	179,511	36,190
10. 2022	380,711	15,608	365,102	63.4	52.0	64.0	0	0	20.4	246,064	43,084
11. 2023	442,603	18,723	423,879	67.1	51.2	68.0	0	0	20.4	342,537	60,014
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,531,865	397,304

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	3,662	873	70	25	206	0	(14)	3,040	XXX
2. 2014	123,362	1,575	121,787	50,418	144	7,580	625	4,682	4	40	61,908	393
3. 2015	118,363	1,941	116,423	44,619	113	4,598	31	4,543	0	57	53,615	362
4. 2016	115,459	2,706	112,753	59,831	1,274	4,105	34	4,795	0	98	67,422	384
5. 2017	114,815	3,013	111,802	55,479	453	3,764	22	4,655	2	(42)	63,421	403
6. 2018	116,591	2,992	113,599	61,712	2,249	4,627	31	4,298	0	301	68,357	409
7. 2019	123,556	3,804	119,752	58,083	1,241	4,996	50	4,579	3	33	66,364	449
8. 2020	139,597	6,405	133,192	45,721	1,397	3,531	89	4,650	0	3	52,417	426
9. 2021	167,354	15,618	151,736	27,090	1,762	2,024	92	4,713	0	7	31,973	428
10. 2022	193,714	25,125	168,589	24,558	5,954	2,627	174	3,838	0	2	24,895	408
11. 2023	207,814	27,324	180,490	12,364	2,506	412	39	2,255	0	0	12,486	321
12. Totals	XXX	XXX	XXX	443,538	17,966	38,333	1,213	43,214	10	485	505,897	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	21,621	9,027	14,026	6,016	766	270	3,396	252	1,506	1	9	25,749	95
2. 2014	519	0	3,039	46	56	0	65	7	145	0	4	3,770	5
3. 2015	874	0	2,932	3	41	0	96	2	275	0	4	4,213	4
4. 2016	2,874	0	3,093	0	94	0	198	0	169	0	32	6,428	6
5. 2017	6,521	1,011	7,663	(9)	284	4	86	0	396	0	76	13,944	15
6. 2018	8,574	423	11,059	25	381	0	172	10	791	0	89	20,518	19
7. 2019	10,332	140	14,700	688	831	13	640	5	1,355	0	176	27,012	40
8. 2020	12,888	1,019	22,407	734	649	2	1,020	(2)	1,909	0	167	37,119	56
9. 2021	12,508	890	34,820	1,945	1,970	18	1,555	7	3,325	0	162	51,318	92
10. 2022	14,231	886	64,569	12,784	1,568	154	3,063	5	5,689	0	212	75,291	129
11. 2023	12,923	1,665	97,179	13,924	2,070	153	5,659	(88)	4,878	0	258	107,057	229
12. Totals	103,864	15,060	275,488	36,157	8,709	614	15,950	198	20,438	1	1,189	372,420	690

	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	20,605	5,145
2. 2014	66,502	825	65,677	53.9	52.4	53.9	0	0	20.4	3,511	258
3. 2015	57,978	150	57,829	49.0	7.7	49.7	0	0	20.4	3,803	410
4. 2016	75,159	1,308	73,850	65.1	48.3	65.5	0	0	20.4	5,967	461
5. 2017	78,849	1,484	77,365	68.7	49.3	69.2	0	0	20.4	13,182	762
6. 2018	91,612	2,738	88,875	78.6	91.5	78.2	0	0	20.4	19,184	1,334
7. 2019	95,516	2,140	93,376	77.3	56.3	78.0	0	0	20.4	24,203	2,808
8. 2020	92,774	3,238	89,536	66.5	50.5	67.2	0	0	20.4	33,541	3,578
9. 2021	88,005	4,714	83,291	52.6	30.2	54.9	0	0	20.4	44,493	6,825
10. 2022	120,144	19,957	100,186	62.0	79.4	59.4	0	0	20.4	65,130	10,161
11. 2023	137,742	18,199	119,543	66.3	66.6	66.2	0	0	20.4	94,513	12,543
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	328,135	44,285

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	30,187	17,531	1,006	4	635	0	7,537	14,293	XXX
2. 2022	599,743	110,996	488,748	266,468	49,392	5,445	653	13,296	0	5,054	235,165	XXX
3. 2023	746,887	138,666	608,222	136,573	13,900	2,941	203	11,400	0	1,717	136,810	XXX
4. Totals	XXX	XXX	XXX	433,228	80,823	9,393	861	25,331	0	14,307	386,267	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	48,193	38,926	8,425	(1,001)	1,308	1,408	247	(113)	3,266	1	17,469	22,219	119
2. 2022	67,851	21,347	(9,754)	(4,700)	1,979	596	(202)	(89)	2,943	0	10,239	45,663	183
3. 2023	112,556	25,665	42,012	11,455	2,683	434	1,486	63	7,142	1	13,099	128,261	751
4. Totals	228,600	85,938	40,683	5,754	5,970	2,438	1,531	(139)	13,351	2	40,807	196,143	1,053

	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	18,693	3,526
2. 2022	348,027	67,199	280,828	58.0	60.5	57.5	0	0	20.4	41,451	4,213
3. 2023	316,792	51,722	265,071	42.4	37.3	43.6	0	0	20.4	117,449	10,812
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	177,592	18,551

SCHEDULE P - PART 1J - AUTO PHYSICAL DAMAGE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	(3,426)	777	108	41	896	0	5,618	(3,239)	XXX
2. 2022	644,158	5,034	639,124	493,641	2,365	1,080	50	49,635	0	128,759	541,941	195,106
3. 2023	725,833	4,514	721,319	468,109	1,985	833	50	44,581	0	78,973	511,488	176,730
4. Totals	XXX	XXX	XXX	958,324	5,127	2,021	141	95,113	0	213,350	1,050,190	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	518	756	2,581	1,323	80	43	743	374	4,629	0	2,019	6,056	3,215
2. 2022	1,459	430	(565)	1,167	107	10	635	263	1,824	0	4,162	1,591	4,889
3. 2023	30,692	427	23,483	844	353	12	5,846	429	8,561	0	62,970	67,222	23,428
4. Totals	32,670	1,613	25,499	3,334	540	66	7,225	1,067	15,015	0	69,151	74,869	31,532

	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	1,021	5,035
2. 2022	547,817	4,285	543,532	85.0	85.1	85.0	0	0	20.4	(703)	2,293
3. 2023	582,459	3,748	578,711	80.2	83.0	80.2	0	0	20.4	52,903	14,319
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	53,222	21,647

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		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	361	(637)	85	65	762	700	272	1,080	XXX
2. 2022	82,557	70,553	12,004	1,889	5	7	1	833	569	58	2,154	XXX
3. 2023	101,207	89,263	11,945	1,091	1	1	1	1,075	921	0	1,244	XXX
4. Totals	XXX	XXX	XXX	3,341	(632)	93	67	2,670	2,190	330	4,479	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	8,225	5,304	10,081	4,546	690	321	1,099	1,063	2,219	1,454	1,378	9,626	36
2. 2022	5	0	9,588	7,629	6	4	521	462	63	0	355	2,088	2
3. 2023	15	0	10,878	6,742	0	0	955	895	873	712	573	4,372	2
4. Totals	8,245	5,304	30,547	18,917	696	325	2,575	2,420	3,156	2,166	2,305	16,087	40

	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	8,457	1,170
2. 2022	12,912	8,670	4,242	15.6	12.3	35.3	0	0	20.4	1,964	124
3. 2023	14,888	9,272	5,616	14.7	10.4	47.0	0	0	20.4	4,150	222
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	14,571	1,516

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	(1)	0	0	0	2	0	0	0	XXX
2. 2022	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2023	1,909	0	1,909	0	0	0	0	0	0	0	0	XXX
4. Totals	XXX	XXX	XXX	(1)	0	0	0	2	0	0	1	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	9	0	13	0	0	0	2	0	1	0	0	24	0
2. 2022	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2023	0	0	753	0	0	0	24	0	0	0	0	777	0
4. Totals	9	0	766	0	0	0	26	0	0	0	0	801	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	22	3
2. 2022	0	0	0	740.8	0.0	740.8	0	0	20.4	0	0
3. 2023	777	0	777	40.7	0.0	40.7	0	0	20.4	753	24
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	774	26

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	11	0	0	0	7	0	0	18	XXX
2. 2014	401	0	401	0	0	0	0	216	0	0	216	XXX
3. 2015	465	0	465	101	0	0	0	208	0	0	309	XXX
4. 2016	505	0	505	162	0	0	0	151	0	0	314	XXX
5. 2017	691	0	691	0	0	0	0	86	0	0	86	XXX
6. 2018	1,143	0	1,143	564	0	0	0	67	0	0	632	XXX
7. 2019	543	0	543	122	0	0	0	40	0	0	162	XXX
8. 2020	0	0	0	0	0	0	0	28	0	0	28	XXX
9. 2021	0	0	0	0	0	0	0	20	0	0	20	XXX
10. 2022	0	0	0	0	0	0	0	14	0	0	14	XXX
11. 2023	0	0	0	0	0	0	0	9	0	0	9	XXX
12. Totals	XXX	XXX	XXX	961	0	0	0	847	0	0	1,808	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	10	0	76	9	0	0	4	1	2	0	0	83	0
2. 2014	0	0	0	0	0	0	0	0	2	0	0	2	0
3. 2015	0	0	0	0	0	0	0	0	2	0	0	2	0
4. 2016	0	0	0	0	0	0	0	0	2	0	0	2	0
5. 2017	0	0	0	0	0	0	0	0	2	0	0	2	0
6. 2018	0	0	0	0	0	0	0	0	2	0	0	2	0
7. 2019	0	0	0	0	0	0	0	0	2	0	0	2	0
8. 2020	0	0	0	0	0	0	0	0	2	0	0	2	0
9. 2021	0	0	0	0	0	0	0	0	2	0	0	2	0
10. 2022	0	0	0	0	0	0	0	0	2	0	0	2	0
11. 2023	0	0	0	0	0	0	0	0	51	0	0	51	0
12. Totals	10	0	76	9	0	0	4	1	68	0	0	149	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	78	5
2. 2014	218	0	218	54.3	0.0	54.3	0	0	20.4	0	2
3. 2015	310	0	310	66.7	0.0	66.7	0	0	20.4	0	2
4. 2016	315	0	315	62.4	0.0	62.4	0	0	20.4	0	2
5. 2017	88	0	88	12.7	0.0	12.7	0	0	20.4	0	2
6. 2018	634	0	634	55.5	0.0	55.5	0	0	20.4	0	2
7. 2019	164	0	164	30.2	0.0	30.2	0	0	20.4	0	2
8. 2020	30	0	30	22,192.4	0.0	22,192.4	0	0	20.4	0	2
9. 2021	22	0	22	4,670.0	0.0	4,670.0	0	0	20.4	0	2
10. 2022	15	0	15	0.0	0.0	0.0	0	0	20.4	0	2
11. 2023	59	0	59	0.0	0.0	0.0	0	0	20.4	0	51
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	78	71

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		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	0	10	10	4	0	0	7	XXX
2. 2014	8,668	105	8,563	3,225	898	53	41	59	1	0	2,396	XXX
3. 2015	7,842	(2)	7,843	2,104	4	28	0	59	0	6	2,187	XXX
4. 2016	7,254	0	7,254	4,156	561	69	16	59	0	62	3,707	XXX
5. 2017	5,745	7	5,738	3,305	794	16	3	51	0	0	2,575	XXX
6. 2018	5,952	0	5,951	878	158	6	2	41	0	0	765	XXX
7. 2019	8,234	0	8,233	10,715	3,050	70	17	33	0	11	7,752	XXX
8. 2020	13,896	0	13,896	5,791	1,279	27	0	25	0	0	4,563	XXX
9. 2021	15,720	0	15,720	12,525	9,838	226	187	19	0	0	2,745	XXX
10. 2022	18,335	0	18,335	2,024	207	34	10	14	0	0	1,855	XXX
11. 2023	41,140	2,489	38,651	3,975	85	30	12	9	0	0	3,916	XXX
12. Totals	XXX	XXX	XXX	48,701	16,874	569	299	373	1	79	32,469	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	578	58	792	198	21	21	245	20	14	0	0	1,354	XXX
2. 2014	0	0	88	52	0	0	5	6	14	0	0	49	XXX
3. 2015	0	0	1	0	0	0	0	0	14	0	0	15	XXX
4. 2016	0	0	83	0	0	0	2	0	14	0	0	99	XXX
5. 2017	105	0	(131)	0	1	0	(1)	0	14	0	0	(12)	XXX
6. 2018	0	0	289	(4)	0	0	7	0	14	0	0	314	XXX
7. 2019	825	202	(184)	(346)	26	7	(23)	10	14	0	0	785	XXX
8. 2020	1,003	227	199	(5)	5	0	5	2	14	0	0	1,003	XXX
9. 2021	2,749	1,714	764	40	56	19	6	(104)	14	0	0	1,922	XXX
10. 2022	2,477	380	(778)	(78)	85	4	(32)	0	15	0	0	1,460	XXX
11. 2023	6,276	1,566	6,660	62	111	20	431	12	2	0	0	11,821	XXX
12. Totals	14,013	4,146	7,784	(81)	306	71	646	(56)	143	0	0	18,811	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	1,115	239
2. 2014	3,443	998	2,445	39.7	948.4	28.6	0	0	20.4	36	13
3. 2015	2,206	4	2,202	28.1	(217.9)	28.1	0	0	20.4	1	14
4. 2016	4,383	577	3,807	60.4	497,510.5	52.5	0	0	20.4	83	17
5. 2017	3,361	797	2,563	58.5	10,949.7	44.7	0	0	20.4	(26)	14
6. 2018	1,235	156	1,079	20.7	34,122.4	18.1	0	0	20.4	293	21
7. 2019	11,477	2,940	8,537	139.4	1,243,737.6	103.7	0	0	20.4	785	0
8. 2020	7,070	1,503	5,567	50.9	0.0	40.1	0	0	20.4	981	22
9. 2021	16,360	11,693	4,668	104.1	0.0	29.7	0	0	20.4	1,760	163
10. 2022	3,839	524	3,316	20.9	0.0	18.1	0	0	20.4	1,396	64
11. 2023	17,493	1,756	15,737	42.5	70.6	40.7	0	0	20.4	11,309	512
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	17,732	1,079

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	3,176	2,495	396	14	12	0	0	1,075	XXX
2. 2014	4,029	471	3,558	2,230	212	22	25	152	0	0	2,166	XXX
3. 2015	3,471	23	3,449	7,283	0	4	0	172	0	0	7,459	XXX
4. 2016	2,581	34	2,546	1,546	0	1	0	142	0	0	1,689	XXX
5. 2017	3,370	43	3,327	114	0	0	0	111	0	0	225	XXX
6. 2018	2,930	37	2,893	0	0	0	0	86	0	0	86	XXX
7. 2019	2,758	41	2,717	5,090	0	0	0	88	0	0	5,178	XXX
8. 2020	2,500	28	2,472	3,054	0	0	0	154	0	0	3,208	XXX
9. 2021	2,803	78	2,725	0	0	0	0	45	0	0	45	XXX
10. 2022	3,277	66	3,211	51	0	0	0	34	0	0	85	XXX
11. 2023	3,172	73	3,099	0	0	0	0	13	0	0	13	XXX
12. Totals	XXX	XXX	XXX	22,543	2,707	424	39	1,008	0	0	21,228	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 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	31,218	5,818	22,767	4,908	456	204	466	122	249	0	0	44,104	XXX
2. 2014	405	405	51	38	12	12	7	6	175	0	0	189	XXX
3. 2015	0	0	200	0	0	0	0	0	175	0	0	375	XXX
4. 2016	0	0	746	0	0	0	0	0	175	0	0	922	XXX
5. 2017	0	0	601	0	0	0	0	0	175	0	0	776	XXX
6. 2018	0	0	885	0	0	0	0	0	175	0	0	1,061	XXX
7. 2019	0	0	180	0	60	0	(44)	0	172	0	0	368	XXX
8. 2020	2,036	0	1,018	0	0	0	0	0	162	0	0	3,216	XXX
9. 2021	0	0	1,376	0	0	0	0	0	175	0	0	1,551	XXX
10. 2022	4,235	0	580	0	15	0	0	0	162	0	0	4,992	XXX
11. 2023	0	0	1,920	32	0	0	13	0	18	0	0	1,920	XXX
12. Totals	37,894	6,223	30,324	4,978	544	216	443	128	1,814	0	0	59,473	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	43,258	845
2. 2014	3,054	699	2,356	75.8	148.3	66.2	0	0	20.4	13	176
3. 2015	7,834	0	7,834	225.7	0.0	227.2	0	0	20.4	200	175
4. 2016	2,610	0	2,610	101.2	0.0	102.5	0	0	20.4	746	175
5. 2017	1,001	0	1,001	29.7	0.0	30.1	0	0	20.4	601	175
6. 2018	1,146	0	1,146	39.1	0.0	39.6	0	0	20.4	885	175
7. 2019	5,546	0	5,546	201.1	0.0	204.2	0	0	20.4	180	188
8. 2020	6,424	0	6,424	257.0	0.0	259.9	0	0	20.4	3,054	162
9. 2021	1,596	0	1,596	56.9	0.0	58.6	0	0	20.4	1,376	175
10. 2022	5,077	0	5,077	154.9	0.3	158.1	0	0	20.4	4,815	177
11. 2023	1,964	32	1,932	61.9	43.9	62.3	0	0	20.4	1,888	32
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	57,017	2,456

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 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. 2014	329	0	329	0	0	0	0	2	0	0	2	XXX
3. 2015	358	0	358	0	0	0	0	2	0	0	2	XXX
4. 2016	346	0	346	0	0	0	0	2	0	0	2	XXX
5. 2017	330	0	330	0	0	0	0	2	0	0	2	XXX
6. 2018	325	0	325	0	0	0	0	1	0	0	1	XXX
7. 2019	312	0	312	0	0	0	0	1	0	0	1	XXX
8. 2020	299	0	299	0	0	0	0	1	0	0	1	XXX
9. 2021	293	0	293	0	0	0	0	1	0	0	1	XXX
10. 2022	278	0	278	0	0	0	0	0	0	0	0	XXX
11. 2023	272	0	272	0	0	0	0	0	0	0	0	XXX
12. Totals	XXX	XXX	XXX	0	0	0	0	12	0	0	13	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 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	36	0	54	1	0	0	23	0	7	0	0	120	XXX
2. 2014	0	0	0	0	0	0	0	0	7	0	0	7	XXX
3. 2015	0	0	0	0	0	0	0	0	7	0	0	7	XXX
4. 2016	0	0	0	0	0	0	0	0	7	0	0	7	XXX
5. 2017	0	0	0	0	0	0	0	0	7	0	0	7	XXX
6. 2018	0	0	0	0	0	0	0	0	7	0	0	7	XXX
7. 2019	0	0	0	0	0	0	0	0	7	0	0	7	XXX
8. 2020	0	0	0	0	0	0	0	0	7	0	0	7	XXX
9. 2021	0	0	0	0	0	0	0	0	7	0	0	7	XXX
10. 2022	0	0	0	0	0	0	0	0	7	0	0	7	XXX
11. 2023	0	0	120	0	0	0	1	0	0	0	0	121	XXX
12. Totals	36	0	174	1	0	0	25	0	68	0	0	302	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	90	30
2. 2014	9	0	9	2.7	0.0	2.7	0	0	20.4	0	7
3. 2015	9	0	9	2.4	0.0	2.4	0	0	20.4	0	7
4. 2016	9	0	9	2.5	0.0	2.5	0	0	20.4	0	7
5. 2017	9	0	9	2.6	0.0	2.6	0	0	20.4	0	7
6. 2018	8	0	8	2.5	0.0	2.5	0	0	20.4	0	7
7. 2019	8	0	8	2.6	0.0	2.6	0	0	20.4	0	7
8. 2020	8	0	8	2.6	0.0	2.6	0	0	20.4	0	7
9. 2021	7	0	7	2.5	0.0	2.5	0	0	20.4	0	7
10. 2022	7	0	7	2.6	0.0	2.6	0	0	20.4	0	7
11. 2023	121	0	121	44.6	0.0	44.6	0	0	20.4	120	1
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	210	92

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	8,373	759	11,039	861	3,700	0	0	21,491	XXX
2. 2014	29,288	208	29,080	12,611	1,563	3,528	175	3,358	4	1	17,753	292
3. 2015	28,945	195	28,750	6,232	480	3,589	258	3,025	5	53	12,103	242
4. 2016	26,484	227	26,257	5,747	152	3,070	140	1,663	1	0	10,186	211
5. 2017	27,333	64	27,269	7,161	107	3,634	24	1,680	2	10	12,342	219
6. 2018	28,676	58	28,618	7,539	8	2,995	10	1,480	3	1	11,993	191
7. 2019	29,903	91	29,812	6,043	30	4,379	10	1,525	4	5	11,904	180
8. 2020	26,976	73	26,903	2,159	0	1,401	48	1,394	0	17	4,906	526
9. 2021	26,615	77	26,537	2,021	3	768	1	1,327	0	3	4,112	141
10. 2022	28,529	(25)	28,554	479	0	346	0	970	0	1	1,794	144
11. 2023	31,162	77	31,084	257	0	58	0	499	0	1	815	116
12. Totals	XXX	XXX	XXX	58,621	3,102	34,808	1,529	20,620	20	92	109,399	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	16,629	3,260	55,389	14,009	21,134	1,756	71,391	5,951	30,264	0	0	169,831	42,826
2. 2014	412	0	1,416	284	83	1	481	23	97	0	0	2,181	5
3. 2015	323	146	987	18	114	28	619	7	122	0	0	1,967	4
4. 2016	826	0	1,499	13	363	0	756	5	135	0	0	3,562	6
5. 2017	730	1	3,835	4	353	3	1,352	1	913	0	0	7,175	38
6. 2018	1,011	0	3,768	1	416	0	2,062	1	468	0	0	7,723	11
7. 2019	1,660	20	5,869	50	1,304	2	3,138	1	364	0	0	12,262	17
8. 2020	2,052	304	11,876	(4)	533	19	5,337	6	1,039	0	0	20,511	412
9. 2021	2,228	0	20,438	7	699	0	7,232	1	549	0	0	31,138	22
10. 2022	1,283	2	17,168	20	437	1	7,442	6	472	0	0	26,774	21
11. 2023	550	0	18,716	51	71	0	8,094	1	1,540	0	0	28,919	25
12. Totals	27,705	3,733	140,960	14,453	25,507	1,810	107,906	6,003	35,964	0	0	312,042	43,387

	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	54,748	115,083
2. 2014	21,985	2,050	19,934	75.1	987.4	68.5	0	0	20.4	1,544	637
3. 2015	15,011	941	14,070	51.9	481.7	48.9	0	0	20.4	1,146	821
4. 2016	14,059	311	13,748	53.1	136.9	52.4	0	0	20.4	2,312	1,250
5. 2017	19,658	142	19,516	71.9	223.9	71.6	0	0	20.4	4,561	2,613
6. 2018	19,740	24	19,716	68.8	41.1	68.9	0	0	20.4	4,778	2,945
7. 2019	24,283	117	24,166	81.2	128.3	81.1	0	0	20.4	7,459	4,804
8. 2020	25,791	374	25,417	95.6	511.1	94.5	0	0	20.4	13,628	6,883
9. 2021	35,262	13	35,250	132.5	16.3	132.8	0	0	20.4	22,659	8,479
10. 2022	28,598	30	28,568	100.2	(119.8)	100.0	0	0	20.4	18,430	8,344
11. 2023	29,786	52	29,734	95.6	66.7	95.7	0	0	20.4	19,215	9,704
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	150,479	161,563

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	5,090	3,876	7,553	6,360	3	0	0	2,411	XXX
2. 2014	5,319	278	5,041	1,232	259	407	80	90	0	0	1,389	3
3. 2015	5,482	327	5,155	1,399	0	521	0	81	0	0	2,000	1
4. 2016	5,560	280	5,279	410	0	372	0	91	0	0	873	0
5. 2017	5,458	189	5,269	367	0	543	0	60	0	0	971	1
6. 2018	5,216	159	5,057	335	0	248	0	41	0	0	624	1
7. 2019	5,152	114	5,039	318	0	202	0	81	0	0	600	3
8. 2020	5,520	40	5,479	63	0	28	0	57	0	0	148	0
9. 2021	6,022	47	5,975	173	0	166	0	94	0	0	433	2
10. 2022	6,498	43	6,456	140	0	54	0	60	0	0	253	4
11. 2023	6,567	51	6,516	7	0	3	0	36	0	0	46	3
12. Totals	XXX	XXX	XXX	9,534	4,135	10,097	6,440	693	0	0	9,749	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	1,166	554	1,603	307	76	35	1,018	(487)	139	0	0	3,594	0
2. 2014	0	0	64	0	0	0	66	0	3	0	0	132	0
3. 2015	0	0	70	0	10	0	70	0	20	0	0	171	0
4. 2016	173	0	20	0	74	0	28	0	20	0	0	315	0
5. 2017	0	0	76	0	0	0	81	0	3	0	0	160	0
6. 2018	0	0	28	0	0	0	27	0	11	0	0	66	0
7. 2019	1	0	202	19	26	0	212	25	28	0	0	425	0
8. 2020	61	0	928	30	38	0	969	2	28	0	0	1,992	0
9. 2021	328	0	775	31	90	0	1,085	0	71	0	0	2,317	1
10. 2022	24	0	1,095	25	40	0	1,140	0	97	0	0	2,372	2
11. 2023	87	0	1,548	29	43	0	1,405	0	32	0	0	3,087	3
12. Totals	1,841	554	6,410	441	398	35	6,102	(459)	451	0	0	14,631	6

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,908	1,685
2. 2014	1,861	339	1,522	35.0	122.2	30.2	0	0	20.4	64	68
3. 2015	2,171	0	2,171	39.6	0.0	42.1	0	0	20.4	70	100
4. 2016	1,189	0	1,189	21.4	0.0	22.5	0	0	20.4	194	122
5. 2017	1,131	0	1,131	20.7	0.0	21.5	0	0	20.4	76	84
6. 2018	690	0	690	13.2	0.0	13.6	0	0	20.4	28	39
7. 2019	1,070	45	1,026	20.8	39.3	20.4	0	0	20.4	184	242
8. 2020	2,172	33	2,140	39.4	80.9	39.1	0	0	20.4	959	1,033
9. 2021	2,781	31	2,750	46.2	66.4	46.0	0	0	20.4	1,072	1,245
10. 2022	2,650	25	2,625	40.8	58.7	40.7	0	0	20.4	1,094	1,278
11. 2023	3,161	29	3,133	48.1	56.3	48.1	0	0	20.4	1,607	1,480
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	7,256	7,376

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 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. 2022	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2023	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 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. 2022	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2023	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. 2022	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
3. 2023	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	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. 2022	0	0	0	0	0	0	0	0	0	0	0	0
3. 2023	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	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. 2022	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2023	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. 2022	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
3. 2023	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	11 One Year	12 Two Year
1. Prior	61,762	49,235	50,500	51,115	48,285	48,379	48,386	48,815	49,929	50,025	96	1,210
2. 2014	325,349	310,812	311,561	312,314	311,054	309,328	309,706	309,505	309,381	309,556	175	52
3. 2015	XXX	306,668	308,783	310,079	308,640	306,862	306,871	307,120	306,956	306,914	(41)	(206)
4. 2016	XXX	XXX	332,642	331,665	327,343	324,208	323,241	322,205	322,060	322,311	251	105
5. 2017	XXX	XXX	XXX	504,977	509,809	510,355	469,221	466,674	468,130	465,198	(2,932)	(1,476)
6. 2018	XXX	XXX	XXX	XXX	554,014	549,452	509,380	498,393	497,971	494,078	(3,893)	(4,314)
7. 2019	XXX	XXX	XXX	XXX	XXX	491,715	501,310	499,438	499,165	497,594	(1,571)	(1,844)
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	638,330	628,054	615,605	607,725	(7,880)	(20,329)
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	726,374	730,775	721,444	(9,331)	(4,930)
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	895,296	876,792	(18,504)	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,082,193	XXX	XXX
										12. Totals	(43,630)	(31,733)

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

1. Prior	233,722	220,809	218,005	217,675	220,434	219,704	219,809	219,933	216,875	215,886	(989)	(4,047)
2. 2014	257,226	253,846	252,432	252,860	251,704	250,992	250,711	250,622	250,720	250,777	57	155
3. 2015	XXX	277,796	291,820	290,240	287,430	287,059	287,110	287,435	287,443	287,564	121	129
4. 2016	XXX	XXX	356,714	359,562	356,387	352,625	351,100	351,585	351,735	351,640	(95)	55
5. 2017	XXX	XXX	XXX	419,335	410,416	403,678	401,022	399,663	399,668	399,161	(507)	(502)
6. 2018	XXX	XXX	XXX	XXX	420,755	419,681	414,089	411,574	412,053	412,292	239	718
7. 2019	XXX	XXX	XXX	XXX	XXX	427,598	429,278	424,652	425,945	426,851	907	2,199
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	355,512	350,257	343,797	341,750	(2,047)	(8,506)
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	446,766	462,342	460,170	(2,171)	13,404
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	554,158	564,449	10,291	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	628,572	XXX	XXX
										12. Totals	5,806	3,605

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

1. Prior	289,051	290,402	281,177	285,621	288,847	287,410	286,382	284,088	282,675	282,576	(99)	(1,512)
2. 2014	184,321	183,778	185,392	188,155	193,192	195,166	196,418	195,909	195,103	195,512	409	(397)
3. 2015	XXX	186,773	189,298	194,077	204,828	215,853	217,358	217,576	218,602	219,942	1,340	2,366
4. 2016	XXX	XXX	200,633	206,063	217,510	235,103	239,236	239,440	239,967	241,370	1,403	1,930
5. 2017	XXX	XXX	XXX	221,292	243,003	248,101	255,698	258,734	260,613	263,218	2,605	4,484
6. 2018	XXX	XXX	XXX	XXX	266,149	272,339	293,389	297,762	302,044	304,448	2,404	6,686
7. 2019	XXX	XXX	XXX	XXX	XXX	294,405	330,709	337,375	341,315	351,254	9,939	13,880
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	293,367	284,988	276,364	264,158	(12,207)	(20,831)
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	283,812	294,895	302,411	7,515	18,599
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	314,634	339,006	24,372	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	366,063	XXX	XXX
										12. Totals	37,681	25,205

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

1. Prior	2,683,411	2,645,839	2,594,573	2,552,380	2,494,403	2,458,808	2,445,162	2,435,723	2,409,438	2,371,762	(37,677)	(63,961)
2. 2014	553,133	551,892	549,348	534,279	524,604	515,146	506,081	501,951	490,031	480,901	(9,129)	(21,049)
3. 2015	XXX	571,406	558,322	539,707	525,890	507,576	487,698	476,062	462,770	450,981	(11,789)	(25,081)
4. 2016	XXX	XXX	594,541	579,029	553,691	530,854	509,582	494,425	481,122	463,951	(17,171)	(30,474)
5. 2017	XXX	XXX	XXX	591,039	570,714	549,229	528,137	518,156	497,779	477,284	(20,495)	(40,872)
6. 2018	XXX	XXX	XXX	XXX	583,123	569,201	552,716	532,907	515,063	494,797	(20,266)	(38,110)
7. 2019	XXX	XXX	XXX	XXX	XXX	567,874	574,446	568,726	554,579	531,805	(22,774)	(36,922)
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	541,727	534,298	513,294	479,357	(33,938)	(54,942)
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	499,253	494,474	485,179	(9,295)	(14,074)
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	485,595	484,092	(1,503)	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	499,596	XXX	XXX
										12. Totals	(184,038)	(325,485)

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior	463,898	463,442	455,775	451,019	443,745	434,086	438,839	438,723	439,665	449,728	10,063	11,005
2. 2014	325,419	319,289	318,901	317,427	319,853	320,889	320,990	319,811	318,862	319,176	314	(634)
3. 2015	XXX	308,478	321,475	315,095	315,348	317,202	314,643	312,633	309,696	307,972	(1,724)	(4,661)
4. 2016	XXX	XXX	324,932	316,663	311,359	309,729	311,888	308,758	307,138	306,805	(333)	(1,953)
5. 2017	XXX	XXX	XXX	348,892	361,928	367,876	366,200	369,713	370,777	368,307	(2,470)	(1,406)
6. 2018	XXX	XXX	XXX	XXX	383,804	410,107	406,329	410,075	411,933	413,922	1,989	3,847
7. 2019	XXX	XXX	XXX	XXX	XXX	388,764	401,958	404,665	407,529	407,445	(84)	2,779
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	413,997	413,012	410,845	407,366	(3,479)	(5,646)
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	427,052	412,935	412,992	58	(14,060)
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	492,154	500,480	8,326	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	547,578	XXX	XXX
										12. Totals	12,659	(10,729)

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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	11 One Year	12 Two Year
1. Prior	4,764	4,380	4,381	2,647	3,473	3,414	2,478	2,479	2,476	2,467	(9)	(11)
2. 2014	0	0	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	3	3	3
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	(1)	(1)	(1)	(1)	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1)	(1)	0	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1)	XXX	XXX
										12. Totals	(6)	(8)

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

1. Prior	12,019	11,209	10,256	8,181	9,173	8,684	7,839	8,045	8,205	5,028	(3,177)	(3,016)
2. 2014	0	0	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)	0	0
4. 2016	XXX	XXX	(1)	(1)	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	(1)	(1)	(1)	(1)	(1)	(1)	(1)	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	(3,177)	(3,016)

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

1. Prior	35,716	34,308	36,173	36,236	32,735	30,932	27,789	28,665	29,709	29,690	(19)	1,025
2. 2014	35,608	36,307	36,833	37,761	38,985	38,396	39,163	38,629	38,462	38,462	1	(167)
3. 2015	XXX	34,747	32,411	34,060	33,521	34,947	35,248	35,432	35,022	34,892	(129)	(540)
4. 2016	XXX	XXX	34,543	31,414	31,192	31,021	31,670	31,156	31,398	32,558	1,160	1,402
5. 2017	XXX	XXX	XXX	41,242	40,954	41,203	41,586	41,653	41,733	41,995	262	343
6. 2018	XXX	XXX	XXX	XXX	39,971	41,567	40,720	41,612	40,404	40,733	330	(879)
7. 2019	XXX	XXX	XXX	XXX	XXX	39,418	40,531	39,118	38,299	38,213	(87)	(905)
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	45,585	45,203	42,805	43,472	667	(1,731)
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	50,291	50,746	52,272	1,526	1,980
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53,619	52,624	(994)	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	62,350	XXX	XXX
										12. Totals	2,716	528

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

1. Prior	1,033,301	1,028,470	1,038,264	1,047,098	1,098,268	1,159,991	1,217,251	1,255,130	1,314,177	1,386,349	72,172	131,219
2. 2014	189,510	186,419	183,187	176,689	179,142	192,633	188,814	187,316	186,727	186,338	(389)	(978)
3. 2015	XXX	191,965	177,797	175,152	185,627	205,569	214,179	213,459	216,718	222,425	5,707	8,966
4. 2016	XXX	XXX	208,140	202,464	208,848	228,151	233,018	233,346	235,688	236,113	425	2,767
5. 2017	XXX	XXX	XXX	216,609	218,018	227,785	234,749	236,407	244,119	255,296	11,177	18,889
6. 2018	XXX	XXX	XXX	XXX	244,721	254,891	262,175	269,113	287,235	301,628	14,393	32,515
7. 2019	XXX	XXX	XXX	XXX	XXX	284,628	290,272	287,844	301,160	331,999	30,839	44,155
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	286,774	276,046	276,594	300,622	24,028	24,576
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	297,707	300,194	310,668	10,474	12,962
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	327,420	339,382	11,962	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	394,867	XXX	XXX
										12. Totals	180,789	275,069

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

1. Prior	357,451	347,897	328,794	328,992	310,886	279,403	275,342	282,459	273,026	271,654	(1,372)	(10,805)
2. 2014	71,039	74,274	75,734	71,999	64,450	61,341	61,046	60,118	60,619	60,854	235	736
3. 2015	XXX	66,182	67,999	64,563	59,751	50,288	54,143	54,027	54,377	53,010	(1,367)	(1,017)
4. 2016	XXX	XXX	62,976	67,312	68,949	71,314	70,910	68,269	68,894	68,887	(7)	618
5. 2017	XXX	XXX	XXX	65,000	65,604	68,025	61,575	66,145	70,068	72,317	2,249	6,172
6. 2018	XXX	XXX	XXX	XXX	67,690	71,135	79,028	81,900	83,594	83,786	192	1,885
7. 2019	XXX	XXX	XXX	XXX	XXX	70,728	81,599	87,040	88,404	87,445	(960)	405
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	93,021	92,897	89,255	82,977	(6,278)	(9,921)
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	89,429	80,301	75,252	(5,048)	(14,177)
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	94,715	90,659	(4,055)	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	112,409	XXX	XXX
										12. Totals	(16,410)	(26,104)

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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	11 One Year	12 Two Year
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	142,619	130,675	122,255	(8,420)	(20,364)
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	246,565	264,589	18,024	XXX
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	246,530	XXX	XXX
										4. Totals	9,604	(20,364)

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	48,718	34,559	30,117	(4,441)	(18,600)
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	497,210	492,072	(5,138)	XXX
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	525,568	XXX	XXX
										4. Totals	(9,579)	(18,600)

SCHEDULE P - PART 2K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,709	19,431	14,674	(4,757)	(8,034)
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,173	3,915	(1,257)	XXX
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,301	XXX	XXX
										4. Totals	(6,014)	(8,034)

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	58	22	22	0	(36)
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	777	XXX	XXX
										4. Totals	0	(36)

SCHEDULE P - PART 2M - INTERNATIONAL

1. Prior	1,688	2,112	2,099	1,830	1,831	1,780	1,434	1,375	1,376	1,375	(1)	(1)
2. 2014	135	135	135	11	11	2	0	0	0	0	0	0
3. 2015	XXX	326	326	184	184	108	101	101	101	101	0	0
4. 2016	XXX	XXX	570	496	496	400	162	162	162	162	0	0
5. 2017	XXX	XXX	XXX	311	211	72	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	1,041	978	564	564	564	564	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	393	122	122	122	122	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	(1)	(1)

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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	11 One Year	12 Two Year
1. Prior	7,030	8,338	8,392	8,428	6,998	6,375	6,353	4,404	4,511	3,916	(595)	(488)
2. 2014	1,308	2,008	2,800	2,832	2,832	2,614	2,412	2,401	2,373	2,374	0	(28)
3. 2015	XXX	4,089	2,975	2,572	2,572	2,572	2,133	2,133	2,130	2,129	(1)	(4)
4. 2016	XXX	XXX	3,254	2,724	2,721	2,684	2,374	3,736	3,736	3,734	(2)	(2)
5. 2017	XXX	XXX	XXX	2,178	2,227	2,228	2,334	2,416	2,383	2,498	115	82
6. 2018	XXX	XXX	XXX	XXX	942	688	1,107	1,080	1,039	1,024	(15)	(56)
7. 2019	XXX	XXX	XXX	XXX	XXX	4,949	5,688	6,028	6,542	8,490	1,948	2,462
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	5,026	5,050	5,277	5,527	250	477
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,774	4,565	4,634	70	(139)
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,862	3,286	424	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,726	XXX	XXX
										12. Totals	2,194	2,304

SCHEDULE P - PART 2O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	107,167	109,164	112,742	120,696	114,360	115,433	114,783	117,497	118,860	117,907	(953)	410
2. 2014	2,563	2,604	1,535	1,473	2,110	2,090	2,056	1,999	2,028	2,028	1	29
3. 2015	XXX	2,228	5,893	6,707	7,521	7,559	7,559	7,543	7,487	7,487	0	(56)
4. 2016	XXX	XXX	2,101	2,101	868	2,294	2,294	2,294	2,293	2,293	0	(1)
5. 2017	XXX	XXX	XXX	2,190	1,789	1,789	1,789	1,789	1,733	715	(1,018)	(1,074)
6. 2018	XXX	XXX	XXX	XXX	2,000	2,000	2,000	2,000	1,903	885	(1,018)	(1,115)
7. 2019	XXX	XXX	XXX	XXX	XXX	5,348	5,348	5,348	5,286	5,286	0	(62)
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	3,777	6,335	6,202	6,108	(94)	(227)
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,565	1,310	1,376	65	(190)
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,048	4,881	2,834	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,901	XXX	XXX
										12. Totals	(183)	(2,284)

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

1. Prior	2,852	2,852	2,108	2,108	1,734	1,391	1,077	466	222	222	0	(244)
2. 2014	269	269	269	218	96	96	96	0	0	0	0	0
3. 2015	XXX	200	200	98	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	164	164	42	42	42	42	0	0	0	(42)
5. 2017	XXX	XXX	XXX	142	40	40	40	40	0	0	0	(40)
6. 2018	XXX	XXX	XXX	XXX	134	134	134	134	0	0	0	(134)
7. 2019	XXX	XXX	XXX	XXX	XXX	132	132	132	0	0	0	(132)
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	125	125	0	0	0	(125)
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	124	0	0	0	(124)
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	113	0	(113)	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	121	XXX	XXX
										12. Totals	(113)	(842)

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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	11 One Year	12 Two Year
1. Prior	270,395	278,371	282,714	294,887	316,106	336,520	346,285	362,368	372,398	392,763	20,365	30,395
2. 2014	16,421	18,269	20,032	19,160	20,771	18,963	17,505	17,421	16,545	16,484	(61)	(937)
3. 2015	XXX	18,874	17,722	17,268	17,234	16,773	14,693	12,303	11,043	10,928	(115)	(1,375)
4. 2016	XXX	XXX	15,300	18,376	16,753	19,031	17,885	14,251	13,063	11,951	(1,112)	(2,300)
5. 2017	XXX	XXX	XXX	19,195	19,306	21,782	21,900	20,272	18,767	16,925	(1,842)	(3,347)
6. 2018	XXX	XXX	XXX	XXX	17,379	17,276	17,587	20,201	20,097	17,770	(2,327)	(2,431)
7. 2019	XXX	XXX	XXX	XXX	XXX	18,623	18,487	23,499	23,552	22,280	(1,272)	(1,219)
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	18,148	26,320	24,006	22,985	(1,021)	(3,335)
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33,792	34,702	33,374	(1,328)	(418)
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,415	27,126	(1,289)	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,694	XXX	XXX
										12. Totals	10,000	15,033

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

1. Prior	8,360	7,853	10,038	10,622	10,627	6,799	7,032	6,972	6,904	11,068	4,164	4,096
2. 2014	1,973	1,961	2,518	1,979	1,351	1,429	1,492	1,545	1,473	1,429	(44)	(116)
3. 2015	XXX	2,156	2,314	2,297	1,000	1,805	2,062	2,024	2,082	2,071	(11)	47
4. 2016	XXX	XXX	2,283	2,443	2,593	1,544	1,434	1,099	1,063	1,077	14	(22)
5. 2017	XXX	XXX	XXX	2,496	2,710	1,810	1,522	1,358	1,078	1,068	(10)	(290)
6. 2018	XXX	XXX	XXX	XXX	2,390	2,362	2,092	1,346	1,003	638	(365)	(707)
7. 2019	XXX	XXX	XXX	XXX	XXX	2,388	2,312	1,593	1,330	917	(413)	(676)
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	2,774	2,638	2,200	2,055	(145)	(583)
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,835	2,706	2,585	(121)	(249)
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,675	2,468	(207)	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,066	XXX	XXX
										12. Totals	2,863	1,499

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

NONE

1. Prior	XXX	XXX	XXX	XXX								
2. 2022	XXX	XXX	XXX	XXX								XXX
3. 2023	XXX	XXX	XXX	XXX					XXX		XXX	XXX
										4. Totals		

SCHEDULE P - PART 2T - WARRANTY

NONE

1. Prior	XXX	XXX	XXX	XXX								
2. 2022	XXX	XXX	XXX	XXX								XXX
3. 2023	XXX	XXX	XXX	XXX					XXX		XXX	XXX
										4. Totals		

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		
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023		
1. Prior	000	22,975	36,444	43,580	43,135	45,939	46,542	47,393	47,901	48,139	1,336	0
2. 2014	224,355	285,222	299,118	304,706	306,527	307,787	308,574	308,713	308,870	309,184	29,885	1,898
3. 2015	XXX	210,383	281,711	295,337	301,697	303,957	305,262	305,943	306,342	306,381	28,416	1,934
4. 2016	XXX	XXX	224,982	297,656	311,432	316,828	319,139	319,950	321,004	321,354	28,540	1,807
5. 2017	XXX	XXX	XXX	319,547	446,617	476,678	451,058	453,915	455,594	456,450	33,711	1,866
6. 2018	XXX	XXX	XXX	XXX	353,170	489,234	481,162	479,235	483,280	484,733	37,164	1,985
7. 2019	XXX	XXX	XXX	XXX	XXX	343,790	463,347	483,520	490,115	493,679	35,795	1,954
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	425,538	562,644	580,887	592,018	43,179	2,392
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	487,376	675,354	698,796	44,738	3,339
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	531,334	799,538	44,466	3,083
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	705,826	41,854	2,843

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

1. Prior	000	85,938	135,546	159,121	171,461	176,255	179,746	182,152	183,367	185,387	7,788	0
2. 2014	95,809	168,196	208,622	231,958	243,204	247,961	249,145	250,086	250,390	250,677	32,915	6,361
3. 2015	XXX	108,997	196,080	240,083	265,039	278,060	282,714	285,079	286,317	286,871	36,368	4,724
4. 2016	XXX	XXX	126,503	241,119	295,073	325,313	339,242	345,424	349,223	350,414	42,346	6,252
5. 2017	XXX	XXX	XXX	143,912	273,026	336,472	368,748	384,004	393,280	396,880	46,347	7,611
6. 2018	XXX	XXX	XXX	XXX	147,565	281,665	342,838	375,327	396,319	405,054	45,020	7,233
7. 2019	XXX	XXX	XXX	XXX	XXX	149,007	285,796	348,537	389,380	409,666	42,796	7,498
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	114,875	220,733	279,493	309,958	29,544	5,285
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	138,379	300,004	377,935	34,766	8,168
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	175,194	373,969	35,099	9,573
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	196,964	21,529	5,308

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

1. Prior	000	115,710	187,520	228,343	249,144	261,631	265,528	267,412	270,296	271,684	3,315	0
2. 2014	33,837	74,594	116,735	151,249	174,469	185,743	188,466	191,214	192,485	193,286	10,546	8,393
3. 2015	XXX	36,828	83,622	132,658	168,877	194,462	204,795	210,291	214,039	216,738	10,464	8,764
4. 2016	XXX	XXX	35,346	87,842	138,674	185,927	208,189	219,991	230,678	234,403	10,882	9,719
5. 2017	XXX	XXX	XXX	38,516	94,717	153,207	194,802	222,755	240,978	252,541	10,706	9,844
6. 2018	XXX	XXX	XXX	XXX	44,676	108,034	172,749	223,680	263,149	283,158	11,151	10,226
7. 2019	XXX	XXX	XXX	XXX	XXX	45,673	121,306	191,064	254,920	299,782	10,863	10,065
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	34,876	84,286	138,964	187,850	7,148	6,534
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,932	97,769	168,354	6,899	7,017
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40,942	116,711	6,314	7,950
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44,162	4,019	6,181

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

1. Prior	000	228,310	407,628	550,339	665,510	761,650	838,991	904,396	964,507	1,020,708	25,848	0
2. 2014	98,132	205,243	266,374	304,296	327,233	343,740	354,863	363,073	369,742	375,150	26,996	3,054
3. 2015	XXX	92,763	194,222	250,851	284,513	306,239	318,895	329,544	335,532	341,286	26,936	3,117
4. 2016	XXX	XXX	90,666	189,568	242,481	275,901	296,594	310,667	322,140	329,830	26,714	3,035
5. 2017	XXX	XXX	XXX	92,253	191,407	247,907	282,197	304,311	319,614	331,025	25,557	3,066
6. 2018	XXX	XXX	XXX	XXX	93,953	197,626	251,588	286,254	309,499	325,481	24,617	3,159
7. 2019	XXX	XXX	XXX	XXX	XXX	99,259	202,879	261,893	298,499	322,737	23,216	3,087
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	82,331	169,240	216,717	248,036	16,553	4,076
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	90,416	179,625	228,255	17,024	2,831
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	82,161	176,073	15,603	4,890
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	94,036	9,683	3,579

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000	127,480	210,113	265,022	303,581	338,283	352,780	363,689	373,889	386,326	6,718	0
2. 2014	119,475	184,458	224,414	259,203	283,601	296,787	303,290	306,875	310,269	313,191	8,297	6,887
3. 2015	XXX	114,497	189,530	224,126	256,993	276,634	285,567	292,935	297,729	299,942	7,477	6,450
4. 2016	XXX	XXX	108,950	181,174	217,795	246,899	266,020	278,791	286,419	293,146	6,915	6,212
5. 2017	XXX	XXX	XXX	127,105	218,497	255,466	288,350	317,438	335,104	345,615	7,097	6,453
6. 2018	XXX	XXX	XXX	XXX	147,977	247,475	287,813	321,119	350,080	371,125	7,120	6,114
7. 2019	XXX	XXX	XXX	XXX	XXX	129,293	222,803	269,130	310,982	345,969	6,612	5,855
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	145,884	222,061	259,968	294,052	5,863	7,166
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	141,627	233,818	279,959	5,456	4,780
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	153,255	286,433	4,936	4,123
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	175,751	3,283	3,322

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		
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023		
1. Prior	000	904	956	1,189	1,411	1,955	2,035	2,096	2,094	2,123	0	0
2. 2014	0	0	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	3	3	3	3	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
11. 2023	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	(21)	278	1,030	1,131	1,549	1,883	2,199	2,222	2,864	2	0
2. 2014	0	0	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0

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

1. Prior	000	8,124	13,296	17,444	18,525	19,063	19,330	19,774	20,159	20,469	XXX	XXX
2. 2014	15,389	26,065	31,990	35,114	37,352	37,784	37,751	37,860	37,869	37,925	XXX	XXX
3. 2015	XXX	15,833	24,832	29,025	30,432	33,091	33,394	34,196	33,931	34,052	XXX	XXX
4. 2016	XXX	XXX	14,938	23,897	26,770	28,793	29,263	29,585	29,945	30,348	XXX	XXX
5. 2017	XXX	XXX	XXX	19,988	31,660	35,886	38,208	39,399	39,934	40,947	XXX	XXX
6. 2018	XXX	XXX	XXX	XXX	19,615	29,841	33,455	35,452	36,561	39,036	XXX	XXX
7. 2019	XXX	XXX	XXX	XXX	XXX	18,027	29,293	31,481	33,739	35,218	XXX	XXX
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	19,071	33,167	35,803	38,194	XXX	XXX
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,354	36,421	43,036	XXX	XXX
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,153	39,365	XXX	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,322	XXX	XXX

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

1. Prior	000	163,732	373,875	489,171	591,026	669,729	719,972	770,786	824,792	880,482	13,650	0
2. 2014	7,756	30,840	61,766	98,918	122,813	145,605	155,511	160,510	163,728	168,334	1,478	2,826
3. 2015	XXX	8,277	28,401	69,087	114,061	150,387	168,030	177,600	187,586	196,992	1,482	2,700
4. 2016	XXX	XXX	7,595	41,159	87,954	132,742	155,648	176,018	194,218	200,861	1,383	2,531
5. 2017	XXX	XXX	XXX	8,614	38,432	79,834	113,499	148,155	186,562	208,785	1,359	2,325
6. 2018	XXX	XXX	XXX	XXX	8,223	41,124	91,577	144,510	189,745	229,471	1,352	2,328
7. 2019	XXX	XXX	XXX	XXX	XXX	9,834	48,192	97,859	164,257	213,941	1,359	2,120
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	10,854	45,586	90,668	154,682	1,039	1,364
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,707	48,550	104,060	839	1,455
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,815	60,908	652	1,866
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,745	325	1,400

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

1. Prior	000	78,456	129,086	159,626	177,915	194,740	201,548	214,757	244,575	247,409	476	0
2. 2014	2,731	12,831	23,417	36,022	45,846	53,323	55,368	56,028	56,993	57,229	333	55
3. 2015	XXX	3,697	12,811	24,552	36,422	40,215	42,037	48,246	48,580	49,073	297	61
4. 2016	XXX	XXX	1,872	12,542	21,694	34,228	45,357	57,550	60,580	62,628	311	67
5. 2017	XXX	XXX	XXX	2,398	10,605	21,628	33,854	44,255	51,617	58,768	306	82
6. 2018	XXX	XXX	XXX	XXX	3,337	14,463	27,435	42,787	55,303	64,059	306	84
7. 2019	XXX	XXX	XXX	XXX	XXX	4,275	15,778	32,146	44,538	61,788	320	89
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	5,956	21,301	32,580	47,766	281	89
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,532	15,849	27,259	245	91
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,954	21,057	177	102
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,231	57	35

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		
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023		
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	89,644	103,301	XXX	XXX
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	126,625	221,868	XXX	XXX
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	125,410	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	32,826	28,691	0	0
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	440,049	492,305	172,485	17,732
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	466,907	141,889	11,413

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	4,795	5,813	XXX	XXX
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	785	1,890	XXX	XXX
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,090	XXX	XXX

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	(1)	(2)	XXX	XXX
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

1. Prior	000	857	1,138	1,227	1,189	1,269	1,273	1,283	1,282	1,293	XXX	XXX
2. 2014	0	0	0	0	0	0	0	0	0	0	XXX	XXX
3. 2015	XXX	0	0	81	101	101	101	101	101	101	XXX	XXX
4. 2016	XXX	XXX	38	57	101	162	162	162	162	162	XXX	XXX
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0	XXX	XXX
6. 2018	XXX	XXX	XXX	XXX	0	564	564	564	564	564	XXX	XXX
7. 2019	XXX	XXX	XXX	XXX	XXX	122	122	122	122	122	XXX	XXX
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX	XXX
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
11. 2023	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		
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023		
1. Prior	000	1,145	1,252	1,470	1,729	1,808	2,558	2,538	2,573	2,576	XXX	XXX
2. 2014	633	1,364	2,121	2,266	2,247	2,372	2,339	2,339	2,339	2,339	XXX	XXX
3. 2015	XXX	1,029	1,688	2,070	2,080	2,129	2,129	2,129	2,129	2,129	XXX	XXX
4. 2016	XXX	XXX	678	1,340	1,710	2,119	2,633	3,621	3,639	3,648	XXX	XXX
5. 2017	XXX	XXX	XXX	636	1,198	1,950	2,257	2,274	2,347	2,524	XXX	XXX
6. 2018	XXX	XXX	XXX	XXX	88	463	615	669	701	724	XXX	XXX
7. 2019	XXX	XXX	XXX	XXX	XXX	2,382	4,619	5,928	6,212	7,718	XXX	XXX
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	1,365	2,985	3,676	4,538	XXX	XXX
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,577	6,365	2,726	XXX	XXX
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11	1,841	XXX	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,907	XXX	XXX

SCHEDULE P - PART 3O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	000	12,870	22,541	36,453	44,064	51,075	56,353	61,448	72,989	74,052	XXX	XXX
2. 2014	0	0	(10)	(21)	2,014	2,014	2,014	2,014	2,014	2,014	XXX	XXX
3. 2015	XXX	0	10	5,111	5,882	7,240	7,287	7,287	7,287	7,287	XXX	XXX
4. 2016	XXX	XXX	0	0	1	1	752	1,547	1,547	1,547	XXX	XXX
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	114	XXX	XXX
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0	XXX	XXX
7. 2019	XXX	XXX	XXX	XXX	XXX	0	5,090	5,090	5,090	5,090	XXX	XXX
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	3,054	3,054	3,054	XXX	XXX
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX	XXX
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	51	51	XXX	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

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

1. Prior	000	195	214	35	38	38	91	91	108	109	XXX	XXX
2. 2014	0	0	0	0	0	0	0	0	0	0	XXX	XXX
3. 2015	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0	XXX	XXX
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0	XXX	XXX
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0	XXX	XXX
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	XXX	XXX
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX	XXX
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
11. 2023	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		
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023		
1. Prior	000	48,192	85,778	117,574	142,457	178,793	195,367	213,054	235,405	253,197	10,985	0
2. 2014	217	3,038	6,178	10,317	12,868	12,179	13,195	13,980	14,408	14,400	89	198
3. 2015	XXX	348	1,672	3,629	6,417	7,455	8,170	8,445	8,825	9,083	72	166
4. 2016	XXX	XXX	458	1,543	2,851	5,455	6,123	6,950	7,807	8,525	74	131
5. 2017	XXX	XXX	XXX	217	1,296	2,450	5,472	7,322	9,302	10,663	60	121
6. 2018	XXX	XXX	XXX	XXX	293	1,564	3,154	5,202	7,994	10,516	71	109
7. 2019	XXX	XXX	XXX	XXX	XXX	390	2,126	3,694	6,688	10,382	65	98
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	326	1,040	2,161	3,512	47	67
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	343	1,722	2,785	43	76
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	372	825	27	96
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	316	21	70

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

1. Prior	000	1,289	4,881	4,938	5,068	5,183	5,209	5,202	5,207	7,614	11	0
2. 2014	1	140	279	376	555	1,274	1,294	1,299	1,299	1,299	2	1
3. 2015	XXX	22	355	583	710	1,317	1,890	1,918	1,919	1,920	1	0
4. 2016	XXX	XXX	35	287	482	609	671	716	775	782	0	0
5. 2017	XXX	XXX	XXX	11	150	373	428	487	856	911	1	0
6. 2018	XXX	XXX	XXX	XXX	12	294	501	607	577	583	1	0
7. 2019	XXX	XXX	XXX	XXX	XXX	227	368	441	487	520	2	1
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	19	63	74	92	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	103	210	339	1	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18	193	0	2
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10	0	0

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
3. 2023	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. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

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

Years in Which Losses Were Incurred	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	20,458	4,524	1,763	1,416	1,716	687	355	429	1,255	1,187
2. 2014	60,780	7,301	2,217	1,517	1,609	319	257	252	96	67
3. 2015	XXX	52,005	6,532	3,941	2,041	300	482	155	190	124
4. 2016	XXX	XXX	64,846	14,926	5,979	1,764	1,125	379	278	280
5. 2017	XXX	XXX	XXX	98,838	21,986	10,750	5,880	2,994	4,493	2,299
6. 2018	XXX	XXX	XXX	XXX	118,145	23,720	6,642	4,832	4,765	2,736
7. 2019	XXX	XXX	XXX	XXX	XXX	94,292	13,631	2,952	1,254	(456)
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	153,645	36,998	15,504	6,689
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	163,712	33,248	11,888
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	278,420	36,243
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	284,652

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

1. Prior	77,289	32,852	15,685	10,132	7,761	6,638	6,387	9,216	8,676	7,548
2. 2014	93,489	39,413	15,232	6,444	2,603	941	365	82	(8)	9
3. 2015	XXX	94,799	45,307	20,063	6,690	2,246	747	301	143	79
4. 2016	XXX	XXX	133,160	56,331	25,136	8,833	2,756	1,049	611	105
5. 2017	XXX	XXX	XXX	169,951	69,129	27,934	11,575	4,926	1,739	798
6. 2018	XXX	XXX	XXX	XXX	166,471	69,623	31,345	12,133	4,505	1,772
7. 2019	XXX	XXX	XXX	XXX	XXX	172,292	74,231	31,065	13,048	6,019
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	156,882	71,763	30,412	14,932
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	199,404	88,353	39,390
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	254,063	106,396
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	295,020

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

1. Prior	126,182	76,631	33,141	23,028	20,054	13,578	10,627	8,443	6,255	5,719
2. 2014	93,099	50,394	23,831	9,195	4,484	3,165	3,218	2,106	1,191	1,280
3. 2015	XXX	89,974	41,594	14,630	6,305	7,029	5,336	1,618	1,272	1,820
4. 2016	XXX	XXX	97,383	50,394	26,545	16,295	10,171	5,829	2,322	2,707
5. 2017	XXX	XXX	XXX	115,773	74,108	36,442	22,141	10,853	4,601	3,830
6. 2018	XXX	XXX	XXX	XXX	145,008	75,514	50,439	26,376	12,705	6,193
7. 2019	XXX	XXX	XXX	XXX	XXX	159,542	110,835	65,309	30,598	18,415
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	197,280	128,729	74,167	37,103
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	183,169	113,642	65,168
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	196,770	130,042
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	243,561

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

1. Prior	1,232,605	1,074,155	950,143	852,586	766,256	729,173	705,128	688,166	663,314	634,698
2. 2014	329,727	216,094	179,252	144,888	120,348	102,037	90,515	81,151	72,880	61,777
3. 2015	XXX	351,927	245,452	192,834	160,028	131,935	105,366	95,096	82,120	71,919
4. 2016	XXX	XXX	352,919	238,174	182,285	147,368	119,247	94,834	78,816	65,617
5. 2017	XXX	XXX	XXX	370,112	247,561	191,636	151,997	132,390	103,466	83,290
6. 2018	XXX	XXX	XXX	XXX	366,667	243,886	190,938	153,170	129,758	99,297
7. 2019	XXX	XXX	XXX	XXX	XXX	340,809	215,665	175,461	149,802	116,692
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	356,028	259,962	188,690	138,947
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	300,609	208,771	151,028
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	298,570	202,040
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	290,313

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior	239,107	178,626	142,749	123,799	98,768	68,037	63,826	54,863	48,630	48,294
2. 2014	120,456	66,859	39,077	19,999	14,520	10,105	8,380	6,812	4,667	3,345
3. 2015	XXX	103,348	71,314	38,651	22,258	18,450	13,052	9,285	6,449	3,552
4. 2016	XXX	XXX	132,071	72,517	41,348	24,933	19,200	12,645	8,328	5,774
5. 2017	XXX	XXX	XXX	119,573	71,447	53,174	26,508	21,025	15,781	11,750
6. 2018	XXX	XXX	XXX	XXX	120,063	83,816	49,676	32,842	22,206	15,507
7. 2019	XXX	XXX	XXX	XXX	XXX	142,711	94,059	62,035	38,242	23,577
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	171,575	114,947	85,061	61,855
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	179,077	103,804	72,026
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	208,299	110,509
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	215,668

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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	1,514	1,512	1,744	1,084	1,470	1,235	310	348	360	333
2. 2014	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	(3)	(3)	(3)	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	(1)	(1)	(1)	(1)
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1)	(1)
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1)

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

1. Prior	5,753	6,146	4,616	2,811	3,295	2,731	1,454	3,317	3,649	387
2. 2014	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)
4. 2016	XXX	XXX	(1)	(1)	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	(1)	(1)	(1)	(1)	(1)	(1)	(1)
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2023	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	18,469	14,439	14,062	14,038	10,407	9,148	6,033	6,615	7,486	6,675
2. 2014	11,368	2,585	1,325	770	538	126	986	532	416	(86)
3. 2015	XXX	9,532	1,852	1,737	273	723	694	545	392	489
4. 2016	XXX	XXX	11,177	3,464	1,387	255	877	255	473	386
5. 2017	XXX	XXX	XXX	9,723	3,204	1,741	621	536	588	414
6. 2018	XXX	XXX	XXX	XXX	7,317	4,778	2,038	1,192	560	584
7. 2019	XXX	XXX	XXX	XXX	XXX	9,456	4,551	2,972	1,477	675
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	13,258	5,932	3,068	1,477
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,339	4,475	1,998
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,806	3,956
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,355

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

1. Prior	755,391	622,132	464,543	384,988	363,499	364,051	376,855	371,446	376,118	391,414
2. 2014	154,284	112,913	77,225	44,972	30,146	27,864	22,263	17,615	15,265	12,493
3. 2015	XXX	156,632	103,899	61,664	35,344	25,551	23,969	19,753	13,810	17,137
4. 2016	XXX	XXX	172,966	118,419	76,813	59,591	45,621	32,330	25,535	21,126
5. 2017	XXX	XXX	XXX	182,066	130,992	91,504	67,956	42,234	26,756	25,567
6. 2018	XXX	XXX	XXX	XXX	209,071	159,287	109,523	70,905	51,857	34,952
7. 2019	XXX	XXX	XXX	XXX	XXX	240,552	179,551	124,848	79,927	65,040
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	247,632	181,553	126,770	83,545
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	253,143	191,077	137,370
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	277,750	204,559
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	348,656

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

1. Prior	245,004	173,428	127,258	116,132	82,288	41,946	21,445	25,974	15,015	11,155
2. 2014	59,806	51,237	37,053	20,270	11,460	5,622	3,724	2,896	2,864	3,051
3. 2015	XXX	54,125	40,927	27,746	17,434	7,115	6,668	4,052	4,311	3,023
4. 2016	XXX	XXX	52,539	41,054	28,831	17,696	11,127	6,572	3,337	3,291
5. 2017	XXX	XXX	XXX	55,957	44,385	32,651	13,663	13,116	8,804	7,758
6. 2018	XXX	XXX	XXX	XXX	57,451	39,497	26,615	18,747	9,850	11,195
7. 2019	XXX	XXX	XXX	XXX	XXX	59,397	52,012	38,496	26,627	14,647
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	78,351	61,118	38,675	22,695
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	74,596	50,236	34,423
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	79,359	54,843
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	89,003

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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,007	10,528	9,786
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40,250	(5,166)
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31,980

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,401	1,553	1,628
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,709	(1,360)
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,056

SCHEDULE P - PART 4K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,758	7,648	5,571
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,337	2,018
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,196

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	48	16	15
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	777

SCHEDULE P - PART 4M - INTERNATIONAL

1. Prior	560	719	718	388	446	414	128	79	74	71
2. 2014	135	135	135	11	11	2	0	0	0	0
3. 2015	XXX	173	173	32	32	8	0	0	0	0
4. 2016	XXX	XXX	176	102	102	217	0	0	0	0
5. 2017	XXX	XXX	XXX	311	211	72	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	799	353	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	230	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2023	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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	753	2,570	2,727	2,848	2,504	2,221	2,817	1,019	1,223	820
2. 2014	(471)	(199)	181	285	306	112	92	62	35	35
3. 2015	XXX	1,291	604	274	274	443	5	4	2	1
4. 2016	XXX	XXX	603	274	144	268	(480)	40	37	85
5. 2017	XXX	XXX	XXX	522	24	93	19	93	(288)	(132)
6. 2018	XXX	XXX	XXX	XXX	395	250	491	400	327	300
7. 2019	XXX	XXX	XXX	XXX	XXX	(1,039)	(1,329)	(1,023)	(49)	129
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	1,987	286	450	208
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	963	239	834
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,061	(731)
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,018

SCHEDULE P - PART 4O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	43,373	36,782	36,065	31,240	27,094	25,833	22,193	23,355	21,483	18,203
2. 2014	2,563	2,604	1,627	1,565	96	76	42	(15)	14	14
3. 2015	XXX	2,228	711	303	352	165	272	256	200	200
4. 2016	XXX	XXX	2,100	2,100	868	53	53	747	746	746
5. 2017	XXX	XXX	XXX	2,190	1,789	1,789	1,789	1,789	1,600	601
6. 2018	XXX	XXX	XXX	XXX	2,000	2,000	2,000	2,000	1,903	885
7. 2019	XXX	XXX	XXX	XXX	XXX	233	242	242	180	136
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	712	3,281	3,148	1,018
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,565	1,310	1,376
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,997	580
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,901

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

1. Prior	1,368	1,812	1,175	1,661	1,207	848	761	208	78	76
2. 2014	269	269	269	218	96	96	96	0	0	0
3. 2015	XXX	200	200	98	0	0	0	0	0	0
4. 2016	XXX	XXX	164	164	42	42	42	42	0	0
5. 2017	XXX	XXX	XXX	142	40	40	40	40	0	0
6. 2018	XXX	XXX	XXX	XXX	134	134	134	134	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	132	132	132	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	125	125	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	124	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	113	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	121

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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	196,334	168,521	143,298	128,533	128,366	118,691	116,485	116,394	107,123	106,820
2. 2014	13,975	11,200	10,516	5,768	5,414	4,524	3,428	2,707	1,839	1,591
3. 2015	XXX	17,367	13,740	11,271	8,829	7,937	5,270	2,782	1,787	1,582
4. 2016	XXX	XXX	13,709	14,899	11,118	11,554	9,927	5,540	3,614	2,238
5. 2017	XXX	XXX	XXX	17,417	14,560	15,364	13,619	10,281	7,263	5,182
6. 2018	XXX	XXX	XXX	XXX	15,584	12,761	10,663	10,935	7,703	5,828
7. 2019	XXX	XXX	XXX	XXX	XXX	16,601	13,455	15,431	12,466	8,955
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	16,713	23,506	19,220	17,211
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32,142	31,152	27,662
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,043	24,585
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,758

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

1. Prior	6,166	5,055	4,972	5,559	5,430	1,535	1,790	1,745	1,661	2,802
2. 2014	1,625	1,430	1,847	1,203	225	34	1	54	173	130
3. 2015	XXX	2,064	876	851	(428)	1	118	83	152	141
4. 2016	XXX	XXX	1,488	1,684	1,775	704	567	155	14	48
5. 2017	XXX	XXX	XXX	2,361	2,221	1,335	994	721	185	157
6. 2018	XXX	XXX	XXX	XXX	2,218	1,852	1,458	729	420	55
7. 2019	XXX	XXX	XXX	XXX	XXX	1,957	1,830	1,120	784	369
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	2,688	2,572	2,018	1,864
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,149	1,854	1,828
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,437	2,211
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,925

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

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2023	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. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2023	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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	4,424	740	271	133	52	45	75	11	2	7
2. 2014	25,617	29,288	29,625	29,744	29,799	29,827	29,874	29,880	29,882	29,885
3. 2015	XXX	23,765	27,808	28,126	28,255	28,311	28,403	28,412	28,415	28,416
4. 2016	XXX	XXX	23,843	27,877	28,224	28,339	28,502	28,525	28,531	28,540
5. 2017	XXX	XXX	XXX	28,356	32,767	33,102	33,389	33,502	33,526	33,711
6. 2018	XXX	XXX	XXX	XXX	31,000	36,244	36,839	37,034	37,079	37,164
7. 2019	XXX	XXX	XXX	XXX	XXX	29,377	35,065	35,582	35,723	35,795
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	35,341	42,401	42,998	43,179
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,328	43,992	44,738
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,302	44,466
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	41,854

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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	1,038	547	275	158	110	64	43	34	35	27
2. 2014	1,886	432	202	97	48	19	13	8	6	3
3. 2015	XXX	1,849	425	203	100	47	21	14	10	8
4. 2016	XXX	XXX	1,948	404	176	79	38	19	14	7
5. 2017	XXX	XXX	XXX	2,055	653	441	365	259	244	59
6. 2018	XXX	XXX	XXX	XXX	2,205	637	378	213	171	91
7. 2019	XXX	XXX	XXX	XXX	XXX	2,242	595	295	189	139
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	2,667	676	284	140
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,139	786	329
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,231	839
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,709

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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	5,877	1,344	619	304	170	115	120	49	40	37
2. 2014	28,996	31,589	31,714	31,737	31,745	31,747	31,785	31,786	31,786	31,786
3. 2015	XXX	27,160	30,136	30,252	30,286	30,293	30,357	30,360	30,359	30,358
4. 2016	XXX	XXX	27,212	30,061	30,197	30,225	30,344	30,349	30,351	30,354
5. 2017	XXX	XXX	XXX	31,914	35,262	35,405	35,613	35,626	35,635	35,636
6. 2018	XXX	XXX	XXX	XXX	34,763	38,828	39,183	39,226	39,234	39,240
7. 2019	XXX	XXX	XXX	XXX	XXX	33,119	37,563	37,817	37,863	37,888
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	39,831	45,423	45,662	45,711
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	42,120	48,065	48,406
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,798	48,388
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	48,406

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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	13,438	3,822	1,922	880	553	307	136	70	44	54
2. 2014	20,216	29,458	31,337	32,204	32,616	32,767	32,841	32,879	32,901	32,915
3. 2015	XXX	21,986	32,442	34,649	35,588	36,043	36,180	36,272	36,337	36,368
4. 2016	XXX	XXX	24,160	37,632	40,333	41,441	41,929	42,091	42,260	42,346
5. 2017	XXX	XXX	XXX	26,886	41,222	44,135	45,334	45,830	46,141	46,347
6. 2018	XXX	XXX	XXX	XXX	26,593	40,101	42,962	44,107	44,717	45,020
7. 2019	XXX	XXX	XXX	XXX	XXX	24,890	38,179	40,878	42,155	42,796
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	17,615	26,395	28,565	29,544
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,748	31,785	34,766
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,100	35,099
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,529

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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	8,162	4,487	2,465	1,504	907	557	404	324	282	217
2. 2014	10,606	3,481	1,643	776	349	192	115	72	45	29
3. 2015	XXX	11,635	3,945	1,791	869	389	255	156	87	48
4. 2016	XXX	XXX	15,199	4,751	2,141	1,047	556	385	200	106
5. 2017	XXX	XXX	XXX	16,263	5,165	2,411	1,234	723	392	166
6. 2018	XXX	XXX	XXX	XXX	15,231	5,157	2,414	1,291	656	334
7. 2019	XXX	XXX	XXX	XXX	XXX	15,230	5,057	2,549	1,277	610
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	10,689	3,953	1,871	887
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,711	5,348	2,413
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,230	5,985
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,357

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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	23,690	8,676	4,566	2,485	1,517	919	560	405	331	281
2. 2014	35,289	39,052	39,238	39,286	39,300	39,305	39,307	39,307	39,306	39,305
3. 2015	XXX	36,390	40,823	41,044	41,111	41,127	41,139	41,141	41,143	41,140
4. 2016	XXX	XXX	42,784	48,314	48,586	48,667	48,701	48,704	48,705	48,704
5. 2017	XXX	XXX	XXX	47,690	53,664	53,988	54,090	54,114	54,123	54,124
6. 2018	XXX	XXX	XXX	XXX	46,267	52,126	52,462	52,557	52,583	52,587
7. 2019	XXX	XXX	XXX	XXX	XXX	44,651	50,425	50,776	50,876	50,904
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	31,580	35,390	35,646	35,716
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	38,837	44,975	45,347
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44,070	50,657
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44,194

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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	4,384	1,665	704	352	298	128	58	16	31	63
2. 2014	6,466	9,170	9,852	10,201	10,410	10,498	10,525	10,538	10,543	10,546
3. 2015	XXX	6,309	9,016	9,757	10,103	10,304	10,409	10,443	10,458	10,464
4. 2016	XXX	XXX	6,098	9,325	10,092	10,502	10,708	10,804	10,859	10,882
5. 2017	XXX	XXX	XXX	6,142	9,154	9,897	10,298	10,501	10,627	10,706
6. 2018	XXX	XXX	XXX	XXX	6,478	9,502	10,295	10,712	11,017	11,151
7. 2019	XXX	XXX	XXX	XXX	XXX	6,232	9,325	10,094	10,601	10,863
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	4,258	6,197	6,827	7,148
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,917	6,221	6,899
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,842	6,314
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,019

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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	3,428	1,810	940	465	266	167	128	121	106	103
2. 2014	4,576	1,600	859	435	179	84	44	21	9	3
3. 2015	XXX	4,764	1,643	848	448	199	95	54	30	13
4. 2016	XXX	XXX	5,762	2,091	1,156	502	265	157	67	33
5. 2017	XXX	XXX	XXX	5,441	2,103	1,031	583	325	158	71
6. 2018	XXX	XXX	XXX	XXX	5,560	2,207	1,386	643	306	153
7. 2019	XXX	XXX	XXX	XXX	XXX	4,834	1,941	1,116	596	274
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	3,488	1,367	754	406
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,244	1,638	867
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,592	1,747
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,773

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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	10,633	3,998	1,878	922	697	343	197	147	105	197
2. 2014	17,209	18,768	18,907	18,938	18,947	18,964	18,958	18,951	18,945	18,942
3. 2015	XXX	17,383	18,966	19,153	19,229	19,236	19,255	19,257	19,251	19,241
4. 2016	XXX	XXX	18,406	20,393	20,564	20,621	20,646	20,655	20,639	20,634
5. 2017	XXX	XXX	XXX	18,511	20,315	20,470	20,595	20,603	20,611	20,621
6. 2018	XXX	XXX	XXX	XXX	19,254	21,084	21,411	21,461	21,509	21,530
7. 2019	XXX	XXX	XXX	XXX	XXX	17,009	20,932	21,108	21,199	21,202
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	12,694	13,884	14,041	14,088
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,038	14,619	14,783
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,033	16,011
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,973

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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	13,662	4,302	3,175	2,529	2,518	8,174	1,532	595	1,924	1,099
2. 2014	14,354	22,703	24,146	24,770	25,212	26,316	26,814	26,886	26,963	26,996
3. 2015	XXX	14,290	22,597	23,961	24,601	25,019	26,289	26,784	26,892	26,936
4. 2016	XXX	XXX	14,451	22,548	23,833	24,420	24,771	26,186	26,638	26,714
5. 2017	XXX	XXX	XXX	13,779	21,634	22,933	23,475	23,845	24,702	25,557
6. 2018	XXX	XXX	XXX	XXX	13,483	21,721	22,943	23,485	23,860	24,617
7. 2019	XXX	XXX	XXX	XXX	XXX	13,562	21,121	22,334	22,899	23,216
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	9,545	15,149	16,113	16,553
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,966	16,052	17,024
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,016	15,603
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,683

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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	12,573	9,447	7,638	6,524	5,592	4,975	4,435	4,016	3,660	3,355
2. 2014	8,479	2,749	1,478	932	595	434	346	266	220	177
3. 2015	XXX	8,357	2,627	1,428	854	568	442	340	272	221
4. 2016	XXX	XXX	8,093	2,483	1,340	819	575	432	335	277
5. 2017	XXX	XXX	XXX	7,884	2,430	1,297	814	579	438	341
6. 2018	XXX	XXX	XXX	XXX	8,396	2,417	1,328	851	585	433
7. 2019	XXX	XXX	XXX	XXX	XXX	7,943	2,467	1,380	870	591
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	6,142	1,981	1,132	735
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,366	2,016	1,160
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,250	2,048
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,093

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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	28,256	14,006	11,417	8,781	8,551	13,174	5,997	5,037	5,554	4,473
2. 2014	25,208	28,354	28,595	28,709	28,839	29,798	30,212	30,205	30,238	30,227
3. 2015	XXX	25,124	28,187	28,431	28,526	28,672	29,833	30,232	30,280	30,274
4. 2016	XXX	XXX	24,967	27,957	28,165	28,248	28,363	29,639	30,006	30,026
5. 2017	XXX	XXX	XXX	24,169	27,040	27,252	27,326	27,470	28,201	28,964
6. 2018	XXX	XXX	XXX	XXX	24,454	27,203	27,384	27,475	27,599	28,209
7. 2019	XXX	XXX	XXX	XXX	XXX	24,027	26,584	26,759	26,845	26,894
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	19,114	21,134	21,303	21,364
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,452	20,859	21,015
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,490	22,541
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,355

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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	3,766	1,915	1,654	947	809	505	271	196	174	247
2. 2014	5,115	6,975	7,488	7,850	8,086	8,191	8,247	8,274	8,286	8,297
3. 2015	XXX	4,404	6,208	6,699	7,034	7,242	7,347	7,420	7,458	7,477
4. 2016	XXX	XXX	4,047	5,799	6,255	6,549	6,738	6,824	6,884	6,915
5. 2017	XXX	XXX	XXX	4,184	5,922	6,362	6,648	6,856	6,984	7,097
6. 2018	XXX	XXX	XXX	XXX	4,208	5,941	6,404	6,721	6,956	7,120
7. 2019	XXX	XXX	XXX	XXX	XXX	4,037	5,606	6,052	6,368	6,612
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	3,813	5,218	5,590	5,863
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,620	5,051	5,456
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,261	4,936
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,283

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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	30,056	27,489	23,957	20,144	18,874	13,800	11,251	10,806	10,309	9,952
2. 2014	2,197	1,032	744	452	243	137	79	48	30	21
3. 2015	XXX	2,025	999	715	470	290	182	113	122	126
4. 2016	XXX	XXX	1,903	901	662	444	288	200	144	104
5. 2017	XXX	XXX	XXX	1,965	962	737	523	338	218	103
6. 2018	XXX	XXX	XXX	XXX	2,014	1,045	800	1,063	1,532	2,029
7. 2019	XXX	XXX	XXX	XXX	XXX	2,616	1,037	809	593	478
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	1,643	841	657	479
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,642	901	721
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,635	987
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,734

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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	38,308	32,824	29,601	25,006	21,045	19,602	14,408	12,268	11,490	11,270
2. 2014	12,770	14,547	14,945	15,105	15,168	15,187	15,199	15,203	15,201	15,205
3. 2015	XXX	11,508	13,312	13,696	13,872	13,939	13,955	13,968	14,023	14,053
4. 2016	XXX	XXX	10,776	12,603	12,994	13,137	13,198	13,214	13,231	13,231
5. 2017	XXX	XXX	XXX	11,257	13,069	13,443	13,576	13,628	13,647	13,653
6. 2018	XXX	XXX	XXX	XXX	11,128	12,983	13,180	13,844	14,583	15,263
7. 2019	XXX	XXX	XXX	XXX	XXX	13,648	12,227	12,627	12,781	12,945
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	11,514	13,045	13,357	13,508
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,034	10,595	10,957
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,065	10,046
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,339

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

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	1	0	0	0	0	0	0	0	0	0
2. 2014	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	0	0	0	0	0	0	113	0	0	0
2. 2014	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	1	0	0	0	0	0	113	0	0	0
2. 2014	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

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

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	2	1	1	0	0	0	0	0	0	0
2. 2014	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	3	1	0	0	0	0	0	0	0	0
2. 2014	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	5	2	1	0	0	0	0	0	0	0
2. 2014	0	0	0	0	0	0	0	0	0	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	2,456	1,943	1,345	1,492	2,904	1,394	868	1,092	992	1,620
2. 2014	582	943	1,096	1,252	1,352	1,412	1,443	1,458	1,470	1,478
3. 2015	XXX	571	941	1,114	1,254	1,355	1,408	1,444	1,467	1,482
4. 2016	XXX	XXX	528	880	1,040	1,181	1,266	1,321	1,362	1,383
5. 2017	XXX	XXX	XXX	510	836	1,011	1,142	1,235	1,313	1,359
6. 2018	XXX	XXX	XXX	XXX	501	849	1,019	1,157	1,272	1,352
7. 2019	XXX	XXX	XXX	XXX	XXX	517	887	1,068	1,228	1,359
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	406	743	894	1,039
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	381	674	839
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	349	652
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	325

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	145,607	141,772	133,980	122,563	128,929	126,300	125,328	92,209	85,551	75,912
2. 2014	643	490	416	294	188	127	91	55	37	26
3. 2015	XXX	661	501	418	306	203	128	97	55	36
4. 2016	XXX	XXX	660	485	413	312	216	157	100	65
5. 2017	XXX	XXX	XXX	600	510	448	343	269	170	104
6. 2018	XXX	XXX	XXX	XXX	639	515	448	381	255	190
7. 2019	XXX	XXX	XXX	XXX	XXX	648	549	501	382	262
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	533	471	415	298
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	592	521	483
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	603	564
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	561

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	162,453	157,918	153,054	146,070	146,330	135,661	130,398	129,953	96,416	92,198
2. 2014	3,189	3,872	4,108	4,235	4,284	4,309	4,320	4,327	4,328	4,330
3. 2015	XXX	3,040	3,749	4,006	4,135	4,182	4,188	4,214	4,216	4,218
4. 2016	XXX	XXX	2,813	3,526	3,783	3,911	3,948	3,973	3,980	3,979
5. 2017	XXX	XXX	XXX	2,568	3,321	3,580	3,698	3,765	3,786	3,788
6. 2018	XXX	XXX	XXX	XXX	2,651	3,350	3,610	3,767	3,819	3,870
7. 2019	XXX	XXX	XXX	XXX	XXX	2,449	3,200	3,498	3,659	3,741
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	1,670	2,311	2,562	2,701
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,734	2,472	2,777
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,214	3,082
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,286

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

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	336	221	109	69	34	19	8	5	2	9
2. 2014	50	179	245	283	304	321	325	329	332	333
3. 2015	XXX	50	166	226	261	277	285	292	295	297
4. 2016	XXX	XXX	56	172	233	268	288	297	304	311
5. 2017	XXX	XXX	XXX	60	174	237	269	287	297	306
6. 2018	XXX	XXX	XXX	XXX	61	176	238	274	294	306
7. 2019	XXX	XXX	XXX	XXX	XXX	60	183	254	289	320
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	60	181	240	281
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	57	179	245
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60	177
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	57

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	524	314	206	130	81	61	71	95	105	95
2. 2014	186	132	81	50	30	15	11	8	5	5
3. 2015	XXX	182	121	68	36	22	15	10	8	4
4. 2016	XXX	XXX	176	125	78	44	28	20	10	6
5. 2017	XXX	XXX	XXX	175	125	72	43	30	23	15
6. 2018	XXX	XXX	XXX	XXX	194	133	78	48	30	19
7. 2019	XXX	XXX	XXX	XXX	XXX	212	148	95	68	40
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	204	136	90	56
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	208	140	92
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	187	129
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	229

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	910	572	326	206	117	80	80	101	108	109
2. 2014	251	350	373	384	388	391	391	392	392	393
3. 2015	XXX	246	332	349	356	358	360	363	364	362
4. 2016	XXX	XXX	250	347	369	375	381	384	381	384
5. 2017	XXX	XXX	XXX	255	358	381	391	397	401	403
6. 2018	XXX	XXX	XXX	XXX	277	370	392	401	406	409
7. 2019	XXX	XXX	XXX	XXX	XXX	297	396	427	443	449
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	295	380	411	426
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	298	395	428
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	289	408
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	321

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	1,102	1,086	1,635	699	2,099	1,526	646	605	738	1,951
2. 2014	30	60	69	76	82	85	87	88	88	89
3. 2015	XXX	16	37	48	61	68	70	72	72	72
4. 2016	XXX	XXX	24	43	53	62	67	70	71	74
5. 2017	XXX	XXX	XXX	24	41	46	52	55	57	60
6. 2018	XXX	XXX	XXX	XXX	27	49	55	59	66	71
7. 2019	XXX	XXX	XXX	XXX	XXX	26	47	56	62	65
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	27	38	45	47
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35	37	43
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19	27
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	156,636	144,242	126,810	118,440	94,575	84,579	80,474	62,731	59,272	42,826
2. 2014	62	38	38	33	19	13	11	8	5	5
3. 2015	XXX	34	34	32	21	10	7	6	4	4
4. 2016	XXX	XXX	30	32	32	21	19	12	8	6
5. 2017	XXX	XXX	XXX	31	27	48	41	45	40	38
6. 2018	XXX	XXX	XXX	XXX	34	27	29	28	20	11
7. 2019	XXX	XXX	XXX	XXX	XXX	26	23	18	17	17
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	27	46	53	412
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37	23	22
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23	21
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	169,936	158,464	152,849	131,322	124,713	96,606	87,936	83,942	66,138	64,708
2. 2014	187	246	271	286	286	289	294	293	291	292
3. 2015	XXX	157	217	235	242	240	241	243	242	242
4. 2016	XXX	XXX	130	183	202	209	215	212	209	211
5. 2017	XXX	XXX	XXX	132	174	209	211	220	218	219
6. 2018	XXX	XXX	XXX	XXX	130	170	184	191	193	191
7. 2019	XXX	XXX	XXX	XXX	XXX	116	158	170	177	180
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	95	138	160	526
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	113	129	141
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	102	144
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	116

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

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	11	4	5	0	0	1	0	1	0	0
2. 2014	0	0	0	0	1	1	2	2	2	2
3. 2015	XXX	0	0	1	1	1	1	1	1	1
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	1	1	1
6. 2018	XXX	XXX	XXX	XXX	0	0	0	1	1	1
7. 2019	XXX	XXX	XXX	XXX	XXX	0	1	2	2	2
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	1
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	12	11	6	5	5	4	3	2	0	0
2. 2014	1	1	2	2	1	1	0	0	0	0
3. 2015	XXX	1	2	1	1	1	1	1	0	0
4. 2016	XXX	XXX	1	1	1	1	1	0	0	0
5. 2017	XXX	XXX	XXX	0	1	1	1	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	1	1	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	1	2	1	1	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	1	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	1	1
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	2
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	24	15	11	10	5	6	3	3	2	0
2. 2014	1	1	3	3	3	3	3	3	3	3
3. 2015	XXX	1	2	2	2	2	2	2	1	1
4. 2016	XXX	XXX	1	1	1	1	1	0	0	0
5. 2017	XXX	XXX	XXX	0	1	1	1	1	1	1
6. 2018	XXX	XXX	XXX	XXX	0	1	1	1	1	1
7. 2019	XXX	XXX	XXX	XXX	XXX	1	3	4	4	3
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	1	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	1	2
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	4
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3

SCHEDULE P - PART 5T - WARRANTY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	7,860	1,510	(750)	28,886	3	382	185	3	36	0	0
2. 2014	306,592	311,378	312,981	312,527	312,409	312,489	312,564	312,603	312,605	312,604	0
3. 2015	XXX	314,818	319,780	320,504	320,318	320,061	320,136	320,188	320,189	320,136	(53)
4. 2016	XXX	XXX	332,739	336,534	337,837	337,478	337,581	337,701	337,801	337,813	12
5. 2017	XXX	XXX	XXX	322,774	330,105	332,990	333,041	333,132	333,158	333,144	(15)
6. 2018	XXX	XXX	XXX	XXX	385,361	392,599	394,712	394,569	395,008	395,063	55
7. 2019	XXX	XXX	XXX	XXX	XXX	422,219	429,959	431,502	431,782	431,873	91
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	443,706	450,921	451,946	451,461	(485)
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	464,080	472,794	473,985	1,190
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	484,242	494,411	10,169
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	525,795	525,795
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	536,758
13. Earned Premiums (Sch P-Pt. 1)	314,451	321,113	338,554	355,725	393,694	432,188	454,049	472,998	494,868	536,758	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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	(2,549)	(66)	(16)	(6)	(26)	41	3	1	0	0	0
2. 2014	17,309	17,570	17,569	17,557	17,552	17,535	17,529	17,528	17,527	17,527	0
3. 2015	XXX	16,322	17,013	17,058	17,066	17,041	17,005	17,008	17,009	17,009	0
4. 2016	XXX	XXX	18,582	18,981	19,028	19,028	18,929	18,935	18,965	18,965	0
5. 2017	XXX	XXX	XXX	15,363	15,846	15,845	15,850	15,851	15,744	15,744	0
6. 2018	XXX	XXX	XXX	XXX	12,240	13,018	12,655	12,658	12,686	12,687	2
7. 2019	XXX	XXX	XXX	XXX	XXX	13,964	14,473	14,212	14,390	14,397	7
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	17,530	17,461	17,293	17,274	(19)
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,543	18,734	18,130	(603)
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,264	19,110	(154)
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,586	20,586
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,817
13. Earned Premiums (Sch P-Pt. 1)	14,760	16,517	19,256	15,789	12,746	14,740	17,543	18,226	19,416	19,817	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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	53,231	2,089	785	2,316	1,319	4,501	734	(197)	2,293	237	237
2. 2014	829,425	861,643	865,112	866,454	865,590	866,017	865,698	865,522	865,457	865,431	(26)
3. 2015	XXX	888,418	915,400	916,033	914,436	912,251	913,071	912,854	912,488	912,556	68
4. 2016	XXX	XXX	907,107	923,165	927,113	925,735	923,666	924,648	924,221	923,801	(420)
5. 2017	XXX	XXX	XXX	895,339	908,666	914,496	911,704	909,535	910,431	909,629	(802)
6. 2018	XXX	XXX	XXX	XXX	885,113	904,475	910,769	907,826	907,119	904,927	(2,191)
7. 2019	XXX	XXX	XXX	XXX	XXX	855,513	867,135	872,286	871,900	873,434	1,534
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	772,663	792,782	797,176	797,229	53
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	727,848	770,492	781,636	11,144
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	747,687	781,246	33,559
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	755,629	755,629
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	798,784
13. Earned Premiums (Sch P-Pt. 1)	882,656	922,725	938,344	915,688	901,245	882,071	786,953	748,396	795,964	798,784	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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	9,635	719	(123)	546	75	222	(514)	55	(24)	(46)	(46)
2. 2014	107,592	114,327	115,150	115,256	115,151	115,068	115,035	115,028	115,020	115,005	(15)
3. 2015	XXX	119,482	126,844	127,408	127,187	127,143	127,069	127,134	127,158	127,154	(4)
4. 2016	XXX	XXX	113,632	118,272	118,803	118,819	118,831	118,996	119,004	119,005	0
5. 2017	XXX	XXX	XXX	93,840	98,482	99,471	99,813	99,981	100,079	100,075	(5)
6. 2018	XXX	XXX	XXX	XXX	92,921	98,249	101,104	101,593	101,814	101,808	(5)
7. 2019	XXX	XXX	XXX	XXX	XXX	86,566	95,700	96,747	97,019	97,228	209
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	78,508	83,774	84,760	85,644	884
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	74,075	79,019	80,429	1,409
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	82,718	87,442	4,724
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	76,621	76,621
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	83,774
13. Earned Premiums (Sch P-Pt. 1)	117,227	126,935	121,694	99,695	97,843	92,994	90,229	81,324	89,238	83,774	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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	8,222	2,065	(811)	62	(21)	31	2	(2)	0	0	0
2. 2014	638,528	645,268	647,195	647,234	647,229	647,228	647,228	647,228	647,227	647,227	0
3. 2015	XXX	647,558	651,647	653,008	653,088	653,069	653,066	653,070	653,070	653,070	0
4. 2016	XXX	XXX	652,322	655,052	656,746	656,723	656,803	656,806	656,802	656,799	(4)
5. 2017	XXX	XXX	XXX	659,446	666,449	668,310	668,272	668,286	668,287	668,284	(3)
6. 2018	XXX	XXX	XXX	XXX	682,119	691,264	693,956	694,006	694,047	693,470	(577)
7. 2019	XXX	XXX	XXX	XXX	XXX	719,260	719,791	725,454	725,834	726,455	621
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	750,738	750,980	756,933	757,573	640
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	779,985	794,597	802,488	7,891
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	860,315	873,766	13,451
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	985,173	985,173
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,007,193
13. Earned Premiums (Sch P-Pt. 1)	646,750	656,363	657,526	663,639	690,871	730,255	754,002	785,959	881,298	1,007,193	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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	775	4	(2)	(70)	0	0	0	0	0	0	0
2. 2014	42,855	43,026	43,045	43,043	43,043	43,043	43,043	43,043	43,043	43,043	0
3. 2015	XXX	40,840	40,890	40,888	40,864	40,864	40,857	40,857	40,857	40,857	0
4. 2016	XXX	XXX	39,540	39,697	39,701	39,701	39,701	39,701	39,701	39,701	0
5. 2017	XXX	XXX	XXX	38,721	38,919	38,921	38,901	38,901	38,901	38,901	0
6. 2018	XXX	XXX	XXX	XXX	39,910	40,415	40,411	40,411	40,413	40,417	4
7. 2019	XXX	XXX	XXX	XXX	XXX	54,973	55,798	55,811	55,929	55,936	7
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	59,144	59,696	59,839	59,834	(5)
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	68,069	68,676	68,703	26
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	74,138	74,752	614
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	85,034	85,034
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	85,680
13. Earned Premiums (Sch P-Pt. 1)	43,630	41,015	39,606	38,805	40,088	55,479	59,939	68,634	75,009	85,680	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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	5,629	1,886	152	14,092	(959)	(163)	(661)	261	116	279	279
2. 2014	374,088	377,419	379,723	379,908	379,854	379,858	379,884	379,829	379,821	379,800	(21)
3. 2015	XXX	383,633	387,736	390,012	390,002	390,080	390,182	390,141	390,073	390,092	19
4. 2016	XXX	XXX	391,442	394,538	396,635	396,630	396,669	396,577	396,562	396,624	62
5. 2017	XXX	XXX	XXX	390,618	394,035	396,101	395,942	395,867	395,842	395,790	(52)
6. 2018	XXX	XXX	XXX	XXX	431,146	436,208	438,470	438,728	438,684	437,904	(780)
7. 2019	XXX	XXX	XXX	XXX	XXX	469,687	470,549	474,161	474,317	475,050	733
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	500,572	501,045	503,142	503,460	318
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	538,507	546,078	552,107	6,029
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	590,903	596,439	5,536
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	647,338	647,338
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	659,462
13. Earned Premiums (Sch P-Pt. 1)	379,717	388,850	398,000	410,265	435,637	476,728	503,042	542,850	600,683	659,462	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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	1,353	207	(335)	(360)	(1,952)	(678)	(915)	(19)	98	(12)	(12)
2. 2014	27,314	27,735	27,662	27,433	27,409	27,352	27,395	27,438	27,396	27,396	0
3. 2015	XXX	25,278	25,402	25,408	25,504	25,219	25,219	25,219	25,219	25,506	287
4. 2016	XXX	XXX	17,312	17,507	17,621	17,816	17,871	17,871	18,067	18,074	6
5. 2017	XXX	XXX	XXX	16,331	16,817	16,955	17,403	17,429	17,149	17,184	35
6. 2018	XXX	XXX	XXX	XXX	15,961	16,426	16,156	16,169	16,255	16,544	289
7. 2019	XXX	XXX	XXX	XXX	XXX	21,568	22,840	22,802	22,421	22,418	(2)
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	29,674	31,026	30,827	30,834	7
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,807	31,731	31,766	35
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,604	30,176	573
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35,324	35,324
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,542
13. Earned Premiums (Sch P-Pt. 1)	28,667	25,905	17,028	15,944	14,681	21,346	30,307	32,184	30,005	36,542	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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	7	7	81	180	1	(7)	11	11	0	7	7
2. 2014	123,355	123,217	123,147	123,149	123,148	123,148	123,148	123,148	123,148	123,148	0
3. 2015	XXX	118,494	118,342	118,357	118,372	118,372	118,372	118,372	118,372	118,372	0
4. 2016	XXX	XXX	115,602	115,571	115,570	115,570	115,570	115,570	115,570	115,570	0
5. 2017	XXX	XXX	XXX	114,648	114,659	114,647	114,647	114,647	114,647	114,647	0
6. 2018	XXX	XXX	XXX	XXX	116,564	116,564	116,574	116,574	116,574	116,574	0
7. 2019	XXX	XXX	XXX	XXX	XXX	123,576	123,629	123,626	123,626	123,625	(1)
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	139,523	139,559	139,566	139,567	1
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	167,310	167,428	167,427	(1)
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	193,590	199,061	5,472
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	202,337	202,337
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	207,814
13. Earned Premiums (Sch P-Pt. 1)	123,362	118,363	115,459	114,815	116,591	123,556	139,597	167,354	193,714	207,814	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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	146	46	6	62	36	0	(1)	0	3	0	0
2. 2014	1,429	1,426	1,428	1,428	1,428	1,428	1,428	1,428	1,428	1,428	0
3. 2015	XXX	1,899	1,972	1,971	1,972	1,973	1,974	1,974	1,974	1,974	0
4. 2016	XXX	XXX	2,624	2,643	2,643	2,643	2,643	2,643	2,643	2,643	0
5. 2017	XXX	XXX	XXX	2,934	2,936	2,936	2,936	2,936	2,936	2,936	0
6. 2018	XXX	XXX	XXX	XXX	2,954	2,954	2,963	2,963	2,963	2,963	0
7. 2019	XXX	XXX	XXX	XXX	XXX	3,804	3,822	3,822	3,822	3,822	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	6,378	6,387	6,387	6,387	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,609	15,607	15,607	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,125	25,124	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,324	27,324
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,324
13. Earned Premiums (Sch P-Pt. 1)	1,575	1,941	2,706	3,013	2,992	3,804	6,405	15,618	25,125	27,324	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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	16	0	0	0	0	0	0	0	0	0	0
2. 2014	385	388	388	388	388	388	388	388	388	388	0
3. 2015	XXX	463	464	464	464	464	464	464	464	464	0
4. 2016	XXX	XXX	504	505	505	505	505	505	505	505	0
5. 2017	XXX	XXX	XXX	690	691	691	691	691	691	691	0
6. 2018	XXX	XXX	XXX	XXX	1,142	1,142	1,142	1,142	1,142	1,142	0
7. 2019	XXX	XXX	XXX	XXX	XXX	543	543	543	543	543	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2023	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)	401	465	505	691	1,143	543	0	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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior											
2. 2014											
3. 2015	XXX										
4. 2016	XXX	XXX									
5. 2017	XXX	XXX									
6. 2018	XXX	XXX									
7. 2019	XXX	XXX									
8. 2020	XXX	XXX									
9. 2021	XXX	XXX									
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2023	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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	69	(53)	(27)	2	0	0	0	0	0	0	0
2. 2014	8,599	8,639	8,639	8,639	8,638	8,638	8,638	8,638	8,638	8,638	0
3. 2015	XXX	7,855	7,879	7,895	7,895	7,895	7,895	7,895	7,895	7,895	0
4. 2016	XXX	XXX	7,257	7,126	7,124	7,124	7,124	7,124	7,124	7,124	0
5. 2017	XXX	XXX	XXX	5,859	5,885	5,885	5,885	5,885	5,885	5,899	14
6. 2018	XXX	XXX	XXX	XXX	5,928	5,935	5,936	5,936	5,936	5,979	43
7. 2019	XXX	XXX	XXX	XXX	XXX	8,226	8,515	8,541	8,541	8,542	1
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	13,606	14,191	14,313	14,355	42
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,109	15,977	15,977	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,345	18,388	1,043
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,997	39,997
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	41,140
13. Earned Premiums (Sch P-Pt. 1)	8,668	7,842	7,254	5,745	5,952	8,234	13,896	15,720	18,335	41,140	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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	(60)	(2)	0	7	0	0	0	0	0	0	0
2. 2014	165	165	165	165	165	165	165	165	165	165	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	9	9
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,480	2,480
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,489
13. Earned Premiums (Sch P-Pt. 1)	105	(2)	0	7	0	0	0	0	0	2,489	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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	(83)	(36)	(783)	1	(162)	(2)	(429)	(1)	(122)	3	3
2. 2014	4,112	4,135	4,135	4,135	4,135	4,135	4,135	4,135	4,135	4,135	0
3. 2015	XXX	3,485	3,503	3,503	3,503	3,503	3,503	3,503	3,503	3,503	0
4. 2016	XXX	XXX	3,345	3,361	3,361	3,361	3,361	3,361	3,361	3,361	0
5. 2017	XXX	XXX	XXX	3,353	3,357	3,357	3,357	3,357	3,357	3,357	0
6. 2018	XXX	XXX	XXX	XXX	3,088	3,085	3,085	3,085	3,085	3,085	0
7. 2019	XXX	XXX	XXX	XXX	XXX	2,762	2,760	2,760	2,760	2,760	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	2,931	3,081	3,081	3,081	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,654	3,646	3,646	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,407	3,633	1,226
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,943	1,943
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,172
13. Earned Premiums (Sch P-Pt. 1)	4,029	3,471	2,581	3,370	2,930	2,758	2,500	2,803	3,277	3,172	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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	34	23	34	49	37	41	23	44	13	18	18
2. 2014	437	437	437	437	437	437	437	437	437	437	0
3. 2015	XXX	0	0	0	0	0	0	0	0	0	0
4. 2016	XXX	XXX	0	(5)	(5)	(5)	(5)	(5)	(5)	(5)	0
5. 2017	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2018	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	5	5	5	5	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34	34	34	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53	53	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	55	55
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	73
13. Earned Premiums (Sch P-Pt. 1)	471	23	34	43	37	41	28	78	66	73	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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	1,065	500	277	3,115	269	332	6	144	144	44	44
2. 2014	28,222	28,844	29,067	29,104	29,064	29,089	29,100	29,129	29,131	29,125	(7)
3. 2015	XXX	27,825	28,395	28,681	28,683	28,685	28,716	28,712	28,696	28,692	(5)
4. 2016	XXX	XXX	25,414	25,912	26,130	26,151	26,091	26,103	26,096	26,101	5
5. 2017	XXX	XXX	XXX	23,395	23,939	24,200	24,187	24,243	24,240	24,256	15
6. 2018	XXX	XXX	XXX	XXX	27,684	28,591	28,983	29,138	29,111	28,972	(138)
7. 2019	XXX	XXX	XXX	XXX	XXX	28,354	28,481	29,085	29,083	29,182	99
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	26,483	26,543	26,975	27,135	160
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,559	27,163	28,054	891
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,400	27,832	1,432
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,666	28,666
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31,162
13. Earned Premiums (Sch P-Pt. 1)	29,288	28,945	26,484	27,333	28,676	29,903	26,976	26,615	28,529	31,162	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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	(46)	(47)	(77)	(10)	0	0	0	0	0	0	0
2. 2014	254	261	256	257	257	257	257	257	257	257	0
3. 2015	XXX	235	234	236	236	236	236	236	236	236	0
4. 2016	XXX	XXX	311	293	293	293	293	293	293	293	0
5. 2017	XXX	XXX	XXX	89	60	60	60	60	60	60	0
6. 2018	XXX	XXX	XXX	XXX	87	39	38	38	38	38	0
7. 2019	XXX	XXX	XXX	XXX	XXX	140	46	40	40	40	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	167	80	80	80	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	171	63	62	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	84	77	(7)
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	86	86
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	77
13. Earned Premiums (Sch P-Pt. 1)	208	195	227	64	58	91	73	77	(25)	77	XXX

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

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	(157)	13	87	(15)	(4)	2	(5)	0	1	(1)	(1)
2. 2014	5,476	5,411	5,402	5,396	5,396	5,396	5,396	5,396	5,396	5,396	0
3. 2015	XXX	5,534	5,565	5,550	5,547	5,547	5,547	5,547	5,547	5,547	0
4. 2016	XXX	XXX	5,451	5,514	5,503	5,502	5,502	5,502	5,502	5,502	0
5. 2017	XXX	XXX	XXX	5,430	5,450	5,457	5,457	5,457	5,457	5,457	0
6. 2018	XXX	XXX	XXX	XXX	5,214	5,239	5,239	5,239	5,239	5,239	0
7. 2019	XXX	XXX	XXX	XXX	XXX	5,118	5,125	5,120	5,119	5,119	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	5,518	5,569	5,588	5,587	(1)
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,976	6,047	6,026	(21)
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,409	6,383	(26)
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,616	6,616
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,567
13. Earned Premiums (Sch P-Pt. 1)	5,319	5,482	5,560	5,458	5,216	5,152	5,520	6,022	6,498	6,567	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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	(21)	0	0	0	0	0	0	0	0	0	0
2. 2014	299	299	299	299	299	299	299	299	299	299	0
3. 2015	XXX	327	327	327	327	327	327	327	327	327	0
4. 2016	XXX	XXX	280	280	280	280	280	280	280	280	0
5. 2017	XXX	XXX	XXX	189	189	189	189	189	189	189	0
6. 2018	XXX	XXX	XXX	XXX	159	159	159	159	159	159	0
7. 2019	XXX	XXX	XXX	XXX	XXX	114	114	114	114	114	0
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	40	44	44	44	0
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44	43	43	0
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43	43	0
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	51	51
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	51
13. Earned Premiums (Sch P-Pt. 1)	278	327	280	189	159	114	40	47	43	51	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	556,038	0	0.0	1,542,002	0	0.0
2. Private Passenger Auto Liability/ Medical	842,233	0	0.0	865,019	0	0.0
3. Commercial Auto/Truck Liability/ Medical	886,845	11,757	1.3	540,222	6,643	1.2
4. Workers' Compensation	3,345,592	221,669	6.6	719,938	38,709	5.4
5. Commercial Multiple Peril	1,110,442	0	0.0	984,282	0	0.0
6. Medical Professional Liability - Occurrence	765	0	0.0	13	0	0.0
7. Medical Professional Liability - Claims - Made	2,204	0	0.0	0	0	0.0
8. Special Liability	90,509	0	0.0	188,566	0	0.0
9. Other Liability - Occurrence	1,929,169	8,878	0.5	646,953	1,596	0.2
10. Other Liability - Claims-Made	372,420	0	0.0	188,003	0	0.0
11. Special Property	196,143	0	0.0	693,717	0	0.0
12. Auto Physical Damage	74,869	265	0.4	769,316	111	0.0
13. Fidelity/Surety	16,087	0	0.0	11,642	0	0.0
14. Other	801	0	0.0	12,711	0	0.0
15. International	149	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	312,042	4,494	1.4	32,327	426	1.3
20. Products Liability - Claims-Made	14,631	0	0.0	6,682	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	9,750,937	247,065	2.5	7,201,392	47,485	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	3,887,572	3,882,707	3,885,679	3,863,480	3,848,339	3,840,271	3,830,997	3,827,913	3,821,905	3,813,207
2. 2014	17,853	44,523	44,193	44,743	44,407	43,155	39,133	37,632	35,705	34,848
3. 2015	XXX	25,171	57,214	52,819	50,752	49,806	44,696	42,962	42,513	38,201
4. 2016	XXX	XXX	20,785	50,443	48,337	44,631	39,973	36,782	34,893	35,008
5. 2017	XXX	XXX	XXX	22,051	48,475	47,556	42,959	40,648	38,126	35,564
6. 2018	XXX	XXX	XXX	XXX	23,227	51,820	47,738	45,773	41,056	37,947
7. 2019	XXX	XXX	XXX	XXX	XXX	23,199	51,761	49,648	44,864	41,218
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	25,946	45,919	36,414	33,516
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,963	42,891	43,559
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,359	42,766
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,743

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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior	175,202	157,222	141,796	114,041	102,018	93,876	87,573	92,137	89,426	86,868
2. 2014	10,881	23,861	18,613	16,681	14,683	12,893	8,295	7,078	4,891	4,163
3. 2015	XXX	16,594	29,968	21,508	18,170	15,210	9,546	6,365	5,562	5,782
4. 2016	XXX	XXX	11,592	27,503	21,499	17,107	11,641	7,674	5,608	5,589
5. 2017	XXX	XXX	XXX	15,181	29,020	23,892	17,527	13,368	9,290	6,889
6. 2018	XXX	XXX	XXX	XXX	15,562	30,604	22,342	18,152	12,344	8,962
7. 2019	XXX	XXX	XXX	XXX	XXX	15,549	31,027	24,294	16,821	11,911
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	20,141	29,962	16,511	11,170
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,452	24,018	16,835
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,616	24,490
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,454

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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	5,081,759	5,083,097	5,082,457	5,084,287	5,085,500	5,087,042	5,087,857	5,084,314	5,087,995	5,085,932
2. 2014	26,090	49,598	47,880	46,203	46,272	46,004	46,029	45,963	45,787	45,781
3. 2015	XXX	25,244	48,469	48,281	46,899	44,037	44,322	44,293	44,124	44,313
4. 2016	XXX	XXX	26,114	50,446	49,598	47,962	45,529	45,328	45,569	45,637
5. 2017	XXX	XXX	XXX	23,866	45,658	46,247	43,407	40,990	41,373	41,779
6. 2018	XXX	XXX	XXX	XXX	23,876	45,643	46,234	43,792	43,285	43,264
7. 2019	XXX	XXX	XXX	XXX	XXX	22,528	44,011	44,519	41,246	39,038
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	21,366	40,814	40,999	36,575
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,437	41,055	42,346
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,670	46,919
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,465

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
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	12,661	12,032	7,413	5,355	4,687	4,272	3,562	1,995	2,224	1,042
2. 2014	0	(519)	1,869	1,862	1,229	540	505	405	315	210
3. 2015	XXX	0	(422)	6,561	3,997	824	509	518	289	307
4. 2016	XXX	XXX	0	154	6,258	3,887	666	320	190	211
5. 2017	XXX	XXX	XXX	0	(714)	6,011	3,339	371	275	331
6. 2018	XXX	XXX	XXX	XXX	0	0	4,080	2,533	712	179
7. 2019	XXX	XXX	XXX	XXX	XXX	0	0	5,857	3,569	457
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	0	0	5,514	1,174
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	3,089
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1,640
11. 2023	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	556,038	0	0.0	1,542,002	0	0.0
2. Private Passenger Auto Liability/Medical	842,233	0	0.0	865,019	0	0.0
3. Commercial Auto/Truck Liability/Medical	886,845	0	0.0	540,222	0	0.0
4. Workers' Compensation	3,345,592	0	0.0	719,938	0	0.0
5. Commercial Multiple Peril	1,110,442	0	0.0	984,282	0	0.0
6. Medical Professional Liability - Occurrence	765	0	0.0	13	0	0.0
7. Medical Professional Liability - Claims - Made	2,204	0	0.0	0	0	0.0
8. Special Liability	90,509	0	0.0	188,566	0	0.0
9. Other Liability - Occurrence	1,929,169	0	0.0	646,953	0	0.0
10. Other Liability - Claims-Made	372,420	0	0.0	188,003	0	0.0
11. Special Property	196,143	0	0.0	693,717	0	0.0
12. Auto Physical Damage	74,869	0	0.0	769,316	0	0.0
13. Fidelity/Surety	16,087	0	0.0	11,642	0	0.0
14. Other	801	0	0.0	12,711	0	0.0
15. International	149	0	0.0	0	0	0.0
16. Reinsurance - Nonproportional Assumed Property	18,811	0	0.0	40,636	0	0.0
17. Reinsurance - Nonproportional Assumed Liability	59,473	0	0.0	3,295	0	0.0
18. Reinsurance - Nonproportional Assumed Financial Lines	302	0	0.0	272	0	0.0
19. Products Liability - Occurrence	312,042	0	0.0	32,327	0	0.0
20. Products Liability - Claims-Made	14,631	0	0.0	6,682	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	9,829,524	0	0.0	7,245,595	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	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 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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

SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 6

Years in Which Policies Were Issued	INCURRED ADJUSTABLE COMMISSIONS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 7

Years in Which Policies Were Issued	RESERVES FOR COMMISSION ADJUSTMENTS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P INTERROGATORIES

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

1.1 Does the company issue Medical Professional Liability Claims Made insurance policies that provide tail (also known as an extended reporting endorsement, or "ERE") benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge or at no additional cost? ..... 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	2014	0	0
1.603	2015	0	0
1.604	2016	0	0
1.605	2017	0	0
1.606	2018	0	0
1.607	2019	0	0
1.608	2020	0	0
1.609	2021	0	0
1.610	2022	0	0
1.611	2023	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 716

5.2 Surety 36,991

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.

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	2,904,598	3,243,665	4,898	1,957,471	(1,804,059)	31,696,886	1,694	0
2. Alaska AK	L	559,260	450,568	11	82,408	302,680	856,385	60	0
3. Arizona AZ	L	3,272,554	3,653,767	1,462	2,012,405	1,268,996	17,312,787	2,034	0
4. Arkansas AR	L	1,611,934	1,486,861	11,266	755,988	(453,771)	5,614,968	1,100	0
5. California CA	L	22,734,701	30,525,634	0	7,671,788	11,439,791	74,811,245	15,044	0
6. Colorado CO	L	12,363,730	12,550,847	1,110	2,067,334	5,394,940	16,086,102	8,669	0
7. Connecticut CT	L	14,641,408	13,764,321	50,541	15,272,833	19,863,769	136,583,853	11,739	0
8. Delaware DE	L	1,101,852	1,301,516	78	475,677	1,199,709	14,231,644	587	0
9. District of Columbia DC	L	23,964,825	18,196,313	0	1,345,330	1,378,749	21,516,153	12,307	0
10. Florida FL	L	34,921,604	34,025,132	(324)	25,250,396	21,924,874	118,319,976	9,922	0
11. Georgia GA	L	20,819,857	20,228,561	1,978	6,491,970	6,718,137	36,482,906	13,211	0
12. Hawaii HI	L	4,204,350	1,787,110	0	13,177	(125,165)	7,415,693	370	0
13. Idaho ID	L	809,166	616,919	11,210	802,240	563,498	4,197,951	715	0
14. Illinois IL	L	12,992,782	14,723,253	72,768	9,246,281	11,073,664	45,931,456	7,389	0
15. Indiana IN	L	1,895,926	2,433,356	6,402	2,617,425	2,113,926	9,395,388	536	0
16. Iowa IA	L	3,796,084	3,978,931	50,924	3,426,861	5,186,548	16,430,180	903	0
17. Kansas KS	L	4,493,699	4,605,885	37,177	3,165,681	1,324,069	27,010,662	1,285	0
18. Kentucky KY	L	2,629,157	3,958,604	0	1,963,643	2,059,732	17,742,811	1,092	0
19. Louisiana LA	L	12,160,077	11,238,065	13,545	3,857,171	5,656,080	37,164,635	4,371	0
20. Maine ME	L	1,626,997	1,471,967	12	648,411	302,807	8,618,303	773	0
21. Maryland MD	L	6,927,314	9,792,872	280	3,018,537	5,069,754	54,674,936	3,223	0
22. Massachusetts MA	L	36,779,802	25,485,580	678,667	16,845,288	22,206,310	86,228,413	15,254	0
23. Michigan MI	L	4,259,343	4,405,359	7,927	14,820,589	10,560,930	163,116,929	2,253	0
24. Minnesota MN	L	10,934,294	10,938,333	184,760	4,770,840	4,277,541	31,596,847	4,954	0
25. Mississippi MS	L	6,397,446	6,521,545	5,398	2,567,099	(412,936)	16,958,083	3,822	0
26. Missouri MO	L	3,627,137	3,602,544	0	3,679,543	(654,236)	22,374,553	1,864	0
27. Montana MT	L	1,805,287	2,089,275	2,159	287,599	211,922	1,725,431	1,762	0
28. Nebraska NE	L	4,033,518	2,753,351	4,642	1,618,197	1,043,482	10,872,555	1,308	0
29. Nevada NV	L	3,010,801	2,699,719	0	1,186,995	2,355,141	5,803,989	1,630	0
30. New Hampshire NH	L	493,653	514,819	426,670	1,764,696	1,726,647	13,434,949	315	0
31. New Jersey NJ	L	3,013,687	3,029,493	353,495	7,446,606	(9,947,972)	141,377,002	2,609	0
32. New Mexico NM	L	1,887,654	1,708,158	2,634	1,665,544	1,479,941	3,431,058	1,389	0
33. New York NY	L	40,819,905	39,103,738	45,145	43,285,465	51,316,005	235,193,563	49,716	0
34. North Carolina NC	L	9,751,147	8,147,613	1,685	5,771,863	4,750,005	25,895,150	9,220	0
35. North Dakota ND	L	36,978	39,119	481	0	7,563	94,431	8	0
36. Ohio OH	L	183,700	162,468	297	1,106,159	6,247,172	57,153,155	54	0
37. Oklahoma OK	L	3,102,171	2,766,911	39,913	1,621,652	1,372,706	8,700,505	73	0
38. Oregon OR	L	5,299,290	5,535,983	22	2,685,093	2,742,647	11,227,860	3,706	0
39. Pennsylvania PA	L	11,676,961	10,241,714	42,995	21,259,723	23,583,971	148,589,079	4,963	0
40. Rhode Island RI	L	3,430,359	3,153,913	0	1,970,286	1,800,235	15,082,739	2,251	0
41. South Carolina SC	L	3,436,661	3,897,780	3,871	2,617,356	1,122,441	16,758,664	2,225	0
42. South Dakota SD	L	958,540	884,519	20,171	229,435	308,268	2,050,262	330	0
43. Tennessee TN	L	13,685,482	9,389,512	18,690	4,670,691	2,937,070	39,372,716	6,862	0
44. Texas TX	L	66,417,312	64,635,728	52,517	9,692,634	7,881,385	122,735,397	39,287	0
45. Utah UT	L	2,261,026	2,018,310	1,858	890,103	605,246	9,065,585	2,477	0
46. Vermont VT	L	847,608	935,812	18	436,715	876,797	3,259,630	607	0
47. Virginia VA	L	21,522,824	21,651,022	20,862	7,860,789	6,113,803	37,183,062	71,937	0
48. Washington WA	L	2,918,556	3,164,837	279	4,055,080	2,705,177	9,230,277	2,270	0
49. West Virginia WV	L	1,537,078	1,195,614	165	949,506	406,305	6,597,834	487	0
50. Wisconsin WI	L	505,837	495,487	32	2,493,581	2,385,721	21,674,889	97	0
51. Wyoming WY	L	126,080	16,250	2	6,916	5,052	108,137	65	0
52. American Samoa AS	N	0	0	0	0	0	0	0	0
53. Guam GU	L	856,445	703,646	0	0	2,251	113,454	0	0
54. Puerto Rico PR	L	1,542,480	734,184	0	(112,265)	(86,807)	85,352	12	0
55. U.S. Virgin Islands VI	L	53,050	53,162	0	0	(2,816)	199,732	4	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	2,440	0	0	10,000,000	10,000,000	0	0
59. Totals	XXX	457,644,882	436,712,085	2,178,696	260,286,805	260,385,694	1,979,386,198	330,833	0
DETAILS OF WRITE-INS									
58001. BEL Belgium	XXX	750	750	0	0	0	0	0	0
58002. BMU Bermuda	XXX	145	1,690	0	0	10,000,000	10,000,000	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	2,440	0	0	10,000,000	10,000,000	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	… … Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	… … Windamere III, LLC (99%)	Minnesota	41-2007089
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	… Camperdown Corporation	Delaware	41-1762781
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… Aprilgrange Limited	United Kingdom	
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… F&G UK Underwriters Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… Travelers Underwriting Agency Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers Syndicate Management Limited	United Kingdom	
… … … TravCo Personal Insurance Company (36463) *	Connecticut	36-2999370	… Travelers Corporate Trustee Limited	United Kingdom	
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… Travelers London Limited	United Kingdom	
… … Travelers Specialty Insurance Company (10213) *	Connecticut	52-1925132	… TCI Global Services, Inc.	Delaware	52-1965525
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… Travelers Management Limited	United Kingdom	
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… … Travelers Insurance Designated Activity Company *	Ireland	
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… … Zensurance Inc.	Canada	
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… … … Zensurance Brokers Inc.	Canada	
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… … … ClearCover Underwriting Inc.	Canada	
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … MMI Capital Trust I	Delaware	52-2073764	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … SPFM Holdings, LLC	Delaware	41-0406690	… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … … Shelf Holdco Ltd. (22%)	Bermuda		… … … Travelers Lloyds Management Company	Texas	20-4312440
… … SPFM Merger Sub, Inc.	Delaware		… … … TPC Investments Inc.	Connecticut	06-1534005
… … USF&G Capital I	Delaware	52-1953822	… … … Travelers Group Captive Insurance Company *	Connecticut	93-2131852
… … USF&G Capital III	Delaware	52-2044075	… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … 350 Market Street, LLC	Delaware	38-4046010	… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … Travelers Special Services Limited	United Kingdom		… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … Yonkers Financing Corp.	Delaware	20-3033027	… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … … … … Travelers Brazil Holding LLC	Delaware	47-2215437
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … 8527512 Canada Inc. (22.48%)	Canada		… … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil	
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270	… … … … … … … … … Junto Resseguros S.A. *	Brazil	AA-2230021
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480	… … … … … … … … … … Junto Controle de Riscos Ltda. (0.01%)	Brazil	
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165	… … … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002

Notes:
* Denotes affiliated insurer
Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

… … … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil	
… … … … … … … … … … Junto Holding Latam S.A. (49.5%)	Brazil	
… … … … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036
… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
… … … … Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
… … … … Travelers Casualty UK Investments LLC	Delaware	06-6033504
… … … … Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
… … … … Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698
… … … … Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040
… … … … The Family Business Institute LLC	Delaware	06-6033504
… … … … 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		TravCo Personal 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
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

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		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.			0	0		Shelf Holdco Ltd.	BMU	NIA	SPFM Holdings, LLC	B	22.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		SPFM Merger Sub, Inc.	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

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		10762962 Canada Inc.	CAN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Inc.	CAN	NIA	10762962 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Brokers Inc.	CAN	NIA	Zensurance Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		ClearCover Underwriting Inc.	CAN	NIA	Zensurance Inc.	O/B/M	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.		93-2131852	0	0		Travelers Group Captive 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.	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

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.	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
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

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.		06-0566050	0	0		Travelers Marine, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
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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

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00000	38-4046010	350 Market Street	(1,500,000)	0	0	0	0	0		0	(1,500,000)	0
43117	86-0703220	American Equity Insurance Company	(1,800,000)	0	0	0	0	0		0	(1,800,000)	(31,467)
00000	06-0566050	Arrowhead Company, LLC	(900,000)	0	0	0	0	0		0	(900,000)	0
19062	06-0848755	Automobile Insurance Company of Hartford, Connecticut (The)	(30,700,000)	0	0	0	0	0	*	0	(30,700,000)	132,879,084
25615	06-0291290	Charter Oak Fire Insurance Company (The)	(29,700,000)	0	0	0	0	0	*	0	(29,700,000)	(3,417,266,233)
00000	06-0566050	Crystal Brook, LLC	0	19,500,000	0	0	0	0		0	19,500,000	0
41483	06-1067463	Farmington Casualty Company	(29,600,000)	0	0	0	0	0	*	0	(29,600,000)	293,342,769
35386	42-1091525	Fidelity and Guaranty Insurance Company	(300,000)	0	0	0	0	0		0	(300,000)	(717,627,881)
25879	52-0616768	Fidelity and Guaranty Insurance Underwriters, Inc.	(2,300,000)	0	0	0	0	0	*	0	(2,300,000)	(219,697,064)
10647	59-3372141	First Floridian Auto and Home Insurance Company	0	0	0	0	0	0		0	0	(1,425,311)
00000	41-1985480	Fog City Fund, LLC	0	(1,047,397)	0	0	0	0		0	(1,047,397)	0
42811	56-1371361	Gulf Underwriters Insurance Company	0	0	0	0	0	0		0	0	(21,163,400)
00000	82-0925474	IHP Capital Partners Fund VIII, L.P.	0	533,500	0	0	0	0		0	533,500	0
00000	AA-2330036	JMalucelli Travelers Seguros S.A.	0	0	0	0	0	0		0	0	(1,498,996)
00000	AA-2230002	Junto Seguros S.A.	0	0	0	0	0	0		0	0	(8,979,550)
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	(701,214,243)
24031	94-6051964	Northland Casualty Company	(3,900,000)	0	0	0	0	0	*	0	(3,900,000)	80,969,929
24015	41-6009967	Northland Insurance Company	(51,100,000)	0	0	0	0	0	*	0	(51,100,000)	54,541,413
25623	06-0303275	Phoenix Insurance Company (The)	(16,800,000)	0	0	0	0	0	*	0	(16,800,000)	(226,871,534)
22233	75-6013697	Select Insurance Company	(1,900,000)	0	0	0	0	0		0	(1,900,000)	(1,732,939)
00000	30-0956205	Simply Business, LLC	0	70,000,000	0	0	0	0		0	70,000,000	0
00000	41-0406690	SPFM Holdings, LLC	0	20,000,000	0	0	0	0		0	20,000,000	0
24767	41-0406690	St. Paul Fire and Marine Insurance Company	(126,086,280)	(19,842,243)	0	0	0	0	*	0	(145,928,523)	14,301,263,429
24775	41-0963301	St. Paul Guardian Insurance Company	(2,200,000)	0	0	0	0	0	*	0	(2,200,000)	(71,050,621)
24791	41-0881659	St. Paul Mercury Insurance Company	(9,200,000)	0	0	0	0	0	*	0	(9,200,000)	(16,140,054)
19224	36-2542404	St. Paul Protective Insurance Company	(15,000,000)	0	0	0	0	0	*	0	(15,000,000)	(311,897,342)
30481	41-1230819	St. Paul Surplus Lines Insurance Company	0	0	0	0	0	0	*	0	0	(133,648,795)
19070	06-6033509	Standard Fire Insurance Company (The)	2,000,000	0	0	0	0	0	*	0	2,000,000	(2,410,746,373)
00000	06-0566050	Sutton Holdco, LLC.	0	3,129,000	0	0	0	0		0	3,129,000	0
00000	06-0566050	Tiercel, LLC	0	28,000,000	0	0	0	0		0	28,000,000	0
00000	20-4403403	TINDY Foreign, Inc.	0	20,000,000	0	0	0	0		0	20,000,000	0
28188	35-1838077	TravCo Insurance Company	(6,500,000)	0	0	0	0	0	*	0	(6,500,000)	(366,819,309)
36463	36-2999370	TravCo Personal Insurance Company	(3,600,000)	0	0	0	0	0	*	0	(3,600,000)	(21,166,652)
00000	AA-3194119	Travelers (Bermuda) Limited	0	0	0	0	0	0		0	0	(1,060,578)
19038	06-6033504	Travelers Casualty and Surety Company	93,300,000	(70,533,500)	0	0	0	0	*	0	22,766,500	10,214,635,195
31194	06-0907370	Travelers Casualty and Surety Company of America	(558,600,000)	0	0	0	(153,602,365)	(317,174,514)		0	(1,029,376,879)	(1,774,964,498)
41769	41-1435765	Travelers Casualty Company (The)	(5,900,000)	0	0	0	0	0	*	0	(5,900,000)	182,817,136

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	(9,500,000)	0	0	0	0	0	*	0	(9,500,000)	240,556,116
19046	06-0876835	Travelers Casualty Insurance Company of America	(56,100,000)	0	0	0	0	0	*	0	(56,100,000)	(583,319,825)
40282	95-3634110	Travelers Commercial Casualty Company	(9,400,000)	0	0	0	0	0	*	0	(9,400,000)	192,984,355
36137	06-1286268	Travelers Commercial Insurance Company	(10,300,000)	0	0	0	0	0	*	0	(10,300,000)	(379,661,366)
00000	41-0518860	Travelers Companies, Inc. (The)	260,000,000	0	0	0	0	0		0	260,000,000	0
41750	41-1435766	Travelers Constitution State Insurance Company	(5,900,000)	0	0	0	0	0	*	0	(5,900,000)	186,832,235
00000	62-1657094	Travelers Distribution Alliance, Inc.	0	2,000,000	0	0	0	0		0	2,000,000	0
29696	06-1203698	Travelers Excess and Surplus Lines Company	0	0	0	0	0	0	*	0	0	(1,141,555,140)
27998	35-1838079	Travelers Home and Marine Insurance Company (The)	(10,800,000)	0	0	0	0	0	*	0	(10,800,000)	(1,527,116,758)
25658	06-0566050	Travelers Indemnity Company (The)	(64,300,000)	(75,629,000)	0	0	153,602,365	317,174,514	*	0	330,847,879	13,300,303,197
25666	58-6020487	Travelers Indemnity Company of America (The)	(18,300,000)	0	0	0	0	0	*	0	(18,300,000)	(2,881,445,348)
25682	06-0336212	Travelers Indemnity Company of Connecticut (The)	(32,900,000)	0	0	0	0	0	*	0	(32,900,000)	(3,178,224,540)
00000	06-0566050	Travelers Indemnity U.K. Investments LLC	(20,000,000)	(10,000,000)	0	0	0	0		0	(30,000,000)	0
00000	AA-1121375	Travelers Insurance Company Limited	0	0	0	0	0	0		0	0	(66,270,580)
00000	AA-1560039	Travelers Insurance Company of Canada	0	0	0	0	0	0		0	0	4,635,381
00000	06-1445591	Travelers Insurance Group Holdings Inc.	905,000,000	0	0	0	0	0		0	905,000,000	0
41262	76-0002592	Travelers Lloyds Insurance Company (The)	(2,400,000)	0	0	0	0	0		0	(2,400,000)	(297,865,122)
41564	75-1732040	Travelers Lloyds of Texas Insurance Company	(1,200,000)	0	0	0	0	0		0	(1,200,000)	(97,733,338)
00000	06-0566050	Travelers Marketplace Holdings, LLC	0	13,000,000	0	0	0	0		0	13,000,000	0
38130	36-3703200	Travelers Personal Insurance Company	(6,700,000)	0	0	0	0	0	*	0	(6,700,000)	(3,440,330,444)
36145	06-1286264	Travelers Personal Security Insurance Company	(6,300,000)	0	0	0	0	0	*	0	(6,300,000)	(125,121,452)
25674	36-2719165	Travelers Property Casualty Company of America	(11,000,000)	0	0	0	0	0	*	0	(11,000,000)	(16,048,938,811)
36161	06-1286274	Travelers Property Casualty Insurance Company	(8,300,000)	0	0	0	0	0	*	0	(8,300,000)	(1,054,791,724)
00000	06-0566050	Travelers Real Estate, LLC	(1,300,000)	0	0	0	0	0		0	(1,300,000)	0
10213	52-1925132	Travelers Specialty Insurance Company	0	0	0	0	0	0	*	0	0	(1,582,968)
		Travelers Special Services Limited	0	890,640	0	0	0	0		0	890,640	0
25887	52-0515280	United States Fidelity and Guaranty Company	(87,200,000)	0	0	0	0	0	*	0	(87,200,000)	2,063,200,015
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	20-3033027	Yonkers Financing Corp.	0	(1,000)	0	0	0	0		0	(1,000)	0
00000	38-4046010	350 Market Street	(1,500,000)	0	0	0	0	0		0	(1,500,000)	0
43117	86-0703220	American Equity Insurance Company	(1,800,000)	0	0	0	0	0		0	(1,800,000)	(31,467)

SCHEDULE Y

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00000	06-0566050	Arrowhead Company, LLC	(900,000)	0	0	0	0	0		0	(900,000)	0
19062	06-0848755	Automobile Insurance Company of Hartford, Connecticut (The)	(30,700,000)	0	0	0	0	0	*	0	(30,700,000)	132,879,084
25615	06-0291290	Charter Oak Fire Insurance Company (The)	(29,700,000)	0	0	0	0	0	*	0	(29,700,000)	(3,417,266,233)
00000	06-1501229	Constitution State Services LLC	0	0	0	0	0	0		0	0	0
00000	06-0566050	Crystal Brook, LLC	0	19,500,000	0	0	0	0		0	19,500,000	0
00000	06-6033504	Family Business Institute LLC (The)	0	0	0	0	0	0		0	0	0
41483	06-1067463	Farmington Casualty Company	(29,600,000)	0	0	0	0	0	*	0	(29,600,000)	293,342,769
35386	42-1091525	Fidelity and Guaranty Insurance Company	(300,000)	0	0	0	0	0		0	(300,000)	(717,627,881)
25879	52-0616768	Fidelity and Guaranty Insurance Underwriters, Inc.	(2,300,000)	0	0	0	0	0	*	0	(2,300,000)	(219,697,064)
10647	59-3372141	First Floridian Auto and Home Insurance Company	0	0	0	0	0	0		0	0	(1,425,311)
00000	41-1985480	Fog City Fund, LLC	0	(1,047,397)	0	0	0	0		0	(1,047,397)	0
42811	56-1371361	Gulf Underwriters Insurance Company	0	0	0	0	0	0		0	0	(21,163,400)
00000	82-0925474	IHP Capital Partners Fund VIII, L.P.	0	533,500	0	0	0	0		0	533,500	0
00000	AA-2330036	JMalucelli Travelers Seguros S.A.	0	0	0	0	0	0		0	0	(1,498,996)
00000	AA-2230002	Junto Seguros S.A.	0	0	0	0	0	0		0	0	(8,979,550)
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	(701,214,243)
24031	94-6051964	Northland Casualty Company	(3,900,000)	0	0	0	0	0	*	0	(3,900,000)	80,969,929
24015	41-6009967	Northland Insurance Company	(51,100,000)	0	0	0	0	0	*	0	(51,100,000)	54,541,413
25623	06-0303275	Phoenix Insurance Company (The)	(16,800,000)	0	0	0	0	0	*	0	(16,800,000)	(226,871,534)
00000	06-0566050	QuantumSubro, LLC	0	0	0	0	0	0		0	0	0
22233	75-6013697	Select Insurance Company	(1,900,000)	0	0	0	0	0		0	(1,900,000)	(1,732,939)
00000	30-0956205	Simply Business, LLC	0	70,000,000	0	0	0	0		0	70,000,000	0
00000	41-0406690	SPFM Holdings, LLC	0	20,000,000	0	0	0	0		0	20,000,000	0
24767	41-0406690	St. Paul Fire and Marine Insurance Company	(126,086,280)	(19,842,243)	0	0	0	0	*	0	(145,928,523)	14,301,263,429
24775	41-0963301	St. Paul Guardian Insurance Company	(2,200,000)	0	0	0	0	0	*	0	(2,200,000)	(71,050,621)
24791	41-0881659	St. Paul Mercury Insurance Company	(9,200,000)	0	0	0	0	0	*	0	(9,200,000)	(16,140,054)
19224	36-2542404	St. Paul Protective Insurance Company	(15,000,000)	0	0	0	0	0	*	0	(15,000,000)	(311,897,342)
30481	41-1230819	St. Paul Surplus Lines Insurance Company	0	0	0	0	0	0	*	0	0	(133,648,795)
19070	06-6033509	Standard Fire Insurance Company (The)	2,000,000	0	0	0	0	0	*	0	2,000,000	(2,410,746,373)
00000	06-6033509	Standard Fire Properties, LLC.	0	0	0	0	0	0		0	0	0
00000	06-0566050	Sutton Holdco, LLC.	0	3,129,000	0	0	0	0		0	3,129,000	0
00000	06-0566050	Tiercel, LLC	0	28,000,000	0	0	0	0		0	28,000,000	0
00000	20-4403403	TINDY Foreign, Inc.	0	20,000,000	0	0	0	0		0	20,000,000	0
28188	35-1838077	TravCo Insurance Company	(6,500,000)	0	0	0	0	0	*	0	(6,500,000)	(366,819,309)
36463	36-2999370	TravCo Personal Insurance Company	(3,600,000)	0	0	0	0	0	*	0	(3,600,000)	(21,166,652)
00000	AA-3194119	Travelers (Bermuda) Limited	0	0	0	0	0	0		0	0	(1,060,578)
19038	06-6033504	Travelers Casualty and Surety Company	93,300,000	(70,533,500)	0	0	0	0	*	0	22,766,500	10,214,635,195
31194	06-0907370	Travelers Casualty and Surety Company of America	(558,600,000)	0	0	0	(153,602,365)	(317,174,514)		0	(1,029,376,879)	(1,774,964,498)

SCHEDULE Y

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41769	41-1435765	Travelers Casualty Company (The)	(5,900,000)	0	0	0	0	0	*	0	(5,900,000)	182,817,136
36170	06-1286266	Travelers Casualty Company of Connecticut	(9,500,000)	0	0	0	0	0	*	0	(9,500,000)	240,556,116
19046	06-0876835	Travelers Casualty Insurance Company of America	(56,100,000)	0	0	0	0	0	*	0	(56,100,000)	(583,319,825)
40282	95-3634110	Travelers Commercial Casualty Company	(9,400,000)	0	0	0	0	0	*	0	(9,400,000)	192,984,355
36137	06-1286268	Travelers Commercial Insurance Company	(10,300,000)	0	0	0	0	0	*	0	(10,300,000)	(379,661,366)
00000	41-0518860	Travelers Companies, Inc. (The)	260,000,000	0	0	0	0	0		0	260,000,000	0
41750	41-1435766	Travelers Constitution State Insurance Company	(5,900,000)	0	0	0	0	0	*	0	(5,900,000)	186,832,235
00000	62-1657094	Travelers Distribution Alliance, Inc.	0	2,000,000	0	0	0	0		0	2,000,000	0
29696	06-1203698	Travelers Excess and Surplus Lines Company	0	0	0	0	0	0	*	0	0	(1,141,555,140)
27998	35-1838079	Travelers Home and Marine Insurance Company (The)	(10,800,000)	0	0	0	0	0	*	0	(10,800,000)	(1,527,116,758)
25658	06-0566050	Travelers Indemnity Company (The)	(64,300,000)	(75,629,000)	0	0	153,602,365	317,174,514	*	0	330,847,879	13,300,303,197
25666	58-6020487	Travelers Indemnity Company of America (The)	(18,300,000)	0	0	0	0	0	*	0	(18,300,000)	(2,881,445,348)
25682	06-0336212	Travelers Indemnity Company of Connecticut (The)	(32,900,000)	0	0	0	0	0	*	0	(32,900,000)	(3,178,224,540)
00000	06-0566050	Travelers Indemnity U.K. Investments LLC	(20,000,000)	(10,000,000)	0	0	0	0		0	(30,000,000)	0
00000	AA-1121375	Travelers Insurance Company Limited	0	0	0	0	0	0		0	0	(66,270,580)
00000	AA-1560039	Travelers Insurance Company of Canada	0	0	0	0	0	0		0	0	4,635,381
00000	06-1445591	Travelers Insurance Group Holdings Inc.	905,000,000	0	0	0	0	0		0	905,000,000	0
41262	76-0002592	Travelers Lloyds Insurance Company (The)	(2,400,000)	0	0	0	0	0		0	(2,400,000)	(297,865,122)
41564	75-1732040	Travelers Lloyds of Texas Insurance Company	(1,200,000)	0	0	0	0	0		0	(1,200,000)	(97,733,338)
00000	06-0566050	Travelers Marketplace Holdings, LLC	0	13,000,000	0	0	0	0		0	13,000,000	0
38130	36-3703200	Travelers Personal Insurance Company	(6,700,000)	0	0	0	0	0	*	0	(6,700,000)	(3,440,330,444)
36145	06-1286264	Travelers Personal Security Insurance Company	(6,300,000)	0	0	0	0	0	*	0	(6,300,000)	(125,121,452)
25674	36-2719165	Travelers Property Casualty Company of America	(11,000,000)	0	0	0	0	0	*	0	(11,000,000)	(16,048,938,811)
36161	06-1286274	Travelers Property Casualty Insurance Company	(8,300,000)	0	0	0	0	0	*	0	(8,300,000)	(1,054,791,724)
00000	06-0566050	Travelers Real Estate, LLC	(1,300,000)	0	0	0	0	0		0	(1,300,000)	0
10213	52-1925132	Travelers Specialty Insurance Company	0	0	0	0	0	0	*	0	0	(1,582,968)
		Travelers Special Services Limited	0	890,640	0	0	0	0		0	890,640	0
00000	06-0566050	Travelers TLD, LLC	0	0	0	0	0	0		0	0	0
25887	52-0515280	United States Fidelity and Guaranty Company	(87,200,000)	0	0	0	0	0	*	0	(87,200,000)	2,063,200,015
00000	52-1953822	USF&G Capital I	(262,906)	0	0	0	0	0		0	(262,906)	0
00000	52-2044075	USF&G Capital III	(257,090)	0	0	0	0	0		0	(257,090)	0
00000	20-1222630	Vesbridge Partners, LP	0	0	0	0	0	0		0	0	0
00000	06-0566050	Windamere II, LLC	0	0	0	0	0	0		0	0	0

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
00000	41-2007089	Windamere III, LLC	0	0	0	0	0	0		0	0	0
00000	20-3033027	Yonkers Financing Corp.	0	(1,000)	0	0	0	0		0	(1,000)	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	TravCo Personal 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
TravCo Personal 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
28.	Will the Exhibit of Other Liabilities by Lines of Business be filed with the state of domicile and the NAIC by March 1?	YES
29.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	YES
	APRIL FILING	
30.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
31.	Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
32.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
33.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	NO
34.	Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?	YES
35.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1?	NO
36.	Will the Private Flood Insurance Supplement be filed with the state of domicile and the NAIC by April 1?	NO
37.	Will the Mortgage Guaranty Insurance Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
	AUGUST FILING	
38.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

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.
30. The data for this supplement is not required to be filed.
31. The data for this supplement is not required to be filed.
32. The data for this supplement is not required to be filed.
33. The data for this supplement is not required to be filed.
35. The Company had no Accident & Health insurance premiums in 2023.
36. The data for this supplement is not required to be filed.
37. 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]



30. Credit Insurance Experience Exhibit [Document Identifier 230]



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



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



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



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



36. Private Flood Insurance Supplement [Document Identifier 560]



37. 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	7,939,502	0	7,939,502	7,991,606
2505. Other assets	1,159,779	0	1,159,779	1,097,995
2506. Contingent commissions receivable	404,559	0	404,559	0
2507. Assumed reinsurance receivable and payable	0	0	0	(32,342)
2597. Summary of remaining write-ins for Line 25 from overflow page	9,503,840	0	9,503,840	9,057,259

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	11,788,031	11,121,289
5897. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	11,788,031	11,121,289

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	1,351,040,607	6.882	1,351,040,607	34,949,615	1,385,990,222	7.062
	1.02 All other governments	15,000,000	0.076	15,000,000	0	15,000,000	0.076
	1.03 U.S. states, territories and possessions, etc. guaranteed	105,920,337	0.540	105,920,337	0	105,920,337	0.540
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	2,565,907,532	13.071	2,565,907,532	0	2,565,907,532	13.075
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	2,583,220,861	13.159	2,583,220,861	0	2,583,220,861	13.163
	1.06 Industrial and miscellaneous	6,146,406,238	31.310	6,146,406,238	0	6,146,406,238	31.320
	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	12,767,495,575	65.039	12,767,495,575	34,949,615	12,802,445,190	65.237
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	1,636,460	0.008	1,636,460	0	1,636,460	0.008
	2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	2.03 Total preferred stocks	1,636,460	0.008	1,636,460	0	1,636,460	0.008
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	2,094,254	0.011	2,094,254	0	2,094,254	0.011
	3.02 Industrial and miscellaneous Other (Unaffiliated)	1,211,204	0.006	1,211,204	0	1,211,204	0.006
	3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	4,481,568,251	22.830	4,481,568,251	0	4,481,568,251	22.836
	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	4,484,873,709	22.846	4,484,873,709	0	4,484,873,709	22.853
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)	(824,667)	(0.004)	(824,667)	0	(824,667)	(0.004)
	6.02 Cash equivalents (Schedule E, Part 2)	623,402,690	3.176	623,402,690	0	623,402,690	3.177
	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	622,578,023	3.171	622,578,023	0	622,578,023	3.172
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)	1,647,004,501	8.390	1,641,090,363	0	1,641,090,363	8.362
10.	Receivables for securities	72,084,191	0.367	72,084,191	0	72,084,191	0.367
11.	Securities Lending (Schedule DL, Part 1)	34,949,615	0.178	34,949,615	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	(66,464)	0.000	(66,464)	0	(66,464)	0.000
13.	Total invested assets	19,630,555,610	100.000	19,624,641,473	34,949,615	19,624,641,473	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13	
	3.2 Totals, Part 3, Column 11	
4.	Total gain (loss) on disposals, Part 3, Column 18	
5.	Deduct amounts received on disposals, Part 3, Column 15	
6.	Total foreign exchange change in book/adjusted carrying value:	
	6.1 Totals, Part 1, Column 15	
	6.2 Totals, Part 3, Column 13	
7.	Deduct current year's other than temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12	
	7.2 Totals, Part 3, Column 10	
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	
	8.2 Totals, Part 3, Column 9	
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	
10.	Deduct total nonadmitted amounts	
11.	Statement value at end of current period (Line 9 minus Line 10)	

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	
	3.2 Totals, Part 3, Column 11	
4.	Accrual of discount	
5.	Unrealized valuation increase/(decrease):	
	5.1 Totals, Part 1, Column 9	
	5.2 Totals, Part 3, Column 8	
6.	Total gain (loss) on disposals, Part 3, Column 18	
7.	Deduct amounts received on disposals, Part 3, Column	
8.	Deduct amortization of premium and mortgage interest points and commitment fees	
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 13	
	9.2 Totals, Part 3, Column 13	
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	
	10.2 Totals, Part 3, Column 10	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 12)	
14.	Deduct total nonadmitted amounts	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		1,784,096,824
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	135,904,899	135,904,899
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	(182,253,633)	
	5.2 Totals, Part 3, Column 9	1,993,827	(180,259,806)
6.	Total gain (loss) on disposals, Part 3, Column 19		(5,531,669)
7.	Deduct amounts received on disposals, Part 3, Column 16		88,952,994
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	2,456,664	
	9.2 Totals, Part 3, Column 14	2,777,080	5,233,745
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	3,486,497	
	10.2 Totals, Part 3, Column 11	0	3,486,497
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,647,004,501
12.	Deduct total nonadmitted amounts		5,914,138
13.	Statement value at end of current period (Line 11 minus Line 12)		1,641,090,363

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		16,342,291,035
2.	Cost of bonds and stocks acquired, Part 3, Column 7		3,008,154,934
3.	Accrual of discount		23,845,109
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	(744,253)	
	4.2. Part 2, Section 1, Column 15	44,080	
	4.3. Part 2, Section 2, Column 13	(11,767,151)	
	4.4. Part 4, Column 11	(2,757,725)	(15,225,050)
5.	Total gain (loss) on disposals, Part 4, Column 19		(6,461,243)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,065,395,222
7.	Deduct amortization of premium		33,741,277
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	107,202	
	9.2. Part 2, Section 1, Column 17	39,000	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	117,997	264,199
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		801,658
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		17,254,005,745
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		17,254,005,745

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	1,351,040,607	1,313,858,023	1,338,758,616	1,370,983,544
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3.	Other Countries	15,000,000	14,335,350	14,999,250	15,000,000
	4.	Totals	1,366,040,607	1,328,193,373	1,353,757,866	1,385,983,544
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	105,920,337	103,491,890	109,622,444	105,875,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	2,565,907,532	2,372,827,597	2,610,800,866	2,557,058,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	2,583,220,861	2,505,516,103	2,629,785,091	2,538,099,691
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	5,541,297,851	5,163,053,859	5,562,893,969	5,547,218,359
	9.	Canada	175,161,732	162,664,282	174,787,397	176,471,000
	10.	Other Countries	429,946,655	408,284,667	430,238,539	430,021,000
	11.	Totals	6,146,406,238	5,734,002,807	6,167,919,905	6,153,710,359
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	12,767,495,575	12,044,031,770	12,871,886,172	12,740,726,594
PREFERRED STOCKS	14.	United States	1,636,460	1,636,460	1,451,000	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	1,636,460	1,636,460	1,451,000	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	1,636,460	1,636,460	1,451,000	
COMMON STOCKS	20.	United States	697,754	697,754	684,464	
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	1,396,500	1,396,500	0	
	23.	Totals	3,305,459	3,305,459	1,895,668	
Parent, Subsidiaries and Affiliates	24.	Totals	4,481,568,251	4,481,568,251	1,795,910,881	
	25.	Total Common Stocks	4,484,873,709	4,484,873,709	1,797,806,549	
	26.	Total Stocks	4,486,510,169	4,486,510,169	1,799,257,549	
	27.	Total Bonds and Stocks	17,254,005,744	16,530,541,939	14,671,143,721	

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	154,919,395	846,690,571	231,702,671	96,555,247	21,172,723	XXX	1,351,040,607	10.6	1,094,320,657	9.2	1,351,040,607	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	154,919,395	846,690,571	231,702,671	96,555,247	21,172,723	XXX	1,351,040,607	10.6	1,094,320,657	9.2	1,351,040,607	0
2. All Other Governments												
2.1 NAIC 1	0	15,000,000	0	0	0	XXX	15,000,000	0.1	19,996,456	0.2	15,000,000	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	15,000,000	0	0	0	XXX	15,000,000	0.1	19,996,456	0.2	15,000,000	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	26,255,900	8,220,000	18,091,610	53,352,828	0	XXX	105,920,337	0.8	107,967,365	0.9	105,920,337	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	26,255,900	8,220,000	18,091,610	53,352,828	0	XXX	105,920,337	0.8	107,967,365	0.9	105,920,337	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	55,571,201	141,945,249	579,056,709	1,698,870,145	86,938,040	XXX	2,562,381,344	20.1	2,831,087,429	23.9	2,562,381,344	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	3,526,188	0	XXX	3,526,188	0.0	3,509,254	0.0	3,526,188	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	55,571,201	141,945,249	579,056,709	1,702,396,334	86,938,040	XXX	2,565,907,532	20.1	2,834,596,682	23.9	2,565,907,532	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	177,709,033	472,736,549	673,768,851	992,970,687	266,035,742	XXX	2,583,220,861	20.2	1,897,572,590	16.0	2,583,220,861	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	177,709,033	472,736,549	673,768,851	992,970,687	266,035,742	XXX	2,583,220,861	20.2	1,897,572,590	16.0	2,583,220,861	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	236,843,041	1,475,750,079	1,924,474,489	107,516,549	97,527,334	XXX	3,842,111,492	30.1	3,697,533,821	31.2	2,874,525,615	967,585,877
6.2 NAIC 2	193,538,159	1,036,378,691	979,264,014	18,626,238	0	XXX	2,227,807,101	17.4	2,142,421,820	18.1	1,886,522,505	341,284,595
6.3 NAIC 3	8,374,722	28,648,451	11,265,544	0	0	XXX	48,288,716	0.4	42,928,986	0.4	24,055,889	24,232,827
6.4 NAIC 4	0	16,275,839	10,591,497	0	0	XXX	26,867,335	0.2	6,140,335	0.1	1,315,276	25,552,060
6.5 NAIC 5	0	727,329	604,265	0	0	XXX	1,331,594	0.0	566,190	0.0	0	1,331,594
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	438,755,921	2,557,780,388	2,926,199,808	126,142,787	97,527,334	XXX	6,146,406,238	48.1	5,889,591,153	49.7	4,786,419,286	1,359,986,953
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	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 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) 651,298,569	2,960,342,448	3,427,094,330	2,949,265,456	471,673,838	0	10,459,674,641	81.9	XXX	XXX	9,492,088,764	967,585,877
12.2 NAIC 2	(d) 193,538,159	1,036,378,691	979,264,014	18,626,238	0	0	2,227,807,101	17.4	XXX	XXX	1,886,522,505	341,284,595
12.3 NAIC 3	(d) 8,374,722	28,648,451	11,265,544	0	0	0	48,288,716	0.4	XXX	XXX	24,055,889	24,232,827
12.4 NAIC 4	(d) 0	16,275,839	10,591,497	0	0	0	26,867,335	0.2	XXX	XXX	1,315,276	25,552,060
12.5 NAIC 5	(d) 0	727,329	604,265	3,526,188	0	0	(c) 4,857,782	0.0	XXX	XXX	3,526,188	1,331,594
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	853,211,449	4,042,372,757	4,428,819,650	2,971,417,882	471,673,838	0	(b) 12,767,495,576	100.0	XXX	XXX	11,407,508,623	1,359,986,953
12.8 Line 12.7 as a % of Col. 7	6.7	31.7	34.7	23.3	3.7	0.0	100.0	XXX	XXX	XXX	89.3	10.7
13. Total Bonds Prior Year												
13.1 NAIC 1	743,328,499	2,072,456,054	3,441,257,874	2,972,061,537	419,374,354	0	XXX	XXX	9,648,478,317	81.5	8,805,351,947	843,126,371
13.2 NAIC 2	145,401,506	802,910,941	1,148,764,483	45,344,891	0	0	XXX	XXX	2,142,421,820	18.1	1,870,018,194	272,403,626
13.3 NAIC 3	2,996,250	38,126,146	1,806,590	0	0	0	XXX	XXX	42,928,986	0.4	31,681,755	11,247,231
13.4 NAIC 4	0	5,686,835	453,500	0	0	0	XXX	XXX	6,140,335	0.1	0	6,140,335
13.5 NAIC 5	0	0	566,190	3,509,254	0	0	XXX	XXX	(c) 4,075,444	0.0	3,509,254	566,190
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	891,726,255	2,919,179,976	4,592,848,636	3,020,915,681	419,374,354	0	XXX	XXX	(b) 11,844,044,903	100.0	10,710,561,150	1,133,483,753
13.8 Line 13.7 as a % of Col. 9	7.5	24.6	38.8	25.5	3.5	0.0	XXX	XXX	100.0	XXX	90.4	9.6
14. Total Publicly Traded Bonds												
14.1 NAIC 1	607,684,233	2,563,169,367	3,052,134,900	2,874,455,005	394,645,260	0	9,492,088,764	74.3	8,805,351,947	74.3	9,492,088,764	XXX
14.2 NAIC 2	175,474,468	882,677,753	816,394,477	11,975,808	0	0	1,886,522,505	14.8	1,870,018,194	15.8	1,886,522,505	XXX
14.3 NAIC 3	6,383,402	13,557,899	4,114,589	0	0	0	24,055,889	0.2	31,681,755	0.3	24,055,889	XXX
14.4 NAIC 4	0	1,315,276	0	0	0	0	1,315,276	0.0	0	0.0	1,315,276	XXX
14.5 NAIC 5	0	0	0	3,526,188	0	0	3,526,188	0.0	3,509,254	0.0	3,526,188	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	789,542,102	3,460,720,295	3,872,643,966	2,889,957,000	394,645,260	0	11,407,508,623	89.3	10,710,561,150	90.4	11,407,508,623	XXX
14.8 Line 14.7 as a % of Col. 7	6.9	30.3	33.9	25.3	3.5	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	6.2	27.1	30.3	22.6	3.1	0.0	89.3	XXX	XXX	XXX	89.3	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	43,614,336	397,173,081	374,959,430	74,810,451	77,028,578	0	967,585,877	7.6	843,126,371	7.1	XXX	967,585,877
15.2 NAIC 2	18,063,691	153,700,938	162,869,537	6,650,430	0	0	341,284,595	2.7	272,403,626	2.3	XXX	341,284,595
15.3 NAIC 3	1,991,320	15,090,552	7,150,955	0	0	0	24,232,827	0.2	11,247,231	0.1	XXX	24,232,827
15.4 NAIC 4	0	14,960,563	10,591,497	0	0	0	25,552,060	0.2	6,140,335	0.1	XXX	25,552,060
15.5 NAIC 5	0	727,329	604,265	0	0	0	1,331,594	0.0	566,190	0.0	XXX	1,331,594
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	63,669,347	581,652,463	556,175,684	81,460,881	77,028,578	0	1,359,986,953	10.7	1,133,483,753	9.6	XXX	1,359,986,953
15.8 Line 15.7 as a % of Col. 7	4.7	42.8	40.9	6.0	5.7	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	4.6	4.4	0.6	0.6	0.0	10.7	XXX	XXX	XXX	XXX	10.7

(a) Includes $ 1,165,055,947 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 6,000,000 current year of bonds with Z designations and $ 23,253,113 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 $ 3,526,188 current year, $ 3,509,254 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	112,194,124	684,826,581	109,701,795	0	0	XXX	906,722,500	7.1	929,505,953	7.8	906,722,500	0
1.02 Residential Mortgage-Backed Securities	31,643,893	125,530,488	92,672,765	70,085,111	15,771,204	XXX	335,703,461	2.6	95,252,584	0.8	335,703,461	0
1.03 Commercial Mortgage-Backed Securities	3,001,336	10,295,525	7,692,124	5,325,468	0	XXX	26,314,453	0.2	29,409,620	0.2	26,314,453	0
1.04 Other Loan-Backed and Structured Securities	8,080,042	26,037,977	21,635,986	21,144,668	5,401,519	XXX	82,300,193	0.6	40,152,500	0.3	82,300,193	0
1.05 Totals	154,919,395	846,690,571	231,702,671	96,555,247	21,172,723	XXX	1,351,040,607	10.6	1,094,320,657	9.2	1,351,040,607	0
2. All Other Governments												
2.01 Issuer Obligations	0	15,000,000	0	0	0	XXX	15,000,000	0.1	19,996,456	0.2	15,000,000	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	15,000,000	0	0	0	XXX	15,000,000	0.1	19,996,456	0.2	15,000,000	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	26,255,900	8,220,000	18,091,610	53,352,828	0	XXX	105,920,337	0.8	107,967,365	0.9	105,920,337	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	26,255,900	8,220,000	18,091,610	53,352,828	0	XXX	105,920,337	0.8	107,967,365	0.9	105,920,337	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	55,571,201	141,945,249	579,056,709	1,702,396,334	86,938,040	XXX	2,565,907,532	20.1	2,834,596,682	23.9	2,565,907,532	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	55,571,201	141,945,249	579,056,709	1,702,396,334	86,938,040	XXX	2,565,907,532	20.1	2,834,596,682	23.9	2,565,907,532	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	97,634,015	115,914,404	373,372,324	704,734,540	177,102,331	XXX	1,468,757,615	11.5	1,702,397,302	14.4	1,468,757,615	0
5.02 Residential Mortgage-Backed Securities	80,075,018	356,822,145	300,396,527	288,236,147	88,933,410	XXX	1,114,463,246	8.7	195,175,288	1.6	1,114,463,246	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	177,709,033	472,736,549	673,768,851	992,970,687	266,035,742	XXX	2,583,220,861	20.2	1,897,572,590	16.0	2,583,220,861	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	407,375,981	2,428,390,235	2,809,251,419	57,564,413	69,177,276	XXX	5,771,759,325	45.2	5,524,319,765	46.6	4,652,170,893	1,119,588,432
6.02 Residential Mortgage-Backed Securities	19,713,425	64,047,605	51,886,143	68,578,374	28,350,058	XXX	232,575,605	1.8	184,946,930	1.6	25,018,485	207,557,120
6.03 Commercial Mortgage-Backed Securities	11,447,062	55,210,752	65,062,246	0	0	XXX	131,720,060	1.0	168,307,236	1.4	109,229,908	22,490,153
6.04 Other Loan-Backed and Structured Securities	219,452	10,131,797	0	0	0	XXX	10,351,248	0.1	12,017,222	0.1	0	10,351,248
6.05 Totals	438,755,921	2,557,780,388	2,926,199,808	126,142,787	97,527,334	XXX	6,146,406,238	48.1	5,889,591,153	49.7	4,786,419,286	1,359,986,953
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	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	699,031,221	3,394,296,469	3,889,473,858	2,518,048,114	333,217,647	XXX	10,834,067,308	84.9	XXX	XXX	9,714,478,877	1,119,588,432
12.02 Residential Mortgage-Backed Securities	131,432,336	546,400,238	444,955,435	426,899,632	133,054,672	XXX	1,682,742,313	13.2	XXX	XXX	1,475,185,193	207,557,120
12.03 Commercial Mortgage-Backed Securities	14,448,398	65,506,277	72,754,370	5,325,468	0	XXX	158,034,513	1.2	XXX	XXX	135,544,361	22,490,153
12.04 Other Loan-Backed and Structured Securities	8,299,494	36,169,774	21,635,986	21,144,668	5,401,519	XXX	92,651,441	0.7	XXX	XXX	82,300,193	10,351,248
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	853,211,449	4,042,372,757	4,428,819,650	2,971,417,882	471,673,838	0	12,767,495,576	100.0	XXX	XXX	11,407,508,623	1,359,986,953
12.10 Line 12.09 as a % of Col. 7	6.7	31.7	34.7	23.3	3.7	0.0	100.0	XXX	XXX	XXX	89.3	10.7
13. Total Bonds Prior Year												
13.01 Issuer Obligations	800,547,027	2,667,169,517	4,367,476,129	2,896,452,120	387,138,730	XXX	XXX	XXX	11,118,783,523	93.9	10,137,993,783	980,789,740
13.02 Residential Mortgage-Backed Securities	44,796,905	162,131,777	125,061,142	111,205,078	32,179,899	XXX	XXX	XXX	475,374,802	4.0	354,969,885	120,404,916
13.03 Commercial Mortgage-Backed Securities	41,050,941	63,821,590	86,515,628	6,323,639	5,058	XXX	XXX	XXX	197,716,856	1.7	177,444,982	20,271,874
13.04 Other Loan-Backed and Structured Securities	5,331,382	26,057,092	13,795,737	6,934,843	50,667	XXX	XXX	XXX	52,169,722	0.4	40,152,500	12,017,222
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	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	891,726,255	2,919,179,976	4,592,848,636	3,020,915,681	419,374,354	0	XXX	XXX	11,844,044,903	100.0	10,710,561,150	1,133,483,753
13.10 Line 13.09 as a % of Col. 9	7.5	24.6	38.8	25.5	3.5	0.0	XXX	XXX	100.0	XXX	90.4	9.6
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	649,269,694	2,878,661,800	3,397,776,775	2,504,397,684	284,372,924	XXX	9,714,478,877	76.1	10,137,993,783	85.6	9,714,478,877	XXX
14.02 Residential Mortgage-Backed Securities	117,743,968	497,671,637	395,809,590	359,089,181	104,870,817	XXX	1,475,185,193	11.6	354,969,885	3.0	1,475,185,193	XXX
14.03 Commercial Mortgage-Backed Securities	14,448,398	58,348,880	57,421,615	5,325,468	0	XXX	135,544,361	1.1	177,444,982	1.5	135,544,361	XXX
14.04 Other Loan-Backed and Structured Securities	8,080,042	26,037,977	21,635,986	21,144,668	5,401,519	XXX	82,300,193	0.6	40,152,500	0.3	82,300,193	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	0	0.0	0	XXX
14.09 Totals	789,542,102	3,460,720,295	3,872,643,966	2,889,957,000	394,645,260	0	11,407,508,623	89.3	10,710,561,150	90.4	11,407,508,623	XXX
14.10 Line 14.09 as a % of Col. 7	6.9	30.3	33.9	25.3	3.5	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	6.2	27.1	30.3	22.6	3.1	0.0	89.3	XXX	XXX	XXX	89.3	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	49,761,528	515,634,668	491,697,083	13,650,430	48,844,723	XXX	1,119,588,432	8.8	980,789,740	8.3	XXX	1,119,588,432
15.02 Residential Mortgage-Backed Securities	13,688,368	48,728,601	49,145,845	67,810,451	28,183,855	XXX	207,557,120	1.6	120,404,916	1.0	XXX	207,557,120
15.03 Commercial Mortgage-Backed Securities	0	7,157,397	15,332,756	0	0	XXX	22,490,153	0.2	20,271,874	0.2	XXX	22,490,153
15.04 Other Loan-Backed and Structured Securities	219,452	10,131,797	0	0	0	XXX	10,351,248	0.1	12,017,222	0.1	XXX	10,351,248
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	0	0.0	XXX	0
15.09 Totals	63,669,347	581,652,463	556,175,684	81,460,881	77,028,578	0	1,359,986,953	10.7	1,133,483,753	9.6	XXX	1,359,986,953
15.10 Line 15.09 as a % of Col. 7	4.7	42.8	40.9	6.0	5.7	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	4.6	4.4	0.6	0.6	0.0	10.7	XXX	XXX	XXX	XXX	10.7

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	38,800,000	38,800,000	0	0	0
3. Accrual of discount	(75)	(75)	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	4,002	4,002	0	0	0
6. Deduct consideration received on disposals	38,803,928	38,803,928	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	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	344,368,103	0	344,368,103	0
2. Cost of cash equivalents acquired	5,676,738,019	0	5,676,738,019	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	5,397,703,432	0	5,397,703,432	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)	623,402,690	0	623,402,690	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	623,402,690	0	623,402,690	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	110,220,209	110,220,209	7,544,583	0	0	0	0	2,880,727	0	11.770
	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	1,422,395	1,536,745	3.560
	Ironwood Mezzanine Fund IV LP		Avon	CT	Ironwood Capital Advisors		04/11/2017	2	4,522,234	4,743,017	4,743,017	220,783	0	0	0	0	331,101	969,347	5.590
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									57,069,772	128,793,928	128,793,928	7,765,366	0	0	0	0	4,634,223	2,506,092	XXX
Joint Venture Interests - Common Stock - Unaffiliated																			
	Aquiline Financial Services Fund III L.P.		New York	NY	Aquiline Capital Partners		12/22/2014	3	7,609,404	7,609,404	7,609,404	(2,977,165)	0	0	0	0	2,217,730	460,076	0.790
	Atlas Merchant Capital Fund LP		New York	NY	Atlas Merchant Capital		03/10/2016	3	12,361,598	9,219,016	9,219,016	508,570	0	0	0	0	0	109,576	3.530
	BBH Capital Partners V, L.P.		New York	NY	BBH Capital Partners		09/01/2015	3	11,515,567	10,782,852	10,782,852	188,420	0	0	0	0	0	714,772	1.820
	BCM Fund I, LP		Miami	FL	Boyne Capital Management, LLC		05/06/2017	3	7,978,077	13,742,682	13,742,682	2,961,879	0	0	0	0	342,055	2,330,844	6.740
	Black Enterprise/Greenwich Street Corporate Growth Partners, L.P.		New York	NY	Black Enterprise/Greenwich Street Corporate Growth		12/09/1998	3	12,595	(47,419)	(47,419)	(10,534)	0	0	0	0	0	0	1.490
	Blackstone Capital Partners VII L.P.		New York	NY	Blackstone Group		05/13/2015	3	16,724,385	16,563,370	16,563,370	(161,015)	0	0	0	0	1,621,364	1,288,578	0.090
	Bridgepoint Europe IV 'B' L.P.		London	GBR	Bridgepoint Capital		01/01/2010	3	8,592,927	3,302,827	3,302,827	(22,412)	0	0	0	100,131	0	1,499,721	1.950
	Brockway Moran & Partners Fund III, L.P.		Boca Raton	FL	Brockway Moran & Partners, Inc.		03/31/2006	3	16,161	6,372	6,372	(216,654)	0	0	0	0	25,000	1.790
	CapitalWorks Fund IV, L.P.		Cleveland	OH	CapitalWorks		11/15/2017	3	9,537,360	10,748,259	10,748,259	2,727,565	0	0	0	0	228,838	690,852	7.970
	Carlyle Partners VII, L.P.		Washington	DC	The Carlyle Group		01/11/2018	3	10,120,574	11,695,427	11,695,427	424,807	0	0	0	0	398,652	595,555	0.050
	Carlyle U.S. Equity Opportunity Fund II, L.P.		Washington	DC	The Carlyle Group		03/06/2015	3	12,816,098	13,585,639	13,585,639	(238,541)	0	0	0	0	3,503,572	2,624,892	0.720
	Century Focused Fund IV, L.P.		Boston	MA	Century Capital Partners		10/02/2015	3	8,779,072	9,097,089	9,097,089	(2,110,755)	0	0	0	0	4,678,705	108,653	2.570
	Chartwell Investors II, L.P.		New York	NY	Chartwell Managers		02/03/1999	3	364,366	359,899	359,899	(1,822)	0	0	0	0	0	0	1.270
	CIP Capital Fund II, L.P.		New York	NY	CIP Capital		02/02/2017	3	7,894,003	6,940,916	6,940,916	(1,182,188)	0	0	0	0	5,957	3.690
	CIP Capital Fund, L.P.		New York	NY	CIP Capital		04/30/2014	3	126,800	110,192	110,192	(16,608)	0	228,288	0	0	124,124	22.980
	Clayton, Dubilier & Rice Fund VI		New York	NY	Clayton, Dubilier & Rice, Inc.		12/08/1998	3	1,738	585	585	(301)	0	0	0	0	632,811	0.060
	Crestview Partners II, L.P.		New York	NY	Crestview Partners		08/29/2008	3	9,403,485	9,101,300	9,101,300	115,022	0	0	0	0	1,924,058	2,182,334	0.870
	Crestview Partners III, L.P.		New York	NY	Crestview Partners		11/08/2013	3	20,603,849	21,681,931	21,681,931	(6,141,161)	0	0	0	0	2,188,604	4,604,394	0.700
	DFW Capital Partners V, L.P.		Teaneck	NJ	DFW Capital partners		04/02/2016	3	4,828,454	4,267,657	4,267,657	(456,629)	0	0	0	0	0	1,290,447	2.210
	EQT V (No. 2) Limited Partnership		Stockholm	SWE	EQT Partners		01/01/2010	3	1,486,646	1	1	(61,231)	0	0	0	1,447	21,983	348,000	0.440
	Excellere Capital Fund III, L.P.		Denver	CO	Excellere Partners		07/31/2015	3	18,940,657	19,950,035	19,950,035	508,173	0	0	0	0	353,774	1,778	2.820
	Fourth Cinven Fund (No. 1) Limited Partnership		London	GBR	Cinven		01/01/2010	3	2,122,369	12,868	12,868	0	0	0	0	405	0	255,046	0.180
	FPE Fund II LP		London	GBR	FPE Capital LLP		10/20/2017	3	3,426,509	4,801,139	4,801,139	411,289	0	0	0	229,788	0	390,448	3.970
	Further Global Capital Partners, L.P.		New York	NY	Further Global Capital Management		01/31/2018	3	22,716,437	23,482,580	23,482,580	1,672,574	0	0	0	0	0	1,818,397	4.740
	GGV Capital VII L.P.		Menlo Park	CA	Granite Global Ventures		08/15/2018	1	7,600,000	9,847,737	9,847,737	(1,136,106)	0	0	0	0	355,913	400,000	0.730
	GGV Capital VII Plus L.P.		Menlo Park	CA	Granite Global Ventures		08/15/2018	1	1,950,000	2,436,496	2,436,496	10,762	0	0	0	0	0	50,000	0.740
	Green Equity Investors VII, L.P.		Los Angeles	CA	Leonard Green & Partners		02/29/2016	3	20,863,893	21,184,676	21,184,676	(6,433,500)	0	0	0	0	5,455,464	3,283,594	0.420
	HCI Equity Partners V, L.P.		Washington	DC	HCI Equity Partners		04/14/2017	3	7,955,793	11,095,558	11,095,558	40,935	0	0	0	0	2,590,602	2,022,891	2.260
	HealthEdge Investment Fund III (Parallel Fund), L.P.		Tampa	FL	HealthEdge Investment Partners		12/21/2016	3	7,749,121	7,134,683	7,134,683	(552,582)	0	0	0	0	0	100,000	6.360
	Heartwood Partners III, LP		Norwalk	CT	Capital Partners		11/09/2017	3	7,413,707	7,413,707	7,413,707	(571,161)	0	0	0	0	1,950,134	1,049,282	1.480
	Herkules Private Equity IV (Jersey-II) L.P.		Oslo	NOR	Herkules Capital		09/30/2014	3	1,612,157	294,869	294,869	(318,738)	0	0	0	(79,044)	0	944,420	2.810
	Inverness Graham Investments III, L.P.		Wayne	PA	Inverness Graham		05/19/2015	3	12,709,611	16,268,126	16,268,126	1,264,976	0	0	0	0	518,323	1,449,303	6.400
	JFL Equity Investors IV, L.P.		New York	NY	J.F. Lehman & Company		10/23/2015	3	5,876,399	9,387,030	9,387,030	3,242,617	0	0	0	0	0	87,455	1.980
	JLL Partners Fund V, L.P.		New York	NY	JLL Partners Inc.		05/04/2005	3	3,106,808	2,420,480	2,420,480	(373,693)	0	0	0	0	483,184	1.660
	JLL Partners Fund VII, L.P.		New York	NY	JLL Partners Inc.		08/20/2014	3	17,349,681	20,349,948	20,349,948	1,644,745	0	0	0	0	1,920,714	2,940,087	1.790
	Liberty Hall Capital Partners Fund I, L.P.		New York	NY	Liberty Hall Capital Partners		12/21/2017	3	16,412,518	14,394,710	14,394,710	(2,392,886)	0	0	0	0	375,078	3,516,407	6.280
	Mason Wells Buyout Fund IV, LP		Milwaukee	WI	Mason Wells, Inc.		11/24/2015	3	14,541,951	28,309,281	28,309,281	2,342,758	0	0	0	0	1,032,489	458,049	2.230
	NexPhase Capital Fund III, LP		New York	NY	NexPhase Capital		03/11/2016	3	18,633,922	21,406,442	21,406,442	(1,611,075)	0	0	0	0	1,483,370	2,954,047	8.100

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
	NorthEdge Capital Fund II, L.P.		Manchester	GBR	NorthEdge Capital LLP		12/18/2015	3	8,635,475	6,794,518	6,794,518	(3,131,556)	0	0	0	515,900	0	780,701	2.700
	NorthEdge Capital SME Fund I, LP		Manchester	GBR	NorthEdge Capital LLP		04/24/2018	3	3,555,172	5,168,883	5,168,883	711,475	0	0	0	230,114	3,677,074	1,639,921	2.970
	One Rock Capital Partners II, LP		New York	NY	One Rock Capital Partners		03/31/2017	3	13,590,336	17,644,385	17,644,385	(6,838,988)	0	0	0	0	0	3,618,422	1.370
	Onex Partners II L.P.		Toronto	CAN	Onex Partners		06/29/2006	3	104,119	56,012	56,012	5,214	0	0	0	0	0	2,241,352	0.890
	Pitango Venture Capital Fund V, L.P.		Herzliya	ISR	Pitango Venture Capital		01/01/2010	1	7,222,543	5,563,140	5,563,140	20,694	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	14,700,000	29,196,700	29,196,700	(10,389,644)	0	0	0	0	0	300,000	7.240
	Providence Equity Partners VI, L.P.		Providence	RI	Providence Equity Partners		12/05/2006	3	760,097	252,733	252,733	(507,364)	0	0	0	0	0	972,264	0.270
	Public Pension Capital, LLC		New York	NY	PPC Enterprises LLC		05/16/2014	3	52,829,583	67,087,756	67,087,756	(1,037,352)	0	0	0	0	8,484,168	24,245,872	5.800
	Rally Ventures Fund II, L.P.		Menlo Park	CA	Rally Ventures		09/01/2015	1	9,150,000	18,152,614	18,152,614	(3,860,365)	0	0	0	0	0	850,000	11.400
	Rally Ventures Fund III, L.P.		Menlo Park	CA	Rally Ventures		04/24/2018	1	7,900,000	8,261,123	8,261,123	(688,729)	0	0	0	0	244,607	2,100,000	7.770
	Sentinel Capital Partners VI, L.P.		New York	NY	Sentinel Capital Partners		01/18/2018	3	20,375,791	19,787,752	19,787,752	(3,277,051)	0	0	0	0	4,056,703	1,764,003	1.230
	Sentinel Junior Capital I, L.P.		New York	NY	Sentinel Capital Partners		01/18/2018	3	3,435,983	3,435,983	3,435,983	(69,759)	0	0	0	0	482,589	218,651	1.040
	Shamrock Capital Growth Fund IV, L.P.		Los Angeles	CA	Shamrock Capital		12/11/2015	3	7,618,261	8,621,238	8,621,238	250,258	0	0	0	0	918,142	1,805,675	1.300
	Silverfleet Capital Partners II LP		London	GBR	Silverfleet Capital Partners		10/31/2014	3	4,172,384	1,735,550	1,735,550	(232,804)	0	0	0	48,784	0	2,815,308	1.300
	Silverfleet European Development Fund SCSp		London	GBR	Silverfleet Capital Partners		08/22/2018	3	1,388,269	1,141,921	1,141,921	(233,697)	0	0	0	21,755	0	475,505	4.740
	Snow Phipps III, L.P.		New York	NY	Snow Phipps Group LLC		12/18/2015	3	14,503,483	13,429,175	13,429,175	(2,243,486)	0	0	0	0	847,075	2,129,506	2.060
	Spire Capital Partners III, L.P.		New York	NY	Spire Capital Management		03/29/2013	3	12,793,740	13,320,640	13,320,640	759,646	0	0	0	0	236,420	1,756,069	4.390
	Synova Capital Fund III LP		London	GBR	Synova Capital		12/18/2015	3	13,108,370	13,591,398	13,591,398	(844,350)	0	0	0	751,337	50,773	23,968	3.990
	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	409,713	409,713	(3,544)	0	0	0	0	0	980,942	2.640
	Thompson Street Capital Partners IV, L.P.		St. Louis	MO	Thompson Street Capital Partners		12/10/2015	3	10,923,929	14,791,605	14,791,605	3,574,400	0	0	0	0	55,726	759,261	1.990
	Thompson Street Capital Partners V, L.P.		St. Louis	MO	Thompson Street Capital Partners		05/04/2018	3	10,866,773	12,537,524	12,537,524	2,737,449	0	0	0	0	620,648	3,632,971	1.140
	Trident VII, L.P.		Greenwich	CT	Stone Point Capital LLC		11/23/2016	3	24,034,302	35,039,975	35,039,975	3,051,331	0	0	0	0	1,497,883	1,024,940	0.480
	Trilantic Capital Partners VI (North America) L.P.		New York	NY	Trilantic Capital Partners		03/29/2018	3	16,224,276	16,987,779	16,987,779	(2,979,290)	0	0	0	0	3,249,208	2,799,152	0.920
	Viola FinTech I, L.P.		Luxembourg	LUX	Viola Group		12/05/2017	1	15,336,516	17,829,650	17,829,650	(2,156,383)	0	0	0	0	855,345	952,730	11.620
	VMG Partners III, L.P.		San Francisco	CA	VMG Equity Partners		07/10/2015	3	12,371,925	11,443,369	11,443,369	(1,073,273)	0	3,183,157	0	0	16,337	1,435,260	3.830
	VMG Partners IV Coinvest, L.P.		San Francisco	CA	VMG Equity Partners		07/11/2017	3	1,578	1,578	1,578	61,989	0	0	0	0	0	153,765	12.570
	VMG Partners IV, L.P.		San Francisco	CA	VMG Equity Partners		07/11/2017	3	16,545,845	14,358,333	14,358,333	(3,383,523)	0	0	0	0	134,694	1,771,568	4.400
	WindRose Health Investors IV, L.P.		New York	NY	WindRose Health Investors		02/12/2016	3	12,744,606	12,744,606	12,744,606	(7,789,801)	0	0	0	0	8,769,731	39,188	5.530
	WindRose Health Investors V, L.P.		New York	NY	WindRose Health Investors		11/21/2018	3	30,259,788	39,680,398	39,680,398	4,413,222	0	0	0	0	7,058	945,242	5.500
	Winston Growth Fund Limited Partnership		Arlington	VA	Winston Capital Management, LLC		03/31/2005	13	1,206,378	1,206,378	1,206,378	(4,664,104)	0	0	0	0	6,581,599	0	8.280
1999999. Joint Venture Interests - Common Stock - Unaffiliated									688,530,500	779,233,821	779,233,821	(48,741,051)	0	3,411,445	0	1,820,618	73,947,201	104,391,563	XXX
Joint Venture Interests - Real Estate - Unaffiliated																			
	AEW Partners VII, LP		Boston	MA	AEW Capital Managment, L.P.		08/29/2014		1,758,644	1,244,016	1,244,016	(61,701)	0	0	0	0	0	1,035,401	1.510
	Blackstone Real Estate Partners IX L.P.		Wilmington	DE	Blackstone Group		12/21/2018		23,708,861	26,367,597	26,367,597	(918,522)	0	0	0	0	772,708	3,572,847	0.100
	Blackstone Real Estate Partners VI, L.P.		New York	NY	Blackstone Group		03/29/2007		271,580	150,440	150,440	(22,507)	0	0	0	0	0	736,166	0.120
	Dermody Properties Industrial Fund II L.P.		Wilmington	DE	Dermody GP, LLC		07/19/2018		6,149,848	5,030,700	5,030,700	(1,119,148)	0	0	0	0	0	1,563,529	3.210
	GTIS RE Opportunities Fund I LP		New York	NY	Golden Tree InSite Partners LP		09/17/2007		150,094	150,094	150,094	21,033	0	49,722	0	0	0	1,804,425	4.910
	HighBrook Property Fund III, LP		Wilmington	DE	HighBrook Income Property Fund		10/05/2018		7,435,548	7,176,297	7,176,297	(123,918)	0	0	0	0	0	3,992,699	3.020
	PCCP Credit IX, LP		Los Angeles	CA	PCCP, LLC		03/14/2017		8,119,969	7,984,133	7,984,133	(216,899)	0	0	0	0	188,519	10,854,000	2.520
	Prime Finance Partners IV, LP		Wilmington	DE	Prime Finance Partners		10/03/2014		60,398	60,398	60,398	207,514	0	0	0	0	12,064	328,125	2.690
	Prime Finance Partners V, LP		San Francisco	CA	Prime Finance Partners		08/02/2016		1,374,326	1,382,061	1,382,061	(367,577)	0	0	0	0	9,661	7,323,327	3.100
	Prime Finance Short Duration VI, L.P.		Wilmington	DE	Prime Finance Partners		09/13/2018		4,734,695	4,690,131	4,690,131	(253,620)	0	0	0	0	17,457	10,435,690	2.970
	RCG Longview Debt Fund VI, L.P.		New York	NY	RCG Longview		12/11/2017		4,051,717	4,193,125	4,193,125	(44,237)	0	0	0	0	503,745	14,445,719	8.610
	Rescore 2017 Feeder, L.P.		Boca Raton	FL	Rescore GP, LLC		07/14/2017		5,000,000	1,463,506	1,463,506	(2,450,239)	0	0	0	0	0	0	1.930
	Rescore Feeder, L.P		Boca Raton	FL	Rescore GP, LLC		12/18/2014		20,000,000	3,734,590	3,734,590	(9,824,136)	0	0	0	0	0	0	4.920
	Rialto Real Estate Fund III - Debt, LP		Miami	FL	Rialto Partners		03/28/2017		15,646,164	15,384,255	15,384,255	(1,514,983)	0	0	0	0	1,092,893	0	1.210

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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
	RockBridge Hospitality Fund VII, L.P.		Columbus	OH	Rockbridge Capital, LLC		01/30/2018		11,463,014	12,562,577	12,562,577	334,969	0	0	0	0	0	2,802,412	3.600
	Silverpeak Legacy Partners II LP		New York	NY	Lehman Brothers Real Estate Partners		08/25/2005		83,428	83,428	83,428	15,614	0	16,114	0	0	0	1,453,268	0.440
	Tri Continental Capital VII Limited Partnership		Toronto	CAN	Tri Continental Capital		05/31/2005		260,487	262,155	262,155	682	0	0	0	0	0	0	5.550
2199999. Joint Venture Interests - Real Estate - Unaffiliated									110,268,772	91,919,503	91,919,503	(16,337,673)	0	65,836	0	0	2,597,047	60,347,608	XXX
Joint Venture Interests - Real Estate - Affiliated																			
	IHP Capital Partners Fund VIII, L.P.		Wilmington	DE	Travelers Casualty and Surety Company		04/11/2017		533,500	5,523,396	5,523,396	(509,600)	0	0	0	0	0	4,918,966	97.000
2299999. Joint Venture Interests - Real Estate - Affiliated									533,500	5,523,396	5,523,396	(509,600)	0	0	0	0	0	4,918,966	XXX
Joint Venture Interests - Other - Unaffiliated																			
	A&M Capital Partners II, LP		Greenwich	CT	Alvarez & Marsal Capital		05/25/2018		12,955,388	20,698,627	20,698,627	5,348,266	0	0	0	0	0	4,819,628	1.600
	Acorn Growth Capital Fund IV, L.P.		Oklahoma City	OK	Acorn Growth Companies		04/09/2018		9,217,037	11,310,670	11,310,670	(3,691,426)	0	0	0	0	5,980,854	329,640	8.670
	ArcLight Energy Partners Fund VI, L.P.		Boston		ArcLight Capital Partners		04/15/2015		8,311,381	6,799,758	6,799,758	(629,951)	0	0	0	0	0	2,801,906	0.360
	Blue Water Energy Fund II, L.P.		London	GBR	Blue Water Energy		02/24/2017		9,645,017	9,636,907	9,636,907	32,014	0	0	0	0	0	659,074	1.000
	Cerberus Institutional Partners VI, L.P.		New York	NY	Cerberus Capital Management, L.P.		12/16/2015		18,773,005	20,722,997	20,722,997	(2,614,300)	0	0	0	0	4,905,452	2,597,107	0.460
	Cohesive Capital Partners II, L.P.		New York	NY	Cohesive Capital Partners		09/23/2014	3	13,313,964	12,365,172	12,365,172	(36,181)	0	0	0	0	0	1,383,641	3.700
	Cowen Healthcare Investments II LP		New York		Cowen Group, Inc.		01/24/2018		6,064,010	3,496,656	3,496,656	(712,539)	0	0	0	0	0	0	3.940
	Cross Ocean USD ESS Fund II L.P.		London	GBR	Cross Ocean Partners		04/07/2017		2,448,663	2,448,663	2,448,663	(30,630)	0	0	0	0	30,631	14,905,949	2.450
	CVC European Equity Partners V (B) L.P.		London	GBR	CVC Capital Partners		01/01/2010		4,395,227	584,015	584,015	(214,236)	0	0	0	17,978	0	3,121,604	0.520
	Dyal II US Investors LP		New York	NY	Neuberger Berman Investment Management		09/30/2014		12,281,805	16,081,273	16,081,273	(242,952)	0	0	0	0	2,057,734	2,902,699	1.940
	Enervest Energy Institutional Fund XI-A, L.P.		Houston	TX	Enervest Management Partners, Ltd.		12/08/2006		1	283,252	283,252	26,456	0	0	0	0	0	0	4.390
	Five Elms III Q, L.P.		Kansas City	KS	Five Elms Capital Management		06/21/2017		8,254,912	8,254,912	8,254,912	(3,961,823)	0	0	0	0	9,195,563	3,488,173	5.650
	Global Infrastructure Partners Capital Solutions Fund, L.P.		New York	NY	Global Infrastructure Partners		12/15/2014	2	14,898,232	15,810,450	15,810,450	167,791	0	0	0	0	1,782,580	5,314,160	2.810
	Global Infrastructure Partners III-A/B, L.P.		New York	NY	Global Infrastructure Partners		04/15/2016		23,796,333	26,086,725	26,086,725	(494,353)	0	0	0	0	1,533,182	2,713,570	0.420
	Goldentree Distressed Fund 2014 LP		New York	NY	Goldentree Asset Management		07/15/2014		6,123,850	5,878,255	5,878,255	124,089	0	0	0	0	477,992	5,150,000	8.960
	GoldenTree Distressed Fund III LP		New York	NY	Goldentree Asset Management		04/27/2018		7,561,073	7,568,198	7,568,198	970,332	0	0	0	0	863,589	7,000,000	3.580
	Haddington Energy Partners III LP		Houston		Haddington Ventures		01/01/2010		2,163,369	1,492,875	1,492,875	(9,214,670)	0	0	0	0	7,722,743	7,069	4.390
	Herkules Private Equity III (Jersey-II) L.P.		Oslo	NOR	Herkules Capital		01/01/2010	3	2,267,207	3,652	3,652	1,477	0	9,216	0	(112)	0	26,076	1.500
	Island Energy Investor Holdings LLC		Kapolei	HI	One Rock Capital Partners		12/21/2016		5,000,000	9,548,956	9,548,956	1,461,965	0	0	0	0	0	0	3.350
	K2 Private Investors, L.P.		El Segundo	CA	K1 Capital Advisors		06/16/2014		20,038,328	51,353,347	51,353,347	(20,980,808)	0	0	0	0	20,000,000	0	5.650
	K3 Private Investors, L.P.		El Segundo	CA	K1 Capital Advisors		04/14/2016		18,468,181	34,022,086	34,022,086	(191,580)	0	0	0	0	0	4,831,681	2.160
	Level Equity Growth Partners III, L.P.		New York	NY	Level Equity Management LLC		03/18/2016		15,394,426	14,460,768	14,460,768	(1,694,756)	0	0	0	0	70,461	493,864	3.890
	Level Equity Growth Partners IV, L.P.		New York	NY	Level Equity Management LLC		08/10/2018		15,557,647	22,984,020	22,984,020	(120,042)	0	0	0	0	969,583	284,461	2.450
	Madison Dearborn Capital Partners V-A, L.P.		Chicago	IL	Madison Dearborn Partners		01/01/2010	3	177,274	165,259	165,259	(291,842)	0	0	0	0	710,074	306,983	0.310
	Matlin Patterson Global Opportunities Partners III L.P.		New York	NY	Matlin Patterson Global Advisors		01/01/2010		19,892	0	0	339	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	8,510,460	8,176,465	8,176,465	(2,008,709)	0	0	0	0	0	1,343,499	6.690
	Monarch Capital Partners III LP		New York	NY	Monarch Alternative Capital		01/01/2015		6,877,537	5,677,678	5,677,678	(416,420)	0	0	0	0	0	2,106,389	3.170
	Monarch Capital Partners IV LP		New York	NY	Monarch Alternative Capital		01/03/2018		10,037,973	9,544,532	9,544,532	84,645	0	0	0	0	0	2,933,948	3.680
	NB Secondary Opportunities Fund IV LP		New York	NY	Neuberger Berman Investment Management		10/25/2016		10,562,053	10,441,571	10,441,571	140,590	0	0	0	0	339,637	3,874,097	0.610
	NGP Natural Resources XI, L.P.		Irving		Natural Gas Partners		06/30/2014		12,225,620	12,225,620	12,225,620	(1,673,962)	0	0	0	0	3,640,847	631,596	0.380
	NVM Private Equity Vintage III L.P.		Reading	GBR	NVM Private Equity		06/27/2017		10,435,009	9,853,241	9,853,241	(145,621)	0	0	0	618,180	3,363,059	946,408	7.050
	Oaktree Opportunities Fund X, L.P.		Los Angeles	CA	Oaktree Capital Management		02/11/2015		3,971,099	3,968,006	3,968,006	(3,093)	0	0	0	0	239,066	1,360,000	0.260
	Oaktree Opportunities Fund Xb, L.P.		Los Angeles	CA	Oaktree Capital Management		02/11/2015		9,000,000	13,637,058	13,637,058	836,937	0	0	0	0	0	3,000,000	0.160
	OCM Opportunities Fund VII, L.P.		Los Angeles	CA	Oaktree Capital Management		01/01/2010		69,215	88,983	88,983	(28,147)	0	0	0	0	0	0	0.260

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	OCM Opportunities Fund VIIB, L.P.		Los Angeles	CA	Oaktree Capital Management		01/01/2010		5,328	3,500	3,500	223	0	0	0	0	0	500,000	0.040
	OpenGate Capital Partners I, LP		Los Angeles	CA	OpenGate Capital Partners		07/15/2016		8,909,506	7,779,568	7,779,568	(328,213)	0	0	0	0	0	831,210	4.350
	Paine & Partners Capital Fund III, L.P.		Foster City	CA	Paine & Partners		03/31/2006	3	6,096,290	3,259,864	3,259,864	200,516	0	0	0	0	0	0	2.120
	Pitango Growth Fund I, L.P.		Herzliya	ISR	Pitango Venture Capital		10/19/2015		10,000,000	19,274,444	19,274,444	633,824	0	0	0	0	0	0	4.250
	Renovo Capital Fund III, LP		Dallas	TX	Renovo Capital		12/20/2018		8,188,245	11,496,983	11,496,983	2,272,737	0	0	0	0	0	6,811,755	6.160
	Reservoir Capital Partners, L.P.		New York	NY	Reservoir Capital		10/01/1999		12	11	11	(1)	0	0	0	0	0	0	0.000
	Riverwood Capital Partners II L.P.		Menlo Park	CA	Riverwood Capital Managment		08/13/2014		15,468,614	17,939,077	17,939,077	(414,512)	0	0	0	0	6,293	370,392	1.310
	Riverwood Capital Partners III L.P.		Menlo Park	CA	Riverwood Capital Managment		12/20/2018		15,378,610	17,472,754	17,472,754	(563,748)	0	0	0	0	1,996,215	1,615,496	1.870
	Rizvi Opportunistic Equity Fund III, L.P.		Birmingham	MI	Rizvi Traverse Management		10/17/2014		1	0	0	(1)	0	0	0	0	0	5,761,934	7.250
	Shamrock Capital Content Fund I, L.P.		Los Angeles	CA	Shamrock Capital		12/11/2015		7,743,220	8,403,328	8,403,328	(128,575)	0	0	0	0	2,136,556	10,683,484	4.820
	Sheridan Production Partners III-A, L.P.		Houston	TX	Sheridan Production Partners		10/17/2014		2,324,712	2,528,878	2,528,878	(19,068)	0	0	0	0	562,500	2,028,000	4.080
	Solamere Capital Fund III, LP		New York	NY	Solamere Capital		03/05/2018		13,403,315	16,961,700	16,961,700	(346,494)	0	0	0	0	27,437	3,049,448	2.060
	Sonoma Brands II, L.P.		Sonoma	CA	Sonoma Brands		12/28/2017		3,817,764	3,641,877	3,641,877	(1,078,525)	0	0	0	0	0	199,741	8.330
	Staple Street Capital II, L.P.		New York	NY	Staple Street Capital Partners		12/22/2014		8,345,707	8,564,213	8,564,213	(1,463,898)	0	0	0	0	17,497,014	13,142,465	4.810
	Strategic Value Restructuring Fund L.P.		Greenwich	CT	Strategic Value Partners, LLC		03/01/2015	11	10,000,000	15,353,177	15,353,177	744,738	0	0	0	0	0	0	4.960
	Tiger Infrastructure Partners Fund II LP		New York	NY	Tiger Infrastructure Partners		06/26/2017		10,211,762	16,125,826	16,125,826	(503,097)	0	0	0	0	0	528,276	3.720
	Transom Capital Fund II, LP		Los Angeles	CA	Transom Capital Group		07/30/2015		6,738,854	6,738,854	6,738,854	310,614	0	0	0	0	2,159,373	25,643	6.830
	Transom Capital Fund III, LP		Los Angeles		Transom Capital Group		12/14/2017		13,654,462	21,796,729	21,796,729	1,961,384	0	0	0	0	0	2,262,165	4.870
	Viola Growth III L.P.		Herzliya	ISR	Viola Group		08/14/2018		9,700,646	9,382,204	9,382,204	(2,129,999)	0	0	0	0	0	291,848	3.450
	W Capital Partners IV, L.P.		New York	NY	W Capital Partners		05/07/2018		6,565,451	6,258,255	6,258,255	(99,922)	0	0	0	0	0	6,149,656	3.000
	White Deer Energy LP III		New York	NY	White Deer Management		11/28/2018		12,963,562	14,338,885	14,338,885	(1,556,492)	0	0	0	0	775,486	2,104,974	3.250
2599999. Joint Venture Interests - Other - Unaffiliated									478,331,249	582,990,773	582,990,773	(42,711,649)	0	9,216	0	636,046	89,043,920	136,033,549	XXX
Joint Venture Interests - Other - Affiliated																			
	Simply Business, LLC		Boston	MA	Travelers Casualty and Surety Company ..		04/01/2022		186,334,702	43,500,732	43,500,732	(82,252,219)	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	2,475,721	2,475,721	538,009	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	119,692	119,692	5,951	0	0	0	0	0	0	100.000
2699999. Joint Venture Interests - Other - Affiliated									200,453,753	46,096,146	46,096,146	(81,708,260)	0	0	0	0	0	0	XXX
Any Other Class of Assets - Affiliated																			
	Travelers Lloyd of Tx Ins Co		Dallas	TX	Travelers Casualty and Surety Company ..		12/31/1981		324,000	12,446,934	12,446,934	(10,767)	0	0	0	0	1,200,000	0	100.000
5999999. Any Other Class of Assets - Affiliated									324,000	12,446,934	12,446,934	(10,767)	0	0	0	0	1,200,000	0	XXX
6099999. Total - Unaffiliated									1,334,200,293	1,582,938,026	1,582,938,026	(100,025,006)	0	3,486,497	0	2,456,664	170,222,392	303,278,813	XXX
6199999. Total - Affiliated									201,311,253	64,066,475	64,066,475	(82,228,627)	0	0	0	0	1,200,000	4,918,966	XXX
6299999 - Totals									1,535,511,546	1,647,004,501	1,647,004,501	(182,253,633)	0	3,486,497	0	2,456,664	171,422,392	308,197,778	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 - Affiliated										
	Ironwood Mezzanine Fund IV LP	Avon	CT	Ironwood Capital Advisors	04/11/2017	2	0	548,205	0	5.590
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated							0	548,205	0	XXX
Joint Venture Interests - Common Stock - Unaffiliated										
	American Securities Partners V, L.P.	New York	NY	American Securities Partners	01/01/2010	3	0	6,391	0	0.720
	Aquiline Financial Services Fund III L.P.	New York	NY	Aquiline Capital Partners	12/22/2014	3	0	95,287	0	0.790
	Atlas Merchant Capital Fund LP	New York	NY	Atlas Merchant Capital	03/10/2016	3	0	824,126	0	3.530
	BBH Capital Partners V, L.P.	New York	NY	BBH Capital Partners	09/01/2015	3	0	450,562	0	1.820
	BCM Fund I, LP	Miami	FL	Boyne Capital Management, LLC	05/06/2017	3	0	208,651	0	6.740
	Blackstone Capital Partners VII L.P.	New York	NY	Blackstone Group	05/13/2015	3	0	128,423	0	0.090
	CapitalWorks Fund IV, L.P.	Cleveland	OH	CapitalWorks	11/15/2017	3	0	688,207	0	7.970
	Carlyle Partners VII, L.P.	Washington	DC	The Carlyle Group	01/11/2018	3	0	30,154	0	0.050
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	The Carlyle Group	03/06/2015	3	0	1,116,056	0	0.720
	Century Focused Fund IV, L.P.	Boston	MA	Century Capital Partners	10/02/2015	3	0	338,183	0	2.570
	CIP Capital Fund II, L.P.	New York	NY	CIP Capital	02/02/2017	3	0	323,566	0	3.690
	Crestview Partners II, L.P.	New York	NY	Crestview Partners	08/29/2008	3	0	95,221	0	0.870
	Crestview Partners III, L.P.	New York	NY	Crestview Partners	11/08/2013	3	0	3,956,982	0	0.700
	DFW Capital Partners V, L.P.	Teaneck	NJ	DFW Capital Partners	04/02/2016	3	0	142,150	0	2.210
	Excellere Capital Fund III, L.P.	Denver	CO	Excellere Partners	07/31/2015	3	0	400,725	0	2.820
	FPE Fund II LP	London	GBR	FPE Capital LLP	10/20/2017	3	0	256,395	0	3.970
	Further Global Capital Partners, L.P.	New York	NY	Further Global Capital Management	01/31/2018	3	0	1,582,873	0	4.740
	GGV Capital VII L.P.	Menlo Park	CA	Granite Global Ventures	08/15/2018	1	0	80,000	0	0.730
	Green Equity Investors VII, L.P.	Los Angeles	CA	Leonard Green & Partners	02/29/2016	3	0	1,668,520	0	0.420
	HCI Equity Partners V, L.P.	Washington	DC	HCI Equity Partners	04/14/2017	3	0	1,252,601	0	2.260
	Heartwood Partners III, LP	Norwalk	CT	Heartwood Partners	11/09/2017	3	0	760,216	0	1.480
	Herkules Private Equity IV (Jersey-II) L.P.	Oslo	NOR	Herkules Capital	09/30/2014	3	0	171,707	0	2.810
	Inverness Graham Investments III, L.P.	Wayne	PA	Inverness Graham	05/19/2015	3	0	449,621	0	6.400
	JFL Equity Investors IV, L.P.	New York	NY	J.F. Lehman & Company	10/23/2015	3	0	398,137	0	1.980
	JLL Partners Fund VII, L.P.	New York	NY	JLL Partners Inc.	08/20/2014	3	0	330,280	0	1.790
	Liberty Hall Capital Partners Fund I, L.P.	New York	NY	Liberty Hall Capital Partners	12/21/2017	3	0	722,856	0	6.280
	NorthEdge Capital Fund II, L.P.	Manchester	GBR	NorthEdge Capital LLP	12/18/2015	3	0	244,507	0	2.700
	NorthEdge Capital SME Fund I, LP	Manchester	GBR	NorthEdge Capital LLP	04/24/2018	3	0	876,392	0	2.970
	One Rock Capital Partners II, LP	New York	NY	One Rock Capital Partners	03/31/2017	3	0	144,765	0	1.370
	Pitango Venture Capital Fund VII, L.P.	Herzliya	ISR	Pitango Venture Capital	12/14/2016	1	0	525,000	0	7.240
	Public Pension Capital, LLC	New York	NY	PPC Enterprises LLC	05/16/2014	3	0	4,062,203	0	5.800
	Rally Ventures Fund II, L.P.	Menlo Park	CA	Rally Ventures	09/01/2015	1	0	100,000	0	11.400
	Rally Ventures Fund III, L.P.	Menlo Park	CA	Rally Ventures	04/24/2018	1	0	800,000	0	7.770
	Sentinel Capital Partners IV, L.P.	New York	NY	Sentinel Capital Partners	05/23/2008	3	0	6,768	0	2.390
	Sentinel Capital Partners VI, L.P.	New York	NY	Sentinel Capital Partners	01/18/2018	3	0	4,273,248	0	1.230
	Sentinel Junior Capital I, L.P.	New York	NY	Sentinel Capital Partners	01/18/2018	3	0	824,800	0	1.040
	Shamrock Capital Growth Fund IV, L.P.	Los Angeles	CA	Shamrock Capital	12/11/2015	3	0	236,451	0	1.300
	Silverfleet Capital Partners Fund LP	London	GBR	Silverfleet Capital Partners	01/01/2010	3	0	(10,769)	0	3.510
	Silverfleet Capital Partners II LP	London	GBR	Silverfleet Capital Partners	10/31/2014	3	0	177,038	0	1.300
	Snow Phipps III, L.P.	New York	NY	Snow Phipps Group LLC	12/18/2015	3	0	427,639	0	2.060
	Spire Capital Partners III, L.P.	New York	NY	Spire Capital Management	03/29/2013	3	0	236,420	0	4.390
	Synova Capital Fund III LP	London	GBR	Synova Capital	12/18/2015	3	0	170,778	0	3.990
	Thompson Street Capital Partners IV, L.P.	St. Louis	MO	Thompson Street Capital Partners	12/10/2015	3	0	220,619	0	1.990
	Thompson Street Capital Partners V, L.P.	St. Louis	MO	Thompson Street Capital Partners	05/04/2018	3	0	577,126	0	1.140
	Trident VII, L.P.	Greenwich	CT	Stone Point Capital LLC	11/23/2016	3	0	536,976	0	0.480
	Trilantic Capital Partners VI (North America) L.P.	New York	NY	Trilantic Capital Partners	03/29/2018	3	0	2,293,762	0	0.920
	Viola FinTech I, L.P.	Luxembourg	LUX	Viola Group	12/05/2017	1	0	1,269,570	0	11.620
	VMG Partners III, L.P.	San Francisco	CA	VMG Equity Partners	07/10/2015	3	0	196,310	0	3.830
	VMG Partners IV Coinvest, L.P.	San Francisco	CA	VMG Equity Partners	07/11/2017	3	0	18,232	0	12.570
	VMG Partners IV, L.P.	San Francisco	CA	VMG Equity Partners	07/11/2017	3	0	260,380	0	4.400

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	WindRose Health Investors IV, L.P.	New York	NY	WindRose Health Investors	02/12/2016	3.	0	(237,361)	0	5.530
	WindRose Health Investors V, L.P.	New York	NY	WindRose Health Investors	11/21/2018	3.	0	3,046,575	0	5.500
1999999. Joint Venture Interests - Common Stock - Unaffiliated							0	37,755,321	0	XXX
Joint Venture Interests - Real Estate - Unaffiliated										
	Blackstone Real Estate Partners IX L.P.	Wilmington	DE	Blackstone Group	12/21/2018		0	1,503,683	0	0.100
	Blackstone Real Estate Partners VI, L.P.	New York	NY	Blackstone Group	03/29/2007		0	(5,203)	0	0.120
	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	1,075,540	0	3.600
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	2,571,259	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	533,500	0	97.000
2299999. Joint Venture Interests - Real Estate - Affiliated							0	533,500	0	XXX
Joint Venture Interests - Other - Unaffiliated										
	Acorn Growth Capital Fund IV, L.P..	Oklahoma City	OK	Acorn Growth Companies	04/09/2018		0	498,955	0	8.670
	Blue Water Energy Fund II, L.P.	London	GBR	Blue Water Energy	02/24/2017		0	1,030,311	0	1.000
	Cohesive Capital Partners II, L.P.	New York	NY	Cohesive Capital Partners	09/23/2014	3.	0	582,227	0	3.700
	Dyal II US Investors LP	New York	NY	Blue Owl Capital	09/30/2014		0	1,139,327	0	1.940
	Five Elms III Q, L.P.	Kansas City	KS	Five Elms Capital Management	06/21/2017		0	733,443	0	5.650
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY	Global Infrastructure Partners	12/15/2014	2.	0	237,821	0	2.810
	Global Infrastructure Partners III-A/B, L.P.	New York	NY	Global Infrastructure Partners	04/15/2016		0	416,197	0	0.420
	K3 Private Investors, L.P.	El Segundo	CA	K1 Capital Advisors	04/14/2016		0	187,149	0	2.160
	Level Equity Growth Partners III, L.P.	New York	NY	Level Equity Management LLC	03/18/2016		0	623,577	0	3.890
	Level Equity Growth Partners IV, L.P.	New York	NY	Level Equity Management LLC	08/10/2018		0	1,235,682	0	2.450
	NB Secondary Opportunities Fund IV LP	New York	NY	Neuberger Berman Investment Management	10/25/2016		0	487,500	0	0.610
	NGP Natural Resources XI, L.P.	Irving	TX	Natural Gas Partners	06/30/2014		0	207,141	0	0.380
	Oaktree Opportunities Fund Xb, L.P.	Los Angeles	CA	Oaktree Capital Management	02/11/2015		0	1,200,000	0	0.160
	OpenGate Capital Partners I, LP	Los Angeles	CA	OpenGate Capital Partners	07/15/2016		0	737,252	0	4.350
	Renovo Capital Fund III, LP	Dallas	TX	Renovo Capital	12/20/2018		0	1,545,393	0	6.160
	Riverwood Capital Partners II L.P.	Menlo Park	CA	Riverwood Capital Managment	08/13/2014		0	240,127	0	1.310
	Riverwood Capital Partners III L.P.	Menlo Park	CA	Riverwood Capital Managment	12/20/2018		0	962,277	0	1.870
	Shamrock Capital Content Fund I, L.P.	Los Angeles	CA	Shamrock Capital	12/11/2015		0	221,444	0	4.820
	Solamere Capital Fund III, LP	New York	NY	Solamere Capital	03/05/2018		0	729,066	0	2.060
	Sonoma Brands II, L.P.	Sonoma	CA	Sonoma Brands	12/28/2017		0	119,616	0	8.330
	Staple Street Capital II, L.P.	New York	NY	Staple Street Capital Partners	12/22/2014		0	58,493	0	4.810
	Tiger Infrastructure Partners Fund II LP	New York	NY	Tiger Infrastructure Partners	06/26/2017		0	869,600	0	3.720
	Transom Capital Fund II, LP	Los Angeles	CA	Transom Capital Group	07/30/2015		0	510,786	0	6.830
	Transom Capital Fund III, LP	Los Angeles	CA	Transom Capital Group	12/14/2017		0	4,888,536	0	4.870
	Viola Growth III L.P.	Herzliya	ISR	Viola Group	08/14/2018		0	1,850,000	0	3.450
	White Deer Energy LP III	New York	NY	White Deer Management	11/28/2018		0	3,184,694	0	3.250
2599999. Joint Venture Interests - Other - Unaffiliated							0	24,496,614	0	XXX
Joint Venture Interests - Other - Affiliated										
	Simply Business, LLC	Boston	MA	Travelers Casualty and Surety Company	04/01/2022		0	70,000,000	0	100.000
2699999. Joint Venture Interests - Other - Affiliated							0	70,000,000	0	XXX
6099999. Total - Unaffiliated							0	64,823,194	0	XXX
6199999. Total - Affiliated							0	71,081,705	0	XXX
6299999 - Totals							0	135,904,899	0	XXX

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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	12/26/2023	398	0	0	0	0	0	0	398	398	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							398	0	0	0	0	0	0	398	398	0	0	0	0
Joint Venture Interests - Common Stock - Unaffiliated																			
	Aquiline Financial Services Fund III L.P.	New York	NY	Distribution	12/22/2014	12/06/2023	1,771,218	0	0	0	0	0	0	1,771,218	1,771,218	0	0	0	0
	Atlas Merchant Capital Fund LP	New York	NY	Distribution	03/10/2016	04/12/2023	4,935,888	0	0	0	0	0	0	4,935,888	4,935,888	0	0	0	0
	BBH Capital Partners V, L.P.	New York	NY	Distribution	09/01/2015	09/15/2023	1,410,912	0	0	0	0	0	0	1,410,912	1,410,912	0	0	0	0
	Blackstone Capital Partners VII L.P.	New York	NY	Distribution	05/13/2015	12/21/2023	1,582,082	0	0	0	0	0	0	1,582,082	1,582,082	0	0	0	0
	Bridgepoint Europe IV 'B' L.P.	London	GBR	Distribution	01/01/2010	12/28/2023	82,111	0	0	0	0	0	0	82,111	82,111	0	0	0	0
	CapitalWorks Fund IV, L.P.	Cleveland	OH	Distribution	11/15/2017	05/23/2023	(96,070)	0	0	0	0	0	0	(96,070)	(96,070)	0	0	0	0
	Carlyle Partners VII, L.P.	Washington	DC	Distribution	01/11/2018	12/20/2023	(162)	0	0	0	0	0	0	(162)	(162)	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	Distribution	03/06/2015	11/17/2023	2,005,152	0	0	0	0	0	0	2,005,152	2,005,152	0	0	0	0
	Chartwell Investors II, L.P.	New York	NY	Distribution	02/03/1999	07/20/2023	10,171	0	0	0	0	0	0	10,171	10,171	0	0	0	0
	CIP Capital Fund II, L.P.	New York	NY	Distribution	02/02/2017	12/29/2023	2,024,764	0	0	0	0	0	0	2,024,764	2,024,764	0	0	0	0
	Crestview Partners II, L.P.	New York	NY	Distribution	08/29/2008	12/28/2023	2,060,163	0	0	0	0	0	0	2,060,163	2,060,163	0	0	0	0
	EQT V (No. 2) Limited Partnership	Stockholm	SWE	Distribution	01/01/2010	03/31/2023	84,107	0	0	0	0	0	0	84,107	84,107	0	0	0	0
	Excellere Capital Fund III, L.P.	Denver	CO	Distribution	07/31/2015	12/22/2023	(81)	0	0	0	0	0	0	(81)	(81)	0	0	0	0
	Further Global Capital Partners, L.P.	New York	NY	Distribution	01/31/2018	05/01/2023	(1,099,210)	0	0	0	0	0	0	(1,099,210)	(1,099,210)	0	0	0	0
	Green Equity Investors VII, L.P.	Los Angeles	CA	Distribution	02/29/2016	12/26/2023	(5,081)	0	0	0	0	0	0	(5,081)	(5,081)	0	0	0	0
	HealthEdge Investment Fund III (Parallel Fund), L.P.	Tampa	FL	Distribution	12/21/2016	04/27/2023	(59,934)	0	0	0	0	0	0	(59,934)	(59,934)	0	0	0	0
	Heartwood Partners III, LP	Norwalk	CT	Distribution	11/09/2017	12/22/2023	1,126,053	0	0	0	0	0	0	1,126,053	1,126,053	0	0	0	0
	Herkules Private Equity IV (Jersey-II) L.P.	Oslo	NOR	Distribution	09/30/2014	06/27/2023	627,720	0	0	0	0	0	0	627,720	627,720	0	0	0	0
	JLL Partners Fund VII, L.P.	New York	NY	Distribution	08/20/2014	09/08/2023	36,860	0	0	0	0	0	0	36,860	36,860	0	0	0	0
	Liberty Hall Capital Partners Fund I, L.P.	New York	NY	Distribution	12/21/2017	04/04/2023	(375,078)	0	0	0	0	0	0	(375,078)	(375,078)	0	0	0	0
	NexPhase Capital Fund III, LP	New York	NY	Distribution	03/11/2016	12/29/2023	327	0	0	0	0	0	0	327	327	0	0	0	0
	NorthEdge Capital Fund II, L.P.	Manchester	GBR	Distribution	12/18/2015	11/30/2023	2,789,320	0	0	0	0	0	0	2,789,320	2,789,320	0	0	0	0
	Providence Equity Partners VI, L.P.	Providence	RI	Distribution	12/05/2006	05/24/2023	93,000	0	0	0	0	0	0	93,000	93,000	0	0	0	0
	Public Pension Capital, LLC	New York	NY	Distribution	05/16/2014	12/22/2023	(67,291)	0	0	0	0	0	0	(67,291)	(67,291)	0	0	0	0
	Sentinel Capital Partners VI, L.P.	New York	NY	Distribution	01/18/2018	12/08/2023	3,360,532	0	0	0	0	0	0	3,360,532	3,360,532	0	0	0	0
	Sentinel Junior Capital I, L.P.	New York	NY	Distribution	01/18/2018	12/04/2023	342,211	0	0	0	0	0	0	342,211	342,211	0	0	0	0
	Shamrock Capital Growth Fund IV, L.P.	Los Angeles	CA	Distribution	12/11/2015	11/16/2023	1,559,839	0	0	0	0	0	0	1,559,839	1,559,839	0	0	0	0
	Snow Phipps III, L.P.	New York	NY	Distribution	12/18/2015	05/24/2023	(632,797)	0	0	0	0	0	0	(632,797)	(632,797)	0	0	0	0
	Thompson Street Capital Partners V, L.P.	St. Louis	MO	Distribution	05/04/2018	05/26/2023	2,176,655	0	0	0	0	0	0	2,176,655	2,176,655	0	0	0	0
	Trilantic Capital Partners VI (North America) L.P.	New York	NY	Distribution	03/29/2018	10/23/2023	(395,053)	0	0	0	0	0	0	(395,053)	(395,053)	0	0	0	0
	Viola FinTech I, L.P.	Luxembourg	LUX	Distribution	12/05/2017	01/31/2023	(545,140)	0	0	0	0	0	0	(545,140)	(545,140)	0	0	0	0
	VMG Partners IV, L.P.	San Francisco	CA	Distribution	07/11/2017	12/21/2023	1,284,053	0	0	0	0	0	0	1,284,053	1,284,053	0	0	0	0
	WindRose Health Investors IV, L.P.	New York	NY	Distribution	02/12/2016	12/29/2023	5,465,350	0	0	0	0	0	0	5,465,350	5,465,350	0	0	0	0
	Winston Growth Fund Limited Partnership	Arlington	VA	Distribution	03/31/2005	08/14/2023	16,371,419	0	0	0	0	0	0	16,371,419	16,371,419	0	0	0	0
	American Securities Partners V, L.P.	New York	NY	Liquidation	01/01/2010	12/27/2023	25,607	32,379	0	0	0	32,379	0	57,986	32,217	0	(32,160)	(32,160)	0
	Brencourt Multi-Strategy, L.P.	New York	NY	Liquidation	04/03/2006	06/13/2023	0	2,868	0	0	0	2,868	0	2,868	0	0	(2,868)	(2,868)	0
	Brevan Howard, L.P.	New York	NY	Liquidation	06/01/2006	06/13/2023	0	494,973	0	0	0	494,973	0	494,973	0	0	(494,973)	(494,973)	0
	Catterton Partners VI, L.P.	Greenwich	CT	Liquidation	06/21/2006	09/29/2023	3,213,502	(406,261)	0	0	0	(406,261)	0	2,807,241	2,467,882	0	(339,359)	(339,359)	0
	Granite Global Ventures III L.P.	Menlo Park	CA	Liquidation	10/05/2006	04/28/2023	0	3,973	0	0	0	3,973	0	3,973	0	0	(3,973)	(3,973)	0
	Mesirow Financial Capital Partners IX, L.P.	St. Louis	MO	Liquidation	06/13/2006	12/28/2023	98,310	26,015	0	0	0	26,015	0	124,325	102,003	0	(22,322)	(22,322)	0

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		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	OCM/GFI Power Opportunities Fund II, L.P.	Los Angeles	CA	Liquidation	02/16/2005	06/13/2023	0	33,422	0	0	0	33,422	0	33,422	0	0	(33,422)	(33,422)	0
	Sentinel Capital Partners IV, L.P.	New York	NY	Liquidation	05/23/2008	12/22/2023	549,521	(33,864)	0	0	0	(33,864)	0	515,657	522,425	0	0	0	52,448
	Silverfleet Capital Partners Fund LP	London	GBR	Liquidation	01/01/2010	01/31/2023	31,504	0	0	0	0	0	2,777,080	2,808,584	21,208	(2,776,606)	0	(2,776,606)	99,255
	Warburg Pincus Equity Partners, L.P.	New York	NY	Liquidation	06/26/1998	09/29/2023	8,671	(2,148)	0	0	0	(2,148)	0	6,523	6,523	0	0	0	3,247
	Winston/Thayer Partners, L.P.	McLean	VA	Liquidation	08/23/1999	11/30/2023	8,016	2,205	0	0	0	2,205	0	10,221	8,303	0	(1,918)	(1,918)	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							51,859,141	153,562	0	0	0	153,562	2,777,080	54,789,783	51,084,571	(2,776,606)	(930,995)	(3,707,602)	154,950
Joint Venture Interests - Real Estate - Unaffiliated																			
	AEW Partners VII, LP	Boston	MA	Distribution	08/29/2014	01/31/2023	262,432	0	0	0	0	0	0	262,432	262,432	0	0	0	0
	Blackstone Real Estate Partners IX L.P.	Wilmington	DE	Distribution	12/21/2018	12/04/2023	206	0	0	0	0	0	0	206	206	0	0	0	0
	Blackstone Real Estate Partners VI, L.P.	New York	NY	Distribution	03/29/2007	12/27/2023	102,628	0	0	0	0	0	0	102,628	102,628	0	0	0	0
	Dermody Properties Industrial Fund II L.P.	Wilmington	DE	Distribution	07/19/2018	10/24/2023	2,551,375	0	0	0	0	0	0	2,551,375	2,551,375	0	0	0	0
	GTIS RE Opportunities Fund I LP	New York	NY	Distribution	09/17/2007	06/23/2023	226,816	0	0	0	0	0	0	226,816	226,816	0	0	0	0
	PCCP Credit IX, LP	Los Angeles	CA	Distribution	03/14/2017	12/29/2023	311,481	0	0	0	0	0	0	311,481	311,481	0	0	0	0
	Prime Finance Partners IV, LP	Wilmington	DE	Distribution	10/03/2014	11/14/2023	157,936	0	0	0	0	0	0	157,936	157,936	0	0	0	0
	Prime Finance Partners V, LP	San Francisco	CA	Distribution	08/02/2016	10/03/2023	(9,661)	0	0	0	0	0	0	(9,661)	(9,661)	0	0	0	0
	Prime Finance Short Duration VI, L.P.	Wilmington	DE	Distribution	09/13/2018	12/29/2023	400,543	0	0	0	0	0	0	400,543	400,543	0	0	0	0
	RCG Longview Debt Fund VI, L.P.	New York	NY	Distribution	12/11/2017	11/02/2023	17,641	0	0	0	0	0	0	17,641	17,641	0	0	0	0
	Rialto Real Estate Fund III - Debt, LP	Miami	FL	Distribution	03/28/2017	12/28/2023	217,917	0	0	0	0	0	0	217,917	217,917	0	0	0	0
	PCCP Credit VI, LP	Los Angeles	CA	Liquidation	01/14/2015	12/28/2023	1	32,374	0	0	0	32,374	0	32,375	15,320	0	(17,055)	(17,055)	3,381
	RCG Longview Equity Fund, L.P.	New York	NY	Liquidation	04/26/2007	05/31/2023	30,272	27,926	0	0	0	27,926	0	58,198	31,150	0	(27,048)	(27,048)	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							4,269,587	60,300	0	0	0	60,300	0	4,329,887	4,285,784	0	(44,103)	(44,103)	3,381
Joint Venture Interests - Other - Unaffiliated																			
	ArcLight Energy Partners Fund VI, L.P.	Boston	MA	Distribution	04/15/2015	07/19/2023	3,209,471	0	0	0	0	0	0	3,209,471	3,209,471	0	0	0	0
	Cohesive Capital Partners II, L.P.	New York	NY	Distribution	09/23/2014	11/07/2023	85,199	0	0	0	0	0	0	85,199	85,199	0	0	0	0
	Cowen Healthcare Investments II LP	New York	NY	Distribution	01/24/2018	11/17/2023	1,100,805	0	0	0	0	0	0	1,100,805	1,100,805	0	0	0	0
	Cross Ocean USD ESS Fund II L.P.	London	GBR	Distribution	04/07/2017	12/29/2023	358,154	0	0	0	0	0	0	358,154	358,154	0	0	0	0
	CVC European Equity Partners V (B) L.P.	London	GBR	Distribution	01/01/2010	06/30/2023	28,908	0	0	0	0	0	0	28,908	28,908	0	0	0	0
	Five Elms III Q, L.P.	Kansas City	KS	Distribution	06/21/2017	12/22/2023	2,620,802	0	0	0	0	0	0	2,620,802	2,620,802	0	0	0	0
	Goldentree Distressed Fund 2014 LP	New York	NY	Distribution	07/15/2014	11/17/2023	1,654,546	0	0	0	0	0	0	1,654,546	1,654,546	0	0	0	0
	GoldenTree Distressed Fund III LP	New York	NY	Distribution	04/27/2018	12/26/2023	5,421,962	0	0	0	0	0	0	5,421,962	5,421,962	0	0	0	0
	Haddington Energy Partners III LP	Houston	TX	Distribution	01/01/2010	09/13/2023	4,976,317	0	0	0	0	0	0	4,976,317	4,976,317	0	0	0	0
	Level Equity Growth Partners III, L.P.	New York	NY	Distribution	03/18/2016	06/22/2023	1,339,315	0	0	0	0	0	0	1,339,315	1,339,315	0	0	0	0
	Level Equity Growth Partners IV, L.P.	New York	NY	Distribution	08/10/2018	08/29/2023	(206)	0	0	0	0	0	0	(206)	(206)	0	0	0	0
	Madison Dearborn Capital Partners V-A, L.P.	Chicago	IL	Distribution	01/01/2010	10/13/2023	30,037	0	0	0	0	0	0	30,037	30,037	0	0	0	0
	Matlin Patterson Global Opportunities Partners III L.P.	New York	NY	Distribution	01/01/2010	09/21/2023	35,324	0	0	0	0	0	0	35,324	35,324	0	0	0	0
	Moelis Capital Partners Opportunity Fund I, LP	Los Angeles	CA	Distribution	08/10/2007	09/29/2023	3,345	0	0	0	0	0	0	3,345	3,345	0	0	0	0
	Monarch Capital Partners III LP	New York	NY	Distribution	01/01/2015	01/17/2023	227,246	0	0	0	0	0	0	227,246	227,246	0	0	0	0
	Monarch Capital Partners IV LP	New York	NY	Distribution	01/03/2018	08/24/2023	433,993	0	0	0	0	0	0	433,993	433,993	0	0	0	0
	NB Secondary Opportunities Fund IV LP	New York	NY	Distribution	10/25/2016	10/13/2023	848,694	0	0	0	0	0	0	848,694	848,694	0	0	0	0
	NGP Natural Resources XI, L.P.	Irving	TX	Distribution	06/30/2014	12/29/2023	2,500,583	0	0	0	0	0	0	2,500,583	2,500,583	0	0	0	0
	NVM Private Equity Vintage III L.P.	Reading	GBR	Distribution	06/27/2017	12/28/2023	344,067	0	0	0	0	0	0	344,067	344,067	0	0	0	0
	Oaktree Opportunities Fund X, L.P.	Los Angeles	CA	Distribution	02/11/2015	12/18/2023	1,160,934	0	0	0	0	0	0	1,160,934	1,160,934	0	0	0	0
	OpenGate Capital Partners I, LP	Los Angeles	CA	Distribution	07/15/2016	06/28/2023	590,843	0	0	0	0	0	0	590,843	590,843	0	0	0	0
	Paine & Partners Capital Fund III, L.P.	Foster City	CA	Distribution	03/31/2006	08/18/2023	257,858	0	0	0	0	0	0	257,858	257,858	0	0	0	0
	Shamrock Capital Content Fund I, L.P.	Los Angeles	CA	Distribution	12/11/2015	10/31/2023	(17,614)	0	0	0	0	0	0	(17,614)	(17,614)	0	0	0	0

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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
	Sonoma Brands II, L.P.	Sonoma	CA	Distribution	12/28/2017	06/19/2023	876,231	0	0	0	0	0	0	876,231	876,231	0	0	0	0
	Staple Street Capital II, L.P.	New York	NY	Distribution	12/22/2014	12/12/2023	616,587	0	0	0	0	0	0	616,587	616,587	0	0	0	0
	Transom Capital Fund II, LP	Los Angeles	CA	Distribution	07/30/2015	12/15/2023	4,878,838	0	0	0	0	0	0	4,878,838	4,878,838	0	0	0	0
	Cerberus Asia Partners, L.P.	New York	NY	Liquidation	03/23/1999	04/28/2023	0	0	0	0	0	0	0	0	0	0	0	0	3,330
	Madison Dearborn Capital Partners V-B, L.P.	Chicago	IL	Liquidation	01/01/2010	06/13/2023	0	1	0	0	0	1	0	1	0	0	(1)	(1)	0
	Overbrook Select Fund, LP	New York	NY	Liquidation	08/29/2014	06/13/2023	0	0	0	0	0	0	0	0	0	0	0	0	0
	Paulson Partners L.P.	New York	NY	Liquidation	01/01/2010	06/13/2023	0	1,779,963	0	0	0	1,779,963	0	1,779,963	0	0	(1,779,963)	(1,779,963)	0
2599999. Joint Venture Interests - Other - Unaffiliated							33,582,241	1,779,965	0	0	0	1,779,965	0	35,362,205	33,582,241	0	(1,779,965)	(1,779,965)	3,330
6099999. Total - Unaffiliated							89,711,366	1,993,827	0	0	0	1,993,827	2,777,080	94,482,274	88,952,994	(2,776,606)	(2,755,063)	(5,531,669)	161,660
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							89,711,366	1,993,827	0	0	0	1,993,827	2,777,080	94,482,274	88,952,994	(2,776,606)	(2,755,063)	(5,531,669)	161,660

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted 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																					
91282C-BL-4	U S TREASURY BONDS				1.A	42,229,864	83.4920	36,736,480	44,000,000	42,684,814	0	173,113	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	31,400,112	83.4920	27,427,122	32,850,000	31,772,779	0	141,537	0	0	1.125	1.614	FA	138,586	369,563	05/03/2021	02/15/2031
91282C-BL-4	U S TREASURY BONDS	SD			1.A	621,311	83.4920	542,698	650,000	628,685	0	2,801	0	0	1.125	1.614	FA	2,742	7,313	05/03/2021	02/15/2031
912828-N7-1	U S TREASURY INFL IX NOTES				1.A	5,259,563	124.9540	6,247,748	5,000,000	6,516,839	204,150	(20,753)	0	0	0.625	0.213	JJ	18,583	39,558	09/16/2016	01/15/2026
91282C-BC-4	U S TREASURY NOTES				1.A	20,950,741	92.6870	21,318,010	23,000,000	21,785,905	0	579,449	0	0	0.375	3.118	JD	43,125	86,250	07/15/2022	12/31/2025
91282C-BH-3	U S TREASURY NOTES				1.A	16,130,451	92.4040	16,632,720	18,000,000	16,736,448	0	570,916	0	0	0.375	3.915	JJ	28,064	67,500	12/07/2022	01/31/2026
91282C-BJ-9	U S TREASURY NOTES	C			1.A	7,732,532	88.1810	7,054,480	8,000,000	7,837,748	0	38,470	0	0	0.750	1.261	JJ	24,946	60,000	03/25/2021	01/31/2028
91282C-BJ-9	U S TREASURY NOTES	SD			1.A	2,174,775	88.1810	1,984,073	2,250,000	2,204,367	0	10,820	0	0	0.750	1.261	JJ	7,016	16,875	03/25/2021	01/31/2028
91282C-BP-5	U S TREASURY NOTES				1.A	24,720,803	89.4100	22,352,500	25,000,000	24,829,130	0	39,581	0	0	1.125	1.294	FA	94,265	281,250	03/23/2021	02/29/2028
91282C-BR-1	U S TREASURY NOTES				1.A	19,014,911	99.0040	19,800,800	20,000,000	19,822,408	0	807,498	0	0	0.250	4.597	MS	14,698	50,000	01/09/2023	03/15/2024
91282C-BT-7	U S TREASURY NOTES				1.A	22,766,685	92.7920	23,198,000	25,000,000	23,630,102	0	576,719	0	0	0.750	3.297	MS	47,131	187,500	06/27/2022	03/31/2026
91282C-CB-5	U S TREASURY NOTES				1.A	7,166,551	85.8040	6,006,280	7,000,000	7,126,724	0	(16,221)	0	0	1.625	1.365	MN	14,375	113,750	07/14/2021	05/15/2031
91282C-CB-5	U S TREASURY NOTES	SD			1.A	27,642,413	85.8040	23,167,080	27,000,000	27,488,793	0	(62,565)	0	0	1.625	1.365	MN	55,446	438,750	07/14/2021	05/15/2031
91282C-CE-9	U S TREASURY NOTES				1.A	27,045,460	89.3450	24,123,150	27,000,000	27,028,853	0	(6,334)	0	0	1.250	1.224	MN	28,586	337,500	06/28/2021	05/31/2028
91282C-CE-9	U S TREASURY NOTES				1.A	25,014,748	89.3450	22,336,250	25,000,000	25,009,570	0	(2,109)	0	0	1.250	1.241	MN	26,469	312,500	06/24/2021	05/31/2028
91282C-CE-9	U S TREASURY NOTES				1.A	25,010,842	89.3450	22,336,250	25,000,000	25,007,428	0	(1,640)	0	0	1.250	1.243	MN	26,469	312,500	06/23/2021	05/31/2028
91282C-DP-3	U S TREASURY NOTES				1.A	394,408	88.7280	354,912	400,000	395,939	0	774	0	0	1.375	1.587	JD	2,750	5,500	01/04/2022	12/31/2028
91282C-DP-3	U S TREASURY NOTES	SD			1.A	15,381,906	88.7280	13,841,568	15,600,000	15,441,633	0	30,199	0	0	1.375	1.587	JD	107,250	214,500	01/04/2022	12/31/2028
91282C-EG-2	U S TREASURY NOTES				1.A	52,532,056	99.2550	53,597,700	54,000,000	53,687,252	0	1,155,197	0	0	2.250	4.579	MS	305,410	1,215,000	01/13/2023	03/31/2024
91282C-EH-0	U S TREASURY NOTES				1.A	52,471,473	97.5660	53,661,300	55,000,000	53,625,400	0	1,008,677	0	0	2.625	4.641	AO	303,740	1,443,750	11/04/2022	04/15/2025
91282C-EK-3	U S TREASURY NOTES				1.A	14,600,441	99.0870	14,863,050	15,000,000	14,888,429	0	287,988	0	0	2.500	4.753	AO	62,843	375,000	02/03/2023	04/30/2024
91282C-EQ-0	U S TREASURY NOTES				1.A	17,344,045	97.6480	17,576,640	18,000,000	17,625,098	0	258,873	0	0	2.750	4.326	MN	62,555	495,000	11/28/2022	05/15/2025
91282C-EQ-0	U S TREASURY NOTES				1.A	14,547,070	97.6480	14,647,200	15,000,000	14,562,980	0	15,910	0	0	2.750	4.968	MN	52,129	0	12/12/2023	05/15/2025
91282C-EX-5	U S TREASURY NOTES				1.A	6,838,422	98.9550	6,926,850	7,000,000	6,947,364	0	101,794	0	0	3.000	4.537	JD	105,000	210,000	12/02/2022	06/30/2024
91282C-EY-3	U S TREASURY NOTES				1.A	23,392,580	97.8300	23,479,200	24,000,000	23,659,325	0	210,187	0	0	3.000	3.957	JJ	330,652	720,000	09/20/2022	07/15/2025
91282C-FK-2	U S TREASURY NOTES				1.A	7,261,853	98.5410	7,292,034	7,400,000	7,311,054	0	48,994	0	0	3.500	4.234	MS	76,135	259,000	12/28/2022	09/15/2025
91282C-FK-2	U S TREASURY NOTES				1.A	70,495,554	98.5410	70,949,520	72,000,000	71,056,605	0	519,318	0	0	3.500	4.301	MS	740,769	2,520,000	11/30/2022	09/15/2025
91282C-FP-1	U S TREASURY NOTES				1.A	18,824,844	99.8260	18,966,940	19,000,000	18,829,346	0	4,503	0	0	4.250	4.775	AO	169,884	0	12/12/2023	10/15/2025
91282C-GA-3	U S TREASURY NOTES				1.A	9,963,315	99.4780	9,947,800	10,000,000	9,974,530	0	11,215	0	0	4.000	4.136	JD	17,486	400,000	02/07/2023	12/15/2025
912828-XZ-8	U S TREASURY NOTES				1.A	38,631,384	97.5660	39,026,400	40,000,000	39,127,300	0	495,916	0	0	2.750	4.266	JD	550,000	550,000	02/06/2023	06/30/2025
912828-X7-0	U S TREASURY NOTES				1.A	16,449,549	98.9540	16,822,180	17,000,000	16,848,670	0	399,121	0	0	2.000	4.703	AO	56,978	340,000	01/30/2023	04/30/2024
912828-3V-0	U S TREASURY NOTES				1.A	67,402,578	97.6730	68,371,100	70,000,000	68,611,897	0	1,209,319	0	0	2.500	4.391	JJ	727,582	1,750,000	01/03/2023	01/31/2025
912828-4M-9	U S TREASURY NOTES				1.A	32,609,567	97.8320	33,262,880	34,000,000	33,232,402	0	544,679	0	0	2.875	4.638	AO	163,812	977,500	11/04/2022	04/30/2025
912828-4N-7	U S TREASURY NOTES				1.A	26,993,164	95.9160	23,499,420	24,500,000	26,054,525	0	(342,347)	0	0	2.875	1.375	MN	89,014	704,375	03/19/2021	05/15/2028
912828-4N-7	U S TREASURY NOTES	C			1.A	550,881	95.9160	479,580	500,000	531,725	0	(6,987)	0	0	2.875	1.375	MN	1,817	14,375	03/19/2021	05/15/2028
912828-4R-8	U S TREASURY NOTES				1.A	31,613,079	97.7380	32,253,540	33,000,000	32,226,922	0	516,242	0	0	2.875	4.601	MN	80,359	948,750	10/20/2022	05/31/2025
912828-5N-6	U S TREASURY NOTES				1.A	46,520,786	97.4290	46,765,920	48,000,000	47,028,440	0	478,163	0	0	2.875	3.982	MN	116,885	1,380,000	12/07/2022	11/30/2025
912828-6L-9	U S TREASURY NOTES				1.A	10,484,412	95.9450	10,553,950	11,000,000	10,685,866	0	131,549	0	0	2.250	3.582	MS	62,213	247,500	06/14/2022	03/31/2026
912828-6L-9	U S TREASURY NOTES				1.A	14,242,969	95.9450	14,391,750	15,000,000	14,259,203	0	16,235	0	0	2.250	4.585	MS	84,836	0	12/12/2023	03/31/2026
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						894,428,098	XXX	872,795,074	920,150,000	906,722,500	204,150	9,926,800	0	0	XXX	XXX	XXX	5,026,224	17,946,058	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36179S-LQ-8	GNMA II PASS THRU CERT POOL #MA3935			4	1.A	906,263	88.6480	818,349	923,139	894,255	0	(480)	0	0	2.500	2.769	MON	1,923	23,078	05/15/2019	09/20/2046
36179S-QU-4	GNMA II PASS THRU CERT POOL #MA4067			4	1.A	9,083,354	88.6560	8,172,367	9,218,024	9,039,597	0	(4,392)	0	0	2.500	2.669	MON	19,204	230,451	09/26/2017	11/20/2046
36179S-QU-4	GNMA II PASS THRU CERT POOL #MA4067			4	1.A	2,715,500	88.6560	2,451,710	2,765,407	2,698,969	0	(1,664)	0	0	2.500	2.718	MON	5,761	69,135	09/27/2017	11/20/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36179S-UT-2	GNMA II PASS THRU CERT POOL #MA4194			4	1.A	7,618,869	88.4850	6,839,916	7,729,987	7,579,417	0	(3,901)	0	0	2.500	2.688	MON	16,104	193,250	09/26/2017	01/20/2047
36179S-UT-2	GNMA II PASS THRU CERT POOL #MA4194			4	1.A	2,602,038	88.4850	2,345,114	2,650,281	2,584,546	0	(1,735)	0	0	2.500	2.740	MON	5,521	66,257	09/27/2017	01/20/2047
36179X-VT-0	GNMA II PASS THRU CERT POOL #MA8726			4	1.A	14,403,001	100.6810	14,548,336	14,449,850	14,403,135	0	134	0	0	5.500	5.569	MON	66,228	331,142	07/21/2023	03/20/2053
36179Y-AS-3	GNMA II PASS THRU CERT POOL #MA9017			4	1.A	9,835,781	100.6810	9,950,238	9,882,879	9,836,501	0	720	0	0	5.500	5.593	MON	45,297	226,483	07/25/2023	07/20/2053
36179Y-MJ-0	GNMA II PASS THRU CERT POOL #MA9361			4	1.A	19,853,125	99.3710	19,874,398	20,000,000	19,853,250	0	125	0	0	5.000	5.127	MON	83,333	0	12/21/2023	12/20/2053
36202F-2L-9	GNMA II PASS THRU CERT POOL #00005279			4	1.A	2,405,826	94.9090	2,194,538	2,312,252	2,416,221	0	473	0	0	3.500	2.809	MON	6,744	80,929	12/16/2011	01/20/2042
36202F-3M-6	GNMA II PASS THRU CERT POOL #00005304			4	1.A	2,400,912	94.9180	2,161,700	2,277,432	2,418,972	0	631	0	0	3.500	3.092	MON	6,643	79,710	02/15/2012	02/20/2042
36202F-4Q-6	GNMA II PASS THRU CERT POOL #00005331			4	1.A	2,311,718	94.9170	2,090,363	2,202,291	2,328,719	0	272	0	0	3.500	3.052	MON	6,423	77,080	02/13/2012	03/20/2042
36202D-6D-8	GNMA II PASS THRU CERT POOL #3568			4	1.A	137,893	101.8300	146,244	143,615	139,423	0	168	0	0	5.000	5.764	MON	598	7,181	06/16/2004	06/20/2034
36202D-6D-8	GNMA II PASS THRU CERT POOL #3568			4	1.A	540,933	101.8300	573,971	563,655	547,012	0	666	0	0	5.000	5.773	MON	2,349	28,183	06/17/2004	06/20/2034
36202E-CM-9	GNMA II PASS THRU CERT POOL #3676			4	1.A	357,225	100.1950	377,072	376,336	361,452	0	376	0	0	4.500	5.320	MON	1,411	16,935	10/19/2005	02/20/2035
36202E-EU-9	GNMA II PASS THRU CERT POOL #3747			4	1.A	506,250	101.7090	529,805	520,900	508,921	0	379	0	0	5.000	5.476	MON	2,170	26,045	10/28/2005	08/20/2035
36202E-FM-6	GNMA II PASS THRU CERT POOL #3772			4	1.A	372,454	101.7660	387,572	380,844	373,926	0	182	0	0	5.000	5.368	MON	1,587	19,042	10/20/2005	10/20/2035
3622AB-4V-1	GNMA II PASS THRU CERT POOL #786336			4	1.A	27,015,384	97.9120	27,419,797	28,004,285	27,027,404	0	12,020	0	0	4.500	5.076	MON	105,016	420,064	08/10/2023	09/20/2052
3622AB-5G-3	GNMA II PASS THRU CERT POOL #786347			4	1.A	23,514,836	100.0240	23,601,829	23,595,947	23,515,518	0	682	0	0	5.000	5.066	MON	98,316	589,899	06/23/2023	09/20/2052
3622AC-FU-9	GNMA II PASS THRU CERT POOL #786579			4	1.A	9,304,163	100.9160	9,809,826	9,720,711	9,310,623	0	6,459	0	0	5.500	6.274	MON	44,553	89,107	10/24/2023	03/20/2053
3622AC-H7-8	GNMA II PASS THRU CERT POOL #786654			4	1.A	15,462,959	99.4340	15,533,256	15,621,616	15,466,787	0	3,828	0	0	5.000	5.171	MON	65,090	325,450	07/20/2023	04/20/2053
3622AC-JB-7	GNMA II PASS THRU CERT POOL #786658			4	1.A	19,393,674	99.5300	19,506,879	19,598,850	19,401,868	0	8,194	0	0	5.000	5.172	MON	81,662	489,971	05/31/2023	04/20/2053
3622AC-JE-1	GNMA II PASS THRU CERT POOL #786661			4	1.A	9,687,001	101.2950	9,759,844	9,635,062	9,684,896	0	(2,105)	0	0	5.500	5.421	MON	44,161	220,803	07/26/2023	04/20/2053
3622AC-JG-6	GNMA II PASS THRU CERT POOL #786663			4	1.A	14,724,065	100.2920	14,700,469	14,657,647	14,719,898	0	(4,167)	0	0	5.500	5.435	MON	67,181	335,904	07/26/2023	04/20/2053
3622AC-KG-4	GNMA II PASS THRU CERT POOL #786695			4	1.A	9,624,456	99.8090	9,646,107	9,664,473	9,624,899	0	443	0	0	5.000	5.077	MON	40,269	241,612	06/23/2023	04/20/2053
3622AC-NK-2	GNMA II PASS THRU CERT POOL #786794			4	1.A	14,720,517	99.6190	14,733,598	14,789,845	14,720,584	0	67	0	0	5.000	5.087	MON	61,624	0	12/21/2023	05/20/2053
3622AC-NK-2	GNMA II PASS THRU CERT POOL #786794			4	1.A	14,376,191	99.6190	14,733,598	14,789,845	14,385,729	0	9,538	0	0	5.000	5.471	MON	61,624	184,873	09/13/2023	05/20/2053
3622AC-PM-6	GNMA II PASS THRU CERT POOL #786828			4	1.A	14,070,782	100.4000	14,763,791	14,704,932	14,079,449	0	8,668	0	0	5.500	6.278	MON	67,398	134,795	10/24/2023	05/20/2053
3622AC-R7-7	GNMA II PASS THRU CERT POOL #786910			4	1.A	23,982,865	101.0550	24,889,260	24,629,387	23,992,830	0	9,965	0	0	5.500	5.989	MON	112,885	338,654	09/27/2023	07/20/2053
36213C-YY-0	GNMA PASS THRU CERT POOL #550727			4	1.A	244,428	100.6340	249,883	248,308	245,171	0	49	0	0	5.000	5.266	MON	1,035	12,415	12/14/2005	11/15/2035
36290R-U6-8	GNMA PASS THRU CERT POOL #615405			4	1.A	231,463	99.0340	236,394	238,699	233,187	0	(22)	0	0	4.500	5.022	MON	895	10,741	12/29/2004	08/15/2033
36291A-DH-9	GNMA PASS THRU CERT POOL #622104			4	1.A	199,289	99.0340	203,535	205,518	201,199	0	52	0	0	4.500	5.020	MON	771	9,248	12/29/2004	09/15/2033
36292F-H6-7	GNMA PASS THRU CERT POOL #647453			4	1.A	356,977	100.1660	363,246	362,643	358,777	0	214	0	0	5.000	5.267	MON	1,511	18,132	12/14/2005	10/15/2035
36225A-ER-7	GNMA PASS THRU CERT POOL #780144			4	1.A	601	99.7890	628	630	627	0	2	0	0	7.000	7.574	MON	4	44	07/10/1996	07/15/2024
38375B-SH-6	GNR 2012-H11 CA CMO			4	1.A	144,833	96.5190	136,695	141,625	142,274	0	(962)	0	0	1.750	1.200	MON	207	2,457	10/10/2012	04/20/2062
38375B-B7-6	GNR 2012-H30 VA CMO			4	1.A	746	94.8910	713	752	750	0	(3)	0	0	1.750	1.859	MON	1	12	11/28/2012	12/20/2062
38375B-B7-6	GNR 2012-H30 VA CMO			4	1.A	1,845	94.8910	1,764	1,859	1,853	0	(7)	0	0	1.750	1.860	MON	3	25	11/19/2012	12/20/2062
38379L-U4-6	GNR 2015-62 CG CMO			4	1.A	4,434,741	87.0790	3,875,088	4,450,038	4,431,879	0	191	0	0	2.250	2.312	MON	8,344	100,126	12/05/2019	03/20/2045
38376R-8F-6	GNR 2017-H18 HC CMO			4	1.A	4,894,672	95.8720	4,860,497	5,069,736	5,016,213	0	20,213	0	0	2.000	2.810	MON	8,450	100,178	11/21/2017	04/20/2066
38380X-S3-2	GNR 2018-115 GB CMO			4	1.A	1,596,385	95.9490	1,539,116	1,604,092	1,596,561	0	(584)	0	0	3.500	3.601	MON	4,679	56,143	09/25/2018	10/20/2046
38381A-S6-4	GNR 2018-152 KA CMO			4	1.A	1,009,131	97.3470	975,656	1,002,240	1,008,372	0	1,024	0	0	4.000	3.809	MON	3,341	40,090	11/09/2018	01/20/2047
38383C-GW-4	GNR 2021-177 EA CMO			4	1.A	10,468,803	86.2270	10,805,645	12,531,626	10,477,639	0	8,836	0	0	2.000	5.331	MON	20,886	62,658	08/29/2023	09/20/2049
38383Y-DT-6	GNR 2022-152 DA CMO			4	1.A	11,611,638	98.0100	11,461,152	11,693,860	11,617,604	0	5,763	0	0	4.500	4.640	MON	43,852	526,224	12/19/2022	06/20/2051
38383L-FR-6	GNR 2022-197 LA CMO			4	1.A	14,680,334	98.8210	14,619,274	14,793,597	14,692,643	0	11,599	0	0	4.500	4.672	MON	55,476	665,712	12/08/2022	10/20/2049
38383L-6K-1	GNR 2022-218 JA CMO			4	1.A	13,771,286	100.3850	13,770,579	13,717,701	13,763,116	0	(8,108)	0	0	5.000	4.856	MON	57,157	685,885	12/14/2022	02/20/2051
36225C-BX-3	G2 (ARM) #80053			4	1.A	196	97.9170	190	194	193	0	0	0	0	3.625	6.777	MON	1	7	02/13/1997	03/20/2027
36225C-CN-4	G2 (ARM) #80076			4	1.A	612	99.1640	601	606	601	0	0	0	0	3.875	7.122	MON	2	20	05/16/1997	05/20/2027
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						335,576,012	XXX	335,660,601	341,873,216	335,703,461	0	83,804	0	0	XXX	XXX	XXX	1,327,689	7,136,150	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
38378X-P6-2	GNR 2014-166 PL (PROJECT LOAN)			4	1.A	1,008,246	85.1780	859,342	1,008,877	1,008,275	0	(7)	0	0	2.500	2.505	MON	2,102	25,222	12/05/2014	05/16/2055
38380J-EJ-3	GNR 2017-169 AH (PROJECT LOAN)			4	1.A	8,084,814	86.7660	7,097,773	8,180,358	8,088,386	0	7,050	0	0	2.600	2.892	MON	17,724	212,689	11/20/2017	04/16/2054
38380J-EJ-3	GNR 2017-169 AH (PROJECT LOAN)			4	1.A	6,049,711	86.7660	5,323,330	6,135,269	6,052,883	0	6,416	0	0	2.600	2.949	MON	13,293	159,517	11/30/2017	04/16/2054
38379R-TG-8	GNR 2017-62 AE (PROJECT LOAN)			4	1.A	5,025,504	87.9570	4,414,110	5,018,446	5,024,785	0	(300)	0	0	2.600	2.568	MON	10,873	130,480	11/08/2019	11/16/2057
38379R-VW-0	GNR 2017-76 AD (PROJECT LOAN)			4	1.A	2,873,242	87.1490	2,540,629	2,915,263	2,876,410	0	1,738	0	0	2.400	2.785	MON	5,831	69,966	04/28/2017	02/16/2050
38380J-YW-2	GNR 2018-56 A (PROJECT LOAN)			4	1.A	2,394,744	93.6010	2,234,196	2,386,912	2,394,658	0	(1,748)	0	0	2.500	2.405	MON	4,973	59,673	10/25/2019	10/16/2050
38380J-YW-2	GNR 2018-56 A (PROJECT LOAN)			4	1.A	869,053	93.6010	812,435	867,968	869,057	0	(336)	0	0	2.500	2.456	MON	1,808	21,699	11/12/2019	10/16/2050
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						26,305,314	XXX	23,281,814	26,513,093	26,314,453	0	12,811	0	0	XXX	XXX	XXX	56,604	679,246	XXX	XXX
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities																					
83162C-SP-9	SBAP 2009-20F 1			4	1.A	238,240	99.4890	237,022	238,240	237,736	0	71	0	0	4.950	4.950	JD	983	11,793	06/09/2009	06/01/2029
83162C-UP-6	SBAP 2012-20B 1			4	1.A	78,555	94.1550	72,602	77,109	77,974	0	(75)	0	0	2.630	2.321	FA	845	2,028	03/10/2016	02/01/2032
83162C-UP-6	SBAP 2012-20B 1			4	1.A	31,354	94.1550	29,041	30,844	31,137	0	(25)	0	0	2.630	2.366	FA	338	811	03/10/2016	02/01/2032
83162C-UP-6	SBAP 2012-20B 1			4	1.A	740,244	94.1550	696,977	740,244	737,943	0	215	0	0	2.630	2.630	FA	8,112	19,468	02/07/2012	02/01/2032
83162C-VX-8	SBAP 2013-20K 1			4	1.A	737,659	95.3680	703,491	737,659	733,594	0	218	0	0	3.380	3.380	MN	4,155	25,286	11/12/2013	11/01/2033
83162C-WA-7	SBAP 2014-20A 1			4	1.A	2,404,444	95.7870	2,303,144	2,404,444	2,394,413	0	39	0	0	3.460	3.458	JJ	41,597	84,635	01/09/2014	01/01/2034
83162C-XL-2	SBAP 2015-20L 1			4	1.A	1,935,817	92.7460	1,795,393	1,935,817	1,927,423	0	358	0	0	2.820	2.820	JD	4,549	55,271	12/10/2015	12/01/2035
83162C-YC-1	SBAP 2016-10F 1			4	1.A	419,216	95.3610	399,768	419,216	418,678	0	157	0	0	2.170	2.174	MN	1,516	9,097	11/10/2016	11/01/2026
83162C-YP-2	SBAP 2017-10C 1			4	1.A	771,710	95.1180	734,037	771,710	771,380	0	81	0	0	2.330	2.330	MN	2,997	17,981	05/11/2017	05/01/2027
83162C-YY-3	SBAP 2017-10F 1			4	1.A	1,176,707	94.7400	1,114,812	1,176,707	1,175,697	0	198	0	0	2.290	2.290	MN	4,491	26,947	11/09/2017	11/01/2027
83162C-YG-2	SBAP 2017-20A 1			4	1.A	3,228,285	92.3120	2,980,117	3,228,285	3,217,754	0	702	0	0	2.800	2.800	JJ	45,196	91,247	01/05/2017	01/01/2037
83162C-YQ-0	SBAP 2017-20E 1			4	1.A	8,669,914	92.0300	7,978,922	8,669,914	8,630,866	0	(172)	0	0	2.880	2.880	MN	41,616	255,988	05/11/2017	05/01/2037
83162C-YZ-0	SBAP 2017-20K 1			4	1.A	5,111,737	91.4420	4,674,275	5,111,737	5,093,256	0	(334)	0	0	2.790	2.790	MN	23,770	145,889	11/09/2017	11/01/2037
83162C-ZG-1	SBAP 2018-10B 1			4	1.A	2,312,920	95.7590	2,214,839	2,312,920	2,308,842	0	810	0	0	3.000	3.000	MS	23,129	69,593	03/08/2018	03/01/2028
83162C-A3-7	SBAP 2018-20L 1			4	1.A	2,787,376	93.4940	2,606,038	2,787,376	2,769,192	0	17	0	0	3.540	3.540	JD	8,223	100,726	12/06/2018	12/01/2038
83162C-A6-0	SBAP 2019-20A 1			4	1.A	2,907,236	93.4040	2,715,477	2,907,236	2,890,198	0	(1,577)	0	0	3.370	3.370	JJ	48,987	102,837	01/10/2019	01/01/2039
83162C-A7-8	SBAP 2019-25A 1			4	1.A	1,372,566	92.7180	1,272,615	1,372,566	1,362,134	0	(1,845)	0	0	3.560	3.560	JJ	24,432	51,213	01/10/2019	01/01/2044
83162C-R9-6	SBAP 2023-25A 1			4	1.A	5,188,527	100.6450	5,221,993	5,188,527	5,188,927	0	400	0	0	4.910	4.910	JJ	127,378	120,302	01/05/2023	01/01/2048
83162C-T6-0	SBAP 2023-25F 1			4	1.A	5,061,684	100.2540	5,074,541	5,061,684	5,061,171	0	(513)	0	0	4.930	4.930	JD	20,795	115,977	06/08/2023	06/01/2048
83162C-U8-4	SBAP 2023-25J 1 #SBAP 202			4	1.A	11,275,000	105.7670	11,925,229	11,275,000	11,273,847	0	(1,153)	0	0	5.820	5.820	AO	145,823	0	10/05/2023	10/01/2048
83162C-V3-4	SBAP 2023-25K 1			4	1.A	26,000,000	105.2700	27,370,200	26,000,000	25,998,031	0	(1,969)	0	0	5.710	5.710	MN	189,699	0	11/09/2023	11/01/2048
0049999999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						82,449,191	XXX	82,120,534	82,447,235	82,300,193	0	(4,400)	0	0	XXX	XXX	XXX	768,631	1,307,090	XXX	XXX
0109999999. Total - U.S. Government Bonds						1,338,758,616	XXX	1,313,858,023	1,370,983,544	1,351,040,607	204,150	10,019,015	0	0	XXX	XXX	XXX	7,179,147	27,068,545	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					
500769-HS-6	KFW		D.		1.A FE	14,999,250	95.5690	14,335,350	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						14,999,250	XXX	14,335,350	15,000,000	15,000,000	0	0	0	0	XXX	XXX	XXX	104,219	431,250	XXX	XXX
0309999999. Total - All Other Government Bonds						14,999,250	XXX	14,335,350	15,000,000	15,000,000	0	0	0	0	XXX	XXX	XXX	104,219	431,250	XXX	XXX
Bonds - U.S. States, Territories and Possessions - Issuer Obligations																					
373384-2G-0	GEORGIA GENERAL OBLIGATION S2015 A-2	SD.		2	1.A FE	19,748,200	100.4880	20,097,600	20,000,000	19,836,168	0	11,815	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.A	168,362	103.1350	154,703	150,000	162,680	0	(1,810)	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.A	178,819	103.1350	165,016	160,000	173,005	0	(1,853)	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.A	370,648	96.8640	358,397	370,000	370,452	0	(64)	0	0	2.000	1.980	FA	3,083	7,400	09/30/2020	08/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
612103-YD-7	MONTANA GENERAL OBLIGATION S2020H			2	1.A	380,226	96.8640	372,926	385,000	381,049	0	353	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.A	284,397	96.8640	280,906	290,000	285,322	0	410	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.A	375,000	94.1720	353,145	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.A	425,000	91.2800	387,940	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.A	850,000	88.6300	753,355	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.A	225,000	83.9040	188,784	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.A	700,000	81.2540	568,778	700,000	700,000	0	0	0	0	1.316	1.316	FA	3,838	9,212	09/30/2020	08/01/2030
658256-5K-4	NORTH CAROLINA GENERAL OBLIGATION S2020A			2	1.A FE	19,846,400	83.5040	16,700,800	20,000,000	19,876,620	0	9,638	0	0	1.750	1.810	JD	29,167	350,000	10/08/2020	06/01/2035
762223-QA-6	RHODE ISLAND GO TAXABLE S2023B			1	1.C FE	2,370,000	104.2120	2,469,824	2,370,000	2,370,000	0	0	0	0	5.263	5.263	JD	20,442	0	10/25/2023	12/01/2027
762223-QB-4	RHODE ISLAND GO TAXABLE S2023B			1	1.C FE	4,200,000	104.2330	4,377,786	4,200,000	4,200,000	0	0	0	0	5.313	5.313	JD	36,571	0	10/25/2023	12/01/2028
83710R-RS-8	SOUTH CAROLINA GENERAL OBLIGATION S2016F			2	1.A FE	3,283,321	96.0470	3,159,946	3,290,000	3,285,870	0	378	0	0	2.625	2.640	JD	7,197	86,363	09/22/2016	06/01/2033
882724-W4-5	TEXAS GENERAL OBLIGATION TAXABLE S2023A			2	1.A FE	2,500,000	108.0420	2,701,050	2,500,000	2,500,000	0	0	0	0	5.869	5.869	AO	18,748	0	10/26/2023	10/01/2033
882724-W6-0	TEXAS GENERAL OBLIGATION TAXABLE S2023A			2	1.A FE	2,000,000	108.5580	2,171,160	2,000,000	2,000,000	0	0	0	0	6.069	6.069	AO	15,510	0	10/26/2023	10/01/2035
882724-W9-4	TEXAS GENERAL OBLIGATION TXBL REF S2023A			2	1.A FE	2,500,000	108.5270	2,713,175	2,500,000	2,500,000	0	0	0	0	6.249	6.249	AO	19,962	0	10/26/2023	10/01/2038
917542-VK-5	UTAH GENERAL OBLIGATION S2018			2	1.A FE	3,286,494	100.8320	3,307,290	3,280,000	3,282,700	0	(720)	0	0	3.125	3.100	JJ	51,250	102,500	02/07/2018	07/01/2031
917542-VK-5	UTAH GENERAL OBLIGATION S2018	SD		2	1.A FE	6,733,306	100.8320	6,775,910	6,720,000	6,725,532	0	(1,474)	0	0	3.125	3.100	JJ	105,000	210,000	02/07/2018	07/01/2031
97705M-BC-8	WISCONSIN GENERAL OBLIGATION S2015C			2	1.B FE	30,044,181	100.6580	26,256,639	26,085,000	26,255,900	0	(508,380)	0	0	5.000	2.990	MN	217,375	1,304,250	09/01/2015	05/01/2034
97705M-A6-2	WISCONSIN GENERAL OBLIGATION S2023A			2	1.B FE	9,153,090	101.9640	9,176,760	9,000,000	9,140,040	0	(13,050)	0	0	4.000	3.780	MN	60,000	275,000	01/10/2023	05/01/2043
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						109,622,444	XXX	103,491,890	105,875,000	105,920,337	0	(504,757)	0	0	XXX	XXX	XXX	896,229	3,084,130	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						109,622,444	XXX	103,491,890	105,875,000	105,920,337	0	(504,757)	0	0	XXX	XXX	XXX	896,229	3,084,130	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	101.0520	1,677,463	1,660,000	1,647,274	0	1,044	0	0	3.875	3.970	AO	16,081	64,325	12/05/2016	10/01/2033
011338-WD-8	ALAMO HEIGHTS ISD GO S2018A			2	1.A FE	1,142,410	105.1950	1,051,950	1,000,000	1,055,134	0	(16,792)	0	0	5.000	3.110	FA	20,833	50,000	05/11/2018	02/01/2040
012662-GJ-5	ALBEMARLE CO GENERAL OBLIGATION S2017			2	1.A FE	1,897,435	100.3100	1,905,890	1,900,000	1,898,299	0	132	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	99.7610	2,089,993	2,095,000	2,093,837	0	65	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	6,303,919	101.0610	6,442,639	6,375,000	6,334,017	0	5,607	0	0	3.000	3.110	JJ	95,625	191,250	03/21/2018	07/01/2030
015302-3E-0	ALEXANDRIA GENERAL OBLIGATION S2016A			2	1.A FE	4,137,582	98.1430	3,920,813	3,995,000	4,034,970	0	(15,051)	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	85.2180	4,222,552	4,955,000	4,901,845	0	2,717	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	85.2180	4,175,682	4,900,000	4,847,435	0	2,687	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	98.2910	7,293,192	7,420,000	7,390,238	0	3,145	0	0	2.875	2.930	MS	62,812	213,325	12/06/2017	03/15/2032
033161-3W-8	ANCHORAGE GENERAL OBLIGATION S2015C			2	1.C FE	5,415,210	101.6950	5,354,242	5,265,000	5,294,325	0	(16,886)	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	110.0580	1,909,506	1,735,000	1,869,309	0	(26,297)	0	0	5.000	3.200	MS	28,917	86,750	12/14/2018	09/01/2036
038106-RP-7	APPLETON AREA SCHOOL DISTRICT GO S2014			2	1.A	952,645	100.1230	946,162	945,000	945,085	0	(949)	0	0	3.750	3.650	MS	11,813	35,438	04/28/2014	03/01/2034
164555-BH-6	ARAPAHOE CO SD #5 CHERRY CREEK GO S2017			2	1.B FE	20,275,920	101.5200	19,522,296	19,230,000	19,486,299	0	(125,000)	0	0	4.000	3.290	JD	34,187	769,200	01/05/2017	12/15/2035
164555-DM-3	ARAPAHOE CO SD #5 CHERRY CREEK GO S2021	SD		2	1.B FE	34,384,609	112.9700	29,423,037	26,045,000	32,374,982	0	(863,042)	0	0	5.000	1.330	JD	57,878	1,302,250	08/23/2021	12/15/2039
038699-UC-6	ARAPAHOE CO SD #6 LITTLETON GO S2019A			2	1.C FE	3,997,728	113.6300	3,692,975	3,250,000	3,648,775	0	(74,640)	0	0	5.500	2.810	JD	14,896	178,750	01/11/2019	12/01/2036
041431-SF-5	ARLINGTON CO GENERAL OBLIGATION S2017			2	1.A FE	1,441,956	103.5410	1,356,387	1,310,000	1,361,465	0	(13,312)	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	103.5410	6,906,185	6,670,000	6,932,038	0	(67,780)	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	1,227,924	109.2320	1,130,551	1,035,000	1,129,761	0	(18,917)	0	0	5.000	2.870	FA	19,550	51,750	06/07/2018	08/15/2037
041431-TB-3	ARLINGTON CO GENERAL OBLIGATION S2018A	SD		2	1.A FE	9,752,208	109.2320	8,978,870	8,220,000	8,972,594	0	(150,237)	0	0	5.000	2.870	FA	155,267	411,000	06/07/2018	08/15/2037
041826-3A-4	ARLINGTON ISD GENERAL OBLIG S2017 (PSF)			2	1.A FE	1,142,818	102.0280	1,076,395	1,055,000	1,078,691	0	(10,684)	0	0	4.000	2.900	FA	15,942	42,200	06/09/2017	02/15/2035
044033-RL-4	ASHEVILLE GENERAL OBLIGATION REF S2020A			2	1.A FE	1,044,633	84.2280	859,126	1,020,000	1,036,029	0	(2,342)	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	82.1330	854,183	1,040,000	1,050,651	0	(1,552)	0	0	2.000	1.830	JD	1,733	20,800	02/28/2020	06/01/2036
05914F-6A-3	BALTIMORE CO GENERAL OBLIGATION S2020			2	1.A FE	2,622,871	104.9490	2,256,404	2,150,000	2,451,821	0	(46,215)	0	0	4.000	1.600	MS	28,667	86,000	02/26/2020	03/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05914F-6B-1	BALTIMORE CO GENERAL OBLIGATION S2020			2	1.A FE	668,712	104.4510	574,481	550,000	625,824	0	(11,594)	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	104.4510	18,712,397	17,915,000	20,384,789	0	(377,633)	0	0	4.000	1.640	MS	238,867	716,600	02/26/2020	03/01/2039
079212-6H-4	BELLEVUE GENERAL OBLIG REF S2020A			2	1.B FE	1,236,588	99.9440	1,199,328	1,200,000	1,210,876	0	(7,413)	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	99.2890	992,890	1,000,000	1,007,660	0	(5,216)	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 (PSF)			2	1.A FE	1,171,218	82.5820	978,597	1,185,000	1,173,128	0	952	0	0	1.750	1.850	FA	7,834	20,738	12/09/2021	02/15/2035
081077-Q4-4	BELTON ISD GO REF S2021 (PSF)			2	1.A FE	1,204,761	82.0950	993,350	1,210,000	1,205,427	0	332	0	0	1.875	1.910	FA	8,571	22,688	12/09/2021	02/15/2036
081077-Q5-1	BELTON ISD GO REF S2021 (PSF)			2	1.A FE	1,214,748	80.2310	986,841	1,230,000	1,216,536	0	890	0	0	1.875	1.970	FA	8,713	23,063	12/09/2021	02/15/2037
081077-Q6-9	BELTON ISD GO REF S2021 (PSF)			2	1.A FE	648,206	78.2230	508,450	650,000	648,404	0	96	0	0	2.000	2.020	FA	4,911	13,000	12/09/2021	02/15/2038
081077-Q7-7	BELTON ISD GO REF S2021 (PSF)			2	1.A FE	644,384	76.3470	496,256	650,000	644,949	0	282	0	0	2.000	2.060	FA	4,911	13,000	12/09/2021	02/15/2039
084167-LY-9	BERKELEY CO GENERAL OBLIGATION S2016			2	1.B FE	4,039,942	99.1880	3,917,926	3,950,000	3,971,372	0	(9,487)	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	101.8470	4,073,880	4,000,000	4,085,282	0	(18,971)	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	98.3780	393,512	400,000	439,395	0	(6,139)	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	97.3870	584,322	600,000	657,610	0	(8,965)	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	98.4610	1,058,456	1,075,000	1,074,539	0	39	0	0	3.125	3.130	MN	5,599	33,594	04/07/2022	05/01/2033
091212-GD-6	BIRMINGHAM PUBLIC SCHOOLS GO S2022			2	1.C FE	1,069,141	98.4040	1,057,843	1,075,000	1,069,798	0	417	0	0	3.125	3.180	MN	5,599	33,594	04/07/2022	05/01/2034
091212-GE-4	BIRMINGHAM PUBLIC SCHOOLS GO S2022			2	1.C FE	988,930	97.6770	976,770	1,000,000	990,073	0	713	0	0	3.125	3.230	MN	5,208	31,250	04/07/2022	05/01/2035
091212-GF-1	BIRMINGHAM PUBLIC SCHOOLS GO S2022			2	1.C FE	1,035,362	98.2350	1,021,644	1,040,000	1,035,780	0	271	0	0	3.250	3.290	MN	5,633	33,800	04/07/2022	05/01/2036
091212-GG-9	BIRMINGHAM PUBLIC SCHOOLS GO S2022			2	1.C FE	889,452	96.7240	870,516	900,000	890,359	0	564	0	0	3.250	3.350	MN	4,875	29,250	04/07/2022	05/01/2037
091212-GH-7	BIRMINGHAM PUBLIC SCHOOLS GO S2022			2	1.C FE	1,096,623	95.6720	1,052,392	1,100,000	1,096,866	0	165	0	0	3.375	3.400	MN	6,188	37,125	04/07/2022	05/01/2038
091212-GJ-3	BIRMINGHAM PUBLIC SCHOOLS GO S2022			2	1.C FE	1,090,848	94.4470	1,038,917	1,100,000	1,091,500	0	413	0	0	3.375	3.440	MN	6,188	37,125	04/07/2022	05/01/2039
091212-GK-0	BIRMINGHAM PUBLIC SCHOOLS GO S2022			2	1.C FE	1,086,096	93.1590	1,024,749	1,100,000	1,087,019	0	581	0	0	3.375	3.470	MN	6,188	37,125	04/07/2022	05/01/2040
091212-GL-8	BIRMINGHAM PUBLIC SCHOOLS GO S2022			2	1.C FE	1,082,532	91.9150	1,011,065	1,100,000	1,083,616	0	677	0	0	3.375	3.490	MN	6,188	37,125	04/07/2022	05/01/2041
091212-GM-6	BIRMINGHAM PUBLIC SCHOOLS GO S2022			2	1.C FE	1,096,854	93.2640	1,025,904	1,100,000	1,097,009	0	113	0	0	3.500	3.520	MN	6,417	38,500	04/07/2022	05/01/2042
094797-Y8-4	BLOOMINGTON ISD#271 GO S2014B			2	1.A FE	7,559,339	100.3710	7,542,881	7,515,000	7,520,392	0	(4,943)	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 S20 (PSF)	@			1.A FE	821,060	75.5950	755,950	1,000,000	876,799	0	18,747	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 S20 (PSF)	@		2	1.A FE	1,034,150	71.8290	933,777	1,300,000	1,107,680	0	24,755	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 (PSF)				1.A FE	250,000	87.2240	218,060	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	99.5030	10,572,194	10,625,000	10,348,309	0	23,207	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	83.5620	835,620	1,000,000	983,676	0	923	0	0	2.375	2.510	JJ	11,875	23,750	08/29/2019	07/01/2038
108673-RF-3	BRIDGEWATER-RARITAN REGL SCH DIST GO S23			2	1.B FE	2,409,273	37.6940	2,555,653	6,780,000	2,410,548	0	1,275	0	0	0.050	4.730	JJ	38	0	12/13/2023	07/15/2046
108673-RG-1	BRIDGEWATER-RARITAN REGL SCH DIST GO S23			2	1.B FE	2,275,723	35.3280	2,421,734	6,855,000	2,276,905	0	1,182	0	0	0.050	4.830	JJ	38	0	12/13/2023	07/15/2047
108673-RH-9	BRIDGEWATER-RARITAN REGL SCH DIST GO S23			2	1.B FE	1,490,491	33.3780	1,588,125	4,758,000	1,491,291	0	800	0	0	0.050	4.880	JJ	26	0	12/13/2023	07/15/2048
117583-M9-2	BRYAN ISD GENERAL OBLIG S2021 (PSF)			2	1.A FE	4,608,358	84.0180	3,881,632	4,620,000	4,610,066	0	713	0	0	2.000	2.020	FA	34,907	92,400	06/24/2021	02/15/2036
117583-N2-6	BRYAN ISD GENERAL OBLIG S2021 (PSF)			2	1.A FE	4,677,469	81.8150	3,857,577	4,715,000	4,682,572	0	2,129	0	0	2.000	2.060	FA	35,624	94,300	06/24/2021	02/15/2037
117583-N3-4	BRYAN ISD GENERAL OBLIG S2021 (PSF)			2	1.A FE	4,749,635	78.4540	3,773,637	4,810,000	4,757,251	0	3,178	0	0	2.000	2.090	FA	36,342	96,200	06/24/2021	02/15/2038
117583-N4-2	BRYAN ISD GENERAL OBLIG S2021 (PSF)			2	1.A FE	4,906,367	77.9750	3,828,573	4,910,000	4,906,789	0	175	0	0	2.125	2.130	FA	39,416	104,338	06/24/2021	02/15/2039
117583-N5-9	BRYAN ISD GENERAL OBLIG S2021 (PSF)			2	1.A FE	4,993,193	76.3350	3,832,017	5,020,000	4,996,134	0	1,223	0	0	2.125	2.160	FA	40,299	106,675	06/24/2021	02/15/2040
117583-N6-7	BRYAN ISD GENERAL OBLIG S2021 (PSF)			2	1.A FE	5,072,213	74.8390	3,835,499	5,125,000	5,077,594	0	2,257	0	0	2.125	2.190	FA	41,142	108,906	06/24/2021	02/15/2041
117583-N7-5	BRYAN ISD GENERAL OBLIG S2021 (PSF)			2	1.A FE	5,153,229	73.2670	3,835,527	5,235,000	5,161,074	0	3,279	0	0	2.125	2.220	FA	42,025	111,244	06/24/2021	02/15/2042
121638-HJ-2	BURLINGTON CNTY GO S2020A			2	1.C FE	1,184,494	90.1780	1,059,592	1,175,000	1,180,921	0	(1,047)	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	88.6850	1,064,220	1,200,000	1,198,970	0	98	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	87.2120	1,077,068	1,235,000	1,226,981	0	688	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	85.9230	1,086,926	1,265,000	1,248,504	0	1,273	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	84.0700	1,097,114	1,305,000	1,279,701	0	1,769	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	88.8350	5,694,324	6,410,000	6,341,421	0	3,744	0	0	2.750	2.840	FA	73,448	176,275	09/18/2019	08/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
131537-E4-0	CALVERT CO GENERAL OBLIGATION REF S2016			2	1.A FE	2,575,423	97.5430	2,399,558	2,460,000	2,491,537	0	(12,135)	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	100.1200	991,188	990,000	980,178	0	646	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	2,713,394	100.0310	2,735,848	2,735,000	2,721,272	0	1,461	0	0	3.000	3.070	FA	30,997	82,050	03/02/2018	02/15/2032
132285-5T-0	CAMBRIDGE GEN OBLIG LTD S2018B			2	1.A FE	2,955,000	100.1170	2,958,457	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
139078-ET-2	CANYONS SCHOOL DISTRICT GO S2018B			2	1.A FE	5,000,296	101.7840	5,165,538	5,075,000	5,017,242	0	3,578	0	0	3.625	3.740	JD	8,176	183,969	10/24/2018	06/15/2036
139078-GC-7	CANYONS SCHOOL DISTRICT S2021A			2	1.A FE	4,325,307	79.3130	4,572,394	5,765,000	4,371,371	0	46,064	0	0	1.750	4.273	JD	4,484	100,888	06/12/2023	06/15/2036
142665-EM-6	CARLSBAD USD GO REF S2016			2	1.C FE	2,008,986	100.0700	1,971,379	1,970,000	1,980,703	0	(3,953)	0	0	3.000	2.780	FA	24,625	59,100	01/21/2016	08/01/2031
144879-6P-3	CARROLL CO GENERAL OBLIGATION REF S2015			2	1.A FE	1,399,875	100.3610	1,364,910	1,360,000	1,368,268	0	(4,341)	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	100.4560	1,361,179	1,355,000	1,361,420	0	(3,368)	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	83.3980	833,980	1,000,000	993,797	0	653	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	82.6510	826,510	1,000,000	996,357	0	340	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	81.0820	810,820	1,000,000	991,069	0	749	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	80.2420	802,420	1,000,000	994,113	0	446	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	78.0040	780,040	1,000,000	986,817	0	909	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	76.7450	767,450	1,000,000	996,327	0	232	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	74.4500	744,500	1,000,000	990,927	0	528	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	72.4830	724,830	1,000,000	984,965	0	809	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	70.7360	707,360	1,000,000	978,467	0	1,076	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	83.9650	923,615	1,100,000	1,099,494	0	46	0	0	1.625	1.630	MN	2,979	17,875	11/18/2021	11/01/2033
144880-DH-1	CARROLL CO GENERAL OBLIGATION S2021			2	1.A FE	1,086,668	82.6570	909,227	1,100,000	1,088,626	0	946	0	0	1.625	1.730	MN	2,979	17,875	11/18/2021	11/01/2034
144880-DJ-7	CARROLL CO GENERAL OBLIGATION S2021			2	1.A FE	1,097,283	81.7370	899,107	1,100,000	1,097,651	0	176	0	0	1.750	1.770	MN	3,208	19,250	11/18/2021	11/01/2035
144880-DK-4	CARROLL CO GENERAL OBLIGATION S2021			2	1.A FE	1,091,398	79.5030	874,533	1,100,000	1,092,462	0	517	0	0	1.750	1.810	MN	3,208	19,250	11/18/2021	11/01/2036
144880-DL-2	CARROLL CO GENERAL OBLIGATION S2021			2	1.A FE	1,084,886	76.9840	846,824	1,100,000	1,086,619	0	841	0	0	1.750	1.850	MN	3,208	19,250	11/18/2021	11/01/2037
145232-GT-5	CARROLL ISD GO REF S2019A (PSF)			2	1.A FE	2,214,472	95.2440	2,114,417	2,220,000	2,215,736	0	320	0	0	2.750	2.770	FA	23,063	61,050	11/13/2019	02/15/2035
145232-GU-2	CARROLL ISD GO REF S2019A (PSF)			2	1.A FE	2,267,223	93.9370	2,146,460	2,285,000	2,270,957	0	957	0	0	2.750	2.810	FA	23,739	62,838	11/13/2019	02/15/2036
145232-GV-0	CARROLL ISD GO REF S2019A (PSF)			2	1.A FE	2,316,414	92.1210	2,160,237	2,345,000	2,321,973	0	1,427	0	0	2.750	2.840	FA	24,362	64,488	11/13/2019	02/15/2037
145232-GW-8	CARROLL ISD GO REF S2019A (PSF)			2	1.A FE	2,369,199	89.0280	2,145,575	2,410,000	2,376,572	0	1,893	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	100.4550	858,890	855,000	859,181	0	(3,619)	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	96.0190	1,497,896	1,560,000	1,548,378	0	1,204	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	100.1480	2,208,263	2,205,000	2,215,129	0	(4,659)	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	99.8100	219,582	220,000	217,829	0	354	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.B FE	2,729,392	88.1660	2,442,198	2,770,000	2,737,141	0	1,972	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	83.8230	2,799,688	3,340,000	3,303,210	0	2,528	0	0	2.000	2.100	FA	27,833	66,800	11/03/2021	08/01/2036
156792-LJ-0	CERRITOS CCD GEN OBLIG S2021D			2	1.B FE	3,831,861	82.9580	3,202,179	3,860,000	3,835,125	0	1,556	0	0	2.125	2.180	FA	34,177	82,025	11/03/2021	08/01/2037
156792-LK-7	CERRITOS CCD GEN OBLIG S2021D			2	1.B FE	4,054,245	80.4840	3,315,941	4,120,000	4,061,298	0	3,367	0	0	2.125	2.240	FA	36,479	87,550	11/03/2021	08/01/2038
156792-LL-5	CERRITOS CCD GEN OBLIG S2021D			2	1.B FE	4,364,494	80.1540	3,518,761	4,390,000	4,367,056	0	1,211	0	0	2.250	2.290	FA	41,156	98,775	11/03/2021	08/01/2039
156792-LM-3	CERRITOS CCD GEN OBLIG S2021D			2	1.B FE	4,616,446	78.6500	3,680,820	4,680,000	4,622,341	0	2,814	0	0	2.250	2.340	FA	43,875	105,300	11/03/2021	08/01/2040
156792-LN-1	CERRITOS CCD GEN OBLIG S2021D			2	1.B FE	2,098,003	77.2850	1,657,763	2,145,000	2,102,074	0	1,943	0	0	2.250	2.390	FA	20,109	48,263	11/03/2021	08/01/2041
15722T-JV-4	CHABOT-LAS POSITAS CCD GO TXBL S2021			1	1.C FE	872,387	84.0880	878,720	1,045,000	873,073	0	686	0	0	1.790	4.727	FA	7,794	0	12/18/2023	08/01/2030
15722T-JX-0	CHABOT-LAS POSITAS CCD GO TXBL S2021			1	1.C FE	10,000,000	80.6510	8,065,100	10,000,000	10,000,000	0	0	0	0	1.990	1.990	FA	82,917	199,000	07/22/2021	08/01/2032
158843-WW-8	CHANDLER LTGO REF S2014			2	1.A FE	8,333,360	100.2660	8,021,280	8,000,000	8,019,704	0	(38,540)	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	98.9180	618,238	625,000	619,952	0	458	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	100.7330	357,602	355,000	354,446	0	33	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	100.3870	296,142	295,000	293,249	0	96	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	101.7120	579,758	570,000	566,470	0	235	0	0	3.625	3.690	AO	5,166	20,663	10/30/2018	10/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
160069-XX-3	CHARLESTON CO GENERAL OBLIGATION S2015A			2	1.A FE	945,803	100.0800	945,756	945,000	945,144	0	(88)	0	0	3.000	2.990	MN	4,725	28,350	10/21/2015	11/01/2030
160069-XZ-8	CHARLESTON CO GENERAL OBLIGATION S2015A			2	1.A FE	1,134,236	99.7800	1,157,448	1,160,000	1,144,880	0	1,459	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	100.0340	1,275,434	1,275,000	1,251,574	0	1,577	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	103.2970	8,144,968	7,885,000	8,206,009	0	(78,193)	0	0	4.000	2.870	MN	52,567	315,400	11/17/2017	11/01/2035
161035-LL-2	CHARLOTTE GENERAL OBLIGATION REF S2021A			2	1.A FE	3,360,805	85.8210	2,810,638	3,275,000	3,343,171	0	(8,557)	0	0	2.000	1.700	JD	5,458	65,500	11/10/2021	06/01/2034
161035-LM-0	CHARLOTTE GENERAL OBLIGATION REF S2021A			2	1.A FE	2,293,065	84.2280	1,895,130	2,250,000	2,284,236	0	(4,283)	0	0	2.000	1.780	JD	3,750	45,000	11/10/2021	06/01/2035
161035-LN-8	CHARLOTTE GENERAL OBLIGATION REF S2021A			2	1.A FE	2,152,625	82.1330	1,745,326	2,125,000	2,146,982	0	(2,742)	0	0	2.000	1.850	JD	3,542	42,500	11/10/2021	06/01/2036
161035-LP-3	CHARLOTTE GENERAL OBLIGATION REF S2021A			2	1.A FE	2,172,339	79.6940	1,713,421	2,150,000	2,167,769	0	(2,214)	0	0	2.000	1.880	JD	3,583	43,000	11/10/2021	06/01/2037
161035-LQ-1	CHARLOTTE GENERAL OBLIGATION REF S2021A			2	1.A FE	2,162,986	76.6950	1,648,943	2,150,000	2,160,339	0	(1,287)	0	0	2.000	1.930	JD	3,583	43,000	11/10/2021	06/01/2038
161035-LR-9	CHARLOTTE GENERAL OBLIGATION REF S2021A			2	1.A FE	2,255,805	74.6800	1,680,300	2,250,000	2,254,621	0	(575)	0	0	2.000	1.970	JD	3,750	45,000	11/10/2021	06/01/2039
161681-UD-1	CHASKA ISD#112 GO S2016A			2	1.B FE	4,791,789	100.6770	4,595,905	4,565,000	4,618,060	0	(24,390)	0	0	3.500	2.920	FA	66,573	159,775	01/21/2016	02/01/2034
163195-MQ-0	CHELAN CO SD #246 WENATCHEE GO S2014			2	1.A FE	1,822,124	100.7910	1,602,577	1,590,000	1,601,152	0	(26,360)	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	2,559,915	100.7750	2,267,438	2,250,000	2,264,940	0	(35,318)	0	0	5.000	3.370	JD	9,375	112,500	04/22/2014	12/01/2032
163195-MS-6	CHELAN CO SD #246 WENATCHEE GO S2014			2	1.A FE	2,743,572	100.7500	2,443,188	2,425,000	2,440,397	0	(36,405)	0	0	5.000	3.440	JD	10,104	121,250	04/22/2014	12/01/2033
165573-A9-7	CHESTER CO GENERAL OBLIGATION REF S2014			2	1.A FE	2,475,058	100.3280	2,412,888	2,405,000	2,413,269	0	(7,731)	0	0	3.500	3.160	JJ	38,814	84,175	11/13/2014	07/15/2030
165573-B2-1	CHESTER CO GENERAL OBLIGATION REF S2014			2	1.A FE	2,640,738	100.2890	2,597,485	2,590,000	2,596,010	0	(5,621)	0	0	3.500	3.270	JJ	41,800	90,650	11/13/2014	07/15/2031
165573-B4-7	CHESTER CO GENERAL OBLIGATION REF S2014			2	1.A FE	2,793,731	100.2660	2,782,382	2,775,000	2,777,217	0	(2,089)	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	2,260,660	100.2420	2,260,457	2,255,000	2,255,660	0	(636)	0	0	3.500	3.470	JJ	36,393	78,925	11/13/2014	07/15/2034
165573-X3-5	CHESTER CO GENERAL OBLIGATION S2021			2	1.A FE	601,245	102.5970	512,985	500,000	565,115	0	(12,417)	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	102.1890	510,945	500,000	564,593	0	(12,311)	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	98.1430	4,033,677	4,110,000	4,059,286	0	3,406	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	76.9340	1,219,404	1,585,000	1,578,130	0	314	0	0	2.250	2.280	FA	14,859	35,663	11/10/2021	08/01/2041
17741R-HG-6	CITRUS CCD GENERAL OBLIGATION S2021A			2	1.B FE	10,332,432	74.2290	7,656,721	10,315,000	10,328,804	0	(1,647)	0	0	2.500	2.480	FA	107,448	257,875	11/10/2021	08/01/2046
17741R-GK-8	CITRUS CCD GO TAXABLE REF S2020A			2	1.C FE	950,280	80.3190	803,190	1,000,000	962,398	0	3,912	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	77.0230	897,318	1,165,000	888,577	0	36,511	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	69.7270	1,150,496	1,650,000	1,140,093	0	48,770	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	89.3450	3,127,075	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	87.5530	4,158,768	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	86.1020	2,389,331	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	84.6970	1,397,501	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	83.6700	1,255,050	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
184541-CS-7	CLEAR CREEK ISD GO TXBL REF S2020A (PSF)				1.A FE	2,349,560	100.3630	2,007,260	2,000,000	2,093,571	0	(82,690)	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	101.2970	3,292,153	3,250,000	3,520,123	0	(125,274)	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	82.0980	2,462,940	3,000,000	3,000,000	0	0	0	0	2.601	2.601	FA	32,513	78,030	01/14/2022	08/01/2034
190335-LY-3	COAST CCD GO REF TAXABLE REF S2022			2	1.B FE	5,500,000	81.4340	4,478,870	5,500,000	5,500,000	0	0	0	0	2.731	2.731	FA	62,585	150,205	01/14/2022	08/01/2035
194475-VN-6	COLLEGE STATION ISD GO REF S2017 (PSF)			2	1.A FE	4,019,640	98.8080	3,952,320	4,000,000	4,008,054	0	(2,090)	0	0	3.250	3.190	FA	49,111	130,000	12/21/2017	08/15/2033
198037-BT-9	COLUMBIA SCHOOL DISTRICT GO REF S16			2	1.B FE	2,197,900	101.6750	2,033,500	2,000,000	2,048,356	0	(21,369)	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	99.8820	2,806,684	2,810,000	2,799,548	0	614	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	99.8290	1,891,760	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
208418-UQ-4	CONROE ISD GENERAL OBLIG REF S14 (PSF)			2	1.A FE	1,713,632	100.2170	1,518,288	1,515,000	1,517,757	0	(22,984)	0	0	5.000	3.440	FA	28,617	75,750	01/13/2014	02/15/2030
208418-US-0	CONROE ISD GENERAL OBLIG REF S14 (PSF)			2	1.A FE	2,135,168	100.2170	1,919,156	1,915,000	1,918,056	0	(25,672)	0	0	5.000	3.620	FA	36,172	95,750	01/13/2014	02/15/2032
208418-B4-4	CONROE ISD GENERAL OBLIG REF S16A (PSF)			2	1.A FE	6,534,960	101.5170	6,091,020	6,000,000	6,135,982	0	(61,333)	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	101.9240	5,096,200	5,000,000	5,188,450	0	(42,343)	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	82.5060	6,039,439	7,320,000	7,254,941	0	2,951	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	75.3380	10,200,765	13,540,000	13,539,823	0	(2)	0	0	2.650	2.650	FA	135,550	358,810	01/12/2022	02/15/2047

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
232392-AX-8	CUYAHOGA CNTY CCD S2018			2	1.B FE	2,803,707	104.3830	2,557,384	2,450,000	2,562,761	0	(44,355)	0	0	5.000	3.010	JD	10,208	122,500	02/01/2018	12/01/2037
232769-BQ-1	CYPRESS-FAIRBANKS ISD GO REF S15A (PSF)			2	1.A FE	4,306,845	100.5040	4,120,664	4,100,000	4,128,537	0	(24,654)	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	101.5400	9,382,296	9,240,000	9,274,543	0	(7,655)	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	104.7910	1,336,085	1,275,000	1,321,579	0	(8,244)	0	0	4.000	3.220	FA	19,267	51,000	01/18/2019	02/15/2035
232769-HM-4	CYPRESS-FAIRBANKS ISD GO REF S2020A(PSF)			2	1.A FE	2,891,640	73.4180	2,936,720	4,000,000	2,892,778	0	1,138	0	0	2.250	4.500	FA	34,000	0	12/19/2023	02/15/2042
234685-LH-6	DALLAS CO CCD GO LTD REF S2016	SD		2	1.A FE	10,165,644	100.6970	9,450,413	9,385,000	9,569,100	0	(84,086)	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	78.8590	6,703,015	8,500,000	8,500,000	0	0	0	0	2.500	2.500	FA	80,278	212,500	01/21/2022	02/15/2042
235308-H6-3	DALLAS ISD GENERAL OBLIGATION S22 (PSF)			2	1.A FE	10,625,000	78.2370	8,312,681	10,625,000	10,624,837	0	0	0	0	2.625	2.625	FA	105,365	278,906	01/21/2022	02/15/2044
235308-E5-8	DALLAS ISD GO TAXABLE REF S2021B (PSF)				1.A FE	5,000,000	84.4080	4,220,400	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	82.8290	2,484,870	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	79.8470	2,155,869	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	100.4510	1,255,638	1,250,000	1,254,268	0	(2,914)	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.C FE	1,665,758	99.3580	1,659,279	1,670,000	1,667,563	0	334	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.C FE	1,804,032	99.2240	1,815,799	1,830,000	1,812,372	0	1,563	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	99.7280	1,969,628	1,975,000	1,946,763	0	3,281	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	99.6020	2,031,881	2,040,000	1,995,768	0	4,433	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	100.0030	2,105,063	2,105,000	2,064,113	0	3,581	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	100.0100	2,175,218	2,175,000	2,143,182	0	2,464	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	86.7700	6,308,179	7,270,000	7,622,052	0	(55,181)	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	85.8710	2,000,794	2,330,000	2,439,982	0	(17,191)	0	0	3.116	2.259	JD	6,050	72,603	02/24/2021	12/01/2035
248775-6Y-9	DENTON CO GO LTD REF S2019A			2	1.A FE	9,335,532	91.3800	8,630,841	9,445,000	9,360,626	0	6,196	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	97.2360	2,946,251	3,030,000	3,005,667	0	1,282	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	100.3230	7,022,610	7,000,000	7,116,941	0	(58,807)	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	94.0430	2,666,119	2,835,000	2,830,168	0	438	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	75.7100	13,521,806	17,860,000	17,969,915	0	(15,547)	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	96.8680	2,436,230	2,515,000	2,476,643	0	2,748	0	0	3.000	3.160	JD	6,288	75,450	08/22/2017	06/01/2035
25009X-QU-2	DES MOINES GENERAL OBLIGATION S2020D			2	1.B FE	2,426,606	71.8400	2,492,848	3,470,000	2,451,951	0	25,345	0	0	1.875	4.542	JD	5,422	32,531	06/07/2023	06/01/2039
250353-BG-3	DESCHUTES PUBLIC LIBRARY DIST GO S2021			2	1.C FE	12,740,518	80.8660	10,237,636	12,660,000	12,720,882	0	(7,576)	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	88.6760	7,515,291	8,475,000	8,475,000	0	0	0	0	2.108	2.108	FA	74,439	178,653	11/24/2021	08/01/2029
250375-LX-8	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	5,000,000	84.7390	4,236,950	5,000,000	5,000,000	0	0	0	0	2.458	2.458	FA	51,208	122,900	11/24/2021	08/01/2032
250375-LY-6	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	2,620,000	83.9790	2,200,250	2,620,000	2,620,000	0	0	0	0	2.588	2.588	FA	28,252	67,806	11/24/2021	08/01/2033
250375-LZ-3	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	6,520,000	83.0350	5,413,882	6,520,000	6,520,000	0	0	0	0	2.688	2.688	FA	73,024	175,258	11/24/2021	08/01/2034
250375-MA-7	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	5,475,000	82.0820	4,493,990	5,475,000	5,475,000	0	0	0	0	2.778	2.778	FA	63,373	152,096	11/24/2021	08/01/2035
250375-MB-5	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	6,290,000	81.4700	5,124,463	6,290,000	6,290,000	0	0	0	0	2.878	2.878	FA	75,428	181,026	11/24/2021	08/01/2036
250375-MB-5	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	2,394,809	81.4700	1,975,648	2,425,000	2,398,162	0	1,732	0	0	2.878	2.984	FA	29,080	69,792	01/14/2022	08/01/2036
250375-MC-3	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	4,635,000	80.9740	3,753,145	4,635,000	4,635,000	0	0	0	0	2.978	2.978	FA	57,513	138,030	11/24/2021	08/01/2037
250375-MC-3	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	1,242,175	80.9740	1,012,175	1,250,000	1,242,925	0	414	0	0	2.978	3.028	FA	15,510	37,225	01/14/2022	08/01/2037
259291-MV-1	DOUGLAS CO SD #1 GO S2015			2	1.C FE	10,154,984	100.5690	9,579,197	9,525,000	9,596,030	0	(72,186)	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	94.2570	8,153,231	8,650,000	8,586,984	0	3,530	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	101.4970	5,074,850	5,000,000	4,970,599	0	1,552	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	101.3990	5,069,950	5,000,000	4,932,537	0	2,972	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	100.8500	5,042,500	5,000,000	4,905,381	0	3,824	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	100.0780	2,877,243	2,875,000	2,874,999	0	(15,520)	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	100.0500	3,001,500	3,000,000	2,999,993	0	(15,212)	0	0	4.000	3.220	MS	40,000	120,000	12/08/2014	09/01/2032
26371G-WN-6	DUBLIN CITY SCHOOL DIST GO S2022			2	1.A FE	2,616,097	83.2760	2,219,305	2,665,000	2,620,150	0	2,241	0	0	2.500	2.630	JD	5,552	66,625	02/10/2022	12/01/2039

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
26371G-WP-1	DUBLIN CITY SCHOOL DIST GO S2022			2	1.A FE	2,703,956	84.1000	2,295,930	2,730,000	2,705,977	0	1,107	0	0	2.625	2.690	JD	5,972	71,663	02/10/2022	12/01/2040
26362V-SA-7	DUBLIN USD GENERAL OBLIGATION REF S2021			2	1.B FE	3,778,289	80.4140	3,091,918	3,845,000	3,785,139	0	3,140	0	0	2.250	2.370	FA	36,047	86,513	10/07/2021	08/01/2039
26362V-RD-2	DUBLIN USD GENERAL OBLIGATION S2021A-2			2	1.B FE	2,759,533	81.5200	2,274,408	2,790,000	2,763,650	0	1,828	0	0	1.875	1.960	FA	21,797	52,313	09/10/2021	08/01/2036
26362V-RE-0	DUBLIN USD GENERAL OBLIGATION S2021A-2			2	1.B FE	3,000,000	81.0330	2,430,990	3,000,000	3,000,000	0	0	0	0	2.000	2.000	FA	25,000	60,000	09/10/2021	08/01/2037
26362V-RF-7	DUBLIN USD GENERAL OBLIGATION S2021A-2			2	1.B FE	3,207,035	78.4760	2,534,775	3,230,000	3,209,708	0	1,181	0	0	2.000	2.050	FA	26,917	64,600	09/10/2021	08/01/2038
26362V-RG-5	DUBLIN USD GENERAL OBLIGATION S2021A-2			2	1.B FE	3,413,579	76.6500	2,655,923	3,465,000	3,419,127	0	2,463	0	0	2.000	2.100	FA	28,875	69,300	09/10/2021	08/01/2039
26362V-RH-3	DUBLIN USD GENERAL OBLIGATION S2021A-2			2	1.B FE	3,695,605	76.5330	2,839,374	3,710,000	3,697,090	0	640	0	0	2.125	2.150	FA	32,849	78,838	09/10/2021	08/01/2040
26362V-RJ-9	DUBLIN USD GENERAL OBLIGATION S2021A-2			2	1.B FE	3,928,553	75.0900	2,981,073	3,970,000	3,932,477	0	1,731	0	0	2.125	2.190	FA	35,151	84,363	09/10/2021	08/01/2041
269408-PW-4	EAGAN GENERAL OBLIGATION S2018A			2	1.A FE	1,408,903	97.3040	1,479,021	1,520,000	1,429,618	0	4,329	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	104.7620	4,085,718	3,900,000	4,091,681	0	(61,749)	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	99.9390	2,058,743	2,060,000	2,054,351	0	438	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	99.2270	1,160,956	1,170,000	1,165,967	0	401	0	0	2.875	2.920	MS	11,213	33,638	11/16/2017	09/01/2032
278445-JV-4	EAU CLAIRE AREA SCH DIST GO REF S2023			2	1.C FE	7,457,274	97.9640	7,410,977	7,565,000	7,460,558	0	3,283	0	0	3.750	3.860	AO	70,922	159,180	01/19/2023	04/01/2041
278445-JW-2	EAU CLAIRE AREA SCH DIST GO REF S2023			2	1.C FE	7,828,529	98.5850	7,743,852	7,855,000	7,829,162	0	634	0	0	3.875	3.900	AO	76,095	170,792	01/19/2023	04/01/2042
278444-HZ-0	EAU CLAIRE GENERAL OBLIGATION S2019A			2	1.C FE	519,619	89.9270	472,117	525,000	521,480	0	444	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	260,997	97.8640	278,912	285,000	262,273	0	3,716	8,339	0	2.500	4.667	FA	2,969	7,125	06/07/2016	02/01/2028
280659-TX-1	EDINA ISD #273 GENERAL OBLIGATION S2015A			2	1.A FE	9,086,093	100.7240	8,687,445	8,625,000	8,684,876	0	(53,573)	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	4,964,243	101.1980	4,695,587	4,640,000	4,727,638	0	(32,473)	0	0	3.250	2.490	FA	62,833	150,800	01/14/2016	08/01/2029
283461-G7-0	EL PASO CO SD #020 GO S2017			2	1.B FE	2,216,008	104.8980	1,993,062	1,900,000	2,004,479	0	(33,302)	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	100.2290	997,279	995,000	995,948	0	(6,014)	0	0	4.000	3.380	MS	13,267	39,800	06/15/2015	03/01/2029
30382A-LE-0	FAIRFAX CO GENERAL OBLIGATION S2021A			2	1.A FE	2,931,686	81.9330	2,281,834	2,785,000	2,891,979	0	(13,905)	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	81.9330	8,193,300	10,000,000	10,384,125	0	(49,927)	0	0	2.000	1.440	AO	50,000	200,000	01/26/2021	10/01/2036
30382A-KF-8	FAIRFAX CO GO TAXABLE REF S2020B				1.A FE	12,500,000	86.7530	10,844,125	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	84.7510	10,593,875	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	98.9280	667,764	675,000	673,185	0	104	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	100.0140	900,126	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	92.7970	4,282,582	4,615,000	4,591,878	0	1,372	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	90.4910	4,280,224	4,730,000	4,682,742	0	2,566	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	104.0510	400,596	385,000	402,175	0	(7,584)	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	102.6220	2,052,440	2,000,000	2,077,111	0	(28,584)	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	100.8150	8,791,068	8,720,000	8,945,963	0	(83,047)	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	1,670,685	99.7530	1,625,974	1,630,000	1,631,543	0	(4,783)	0	0	3.000	2.700	MN	8,150	48,900	10/14/2014	05/01/2032
346623-DN-8	FORSYTH CO GENERAL OBLIGATION S2014			2	1.A FE	2,039,820	99.7210	1,994,420	2,000,000	2,001,494	0	(4,702)	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	103.6680	1,487,636	1,435,000	1,508,292	0	(32,511)	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	102.9130	3,612,246	3,510,000	3,607,672	0	(28,972)	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	81.8190	3,043,667	3,720,000	3,728,532	0	(1,426)	0	0	2.625	2.580	JJ	48,825	97,650	01/29/2020	07/01/2041
355748-UZ-5	FREDERICK GENERAL OBLIGATION S2018			2	1.B FE	1,532,208	100.4330	1,546,668	1,540,000	1,534,628	0	511	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	87.8120	439,060	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	86.1080	1,291,620	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	84.5040	464,772	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	83.1270	187,036	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	81.9840	196,762	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	80.8770	808,770	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	79.8590	119,789	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	79.1060	755,462	955,000	955,000	0	0	0	0	2.520	2.520	FA	10,028	24,066	05/12/2021	08/01/2036

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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
357172-D3-6	FREMONT UHSD GO TAXABLE REF S2021			1	1.A FE	1,155,000	77.9840	900,715	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	76.8400	991,236	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	75.7280	757,280	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	74.7170	747,170	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	79.6060	796,060	1,000,000	911,651	0	16,315	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	99.0580	990,580	1,000,000	1,067,394	0	(31,371)	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	99.1020	1,486,530	1,500,000	1,643,271	0	(45,057)	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	99.1670	619,794	625,000	696,213	0	(16,771)	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	98.8230	2,223,518	2,250,000	2,554,736	0	(57,243)	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	98.2390	555,050	565,000	652,293	0	(13,583)	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	82.1870	616,403	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	75.9500	303,800	400,000	284,836	0	7,436	0	0	1.841	5.300	FA	2,782	7,364	11/14/2022	02/15/2035
361050-GH-4	FUQUAY-VARINA GENERAL OBLIGATION S2018			2	1.B FE	842,189	100.7340	856,239	850,000	844,206	0	427	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	102.9080	1,800,890	1,750,000	1,803,519	0	(14,655)	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	102.1510	1,603,771	1,570,000	1,604,435	0	(9,378)	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	101.0020	5,555,110	5,500,000	5,525,009	0	(21,616)	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	107.3300	2,683,250	2,500,000	2,688,417	0	(42,303)	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	2,507,358	102.8170	2,159,157	2,100,000	2,176,774	0	(45,739)	0	0	5.000	2.680	FA	39,667	105,000	01/12/2016	08/15/2036
373046-WS-6	GEORGETOWN ISD GO S2019A (PSF)			2	1.A FE	2,652,475	103.8430	2,596,075	2,500,000	2,579,797	0	(15,769)	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	102.7920	4,820,945	4,690,000	4,797,179	0	(21,064)	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	78.1040	6,248,320	8,000,000	7,999,876	0	2	0	0	2.625	2.625	FA	79,333	210,000	01/20/2022	08/15/2044
374100-LW-3	GERMANTOWN SCHOOL DIST GO TAXABLE S21A			2	1.D FE	2,145,000	81.8550	1,755,790	2,145,000	2,145,000	0	0	0	0	2.350	2.350	APR	25,204	75,611	10/26/2021	10/01/2033
374100-LX-1	GERMANTOWN SCHOOL DIST GO TAXABLE S21A			2	1.D FE	4,890,000	81.7490	3,997,526	4,890,000	4,890,000	0	0	0	0	2.450	2.450	APR	59,903	179,708	10/26/2021	04/01/2034
37970P-HG-0	GLOUCESTER CO IMPT AUTH REV CO GTD S15			2	1.C FE	3,789,550	100.7440	3,702,342	3,675,000	3,692,200	0	(13,343)	0	0	4.000	3.610	AO	36,750	147,000	08/27/2015	04/01/2033
382505-KS-3	GOODYEAR GENERAL OBLIGATION S2017			2	1.B FE	486,191	101.1890	480,648	475,000	479,412	0	(1,186)	0	0	3.000	2.720	JJ	7,125	14,250	10/27/2017	07/01/2029
382505-KV-6	GOODYEAR GENERAL OBLIGATION S2017			2	1.B FE	595,464	102.1790	587,529	575,000	583,146	0	(2,172)	0	0	3.500	3.070	JJ	10,063	20,125	10/27/2017	07/01/2032
382505-KZ-7	GOODYEAR GENERAL OBLIGATION S2017			2	1.B FE	1,205,798	103.4190	1,163,464	1,125,000	1,157,209	0	(8,577)	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	98.5980	492,990	500,000	495,142	0	281	0	0	3.250	3.340	JJ	8,125	16,250	10/27/2017	07/01/2037
385444-EK-6	GRAND FORKS GENERAL OBLIGATION REF S23F			2	1.C FE	840,631	110.6860	935,297	845,000	840,625	0	(6)	0	0	5.000	5.040	JD	4,694	0	10/24/2023	12/01/2044
385444-EM-2	GRAND FORKS GENERAL OBLIGATION REF S23F			2	1.C FE	827,093	109.8050	916,872	835,000	827,095	0	3	0	0	5.000	5.070	JD	4,639	0	10/24/2023	12/01/2046
385444-EN-0	GRAND FORKS GENERAL OBLIGATION REF S23F			2	1.C FE	820,829	109.4870	908,742	830,000	820,831	0	2	0	0	5.000	5.080	JD	4,611	0	10/24/2023	12/01/2047
385444-EP-5	GRAND FORKS GENERAL OBLIGATION REF S23F			2	1.C FE	815,694	109.1810	900,743	825,000	815,695	0	1	0	0	5.000	5.080	JD	4,583	0	10/24/2023	12/01/2048
391554-BV-3	GREATER ALBANY SCH DIST #8J GO S2017			2	1.B FE	3,121,679	107.4700	2,826,461	2,630,000	2,817,481	0	(50,966)	0	0	5.000	2.820	JD	5,844	131,500	07/14/2017	06/15/2035
395460-5Z-7	GREENSBORO GENERAL OBLIGATION S2020B			2	1.A FE	685,236	76.8180	522,362	680,000	683,366	0	(501)	0	0	2.125	2.040	AO	3,613	14,450	02/28/2020	04/01/2039
401784-H5-5	GUILFORD CO GO PUB IMPT S2017B			2	1.A FE	5,225,880	98.5070	5,270,125	5,350,000	5,260,948	0	5,760	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	98.9460	6,421,595	6,490,000	7,250,057	0	(90,057)	0	0	3.000	1.430	JD	16,225	194,700	11/30/2021	12/01/2035
409558-8A-4	HAMPTON GO LTD S20A (GREEN BOND)			2	1.B FE	403,536	82.7080	330,832	400,000	402,489	0	(348)	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	80.2200	296,814	370,000	370,686	0	(96)	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	77.7270	104,931	135,000	134,487	0	30	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	75.9280	337,880	445,000	439,668	0	285	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	75.8680	102,422	135,000	134,340	0	33	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	85.7110	2,965,601	3,460,000	3,433,102	0	1,295	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	84.5050	2,999,928	3,550,000	3,501,993	0	2,138	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	94.0280	1,142,440	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	88.5970	974,567	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

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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
409558-8P-1	HAMPTON GO TAXABLE REF S2020B				1.B FE	1,580,000	86.6570	1,369,181	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	82.6040	2,986,135	3,615,000	3,615,000	0	0	0	0	2.320	2.320	MS	27,956	83,868	02/03/2022	09/01/2033
40955P-BJ-3	HAMPTON GO TXBL REF S2022B			2	1.B FE	3,703,404	81.4810	3,014,797	3,700,000	3,702,822	0	(296)	0	0	2.400	2.390	MS	29,600	88,800	02/03/2022	09/01/2034
412487-CC-2	HARFORD CO GENERAL OBLIGATION S2014			2	1.A FE	2,158,203	100.0820	2,071,697	2,070,000	2,071,981	0	(10,290)	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	100.0790	2,091,651	2,090,000	2,091,611	0	(8,566)	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	100.0780	2,106,642	2,105,000	2,106,275	0	(6,998)	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	100.3700	2,007,400	2,000,000	1,999,105	0	72	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	80.3550	3,013,313	3,750,000	3,709,333	0	1,916	0	0	2.500	2.580	AO	23,438	93,750	02/02/2022	10/01/2040
412487-KZ-2	HARFORD CO GENERAL OBLIGATION S2022A			2	1.A FE	3,686,888	79.0030	2,962,613	3,750,000	3,691,622	0	2,553	0	0	2.500	2.610	AO	23,438	93,750	02/02/2022	10/01/2041
414005-K2-3	HARRIS CO ROAD GO S2021			2	1.A FE	2,136,993	76.9140	1,653,651	2,150,000	2,138,438	0	615	0	0	2.000	2.040	AO	10,750	43,000	08/05/2021	10/01/2039
414005-K3-1	HARRIS CO ROAD GO S2021			2	1.A FE	2,195,000	76.5600	1,680,492	2,195,000	2,195,000	0	0	0	0	2.100	2.100	AO	11,524	46,095	08/05/2021	10/01/2040
414005-K4-9	HARRIS CO ROAD GO S2021			2	1.A FE	2,238,141	75.4000	1,688,960	2,240,000	2,238,320	0	76	0	0	2.125	2.130	AO	11,900	47,600	08/05/2021	10/01/2041
415365-HG-3	HARRISON CENTRAL SCHOOL DIST GO S2018			2	1.A FE	406,122	100.0230	405,093	405,000	405,330	0	(147)	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	96.1290	884,387	920,000	904,028	0	665	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	107.1470	6,568,111	6,130,000	7,361,027	0	(146,581)	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	105.7990	6,744,686	6,375,000	7,639,335	0	(150,344)	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	104.8950	6,949,294	6,625,000	7,916,955	0	(153,353)	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	102.2370	511,185	500,000	508,948	0	(2,877)	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	90.9180	2,222,945	2,445,000	2,431,335	0	823	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	100.0580	10,045,823	10,040,000	10,114,089	0	(61,816)	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	100.5760	8,855,717	8,805,000	8,712,085	0	6,715	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	100.4040	8,945,996	8,910,000	8,870,248	0	2,591	0	0	3.375	3.420	FA	113,603	300,713	04/04/2018	02/15/2036
445047-HJ-5	HUMBLE ISD GO S2020 (PSF)			2	1.A FE	5,399,433	88.4280	4,766,269	5,390,000	5,396,012	0	(910)	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	78.3880	2,837,646	3,620,000	3,589,073	0	1,866	0	0	2.000	2.070	FA	27,351	72,400	11/19/2021	02/15/2038
445047-KY-8	HUMBLE ISD GO S2021 (PSF)			2	1.A FE	2,643,705	76.5430	2,059,007	2,690,000	2,648,397	0	2,310	0	0	2.000	2.120	FA	20,324	53,800	11/19/2021	02/15/2039
445047-KZ-5	HUMBLE ISD GO S2021 (PSF)			2	1.A FE	3,669,256	74.9100	2,820,362	3,765,000	3,678,282	0	4,447	0	0	2.000	2.170	FA	28,447	75,300	11/19/2021	02/15/2040
445047-LA-9	HUMBLE ISD GO S2021 (PSF)			2	1.A FE	3,783,245	74.9350	2,877,504	3,840,000	3,788,232	0	2,459	0	0	2.125	2.220	FA	30,827	81,600	11/19/2021	02/15/2041
446186-NT-1	HUNTINGTON BEACH CSD GO S2018B			2	1.C FE	1,043,940	102.4300	1,024,300	1,000,000	1,018,281	0	(5,543)	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	101.7870	1,440,286	1,415,000	1,433,408	0	(5,564)	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	103.2850	1,497,633	1,450,000	1,513,576	0	(16,493)	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	100.1500	2,288,428	2,285,000	2,300,961	0	(7,320)	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	100.0180	5,045,908	5,045,000	5,045,360	0	(7,461)	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	100.1320	966,274	965,000	960,740	0	376	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	100.1370	1,066,459	1,065,000	1,055,442	0	600	0	0	3.500	3.590	JD	3,106	37,275	06/13/2018	06/01/2036
462668-GV-0	IREDELL CO GENERAL OBLIGATION S2015C			2	1.A FE	1,710,995	100.2480	1,664,117	1,660,000	1,667,643	0	(5,959)	0	0	3.250	2.870	AO	13,488	53,950	12/01/2015	04/01/2032
467486-XQ-4	JACKSON CO SD#4 BLUE SPRINGS GO S2021A			2	1.B FE	11,824,100	102.4920	10,249,200	10,000,000	11,429,431	0	(184,826)	0	0	4.000	1.860	MS	133,333	400,000	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	100.2780	3,850,675	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	96.5080	5,472,004	5,670,000	6,195,456	0	(79,598)	0	0	3.500	1.900	MS	66,150	198,450	11/04/2021	03/01/2041
467520-WQ-1	JACKSON CO SD#7 LEES SUMMIT GO S2016			2	1.B FE	1,608,240	100.1310	1,501,965	1,500,000	1,502,464	0	(15,075)	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	100.4510	1,325,953	1,320,000	1,316,533	0	277	0	0	3.250	3.280	AO	10,725	42,900	03/27/2017	04/01/2034
47844P-HV-0	JOHNSON CO GENERAL OBLIGATION S2016A			2	1.A FE	2,338,815	97.8240	2,269,517	2,320,000	2,325,576	0	(2,006)	0	0	2.875	2.780	MS	22,233	66,700	09/28/2016	09/01/2034
478700-2N-6	JOHNSON CO USD #229 BLUE VALLEY GO S17A			2	1.B FE	2,458,253	97.9950	2,410,677	2,460,000	2,458,724	0	83	0	0	3.125	3.130	AO	19,219	76,875	11/14/2017	10/01/2035
478700-4J-3	JOHNSON CO USD #229 BLUE VALLEY GO S22A			2	1.B FE	2,607,398	98.6210	2,583,870	2,620,000	2,608,949	0	953	0	0	3.000	3.050	AO	19,650	78,600	04/12/2022	10/01/2033
478700-4K-0	JOHNSON CO USD #229 BLUE VALLEY GO S22A			2	1.B FE	2,690,823	99.8900	2,692,036	2,695,000	2,691,254	0	283	0	0	3.125	3.140	AO	21,055	84,219	04/12/2022	10/01/2034
478700-4L-8	JOHNSON CO USD #229 BLUE VALLEY GO S22A			2	1.B FE	2,748,336	99.4390	2,764,404	2,780,000	2,751,560	0	1,956	0	0	3.125	3.230	AO	21,719	86,875	04/12/2022	10/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
478700-4M-6	JOHNSON CO USD #229 BLUE VALLEY GO S22A			2	1.B FE	2,848,612	99.6660	2,855,431	2,865,000	2,850,094	0	921	0	0	3.250	3.300	AO	23,278	93,113	04/12/2022	10/01/2036
478700-4N-4	JOHNSON CO USD #229 BLUE VALLEY GO S22A			2	1.B FE	2,917,465	98.4720	2,914,771	2,960,000	2,921,069	0	2,188	0	0	3.250	3.370	AO	24,050	96,200	04/12/2022	10/01/2037
478740-TL-7	JOHNSON CO USD #512 GO REF S2016B			2	1.A FE	7,940,000	97.7630	7,821,040	8,000,000	7,956,013	0	2,528	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.A FE	1,814,365	100.0860	1,751,505	1,750,000	1,765,182	0	(7,016)	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	100.0720	2,301,656	2,300,000	2,290,841	0	1,076	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	99.0170	2,500,179	2,525,000	2,505,056	0	1,568	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	99.5840	2,788,352	2,800,000	2,794,004	0	341	0	0	3.500	3.520	JD	4,356	98,000	02/09/2017	06/15/2037
494656-P9-6	KING & SNOHOMISH CO SD #417 GO S2015	SD		2	1.B FE	8,871,280	102.4810	7,957,650	7,765,000	7,946,026	0	(122,972)	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	102.7820	10,278,200	10,000,000	10,771,090	0	(131,509)	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	SD		2	1.B FE	12,407,409	100.8980	12,027,042	11,920,000	11,996,900	0	(52,491)	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	108.9210	4,503,883	4,135,000	4,468,547	0	(79,502)	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	100.0920	900,828	900,000	900,326	0	(14,988)	0	0	5.000	3.100	JD	3,750	45,000	10/30/2013	12/01/2025
494890-B7-0	KING CO SD#210 FEDERAL WAY GO S2018			2	1.B FE	7,125,373	103.6570	7,043,493	6,795,000	6,948,183	0	(36,030)	0	0	4.000	3.380	JD	22,650	271,800	09/18/2018	12/01/2034
495080-TJ-2	KING CO SD#403 RENTON GO S2015			2	1.B FE	4,850,192	101.2240	4,696,794	4,640,000	4,685,971	0	(22,866)	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	100.0580	5,503,190	5,500,000	5,500,460	0	(26,410)	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	100.0550	5,703,135	5,700,000	5,700,328	0	(21,387)	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	100.0520	6,003,120	6,000,000	6,000,228	0	(17,795)	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	100.0520	6,203,224	6,200,000	6,200,121	0	(13,514)	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	100.6880	6,655,477	6,610,000	6,629,969	0	(21,243)	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	100.1990	3,005,970	3,000,000	3,000,404	0	(14,807)	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	100.1990	4,007,960	4,000,000	4,000,000	0	(18,951)	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	110.0860	2,179,703	1,980,000	2,121,440	0	(29,334)	0	0	5.000	3.250	JD	8,250	99,000	11/16/2018	12/01/2035
498531-FT-4	KLEIN ISD GEN OBLIG REF S2015A (PSF)			2	1.A FE	6,641,353	100.7070	6,530,849	6,485,000	6,513,496	0	(17,261)	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	100.3660	1,023,733	1,020,000	1,023,213	0	(2,887)	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		1	1.A FE	1,871,410	100.3660	1,831,680	1,825,000	1,830,749	0	(5,166)	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	100.7070	1,007,070	1,000,000	1,018,751	0	(11,439)	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	105.0690	2,101,380	2,000,000	2,098,669	0	(36,221)	0	0	5.000	3.000	FA	41,667	100,000	01/11/2017	08/01/2036
498531-KQ-4	KLEIN ISD GENERAL OBLIGATION S17 (PSF)			2	1.A FE	7,932,000	99.8400	7,987,200	8,000,000	7,931,586	0	(414)	0	0	4.000	4.057	FA	133,333	0	12/20/2023	08/01/2046
499513-DD-8	KNOX CO GENERAL OBLIGATION S2019B			2	1.B FE	2,407,343	87.4620	2,116,580	2,420,000	2,409,503	0	531	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	96.7810	808,121	835,000	831,410	0	474	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	85.0930	770,092	905,000	897,102	0	892	0	0	1.625	1.740	MS	4,902	14,706	10/15/2021	03/01/2032
502769-HG-0	LA CROSSE GENERAL OBLIGATION S2021A			2	1.C FE	917,461	84.6390	782,911	925,000	918,773	0	618	0	0	1.750	1.830	MS	5,396	16,188	10/15/2021	03/01/2033
508354-UW-5	LAKE CO FOREST PRES DIST GO S2015			2	1.A FE	2,136,437	100.0500	2,086,043	2,085,000	2,085,172	0	(6,622)	0	0	3.500	3.150	JD	3,243	72,975	11/09/2015	12/15/2029
511074-SF-4	LAKE TRAVIS ISD GO REF S2017 (PSF)			2	1.A FE	1,097,090	103.6560	1,036,560	1,000,000	1,035,915	0	(10,869)	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	102.0830	1,939,577	1,900,000	1,958,466	0	(17,635)	0	0	4.000	2.960	FA	28,711	76,000	12/06/2017	02/15/2037
512445-3G-0	LAKEVILLE GENERAL OBLIGATION REF S2021A			2	1.A FE	145,517	90.8630	127,208	140,000	144,220	0	(658)	0	0	2.000	1.480	FA	1,167	2,800	12/06/2021	02/01/2031
512445-3H-8	LAKEVILLE GENERAL OBLIGATION REF S2021A			2	1.A FE	139,176	89.7060	121,103	135,000	138,197	0	(497)	0	0	2.000	1.590	FA	1,125	2,700	12/06/2021	02/01/2032
512445-3J-4	LAKEVILLE GENERAL OBLIGATION REF S2021A			2	1.A FE	128,005	88.1380	110,173	125,000	127,303	0	(357)	0	0	2.000	1.680	FA	1,042	2,500	12/06/2021	02/01/2033
512445-3K-1	LAKEVILLE GENERAL OBLIGATION REF S2021A			2	1.A FE	50,899	86.7930	43,397	50,000	50,689	0	(106)	0	0	2.000	1.760	FA	417	1,000	12/06/2021	02/01/2034
512445-4W-4	LAKEVILLE GENERAL OBLIGATION S2022C			2	1.A FE	805,027	101.6390	823,276	810,000	805,388	0	269	0	0	3.625	3.680	FA	12,234	28,547	07/19/2022	02/01/2037
512445-4X-2	LAKEVILLE GENERAL OBLIGATION S2022C			2	1.A FE	829,693	100.0390	840,328	840,000	830,386	0	510	0	0	3.625	3.730	FA	12,688	29,604	07/19/2022	02/01/2038
512445-4Y-0	LAKEVILLE GENERAL OBLIGATION S2022C			2	1.A FE	866,807	100.3850	873,350	870,000	866,999	0	144	0	0	3.750	3.780	FA	13,594	31,719	07/19/2022	02/01/2039
512445-4Z-7	LAKEVILLE GENERAL OBLIGATION S2022C			2	1.A FE	895,823	100.0850	905,769	905,000	896,344	0	382	0	0	3.750	3.830	FA	14,141	32,995	07/19/2022	02/01/2040
512445-5A-1	LAKEVILLE GENERAL OBLIGATION S2022C			2	1.A FE	938,139	100.4380	944,117	940,000	938,228	0	71	0	0	3.875	3.890	FA	15,177	35,413	07/19/2022	02/01/2041
512445-5B-9	LAKEVILLE GENERAL OBLIGATION S2022C			2	1.A FE	969,053	100.2220	977,165	975,000	969,329	0	211	0	0	3.875	3.920	FA	15,742	36,732	07/19/2022	02/01/2042

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
512445-5C-7	LAKEVILLE GENERAL OBLIGATION S2022C			2	1.A FE	999,415	100.0820	1,010,828	1,010,000	999,887	0	349	0	0	3.875	3.950	FA	16,307	38,050	07/19/2022	02/01/2043
514224-PU-2	LANCASTER CENTRAL SCH DIST GO S2020A			2	1.C FE	2,873,518	88.1260	2,542,435	2,885,000	2,877,003	0	998	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	87.7480	2,575,404	2,935,000	2,924,762	0	1,109	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	83.0410	2,532,751	3,050,000	3,021,575	0	2,415	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	100.9550	7,238,474	7,170,000	7,197,613	0	(17,223)	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	87.3210	6,099,372	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-NP-3	LANE CO SD #52 BETHEL GO S2021A	@		2	1.B FE	620,920	46.8120	468,120	1,000,000	663,956	0	15,396	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	44.6020	446,020	1,000,000	643,845	0	15,179	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	106.8640	908,344	850,000	1,022,606	0	(22,050)	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	105.2760	1,052,760	1,000,000	1,199,903	0	(25,493)	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	104.2860	1,042,860	1,000,000	1,196,751	0	(25,049)	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	92.4660	1,849,320	2,000,000	2,215,326	0	(27,135)	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	91.1710	1,367,565	1,500,000	1,657,028	0	(19,755)	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	104.0310	4,670,992	4,490,000	4,591,266	0	(18,419)	0	0	4.000	3.500	JD	7,982	179,600	09/13/2018	12/15/2036
517210-XJ-4	LARIMER CO SD#R-2J THOMPSON GO S2019			2	1.C FE	4,679,200	109.7980	4,391,920	4,000,000	4,365,784	0	(67,502)	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	103.0080	772,560	750,000	772,729	0	(6,060)	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	102.9510	2,450,234	2,380,000	2,437,124	0	(11,553)	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	97.3990	560,044	575,000	571,115	0	244	0	0	3.125	3.190	MS	5,990	17,969	09/13/2017	09/01/2036
526030-X2-2	LENEXA GENERAL OBLIGATION S2015B			2	1.A FE	2,752,488	100.1540	2,704,158	2,700,000	2,709,985	0	(5,811)	0	0	3.000	2.770	MS	27,000	81,000	11/17/2015	09/01/2028
526030-2W-0	LENEXA GENERAL OBLIGATION S2018C			2	1.A FE	788,152	100.9960	807,968	800,000	791,557	0	715	0	0	3.500	3.630	MS	9,333	28,000	10/25/2018	09/01/2033
528815-KZ-5	LEWISVILLE GO LTD TAXABLE REF S2021B			2	1.A FE	400,000	83.8380	335,352	400,000	400,000	0	0	0	0	2.300	2.300	FA	3,476	9,200	11/17/2021	02/15/2033
528815-LQ-4	LEWISVILLE GO LTD TAXABLE REF S2021D			2	1.A FE	325,000	83.8380	272,474	325,000	325,000	0	0	0	0	2.300	2.300	FA	2,824	7,475	11/17/2021	02/15/2033
52882P-CZ-9	LEWISVILLE ISD GO REF S2018 (PSF)			2	1.A FE	7,922,538	102.1050	7,673,191	7,515,000	7,692,991	0	(45,592)	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	77.7960	9,335,520	12,000,000	11,865,740	0	7,118	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	SD		2	1.C FE	7,360,862	99.4910	7,183,250	7,220,000	7,239,595	0	(16,442)	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	95.8320	1,130,818	1,180,000	1,184,901	0	(2,176)	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	94.2620	5,910,227	6,270,000	6,256,303	0	826	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	93.0180	6,883,332	7,400,000	7,386,488	0	676	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	79.9250	4,291,973	5,370,000	5,328,896	0	2,235	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	88.4310	2,652,930	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	86.8310	4,450,089	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	94.5630	9,456,300	10,000,000	9,711,301	0	15,250	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	90.6680	22,667,000	25,000,000	25,316,775	0	(117,407)	0	0	3.000	2.490	FA	312,500	750,000	12/13/2019	08/01/2039
546585-LC-2	LOUISVILLE & JEFFERSON MET GOV GO S2015A			2	1.B FE	1,619,424	100.1670	1,677,797	1,675,000	1,640,136	0	2,892	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	100.2250	1,017,284	1,015,000	1,023,927	0	(3,524)	0	0	3.250	2.870	JD	2,749	32,988	09/13/2016	12/01/2034
549220-2U-4	LUBBOCK ISD GEN OBLIG S2019 (PSF)			2	1.A FE	1,595,208	102.7370	1,484,550	1,445,000	1,520,669	0	(17,160)	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	98.6250	6,011,194	6,095,000	6,084,575	0	1,511	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	98.6070	680,388	690,000	684,437	0	547	0	0	2.875	2.980	AO	4,959	19,838	09/20/2017	10/01/2032
563690-PG-5	MANKATO ISD #77 GO S2014A			2	1.B FE	5,036,700	100.0650	5,003,250	5,000,000	5,000,103	0	(4,490)	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	100.0650	5,003,250	5,000,000	4,999,892	0	(2,072)	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	100.0600	10,006,000	10,000,000	10,000,000	0	(10,823)	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	102.2030	1,205,995	1,180,000	1,208,218	0	(10,712)	0	0	4.000	3.000	JJ	23,600	47,200	10/27/2016	07/01/2035
567288-VU-6	MARICOPA CO USD #48 SCOTTSDALE GO S2021D			2	1.C FE	6,184,119	95.6700	5,118,345	5,350,000	5,939,815	0	(86,640)	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	94.0720	1,034,792	1,100,000	1,218,367	0	(17,361)	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	102.9210	1,337,973	1,300,000	1,315,493	0	(3,108)	0	0	4.000	3.710	JJ	26,000	52,000	11/15/2018	07/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
56781R-KY-2	MARIN CCD GO TAXABLE REF S2021B				1.A FE	1,545,000	84.6100	1,307,225	1,545,000	1,545,000	0	0	0	0	1.610	1.610	FA	10,364	24,875	08/25/2021	08/01/2030
56781R-KZ-9	MARIN CCD GO TAXABLE REF S2021B				1.A FE	3,000,000	82.8150	2,484,450	3,000,000	3,000,000	0	0	0	0	1.710	1.710	FA	21,375	51,300	08/25/2021	08/01/2031
56781R-LA-3	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	2,500,000	81.8210	2,045,525	2,500,000	2,500,000	0	0	0	0	1.890	1.890	FA	19,688	47,250	08/25/2021	08/01/2032
56781R-LB-1	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	5,500,000	80.7090	4,438,995	5,500,000	5,500,000	0	0	0	0	2.010	2.010	FA	46,063	110,550	08/25/2021	08/01/2033
56781R-LC-9	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	3,000,000	79.7490	2,392,470	3,000,000	3,000,000	0	0	0	0	2.140	2.140	FA	26,750	64,200	08/25/2021	08/01/2034
56781R-LD-7	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	700,000	79.0940	553,658	700,000	700,000	0	0	0	0	2.290	2.290	FA	6,679	16,030	08/25/2021	08/01/2035
56781R-LE-5	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	2,000,000	78.2920	1,565,840	2,000,000	2,000,000	0	0	0	0	2.390	2.390	FA	19,917	47,800	08/25/2021	08/01/2036
56781R-LF-2	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	5,000,000	77.6180	3,880,900	5,000,000	5,000,000	0	0	0	0	2.490	2.490	FA	51,875	124,500	08/25/2021	08/01/2037
56781R-LG-0	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	4,880,000	76.4520	3,730,858	4,880,000	4,880,000	0	0	0	0	2.540	2.540	FA	51,647	123,952	08/25/2021	08/01/2038
574157-2X-0	MARYLAND NATIONAL CAP PARK GO (PGC) S15A			2	1.A FE	1,330,949	100.2400	1,298,108	1,295,000	1,299,584	0	(4,286)	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	99.6140	1,643,631	1,650,000	1,634,438	0	1,301	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	92.4420	924,420	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	90.0060	1,332,089	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	89.1010	1,728,559	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	76.1070	761,070	1,000,000	1,001,319	0	(171)	0	0	2.000	1.980	MS	6,667	20,000	08/05/2021	03/01/2039
577285-8D-4	MAUI CO GENERAL OBLIGATION S2021			2	1.B FE	995,380	74.4120	744,120	1,000,000	995,872	0	213	0	0	2.000	2.030	MS	6,667	20,000	08/05/2021	03/01/2040
577285-8E-2	MAUI CO GENERAL OBLIGATION S2021			2	1.B FE	990,380	72.8650	728,650	1,000,000	991,350	0	416	0	0	2.000	2.060	MS	6,667	20,000	08/05/2021	03/01/2041
58178C-AQ-0	MCKINNEY GENERAL OBLIGATION LTD REF S19			2	1.A FE	689,234	99.5260	646,919	650,000	671,278	0	(4,323)	0	0	3.000	2.250	FA	7,367	19,500	08/14/2019	08/15/2034
584002-UV-9	MECKLENBURG CO GENERAL OBLIG S2016B			2	1.A FE	7,486,350	91.1300	7,841,737	8,605,000	7,949,907	0	71,559	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	98.8530	19,770,600	20,000,000	20,223,043	0	(72,772)	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	87.4170	8,741,700	10,000,000	9,888,928	0	6,980	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	1,873,310	95.2900	1,982,032	2,080,000	1,885,976	0	39,689	56,001	0	2.000	4.902	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	102.2930	73,651	72,000	74,113	0	(766)	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	102.2930	1,972,209	1,928,000	1,984,574	0	(20,519)	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	1,456,302	106.8850	1,341,407	1,255,000	1,342,284	0	(22,516)	0	0	5.000	2.960	FA	23,706	62,750	07/11/2018	08/15/2036
590760-QF-4	MESQUITE ISD GO S2018 (PSF)	SD		2	1.A FE	1,444,698	106.8850	1,330,718	1,245,000	1,331,589	0	(22,337)	0	0	5.000	2.960	FA	23,517	62,250	07/11/2018	08/15/2036
591852-K5-6	MET COUNCIL MPS-ST PAUL MET AREA GO S18C			2	1.A FE	7,226,125	100.9270	7,322,254	7,255,000	7,233,376	0	1,385	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	91.7850	2,065,163	2,250,000	2,237,359	0	850	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	97.6770	2,197,733	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	103.8270	1,438,004	1,385,000	1,438,004	39,215	(29,963)	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	103.4350	517,175	500,000	517,175	13,122	(10,472)	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	103.0170	1,571,009	1,525,000	1,571,009	36,823	(31,791)	0	0	5.000	2.700	JD	6,354	76,250	11/03/2016	12/01/2036
598022-KE-0	MIDPENINSULA REGL OPEN SPACE DIST GO S18			2	1.A FE	119,298	100.2120	120,254	120,000	119,543	0	45	0	0	3.000	3.050	MS	1,200	3,600	02/02/2018	09/01/2032
601670-NQ-1	MILPITAS USD GO S2021B			2	1.C FE	6,527,290	76.8810	5,147,183	6,695,000	6,545,145	0	8,000	0	0	2.000	2.170	FA	55,792	133,900	09/15/2021	08/01/2039
601670-NR-9	MILPITAS USD GO S2021B			2	1.C FE	3,871,080	75.2320	3,009,280	4,000,000	3,883,873	0	5,739	0	0	2.000	2.210	FA	33,333	80,000	09/15/2021	08/01/2040
601670-MK-5	MILPITAS USD GO TXBL REF S2020				1.B FE	500,000	90.2170	451,085	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	88.2910	882,910	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	86.5100	605,570	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	84.6100	846,100	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	82.8220	1,122,238	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	81.2700	727,367	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	101.0040	2,691,757	2,665,000	2,648,624	0	993	0	0	3.500	3.560	AO	23,319	93,275	04/25/2022	10/01/2036
602409-NN-0	MILWAUKEE METRO SEWER DIST GO S2022A			2	1.B FE	2,711,253	100.8220	2,772,605	2,750,000	2,714,395	0	1,962	0	0	3.500	3.620	AO	24,063	96,250	04/25/2022	10/01/2037
602409-NP-5	MILWAUKEE METRO SEWER DIST GO S2022A			2	1.B FE	2,820,802	100.8430	2,863,941	2,840,000	2,822,225	0	888	0	0	3.625	3.680	AO	25,738	102,950	04/25/2022	10/01/2038
602409-NQ-3	MILWAUKEE METRO SEWER DIST GO S2022A			2	1.B FE	2,890,826	100.5980	2,947,521	2,930,000	2,893,483	0	1,672	0	0	3.625	3.730	AO	26,553	106,213	04/25/2022	10/01/2039

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
602409-NR-1	MILWAUKEE METRO SEWER DIST GO S2022A			2	1.B FE	3,016,923	100.7780	3,048,535	3,025,000	3,017,404	0	315	0	0	3.750	3.770	AO	28,359	113,438	04/25/2022	10/01/2040
602409-NS-9	MILWAUKEE METRO SEWER DIST GO S2022A			2	1.B FE	3,099,344	99.9590	3,123,719	3,125,000	3,100,834	0	933	0	0	3.750	3.810	AO	29,297	117,188	04/25/2022	10/01/2041
602409-NT-7	MILWAUKEE METRO SEWER DIST GO S2022A			2	1.B FE	3,175,142	99.1240	3,196,749	3,225,000	3,177,827	0	1,683	0	0	3.750	3.860	AO	30,234	120,938	04/25/2022	10/01/2042
60422A-BT-7	MINNETONKA GENERAL OBLIGATION S2020A			2	1.A FE	354,358	76.9950	269,483	350,000	352,591	0	(477)	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	85.9470	236,354	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	83.7670	335,068	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	81.9520	184,392	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	80.0980	316,387	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	78.4370	211,780	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	77.0550	242,723	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	75.8330	151,666	200,000	200,000	0	0	0	0	1.780	1.780	JJ	1,780	3,560	01/06/2021	01/01/2035
60956P-YY-2	MONMOUTH CO IMPT AUTH REV CO GTD S21B			2	1.A FE	167,294	93.3740	140,061	150,000	164,036	0	(1,641)	0	0	3.000	1.730	JD	375	4,500	12/16/2021	12/01/2038
60956P-YZ-9	MONMOUTH CO IMPT AUTH REV CO GTD S21B			2	1.A FE	333,141	91.5530	274,659	300,000	326,912	0	(3,139)	0	0	3.000	1.780	JD	750	9,000	12/16/2021	12/01/2039
60956P-ZB-1	MONMOUTH CO IMPT AUTH REV CO GTD S21B			2	1.A FE	346,487	88.2510	277,991	315,000	340,594	0	(2,971)	0	0	3.000	1.890	JD	788	9,450	12/16/2021	12/01/2041
60956P-ZC-9	MONMOUTH CO IMPT AUTH REV CO GTD S21B			2	1.A FE	164,567	87.2240	130,836	150,000	161,844	0	(1,373)	0	0	3.000	1.920	JD	375	4,500	12/16/2021	12/01/2042
60956P-ZD-7	MONMOUTH CO IMPT AUTH REV CO GTD S21B			2	1.A FE	1,298,472	82.0670	984,804	1,200,000	1,280,162	0	(9,225)	0	0	3.000	2.080	JD	3,000	36,000	12/16/2021	12/01/2046
613681-3B-9	MONTGOMERY CO GEN OBLIG S2016			2	1.B FE	2,077,090	103.6470	1,798,275	1,735,000	1,816,502	0	(36,049)	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	103.6470	1,554,705	1,500,000	1,544,902	0	(19,629)	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	102.6210	3,099,154	3,020,000	3,032,536	0	(2,749)	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	99.6200	1,120,725	1,125,000	1,117,774	0	862	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	100.0010	760,008	760,000	756,991	0	308	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	100.9580	20,620,672	20,425,000	20,586,146	0	(188,915)	0	0	4.000	3.030	MN	136,167	817,000	11/06/2014	11/01/2032
613580-DH-9	MONTGOMERY CO GENERAL OBLIGATION S2020A			2	1.A FE	7,732,730	112.5480	6,454,628	5,735,000	7,176,524	0	(195,937)	0	0	5.000	1.240	JJ	143,375	286,750	01/21/2021	01/01/2040
613580-DH-9	MONTGOMERY CO GENERAL OBLIGATION S2020A	SD		2	1.A FE	2,440,495	112.5480	2,037,119	1,810,000	2,264,953	0	(61,839)	0	0	5.000	1.240	JJ	45,250	90,500	01/21/2021	01/01/2040
613580-DJ-5	MONTGOMERY CO GENERAL OBLIGATION S2020A			2	1.A FE	10,657,444	112.1440	8,893,019	7,930,000	9,899,147	0	(267,223)	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	112.5480	1,069,206	950,000	1,188,788	0	(32,457)	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	112.1440	1,115,833	995,000	1,242,075	0	(33,529)	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	113.7890	1,627,183	1,430,000	1,598,794	0	(16,871)	0	0	5.000	3.390	JJ	35,750	66,138	06/29/2022	07/01/2040
613580-EY-1	MONTGOMERY CO GENERAL OBLIGATION S2022	SD		2	1.A FE	11,216,510	113.7890	11,248,043	9,885,000	11,051,800	0	(116,621)	0	0	5.000	3.390	JJ	247,125	457,181	06/29/2022	07/01/2040
615683-LQ-0	MOORE CO GENERAL OBLIGATION S2018			2	1.B FE	1,534,500	98.4190	1,525,495	1,550,000	1,538,700	0	844	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	99.8190	1,746,833	1,750,000	1,744,809	0	531	0	0	3.000	3.040	JD	4,375	52,500	01/22/2019	06/01/2032
62451F-HR-4	MOUNTAIN VIEW-WHISMAN SD GO S2016B			2	1.A FE	3,725,581	100.3880	3,583,852	3,570,000	3,614,588	0	(15,929)	0	0	3.250	2.760	MS	38,675	116,025	04/27/2016	09/01/2033
626864-HE-5	MURRAY SCH DIST GO REF S2021			2	1.A FE	2,245,890	85.8760	1,936,504	2,255,000	2,247,457	0	757	0	0	1.750	1.790	FA	16,443	39,463	11/02/2021	02/01/2033
627627-QX-3	MUSKEGO NORWAY SCHOOL DISTRICT GO S2016			2	1.C FE	3,308,064	98.1800	3,141,760	3,200,000	3,227,613	0	(11,758)	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	100.4380	1,034,511	1,030,000	1,043,539	0	(6,792)	0	0	3.500	2.790	JD	3,004	36,050	06/08/2016	12/01/2034
642543-YJ-5	NEW BRAUNFELS ISD GO REF S2019 (PSF)			2	1.A FE	2,879,699	100.1640	2,919,781	2,915,000	2,891,277	0	2,524	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	104.9870	6,650,926	6,335,000	6,676,636	0	(103,968)	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	103.9910	2,079,820	2,000,000	2,085,717	0	(47,389)	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	100.4370	5,097,178	5,075,000	5,050,650	0	1,421	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	100.2220	4,169,235	4,160,000	4,182,762	0	(20,399)	0	0	3.750	3.230	FA	65,000	156,000	08/04/2015	02/01/2034
661334-FM-9	NORTH ORANGE CO CCD GO S2019B			2	1.B FE	4,603,001	95.2370	4,395,188	4,615,000	4,605,847	0	657	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	92.3680	2,572,449	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	101.1150	707,805	700,000	708,749	0	(5,961)	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	100.6290	2,847,801	2,830,000	2,826,049	0	285	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	100.3360	3,035,164	3,025,000	3,009,215	0	930	0	0	3.500	3.550	FA	44,115	105,875	01/11/2019	02/01/2037

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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
666195-QU-9	NORTHFIELD ISD #659 GO S2019A			2	1.A FE	3,214,922	99.2710	3,216,380	3,240,000	3,219,439	0	1,000	0	0	3.625	3.680	FA	48,938	117,450	01/11/2019	02/01/2039
66702R-UV-2	NORTHSIDE ISD GO REF S2018A (PSF)			2	1.A FE	1,525,395	101.6510	1,524,765	1,500,000	1,511,528	0	(2,930)	0	0	4.000	3.770	FA	22,667	60,000	10/26/2018	08/15/2038
671130-RV-6	OAK CREEK-FRANKLIN JOINT SD GO S2015A			2	1.A	5,046,172	100.9450	5,001,825	4,955,000	4,968,013	0	(10,165)	0	0	3.750	3.530	AO	46,453	185,813	02/23/2015	04/01/2035
674736-BU-6	OCEAN CO GENERAL OBLIGATION S2016			2	1.A FE	1,936,800	98.2580	1,886,554	1,920,000	1,923,546	0	(1,978)	0	0	2.750	2.640	AO	13,200	52,800	09/20/2016	10/01/2032
675635-MM-5	OCONOMOWOC AREA SCH DIST GO S2030			2	1.C FE	1,708,067	98.6530	1,760,956	1,785,000	1,713,081	0	5,015	0	0	3.000	3.728	AO	13,388	26,775	06/29/2023	04/01/2030
675635-MN-3	OCONOMOWOC AREA SCH DIST GO S2030			2	1.C FE	1,764,928	98.5480	1,813,283	1,840,000	1,769,156	0	4,228	0	0	3.100	3.710	AO	14,260	28,520	06/29/2023	04/01/2031
678519-VJ-5	OKLAHOMA CITY GEN OBLIG S2016			2	1.A FE	4,163,354	98.5810	4,022,105	4,080,000	4,100,364	0	(9,040)	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	99.0820	4,042,546	4,080,000	4,101,986	0	(9,729)	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	101.4540	4,418,322	4,355,000	4,421,735	0	(29,327)	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	1,369,258	97.3160	1,269,974	1,305,000	1,311,312	0	(8,300)	0	0	2.625	1.970	AO	8,564	34,256	06/21/2016	10/01/2028
679384-NX-1	OLATHE GENERAL OBLIGATION REF S22-235			2	1.B FE	2,003,216	100.9390	2,023,827	2,005,000	2,003,424	0	144	0	0	3.500	3.510	AO	17,544	70,175	06/22/2022	10/01/2032
681181-WQ-2	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	1,228,930	87.3140	1,073,962	1,230,000	1,229,283	0	111	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	86.5080	1,081,350	1,250,000	1,247,913	0	275	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	86.0530	563,647	655,000	654,505	0	56	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	84.6860	563,162	665,000	658,358	0	665	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	84.8380	576,898	680,000	675,965	0	359	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	85.6700	595,407	695,000	694,308	0	55	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	83.7360	590,339	705,000	698,996	0	432	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	82.8460	584,064	705,000	704,594	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	79.8840	575,165	720,000	715,214	0	287	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	77.9720	573,094	735,000	725,155	0	543	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	77.9650	584,738	750,000	746,978	0	154	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	76.7060	586,801	765,000	756,409	0	405	0	0	2.250	2.330	FA	7,172	17,213	10/21/2020	02/01/2041
681181-UM-3	OLMSTED CO GENERAL OBLIGATION S2015A			2	1.A FE	2,568,819	100.9860	2,433,763	2,410,000	2,430,572	0	(18,421)	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	118.3000	14,196,000	12,000,000	12,845,094	0	(145,200)	0	0	6.500	5.020	JD	65,000	780,000	03/06/2001	12/01/2030
685814-NA-9	OREGON SCH DIST GO GREEN BONDS S2019			2	1.C FE	1,525,671	96.9420	1,526,837	1,575,000	1,537,855	0	2,694	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	100.5670	849,791	845,000	841,764	0	391	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	100.4550	939,254	935,000	927,853	0	571	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	99.8650	1,043,589	1,045,000	1,032,555	0	718	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	6,978,732	99.3460	6,969,122	7,015,000	6,998,395	0	2,982	0	0	2.750	2.800	FA	80,380	192,913	10/18/2016	02/01/2029
690275-4W-9	OVERLAND PARK GENERAL OBLIGATION REFS15A			2	1.A FE	3,017,604	98.0850	2,815,040	2,870,000	2,912,283	0	(15,320)	0	0	2.500	1.930	MS	23,917	71,750	08/15/2016	09/01/2028
690564-QY-8	OWATONNA ISD #761 GO S2016A			2	1.B FE	3,510,606	99.3270	3,491,344	3,515,000	3,512,447	0	236	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	107.4220	698,243	650,000	761,502	0	(15,256)	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	107.6060	538,030	500,000	584,334	0	(11,520)	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	94.2670	471,335	500,000	542,923	0	(5,806)	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	91.8600	615,462	670,000	722,968	0	(7,136)	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	90.9900	545,940	600,000	645,812	0	(6,162)	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	89.3480	670,110	750,000	805,244	0	(7,419)	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	99.5090	860,753	865,000	866,938	0	(361)	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	85.4230	427,115	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	82.0220	410,110	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	80.4250	804,250	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	115.2230	1,013,962	880,000	1,082,076	0	(28,332)	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	1,092,539	114.8960	947,892	825,000	1,010,875	0	(26,000)	0	0	5.000	1.480	AO	10,313	41,250	10/07/2020	10/01/2034
702503-GW-7	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,278,266	114.2090	1,107,827	970,000	1,184,361	0	(29,915)	0	0	5.000	1.540	AO	12,125	48,500	10/07/2020	10/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
702503-GX-5	PASCO CO GENERAL OBLIGATION S2020A			2	1.C FE	1,338,658	113.2230	1,154,875	1,020,000	1,241,759	0	(30,887)	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	111.6580	1,194,741	1,070,000	1,299,575	0	(31,926)	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	110.8500	1,247,063	1,125,000	1,363,173	0	(33,070)	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	110.3650	1,302,307	1,180,000	1,426,466	0	(34,168)	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	110.0830	1,365,029	1,240,000	1,495,487	0	(35,364)	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	109.4370	1,428,153	1,305,000	1,570,195	0	(36,650)	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	108.9800	1,493,026	1,370,000	1,645,509	0	(38,031)	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	108.5710	1,557,994	1,435,000	1,720,555	0	(39,372)	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	108.0380	1,631,374	1,510,000	1,807,303	0	(40,944)	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	100.4540	1,883,513	1,875,000	1,879,591	0	(2,876)	0	0	3.375	3.210	JJ	29,180	63,281	12/03/2015	07/15/2032
717087-2Z-2	PFLUGERVILLE GENERAL OBLIGATION LTD S20A			2	1.C FE	252,150	79.2580	253,626	320,000	252,306	0	155	0	0	1.875	4.200	FA	2,500	0	12/15/2023	08/01/2035
717087-3A-6	PFLUGERVILLE GENERAL OBLIGATION LTD S20A			2	1.C FE	404,962	77.2380	409,361	530,000	405,214	0	252	0	0	1.875	4.320	FA	4,141	0	12/15/2023	08/01/2036
717087-3B-4	PFLUGERVILLE GENERAL OBLIGATION LTD S20A			2	1.C FE	259,430	80.8200	274,788	340,000	259,579	0	149	0	0	2.000	4.320	FA	2,833	0	12/15/2023	08/01/2037
720362-DA-7	PIERCE CO FIRE PROTECTION DIST #6 GO S16			2	1.C FE	1,260,955	100.9800	1,171,368	1,160,000	1,182,513	0	(11,265)	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	103.6680	72,568	70,000	72,813	0	(1,409)	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	103.6680	6,147,512	5,930,000	6,168,287	0	(119,393)	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	103.5360	82,829	80,000	83,139	0	(1,572)	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	103.5360	7,164,691	6,920,000	7,191,493	0	(135,937)	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	101.9150	11,822,140	11,600,000	11,779,457	0	(190,126)	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	100.1220	3,289,008	3,285,000	3,286,676	0	(1,550)	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	102.5460	2,097,066	2,045,000	2,101,507	0	(32,515)	0	0	5.000	3.280	MS	34,083	102,250	05/13/2015	09/01/2035
727199-C6-6	PLANO ISD GENERAL OBLIGATION S2023			2	1.B FE	31,257,097	100.6720	31,867,722	31,655,000	31,272,506	0	15,409	0	0	3.625	3.730	FA	1,004,057	0	01/11/2023	02/15/2039
727730-LB-7	PLATTE CO SCH DIST PARK HILL GO S2023			2	1.C FE	10,290,131	101.5670	10,324,286	10,165,000	10,275,405	0	(14,726)	0	0	4.000	3.800	MS	135,533	242,831	01/13/2023	03/01/2042
729067-JG-4	PLEASANTVILLE UNION FREE SD GO REF S2016			2	1.C FE	1,857,092	99.7360	1,775,301	1,780,000	1,783,542	0	(10,686)	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	101.7780	4,132,187	4,060,000	4,125,226	0	(13,123)	0	0	4.000	3.610	JJ	81,200	162,400	09/11/2018	07/01/2040
733794-JT-9	PORT CHESTER-RYE UNION FREE SD GO REFS20			2	1.D FE	5,077,343	78.1370	4,020,149	5,145,000	5,088,568	0	3,254	0	0	2.250	2.340	JD	9,647	115,763	06/02/2020	06/01/2038
737050-Q2-3	PORTSMOUTH GENERAL OBLIGATION S2019			2	1.A FE	895,347	92.5300	832,770	900,000	896,163	0	190	0	0	3.125	3.160	JD	1,250	28,125	06/14/2019	06/15/2039
742327-FY-0	PRINCETON CITY SCH DIST GO TAXABLE S2021			2	1.C FE	1,520,000	82.3930	1,252,374	1,520,000	1,520,000	0	0	0	0	2.412	2.412	JD	3,055	36,662	10/22/2021	12/01/2033
742327-FZ-7	PRINCETON CITY SCH DIST GO TAXABLE S2021			2	1.C FE	1,450,000	81.8910	1,187,420	1,450,000	1,450,000	0	0	0	0	2.562	2.562	JD	3,096	37,149	10/22/2021	12/01/2034
744159-PP-3	PROVO SCHOOL DISTRICT GO S2016			2	1.A FE	3,506,379	100.3210	3,285,513	3,275,000	3,327,217	0	(25,784)	0	0	3.250	2.410	JD	4,731	106,438	06/22/2016	06/15/2033
745763-LY-6	PULASKI CMNTY SCH DIST GO REF S2023			2	1.C FE	1,773,398	103.1440	1,805,020	1,750,000	1,770,929	0	(2,468)	0	0	4.000	3.780	MS	56,778	0	01/25/2023	03/01/2039
745763-LZ-3	PULASKI CMNTY SCH DIST GO REF S2023			2	1.C FE	2,275,498	102.4390	2,309,999	2,255,000	2,273,315	0	(2,183)	0	0	4.000	3.850	MS	73,162	0	01/25/2023	03/01/2040
745763-MA-7	PULASKI CMNTY SCH DIST GO REF S2023			2	1.C FE	2,515,100	101.9130	2,547,825	2,500,000	2,513,479	0	(1,621)	0	0	4.000	3.900	MS	81,111	0	01/25/2023	03/01/2041
745763-MB-5	PULASKI CMNTY SCH DIST GO REF S2023			2	1.C FE	2,507,525	101.4020	2,535,050	2,500,000	2,506,674	0	(851)	0	0	4.000	3.950	MS	81,111	0	01/25/2023	03/01/2042
745763-MC-3	PULASKI CMNTY SCH DIST GO REF S2023			2	1.C FE	1,000,590	101.1290	1,011,290	1,000,000	1,000,498	0	(92)	0	0	4.000	3.990	MS	32,444	0	01/25/2023	03/01/2043
751622-MG-3	RAMSEY CO GENERAL OBLIGATION S2015B			2	1.A FE	968,953	100.0260	955,248	955,000	955,127	0	(1,924)	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	92.8060	2,204,143	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	90.4660	2,162,137	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	88.5480	2,129,579	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	86.5650	2,094,873	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	84.6380	2,192,124	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	82.8030	2,148,738	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	80.9640	2,121,257	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
763261-Q9-8	RICHARDSON ISD GEN OBLIG S2016 (PSF)			2	1.A FE	3,857,862	100.6600	3,487,869	3,465,000	3,521,314	0	(48,934)	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	3,533,535	103.3550	3,204,005	3,100,000	3,216,731	0	(52,428)	0	0	5.000	3.150	FA	58,556	155,000	05/03/2017	02/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
763261-3R-3	RICHARDSON ISD GEN OBLIG S2019 (PSF)			2	1.A FE	1,236,762	103.2500	1,146,075	1,110,000	1,173,691	0	(14,489)	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	91.9950	12,515,920	13,605,000	12,248,231	0	385,925	0	0	1.580	5.025	MS	71,653	214,959	11/29/2022	03/01/2027
763665-C5-3	RICHLAND CNTY SD #1 GO TXBL REF S2020B				1.C FE	14,092,826	88.9840	15,087,237	16,955,000	14,527,217	0	401,736	0	0	1.870	5.053	MS	105,686	317,059	11/29/2022	03/01/2029
763631-M7-0	RICHLAND CO GENERAL OBLIGATION S2014A			2	1.A FE	2,253,421	100.0270	2,315,625	2,315,000	2,284,304	0	3,705	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	100.0280	2,395,671	2,395,000	2,346,037	0	5,080	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	87.6500	828,293	945,000	939,921	0	668	0	0	1.500	1.580	FA	5,355	14,175	11/09/2021	02/15/2031
765820-P7-4	RIDGEFIELD GENERAL OBLIGATION REF S2021			2	1.A FE	927,805	86.7600	806,868	930,000	928,234	0	201	0	0	1.625	1.650	FA	5,709	15,113	11/09/2021	02/15/2032
765820-P8-2	RIDGEFIELD GENERAL OBLIGATION REF S2021			2	1.A FE	351,564	85.1290	302,208	355,000	352,162	0	285	0	0	1.625	1.720	FA	2,179	5,769	11/09/2021	02/15/2033
765820-F5-9	RIDGEFIELD GENERAL OBLIGATION S2015			2	1.A FE	543,338	100.0360	525,189	525,000	525,000	0	(324)	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	100.0450	670,302	670,000	665,275	0	435	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	100.0620	670,415	670,000	667,358	0	171	0	0	3.500	3.540	FA	8,859	23,450	12/12/2018	02/15/2036
770570-3B-3	ROBERTSON CO GENERAL OBLIGATION S2018			2	1.C FE	615,294	98.7280	612,114	620,000	617,317	0	378	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	98.3130	1,150,262	1,170,000	1,169,237	0	94	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	98.9780	336,525	340,000	339,022	0	122	0	0	2.875	2.920	FA	4,073	9,775	08/01/2017	02/01/2031
777594-ZA-3	ROSEMOUNT ISD #196 GO S2016A			2	1.B FE	12,713,566	100.6950	12,541,562	12,455,000	12,514,938	0	(27,659)	0	0	3.000	2.760	FA	155,688	373,650	01/20/2016	02/01/2030
777602-GW-7	ROSEMOUNT PORT AUTH GO TXBL S2023B			2	1.B FE	4,408,084	100.8630	4,669,957	4,630,000	4,418,855	0	10,771	0	0	5.230	5.634	JJ	100,895	0	09/21/2023	07/01/2043
779240-NX-4	ROUND ROCK ISD GO S2019A (PSF)			2	1.A FE	2,859,725	99.2110	2,728,303	2,750,000	2,816,870	0	(11,023)	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	SD			1.B FE	92,754	105.4220	79,067	75,000	78,120	0	(1,321)	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	97.5460	4,623,680	4,740,000	4,718,887	0	1,949	0	0	2.875	2.930	AO	34,069	136,275	11/08/2017	04/01/2033
791757-GS-0	SAINT LOUIS PARK ISD #283 GO S2014A			2	1.B FE	6,857,016	99.7970	6,955,851	6,970,000	6,889,335	0	5,949	0	0	3.125	3.250	FA	90,755	217,813	01/23/2018	02/01/2035
796116-TA-9	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)				1.A FE	29,576	99.0460	24,762	25,000	27,258	0	(708)	0	0	4.000	1.051	FA	378	1,000	08/14/2020	02/15/2027
796116-TB-7	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)				1.A FE	71,564	98.7230	59,234	60,000	66,545	0	(1,537)	0	0	4.000	1.275	FA	907	2,400	08/14/2020	02/15/2028
796116-TC-5	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)				1.A FE	60,420	98.1170	49,059	50,000	56,470	0	(1,211)	0	0	4.000	1.375	FA	756	2,000	08/14/2020	02/15/2029
796116-TD-3	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)				1.A FE	42,861	97.2320	34,031	35,000	40,221	0	(810)	0	0	4.000	1.445	FA	529	1,400	08/14/2020	02/15/2030
796116-TE-1	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)			2	1.A FE	30,000	84.3390	25,302	30,000	30,000	0	0	0	0	1.545	1.545	FA	175	464	08/14/2020	02/15/2031
796116-TF-8	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)			2	1.A FE	35,000	84.9220	29,723	35,000	35,000	0	0	0	0	1.655	1.655	FA	219	579	08/14/2020	02/15/2032
796116-TG-6	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)			2	1.A FE	20,000	85.3540	17,071	20,000	20,000	0	0	0	0	1.755	1.755	FA	133	351	08/14/2020	02/15/2033
796116-TH-4	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)			2	1.A FE	30,000	85.6720	25,702	30,000	30,000	0	0	0	0	1.815	1.815	FA	206	545	08/14/2020	02/15/2034
796116-TJ-0	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)				1.A FE	1,449,236	99.2460	1,215,764	1,225,000	1,335,663	0	(34,688)	0	0	4.000	1.051	FA	18,511	49,000	08/14/2020	02/15/2027
796116-TK-7	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)				1.A FE	4,067,209	99.2790	3,385,414	3,410,000	3,781,961	0	(87,343)	0	0	4.000	1.275	FA	51,529	136,400	08/14/2020	02/15/2028
796116-TL-5	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)				1.A FE	3,443,940	98.9590	2,820,332	2,850,000	3,218,765	0	(69,029)	0	0	4.000	1.375	FA	43,067	114,000	08/14/2020	02/15/2029
796116-TM-3	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)				1.A FE	2,253,282	98.5030	1,812,455	1,840,000	2,114,482	0	(42,583)	0	0	4.000	1.445	FA	27,804	73,600	08/14/2020	02/15/2030
796116-TN-1	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)			2	1.A FE	1,720,000	82.9680	1,427,050	1,720,000	1,720,000	0	0	0	0	1.545	1.545	FA	10,039	26,574	08/14/2020	02/15/2031
796116-TP-6	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)			2	1.A FE	1,965,000	81.2280	1,596,130	1,965,000	1,965,000	0	0	0	0	1.655	1.655	FA	12,286	32,521	08/14/2020	02/15/2032
796116-TQ-4	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)			2	1.A FE	1,230,000	79.6000	979,080	1,230,000	1,230,000	0	0	0	0	1.755	1.755	FA	8,155	21,587	08/14/2020	02/15/2033
796116-TR-2	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)			2	1.A FE	1,720,000	78.0200	1,341,944	1,720,000	1,720,000	0	0	0	0	1.815	1.815	FA	11,793	31,218	08/14/2020	02/15/2034
796116-SZ-5	SAN ANGELO ISD GO TXBL CABS REF S20(PSF)	@			1.A FE	1,765,246	90.7860	1,711,316	1,885,000	1,837,315	0	22,049	0	0	0.000	1.211	N/A	0	0	08/14/2020	02/15/2026
797508-KB-3	SAN DIEGUITO UHSD GO TAXABLE REF S2021			2	1.C FE	694,776	84.0500	764,855	910,000	698,426	0	3,650	0	0	1.994	5.831	FA	7,561	0	10/31/2023	08/01/2031
797661-YC-3	SAN FRANCISCO BAY AREA GO S2019-B1			2	1.E FE	4,114,760	91.0850	3,643,400	4,000,000	4,067,994	0	(11,159)	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.E FE	7,081,650	74.2820	5,571,150	7,500,000	7,121,243	0	18,446	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.E FE	19,662,400	72.7480	14,549,600	20,000,000	19,707,078	0	13,637	0	0	2.000	2.100	FA	166,667	400,000	08/19/2020	08/01/2041
798189-SH-0	SAN JOSE EVERGREEN CCD GO TXBL REF S2020			2	1.B FE	491,090	79.9380	399,690	500,000	492,285	0	559	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	84.5760	211,440	250,000	199,953	0	5,177	0	0	2.060	5.267	MS	1,717	5,150	11/14/2022	09/01/2031
799038-MZ-4	SAN MATEO CO CCD GO S2018B			2	1.A FE	15,160,209	101.1530	15,446,063	15,270,000	15,179,884	0	4,116	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	66.3830	7,942,726	11,965,000	11,963,154	0	4,132	0	0	2.000	2.020	MS	79,767	239,300	02/19/2021	09/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted 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
799289-NH-2	SAN RAFAEL CITY HIGH SCH DIST GO S2022A			2	1.C FE	997,520	104.5060	1,045,060	1,000,000	997,673	0	104	0	0	4.000	4.020	FA	16,667	34,333	09/09/2022	08/01/2039
799289-NL-3	SAN RAFAEL CITY HIGH SCH DIST GO S2022A			2	1.C FE	538,890	103.5160	569,338	550,000	539,371	0	373	0	0	4.000	4.150	FA	9,167	18,883	09/09/2022	08/01/2042
799408-2L-2	SAN RAMON VALLEY USD GO TAXABLE REF S21				1.B FE	1,203,274	84.7560	1,284,053	1,515,000	1,235,810	0	29,665	0	0	2.014	4.958	FA	12,713	30,512	11/22/2022	08/01/2031
801283-FK-3	SANTA BARBARA CO CCD GO S2016C			2	1.B FE	1,785,201	102.0510	1,683,842	1,650,000	1,687,384	0	(13,710)	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	97.8910	440,510	450,000	464,019	0	(2,871)	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	89.3800	178,760	200,000	203,607	0	(733)	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	89.3800	849,110	950,000	961,786	0	(2,387)	0	0	3.000	2.710	FA	11,875	28,500	08/08/2019	08/01/2041
802385-QQ-0	SANTA MONICA CCD GO S2018A			2	1.C FE	1,429,380	104.0140	1,404,189	1,350,000	1,388,702	0	(7,702)	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	94.0980	4,704,900	5,000,000	4,684,003	0	25,538	0	0	3.892	4.719	FA	81,083	194,600	12/16/2022	08/01/2033
802385-SD-7	SANTA MONICA CCD GO TAXABLE REF S2020			2	1.C FE	500,000	82.8220	414,110	500,000	500,000	0	0	0	0	1.846	1.846	FA	9,230	3,846	12/03/2020	08/01/2031
802498-ZF-5	SANTA MONICA-MALIBU USD GO TXBL REF S21				1.B FE	908,694	81.1310	957,346	1,180,000	937,125	0	25,867	0	0	1.624	4.907	FA	7,985	19,163	11/22/2022	08/01/2031
80381L-CY-8	SARPY CO SD#1 BELLEVUE GO TAXABLE S2021			2	1.E FE	2,100,000	83.3340	1,750,014	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.E FE	2,695,000	81.5130	2,196,775	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.E FE	2,295,000	80.0380	1,836,872	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	101.6970	625,437	615,000	615,000	0	0	0	0	3.300	3.300	JJ	10,148	20,295	05/04/2017	07/01/2033
812626-5D-7	SEATTLE GENERAL OBLIGATION S2015			2	1.A FE	358,000	101.0320	348,560	345,000	347,118	0	(1,439)	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	101.0320	6,567,080	6,500,000	6,539,909	0	(27,104)	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	87.6540	2,410,485	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	83.0440	3,114,150	3,750,000	3,750,000	0	0	0	0	2.563	2.563	JJ	48,056	96,113	01/31/2020	07/01/2034
820667-D8-3	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	4,396,899	88.6360	3,913,279	4,415,000	4,400,446	0	1,684	0	0	1.875	1.920	JD	6,898	82,781	10/26/2021	12/01/2031
820667-D9-1	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	3,117,335	87.6050	2,759,558	3,150,000	3,123,066	0	2,734	0	0	1.875	1.980	JD	4,922	59,063	10/26/2021	12/01/2032
820667-E2-5	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	2,108,232	87.6090	1,852,930	2,115,000	2,109,312	0	512	0	0	2.000	2.030	JD	3,525	42,300	10/26/2021	12/01/2033
820667-E4-1	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	1,830,310	84.7600	1,572,298	1,855,000	1,833,586	0	1,564	0	0	2.000	2.110	JD	3,092	37,100	10/26/2021	12/01/2035
820667-E5-8	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	1,559,976	83.9050	1,313,113	1,565,000	1,560,596	0	292	0	0	2.125	2.150	JD	2,771	33,256	10/26/2021	12/01/2036
820667-E6-6	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	1,295,317	81.5080	1,063,679	1,305,000	1,296,414	0	522	0	0	2.125	2.180	JD	2,311	27,731	10/26/2021	12/01/2037
820667-E7-4	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	1,050,708	79.5150	846,835	1,065,000	1,052,204	0	716	0	0	2.125	2.220	JD	1,886	22,631	10/26/2021	12/01/2038
820667-F4-0	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	1,110,389	75.0970	833,577	1,110,000	1,110,294	0	(47)	0	0	2.375	2.370	JD	2,197	26,363	10/26/2021	12/01/2043
829596-XK-6	SIOUX FALLS SCH DIST #49-5 GO TXBL REF21				1.B FE	1,537,760	90.2300	1,579,025	1,750,000	1,543,478	0	5,718	0	0	1.326	4.961	FA	9,669	0	11/20/2023	08/01/2027
829596-XL-4	SIOUX FALLS SCH DIST #49-5 GO TXBL REF21				1.B FE	739,600	88.8670	764,256	860,000	742,095	0	2,495	0	0	1.516	4.891	FA	5,432	0	11/20/2023	08/01/2028
829596-XM-2	SIOUX FALLS SCH DIST #49-5 GO TXBL REF21				1.B FE	1,054,663	87.4670	1,093,338	1,250,000	1,057,919	0	3,256	0	0	1.722	4.901	FA	8,969	0	11/20/2023	08/01/2029
831460-GC-8	SLINGER SCHOOL DIST GENERAL OBLIG S2016			2	1.C FE	2,824,389	100.0380	2,711,030	2,710,000	2,738,701	0	(12,231)	0	0	3.250	2.760	AO	22,019	88,075	04/18/2016	04/01/2032
833119-ZF-0	SNOHOMISH CO SD#2 EVERETT GO S2018			2	1.B FE	1,673,817	107.0730	1,563,266	1,460,000	1,558,755	0	(23,345)	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	90.3390	7,999,518	8,855,000	8,870,773	0	(2,592)	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	100.5830	11,577,103	11,510,000	11,648,441	0	(63,652)	0	0	3.500	2.900	FA	167,854	402,850	02/04/2016	02/01/2035
848797-QL-3	SPOKANE CO SD #356 CENTRAL VALLEY GO S18			2	1.B FE	152,291	103.1250	149,531	145,000	148,269	0	(769)	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	103.1250	5,006,719	4,855,000	4,964,449	0	(25,743)	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	4,852,966	103.4440	4,168,793	4,030,000	4,645,958	0	(77,001)	0	0	4.000	1.790	JD	13,433	161,200	03/18/2021	12/01/2039
848712-RQ-0	SPOKANE CO SD #81 SPOKANE GO REF S2021		SD	2	1.B FE	2,649,262	103.4440	2,275,768	2,200,000	2,536,255	0	(42,035)	0	0	4.000	1.790	JD	7,333	88,000	03/18/2021	12/01/2039
848712-QQ-1	SPOKANE CO SD #81 SPOKANE GO S2017C			2	1.B FE	102,391	103.7970	98,607	95,000	98,164	0	(749)	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	103.7970	6,487,313	6,250,000	6,458,166	0	(49,293)	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	99.2670	595,602	600,000	597,171	0	267	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	105.0620	5,058,735	4,815,000	5,080,469	0	(80,853)	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	85.5180	4,019,346	4,700,000	4,645,001	0	2,911	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	100.0990	5,004,950	5,000,000	5,029,152	0	(6,526)	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	90.4060	14,464,960	16,000,000	15,788,060	0	10,770	0	0	3.000	3.110	MS	160,000	480,000	05/22/2019	03/01/2039

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
791319-KN-5	ST LOUIS CO SD C-2 PARKWAY GO S2016			2	1.A FE	17,269,847	97.0440	16,448,958	16,950,000	17,031,048	0	(35,980)	0	0	3.000	2.770	MS	169,500	508,500	09/28/2016	03/01/2036
791319-LN-4	ST LOUIS CO SD C-2 PARKWAY GO S2020			2	1.A FE	7,935,446	72.8580	8,367,741	11,485,000	8,012,030	0	76,584	0	0	1.875	4.533	MS	71,781	107,672	06/15/2023	03/01/2040
791400-XP-4	ST LOUIS CO SD#R-3 PATTONVILLE GO S18A			2	1.C FE	1,052,630	102.0380	1,020,380	1,000,000	1,016,163	0	(7,106)	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	100.1630	791,288	790,000	787,542	0	147	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	93.6370	969,143	1,035,000	1,032,380	0	348	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	93.6100	987,586	1,055,000	1,053,859	0	129	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	93.1310	1,005,815	1,080,000	1,071,036	0	895	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	93.1400	1,033,854	1,110,000	1,104,223	0	509	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	93.3850	1,064,589	1,140,000	1,139,444	0	42	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	92.4420	1,076,949	1,165,000	1,157,346	0	541	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	90.7360	1,084,295	1,195,000	1,180,192	0	950	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	89.7500	583,375	650,000	647,019	0	174	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	87.2700	580,346	665,000	657,782	0	386	0	0	2.750	2.840	MN	3,048	18,288	11/14/2019	11/01/2038
852427-ME-0	STAFFORD GENERAL OBLIGATION S2017			2	1.A FE	594,438	98.7170	592,302	600,000	595,974	0	256	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	81.9850	1,639,700	2,000,000	1,991,654	0	642	0	0	1.750	1.790	FA	14,583	35,000	07/21/2020	08/01/2035
852634-RR-7	STAMFORD GENERAL OBLIGATION S2020A			2	1.A FE	1,972,420	79.9060	1,598,120	2,000,000	1,977,628	0	1,565	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	78.7890	1,575,780	2,000,000	1,994,026	0	381	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	76.1740	1,523,480	2,000,000	1,981,027	0	1,114	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	75.7100	1,514,200	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 GO TAXABLE REF S2020B				1.A FE	9,195,000	88.9100	8,175,275	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 GO TAXABLE REF S2020B				1.A FE	6,690,000	86.7690	5,804,846	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 GO TAXABLE REF S2020B				1.A FE	8,670,000	84.3350	7,311,845	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 GO TAXABLE REF S2020B			2	1.A FE	8,770,000	82.3240	7,219,815	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
866407-V5-5	SUMNER CNTY GENERAL OBLIGATION REF S21A			2	1.B FE	648,603	83.2150	540,898	650,000	648,819	0	108	0	0	1.750	1.770	JD	948	11,375	12/16/2021	12/01/2033
866407-V6-3	SUMNER CNTY GENERAL OBLIGATION REF S21A			2	1.B FE	654,694	81.8120	539,959	660,000	655,441	0	374	0	0	1.750	1.820	JD	963	11,550	12/16/2021	12/01/2034
866407-V7-1	SUMNER CNTY GENERAL OBLIGATION REF S21A			2	1.B FE	665,105	79.9060	539,366	675,000	666,379	0	640	0	0	1.750	1.870	JD	984	11,813	12/16/2021	12/01/2035
866407-V8-9	SUMNER CNTY GENERAL OBLIGATION REF S21A			2	1.B FE	686,867	78.8440	544,024	690,000	687,243	0	186	0	0	1.875	1.910	JD	1,078	12,938	12/16/2021	12/01/2036
866407-V9-7	SUMNER CNTY GENERAL OBLIGATION REF S21A			2	1.B FE	691,887	76.3700	534,590	700,000	692,779	0	447	0	0	1.875	1.960	JD	1,094	13,125	12/16/2021	12/01/2037
866407-W2-1	SUMNER CNTY GENERAL OBLIGATION REF S21A			2	1.B FE	713,970	75.6440	540,855	715,000	714,077	0	52	0	0	2.000	2.010	JD	1,192	14,300	12/16/2021	12/01/2038
866407-W3-9	SUMNER CNTY GENERAL OBLIGATION REF S21A			2	1.B FE	724,540	73.7630	538,470	730,000	725,059	0	260	0	0	2.000	2.050	JD	1,217	14,600	12/16/2021	12/01/2039
866407-W4-7	SUMNER CNTY GENERAL OBLIGATION REF S21A			2	1.B FE	734,555	72.0990	537,138	745,000	735,482	0	464	0	0	2.000	2.090	JD	1,242	14,900	12/16/2021	12/01/2040
866407-W5-4	SUMNER CNTY GENERAL OBLIGATION REF S21A			2	1.B FE	759,377	72.7390	552,816	760,000	759,431	0	26	0	0	2.125	2.130	JD	1,346	16,150	12/16/2021	12/01/2041
867578-WF-9	SUNNYVALE SCH DIST GO S2021A			2	1.A FE	665,632	102.3650	588,599	575,000	642,190	0	(11,159)	0	0	4.000	1.820	MS	7,667	23,000	10/28/2021	09/01/2044
867578-VR-4	SUNNYVALE SCH DIST GO TAXABLE REF S2021			2	1.A FE	1,625,000	78.0540	1,268,378	1,625,000	1,625,000	0	0	0	0	2.494	2.494	MS	13,509	40,528	10/28/2021	09/01/2035
869142-FY-0	SUSQUEHANNA GENERAL OBLIGATION REF S18			2	1.C FE	652,674	100.9520	635,998	630,000	637,004	0	(2,954)	0	0	4.000	3.480	AO	6,300	25,200	03/09/2018	10/01/2038
869257-PB-5	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	805,000	99.1250	797,956	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	95.1360	1,151,146	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	92.5130	1,124,033	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	90.0690	1,215,932	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	88.1080	1,303,998	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	85.8680	725,585	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	83.6750	715,421	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	81.6310	706,108	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	79.7200	522,166	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	78.5630	946,684	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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted 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
874857-KN-4	TAMALPAIS UHSD GO TAXABLE REF S2019				1.A FE	1,415,952	93.4130	1,466,584	1,570,000	1,449,767	0	30,118	0	0	2.363	4.710	FA	15,458	37,099	11/14/2022	08/01/2027
87638K-CE-0	TARRANT CNTY CLG DIST GO LTD S2020			2	1.A FE	12,876,579	84.6140	10,885,591	12,865,000	12,872,827	0	(1,112)	0	0	2.000	1.990	FA	97,202	257,300	07/07/2020	08/15/2035
879709-5C-3	TEMPE GENERAL OBLIGATION S2015A			2	1.A FE	1,532,610	100.7300	1,536,133	1,525,000	1,526,323	0	(843)	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	107.5390	392,517	365,000	391,847	0	(7,206)	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	100.0170	630,107	630,000	630,189	0	(2,470)	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	99.8140	5,689,398	5,700,000	5,708,589	0	(2,804)	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	99.1230	2,081,583	2,100,000	2,100,255	0	(94)	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 (PSF)			2	1.A FE	8,160,000	78.8320	6,432,691	8,160,000	8,160,000	0	0	0	0	2.300	2.300	FA	70,901	187,680	01/13/2022	02/15/2040
889855-R9-5	TOMBALL ISD GO REF S2022 (PSF)			2	1.A FE	6,350,000	78.0820	4,958,207	6,350,000	6,350,000	0	0	0	0	2.350	2.350	FA	56,374	149,225	01/13/2022	02/15/2041
889855-S2-9	TOMBALL ISD GO REF S2022 (PSF)			2	1.A FE	8,550,000	77.2880	6,608,124	8,550,000	8,550,000	0	0	0	0	2.400	2.400	FA	77,520	205,200	01/13/2022	02/15/2042
889855-S3-7	TOMBALL ISD GO REF S2022 (PSF)			2	1.A FE	8,930,000	76.3220	6,815,555	8,930,000	8,930,000	0	0	0	0	2.500	2.500	FA	84,339	223,250	01/13/2022	02/15/2044
889855-S4-5	TOMBALL ISD GO REF S2022 (PSF)			2	1.A FE	13,750,000	75.3380	10,358,975	13,750,000	13,749,820	0	(2)	0	0	2.650	2.649	FA	137,653	364,375	01/13/2022	02/15/2047
889855-S5-2	TOMBALL ISD GO REF S2022 (PSF)			2	1.A FE	8,850,000	76.8280	6,799,278	8,850,000	8,850,000	0	0	0	0	2.450	2.450	FA	81,912	216,825	01/13/2022	02/15/2043
902273-ZG-9	TYLER ISD GEN OBLIG S2022 (PSF)			2	1.A FE	4,679,950	102.7010	4,837,217	4,710,000	4,681,964	0	1,452	0	0	3.875	3.930	FA	68,949	192,145	06/29/2022	02/15/2038
902273-ZH-7	TYLER ISD GEN OBLIG S2022 (PSF)			2	1.A FE	4,838,854	102.0660	4,996,131	4,895,000	4,842,334	0	2,492	0	0	3.875	3.970	FA	71,657	199,692	06/29/2022	02/15/2039
927734-H5-5	VIRGINIA BEACH GENERAL OBLIGATION S2017A			2	1.A FE	2,691,793	100.3810	2,705,268	2,695,000	2,692,969	0	206	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	97.1590	971,590	1,000,000	1,096,178	0	(12,422)	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	76.8630	1,152,945	1,500,000	1,519,266	0	(2,467)	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	100.1340	10,013,400	10,000,000	10,019,981	0	(29,642)	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	101.0970	3,740,589	3,700,000	3,744,503	0	(20,461)	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	95.8790	8,293,534	8,650,000	8,686,002	0	(14,249)	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	97.7390	1,026,260	1,050,000	1,038,851	0	892	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	97.7530	957,979	980,000	975,787	0	301	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	100.0200	2,790,558	2,790,000	2,806,918	0	(7,534)	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	106.7890	3,326,477	3,115,000	3,341,304	0	(61,574)	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	88.5240	4,080,956	4,610,000	4,600,196	0	1,433	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	87.7090	4,109,167	4,685,000	4,672,013	0	1,620	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	5,789,229	101.5530	5,961,161	5,870,000	5,794,015	0	3,245	0	0	4.000	4.110	MS	78,267	270,672	06/14/2022	03/01/2040
943363-QT-1	WAUSAU SCHOOL DIST GO S2022	SD		2	1.C FE	1,242,662	101.5530	1,279,568	1,260,000	1,243,690	0	696	0	0	4.000	4.110	MS	16,800	58,100	06/14/2022	03/01/2040
943363-QU-8	WAUSAU SCHOOL DIST GO S2022			2	1.C FE	228,066	102.4300	235,589	230,000	228,172	0	71	0	0	4.125	4.190	MS	3,163	10,937	06/14/2022	03/01/2041
943363-QU-8	WAUSAU SCHOOL DIST GO S2022	SD		2	1.C FE	7,139,448	102.4300	7,374,960	7,200,000	7,142,775	0	2,226	0	0	4.125	4.190	MS	99,000	342,375	06/14/2022	03/01/2041
946813-WK-4	WAYZATA ISD #284 GO S2017A			2	1.A FE	3,438,532	99.9070	3,521,722	3,525,000	3,459,822	0	3,923	0	0	3.125	3.300	FA	45,898	110,156	01/26/2018	02/01/2037
94766P-KZ-3	WEBER SCH DIST GENERAL OBLIGATION S2022			2	1.A FE	7,410,825	78.0800	5,856,000	7,500,000	7,418,341	0	4,028	0	0	2.250	2.330	JD	7,500	168,750	01/26/2022	06/15/2040
948050-KD-0	WEBSTER GROVES SCHOOL DIST GO S2019			2	1.B FE	1,596,928	97.5000	1,560,000	1,600,000	1,597,687	0	171	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	79.1950	2,431,287	3,070,000	3,028,851	0	1,666	0	0	2.500	2.590	JD	6,396	76,750	02/03/2022	12/01/2042
949493-D4-9	WELLESLEY GENERAL OBLIGATION LTD S2022			2	1.A FE	3,009,091	78.0780	2,396,995	3,070,000	3,013,082	0	2,151	0	0	2.500	2.620	JD	6,396	76,750	02/03/2022	12/01/2043
949493-D5-6	WELLESLEY GENERAL OBLIGATION LTD S2022			2	1.A FE	2,991,562	76.8710	2,359,940	3,070,000	2,996,385	0	2,603	0	0	2.500	2.650	JD	6,396	76,750	02/03/2022	12/01/2044
949493-D6-4	WELLESLEY GENERAL OBLIGATION LTD S2022			2	1.A FE	2,973,234	75.7450	2,325,372	3,070,000	2,978,819	0	3,022	0	0	2.500	2.680	JD	6,396	76,750	02/03/2022	12/01/2045
949493-D7-2	WELLESLEY GENERAL OBLIGATION LTD S2022			2	1.A FE	2,964,945	74.4770	2,286,444	3,070,000	2,970,668	0	3,099	0	0	2.500	2.690	JD	6,396	76,750	02/03/2022	12/01/2046
95640H-HP-6	WEST VALLEY-MISSION CCD GO S2017C			2	1.A FE	2,386,738	96.9910	2,361,731	2,435,000	2,399,749	0	2,250	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	101.0820	6,878,630	6,805,000	6,776,748	0	1,317	0	0	3.625	3.660	FA	102,784	263,812	06/10/2022	08/01/2039
962506-QY-0	WHATCOM CO SD#501 BELLINGHAM GO REF S15			2	1.A FE	4,236,000	101.9120	4,076,480	4,000,000	4,051,503	0	(25,661)	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	101.1710	632,319	625,000	626,592	0	(795)	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	93.5510	2,633,461	2,815,000	2,800,379	0	1,566	0	0	2.500	2.570	AO	17,594	70,375	06/04/2019	04/01/2032
969872-JQ-4	WILLIAMSON CO GENERAL OBLIG S2016B			2	1.A FE	1,007,709	100.7630	1,027,783	1,020,000	1,011,525	0	599	0	0	3.500	3.590	AO	8,925	35,700	11/15/2016	04/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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-JR-2	WILLIAMSON CO GENERAL OBLIG S2016B			2	1.A FE	1,051,318	100.7030	1,062,417	1,055,000	1,052,370	0	165	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	100.3280	1,093,575	1,090,000	1,083,713	0	360	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	100.7030	2,492,399	2,475,000	2,456,746	0	1,153	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	100.3280	2,573,413	2,565,000	2,536,937	0	1,605	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	97.3290	4,954,046	5,090,000	5,036,124	0	3,524	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	101.3460	6,030,087	5,950,000	5,882,343	0	3,832	0	0	3.750	3.860	AO	55,781	223,125	10/18/2018	04/01/2037
969887-2D-9	WILLIAMSON CO GENERAL OBLIGATION S2015			2	1.A FE	3,731,139	101.3730	3,654,497	3,605,000	3,621,787	0	(14,508)	0	0	4.000	3.570	FA	54,476	144,200	05/06/2015	02/15/2033
969887-6P-8	WILLIAMSON CO GENERAL OBLIGATION S2020			2	1.A FE	6,073,707	86.9840	5,314,722	6,110,000	6,081,182	0	2,017	0	0	2.375	2.420	FA	54,820	145,113	01/23/2020	02/15/2036
969887-6P-8	WILLIAMSON CO GENERAL OBLIGATION S2020	SD		2	1.A FE	10,477,392	86.9840	9,168,114	10,540,000	10,490,289	0	3,480	0	0	2.375	2.420	FA	94,567	250,325	01/23/2020	02/15/2036
969872-YH-7	WILLIAMSON CO GENERAL OBLIGATION S2021			2	1.A FE	1,455,000	85.7280	1,247,342	1,455,000	1,455,000	0	0	0	0	1.750	1.750	AO	6,366	25,463	11/02/2021	04/01/2033
969872-YJ-3	WILLIAMSON CO GENERAL OBLIGATION S2021			2	1.A FE	1,468,545	84.0850	1,244,458	1,480,000	1,470,338	0	849	0	0	1.750	1.820	AO	6,475	25,900	11/02/2021	04/01/2034
969872-YK-0	WILLIAMSON CO GENERAL OBLIGATION S2021			2	1.A FE	1,478,775	82.6050	1,239,075	1,500,000	1,481,799	0	1,440	0	0	1.750	1.870	AO	6,563	26,250	11/02/2021	04/01/2035
969872-XP-0	WILLIAMSON CO GENERAL OBLIGATION S2021A			2	1.A FE	3,168,460	85.7890	2,723,801	3,175,000	3,169,573	0	532	0	0	1.750	1.770	AO	13,891	55,563	11/02/2021	04/01/2033
969872-XQ-8	WILLIAMSON CO GENERAL OBLIGATION S2021A			2	1.A FE	3,197,926	84.1480	2,717,980	3,230,000	3,202,925	0	2,377	0	0	1.750	1.840	AO	14,131	56,525	11/02/2021	04/01/2034
969872-XR-6	WILLIAMSON CO GENERAL OBLIGATION S2021A			2	1.A FE	3,284,144	83.8150	2,757,514	3,290,000	3,284,983	0	394	0	0	1.875	1.890	AO	15,422	61,688	11/02/2021	04/01/2035
969872-XS-4	WILLIAMSON CO GENERAL OBLIGATION S2021A			2	1.A FE	3,310,303	81.9970	2,746,900	3,350,000	3,315,473	0	2,467	0	0	1.875	1.970	AO	15,703	62,813	11/02/2021	04/01/2036
969872-F2-1	WILLIAMSON CO GENERAL OBLIGATION S2022			2	1.A FE	5,300,344	104.0780	5,474,503	5,260,000	5,296,549	0	(3,716)	0	0	4.000	3.900	AO	52,600	164,229	11/30/2022	04/01/2041
969872-C8-1	WILLIAMSON CO PUB IMPT & SCH BOND GO S22			2	1.A FE	3,340,318	104.0780	3,455,390	3,320,000	3,338,407	0	(1,873)	0	0	4.000	3.920	AO	33,200	103,658	12/13/2022	04/01/2041
969872-C9-9	WILLIAMSON CO PUB IMPT & SCH BOND GO S22			2	1.A FE	3,470,789	103.5910	3,579,069	3,455,000	3,469,312	0	(1,459)	0	0	4.000	3.940	AO	34,550	107,873	12/13/2022	04/01/2042
969872-D2-3	WILLIAMSON CO PUB IMPT & SCH BOND GO S22			2	1.A FE	3,608,136	103.2640	3,717,504	3,600,000	3,607,358	0	(758)	0	0	4.000	3.970	AO	36,000	112,400	12/13/2022	04/01/2043
97217P-KP-3	WILSON CO GENERAL OBLIGATION S2016			2	1.B FE	4,061,680	98.6920	3,947,680	4,000,000	4,015,414	0	(6,571)	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	78.3870	1,340,418	1,710,000	1,697,724	0	1,093	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	77.7550	1,349,049	1,735,000	1,729,592	0	433	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	75.5610	1,329,874	1,760,000	1,742,312	0	1,288	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	74.3100	1,330,149	1,790,000	1,786,783	0	213	0	0	1.625	1.640	MN	4,848	29,088	02/03/2021	05/01/2037
973024-R4-6	WINCHESTER GENERAL OBLIGATION S2018			2	1.A FE	737,728	100.2770	742,050	740,000	738,375	0	127	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	100.2970	782,317	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	80.0890	2,999,333	3,745,000	3,692,734	0	3,333	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	78.5950	2,998,399	3,815,000	3,793,815	0	1,238	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						2,610,800,866	XXX	2,372,827,597	2,557,058,000	2,565,907,532	89,160	(8,081,701)	64,339	0	XXX	XXX	XXX	23,098,050	75,136,409	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						2,610,800,866	XXX	2,372,827,597	2,557,058,000	2,565,907,532	89,160	(8,081,701)	64,339	0	XXX	XXX	XXX	23,098,050	75,136,409	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	100.3900	14,054,600	14,000,000	14,052,112	0	(68,293)	0	0	3.500	2.990	AO	122,500	490,000	10/30/2014	10/01/2029
08527N-KY-1	BERNALILLO CO GROSS RECEIPTS TAX S2017B			2	1.B FE	441,970	100.2480	446,104	445,000	443,307	0	234	0	0	2.875	2.940	JD	569	12,794	10/25/2017	06/15/2030
08527N-LA-2	BERNALILLO CO GROSS RECEIPTS TAX S2017B			2	1.B FE	510,180	98.6610	508,104	515,000	511,949	0	311	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	99.3610	556,422	560,000	558,857	0	102	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	99.6290	597,774	600,000	594,968	0	399	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	100.1750	646,129	645,000	643,158	0	130	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	99.7810	693,478	695,000	690,062	0	315	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	98.5640	734,302	745,000	736,975	0	465	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	99.1990	793,592	800,000	799,536	0	24	0	0	3.375	3.380	JD	1,200	27,000	10/25/2017	06/15/2038
090132-AT-8	BILLINGS SEWER SYSTEM REV S2017			2	1.D FE	524,205	103.7630	518,815	500,000	509,159	0	(2,422)	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	98.3380	2,025,763	2,060,000	2,068,133	0	(8,688)	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	103.3040	2,727,226	2,640,000	2,626,609	0	647	0	0	3.875	3.920	JD	8,525	102,300	05/18/2022	12/01/2038
10146H-MV-5	BOULDER CO WATER & SEWER REV S2022			2	1.A FE	2,707,367	102.7750	2,816,035	2,740,000	2,709,432	0	1,352	0	0	3.875	3.970	JD	8,848	106,175	05/18/2022	12/01/2039

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
115117-MC-4	BROWARD CO WATER & SEWER S2019A			2	1.B FE	30,177,300	90.5010	27,150,300	30,000,000	30,109,568	0	(17,383)	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	101.8030	12,216,360	12,000,000	13,463,591	0	(239,865)	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	99.0170	2,203,128	2,225,000	2,213,089	0	949	0	0	3.000	3.060	JJ	33,375	66,750	06/22/2017	07/01/2034
130178-M8-6	CALIFORNIA ED FAC AUTH S12 U-2(STANFORD)	SD		1	1.A FE	11,908,099	123.8880	11,564,945	9,335,000	10,638,673	0	(127,523)	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	6,406,900	125.3850	6,269,250	5,000,000	6,090,009	0	(38,881)	0	0	5.000	3.450	JD	20,833	250,000	08/13/2014	06/01/2043
130178-X7-6	CALIFORNIA ED FAC AUTH S13 U-3(STANFORD)	SD		1	1.A FE	12,813,800	125.3850	12,538,500	10,000,000	12,180,018	0	(77,761)	0	0	5.000	3.450	JD	41,667	500,000	08/13/2014	06/01/2043
130178-3W-4	CALIFORNIA ED FAC AUTH S14 U-6(STANFORD)			1	1.A FE	4,460,220	125.0190	3,750,570	3,000,000	4,327,738	0	(47,458)	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	125.0190	531,331	425,000	540,307	0	(3,707)	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	125.0190	20,721,899	16,575,000	21,071,969	0	(144,590)	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	124.5340	6,226,700	5,000,000	6,637,434	0	(41,922)	0	0	5.000	3.120	MN	41,667	250,000	03/22/2019	05/01/2049
147056-HB-4	CARY COMBINED ENTERPRISE SYS REF S2017B			2	1.A FE	5,942,625	93.8440	5,719,792	6,095,000	5,979,035	0	6,533	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	91.2090	3,219,678	3,530,000	3,500,130	0	3,547	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	91.1520	3,409,085	3,740,000	3,731,188	0	712	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	100.8420	2,379,871	2,360,000	2,364,677	0	(1,251)	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	98.4590	2,761,775	2,805,000	2,772,683	0	2,304	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	2,487,804	102.3190	2,251,018	2,200,000	2,278,411	0	(30,016)	0	0	4.000	2.520	JJ	44,000	88,000	05/11/2016	01/01/2035
160429-YQ-3	CHARLESTON WTRWKS & SWR TXBL REF S20A			2	1.A FE	2,252,790	75.1600	2,254,800	3,000,000	2,474,585	0	220,609	0	0	2.531	4.665	JJ	37,965	75,930	12/14/2022	01/01/2040
161045-QQ-5	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	6,090,780	84.0690	5,044,140	6,000,000	6,062,241	0	(8,938)	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	106.9430	2,673,575	2,500,000	2,904,189	0	(59,016)	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	79.4790	5,563,530	7,000,000	7,034,067	0	(4,876)	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	76.6130	5,745,975	7,500,000	7,518,225	0	(2,604)	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	91.8640	2,755,920	3,000,000	3,223,716	0	(32,188)	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	90.5440	905,440	1,000,000	1,072,029	0	(10,348)	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	71.2850	356,425	500,000	497,069	0	138	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	69.6730	348,365	500,000	494,643	0	235	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	95.9170	10,550,870	11,000,000	9,961,365	0	673,545	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	93.3160	9,331,600	10,000,000	8,719,717	0	480,562	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	99.5980	3,749,865	3,765,000	3,731,602	0	1,856	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	77.5270	2,069,971	2,670,000	2,662,510	0	358	0	0	2.250	2.270	JD	5,006	60,075	10/15/2021	12/01/2040
172311-QW-5	CINCINNATI WATER SYSTEM REV REF S2021A			2	1.A FE	2,703,765	76.1340	2,078,458	2,730,000	2,706,055	0	1,067	0	0	2.250	2.310	JD	5,119	61,425	10/15/2021	12/01/2041
172311-QX-3	CINCINNATI WATER SYSTEM REV REF S2021A			2	1.A FE	2,748,373	74.6230	2,081,982	2,790,000	2,751,771	0	1,589	0	0	2.250	2.340	JD	5,231	62,775	10/15/2021	12/01/2042
222642-LE-8	COLLIER CO WATER & SEWER DIST REV S2021			2	1.A FE	5,464,431	102.8180	5,639,567	5,485,000	5,465,163	0	768	0	0	4.000	4.028	JJ	109,700	219,400	12/08/2022	07/01/2041
19679P-JF-2	COLORADO WTR RES PWR DEV AUTH S16A			2	1.A FE	448,289	98.2020	427,179	435,000	438,821	0	(1,366)	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	99.0490	460,578	465,000	461,301	0	325	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	97.8510	455,007	465,000	463,305	0	132	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	99.9910	624,944	625,000	623,098	0	254	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	102.0790	2,378,441	2,330,000	2,356,234	0	(7,923)	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	95.8190	1,581,014	1,650,000	1,682,005	0	(5,822)	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	96.9080	678,356	700,000	711,571	0	(2,101)	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	92.8270	928,270	1,000,000	1,014,623	0	(2,653)	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	91.3140	1,342,316	1,470,000	1,489,397	0	(3,516)	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	89.9870	1,241,821	1,380,000	1,396,243	0	(2,942)	0	0	3.000	2.750	FA	17,250	41,400	11/21/2019	02/01/2040
235241-PN-0	DALLAS AREA RAPID TRAN REF S2014A	SD		2	1.C FE	14,372,860	101.4240	13,301,758	13,115,000	13,248,518	0	(141,439)	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	106.4800	3,205,048	3,010,000	3,006,641	0	160	0	0	4.250	4.260	AO	31,981	124,372	09/29/2022	04/01/2038
24916P-JA-6	DENVER CITY & CO WTR COMMRS REF REV S20B			2	1.A FE	7,319,287	85.5270	6,264,853	7,325,000	7,320,161	0	238	0	0	2.625	2.630	MS	56,616	192,281	05/06/2020	09/15/2039

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
24916T-FH-7	DENVER CITY & CO WTR COMMRS REF S2016B			2	1.A FE	5,404,359	96.3570	5,116,557	5,310,000	5,337,353	0	(9,647)	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	100.4690	4,691,902	4,670,000	4,654,707	0	845	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	97.9900	2,929,901	2,990,000	3,005,402	0	(5,432)	0	0	3.000	2.800	MS	26,412	89,700	05/10/2016	09/15/2035
254845-NS-5	DIST COLUMBIA WTR & SWR AUTH S2016B			2	1.B FE	2,318,040	106.6390	2,132,780	2,000,000	2,113,356	0	(32,653)	0	0	5.000	3.150	AO	25,000	100,000	01/31/2017	10/01/2035
25477G-WX-9	DISTRICT OF COLUMBIA INCOME TAX TXBLS23B			1	1.B FE	10,000,000	104.6950	10,469,500	10,000,000	10,000,000	0	0	0	0	5.253	5.253	MN	36,479	0	11/15/2023	05/01/2033
25477G-WY-7	DISTRICT OF COLUMBIA INCOME TAX TXBLS23B			1	1.B FE	15,135,000	104.8950	15,875,858	15,135,000	15,134,425	0	(575)	0	0	5.403	5.403	MN	56,788	0	11/15/2023	05/01/2037
27149T-AL-5	EAST CENTRAL REGL WASTEWATER REV S2014			2	1.B FE	1,599,306	101.5070	1,380,495	1,360,000	1,380,672	0	(26,951)	0	0	5.000	2.930	AO	17,000	68,000	10/28/2014	10/01/2033
303867-KA-2	FAIRFAX CO SEWER REV REF S2016A			2	1.A FE	151,548	100.4720	145,684	145,000	146,815	0	(680)	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	100.4720	6,887,356	6,855,000	6,940,805	0	(32,156)	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	12,101,978	106.5170	11,301,454	10,610,000	11,273,291	0	(174,671)	0	0	5.000	3.120	JJ	244,619	530,500	12/12/2018	07/15/2040
343137-EW-1	FLORIDA TURNPIKE AUTH REF S2018A			2	1.C FE	16,013,536	102.6480	15,725,674	15,320,000	15,681,276	0	(73,048)	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	102.5020	16,328,569	15,930,000	16,272,297	0	(69,115)	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	90.7300	6,255,834	6,895,000	6,978,908	0	(13,943)	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	88.7620	6,492,940	7,315,000	7,381,649	0	(11,053)	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	80.1080	6,576,867	8,210,000	8,169,116	0	2,868	0	0	1.875	1.920	JJ	76,969	153,938	08/03/2021	07/01/2036
343137-MF-9	FLORIDA TURNPIKE AUTH REV S2021C			2	1.C FE	10,411,395	78.2130	8,200,633	10,485,000	10,418,012	0	3,042	0	0	2.375	2.420	JJ	124,509	249,019	10/13/2021	07/01/2041
395468-KX-8	GREENSBORO ENTERPRISE SYS REV REF S2017A			2	1.A FE	2,562,833	100.2900	2,497,221	2,490,000	2,517,974	0	(7,651)	0	0	3.500	3.150	JD	7,263	87,150	07/27/2017	06/01/2037
41423P-AV-9	HARRIS CO SR LIEN TOLL REF S2018A			2	1.C FE	5,247,350	102.4430	5,122,150	5,000,000	5,112,398	0	(25,020)	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	90.6370	2,306,712	2,545,000	2,513,952	0	1,710	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	98.3440	683,491	695,000	751,629	0	(8,419)	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	95.3890	357,709	375,000	404,149	0	(4,324)	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	93.5230	285,245	305,000	327,947	0	(3,399)	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	92.9990	460,345	495,000	531,011	0	(5,327)	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	91.9760	620,838	675,000	722,433	0	(7,006)	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	91.1440	925,112	1,015,000	1,083,814	0	(10,149)	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	89.4650	1,118,313	1,250,000	1,332,434	0	(12,144)	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	7,052,123	100.5000	6,828,975	6,795,000	6,810,691	0	(30,571)	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.A FE	625,000	88.3640	552,275	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.A FE	1,270,000	86.9870	1,104,735	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.A FE	580,000	85.4640	495,691	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	102.3090	13,975,409	13,660,000	13,950,733	0	(145,675)	0	0	4.000	2.850	JD	45,533	546,400	05/12/2015	12/01/2027
45204E-JQ-2	ILLINOIS FIN AUTH REV CLEAN WTR REV S16			2	1.A FE	3,849,798	101.6170	3,470,221	3,415,000	3,517,026	0	(49,172)	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	101.6110	4,272,743	4,205,000	4,330,627	0	(60,547)	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	101.5850	3,220,245	3,170,000	3,194,868	0	(11,786)	0	0	4.000	3.590	JJ	63,400	126,800	01/19/2017	01/01/2034
45204E-KM-9	ILLINOIS FIN AUTH REV CLEAN WTR REV S16			2	1.A FE	562,920	101.5960	558,778	550,000	553,258	0	(1,542)	0	0	4.000	3.690	JJ	11,000	22,000	01/05/2017	01/01/2035
455168-AU-8	INDIANA UNIV REV STUDENT FEE REF S15W-1			2	1.A FE	3,120,362	100.3550	2,925,348	2,915,000	2,929,316	0	(24,050)	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	100.3550	1,219,313	1,215,000	1,220,967	0	(10,024)	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	103.5690	1,765,851	1,705,000	1,770,462	0	(40,055)	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	102.0660	1,127,829	1,105,000	1,126,008	0	(6,760)	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.B FE	151,002	100.1190	130,155	130,000	130,022	0	(38)	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.B FE	4,111,887	100.1190	3,544,213	3,540,000	3,540,608	0	(1,042)	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	100.0000	2,875,000	2,875,000	2,875,000	0	(5,870)	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	100.0000	3,070,000	3,070,000	3,070,000	0	(4,177)	0	0	4.000	3.860	JJ	61,400	122,800	01/14/2014	01/01/2033
50607C-AQ-8	LAFAYETTE WATER RECLAMATION REV S2021			2	1.C FE	1,484,326	80.6270	1,205,374	1,495,000	1,485,630	0	632	0	0	1.875	1.930	JD	2,336	28,031	11/09/2021	12/01/2036
50607C-AR-6	LAFAYETTE WATER RECLAMATION REV S2021			2	1.C FE	1,501,058	78.2090	1,192,687	1,525,000	1,503,763	0	1,312	0	0	1.875	1.990	JD	2,383	28,594	11/09/2021	12/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50607C-AS-4	LAFAYETTE WATER RECLAMATION REV S2021			2	1.C FE	1,538,918	77.5580	1,202,149	1,550,000	1,540,072	0	563	0	0	2.000	2.050	JD	2,583	31,000	11/09/2021	12/01/2038
50607C-AT-2	LAFAYETTE WATER RECLAMATION REV S2021			2	1.C FE	1,556,411	75.7300	1,196,534	1,580,000	1,558,705	0	1,115	0	0	2.000	2.100	JD	2,633	31,600	11/09/2021	12/01/2039
520192-PQ-2	LAWRENCE WATER & SEWER SYS REV REF S16A			2	1.C FE	3,225,297	100.3080	3,014,255	3,005,000	3,052,499	0	(25,012)	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	91.2200	2,690,990	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	89.4020	1,788,040	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	88.1830	352,732	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	86.8880	412,718	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	85.8550	429,275	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	85.0070	374,031	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	83.8470	620,468	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	80.9200	2,023,000	2,500,000	2,499,975	0	(7)	0	0	3.202	3.202	AO	20,013	80,050	12/04/2019	10/01/2039
545904-ML-5	LOUDOUN CO SANTN WATER & SEWER REF S15			2	1.A FE	304,085	100.6420	291,862	290,000	291,725	0	(1,668)	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	100.6420	5,535,310	5,500,000	5,532,716	0	(31,634)	0	0	4.000	3.390	JJ	110,000	220,000	08/05/2015	01/01/2035
546398-KB-3	LOUISIANA PUB FAC (AIR PRODS CHEMS) S04			2	1.F FE	0	0.0000	0	0	0	0	0	0	0	4.030	0.000	MON	62,572	0	12/20/2023	12/01/2039
546398-C4-8	LOUISIANA PUB FAC (AIR PRODS CHEMS)S09A			2	1.F FE	0	0.0000	0	0	0	0	0	0	0	4.030	0.000	MON	68,499	0	12/20/2023	08/01/2049
557363-DG-0	MADISON CO CAP RES CORP COLGATE UNV S15B			2	1.D FE	1,037,525	100.4970	1,040,144	1,035,000	1,035,448	0	(284)	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	108.9770	1,046,179	960,000	1,024,006	0	(12,956)	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	101.0690	1,516,035	1,500,000	1,484,694	0	1,123	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	105.7870	957,372	905,000	949,503	0	(14,797)	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	104.8700	1,573,050	1,500,000	1,571,270	0	(23,671)	0	0	5.000	3.230	MN	12,500	75,000	01/05/2017	11/01/2037
56045R-7K-9	MAINE MUNI BOND BANK S2023B			2	1.C FE	1,663,918	109.5530	1,818,580	1,660,000	1,663,780	0	(138)	0	0	4.750	4.720	MN	12,923	0	10/04/2023	11/01/2041
56045R-7L-7	MAINE MUNI BOND BANK S2023B			2	1.C FE	1,682,894	109.4060	1,843,491	1,685,000	1,682,815	0	(79)	0	0	4.750	4.760	MN	13,117	0	10/04/2023	11/01/2042
560551-RL-9	MAINE TURNPIKE AUTH REF REV S2022				1.D FE	1,340,000	118.8150	1,188,150	1,000,000	1,285,699	0	(31,408)	0	0	5.000	1.420	JJ	25,000	50,000	12/08/2021	07/01/2032
560551-RM-7	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	2,797,873	118.8870	2,490,683	2,095,000	2,685,816	0	(64,826)	0	0	5.000	1.460	JJ	52,375	104,750	12/08/2021	07/01/2033
560551-RN-5	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	1,332,140	118.6020	1,186,020	1,000,000	1,279,255	0	(30,597)	0	0	5.000	1.490	JJ	25,000	50,000	12/08/2021	07/01/2034
560551-RP-0	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	1,315,502	118.0980	1,169,170	990,000	1,263,740	0	(29,949)	0	0	5.000	1.520	JJ	24,750	49,500	12/08/2021	07/01/2035
560551-RQ-8	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	1,459,216	117.2520	1,289,772	1,100,000	1,402,143	0	(33,025)	0	0	5.000	1.540	JJ	27,500	55,000	12/08/2021	07/01/2036
560551-RR-6	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	1,482,006	116.0760	1,300,051	1,120,000	1,424,570	0	(33,242)	0	0	5.000	1.570	JJ	28,000	56,000	12/08/2021	07/01/2037
560551-RS-4	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	1,026,775	104.3190	886,712	850,000	998,973	0	(16,104)	0	0	4.000	1.770	JJ	17,000	34,000	12/08/2021	07/01/2038
560551-RT-2	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	843,395	103.0170	721,119	700,000	820,875	0	(13,048)	0	0	4.000	1.800	JJ	14,000	28,000	12/08/2021	07/01/2039
560551-RU-9	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	841,218	102.2550	715,785	700,000	819,071	0	(12,835)	0	0	4.000	1.830	JJ	14,000	28,000	12/08/2021	07/01/2040
560551-RV-7	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	898,988	101.8910	764,183	750,000	875,649	0	(13,524)	0	0	4.000	1.860	JJ	15,000	30,000	12/08/2021	07/01/2041
560551-RW-5	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	956,448	101.5760	812,608	800,000	931,974	0	(14,184)	0	0	4.000	1.890	JJ	16,000	32,000	12/08/2021	07/01/2042
560551-QA-4	MAINE TURNPIKE AUTH REV S2018			2	1.D FE	1,072,200	102.7320	1,027,320	1,000,000	1,034,130	0	(6,949)	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	103.8110	1,173,064	1,130,000	1,172,196	0	(10,504)	0	0	4.000	2.940	AO	11,300	45,200	12/15/2017	10/01/2035
575829-CF-1	MASSACHUSETTS CLEAN WATER TRUST S2016-19			2	1.A FE	2,397,284	102.1530	2,237,151	2,190,000	2,238,318	0	(22,203)	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	102.1320	5,106,600	5,000,000	5,110,526	0	(99,112)	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	SD			1.A FE	77,552,500	122.8720	61,436,000	50,000,000	74,999,023	0	(665,373)	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	103.7900	4,151,600	4,000,000	4,102,726	0	(20,799)	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	SD			1.A FE	7,907,950	126.6360	6,901,662	5,450,000	6,662,345	0	(126,092)	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	9,147,248	117.2220	9,084,705	7,750,000	8,294,738	0	(88,327)	0	0	5.500	4.105	JD	35,521	426,250	10/14/2011	06/01/2030
576051-LE-4	MASSACHUSETTS WATER RES AUTH REF S2014F	SD		2	1.B FE	8,275,167	100.7050	8,071,506	8,015,000	8,033,145	0	(30,572)	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	102.5050	4,469,218	4,360,000	4,427,314	0	(24,573)	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	100.3310	431,423	430,000	433,031	0	(5,099)	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	100.3310	9,390,982	9,360,000	9,425,986	0	(110,984)	0	0	4.000	2.770	FA	156,000	374,400	05/28/2014	08/01/2027

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
576051-WA-0	MASSACHUSETTS WTR RES AUTH TXBL REF S19F				1.B FE	24,401,331	93.1110	25,037,548	26,890,000	24,896,617	0	495,286	0	0	2.223	4.485	FA	249,069	597,765	01/04/2023	08/01/2027
576051-WC-6	MASSACHUSETTS WTR RES AUTH TXBL REF S19F				1.B FE	10,216,623	89.9530	10,573,975	11,755,000	10,417,619	0	200,996	0	0	2.303	4.639	FA	112,799	270,718	01/05/2023	08/01/2029
576051-ZQ-2	MASSACHUSETTS WTR RES AUTH TXBL REF S21C			2	1.B FE	12,500,000	83.6540	10,456,750	12,500,000	12,500,000	0	0	0	0	2.240	2.240	FA	116,667	280,000	12/10/2021	08/01/2032
576051-ZR-0	MASSACHUSETTS WTR RES AUTH TXBL REF S21C			2	1.B FE	12,000,000	82.9460	9,953,520	12,000,000	12,000,000	0	0	0	0	2.390	2.390	FA	119,500	286,800	12/10/2021	08/01/2033
576051-ZS-8	MASSACHUSETTS WTR RES AUTH TXBL REF S21C			2	1.B FE	10,000,000	82.0040	8,200,400	10,000,000	10,000,000	0	0	0	0	2.490	2.490	FA	103,750	249,000	12/10/2021	08/01/2034
586158-QC-4	MEMPHIS ELEC SYS REV S2017			2	1.E FE	2,404,236	100.3900	2,308,970	2,300,000	2,343,864	0	(10,418)	0	0	3.500	2.980	JD	6,708	80,500	09/15/2017	12/01/2033
58616P-BP-2	MEMPHIS GAS SYS REV S2017			2	1.D FE	1,423,968	102.5230	1,332,799	1,300,000	1,352,070	0	(12,383)	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	106.4960	2,081,997	1,955,000	2,095,028	0	(39,114)	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	100.0950	8,808,360	8,800,000	8,800,000	0	(54,327)	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	73.8760	5,633,045	7,625,000	7,574,567	0	2,302	0	0	2.125	2.170	AO	40,508	162,031	11/17/2021	10/01/2041
59447T-Z2-2	MICHIGAN FIN AUTH DRINK WTR GREEN BDS21B			2	1.A FE	7,667,074	72.2540	5,628,587	7,790,000	7,676,888	0	4,812	0	0	2.125	2.220	AO	41,384	165,538	11/17/2021	10/01/2042
59447T-Z3-0	MICHIGAN FIN AUTH DRINK WTR GREEN BDS21B			2	1.A FE	7,153,054	71.3740	5,217,439	7,310,000	7,164,836	0	5,776	0	0	2.125	2.250	AO	38,834	155,338	11/17/2021	10/01/2043
594695-2G-2	MICHIGAN TRUNK LINE S2020B			2	1.C FE	1,114,684	101.0550	1,162,133	1,150,000	1,124,563	0	9,852	0	0	4.000	4.210	MN	5,878	46,000	12/16/2022	11/15/2045
594695-2Y-3	MICHIGAN TRUNK LINE S2021A	SD		2	1.C FE	9,296,986	103.2850	7,808,346	7,560,000	8,921,420	0	(161,334)	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	102.1270	1,174,461	1,150,000	1,124,788	0	5,927	0	0	4.000	4.190	MN	5,878	46,000	12/16/2022	11/15/2044
60416H-3G-7	MINNESOTA HIGHER ED(CARLETON COLL)REFS17			2	1.C FE	1,478,850	100.4150	1,506,225	1,500,000	1,487,439	0	1,813	0	0	3.000	3.150	MS	15,000	45,000	12/13/2018	03/01/2030
60636U-JQ-3	MISSOURI ENV IMP & ENERGY TXBL REF S20B				1.A FE	4,750,000	100.0000	4,750,000	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	101.1500	7,970,620	7,880,000	7,972,063	0	(59,350)	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	101.1030	2,947,152	2,915,000	2,947,341	0	(20,839)	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	101.0110	2,474,770	2,450,000	2,472,504	0	(14,477)	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	101.1180	2,022,360	2,000,000	2,034,474	0	(9,362)	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	85.0680	6,061,095	7,125,000	7,006,982	0	18,910	0	0	1.459	1.757	MN	13,283	103,954	02/26/2021	11/15/2029
64465P-5T-1	NEW HAMPSHIRE MUNI BOND BANK S2019A			2	1.B FE	475,958	100.1780	480,854	480,000	477,160	0	263	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	80.4740	76,450	95,000	96,030	0	(189)	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	100.3250	5,016,250	5,000,000	5,011,054	0	(21,533)	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	111.6570	5,583	5,000	5,644	0	(106)	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	111.0960	16,664	15,000	16,931	0	(318)	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	6,837,431	111.8830	5,980,146	5,345,000	6,032,925	0	(113,267)	0	0	4.500	2.080	MS	80,175	240,525	05/10/2016	09/01/2029
645791-8M-9	NEW JERSEY ENVR INFRA TRUST REV S17 A-1			2	1.A FE	1,473,997	100.0460	1,490,685	1,490,000	1,479,505	0	909	0	0	3.125	3.210	MS	15,521	46,563	05/11/2017	09/01/2033
645791-G2-4	NEW JERSEY ENVR INFRA TRUST REV S2015	SD		2	1.A FE	2,006,906	101.3960	1,901,175	1,875,000	1,899,396	0	(14,070)	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	101.8250	2,102,686	2,065,000	2,121,988	0	(22,496)	0	0	4.000	2.810	JD	6,883	82,600	04/27/2016	06/01/2035
64711N-ZG-3	NEW MEXICO FIN AUTH SR LIEN S2015C	SD		2	1.B FE	586,215	102.8720	514,360	500,000	514,037	0	(9,571)	0	0	5.000	2.960	JD	2,083	25,000	07/28/2015	06/01/2031
64972G-JZ-8	NEW YORK CITY FIN AUTH WTR & SWR REFS16A	SD		2	1.B FE	17,298,000	104.7040	15,705,600	15,000,000	15,611,755	0	(237,602)	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	124.6430	218,125	175,000	230,610	0	(1,791)	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	124.6430	25,551,815	20,500,000	27,014,334	0	(209,809)	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	25,016,958	124.0550	19,619,298	15,815,000	24,163,245	0	(266,917)	0	0	5.000	2.150	AO	197,688	790,750	09/18/2020	10/01/2047
64990C-QE-4	NEW YORK DORM AUTH (COLUMBIA UNIV) S2017	SD			1.A FE	13,896,552	124.0550	10,898,232	8,785,000	13,422,327	0	(148,269)	0	0	5.000	2.150	AO	109,813	439,250	09/18/2020	10/01/2047
64985H-F9-3	NEW YORK ENV FACS CORP GREEN BOND REF20B			2	1.A FE	452,220	107.2390	391,422	365,000	426,498	0	(8,580)	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	106.2800	478,260	450,000	523,918	0	(10,289)	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	105.0640	315,192	300,000	348,225	0	(6,700)	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	104.0490	1,040,490	1,000,000	1,157,952	0	(21,909)	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	88.9730	889,730	1,000,000	1,071,026	0	(9,723)	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	101.3060	1,519,590	1,500,000	1,710,952	0	(28,977)	0	0	4.000	1.790	AO	12,667	60,000	11/19/2020	10/15/2045
64985H-UP-0	NEW YORK ENV FACS CORP GREEN BOND S15D			2	1.A FE	12,443,712	102.1370	10,780,560	10,555,000	10,821,615	0	(214,721)	0	0	5.000	2.850	MS	155,393	527,750	08/04/2015	09/15/2031
64985H-2A-4	NEW YORK ENVIRON FAC CORP GREEN S2023C			2	1.A FE	3,042,030	110.9170	3,327,510	3,000,000	3,041,662	0	(368)	0	0	5.000	4.810	MS	10,833	0	11/01/2023	09/15/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted 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
65819G-LA-4	NORTH CAROLINA CAP FACS (DUKE UNIV) S16B			2	1.B FE	1,329,180	103.6570	1,155,776	1,115,000	1,180,355	0	(22,583)	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	103.6570	28,832,195	27,815,000	29,445,361	0	(563,350)	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	109.4170	9,294,974	8,495,000	9,249,421	0	(145,838)	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	104.1120	3,170,210	3,045,000	3,221,500	0	(63,007)	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	104.1120	12,633,991	12,135,000	12,838,393	0	(251,097)	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	100.3630	903,267	900,000	887,040	0	1,146	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	100.3010	1,414,244	1,410,000	1,404,343	0	355	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	840,848	103.7920	856,284	825,000	839,438	0	(7,186)	6,103	0	5.000	4.229	JD	3,438	41,250	08/25/2016	06/01/2036
678908-4A-9	OKLAHOMA DEV OKLAHOMA GAS TXBL S22A-2				1.A FE	8,000,000	100.3450	8,027,600	8,000,000	7,999,824	0	49	0	0	4.851	4.850	FA	161,700	399,938	07/08/2022	02/01/2045
679111-WX-8	OKLAHOMA TURNPIKE AUTH REV S2017A			2	1.D FE	1,333,410	101.8670	1,329,364	1,305,000	1,312,231	0	(3,421)	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	100.7050	5,599,198	5,560,000	5,538,977	0	1,926	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	107.9170	1,456,880	1,350,000	1,436,834	0	(25,136)	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	107.9170	161,876	150,000	159,648	0	(2,793)	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	95.2730	2,858,190	3,000,000	2,827,420	0	70,860	0	0	2.146	4.875	AO	16,095	64,380	11/29/2022	04/01/2026
67919P-SM-6	OKLAHOMA WTR RES BRD REVOLVING FD S2021			2	1.A FE	6,606,760	79.6330	5,271,705	6,620,000	6,608,336	0	763	0	0	1.875	1.890	AO	31,031	124,125	12/02/2021	04/01/2037
67919P-SN-4	OKLAHOMA WTR RES BRD REVOLVING FD S2021			2	1.A FE	6,683,958	76.4880	5,159,116	6,745,000	6,690,569	0	3,282	0	0	1.875	1.940	AO	31,617	126,469	12/02/2021	04/01/2038
68442C-DD-5	ORANGE CO WATER DIST TXBL REV REF S19D			2	1.A FE	1,740,000	89.8390	1,563,199	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	80.1580	11,210,096	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
68607D-VJ-1	OREGON DEPT OF TRANS HWY TXBL REV S2020B			1	1.B FE	10,980,200	80.1580	11,222,120	14,000,000	11,222,632	0	242,432	0	0	1.760	4.496	MN	31,484	246,400	01/10/2023	11/15/2032
686507-GB-4	ORLANDO UTILITIES COMM UTIL SYS REF S13A	SD		1	1.C FE	6,553,100	103.9390	5,196,950	5,000,000	5,239,767	0	(133,056)	0	0	5.000	2.190	AO	62,500	250,000	11/20/2012	10/01/2025
686507-JY-1	ORLANDO UTILITIES COMM UTIL SYS REF S21A			2	1.C FE	865,501	115.0960	748,124	650,000	809,255	0	(20,705)	0	0	5.000	1.430	AO	8,125	32,500	03/18/2021	10/01/2036
686507-JZ-8	ORLANDO UTILITIES COMM UTIL SYS REF S21A			2	1.C FE	663,580	114.0340	570,170	500,000	620,947	0	(15,699)	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	113.5730	1,879,633	1,655,000	2,047,637	0	(50,836)	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	103.5170	2,070,340	2,000,000	2,312,478	0	(40,174)	0	0	4.000	1.700	AO	20,000	80,000	03/18/2021	10/01/2039
696572-LY-0	PALM BEACH CO WTR & SWR REF S2019			2	1.A FE	2,935,180	90.5760	2,703,694	2,985,000	2,944,467	0	2,370	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	92.1590	3,184,093	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	100.3370	3,476,677	3,465,000	3,477,820	0	(16,778)	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	100.7960	7,055,720	7,000,000	7,072,823	0	(39,893)	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	106.8660	3,740,310	3,500,000	3,686,720	0	(56,045)	0	0	5.000	3.190	FA	66,111	175,000	12/13/2016	08/15/2035
733508-AC-9	PORT ARTHUR IDC AIR PRODS & CHEMS S2002			2	1.F FE	0	0.0000	0	0	0	0	0	0	0	4.230	0.000	MON	56,172	0	12/20/2023	04/01/2037
736754-NK-4	PORTLAND WATER SYS REV S2014A			2	1.B FE	2,281,464	100.3320	2,159,145	2,152,000	2,157,169	0	(15,649)	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	100.3320	2,275,530	2,268,000	2,273,447	0	(16,493)	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	103.7630	1,037,630	1,000,000	1,077,927	0	(40,138)	0	0	5.000	0.890	JD	4,167	50,000	09/30/2020	12/01/2025
762197-VF-5	RHODE ISLAND H&E (BROWN UNIV) REF S2017A			2	1.B FE	1,078,720	102.7520	1,027,520	1,000,000	1,031,354	0	(7,966)	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	88.3210	3,537,256	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	123.5280	5,558,760	4,500,000	5,343,674	0	(57,989)	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	2,989,560	104.9390	3,148,170	3,000,000	2,990,316	0	498	0	0	4.000	4.030	FA	50,000	130,667	06/15/2022	02/01/2038
795604-CK-1	SALT LAKE CITY PUBLIC UTILS REV S2022	SD		2	1.B FE	3,986,080	104.9390	4,197,560	4,000,000	3,987,088	0	664	0	0	4.000	4.030	FA	66,667	174,222	06/15/2022	02/01/2038
79560T-ER-9	SALT LAKE CITY SALES & EXCISE TXBLREFS21				1.B FE	1,390,000	84.5440	1,175,162	1,390,000	1,390,000	0	0	0	0	2.120	2.120	AO	7,367	29,468	11/18/2021	10/01/2031
79574C-BS-1	SALT RIVER PROJ AGR IMPT & PWR REF S16A	SD			1.B FE	273,958	107.5640	242,019	225,000	240,891	0	(5,035)	0	0	5.000	2.540	JJ	5,625	11,250	11/16/2016	01/01/2027
796253-4T-6	SAN ANTONIO ELEC & GAS REV S2015			2	1.D FE	2,061,966	100.0510	2,056,048	2,055,000	2,056,602	0	(749)	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	100.0510	4,642,366	4,640,000	4,643,618	0	(1,691)	0	0	3.350	3.310	FA	64,767	155,440	11/03/2015	02/01/2031
810489-JT-2	SCOTTSDALE PPTY CORP EXCISE TAX REF S06	SD			1.B FE	12,891,500	112.0640	11,206,400	10,000,000	10,814,982	0	(219,871)	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	100.9590	2,665,318	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
812728-VX-8	SEATTLE WATER REV REF S2017			2	1.B FE	510,366	102.0670	495,025	485,000	493,724	0	(2,645)	0	0	4.000	3.380	FA	8,083	19,400	01/11/2017	08/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
812728-VX-8	SEATTLE WATER REV REF S2017	SD		2	1.B FE	9,723,252	102.0670	9,430,991	9,240,000	9,406,199	0	(50,382)	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	100.1500	3,440,153	3,435,000	3,434,936	0	10	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	110.2780	3,225,632	2,925,000	3,178,922	0	(51,016)	0	0	5.000	2.960	FA	60,938	146,250	12/06/2018	08/01/2034
84552K-AS-0	SOUTHWESTERN DEV AUTH WASTE MGMT S2002			2	1.D FE	0	0.0000	0	0	0	0	0	0	0	3.950	0.000	MON	4,260	0	12/21/2023	10/01/2027
870000-MR-4	SWARTHMORE BORO AUTH SWARTHMORE CLG S18			2	1.A FE	4,637,911	108.5620	4,456,470	4,105,000	4,380,817	0	(53,167)	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.B FE	2,013,620	100.0410	1,900,779	1,900,000	1,899,994	0	(5,387)	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.B FE	3,603,320	100.0410	3,401,394	3,400,000	3,399,989	0	(9,640)	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.B FE	1,192,275	100.0410	1,125,461	1,125,000	1,124,996	0	(3,190)	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	105.0860	746,111	710,000	718,840	0	(1,613)	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	102.5910	1,800,472	1,755,000	1,755,728	0	(140)	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	2,322,024	100.0180	2,325,419	2,325,000	2,323,913	0	197	0	0	3.000	3.010	AO	17,438	69,750	12/11/2012	10/01/2028
875287-NE-0	TAMPA UTILITIES TAX REF REV S2012A			2	1.D FE	1,268,275	100.0200	1,280,256	1,280,000	1,275,273	0	735	0	0	3.000	3.070	AO	9,600	38,400	12/11/2012	10/01/2029
875287-NE-0	TAMPA UTILITIES TAX REF REV S2012A	SD		2	1.D FE	1,060,199	100.0200	1,070,214	1,070,000	1,066,049	0	614	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	102.7980	10,022,805	9,750,000	10,080,415	0	(213,058)	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	100.0360	3,186,147	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	100.0360	3,791,364	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	100.0360	7,162,578	7,160,000	7,126,416	0	2,846	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	102.2610	4,090,440	4,000,000	4,101,405	0	(28,076)	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	96.5140	33,934,322	35,160,000	42,085,797	0	(732,549)	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	96.5140	19,302,800	20,000,000	23,537,068	0	(369,992)	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	26,752,226	100.4620	24,010,418	23,900,000	23,982,044	0	(330,851)	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	102.8050	3,058,449	2,975,000	3,049,834	0	(19,404)	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	98.8400	4,077,150	4,125,000	4,090,628	0	1,620	0	0	3.500	3.570	FA	60,156	144,375	06/08/2022	08/01/2039
896572-FE-9	TRINITY RIVER AUTH MOUNTAIN CREEK S2022			2	1.A FE	4,465,017	97.4240	4,457,148	4,575,000	4,470,790	0	3,850	0	0	3.500	3.670	FA	66,719	160,125	06/08/2022	08/01/2042
896575-GB-7	TRINITY RIVER AUTH RED OAK CREEK REF S16			2	1.D FE	123,680	94.8850	118,606	125,000	124,061	0	57	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	SD		2	1.A FE	9,030,000	100.0350	9,033,161	9,030,000	9,030,000	0	0	0	0	3.750	3.750	FA	141,094	341,447	07/13/2022	08/01/2040
89658H-WZ-9	TRINITY RIVER AUTH REG WSTWTR SYS REFS19			2	1.A FE	6,819,674	92.4070	6,325,259	6,845,000	6,825,963	0	1,544	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	90.5650	3,876,182	4,280,000	4,253,294	0	1,607	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	101.4780	1,014,780	1,000,000	1,034,236	0	(12,653)	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	101.1810	738,621	730,000	753,145	0	(8,539)	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	100.2440	5,343,005	5,330,000	5,344,492	0	(20,242)	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	4,551,591	101.1530	4,071,408	4,025,000	4,179,306	0	(56,302)	0	0	4.000	2.480	FA	60,822	161,000	09/29/2016	08/15/2034
915115-5C-9	UNIV OF TEXAS PERM FUND REF S2015A			2	1.A FE	6,615,122	100.3130	6,234,453	6,215,000	6,239,776	0	(48,390)	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	82.8090	6,624,720	8,000,000	8,016,837	0	(2,037)	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	88.3230	2,208,075	2,500,000	2,712,751	0	(25,821)	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	6,079,157	102.0270	5,759,424	5,645,000	5,751,915	0	(45,271)	0	0	4.000	3.120	AO	56,450	225,800	12/01/2015	04/01/2035
914455-RX-0	UNIVERSITY OF MICHIGAN REV S2018A			2	1.A FE	3,723,098	102.2810	3,538,923	3,460,000	3,580,182	0	(26,082)	0	0	4.000	3.120	AO	34,600	138,400	01/25/2018	04/01/2038
91802R-EH-8	UTILITY DEBT SECURITIZATION AUTH S2017			2	1.A FE	788,286	108.1210	708,193	655,000	711,664	0	(13,407)	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	107.4820	10,210,790	9,500,000	10,192,569	0	(162,460)	0	0	5.000	3.030	JD	21,111	475,000	03/05/2018	12/15/2039
927749-JM-4	VIRGINIA BEACH WATER & SEWER S2016A			2	1.A FE	2,241,301	100.3030	2,131,439	2,125,000	2,159,110	0	(11,826)	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	100.0240	2,500,600	2,500,000	2,484,771	0	1,600	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	2,984,869	0	2,184	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	100.0260	4,261,108	4,260,000	4,253,100	0	832	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	99.0890	6,371,423	6,430,000	6,398,528	0	1,425	0	0	3.500	3.540	FA	93,771	284,438	04/12/2022	02/01/2040
92818H-FH-9	VIRGINIA PUBLIC SCH AUTH FING REF S2016B			2	1.B FE	4,321,080	99.0030	4,286,830	4,330,000	4,324,117	0	456	0	0	3.125	3.140	FA	56,380	135,313	10/25/2016	08/01/2034

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
92818H-FJ-5	VIRGINIA PUBLIC SCH AUTH FING REF S2016B			2	1.B FE	4,406,837	98.4240	4,389,710	4,460,000	4,423,491	0	2,560	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	98.5160	4,516,959	4,585,000	4,580,215	0	298	0	0	3.250	3.260	FA	62,089	149,013	10/25/2016	08/01/2036
92818H-AQ-4	VIRGINIA PUBLIC SCH AUTH FING REV S2014C			2	1.B FE	4,807,296	100.3030	4,659,074	4,645,000	4,656,107	0	(18,730)	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	100.2580	3,890,010	3,880,000	3,888,161	0	(13,774)	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	90.3160	2,330,153	2,580,000	2,569,294	0	580	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	90.3160	2,551,427	2,825,000	2,813,277	0	635	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	83.2010	6,181,834	7,430,000	7,356,293	0	5,068	0	0	2.000	2.090	FA	61,917	148,600	10/19/2021	08/01/2036
92818H-VJ-7	VIRGINIA PUBLIC SCH AUTH FING S2021C			2	1.B FE	7,494,883	82.2520	6,185,350	7,520,000	7,497,897	0	1,384	0	0	2.125	2.150	FA	66,583	159,800	10/19/2021	08/01/2037
92818H-VM-0	VIRGINIA PUBLIC SCH AUTH FING S2021C			2	1.B FE	7,777,424	77.8500	6,091,763	7,825,000	7,781,945	0	2,109	0	0	2.250	2.290	FA	73,359	176,063	10/19/2021	08/01/2040
92817T-JG-2	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S18			2	1.A FE	203,440	100.1410	205,289	205,000	203,807	0	70	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	100.1410	5,597,882	5,590,000	5,557,467	0	1,915	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	75.1520	4,381,362	5,830,000	5,787,132	0	1,897	0	0	2.250	2.300	JJ	60,486	131,175	01/18/2022	01/15/2042
92818F-CC-7	VIRGINIA PUBLIC SCH MONTGOMERY CO GO S19			2	1.B FE	1,598,454	90.9370	1,473,179	1,620,000	1,603,588	0	1,271	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	88.8200	1,509,940	1,700,000	1,683,094	0	1,072	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	100.2680	2,993,000	2,985,000	2,994,125	0	(11,976)	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	100.2680	18,674,915	18,625,000	18,681,937	0	(74,722)	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	91.1110	1,047,777	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	89.2280	2,052,244	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	87.6400	1,625,722	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	85.5840	693,230	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	101.0250	545,535	540,000	545,596	0	(2,920)	0	0	4.000	3.410	MN	3,600	21,600	11/04/2015	11/01/2035
92818N-2K-3	VIRGINIA RES AUTH INFRASTRUCTURE REFS15A			2	1.A FE	1,768,037	103.2470	1,579,679	1,530,000	1,577,765	0	(24,930)	0	0	5.000	3.230	MN	12,750	76,500	05/13/2015	11/01/2035
92818N-SU-3	VIRGINIA RES AUTH INFRASTRUCTURE REFS20C			2	1.A FE	958,234	84.8710	814,762	960,000	958,586	0	116	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	83.2600	807,622	970,000	960,306	0	720	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	82.4570	366,934	445,000	442,994	0	135	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	80.1230	368,566	460,000	454,497	0	339	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	79.3890	369,159	465,000	462,938	0	116	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	77.6140	372,547	480,000	474,568	0	283	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	77.5250	375,996	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	8,220,000	75.6290	6,216,704	8,220,000	8,220,000	0	0	0	0	2.317	2.317	JJ	95,229	190,457	07/14/2021	07/01/2037
977123-L7-1	WISCONSIN TRANSPORTATION REV REF S15-1	SD		2	1.B FE	11,836,000	103.0050	10,300,500	10,000,000	10,352,186	0	(227,347)	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			2	1.B FE	1,869,230	101.0370	1,662,059	1,645,000	1,662,353	0	(33,976)	0	0	5.000	2.860	JJ	41,125	82,250	05/03/2017	07/01/2037
977123-R7-5	WISCONSIN TRANSPORTATION REV REF S17-1	SD		2	1.B FE	170,447	101.0370	151,556	150,000	151,582	0	(3,098)	0	0	5.000	2.860	JJ	3,750	7,500	05/03/2017	07/01/2037
977123-P3-6	WISCONSIN TRANSPORTATION REV S2015A			2	1.B FE	20,154,885	100.8400	17,586,496	17,440,000	17,617,898	0	(348,127)	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						1,516,153,437	XXX	1,380,052,833	1,387,400,000	1,468,757,615	0	(7,765,055)	6,103	0	XXX	XXX	XXX	16,341,726	49,711,097	XXX	XXX
Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities																					
3128JR-G4-2	FH (3/1 ARM) #847419			4	1.A	95,240	99.7950	95,463	95,659	94,986	0	0	0	0	5.161	4.398	MON	411	3,942	01/25/2006	03/15/2035
3128JR-KQ-8	FH (5/1 ARM) #847503			4	1.A	412,578	102.2570	429,578	420,094	412,744	0	0	0	0	5.600	4.475	MON	1,960	17,928	03/03/2006	12/15/2035
31296S-DY-9	FHLMC GOLD PASSTHRU #A17319			4	1.A	58,081	101.8680	59,351	58,263	58,098	0	2	0	0	5.000	5.061	MON	243	2,913	02/06/2004	01/15/2034
31292H-AK-0	FHLMC GOLD PASSTHRU #C00910			4	1.A	143	102.5840	140	137	147	0	(1)	0	0	7.500	4.762	MON	1	10	10/31/2001	01/15/2030
31292H-AK-0	FHLMC GOLD PASSTHRU #C00910			4	1.A	4,318	102.5840	4,224	4,117	4,426	0	(25)	0	0	7.500	5.077	MON	26	308	06/27/2002	01/15/2030
31292H-NH-3	FHLMC GOLD PASSTHRU #C01292			4	1.A	3,693	103.6810	3,730	3,598	3,715	0	(7)	0	0	6.000	3.106	MON	18	216	05/07/2003	02/15/2032
31292M-FD-0	FHLMC GOLD PASSTHRU #C04664			4	1.A	14,373,807	92.1820	13,043,280	14,149,407	14,378,197	0	(2,705)	0	0	3.000	2.756	MON	35,374	424,482	09/26/2017	03/15/2043
31293J-ZX-0	FHLMC GOLD PASSTHRU #C21658			4	1.A	18,247	102.7270	18,329	17,843	18,281	0	(58)	0	0	6.000	3.106	MON	89	1,071	05/07/2003	04/15/2029
31298S-UJ-1	FHLMC GOLD PASSTHRU #C55985			4	1.A	2,609	100.1840	2,499	2,494	2,650	0	(2)	0	0	7.500	4.762	MON	16	187	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	9,468	100.3150	9,078	9,049	9,422	0	(110)	0	0	7.500	4.762	MON	57	679	10/31/2001	09/15/2031
31287S-GA-9	FHLMC GOLD PASSTHRU #C66493			4	1.A	9,679	103.2860	9,776	9,465	9,785	0	(27)	0	0	6.000	3.106	MON	47	568	05/07/2003	04/15/2032
31287X-PZ-3	FHLMC GOLD PASSTHRU #C70440			4	1.A	17,392	103.2740	17,498	16,943	17,475	0	(30)	0	0	6.000	3.106	MON	85	1,017	05/07/2003	09/15/2032
31288A-K7-9	FHLMC GOLD PASSTHRU #C72118			4	1.A	7,277	103.8590	7,349	7,076	7,467	0	(12)	0	0	6.000	3.106	MON	35	425	05/07/2003	10/15/2032
31288E-6E-2	FHLMC GOLD PASSTHRU #C76269			4	1.A	9,159	103.8870	9,252	8,905	9,287	0	(10)	0	0	6.000	3.106	MON	45	534	05/07/2003	02/15/2033
31288H-RC-6	FHLMC GOLD PASSTHRU #C78583			4	1.A	2,242	103.1270	2,252	2,184	2,231	0	(19)	0	0	6.000	3.106	MON	11	131	05/07/2003	03/15/2033
31283H-WY-7	FHLMC GOLD PASSTHRU #G01563			4	1.A	496,297	103.2040	501,633	486,056	494,140	0	(185)	0	0	5.500	3.410	MON	2,228	26,733	01/07/2003	06/15/2033
31283H-WY-7	FHLMC GOLD PASSTHRU #G01563			4	1.A	760,136	103.2040	798,168	773,381	762,106	0	165	0	0	5.500	3.451	MON	3,545	42,536	06/17/2003	06/15/2033
31283H-WZ-4	FHLMC GOLD PASSTHRU #G01564			4	1.A	73,282	103.6660	74,057	71,438	73,259	0	(85)	0	0	6.000	5.808	MON	357	4,286	01/08/2004	04/15/2033
31283H-WZ-4	FHLMC GOLD PASSTHRU #G01564			4	1.A	79,527	103.6660	80,382	77,539	79,502	0	(92)	0	0	6.000	5.810	MON	388	4,652	01/08/2004	04/15/2033
31283H-W9-2	FHLMC GOLD PASSTHRU #G01572			4	1.A	13,964	103.4600	14,127	13,655	14,010	0	(16)	0	0	6.000	3.106	MON	68	819	05/07/2003	05/15/2033
31283H-Z2-4	FHLMC GOLD PASSTHRU #G01661			4	1.A	4,102	103.6650	4,143	3,997	4,099	0	(4)	0	0	6.000	5.806	MON	20	240	02/09/2004	11/15/2033
31283H-Z2-4	FHLMC GOLD PASSTHRU #G01661			4	1.A	238,292	103.6650	241,121	232,596	238,133	0	(228)	0	0	6.000	5.824	MON	1,163	13,956	02/09/2004	11/15/2033
31283H-Z2-4	FHLMC GOLD PASSTHRU #G01661			4	1.A	2,004	103.6650	2,031	1,959	2,002	0	(2)	0	0	6.000	5.841	MON	10	118	02/09/2004	11/15/2033
31283H-Z5-7	FHLMC GOLD PASSTHRU #G01664			4	1.A	847	103.9950	858	825	848	0	(1)	0	0	6.000	5.807	MON	4	50	02/09/2004	02/15/2034
31283H-Z5-7	FHLMC GOLD PASSTHRU #G01664			4	1.A	136,195	103.9950	138,250	132,939	136,432	0	(116)	0	0	6.000	5.825	MON	665	7,977	02/09/2004	02/15/2034
31283H-Z5-7	FHLMC GOLD PASSTHRU #G01664			4	1.A	87,752	103.9950	89,083	85,660	87,905	0	(74)	0	0	6.000	5.826	MON	428	5,140	02/09/2004	02/15/2034
3128MJ-SY-7	FHLMC GOLD PASSTHRU #G08534			4	1.A	3,036,824	92.1810	2,799,829	3,037,299	3,037,419	0	(42)	0	0	3.000	3.003	MON	7,593	91,119	01/09/2018	06/15/2043
3128MJ-SY-7	FHLMC GOLD PASSTHRU #G08534			4	1.A	979,691	92.1810	951,447	1,032,145	981,818	0	45	0	0	3.000	3.716	MON	2,580	30,964	12/04/2013	06/15/2043
3128MJ-S3-5	FHLMC GOLD PASSTHRU #G08537			4	1.A	993,396	92.1810	954,620	1,035,588	996,920	0	(4)	0	0	3.000	3.502	MON	2,589	31,068	06/25/2013	07/15/2043
3128MJ-S6-8	FHLMC GOLD PASSTHRU #G08540			4	1.A	1,014,269	92.1810	976,506	1,059,332	1,018,036	0	13	0	0	3.000	3.524	MON	2,648	31,780	06/24/2013	08/15/2043
3128MJ-S6-8	FHLMC GOLD PASSTHRU #G08540			4	1.A	2,002,799	92.1810	1,953,012	2,118,663	2,012,451	0	3	0	0	3.000	3.680	MON	5,297	63,560	07/05/2013	08/15/2043
3128MJ-ZF-0	FHLMC GOLD PASSTHRU #G08741			4	1.A	1,202,265	90.8770	1,103,187	1,213,931	1,199,765	0	(73)	0	0	3.000	3.145	MON	3,035	36,418	12/01/2016	01/15/2047
3132J4-MM-8	FHLMC GOLD PASSTHRU #G31063			4	1.A	2,518,737	95.4800	2,424,417	2,539,169	2,513,548	0	1,100	0	0	3.500	3.702	MON	7,406	88,871	10/30/2018	11/15/2037
31335A-YU-6	FHLMC GOLD PASSTHRU #G60723			4	1.A	1,671,647	91.3720	1,502,776	1,644,664	1,679,159	0	(9)	0	0	3.000	2.749	MON	4,112	49,340	06/07/2019	10/15/2046
31335C-GR-9	FHLMC GOLD PASSTHRU #G62008			4	1.A	2,554,093	92.1810	2,310,353	2,506,317	2,560,738	0	(710)	0	0	3.000	2.692	MON	6,266	75,189	06/21/2019	05/15/2047
3133BN-AX-1	FHLMC PASS THRU CERT POOL #QF0922			4	1.A	9,175,205	99.1680	9,062,080	9,138,081	9,173,960	0	(1,245)	0	0	5.000	4.937	MON	38,075	380,753	01/30/2023	09/25/2052
3133D3-BG-9	FHLMC PASS THRU CERT POOL #QK0039			4	1.A	2,266,444	89.9310	2,022,752	2,249,223	2,282,164	0	(2,066)	0	0	2.500	2.353	MON	4,686	56,231	09/09/2019	09/25/2039
3133KP-DJ-4	FHLMC PASS THRU CERT POOL #RA7305			4	1.A	20,406,480	95.1000	21,169,689	22,260,350	20,415,911	0	9,431	0	0	4.000	5.330	MON	74,201	74,201	11/29/2023	05/25/2052
3133KP-PA-0	FHLMC PASS THRU CERT POOL #RA7617			4	1.A	12,978,737	99.1680	13,011,067	13,120,189	12,979,037	0	300	0	0	5.000	5.178	MON	54,667	0	12/19/2023	07/25/2052
3133KP-QZ-4	FHLMC PASS THRU CERT POOL #RA7672			4	1.A	26,241,838	97.1280	26,847,389	27,641,172	26,248,710	0	6,873	0	0	4.500	5.290	MON	103,654	0	12/08/2023	07/25/2052
3133KR-B2-9	FHLMC PASS THRU CERT POOL #RA9057			4	1.A	13,839,883	99.0320	13,881,637	14,017,289	13,840,264	0	381	0	0	5.000	5.202	MON	58,405	0	12/19/2023	05/25/2053
3133KR-MV-3	FHLMC PASS THRU CERT POOL #RA9372			4	1.A	19,424,740	101.7550	19,554,965	19,217,551	19,421,227	0	(3,513)	0	0	5.500	5.343	MON	88,080	528,483	06/21/2023	07/25/2053
3133KR-PQ-1	FHLMC PASS THRU CERT POOL #RA9431			4	1.A	18,997,481	101.2300	19,718,057	19,478,352	19,000,336	0	2,855	0	0	5.500	5.902	MON	89,276	267,827	09/25/2023	07/25/2053
3133KR-5P-5	FHLMC PASS THRU CERT POOL #RA9854			4	1.A	19,031,034	102.2460	19,971,814	19,533,095	19,032,623	0	1,589	0	0	6.000	6.436	MON	97,665	195,331	10/18/2023	09/25/2053
3132D6-DX-5	FHLMC PASS THRU CERT POOL #SB8218			4	1.A	6,047,402	101.4320	6,116,814	6,030,441	6,047,269	0	(133)	0	0	5.500	5.406	MON	27,640	110,558	08/01/2023	03/25/2038
3132D6-DX-5	FHLMC PASS THRU CERT POOL #SB8218			4	1.A	11,022,437	101.4320	11,153,297	10,995,807	11,022,200	0	(238)	0	0	5.500	5.416	MON	50,397	201,590	08/01/2023	03/25/2038
3132DP-D3-9	FHLMC PASS THRU CERT POOL #SD1922			4	1.A	18,870,179	99.2910	18,736,567	18,870,179	18,867,693	0	(2,486)	0	0	5.000	5.001	MON	78,626	786,257	02/08/2023	11/25/2052
3132DQ-B4-7	FHLMC PASS THRU CERT POOL #SD2759			4	1.A	18,964,176	101.2860	19,469,716	19,222,478	18,967,975	0	3,800	0	0	5.500	5.727	MON	88,103	264,309	09/15/2023	05/25/2053
3132DQ-CB-0	FHLMC PASS THRU CERT POOL #SD2766			4	1.A	14,545,105	103.2290	15,318,860	14,839,578	14,545,979	0	874	0	0	6.000	6.361	MON	74,198	148,396	10/26/2023	04/25/2053
3132DQ-QU-3	FHLMC PASS THRU CERT POOL #SD3167			4	1.A	18,867,827	100.5910	19,487,888	19,373,350	18,871,648	0	3,821	0	0	5.000	5.415	MON	80,722	322,889	08/28/2023	06/25/2053
3132DQ-3T-1	FHLMC PASS THRU CERT POOL #SD3510			4	1.A	18,941,566	101.7620	19,215,405	18,882,558	18,941,279	0	(287)	0	0	6.000	5.958	MON	94,413	377,651	08/03/2023	06/25/2053
3132E0-FR-8	FHLMC PASS THRU CERT POOL #SD3776			4	1.A	18,523,907	101.7210	18,825,172	18,506,557	18,524,847	0	940	0	0	6.000	5.988	MON	92,533	277,598	09/05/2023	08/25/2053
3132E0-JF-0	FHLMC PASS THRU CERT POOL #SD3862			4	1.A	18,905,744	101.5650	20,008,352	19,699,896	18,915,252	0	9,508	0	0	5.500	6.162	MON	90,291	180,582	10/03/2023	09/25/2053
3132DV-MA-0	FHLMC PASS THRU CERT POOL #SD7553			4	1.A	23,208,072	89.7740	25,252,093	28,128,333	23,248,935	0	40,863	0	0	3.000	5.785	MON	70,321	140,642	10/04/2023	03/25/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132DW-EK-5	FHLMC PASS THRU CERT POOL #SD8238			4	1.A	4,441,201	97.0710	4,433,749	4,567,522	4,444,806	0	3,604	0	0	4.500	4.912	MON	17,128	171,282	02/15/2023	08/25/2052
3132DW-EL-3	FHLMC PASS THRU CERT POOL #SD8239			4	1.A	8,947,431	99.1680	8,900,488	8,975,128	8,947,305	0	(127)	0	0	5.000	5.048	MON	37,396	373,964	02/07/2023	08/25/2052
3132DW-ET-6	FHLMC PASS THRU CERT POOL #SD8246			4	1.A	18,067,248	99.1220	17,969,802	18,128,858	18,067,131	0	(117)	0	0	5.000	5.053	MON	75,537	755,369	02/07/2023	09/25/2052
3132DW-ET-6	FHLMC PASS THRU CERT POOL #SD8246			4	1.A	9,032,562	99.1220	8,984,901	9,064,429	9,032,532	0	(30)	0	0	5.000	5.055	MON	37,768	377,685	02/07/2023	09/25/2052
3132DW-FQ-1	FHLMC PASS THRU CERT POOL #SD8275			4	1.A	26,739,807	97.0710	27,533,368	28,364,095	26,764,599	0	24,792	0	0	4.500	5.331	MON	106,365	319,096	09/14/2023	12/25/2052
3132A4-E9-5	FHLMC PASS THRU CERT POOL #ZS3760			4	1.A	4,821,554	88.1130	4,258,418	4,832,881	4,968,372	0	27,632	0	0	2.500	2.523	MON	10,069	120,822	10/23/2019	06/25/2043
3132A5-FW-0	FHLMC PASS THRU CERT POOL #ZS4681			4	1.A	4,237,185	87.1100	3,711,323	4,260,485	4,296,788	0	15,081	0	0	2.500	2.569	MON	8,876	106,511	12/16/2019	10/25/2046
3132AE-KL-9	FHLMC PASS THRU CERT POOL #ZT2099			4	1.A	1,661,438	91.2730	1,493,692	1,636,507	1,676,426	0	(675)	0	0	3.000	2.739	MON	4,091	49,095	06/25/2019	11/25/2046
3132AE-KL-9	FHLMC PASS THRU CERT POOL #ZT2099			4	1.A	1,659,265	91.2730	1,493,692	1,636,507	1,673,118	0	(621)	0	0	3.000	2.760	MON	4,091	49,095	06/26/2019	11/25/2046
3133TG-NU-9	FHR 2093 Z CMO			4	1.A	199,273	101.5000	221,073	217,806	212,725	0	890	0	0	6.000	6.780	MON	1,089	13,068	03/20/2001	11/15/2028
3133TK-SJ-0	FHR 2151 JZ CMO			4	1.A	429,796	101.5560	477,441	470,125	460,456	0	1,666	0	0	6.000	6.715	MON	2,351	28,208	03/20/2001	05/15/2029
3133TM-7G-5	FHR 2182 ZC CMO			4	1.A	122,690	103.4230	123,374	119,290	118,962	0	0	0	0	7.500	7.258	MON	746	8,947	03/16/2001	09/15/2029
3133TN-JY-1	FHR 2223 Z CMO			4	1.A	18,885	106.0610	20,505	19,333	19,141	0	23	0	0	8.000	8.299	MON	129	1,547	03/02/2000	03/15/2030
3133TQ-ZU-4	FHR 2274 KC CMO			4	1.A	89,643	102.5030	92,085	89,836	89,623	0	(1)	0	0	6.500	6.584	MON	487	5,839	06/27/2002	01/15/2031
3133TR-LB-9	FHR 2284 Z CMO			4	1.A	173,200	102.4140	187,637	183,212	180,227	0	451	0	0	6.500	6.963	MON	992	11,909	03/14/2001	02/15/2031
3133TR-GX-7	FHR 2288 Z CMO			4	1.A	365,825	101.3460	394,773	389,530	382,396	0	927	0	0	6.500	7.210	MON	2,110	25,319	02/13/2001	02/15/2031
3133TR-SR-7	FHR 2297 KZ CMO			4	1.A	209,728	100.3210	233,350	232,602	228,060	0	807	0	0	6.000	6.780	MON	1,163	13,956	03/20/2001	03/15/2031
31339W-Q2-5	FHR 2433 NH CMO			4	1.A	1,182,966	103.3210	1,215,416	1,176,349	1,177,069	0	(152)	0	0	6.500	6.492	MON	6,372	76,463	06/27/2002	04/15/2032
31392K-FP-6	FHR 2451 JH CMO			4	1.A	239,852	103.2700	249,508	241,608	240,435	0	22	0	0	6.500	6.635	MON	1,309	15,704	05/24/2002	05/15/2032
31392K-AA-4	FHR 2454 BK CMO			4	1.A	530,978	103.4720	545,239	526,944	527,485	0	(68)	0	0	6.500	6.480	MON	2,854	34,251	06/21/2002	05/15/2032
31394N-L3-0	FHR 2729 CE CMO			4	1.A	16	99.7250	18	18	18	0	0	0	0	4.500	5.370	MON	0	1	02/03/2004	01/15/2024
31394N-L3-0	FHR 2729 CE CMO			4	1.A	9	99.7250	10	10	10	0	0	0	0	4.500	5.413	MON	0	0	02/04/2004	01/15/2024
3137BB-QB-9	FHR 4351 LC CMO			4	1.A	334,935	97.4650	322,228	330,609	331,237	0	(266)	0	0	3.000	2.729	MON	827	9,918	06/09/2014	11/15/2040
3137BB-QB-9	FHR 4351 LC CMO			4	1.A	334,677	97.4650	322,228	330,609	331,182	0	(252)	0	0	3.000	2.744	MON	827	9,918	06/10/2014	11/15/2040
3137BT-JW-2	FHR 4635 EG CMO			4	1.A	1,303,964	93.0860	1,211,536	1,301,523	1,303,390	0	(109)	0	0	2.500	2.435	MON	2,712	32,538	11/09/2017	12/15/2046
3137FN-ZQ-6	FHR 4922 NG CMO			4	1.A	1,955,029	87.1790	1,702,794	1,953,198	1,960,936	0	(129)	0	0	2.500	2.449	MON	4,069	48,830	09/19/2019	04/25/2049
3137FP-LJ-2	FHR 4926 BN CMO			4	1.A	4,681,330	83.7720	3,911,103	4,668,747	4,695,053	0	(1,063)	0	0	2.500	2.435	MON	9,727	116,719	10/15/2019	10/25/2049
3137H9-EV-7	FHR 5274 DA CMO			4	1.A	21,965,803	100.6160	22,252,359	22,116,123	21,971,180	0	4,737	0	0	5.500	5.633	MON	101,366	1,216,387	10/14/2022	06/25/2045
31403D-AC-3	FN (5/1 ARM) #745303			4	1.A	348,378	102.5350	360,791	351,870	351,017	0	0	0	0	5.632	4.917	MON	1,651	15,446	03/03/2006	01/25/2036
3138A1-V5-7	FNMA PASS THRU CERT POOL #AH0635			4	1.A	43,897	97.5050	42,941	44,040	43,925	0	5	0	0	3.500	3.538	MON	128	1,541	12/28/2010	01/25/2026
3138A6-ZA-1	FNMA PASS THRU CERT POOL #AH5236			4	1.A	100,628	98.1960	99,134	100,955	100,698	0	8	0	0	3.500	3.538	MON	294	3,533	12/28/2010	01/25/2026
3138X5-PC-5	FNMA PASS THRU CERT POOL #AU5818			4	1.A	615,072	95.8540	594,264	619,964	617,497	0	227	0	0	2.500	2.622	MON	1,292	15,499	06/24/2013	08/25/2028
3140EV-S3-2	FNMA PASS THRU CERT POOL #BC1437			4	1.A	1,789,074	91.3680	1,673,881	1,832,011	1,787,063	0	582	0	0	3.000	3.329	MON	4,580	54,960	01/25/2019	07/25/2046
3140FX-JW-3	FNMA PASS THRU CERT POOL #BF0276			4	1.A	3,890,326	93.5490	3,660,128	3,912,487	3,890,218	0	(120)	0	0	3.000	3.084	MON	9,781	117,375	03/15/2019	10/25/2042
3140FX-JW-3	FNMA PASS THRU CERT POOL #BF0276			4	1.A	5,812,335	93.5490	5,490,193	5,868,730	5,812,119	0	(389)	0	0	3.000	3.155	MON	14,672	176,062	03/08/2019	10/25/2042
3140FX-LB-6	FNMA PASS THRU CERT POOL #BF0321			4	1.A	4,990,351	86.0230	4,309,043	5,009,136	4,990,782	0	157	0	0	2.500	2.553	MON	10,436	125,228	10/28/2019	07/25/2048
3140FX-L9-1	FNMA PASS THRU CERT POOL #BF0351			4	1.A	6,711,761	86.1190	5,776,069	6,707,045	6,712,557	0	38	0	0	2.500	2.476	MON	13,973	167,676	11/21/2019	05/25/2053
3140J7-LQ-6	FNMA PASS THRU CERT POOL #BM3034			4	1.A	6,002,023	92.0610	5,491,448	5,964,975	6,012,605	0	(1,179)	0	0	3.000	2.894	MON	14,912	178,949	11/29/2017	02/25/2047
3140J7-LQ-6	FNMA PASS THRU CERT POOL #BM3034			4	1.A	3,774,016	92.0610	3,465,888	3,764,751	3,777,675	0	(405)	0	0	3.000	2.951	MON	9,412	112,942	12/22/2017	02/25/2047
3140J7-WR-2	FNMA PASS THRU CERT POOL #BM3355			4	1.A	827,277	93.4410	771,879	826,051	829,743	0	11	0	0	3.500	3.466	MON	2,409	28,912	02/08/2018	02/25/2048
3140JA-M7-0	FNMA PASS THRU CERT POOL #BM5781			4	1.A	3,408,831	92.0620	3,094,723	3,361,559	3,429,831	0	(2,024)	0	0	3.000	2.755	MON	8,404	100,847	07/12/2019	01/25/2045
3140KE-K8-0	FNMA PASS THRU CERT POOL #BP6618			4	1.A	7,943,889	85.6340	8,311,805	9,706,164	8,005,551	0	50,607	0	0	2.500	5.262	MON	20,221	242,654	10/19/2022	08/25/2050
3140LX-GS-8	FNMA PASS THRU CERT POOL #BT8308			4	1.A	22,371,139	97.0710	22,519,967	23,199,431	22,391,920	0	20,782	0	0	4.500	5.021	MON	86,998	521,987	06/07/2023	08/25/2052
3140MS-L8-6	FNMA PASS THRU CERT POOL #BW1250			4	1.A	13,667,444	99.1680	13,606,925	13,721,042	13,667,599	0	167	0	0	5.000	5.061	MON	57,171	686,052	12/20/2022	10/25/2052
3140N1-PX-5	FNMA PASS THRU CERT POOL #BW8537			4	1.A	9,271,576	97.0710	9,299,353	9,579,930	9,292,198	0	15,716	0	0	4.500	4.976	MON	35,925	431,097	09/22/2022	09/25/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140N3-AU-3	FNMA PASS THRU CERT POOL #BN9918			4	1.A	13,662,446	99.7380	13,516,874	13,552,333	13,662,126	0	(320)	0	0	5.000	4.865	MON	56,468	564,680	01/31/2023	10/25/2052
3140QB-GN-2	FNMA PASS THRU CERT POOL #CA3804			4	1.A	2,579,061	86.5220	2,230,074	2,577,450	2,580,784	0	(109)	0	0	2.500	2.480	MON	5,370	64,436	08/08/2019	07/25/2049
3140QL-RW-8	FNMA PASS THRU CERT POOL #CB1400			4	1.A	20,520,447	89.7310	21,888,985	24,393,937	20,527,811	0	7,365	0	0	3.000	5.617	MON	60,985	60,985	11/15/2023	08/25/2051
3140QQ-B7-9	FNMA PASS THRU CERT POOL #CB4561			4	1.A	22,548,067	99.7490	22,590,396	22,647,148	22,548,080	0	14	0	0	5.000	5.069	MON	94,363	0	12/19/2023	09/25/2052
3140QQ-KA-2	FNMA PASS THRU CERT POOL #CB4788			4	1.A	25,095,096	99.1680	25,129,825	25,340,582	25,095,330	0	235	0	0	5.000	5.161	MON	105,586	0	12/22/2023	10/25/2052
3140QQ-LV-5	FNMA PASS THRU CERT POOL #CB4839			4	1.A	27,251,627	100.7710	27,893,374	27,679,799	27,254,441	0	2,815	0	0	5.500	5.763	MON	126,866	507,463	08/15/2023	10/25/2052
3140QS-UC-3	FNMA PASS THRU CERT POOL #CB6878			4	1.A	9,730,816	101.7060	9,913,888	9,747,570	9,730,382	0	(434)	0	0	6.000	6.037	MON	48,738	194,951	08/16/2023	08/25/2053
3140QS-2Y-6	FNMA PASS THRU CERT POOL #CB7090			4	1.A	19,074,522	99.3220	19,621,303	19,755,149	19,085,356	0	10,834	0	0	5.000	5.505	MON	82,313	246,939	09/18/2023	09/25/2053
3140XG-B3-2	FNMA PASS THRU CERT POOL #FS0957			4	1.A	16,187,853	88.5860	16,765,240	18,925,379	16,207,610	0	19,758	0	0	3.000	5.189	MON	47,313	0	12/01/2023	03/25/2052
3140XJ-FU-2	FNMA PASS THRU CERT POOL #FS2878			4	1.A	10,156,310	93.4410	10,631,932	11,378,125	10,168,924	0	32,856	0	0	3.500	5.382	MON	33,186	398,235	10/19/2022	05/25/2048
3140XK-5X-4	FNMA PASS THRU CERT POOL #FS4461			4	1.A	13,926,273	99.3490	14,363,669	14,457,707	13,932,686	0	6,413	0	0	5.000	5.590	MON	60,240	180,721	09/19/2023	04/25/2053
3140XL-PS-1	FNMA PASS THRU CERT POOL #FS4932			4	1.A	9,645,134	101.7170	9,823,040	9,657,206	9,644,703	0	(431)	0	0	6.000	6.026	MON	48,286	193,144	08/23/2023	06/25/2053
3140XL-VM-7	FNMA PASS THRU CERT POOL #FS5119			4	1.A	14,054,010	102.2940	14,319,418	13,998,236	14,053,840	0	(170)	0	0	6.000	5.948	MON	69,991	349,956	07/06/2023	07/25/2053
3140XL-WR-5	FNMA PASS THRU CERT POOL #FS5155			4	1.A	23,207,490	101.2410	24,009,455	23,715,143	23,205,358	0	(2,132)	0	0	5.000	5.348	MON	98,813	395,252	08/14/2023	07/25/2053
3140XL-WS-3	FNMA PASS THRU CERT POOL #FS5156			4	1.A	23,882,055	100.8540	24,352,420	24,146,154	23,884,884	0	2,829	0	0	5.000	5.175	MON	100,609	402,436	08/09/2023	04/25/2053
3140XL-Y6-9	FNMA PASS THRU CERT POOL #FS5232			4	1.A	19,688,621	103.4950	20,275,374	19,590,668	19,684,719	0	(3,902)	0	0	6.000	5.929	MON	97,953	391,813	08/21/2023	07/25/2053
3140XL-5D-6	FNMA PASS THRU CERT POOL #FS5343			4	1.A	14,294,039	101.7420	14,568,110	14,318,649	14,293,351	0	(688)	0	0	6.000	6.035	MON	71,593	286,373	08/23/2023	07/25/2053
3140XL-5Z-7	FNMA PASS THRU CERT POOL #FS5363			4	1.A	12,372,849	97.3970	12,921,032	13,266,248	12,377,736	0	4,887	0	0	4.000	5.274	MON	44,221	176,883	08/22/2023	03/25/2048
3140XM-G7-5	FNMA PASS THRU CERT POOL #FS5621			4	1.A	10,171,335	92.0620	10,711,224	11,634,771	10,193,114	0	21,779	0	0	3.000	5.290	MON	29,087	116,348	08/22/2023	08/25/2048
3140XM-MW-3	FNMA PASS THRU CERT POOL #FS5772			4	1.A	4,712,324	99.1030	4,847,893	4,891,752	4,712,930	0	606	0	0	5.000	5.581	MON	20,382	61,147	09/18/2023	06/25/2053
3140XM-YF-7	FNMA PASS THRU CERT POOL #FS6109			4	1.A	18,054,478	88.6450	19,231,013	21,694,186	18,069,122	0	14,644	0	0	3.000	5.662	MON	54,235	54,235	11/09/2023	06/25/2052
31418E-HP-8	FNMA PASS THRU CERT POOL #MA 4737			4	1.A	17,977,895	99.1680	17,768,755	17,917,703	17,976,024	0	(1,871)	0	0	5.000	4.933	MON	74,657	821,228	01/27/2023	08/25/2052
31418C-3D-4	FNMA PASS THRU CERT POOL #MA3495			4	1.A	944,843	96.3010	909,653	944,584	949,735	0	189	0	0	4.000	3.989	MON	3,149	37,783	10/31/2018	10/25/2048
31418E-E6-3	FNMA PASS THRU CERT POOL #MA4656			4	1.A	17,985,509	97.0710	17,662,978	18,195,899	17,990,739	0	5,230	0	0	4.500	4.676	MON	68,235	750,581	01/25/2023	07/25/2052
31418E-E6-3	FNMA PASS THRU CERT POOL #MA4656			4	1.A	17,671,345	97.0710	17,662,978	18,195,899	17,686,299	0	14,953	0	0	4.500	4.953	MON	68,235	682,346	02/15/2023	07/25/2052
31418E-F2-1	FNMA PASS THRU CERT POOL #MA4684			4	1.A	16,872,838	97.0710	17,389,427	17,914,094	16,874,865	0	2,028	0	0	4.500	5.453	MON	67,178	67,178	11/29/2023	06/25/2052
31418E-HK-9	FNMA PASS THRU CERT POOL #MA4733			4	1.A	35,639,560	97.0710	35,825,865	36,906,789	35,663,944	0	24,384	0	0	4.500	4.997	MON	138,400	830,403	06/12/2023	09/25/2052
31418E-J6-8	FNMA PASS THRU CERT POOL #MA4784			4	1.A	9,077,012	97.0710	9,006,780	9,278,530	9,082,603	0	5,592	0	0	4.500	4.818	MON	34,794	347,945	02/09/2023	10/25/2052
31418E-LW-8	FNMA PASS THRU CERT POOL #MA4840			4	1.A	12,322,556	97.0710	12,751,659	13,136,397	12,333,800	0	11,244	0	0	4.500	5.385	MON	49,261	147,784	09/06/2023	12/25/2052
31418E-LY-4	FNMA PASS THRU CERT POOL #MA4842			4	1.A	27,728,800	100.6870	27,795,634	27,605,868	27,727,857	0	(943)	0	0	5.500	5.416	MON	126,527	0	12/18/2023	12/25/2052
31418E-M8-0	FNMA PASS THRU CERT POOL #MA4882			4	1.A	27,909,393	100.6750	28,381,793	28,191,306	27,913,403	0	4,010	0	0	5.000	5.215	MON	117,464	352,391	08/30/2023	12/25/2037
31418E-PW-4	FNMA PASS THRU CERT POOL #MA4936			4	1.A	24,383,268	101.4740	24,785,283	24,425,249	24,383,393	0	126	0	0	5.500	5.516	MON	111,949	447,796	08/16/2023	02/25/2038
31418E-RA-0	FNMA PASS THRU CERT POOL #MA4980			4	1.A	14,439,295	101.6920	15,004,929	14,755,148	14,442,540	0	3,244	0	0	6.000	6.380	MON	73,776	147,551	10/03/2023	04/25/2053
31417A-P8-6	FNMA PASS THRU CERT POOL #00AB4046			4	1.A	2,284,525	94.6380	2,095,732	2,214,458	2,287,200	0	(1,072)	0	0	3.500	2.736	MON	6,459	77,506	02/13/2012	12/25/2041
3140X4-VS-2	FNMA PASS THRU CERT POOL #1524			4	1.A	5,424,816	87.1300	4,714,163	5,410,444	5,435,032	0	(340)	0	0	2.500	2.447	MON	11,272	135,261	09/27/2019	02/25/2047
31371K-RC-7	FNMA PASS THRU CERT POOL #254383			4	1.A	15,994	104.7040	16,019	15,299	16,449	0	(8)	0	0	7.500	5.518	MON	96	1,147	06/18/2002	06/25/2032
31371L-HY-8	FNMA PASS THRU CERT POOL #255047			4	1.A	116	99.5220	113	114	113	0	0	0	0	5.500	4.925	MON	1	6	12/08/2003	01/25/2024
31371L-JU-4	FNMA PASS THRU CERT POOL #255075			4	1.A	797	99.5220	774	777	775	0	(2)	0	0	5.500	5.208	MON	4	43	01/07/2004	02/25/2024
31373U-F3-6	FNMA PASS THRU CERT POOL #303586			4	1.A	2,254	102.7530	2,471	2,405	2,367	0	14	0	0	6.500	7.542	MON	13	156	04/07/1997	09/25/2025
31376R-6H-9	FNMA PASS THRU CERT POOL #363672			4	1.A	22,997	99.8910	23,802	23,827	23,437	0	63	0	0	7.500	7.470	MON	149	1,787	02/12/1997	11/25/2026
31379T-G5-7	FNMA PASS THRU CERT POOL #428720			4	1.A	33,711	101.6300	34,408	33,856	33,710	0	0	0	0	6.500	6.588	MON	183	2,201	06/01/1998	06/25/2028
31384V-L7-5	FNMA PASS THRU CERT POOL #535050			4	1.A	31,910	102.1980	31,244	30,572	32,511	0	(105)	0	0	7.500	4.577	MON	191	2,293	09/12/2002	12/25/2029
31385H-5H-1	FNMA PASS THRU CERT POOL #545448			4	1.A	4,392	102.0190	4,303	4,218	4,518	0	(18)	0	0	7.500	4.577	MON	26	316	09/12/2002	02/25/2032
31385X-M8-7	FNMA PASS THRU CERT POOL #555783			4	1.A	330,094	100.4110	336,032	334,656	331,406	0	198	0	0	4.500	4.700	MON	1,255	15,060	03/16/2004	10/25/2033
31389Y-M7-3	FNMA PASS THRU CERT POOL #639482			4	1.A	17,438	100.2310	16,719	16,680	17,942	0	(77)	0	0	7.500	5.518	MON	104	1,251	06/18/2002	01/25/2032

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
31401M-BR-1	FNMA PASS THRU CERT POOL #712048			4	1.A	5,206	102.0290	5,200	5,097	5,197	0	(7)	0	0	5.500	3.356	MON	23	280	01/06/2003	07/25/2033
31402C-QM-7	FNMA PASS THRU CERT POOL #725060			4	1.A	1,841	104.0330	1,871	1,799	1,851	0	(3)	0	0	6.000	5.821	MON	9	108	01/08/2004	01/25/2034
31402J-ER-4	FNMA PASS THRU CERT POOL #730144			4	1.A	236,549	101.7210	242,039	237,943	236,779	0	17	0	0	5.000	5.073	MON	991	11,897	02/10/2004	07/25/2033
31402Q-LF-6	FNMA PASS THRU CERT POOL #734826			4	1.A	79,953	100.3490	83,250	82,960	81,037	0	134	0	0	4.500	4.838	MON	311	3,733	02/05/2004	08/25/2033
31403F-Q6-4	FNMA PASS THRU CERT POOL #747577			4	1.A	90,122	101.7190	92,146	90,589	90,167	0	3	0	0	5.000	5.067	MON	377	4,529	02/09/2004	11/25/2033
31403G-RL-8	FNMA PASS THRU CERT POOL #748491			4	1.A	46,477	101.7180	47,521	46,718	46,501	0	3	0	0	5.000	5.067	MON	195	2,336	02/09/2004	10/25/2033
31403G-RL-8	FNMA PASS THRU CERT POOL #748491			4	1.A	52,284	101.7180	53,461	52,558	52,312	0	3	0	0	5.000	5.067	MON	219	2,628	02/09/2004	10/25/2033
31404B-SY-9	FNMA PASS THRU CERT POOL #763835			4	1.A	4,770	101.7760	4,881	4,796	4,773	0	0	0	0	5.000	5.069	MON	20	240	02/09/2004	01/25/2034
31404B-SY-9	FNMA PASS THRU CERT POOL #763835			4	1.A	1,590	101.7760	1,627	1,599	1,591	0	0	0	0	5.000	5.070	MON	7	80	02/09/2004	01/25/2034
31404J-MA-0	FNMA PASS THRU CERT POOL #769953			4	1.A	60,552	101.7190	61,631	60,590	60,499	0	(7)	0	0	5.000	5.027	MON	252	3,030	02/11/2004	03/25/2034
31404J-YQ-2	FNMA PASS THRU CERT POOL #770319			4	1.A	183,969	101.7230	188,243	185,053	184,095	0	14	0	0	5.000	5.073	MON	771	9,252	02/10/2004	04/25/2034
31404N-2P-0	FNMA PASS THRU CERT POOL #773982			4	1.A	131,987	100.7820	133,804	132,765	132,162	0	17	0	0	5.000	5.073	MON	553	6,638	02/10/2004	03/25/2034
31404W-GW-0	FNMA PASS THRU CERT POOL #780613			4	1.A	30,658	100.6390	32,303	32,097	30,797	0	35	0	0	5.000	5.770	MON	134	1,605	11/04/2005	05/25/2034
31404W-R9-9	FNMA PASS THRU CERT POOL #780912			4	1.A	105,020	101.9490	111,639	109,503	107,325	0	392	0	0	5.000	5.742	MON	456	5,475	11/03/2005	06/25/2029
31406V-2P-0	FNMA PASS THRU CERT POOL #821682			4	1.A	453,987	101.7220	464,375	456,512	454,107	0	20	0	0	5.000	5.086	MON	1,902	22,826	06/01/2005	06/25/2035
31407X-A8-4	FNMA PASS THRU CERT POOL #843431			4	1.A	455,135	101.7210	483,991	475,802	460,515	0	332	0	0	5.000	5.697	MON	1,983	23,790	11/03/2005	07/25/2035
31359U-2Q-7	FNR 1998-64 ZB CMO			4	1.A	452,457	100.9530	478,082	473,569	467,760	0	846	0	0	6.500	6.920	MON	2,565	30,782	03/14/2001	09/25/2028
31359W-AW-1	FNR 1999-28 ZB CMO			4	1.A	100,424	100.8880	106,807	105,867	104,447	0	228	0	0	6.500	6.992	MON	573	6,881	02/28/2001	06/25/2029
31359V-S5-3	FNR 1999-29 ZB CMO			4	1.A	50,268	100.8990	53,328	52,853	51,841	0	197	0	0	6.500	6.993	MON	286	3,435	02/28/2001	06/25/2029
31392D-NT-5	FNR 2002-40 MG CMO			4	1.A	509,762	102.5040	527,222	514,343	511,136	0	54	0	0	6.500	6.634	MON	2,786	33,432	05/24/2002	06/25/2032
31392G-EK-7	FNR 2002-90 A1 CMO			4	1.A	179,824	102.8980	177,839	172,830	172,234	0	(189)	0	0	6.500	5.040	MON	936	11,234	10/18/2002	06/25/2042
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						1,113,631,654	XXX	1,125,463,270	1,150,699,691	1,114,463,246	0	414,928	0	0	XXX	XXX	XXX	4,502,810	22,045,954	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						2,629,785,091	XXX	2,505,516,103	2,538,099,691	2,583,220,861	0	(7,350,127)	6,103	0	XXX	XXX	XXX	20,844,536	71,757,052	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00037B-AF-9	ABB FINANCE USA		C	1	1.G FE	4,000,000	98.3020	3,932,080	4,000,000	4,000,000	0	0	0	0	3.800	3.800	AO	37,156	152,000	03/26/2018	04/03/2028
002824-BB-5	ABBOTT LABORATORIES			1	1.D FE	997,930	98.0130	980,130	1,000,000	999,691	0	227	0	0	2.950	2.974	MS	8,686	29,500	03/05/2015	03/15/2025
002824-BF-6	ABBOTT LABORATORIES			1	1.D FE	4,050,640	98.5850	3,943,400	4,000,000	4,019,433	0	(6,803)	0	0	3.750	3.558	MN	12,500	150,000	01/29/2019	11/30/2026
002824-BF-6	ABBOTT LABORATORIES			1	1.D FE	564,237	98.5850	557,005	565,000	564,708	0	89	0	0	3.750	3.768	MN	1,766	21,188	04/10/2018	11/30/2026
002824-BF-6	ABBOTT LABORATORIES			1	1.D FE	558,909	98.5850	557,005	565,000	562,963	0	643	0	0	3.750	3.881	MN	1,766	21,188	11/29/2016	11/30/2026
002824-BM-1	ABBOTT LABORATORIES			1	1.D FE	2,804,551	99.0420	2,778,128	2,805,000	2,804,782	0	51	0	0	3.875	3.877	MS	32,004	108,694	12/12/2018	09/15/2025
002824-BM-1	ABBOTT LABORATORIES			1	1.D FE	998,130	99.0420	990,420	1,000,000	999,530	0	236	0	0	3.875	3.901	MS	11,410	38,750	03/20/2017	09/15/2025
002824-BQ-2	ABBOTT LABORATORIES			1	1.D FE	4,750,200	84.6570	4,232,850	5,000,000	4,804,346	0	27,869	0	0	1.400	2.046	JD	35,000	35,000	01/12/2022	06/30/2030
00287Y-AQ-2	ABBVIE INC			1	1.G FE	991,580	98.2800	982,800	1,000,000	998,420	0	1,082	0	0	3.600	3.717	MN	4,700	36,000	12/02/2016	05/14/2025
00287Y-BF-5	ABBVIE INC			1	1.G FE	9,925,900	99.5330	9,953,300	10,000,000	9,936,610	0	10,710	0	0	4.250	4.395	MN	55,486	425,000	01/25/2023	11/14/2028
00287Y-BF-5	ABBVIE INC			1	1.G FE	10,187,420	99.5330	10,516,657	10,566,000	10,208,984	0	21,564	0	0	4.250	5.040	MN	58,627	224,528	08/29/2023	11/14/2028
00287Y-BX-6	ABBVIE INC			1	1.G FE	4,998,750	93.5250	4,676,250	5,000,000	4,999,091	0	121	0	0	3.200	3.203	MN	17,778	160,000	11/12/2019	11/21/2029
005095-AA-2	ACUSHNET CO (144A)			1	3.C FE	2,000,000	104.3910	2,087,820	2,000,000	2,000,000	0	0	0	0	7.375	7.375	AO	36,056	0	10/24/2023	10/15/2028
00724P-AD-1	ADOBE INC			1	1.E FE	1,994,500	89.6240	1,792,480	2,000,000	1,996,484	0	529	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	98.3190	983,190	1,000,000	999,306	0	603	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	98.3190	983,190	1,000,000	998,641	0	1,194	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	98.3190	1,966,380	2,000,000	1,996,755	0	2,858	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	98.3190	2,949,570	3,000,000	2,994,058	0	5,242	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	97.2000	972,000	1,000,000	997,960	0	1,079	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	96.3570	2,890,710	3,000,000	2,995,103	0	978	0	0	3.950	3.990	JD	9,875	118,500	05/14/2018	06/01/2028

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
00115A-AE-9	AEP TRANSMISSION CO LLC			1	1.F FE	998,030	96.1180	961,180	1,000,000	999,347	0	205	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	96.1180	961,180	1,000,000	996,475	0	1,129	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	2,693,655	97.4450	2,625,104	2,693,934	2,693,890	0	(5)	0	0	3.772	3.770	FA	42,342	101,621	11/06/2013	08/01/2031
00817Y-AQ-1	AETNA INC			1	2.B FE	995,810	98.3620	983,620	1,000,000	999,545	0	472	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	91.4690	1,637,295	1,790,000	1,849,115	0	(10,122)	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	91.4690	6,402,830	7,000,000	6,970,888	0	4,613	0	0	2.750	2.829	MS	56,681	192,500	09/05/2019	09/15/2029
009158-BC-9	AIR PRODUCTS & CHEMICALS			1	1.F FE	2,128,340	87.4540	1,749,080	2,000,000	2,087,281	0	(13,607)	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	87.4540	2,491,564	2,849,000	2,944,227	0	(14,754)	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	87.4540	8,483,038	9,700,000	9,700,571	0	(82)	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	87.4540	5,343,439	6,110,000	6,044,223	0	9,494	0	0	2.050	2.231	MN	16,005	125,255	01/11/2022	05/15/2030
009158-BF-2	AIR PRODUCTS & CHEMICALS			1	1.F FE	5,483,806	103.2480	5,611,529	5,435,000	5,481,641	0	(2,165)	0	0	4.800	4.680	MS	85,511	130,440	06/21/2023	03/03/2033
01400E-AB-9	ALCON FINANCE CORP (144A)			1	2.B FE	2,042,580	91.0680	1,821,360	2,000,000	2,025,881	0	(4,319)	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	91.0680	4,553,400	5,000,000	5,057,069	0	(9,515)	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	103.1930	5,159,650	5,000,000	4,974,941	0	2,110	0	0	5.375	5.446	JD	18,663	268,750	11/29/2022	12/06/2032
01741R-AH-5	ALLEGHENY TECH			1	4.A FE	1,311,570	98.6660	1,397,111	1,416,000	1,315,276	0	3,706	0	0	5.875	8.025	JD	6,933	41,595	10/26/2023	12/01/2027
01748N-AE-4	ALLEGION US HOLDING CO			1	2.B FE	1,995,160	95.0990	1,901,980	2,000,000	1,997,903	0	494	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	99.6690	1,993,380	2,000,000	2,003,257	0	(21,901)	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	99.6690	971,773	975,000	975,940	0	(6,462)	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	99.6690	1,797,032	1,803,000	1,803,582	0	(4,482)	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	94.4930	1,889,860	2,000,000	1,988,174	0	4,324	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	94.4930	1,195,336	1,265,000	1,257,137	0	2,875	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	94.4930	1,889,860	2,000,000	1,934,581	0	23,491	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	82.8600	4,143,000	5,000,000	4,802,465	0	27,912	0	0	1.100	1.734	FA	20,778	55,000	11/09/2021	08/15/2030
02209S-AS-2	ALTRIA GROUP INC				2.B FE	1,008,400	99.8440	998,440	1,000,000	1,000,030	0	(1,004)	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	99.8440	998,440	1,000,000	999,882	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 LS:100K	LS		1	1.E FE	996,380	99.0730	990,730	1,000,000	999,580	0	413	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	96.0640	1,921,280	2,000,000	2,005,763	0	(1,586)	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	96.0640	1,921,280	2,000,000	1,998,516	0	366	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	86.2690	8,626,900	10,000,000	10,094,545	0	(12,267)	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	86.2690	17,253,800	20,000,000	19,997,067	0	338	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	96.9180	9,691,800	10,000,000	9,982,878	0	2,842	0	0	3.450	3.485	AO	74,750	345,000	04/11/2022	04/13/2029
023135-CH-7	AMAZON.COM INC			1	1.D FE	4,990,850	95.3010	4,765,050	5,000,000	4,991,990	0	795	0	0	3.600	3.621	AO	39,000	180,000	04/11/2022	04/13/2032
023135-CP-9	AMAZON.COM INC			1	1.D FE	1,998,840	101.5970	2,031,940	2,000,000	1,999,006	0	211	0	0	4.550	4.563	JD	7,583	91,000	11/29/2022	12/01/2027
023135-CR-5	AMAZON.COM INC			1	1.D FE	14,996,400	102.7970	15,419,550	15,000,000	14,996,186	0	287	0	0	4.700	4.703	JD	58,750	705,000	11/29/2022	12/01/2032
02343U-AH-8	AMCOR FINANCE USA INC		C	1	2.B FE	3,992,880	97.8990	3,915,960	4,000,000	3,995,882	0	795	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	86.1330	2,153,325	2,500,000	2,558,971	0	(7,494)	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	86.1330	2,153,325	2,500,000	2,557,312	0	(7,280)	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	93.9010	159,632	170,000	170,239	0	(92)	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	93.9010	939,010	1,000,000	999,430	0	189	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	98.1960	981,960	1,000,000	999,891	0	66	0	0	3.250	3.256	MS	10,833	32,500	12/03/2014	03/01/2025
02361D-AS-9	AMEREN ILLINOIS LS: 8K	LS		1	1.F FE	3,033,360	97.4140	2,922,420	3,000,000	3,015,606	0	(3,440)	0	0	3.800	3.663	MN	14,567	114,000	06/04/2018	05/15/2028
02361D-AS-9	AMEREN ILLINOIS LS: 8K	LS		1	1.F FE	2,997,300	97.4140	2,922,420	3,000,000	2,998,580	0	272	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	81.4900	1,629,800	2,000,000	2,010,441	0	(1,490)	0	0	1.550	1.467	MN	3,961	31,000	11/18/2020	11/15/2030
02361D-BA-7	AMEREN ILLINOIS			1	1.F FE	2,024,940	101.3420	2,026,840	2,000,000	2,024,864	0	(76)	0	0	4.950	4.781	JD	8,250	0	12/19/2023	06/01/2033
025816-BR-9	AMERICAN EXPRESS			2	1.F FE	999,370	98.3300	983,300	1,000,000	999,893	0	95	0	0	3.000	3.010	AO	5,000	30,000	10/23/2017	10/30/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
025816-CF-4	AMERICAN EXPRESS			2	1.F FE	4,986,600	96.4960	4,824,800	5,000,000	4,994,988	0	1,948	0	0	3.125	3.168	MN	17,795	156,250	05/15/2019	05/20/2026
025816-CY-3	AMERICAN EXPRESS			2	1.F FE	9,850,700	98.4100	9,841,000	10,000,000	9,904,666	0	53,966	0	0	3.950	4.578	FA	164,583	392,806	01/12/2023	08/01/2025
025816-DB-2	AMERICAN EXPRESS			2	1.F FE	3,022,260	104.3230	3,129,690	3,000,000	3,017,334	0	(4,067)	0	0	5.850	5.675	MN	27,300	174,525	11/01/2022	11/05/2027
02665W-BH-3	AMERICAN HONDA FINANCE		C	1	1.G FE	996,980	94.6180	946,180	1,000,000	999,103	0	314	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	99.6310	996,310	1,000,000	999,835	0	953	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	96.1300	1,922,600	2,000,000	1,997,280	0	590	0	0	3.500	3.535	FA	26,444	70,000	02/12/2018	02/15/2028
02665W-EF-4	AMERICAN HONDA FINANCE		C	1	1.G FE	4,998,300	99.6700	4,983,500	5,000,000	4,998,564	0	264	0	0	4.600	4.617	AO	47,278	115,000	04/13/2023	04/17/2025
03027X-AD-2	AMERICAN TOWER CORP			1	2.C FE	1,024,580	99.8810	998,810	1,000,000	1,000,268	0	(3,019)	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	95.8680	958,680	1,000,000	996,933	0	1,018	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	94.6000	946,000	1,000,000	999,761	0	71	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	95.9890	959,890	1,000,000	999,099	0	232	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	95.3580	1,907,160	2,000,000	1,995,360	0	1,042	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	93.8080	1,876,160	2,000,000	1,998,539	0	450	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	89.0860	1,781,720	2,000,000	1,994,380	0	836	0	0	2.900	2.951	JJ	26,744	58,000	01/07/2020	01/15/2030
03027X-BJ-8	AMERICAN TOWER CORP			1	2.C FE	4,998,550	87.4470	4,372,350	5,000,000	4,999,191	0	186	0	0	1.500	1.504	JJ	31,250	75,000	11/17/2020	01/31/2028
03027X-CE-8	AMERICAN TOWER CORP			1	2.C FE	2,994,840	103.9820	3,119,460	3,000,000	2,994,751	0	(89)	0	0	5.800	5.834	MN	51,233	0	09/12/2023	11/15/2028
030288-AC-8	AMERICAN TRANSMISSION SYSTEM (144A)			1	2.A FE	13,523,942	84.6620	11,365,874	13,425,000	13,506,199	0	(9,283)	0	0	2.650	2.564	JJ	164,046	355,763	01/03/2022	01/15/2032
03040W-AK-1	AMERICAN WATER CAPITAL CORP			1	2.A FE	1,027,140	99.6680	996,680	1,000,000	1,000,090	0	(4,677)	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	97.9740	979,740	1,000,000	999,798	0	141	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	97.9740	979,740	1,000,000	999,503	0	384	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	95.1260	951,260	1,000,000	999,402	0	188	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	94.5380	945,380	1,000,000	998,665	0	333	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	94.5380	945,380	1,000,000	997,804	0	552	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	94.5380	945,380	1,000,000	991,253	0	2,207	0	0	2.950	3.204	MS	9,833	29,500	01/18/2018	09/01/2027
03040W-AU-9	AMERICAN WATER CAPITAL CORP			1	2.A FE	3,458,040	94.4720	2,834,160	3,000,000	3,294,042	0	(54,377)	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	94.4720	4,723,600	5,000,000	4,993,529	0	1,051	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	85.4650	4,273,250	5,000,000	4,988,438	0	1,407	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	98.8140	1,976,280	2,000,000	1,999,285	0	775	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	95.7580	957,580	1,000,000	999,665	0	109	0	0	2.875	2.887	MS	8,465	28,750	08/08/2016	09/15/2026
031162-CJ-7	AMGEN INC			1	2.A FE	999,390	95.0700	950,700	1,000,000	999,806	0	64	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	95.5900	4,779,500	5,000,000	4,991,446	0	2,027	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	82.0430	8,204,300	10,000,000	9,946,899	0	6,007	0	0	2.000	2.072	JJ	92,222	200,000	08/05/2021	01/15/2032
031162-DD-9	AMGEN INC			1	2.A FE	2,990,610	94.1110	2,823,330	3,000,000	2,992,842	0	1,255	0	0	3.000	3.049	FA	32,250	90,000	02/17/2022	02/22/2029
031162-DM-9	AMGEN INC			1	2.A FE	4,995,200	100.2660	5,013,300	5,000,000	4,996,760	0	1,560	0	0	5.250	5.301	MS	86,771	131,250	02/21/2023	03/02/2025
031162-DN-7	AMGEN INC			1	2.A FE	7,002,100	100.0470	7,003,290	7,000,000	6,999,554	0	(2,546)	0	0	5.507	5.475	MS	127,426	192,745	02/16/2023	03/02/2026
031162-DQ-0	AMGEN INC			1	2.A FE	2,993,070	102.8460	3,085,380	3,000,000	2,993,522	0	452	0	0	5.250	5.289	MS	52,063	78,750	02/15/2023	03/02/2030
031162-DR-8	AMGEN INC			1	2.A FE	4,984,250	102.5590	5,127,950	5,000,000	4,984,873	0	623	0	0	5.250	5.290	MS	86,771	131,250	02/15/2023	03/02/2033
032095-AG-6	AMPHENOL CORP			1	1.G FE	998,880	99.3990	993,990	1,000,000	999,892	0	142	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	99.7380	2,992,140	3,000,000	3,008,995	0	(1,512)	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	91.1030	1,822,060	2,000,000	2,023,294	0	(3,627)	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	91.1030	2,733,090	3,000,000	3,000,169	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	101.6220	3,048,660	3,000,000	3,035,285	0	(17,848)	0	0	6.750	6.057	MN	33,750	202,500	10/15/2003	11/01/2025
032177-AJ-6	AMSTED INDUSTRIES (144A)			1	3.C FE	1,637,500	91.6540	1,833,080	2,000,000	1,644,901	0	7,401	0	0	4.625	8.262	MN	11,819	46,250	10/25/2023	05/15/2030
032654-AN-5	ANALOG DEVICES INC			1	1.G FE	1,011,120	97.7220	977,220	1,000,000	1,003,801	0	(1,329)	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	97.7220	1,030,967	1,055,000	1,046,258	0	2,765	0	0	3.500	3.801	JD	2,667	36,925	03/01/2018	12/05/2026

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
032654-AV-7	ANALOG DEVICES INC			1	1.F FE	4,938,400	85.1560	4,257,800	5,000,000	4,950,378	0	5,793	0	0	2.100	2.239	AO	26,250	105,000	11/23/2021	10/01/2031
032654-BA-2	ANALOG DEVICES INC			1	1.G FE	918,400	97.1010	971,010	1,000,000	937,935	0	15,910	0	0	3.450	5.443	JD	1,533	34,500	10/07/2022	06/15/2027
03522A-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	1.G FE	1,443,500	98.2100	1,459,401	1,486,000	1,455,591	0	12,091	0	0	3.650	4.690	FA	22,600	27,120	02/08/2023	02/01/2026
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	1.G FE	2,000,800	98.8760	1,977,520	2,000,000	2,000,356	0	(80)	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	1.G FE	1,984,320	98.8760	1,977,520	2,000,000	1,992,427	0	1,566	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	97.7570	977,570	1,000,000	999,404	0	390	0	0	3.400	3.442	JD	2,833	34,000	05/11/2015	06/01/2025
037833-AS-9	APPLE INC LS: 4K	LS		1	1.B FE	2,997,480	99.3300	2,979,900	3,000,000	2,999,709	0	195	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	98.0600	1,961,200	2,000,000	1,993,275	0	4,688	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	97.6050	976,050	1,000,000	1,010,889	0	(5,530)	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	97.6050	976,050	1,000,000	1,001,993	0	(1,003)	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	97.6050	976,050	1,000,000	999,439	0	237	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	95.3630	953,630	1,000,000	982,426	0	6,403	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	97.4700	974,700	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	96.2020	3,848,080	4,000,000	3,924,266	0	20,143	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	95.8260	1,916,520	2,000,000	1,999,045	0	229	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	96.0410	2,881,230	3,000,000	2,996,239	0	888	0	0	3.000	3.034	MN	12,000	90,000	11/06/2017	11/13/2027
037833-EJ-5	APPLE INC LS: 21K	LS		1	1.B FE	9,958,000	83.7140	8,371,400	10,000,000	9,967,359	0	3,979	0	0	1.700	1.745	FA	68,944	170,000	07/29/2021	08/05/2031
037833-EP-1	APPLE INC LS:1.3M	LS		1	1.B FE	9,791,100	94.0400	9,404,000	10,000,000	9,815,481	0	17,977	0	0	3.350	3.600	FA	133,069	335,000	08/11/2022	08/08/2032
038222-AL-9	APPLIED MATERIALS			1	1.F FE	1,002,420	96.9540	969,540	1,000,000	1,000,819	0	(256)	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	96.9540	969,540	1,000,000	998,682	0	368	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	99.3180	496,590	500,000	496,590	8,127	(202)	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	93.3530	2,800,590	3,000,000	2,879,297	0	16,715	0	0	3.250	3.984	MS	25,458	97,500	07/19/2022	03/27/2030
040555-CQ-5	ARIZONA PUBLIC SERVICE CO LS: 45K	LS		1	1.G FE	1,998,160	98.8840	1,977,680	2,000,000	1,999,856	0	189	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	97.3450	973,450	1,000,000	999,150	0	579	0	0	3.150	3.212	MN	4,025	31,500	05/14/2015	05/15/2025
040555-CV-4	ARIZONA PUBLIC SERVICE CO			1	1.G FE	1,834,360	93.7680	1,875,360	2,000,000	1,939,439	0	20,873	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	89.4260	1,788,520	2,000,000	2,096,669	0	(17,067)	0	0	2.600	1.656	FA	19,644	52,000	11/16/2020	08/15/2029
045054-AQ-6	ASHTEAD CAPITAL INC (144A)		C	1	2.C FE	3,011,430	99.0390	2,971,170	3,000,000	3,010,269	0	(1,161)	0	0	5.550	5.502	MN	13,875	138,750	01/25/2023	05/30/2033
04636N-AB-9	ASTRAZENECA FINANCE LLC		C	2	1.F FE	5,174,550	86.2670	4,313,350	5,000,000	5,133,195	0	(17,244)	0	0	2.250	1.859	MN	10,313	112,500	07/22/2021	05/28/2031
04636N-AH-6	ASTRAZENECA FINANCE LLC		C	1	1.F FE	4,129,537	103.4610	4,232,590	4,091,000	4,127,768	0	(1,769)	0	0	4.875	4.749	MS	65,371	99,718	06/13/2023	03/03/2033
00206R-GQ-9	AT&T INC			1	2.B FE	3,388,470	98.0040	2,940,120	3,000,000	3,293,409	0	(45,835)	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	98.0040	4,900,200	5,000,000	5,464,150	0	(72,289)	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	97.9720	979,720	1,000,000	1,003,272	0	(1,721)	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	82.7360	4,136,800	5,000,000	4,916,547	0	9,211	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	82.7360	5,791,520	7,000,000	6,859,974	0	15,423	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	97.8200	2,934,600	3,000,000	3,024,407	0	(4,838)	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	97.8200	2,934,600	3,000,000	2,998,300	0	289	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	92.0700	13,810,500	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	95.3400	953,400	1,000,000	1,001,474	0	(427)	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	95.3400	1,906,800	2,000,000	1,997,897	0	564	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	91.1550	3,030,904	3,325,000	3,343,023	0	(3,045)	0	0	2.625	2.518	MS	25,699	87,281	11/06/2019	09/15/2029
049560-AZ-8	ATMOS ENERGY CORP			1	1.G FE	3,014,940	108.5720	3,257,160	3,000,000	3,014,485	0	(455)	0	0	5.900	5.832	MN	39,825	0	10/12/2023	11/15/2033
052769-AD-8	AUTODESK INC			1	2.A FE	1,061,210	99.1690	991,690	1,000,000	1,011,239	0	(8,955)	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	99.1690	991,690	1,000,000	1,004,861	0	(3,833)	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	97.1370	971,370	1,000,000	997,570	0	646	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	90.2170	1,804,340	2,000,000	2,023,848	0	(3,600)	0	0	2.850	2.635	JJ	26,283	57,000	01/28/2020	01/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
053015-AE-3	AUTOMATIC DATA PROCESSING			1	1.D FE	1,005,870	98.0580	980,580	1,000,000	1,001,000	0	(659)	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	98.0580	980,580	1,000,000	999,752	0	120	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	90.2920	6,320,440	7,000,000	6,986,453	0	2,946	0	0	1.700	1.746	MN	15,206	119,000	05/11/2021	05/15/2028
05329W-AN-2	AUTONATION INC LS: 5K	LS		1	2.C FE	2,996,280	97.9330	2,937,990	3,000,000	2,999,402	0	567	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	93.8690	938,690	1,000,000	999,645	0	76	0	0	3.800	3.809	MN	4,856	38,000	11/07/2017	11/15/2027
053332-AR-3	AUTOZONE INC			1	2.B FE	1,264,357	97.7250	1,190,291	1,218,000	1,224,270	0	(5,869)	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	96.1400	961,400	1,000,000	999,905	0	27	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	97.1560	971,560	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	96.8570	1,937,140	2,000,000	1,998,541	0	711	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	95.9830	959,830	1,000,000	999,891	0	37	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	95.9830	2,879,490	3,000,000	2,933,189	0	26,461	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	95.2970	952,970	1,000,000	999,017	0	325	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	95.6090	2,313,738	2,420,000	2,395,879	0	6,584	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	94.9710	949,710	1,000,000	998,225	0	403	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	88.4180	2,652,540	3,000,000	2,997,179	0	538	0	0	1.900	1.919	JD	4,750	57,000	11/08/2021	12/01/2028
053611-AJ-8	AVERY DENNISON			1	2.B FE	4,975,000	101.4540	5,072,700	5,000,000	4,985,970	0	2,426	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	88.4580	2,653,740	3,000,000	3,100,236	0	(15,304)	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	98.6670	986,670	1,000,000	999,686	0	340	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	97.8680	797,624	815,000	821,546	0	(3,656)	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	97.8680	978,680	1,000,000	997,301	0	1,294	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	97.8680	2,936,040	3,000,000	2,989,617	0	4,982	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	95.6420	1,912,840	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	95.6420	1,912,840	2,000,000	1,989,712	0	2,381	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	93.6330	2,808,990	3,000,000	3,000,000	0	0	0	0	2.061	2.061	JD	2,748	61,830	12/06/2021	12/15/2026
059165-EG-1	BALTIMORE GAS & ELECTRIC			1	1.F FE	948,820	94.4330	944,330	1,000,000	983,028	0	6,117	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	85.2110	2,556,330	3,000,000	2,998,142	0	225	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	85.2110	8,521,100	10,000,000	9,986,302	0	1,662	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	99.9220	999,220	1,000,000	999,982	0	(447)	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	99.9220	1,998,440	2,000,000	1,999,902	0	130	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	99.6300	996,300	1,000,000	999,786	0	391	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	98.5590	985,590	1,000,000	1,003,346	0	(2,031)	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	97.3420	2,920,260	3,000,000	2,950,478	0	20,025	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	95.2140	952,140	1,000,000	1,001,781	0	(608)	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	96.1430	961,430	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	95.5580	1,911,160	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	94.9090	949,090	1,000,000	1,004,731	0	(1,234)	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	94.9090	1,898,180	2,000,000	2,000,000	0	0	0	0	3.593	3.593	JJ	31,938	71,860	07/18/2017	07/21/2028
06051G-GT-0	BANK OF AMERICA CORP			1	1.G FE	1,000,000	98.0770	980,770	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	97.7040	977,040	1,000,000	1,000,399	0	(377)	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	97.7040	1,954,080	2,000,000	2,000,218	0	(226)	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	97.7040	2,931,120	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.E FE	3,000,000	95.5970	2,867,910	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.E FE	5,000,000	85.9250	4,296,250	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	81.6920	4,084,600	5,000,000	5,027,652	0	(3,330)	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	81.6920	5,718,440	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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted 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
06051G-KD-0	BANK OF AMERICA CORP			1	1.G FE	12,000,000	82.9480	9,953,760	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
06051G-LE-7	BANK OF AMERICA CORP			1	1.E FE	9,000,000	99.8210	8,983,890	9,000,000	9,000,000	0	0	0	0	5.080	5.080	JJ	204,470	228,600	01/17/2023	01/20/2027
06406H-CQ-0	BANK OF NEW YORK MELLON CORP			2	1.F FE	1,062,630	98.3240	983,240	1,000,000	1,015,476	0	(8,256)	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 CORP			2	1.F FE	997,630	98.3240	983,240	1,000,000	999,516	0	225	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 CORP			2	1.F FE	1,000,750	99.7980	997,980	1,000,000	999,959	0	(127)	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 CORP			2	1.F FE	996,350	99.7980	997,980	1,000,000	999,910	0	401	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 CORP			2	1.F FE	999,490	99.1820	991,820	1,000,000	999,924	0	31	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 CORP			2	1.F FE	996,530	98.2780	982,780	1,000,000	999,689	0	391	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 CORP			2	1.F FE	1,011,410	96.2730	962,730	1,000,000	1,003,953	0	(1,199)	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 CORP			2	1.F FE	999,580	95.9190	959,190	1,000,000	999,817	0	44	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 CORP			2	1.F FE	2,998,500	95.1960	2,855,880	3,000,000	2,999,263	0	153	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 CORP				1.F FE	1,997,040	97.5710	1,951,420	2,000,000	1,998,495	0	296	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 CORP			2	1.F FE	20,000,000	81.5490	16,309,800	20,000,000	20,000,000	0	0	0	0	1.800	1.800	JJ	153,000	360,000	07/20/2021	07/28/2031
06406R-AW-7	BANK OF NEW YORK MELLON CORP			2	1.F FE	4,955,750	81.5490	4,077,450	5,000,000	4,965,202	0	4,229	0	0	1.800	1.898	JJ	38,250	90,000	09/23/2021	07/28/2031
06406R-AZ-0	BANK OF NEW YORK MELLON CORP LS: 79K	LS		2	1.F FE	4,997,000	88.4910	4,424,550	5,000,000	4,997,811	0	403	0	0	1.900	1.909	JJ	41,167	95,000	10/20/2021	01/25/2029
05526D-AZ-8	BAT CAPITAL CORP		C	1	2.B FE	1,970,820	98.4090	1,968,180	2,000,000	1,996,885	0	4,789	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	527,000	95.4990	503,280	527,000	527,000	0	0	0	0	3.557	3.557	FA	7,082	18,745	08/08/2017	08/15/2027
07177M-AB-9	BAXALTA INC		C	1	2.A FE	295,986	98.3150	292,979	298,000	297,646	0	226	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	94.3280	1,886,560	2,000,000	1,999,415	0	202	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	81.3730	4,068,650	5,000,000	4,966,147	0	4,322	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	81.3730	4,068,650	5,000,000	4,787,276	0	26,582	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	83.8980	4,194,900	5,000,000	5,000,000	0	0	0	0	2.539	2.539	FA	52,896	126,950	11/16/2021	02/01/2032
07274E-AG-8	BAYER US FINANCE (144A)		C	1	2.B FE	1,016,450	98.0210	980,210	1,000,000	1,001,430	0	(1,849)	0	0	3.375	3.181	AO	7,781	33,750	10/15/2014	10/08/2024
07274E-AG-8	BAYER US FINANCE (144A)		C	1	2.B FE	998,320	98.0210	980,210	1,000,000	999,814	0	190	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	98.0210	980,210	1,000,000	999,075	0	1,120	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	95.1220	4,756,100	5,000,000	4,980,533	0	3,421	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	98.6150	986,150	1,000,000	995,647	0	7,801	0	0	5.375	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	99.0000	2,475,000	2,500,000	2,542,977	0	(25,105)	0	0	5.500	4.387	FA	51,944	137,500	07/12/2018	08/15/2025
075887-BF-5	BECTON DICKINSON			1	2.B FE	1,000,000	98.4780	984,780	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	96.9650	72,724	75,000	75,048	0	(14)	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	96.9650	2,908,950	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	89.4070	5,364,420	6,000,000	6,202,661	0	(30,486)	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	83.3800	8,338,000	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	83.3800	4,169,000	5,000,000	4,938,590	0	7,907	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	96.5560	9,655,600	10,000,000	10,037,028	0	(3,594)	0	0	4.298	4.245	FA	154,012	429,800	08/16/2022	08/22/2032
09247X-AL-5	BLACKROCK INC			1	1.D FE	2,129,785	99.5810	2,028,465	2,037,000	2,040,020	0	(14,429)	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	99.5810	995,810	1,000,000	1,000,046	0	(578)	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	99.5810	1,593,296	1,600,000	1,599,682	0	835	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	96.9470	969,470	1,000,000	1,004,914	0	(1,447)	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	96.9470	969,470	1,000,000	998,519	0	423	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	96.9470	969,470	1,000,000	989,569	0	3,011	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	96.1560	2,163,510	2,250,000	2,337,289	0	(15,943)	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	89.3810	2,681,430	3,000,000	2,998,901	0	152	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	84.4150	1,266,225	1,500,000	1,510,562	0	(1,441)	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	84.4150	1,266,225	1,500,000	1,510,369	0	(1,415)	0	0	1.900	1.792	JJ	12,113	28,500	02/16/2021	01/28/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
09247X-AR-2	BLACKROCK INC			1	1.D FE	1,969,260	84.4150	1,688,300	2,000,000	1,976,026	0	3,112	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	96.0760	960,760	1,000,000	993,012	0	2,905	0	0	2.800	3.119	AO	6,222	28,000	02/28/2017	04/11/2026
05565E-AH-8	BMW US CAPITAL LLC (144A)		C	1	1.F FE	3,430,423	96.0760	3,487,559	3,630,000	3,460,215	0	29,793	0	0	2.800	4.996	AO	22,587	50,820	07/25/2023	04/11/2026
05565E-AT-2	BMW US CAPITAL LLC (144A)		C	1	1.F FE	1,007,300	96.0260	960,260	1,000,000	1,002,563	0	(797)	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	96.0260	960,260	1,000,000	1,001,365	0	(424)	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	96.0260	1,920,520	2,000,000	1,996,006	0	1,120	0	0	3.300	3.364	AO	15,583	66,000	03/30/2017	04/06/2027
05581J-AA-2	BNSF RAILWAY CO 2015-1 (144A)			1	1.C FE	2,040,863	95.7700	1,954,535	2,040,863	2,040,856	0	(2)	0	0	3.442	3.442	JD	2,927	70,247	06/11/2015	06/16/2028
05565S-AA-2	BNSF 2006-2 TRUST			1	1.B FE	22,446	99.9970	22,445	22,446	22,442	0	(3)	0	0	5.629	5.629	AO	316	1,263	08/02/2006	04/01/2024
097023-AH-8	BOEING CO				2.C FE	326,017	101.3040	230,973	228,000	235,179	0	(11,298)	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	101.3040	1,013,040	1,000,000	1,030,778	0	(48,401)	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	101.3040	524,755	518,000	533,590	0	(24,498)	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	101.3040	1,013,040	1,000,000	1,029,152	0	(45,762)	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	101.3040	1,013,040	1,000,000	1,028,246	0	(44,297)	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	97.8310	978,310	1,000,000	998,522	0	1,697	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	96.8380	968,380	1,000,000	996,891	0	2,571	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	95.6940	956,940	1,000,000	995,049	0	2,582	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	95.6940	1,442,109	1,507,000	1,498,900	0	4,225	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	94.1460	941,460	1,000,000	991,947	0	2,379	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	93.9860	939,860	1,000,000	991,617	0	1,833	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	93.9860	1,424,828	1,516,000	1,495,821	0	4,402	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	94.1920	4,709,600	5,000,000	4,934,726	0	12,071	0	0	3.450	3.747	MN	28,750	172,500	10/29/2018	11/01/2028
099724-AJ-5	BORG-WARNER AUTO LS: 89K	LS		1	2.A FE	997,980	97.8660	978,660	1,000,000	999,684	0	225	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	94.0780	940,780	1,000,000	999,613	0	96	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	94.0780	1,881,560	2,000,000	1,969,494	0	7,829	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	89.6670	3,586,680	4,000,000	4,009,051	0	(1,537)	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	99.8170	998,170	1,000,000	1,000,111	0	(10,086)	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	99.8170	256,530	257,000	257,024	0	(2,234)	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	92.8480	928,480	1,000,000	997,795	0	752	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	92.8480	1,174,527	1,265,000	1,218,960	0	15,475	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	97.2750	972,750	1,000,000	999,606	0	359	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	95.3560	4,767,800	5,000,000	4,990,010	0	1,744	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	97.7960	977,960	1,000,000	1,000,142	0	(32)	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	97.7960	977,960	1,000,000	999,157	0	173	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	97.7960	1,955,920	2,000,000	1,995,581	0	936	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	95.6580	3,348,030	3,500,000	3,489,337	0	1,793	0	0	4.000	4.064	MS	46,667	140,000	04/12/2022	03/01/2029
101137-BA-4	BOSTON SCIENTIFIC			1	2.A FE	5,152,650	89.3340	4,466,700	5,000,000	5,107,922	0	(16,120)	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	82.8730	961,327	1,160,000	1,160,000	0	0	0	0	2.470	2.470	JJ	14,326	28,652	11/16/2021	07/01/2032
102291-AQ-4	BOWDOIN COLLEGE (TAXABLE) REV S2021			1	1.C FE	1,210,000	81.8800	990,748	1,210,000	1,210,000	0	0	0	0	2.570	2.570	JJ	15,549	31,097	11/16/2021	07/01/2033
102291-AR-2	BOWDOIN COLLEGE (TAXABLE) REV S2021			1	1.C FE	1,000,000	80.5510	805,510	1,000,000	1,000,000	0	0	0	0	2.650	2.650	JJ	13,250	26,500	11/16/2021	07/01/2034
10373Q-AB-6	BP CAP MARKETS AMERICA		C	1	1.F FE	5,000,000	98.6450	4,932,250	5,000,000	5,000,000	0	0	0	0	3.796	3.796	MS	52,722	189,800	09/18/2018	09/21/2025
110122-BB-3	BRISTOL-MYERS SQUIBB			1	1.F FE	1,029,440	97.0140	970,140	1,000,000	1,010,969	0	(3,282)	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	97.0140	970,140	1,000,000	997,831	0	633	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	98.6750	1,973,500	2,000,000	1,999,268	0	1,212	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	94.9000	2,857,439	3,011,000	3,230,775	0	(38,837)	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	82.1730	2,465,190	3,000,000	2,943,328	0	7,702	0	0	1.450	1.743	MN	5,800	43,500	08/31/2021	11/13/2030

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
110122-DZ-8	BRISTOL-MYERS SQUIBB			1	1.F FE	6,983,760	108.9930	7,629,510	7,000,000	6,983,337	0	(423)	0	0	5.900	5.931	MN	55,067	0	10/30/2023	11/15/2033
11134L-AF-6	BROADCOM CORP / CAYMAN FINANCE			1	2.B FE	998,960	99.9100	999,100	1,000,000	999,970	0	153	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.B FE	995,580	97.6360	976,360	1,000,000	998,454	0	466	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.B FE	1,999,100	95.9750	1,919,500	2,000,000	1,999,679	0	68	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	97.7100	1,884,826	1,929,000	2,055,232	0	(26,428)	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	100.2910	2,005,820	2,000,000	2,222,515	0	(41,075)	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	95.4780	2,864,340	3,000,000	3,006,661	0	(3,267)	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	92.4500	4,622,500	5,000,000	5,000,000	0	0	0	0	3.865	3.865	MS	62,806	193,250	02/27/2019	03/04/2029
115637-AS-9	BROWN-FORMAN			1	1.G FE	2,011,880	98.1520	1,963,040	2,000,000	2,002,132	0	(1,838)	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	98.1520	981,520	1,000,000	999,063	0	670	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	98.1520	1,963,040	2,000,000	1,996,528	0	2,527	0	0	3.500	3.636	AO	14,778	70,000	04/23/2018	04/15/2025
115637-AU-4	BROWN-FORMAN			1	1.G FE	3,044,790	102.0220	3,060,660	3,000,000	3,044,666	0	(124)	0	0	4.750	4.547	AO	30,083	0	12/18/2023	04/15/2033
115637-AU-4	BROWN-FORMAN			1	1.G FE	1,964,340	102.0220	2,040,440	2,000,000	1,965,542	0	1,202	0	0	4.750	4.982	AO	20,056	53,306	08/03/2023	04/15/2033
11575T-AB-4	BROWN UNIVERSITY REV (TAXABLE) S2020			1	1.B FE	27,871,130	84.4240	22,811,365	27,020,000	27,602,487	0	(89,387)	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	80.9160	2,427,480	3,000,000	2,993,932	0	711	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	80.9160	4,045,800	5,000,000	4,939,317	0	7,101	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	80.9160	4,045,800	5,000,000	4,768,297	0	26,537	0	0	2.400	3.085	FA	44,333	120,000	01/11/2022	08/18/2031
12189L-AT-8	BURLINGTON NORTHERN SANTA FE			1	1.G FE	997,710	98.7890	987,890	1,000,000	999,791	0	257	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	97.8760	978,760	1,000,000	999,314	0	508	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	96.4800	964,800	1,000,000	999,698	0	79	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	96.4800	964,800	1,000,000	999,082	0	244	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	96.4800	2,894,400	3,000,000	2,968,342	0	8,451	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	108.6210	5,431,050	5,000,000	5,500,731	0	(115,702)	0	0	6.875	4.081	JD	28,646	343,750	10/18/2018	12/01/2027
05605H-AC-4	BWX TECHNOLOGIES (144A)			1	3.C FE	1,751,213	91.3580	1,836,296	2,010,000	1,759,145	0	7,932	0	0	4.125	6.985	AO	17,504	0	10/12/2023	04/15/2029
05605H-AC-4	BWX TECHNOLOGIES (144A)			1	3.C FE	870,000	91.3580	913,580	1,000,000	873,988	0	3,988	0	0	4.125	7.015	AO	8,708	0	10/12/2023	04/15/2029
127055-AK-7	CABOT CORP			1	2.B FE	1,004,090	94.6990	946,990	1,000,000	1,001,261	0	(484)	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	94.6990	946,990	1,000,000	999,504	0	160	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	94.9740	4,748,700	5,000,000	4,991,201	0	1,402	0	0	4.000	4.036	JJ	100,000	200,000	06/17/2019	07/01/2029
12769G-AB-6	CAESARS ENTERTAIN INC (144A)			2	4.A FE	2,985,000	102.6060	3,078,180	3,000,000	2,985,412	0	412	0	0	7.000	7.097	FA	79,333	0	11/15/2023	02/15/2030
133131-AX-0	CAMDEN PROPERTY TRUST			2	1.G FE	1,995,020	92.2100	1,844,200	2,000,000	1,997,094	0	476	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	89.4840	4,048,256	4,524,000	4,676,591	0	(23,029)	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	89.4840	805,356	900,000	927,436	0	(4,132)	0	0	2.800	2.263	MN	3,220	25,200	11/23/2021	05/15/2030
133131-BA-9	CAMDEN PROPERTY TRUST			1	1.G FE	4,999,850	103.0630	5,153,150	5,000,000	4,999,411	0	(439)	0	0	5.850	5.851	MN	47,125	0	10/31/2023	11/03/2026
14149Y-BA-5	CARDINAL HEALTH			1	2.B FE	1,989,660	98.3420	1,966,840	2,000,000	1,998,886	0	1,171	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	97.7800	977,800	1,000,000	999,810	0	82	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	96.0030	1,920,060	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	83.5210	1,655,386	1,982,000	1,742,592	0	25,544	0	0	2.125	3.926	MN	5,967	42,118	08/10/2022	11/10/2031
142339-AG-5	CARLISLE COS INC			1	2.B FE	1,997,860	98.1560	1,963,120	2,000,000	1,999,654	0	321	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	95.8920	1,917,840	2,000,000	1,996,488	0	805	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.B FE	696,000	96.9760	674,953	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.B FE	1,110,000	94.0730	1,044,210	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
14448C-AY-0	CARRIER GLOBAL CORP (144A)			2	2.B FE	3,221,760	108.2000	3,246,000	3,000,000	3,221,252	0	(508)	0	0	5.900	4.954	MS	14,750	0	12/18/2023	03/15/2034
14448C-AY-0	CARRIER GLOBAL CORP (144A)			2	2.B FE	2,995,290	108.2000	3,246,000	3,000,000	2,995,129	0	(161)	0	0	5.900	5.921	MS	14,750	0	11/15/2023	03/15/2034
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES				1.F FE	998,900	98.4940	984,940	1,000,000	999,865	0	123	0	0	3.250	3.263	JD	2,708	32,500	11/21/2014	12/01/2024
149123-CH-2	CATERPILLAR INC			2	1.F FE	7,506,310	90.9980	6,369,860	7,000,000	7,368,207	0	(57,634)	0	0	2.600	1.678	AO	41,456	182,000	07/26/2021	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
12505B-AD-2	CBRE SERVICES INC			1	2.A FE	1,078,930	100.1180	1,001,180	1,000,000	1,020,994	0	(10,374)	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	100.1180	2,002,360	2,000,000	2,029,993	0	(14,750)	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	100.1180	1,001,180	1,000,000	998,045	0	806	0	0	4.875	4.968	MS	16,250	48,750	08/06/2015	03/01/2026
150890-AJ-3	CELANESE US HOLDINGS		2		2.C FE	2,996,850	99.0880	2,972,640	3,000,000	2,999,570	0	569	0	0	3.500	3.523	MN	15,458	105,000	04/29/2019	05/08/2024
03073E-AM-7	CENCORA INC			1	2.A FE	1,010,450	97.9510	979,510	1,000,000	1,001,384	0	(1,462)	0	0	3.250	3.096	MS	10,833	32,500	03/28/2017	03/01/2025
03073E-AM-7	CENCORA INC			1	2.A FE	1,005,770	97.9510	979,510	1,000,000	1,000,621	0	(654)	0	0	3.250	3.181	MS	10,833	32,500	02/19/2015	03/01/2025
03073E-AM-7	CENCORA INC			1	2.A FE	994,650	97.9510	979,510	1,000,000	999,255	0	592	0	0	3.250	3.313	MS	10,833	32,500	02/17/2015	03/01/2025
03073E-AP-0	CENCORA INC			1	2.A FE	997,550	96.4070	964,070	1,000,000	998,925	0	247	0	0	3.450	3.479	JD	1,533	34,500	11/29/2017	12/15/2027
15189X-AQ-1	CENTERPOINT ENERGY HOUSTON			1	1.F FE	998,840	94.1280	941,280	1,000,000	999,650	0	120	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	95.2250	1,904,500	2,000,000	1,995,529	0	1,352	0	0	3.000	3.076	FA	25,000	60,000	01/09/2017	02/01/2027
15189X-BB-3	CENTERPOINT ENERGY HOUSTON			1	1.F FE	9,795,700	101.8660	10,186,600	10,000,000	9,800,941	0	5,241	0	0	4.950	5.223	AO	123,750	258,500	08/29/2023	04/01/2033
15189W-AL-4	CENTERPOINT ENERGY RESOURCES			1	1.G FE	1,001,310	97.4650	974,650	1,000,000	1,000,579	0	(131)	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	97.4650	2,923,950	3,000,000	3,001,077	0	(244)	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	97.4650	1,949,300	2,000,000	1,999,359	0	115	0	0	4.000	4.007	AO	20,000	80,000	03/26/2018	04/01/2028
15189Y-AG-1	CENTERPOINT ENERGY RESOURCES			1	1.G FE	4,984,000	102.6270	5,131,350	5,000,000	4,986,136	0	2,136	0	0	5.250	5.323	MS	87,500	137,083	02/21/2023	03/01/2028
15200W-AC-9	CENTERPOINT ENERGY 2012-1 A3				1.A FE	474,008	98.5940	467,347	474,012	474,000	0	(1)	0	0	3.028	3.280	AO	3,030	14,354	01/11/2012	10/15/2025
153609-F@-6	CENTRAL HUDSON GAS & ELECTRIC			1	2.A	8,000,000	96.8320	7,746,560	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	2.A	5,000,000	87.5350	4,376,750	5,000,000	5,000,000	0	0	0	0	2.590	2.590	JJ	55,397	129,500	01/14/2022	01/27/2029
154051-J*-8	CENTRAL MAINE POWER COMPANY			1	1.F	9,000,000	78.9280	7,103,520	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	97.0170	970,170	1,000,000	997,074	0	598	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	80.2740	8,027,400	10,000,000	9,986,069	0	1,603	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	94.4740	944,740	1,000,000	996,339	0	797	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	94.4740	1,889,480	2,000,000	1,927,650	0	15,533	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	99.8420	2,995,260	3,000,000	2,999,737	0	500	0	0	4.500	4.521	FA	56,250	135,000	06/28/2018	02/01/2024
161175-CJ-1	CHARTER COMM OPT LS:4.3M	LS		2	2.C FE	9,210,300	92.3790	9,237,900	10,000,000	9,289,686	0	57,850	0	0	4.400	5.384	AO	110,000	440,000	08/10/2022	04/01/2033
166764-BD-1	CHEVRON CORP			1	1.C FE	1,000,000	97.9680	979,680	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	96.7740	967,740	1,000,000	999,911	0	27	0	0	2.954	2.957	MN	3,693	29,540	12/04/2017	05/16/2026
166764-BL-3	CHEVRON CORP			1	1.C FE	1,935,740	96.7740	1,935,480	2,000,000	1,979,630	0	8,082	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	99.0360	990,360	1,000,000	999,650	0	347	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	99.0360	990,360	1,000,000	999,123	0	928	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	88.7070	4,435,350	5,000,000	4,980,949	0	2,806	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	95.8080	4,790,400	5,000,000	5,100,152	0	(28,436)	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	95.8080	958,080	1,000,000	999,579	0	105	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	95.8080	1,916,160	2,000,000	1,943,726	0	14,320	0	0	3.150	4.000	FA	26,250	63,000	04/19/2018	08/01/2027
17136M-AA-0	CHURCH & DWIGHT CO LS: 68K	LS		1	2.A FE	4,989,750	85.0230	4,251,150	5,000,000	4,991,664	0	941	0	0	2.300	2.323	JD	5,111	115,000	12/01/2021	12/15/2031
17136M-AA-0	CHURCH & DWIGHT CO LS: 32K	LS		1	2.A FE	1,904,855	85.0230	2,017,596	2,373,000	1,951,545	0	42,124	0	0	2.300	5.037	JD	2,426	54,579	11/17/2022	12/15/2031
17136M-AC-6	CHURCH & DWIGHT CO			1	2.A FE	2,135,260	107.2260	2,144,520	2,000,000	2,123,476	0	(11,293)	0	0	5.600	4.719	MN	14,311	116,044	12/14/2022	11/15/2032
17136M-AC-6	CHURCH & DWIGHT CO			1	2.A FE	7,077,420	107.2260	7,505,820	7,000,000	7,069,953	0	(5,913)	0	0	5.600	5.452	MN	50,089	406,156	11/01/2022	11/15/2032
125523-AV-2	CIGNA CORP			2	2.A FE	1,025,100	97.6350	976,350	1,000,000	1,005,240	0	(4,905)	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	99.0330	1,980,660	2,000,000	2,003,783	0	(17,697)	0	0	3.500	2.595	JD	3,111	70,000	10/11/2019	06/15/2024
17252M-AN-0	CINTAS CORPORATION NO 2			1	1.G FE	1,046,740	97.9730	979,730	1,000,000	1,016,772	0	(5,254)	0	0	3.700	3.110	AO	9,250	37,000	10/31/2017	04/01/2027
17252M-AN-0	CINTAS CORPORATION NO 2			1	1.G FE	1,036,380	97.9730	979,730	1,000,000	1,013,333	0	(4,167)	0	0	3.700	3.230	AO	9,250	37,000	01/04/2018	04/01/2027
17252M-AN-0	CINTAS CORPORATION NO 2			1	1.G FE	1,992,320	97.9730	1,959,460	2,000,000	1,997,124	0	793	0	0	3.700	3.746	AO	18,500	74,000	03/09/2017	04/01/2027
17252M-AN-0	CINTAS CORPORATION NO 2			1	1.G FE	5,934,044	97.9730	6,064,529	6,190,000	5,958,358	0	24,315	0	0	3.700	4.959	AO	57,258	114,515	08/14/2023	04/01/2027
17275R-AN-2	CISCO SYSTEMS			1	1.E FE	1,004,680	99.6890	996,890	1,000,000	1,000,024	0	(578)	0	0	3.625	3.569	MS	11,781	36,250	02/25/2014	03/04/2024

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
17275R-AN-2	CISCO SYSTEMS			1	1.E FE	999,250	99.6890	996,890	1,000,000	999,910	0	50	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	96.8570	968,570	1,000,000	1,005,228	0	(2,331)	0	0	2.950	2.698	FA	10,079	29,500	03/21/2016	02/28/2026
17275R-BL-5	CISCO SYSTEMS			2	1.D FE	1,998,240	95.3930	1,907,860	2,000,000	1,999,439	0	183	0	0	2.500	2.510	MS	14,028	50,000	09/13/2016	09/20/2026
172967-HT-1	CITIGROUP INC				1.G FE	1,997,520	99.1830	1,983,660	2,000,000	1,999,812	0	260	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	97.7380	2,290,979	2,344,000	2,350,957	0	(5,128)	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	97.6100	976,100	1,000,000	999,680	0	144	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	95.3900	953,900	1,000,000	999,783	0	63	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	94.6390	946,390	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	96.3300	1,926,600	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	82.4810	1,649,620	2,000,000	1,958,074	0	4,125	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	85.3520	8,535,200	10,000,000	10,000,000	0	0	0	0	3.057	3.057	JJ	132,470	305,700	01/18/2022	01/25/2033
186108-CJ-3	CLEVELAND ELECTRIC ILLUMINATING CO			1	2.A FE	994,660	99.8830	998,830	1,000,000	999,610	0	492	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	94.7350	947,350	1,000,000	997,758	0	547	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	96.8920	8,623,388	8,900,000	9,823,989	0	(216,772)	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	96.8920	4,844,600	5,000,000	4,995,440	0	902	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.E FE	1,916,500	95.7030	1,914,060	2,000,000	1,965,711	0	9,341	0	0	2.900	3.438	MN	5,800	58,000	04/17/2018	05/25/2027
191216-DJ-6	COCA-COLA CO LS:1.6M	LS		1	1.E FE	3,983,360	90.1270	3,605,080	4,000,000	3,989,820	0	2,334	0	0	1.500	1.563	MS	19,333	60,000	03/01/2021	03/05/2028
195869-AP-7	COLONIAL PIPELINE CO (144A)			1	1.G FE	997,260	97.0060	970,060	1,000,000	999,402	0	301	0	0	3.750	3.783	AO	9,375	37,500	09/16/2015	10/01/2025
198280-AF-6	COLUMBIA PIPELINE GROUP			1	2.A FE	998,470	98.8090	988,090	1,000,000	999,707	0	172	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	97.6810	976,810	1,000,000	999,739	0	139	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	97.1030	1,108,916	1,142,000	1,140,664	0	572	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	96.5310	1,930,620	2,000,000	1,998,625	0	405	0	0	3.300	3.323	FA	27,500	66,000	01/05/2017	02/01/2027
20030N-CA-7	COMCAST CORP			1	1.G FE	1,998,740	95.3720	1,907,440	2,000,000	1,999,417	0	120	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	95.3720	953,720	1,000,000	996,836	0	701	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	95.3720	1,907,440	2,000,000	1,971,633	0	6,276	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	96.5110	1,930,220	2,000,000	1,996,587	0	701	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	96.5110	965,110	1,000,000	997,260	0	567	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	81.9900	2,459,700	3,000,000	2,840,475	0	20,375	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	103.4200	5,171,000	5,000,000	4,997,937	0	507	0	0	5.350	5.359	MN	34,181	273,444	10/31/2022	11/15/2027
20034D-JA-8	COMERICA BANK				2.A FE	3,997,000	97.9710	3,918,840	4,000,000	3,999,612	0	619	0	0	2.500	2.516	JJ	43,889	100,000	07/19/2019	07/23/2024
200340-AT-4	COMERICA INC			2	2.B FE	7,970,000	94.6300	7,570,400	8,000,000	7,983,021	0	2,913	0	0	4.000	4.046	FA	133,333	320,000	01/28/2019	02/01/2029
201723-AR-4	COMMERCIAL METALS CO LS: 2K	LS		1	3.A FE	825,000	89.8830	898,830	1,000,000	828,119	0	3,119	0	0	4.375	7.182	MS	12,882	0	10/13/2023	03/15/2032
201723-AR-4	COMMERCIAL METALS CO LS: 2K	LS		1	3.A FE	821,250	89.8830	898,830	1,000,000	824,359	0	3,109	0	0	4.375	7.250	MS	12,882	0	10/16/2023	03/15/2032
202795-JE-1	COMMONWEALTH EDISON			1	1.F FE	2,997,450	98.2270	2,946,810	3,000,000	2,999,675	0	286	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	95.2590	952,590	1,000,000	978,583	0	8,214	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	94.7630	1,895,260	2,000,000	1,963,502	0	9,284	0	0	2.950	3.490	FA	22,289	59,000	03/08/2018	08/15/2027
202795-JX-9	COMMONWEALTH EDISON			1	1.F FE	5,115,100	101.3740	5,068,700	5,000,000	5,106,101	0	(8,999)	0	0	4.900	4.605	FA	102,083	136,792	01/17/2023	02/01/2033
202795-JX-9	COMMONWEALTH EDISON			1	1.F FE	4,003,320	101.3740	4,054,960	4,000,000	4,003,154	0	(166)	0	0	4.900	4.888	FA	81,667	109,433	01/04/2023	02/01/2033
203372-AX-5	COMMSCOPE INC (144A)			1	5.A FE	604,265	67.2340	605,106	900,000	604,265	0	6,524	36,759	0	4.750	15.421	MS	14,250	0	11/01/2023	09/01/2029
20338Q-AD-5	COMMSCOPE INC (144A)			2	5.A FE	719,313	89.2200	758,370	850,000	727,329	0	8,017	0	0	6.000	13.931	MS	17,000	0	10/30/2023	03/01/2026
205887-CA-8	CONAGRA BRANDS INC			1	2.C FE	2,997,480	99.4890	2,984,670	3,000,000	2,999,527	0	334	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	99.9450	2,998,350	3,000,000	3,102,895	0	(20,057)	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	99.9450	3,997,800	4,000,000	4,133,980	0	(26,102)	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	87.8240	4,391,200	5,000,000	4,966,974	0	8,291	0	0	1.375	1.553	MN	11,458	68,750	10/07/2020	11/01/2027
20633K-AA-6	CONCORD MUSIC ROYALTIES INC			1	1.E FE	48,822,350	101.5580	50,779,000	50,000,000	48,844,723	0	22,285	0	0	6.500	6.715	JAJO	640,972	2,690,278	12/08/2022	01/20/2073

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted 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
207597-EJ-0	CONNECTICUT LIGHT AND POWER			1	1.E FE	7,360,010	96.1760	6,732,320	7,000,000	7,154,427	0	(49,809)	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	96.1760	961,760	1,000,000	1,005,023	0	(1,601)	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	96.1760	961,760	1,000,000	1,004,826	0	(1,538)	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	96.1760	961,760	1,000,000	998,760	0	352	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	83.0530	1,031,518	1,242,000	1,262,905	0	(2,580)	0	0	2.050	1.808	JJ	12,731	25,461	07/23/2021	07/01/2031
207597-EN-1	CONNECTICUT LIGHT AND POWER			1	1.E FE	5,024,300	83.0530	4,152,650	5,000,000	5,018,721	0	(2,292)	0	0	2.050	1.996	JJ	51,250	102,500	06/22/2021	07/01/2031
207651-E@-5	CONNECTICUT NATURAL GAS CORP			1	1.F	13,189,680	96.3760	11,565,120	12,000,000	12,547,857	0	(103,503)	0	0	4.300	3.267	AO	94,600	516,000	02/24/2017	10/25/2028
20826F-BF-2	CONOCOPHILLIPS			1	1.F FE	2,994,210	102.7930	3,083,790	3,000,000	2,994,185	0	(25)	0	0	5.050	5.073	MS	56,392	0	08/08/2023	09/15/2033
208251-AE-8	CONOCOPHILLIPS HLDG CO			1	1.F FE	3,356,532	111.4970	3,010,419	2,700,000	3,072,228	0	(62,012)	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	111.4970	6,689,820	6,000,000	6,771,126	0	(127,729)	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	98.1380	981,380	1,000,000	1,000,439	0	(620)	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	98.1380	1,962,760	2,000,000	1,999,228	0	776	0	0	3.300	3.341	JD	5,500	66,000	11/19/2014	12/01/2024
209111-FJ-7	CONSOLIDATED EDISON CO OF NY			1	1.G FE	1,991,860	94.2720	1,885,440	2,000,000	1,997,362	0	844	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	1.G FE	2,999,220	95.4620	2,863,860	3,000,000	2,999,605	0	78	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	96.8730	1,937,460	2,000,000	1,999,772	0	33	0	0	3.800	3.802	MN	9,711	76,000	05/07/2018	05/15/2028
209111-FS-7	CONSOLIDATED EDISON CO OF NY			1	1.G FE	3,997,040	97.8710	3,914,840	4,000,000	3,998,298	0	288	0	0	4.000	4.009	JD	13,333	160,000	11/27/2018	12/01/2028
209111-GF-4	CONSOLIDATED EDISON CO OF NY			1	1.G FE	2,982,090	104.9500	3,148,500	3,000,000	2,982,047	0	(43)	0	0	5.500	5.578	MS	17,875	0	11/20/2023	03/15/2034
21036P-AP-3	CONSTELLATION BRANDS INC			1	2.B FE	1,077,500	99.6230	996,230	1,000,000	1,018,651	0	(9,234)	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	99.6230	498,115	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	97.4460	974,460	1,000,000	999,677	0	96	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	96.4010	964,010	1,000,000	999,090	0	243	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	98.9120	4,945,600	5,000,000	4,997,015	0	1,382	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	93.0150	4,650,750	5,000,000	4,998,644	0	205	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	84.0870	4,204,350	5,000,000	4,982,649	0	2,066	0	0	2.250	2.299	FA	46,875	112,500	07/21/2021	08/01/2031
212015-AN-1	CONTINENTAL RESOURCES			1	2.C FE	996,440	99.2450	992,450	1,000,000	999,774	0	386	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.E FE	1,002,750	96.3770	963,770	1,000,000	1,001,014	0	(303)	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.E FE	991,370	96.3770	963,770	1,000,000	996,761	0	889	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	96.8020	968,020	1,000,000	1,054,996	0	(16,877)	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	97.1080	2,913,240	3,000,000	3,261,514	0	(48,987)	0	0	4.375	2.493	MS	38,646	131,250	10/07/2021	03/15/2029
224044-CE-5	COX COMMUNICATIONS INC (144A)			1	2.B FE	4,991,350	98.3800	4,919,000	5,000,000	4,998,873	0	886	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	96.0280	960,280	1,000,000	999,453	0	178	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	96.0280	1,920,560	2,000,000	1,992,505	0	2,573	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	96.0280	960,280	1,000,000	979,257	0	7,085	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	95.2190	952,190	1,000,000	998,050	0	489	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	84.7790	8,477,900	10,000,000	9,970,334	0	3,547	0	0	2.600	2.643	JD	11,556	260,000	05/18/2021	06/15/2031
12626P-AM-5	CRH AMERICA INC (144A)		C	1	2.A FE	1,005,610	97.9140	979,140	1,000,000	1,000,762	0	(641)	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	97.9140	979,140	1,000,000	999,766	0	138	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	97.9140	1,958,280	2,000,000	1,994,718	0	3,598	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	95.5450	1,289,858	1,350,000	1,353,641	0	(1,093)	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	95.5450	955,450	1,000,000	997,645	0	642	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	95.5450	955,450	1,000,000	997,237	0	755	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	95.5450	1,910,900	2,000,000	1,993,596	0	1,752	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	96.7650	1,935,300	2,000,000	1,997,263	0	558	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	96.7650	1,935,300	2,000,000	1,993,930	0	1,261	0	0	3.950	4.027	AO	19,092	79,000	03/27/2018	04/04/2028
22822V-AC-5	CROWN CASTLE INC			1	2.B FE	1,004,590	96.5670	965,670	1,000,000	1,001,307	0	(547)	0	0	3.700	3.639	JD	1,644	37,000	05/01/2017	06/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
22822V-AH-4	CROWN CASTLE INC			1	2.B FE	1,003,200	95.1590	951,590	1,000,000	1,001,243	0	(335)	0	0	3.650	3.611	MS	12,167	36,500	07/26/2017	09/01/2027
22822V-AK-7	CROWN CASTLE INC			1	2.B FE	996,150	95.0600	950,600	1,000,000	998,228	0	382	0	0	3.800	3.846	FA	14,356	38,000	01/09/2018	02/15/2028
22822V-AL-5	CROWN CASTLE INC			1	2.B FE	2,983,830	96.3570	2,890,710	3,000,000	2,990,734	0	1,560	0	0	4.300	4.367	FA	48,733	129,000	01/29/2019	02/15/2029
22822V-AY-7	CROWN CASTLE INC			1	2.B FE	3,989,720	83.4610	3,338,440	4,000,000	3,992,061	0	942	0	0	2.500	2.529	JJ	46,111	100,000	06/15/2021	07/15/2031
22822V-BA-8	CROWN CASTLE INC			1	2.B FE	2,987,700	99.6980	2,990,940	3,000,000	2,989,797	0	2,097	0	0	5.000	5.093	JJ	70,833	75,000	01/10/2023	01/11/2028
126307-BB-2	CSC HOLDINGS LLC (144A)			1	4.B FE	560,000	76.1920	609,536	800,000	578,691	0	18,691	0	0	4.125	9.707	JD	2,750	33,000	02/17/2023	12/01/2030
126408-HB-2	CSX CORP LS: 3K		LS	1	1.G FE	1,998,300	98.8010	1,976,020	2,000,000	1,999,845	0	191	0	0	3.400	3.410	FA	28,333	68,000	07/16/2014	08/01/2024
126408-HB-2	CSX CORP LS: 7K		LS	1	1.G FE	4,899,600	98.8010	4,940,050	5,000,000	4,960,966	0	61,366	0	0	3.400	4.767	FA	70,833	170,000	01/12/2023	08/01/2024
126408-HE-6	CSX CORP LS: 10K		LS	1	1.G FE	995,960	95.1710	951,710	1,000,000	998,733	0	419	0	0	2.600	2.646	MN	4,333	26,000	10/13/2016	11/01/2026
126408-HH-9	CSX CORP			1	1.G FE	998,780	96.4510	964,510	1,000,000	999,533	0	122	0	0	3.250	3.264	JD	2,708	32,500	04/26/2017	06/01/2027
126408-HH-9	CSX CORP			1	1.G FE	997,760	96.4510	964,510	1,000,000	999,148	0	227	0	0	3.250	3.276	JD	2,708	32,500	05/05/2017	06/01/2027
126408-HH-9	CSX CORP			1	1.G FE	2,841,330	96.4510	2,893,530	3,000,000	2,930,896	0	18,510	0	0	3.250	3.977	JD	8,125	97,500	09/27/2018	06/01/2027
126408-HJ-5	CSX CORP			1	1.G FE	1,998,660	98.3260	1,966,520	2,000,000	1,999,309	0	133	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	99.9970	5,999,820	6,000,000	6,703,295	0	(134,628)	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	99.9970	4,999,850	5,000,000	4,994,180	0	933	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	97.3060	9,730,600	10,000,000	9,993,706	0	541	0	0	4.100	4.108	MN	52,389	410,000	07/21/2022	11/15/2032
22966R-AC-0	CUBESMART LP			1	2.B FE	1,013,430	97.3340	973,340	1,000,000	1,002,955	0	(1,727)	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	88.4260	2,652,780	3,000,000	2,992,781	0	1,048	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	81.6580	1,633,160	2,000,000	1,986,814	0	1,697	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	83.2940	1,665,880	2,000,000	1,987,297	0	1,385	0	0	2.500	2.587	FA	18,889	50,000	11/18/2021	02/15/2032
126650-CF-5	CVS HEALTH CORP			1	2.B FE	1,049,610	98.6480	986,480	1,000,000	1,002,468	0	(6,639)	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	98.3020	983,020	1,000,000	1,011,311	0	(8,374)	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	98.3020	983,020	1,000,000	998,148	0	1,123	0	0	3.875	3.998	JJ	17,330	38,750	07/13/2015	07/20/2025
126650-CL-2	CVS HEALTH CORP			1	2.B FE	9,745,500	98.3020	9,830,200	10,000,000	9,799,882	0	54,382	0	0	3.875	5.231	JJ	173,299	0	07/18/2023	07/20/2025
126650-CX-6	CVS HEALTH CORP			1	2.B FE	985,940	98.3660	983,660	1,000,000	993,260	0	1,404	0	0	4.300	4.475	MS	11,467	43,000	03/06/2018	03/25/2028
126650-DS-6	CVS HEALTH CORP			1	2.B FE	3,988,920	100.4960	4,019,840	4,000,000	3,991,671	0	2,751	0	0	5.000	5.100	FA	72,778	99,444	02/14/2023	02/20/2026
126650-BC-3	CVS LEASE PASS THRU CERT			1	2.B	306,440	99.0100	258,524	261,109	274,061	0	(3,164)	0	0	5.880	4.350	MON	896	15,353	12/05/2012	01/10/2028
126650-BC-3	CVS LEASE PASS THRU CERT			1	2.B	586,761	99.0100	580,952	586,761	586,761	0	0	0	0	5.880	5.952	MON	2,013	34,502	12/08/2005	01/10/2028
126650-BC-3	CVS LEASE PASS THRU CERT			1	2.B	220,035	99.0100	290,476	293,381	269,873	0	5,124	0	0	5.880	8.717	MON	1,006	17,251	04/07/2009	01/10/2028
126650-BC-3	CVS LEASE PASS THRU CERT			1	2.B	218,569	99.0100	290,476	293,381	269,333	0	5,233	0	0	5.880	8.783	MON	1,006	17,251	03/31/2009	01/10/2028
126650-BC-3	CVS LEASE PASS THRU CERT			1	2.B	80,599	99.0100	143,786	145,223	120,901	0	4,851	0	0	5.880	12.025	MON	498	8,539	12/17/2008	01/10/2028
126650-BQ-2	CVS LEASE PASS THRU CERT			1	2.B FE	439,187	102.1910	448,810	439,187	439,188	0	0	0	0	6.943	7.044	MON	1,779	30,493	12/05/2007	01/10/2030
126650-BQ-2	CVS LEASE PASS THRU CERT			1	2.B FE	204,936	102.1910	224,405	219,594	213,747	0	864	0	0	6.943	7.707	MON	889	15,246	07/29/2009	01/10/2030
126650-BQ-2	CVS LEASE PASS THRU CERT			1	2.B FE	385,387	102.1910	448,810	439,187	417,159	0	3,189	0	0	6.943	8.313	MON	1,779	30,493	05/07/2009	01/10/2030
12665U-AA-2	CVS LEASE PASS THRU CERT (144A)			1	2.B FE	2,016,761	92.9830	1,875,257	2,016,761	2,016,772	0	0	0	0	4.704	4.704	MON	5,534	94,869	12/11/2013	01/10/2036
233851-BJ-2	DAIMLER FINANCE NA LLC (144A)		C	1	1.F FE	1,356,870	98.6870	1,337,209	1,355,000	1,355,139	0	(273)	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.F FE	997,970	97.9980	979,980	1,000,000	999,654	0	224	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.F FE	1,000,000	97.0230	970,230	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
233853-AT-7	DAIMLER TRUCK FINANCE NA (144A)			1	2.A FE	9,905,900	102.0190	10,201,900	10,000,000	9,910,682	0	4,782	0	0	5.400	5.614	MS	213,000	0	09/12/2023	09/20/2028
235851-AQ-5	DANAHER CORP LS: 3K		LS	1	1.G FE	1,101,730	97.7860	977,860	1,000,000	1,017,972	0	(12,035)	0	0	3.350	2.090	MS	9,864	33,500	07/20/2016	09/15/2025
235851-AQ-5	DANAHER CORP LS: 3K		LS	1	1.G FE	1,025,040	97.7860	977,860	1,000,000	1,004,821	0	(3,192)	0	0	3.350	3.009	MS	9,864	33,500	02/01/2017	09/15/2025
235851-AQ-5	DANAHER CORP LS: 10K		LS	1	1.G FE	3,013,770	97.7860	2,933,580	3,000,000	3,003,002	0	(1,980)	0	0	3.350	3.279	MS	29,592	100,500	02/27/2018	09/15/2025
235851-AQ-5	DANAHER CORP LS: 3K		LS	1	1.G FE	998,570	97.7860	977,860	1,000,000	999,687	0	157	0	0	3.350	3.367	MS	9,864	33,500	09/10/2015	09/15/2025
246688-AF-2	DELHAIZE AMERICA		C	1	2.A FE	55,440	119.5970	78,934	66,000	60,042	0	514	0	0	9.000	10.820	AO	1,254	5,940	11/25/2002	04/15/2031
246688-AF-2	DELHAIZE AMERICA		C	1	2.A FE	50,375	119.5970	77,738	65,000	56,406	0	713	0	0	9.000	11.748	AO	1,235	5,850	11/19/2002	04/15/2031

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
246688-AF-2	DELHAIZE AMERICA		C	1	2.A FE	21,170	119.5970	34,683	29,000	24,258	0	381	0	0	9.000	12.478	AO	551	2,610	11/07/2002	04/15/2031
344775-AC-5	DELHAIZE AMERICA		C	1	2.A FE	4,689,058	108.1540	6,051,216	5,595,000	5,324,412	0	66,443	0	0	8.050	9.800	AO	95,084	450,398	08/13/2002	04/15/2027
24703D-BJ-9	DELL INT LLC/ EMC CORP			1	2.B FE	1,999,100	102.5490	2,050,980	2,000,000	1,999,179	0	79	0	0	5.250	5.260	FA	43,750	54,542	01/09/2023	02/01/2028
24703T-AD-8	DELL INT LLC/ EMC CORP			1	2.B FE	1,095,410	102.3920	1,023,920	1,000,000	1,027,360	0	(11,486)	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	102.3920	2,047,840	2,000,000	2,040,582	0	(16,930)	0	0	6.020	5.039	JD	5,351	120,400	09/09/2016	06/15/2026
23291K-AH-8	DH EUROPE FINANCE II			1	1.G FE	6,215,700	90.5560	5,433,360	6,000,000	6,160,250	0	(26,585)	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	90.5560	9,055,600	10,000,000	9,993,887	0	926	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	96.8950	2,906,850	3,000,000	2,998,041	0	613	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	97.5120	975,120	1,000,000	999,847	0	94	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	99.7580	997,580	1,000,000	1,013,311	0	(6,439)	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	99.7580	997,580	1,000,000	1,012,827	0	(6,202)	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	95.1910	951,910	1,000,000	998,336	0	345	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	98.6430	986,430	1,000,000	1,000,637	0	(977)	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	97.8900	978,900	1,000,000	998,500	0	970	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	96.9800	969,800	1,000,000	999,679	0	77	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	98.0160	980,160	1,000,000	1,002,011	0	(443)	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	98.0160	980,160	1,000,000	999,482	0	97	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	98.2560	982,560	1,000,000	999,751	0	147	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	97.9090	979,090	1,000,000	1,000,905	0	(194)	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	97.9090	979,090	1,000,000	998,693	0	258	0	0	4.200	4.232	MN	5,367	42,000	04/05/2018	05/15/2028
25731V-AA-2	DOMINION ENERGY SOUTH CAROLINA			1	1.F FE	4,996,900	83.4750	4,173,750	5,000,000	4,997,435	0	287	0	0	2.300	2.306	JD	9,583	115,000	11/18/2021	12/01/2031
260003-AP-3	DOVER CORP			1	2.A FE	3,018,540	90.5260	2,715,780	3,000,000	3,011,236	0	(1,825)	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	90.5260	1,810,520	2,000,000	2,006,771	0	(1,100)	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	90.5260	7,242,080	8,000,000	7,978,947	0	3,222	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	85.6410	4,282,050	5,000,000	4,951,806	0	6,408	0	0	2.100	2.251	MN	13,417	105,000	10/13/2021	11/15/2030
260543-DG-5	DOW CHEMICAL CO LS:6.9M	LS		1	2.A FE	6,981,660	110.2400	7,716,800	7,000,000	6,981,792	0	715	0	0	6.300	6.335	MS	129,850	390,775	10/24/2022	03/15/2033
23338V-AC-0	DTE ELECTRIC CO			1	1.E FE	1,997,220	98.2980	1,965,960	2,000,000	1,999,597	0	281	0	0	3.375	3.390	MS	22,500	67,500	06/23/2014	03/01/2025
23338V-AK-2	DTE ELECTRIC CO LS: 95K	LS		1	1.E FE	4,994,200	87.7970	4,389,850	5,000,000	4,996,208	0	556	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	96.4180	12,534,458	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	79.1380	3,956,900	5,000,000	5,000,000	0	0	0	0	2.070	2.070	JD	8,625	103,500	09/21/2021	12/01/2031
23357*-AV-3	DTE GAS COMPANY			1	1.E Z	6,000,000	105.2780	6,316,710	6,000,000	6,000,000	0	0	0	0	5.570	5.570	AO	79,837	0	09/12/2023	10/01/2030
26442C-AS-3	DUKE ENERGY CAROLINAS			1	1.F FE	2,992,740	96.5910	2,897,730	3,000,000	2,997,625	0	754	0	0	2.950	2.978	JD	7,375	88,500	11/14/2016	12/01/2026
26442C-AX-2	DUKE ENERGY CAROLINAS			1	1.F FE	4,981,550	98.5510	4,927,550	5,000,000	4,989,942	0	1,801	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	88.9930	8,899,300	10,000,000	9,992,553	0	1,198	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	88.4210	4,421,050	5,000,000	4,989,843	0	1,520	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	86.8430	1,874,072	2,158,000	2,253,342	0	(12,556)	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	96.6540	966,540	1,000,000	999,790	0	62	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	96.6540	1,933,080	2,000,000	1,980,550	0	5,954	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	89.2510	8,925,100	10,000,000	9,996,612	0	508	0	0	2.500	2.506	JD	20,833	250,000	11/21/2019	12/01/2029
26444H-AQ-4	DUKE ENERGY FLORIDA			1	1.F FE	2,994,570	107.8570	3,235,710	3,000,000	2,994,364	0	(206)	0	0	5.875	5.898	MN	25,458	0	11/06/2023	11/15/2033
26442E-AF-7	DUKE ENERGY OHIO			1	1.F FE	3,998,240	96.3730	3,854,920	4,000,000	3,998,988	0	162	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	101.5990	3,047,970	3,000,000	3,382,698	0	(78,627)	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	101.5990	5,079,950	5,000,000	5,595,196	0	(121,663)	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	101.5990	10,159,900	10,000,000	11,097,980	0	(223,185)	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	101.5990	5,079,950	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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted 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
27409L-AC-7	EAST OHIO GAS CO (144A)			1	1.F FE	3,375,327	83.1920	2,720,378	3,270,000	3,341,347	0	(10,837)	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	83.1920	1,697,117	2,040,000	2,083,661	0	(6,630)	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	83.1920	1,663,840	2,000,000	1,968,090	0	4,539	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	83.1920	433,430	521,000	512,626	0	1,191	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	98.3290	983,290	1,000,000	1,006,597	0	(6,699)	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	98.3290	983,290	1,000,000	1,001,023	0	(1,032)	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	98.3290	983,290	1,000,000	999,268	0	548	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	98.0180	4,900,900	5,000,000	4,976,089	0	4,210	0	0	4.500	4.609	JD	18,750	225,000	10/30/2018	12/01/2028
278058-AW-2	EATON CORP				1.G FE	6,979,050	113.6490	5,682,450	5,000,000	6,468,964	0	(231,306)	0	0	7.650	2.276	MN	48,875	382,500	10/04/2021	11/15/2029
278062-AD-6	EATON CORP			1	1.G FE	2,373,540	96.8170	1,936,340	2,000,000	2,300,435	0	(30,603)	0	0	4.000	2.125	MN	13,111	80,000	07/26/2021	11/02/2032
278062-AD-6	EATON CORP			1	1.G FE	1,416,852	96.8170	1,161,804	1,200,000	1,373,812	0	(17,650)	0	0	4.000	2.187	MN	7,867	48,000	07/07/2021	11/02/2032
278062-AD-6	EATON CORP			1	1.G FE	5,128,975	96.8170	4,207,667	4,346,000	4,973,610	0	(63,717)	0	0	4.000	2.192	MN	28,490	173,840	07/07/2021	11/02/2032
278062-AD-6	EATON CORP			1	1.G FE	2,071,998	96.8170	1,742,706	1,800,000	2,023,457	0	(22,419)	0	0	4.000	2.429	MN	11,800	72,000	10/19/2021	11/02/2032
278062-AG-9	EATON CORP			1	1.G FE	1,000,000	95.8230	958,230	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	1.G FE	1,900,600	95.8230	1,916,460	2,000,000	1,953,452	0	11,476	0	0	3.103	3.781	MS	18,273	62,060	01/16/2019	09/15/2027
278062-AH-7	EATON CORP			1	1.G FE	4,554,950	97.8930	4,894,650	5,000,000	4,564,218	0	9,268	0	0	4.150	5.360	MS	61,097	0	09/25/2023	03/15/2033
278865-BD-1	ECOLAB INC			1	1.G FE	1,002,680	96.0430	960,430	1,000,000	1,001,109	0	(277)	0	0	3.250	3.218	JD	2,708	32,500	11/27/2017	12/01/2027
278865-BD-1	ECOLAB INC			1	1.G FE	999,660	96.0430	960,430	1,000,000	999,836	0	34	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	96.0430	960,430	1,000,000	998,669	0	309	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	98.5050	2,955,150	3,000,000	3,001,002	0	(189)	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	83.4970	2,504,910	3,000,000	2,994,003	0	777	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	97.0630	2,911,890	3,000,000	2,997,327	0	608	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	98.6980	986,980	1,000,000	999,386	0	914	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	98.6980	986,980	1,000,000	998,276	0	2,641	0	0	3.500	3.778	FA	13,222	35,000	09/18/2014	08/15/2024
532457-AM-0	ELI LILLY				1.E FE	2,653,660	103.4150	2,068,300	2,000,000	2,095,278	0	(64,443)	0	0	7.125	3.641	JD	11,875	142,500	10/29/2013	06/01/2025
532457-AZ-1	ELI LILLY			1	1.E FE	1,164,470	103.9350	1,039,350	1,000,000	1,048,389	0	(13,934)	0	0	5.500	3.878	MS	16,194	55,000	03/07/2014	03/15/2027
532457-AZ-1	ELI LILLY			1	1.E FE	1,155,400	103.9350	1,039,350	1,000,000	1,045,533	0	(13,088)	0	0	5.500	3.971	MS	16,194	55,000	01/15/2014	03/15/2027
532457-AZ-1	ELI LILLY			1	1.E FE	2,984,520	103.9350	3,118,050	3,000,000	2,995,985	0	1,039	0	0	5.500	5.543	MS	48,583	165,000	03/07/2007	03/15/2027
532457-BH-0	ELI LILLY			1	1.E FE	932,995	97.4100	918,576	943,000	941,141	0	1,258	0	0	2.750	2.892	JD	2,161	25,933	12/06/2016	06/01/2025
532457-BV-9	ELI LILLY			1	1.E FE	5,678,500	96.2320	4,811,600	5,000,000	5,439,132	0	(84,667)	0	0	3.375	1.528	MS	49,688	168,750	02/17/2021	03/15/2029
532457-CF-3	ELI LILLY			1	1.E FE	4,754,800	102.5880	5,129,400	5,000,000	4,759,512	0	4,712	0	0	4.700	5.371	FA	80,944	0	10/04/2023	02/27/2033
28932M-AG-0	ELM RD GENERATING STAT (144A)			1	1.F FE	509,145	96.2880	481,407	499,966	503,690	0	(494)	0	0	4.673	4.532	JJ	10,514	23,363	01/13/2011	01/19/2031
28932M-AG-0	ELM RD GENERATING STAT (144A)			1	1.F FE	1,499,898	96.2880	1,444,221	1,499,898	1,499,882	0	(2)	0	0	4.673	4.673	JJ	31,541	70,090	01/12/2011	01/19/2031
26867L-AL-4	EMD FINANCE LLC (144A)		C	1	1.G FE	1,987,660	97.6990	1,953,980	2,000,000	1,998,207	0	1,368	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	97.6990	1,953,980	2,000,000	1,989,315	0	8,374	0	0	3.250	3.700	MS	18,417	65,000	04/03/2018	03/19/2025
291011-BG-8	EMERSON ELECTRIC			1	1.F FE	1,015,950	97.8490	978,490	1,000,000	1,002,791	0	(2,308)	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	97.8490	978,490	1,000,000	999,474	0	346	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	86.2470	2,133,751	2,474,000	2,483,543	0	(1,359)	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	89.6930	125,570	140,000	139,776	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	85.5070	1,710,140	2,000,000	1,962,272	0	4,233	0	0	2.200	2.462	JD	1,222	44,000	01/12/2022	12/21/2031
292480-AH-3	ENERGY TRANSFER LP			1	2.C FE	998,870	99.2670	992,670	1,000,000	999,877	0	98	0	0	3.900	3.914	MN	4,983	39,000	05/19/2014	05/15/2024
29273V-AR-1	ENERGY TRANSFER LP			1	2.C FE	1,997,520	102.8710	2,057,420	2,000,000	1,997,344	0	(176)	0	0	6.050	6.088	JD	10,083	16,133	10/12/2023	12/01/2026
29278N-AH-6	ENERGY TRANSFER OPERATING			1	2.C FE	2,989,380	99.6440	2,989,320	3,000,000	2,998,961	0	2,044	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	96.9680	1,939,360	2,000,000	1,999,533	0	301	0	0	2.900	2.916	MN	7,411	58,000	01/07/2020	05/15/2025
29364D-AS-9	ENTERGY ARKANSAS			1	1.F FE	999,280	99.1970	991,970	1,000,000	999,920	0	53	0	0	3.700	3.708	JD	3,083	37,000	03/10/2014	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
29364D-AU-4	ENTERGY ARKANSAS			1	1.F FE	1,022,080	97.2060	972,060	1,000,000	1,005,669	0	(2,702)	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	97.2060	972,060	1,000,000	1,002,569	0	(1,221)	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	97.2060	972,060	1,000,000	999,125	0	351	0	0	3.500	3.539	AO	8,750	35,000	01/05/2016	04/01/2026
29366M-AD-0	ENTERGY ARKANSAS			1	1.F FE	996,730	102.0470	1,020,470	1,000,000	996,977	0	247	0	0	5.150	5.192	JJ	23,747	27,038	01/03/2023	01/15/2033
29364W-AK-4	ENTERGY LOUISIANA LLC			1	1.F FE	996,580	99.9980	999,980	1,000,000	999,654	0	303	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	98.2530	982,530	1,000,000	999,847	0	83	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	94.1010	941,010	1,000,000	999,928	0	9	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	93.7010	2,811,030	3,000,000	2,943,894	0	19,225	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	94.3690	943,690	1,000,000	999,767	0	52	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	94.3690	2,076,118	2,200,000	2,149,762	0	12,524	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	93.2750	2,798,250	3,000,000	3,370,839	0	(36,602)	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	80.2060	4,010,300	5,000,000	5,040,105	0	(5,646)	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	80.2060	1,604,120	2,000,000	2,000,136	0	(18)	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	83.2440	9,989,280	12,000,000	11,952,439	0	5,009	0	0	2.350	2.402	JD	12,533	282,000	03/04/2021	06/15/2032
29364N-AS-7	ENTERGY MISSISSIPPI			1	1.F FE	999,700	98.7680	987,680	1,000,000	999,985	0	29	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	92.4090	924,090	1,000,000	999,862	0	26	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	92.7480	1,854,960	2,000,000	1,997,046	0	687	0	0	3.250	3.290	JD	5,417	65,000	11/09/2017	12/01/2027
29366W-AC-0	ENTERGY MISSISSIPPI			1	1.F FE	1,722,792	80.1120	1,922,688	2,400,000	1,775,585	0	44,744	0	0	2.550	6.082	JD	5,100	61,200	10/20/2022	12/01/2033
29365T-AF-1	ENTERGY TEXAS INC			1	1.G FE	997,380	93.7410	937,410	1,000,000	998,853	0	264	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	97.2810	972,810	1,000,000	1,060,660	0	(11,188)	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	97.2810	4,864,050	5,000,000	4,994,357	0	906	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	1.G FE	1,873,766	98.7470	1,841,632	1,865,000	1,866,272	0	(1,386)	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	1.G FE	3,107,070	98.5200	2,955,600	3,000,000	3,027,507	0	(14,023)	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	1.G FE	4,038,640	98.5200	3,940,800	4,000,000	4,010,304	0	(5,210)	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	1.G FE	1,047,280	98.4500	984,500	1,000,000	1,016,719	0	(5,455)	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	1.G FE	1,007,090	98.4500	984,500	1,000,000	1,002,648	0	(852)	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	1.G FE	3,005,970	98.4500	2,953,500	3,000,000	3,002,283	0	(725)	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	1.G FE	4,988,200	98.8370	4,941,850	5,000,000	4,993,502	0	1,153	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	1.G FE	1,994,240	90.4720	1,809,440	2,000,000	1,996,308	0	545	0	0	2.800	2.833	JJ	23,333	56,000	01/14/2020	01/31/2030
29379V-CC-5	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	4,994,650	100.9610	5,048,050	5,000,000	4,996,217	0	1,567	0	0	5.050	5.088	JJ	119,938	126,250	01/05/2023	01/10/2026
29379V-CD-3	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	4,990,150	104.7080	5,235,400	5,000,000	4,990,862	0	712	0	0	5.350	5.375	JJ	111,458	149,354	01/03/2023	01/31/2033
26875P-AM-3	EOG RESOURCES INC			1	1.G FE	999,990	98.0910	980,910	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	98.0910	365,879	373,000	370,413	0	1,975	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	99.1180	1,982,360	2,000,000	2,018,228	0	(9,656)	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	99.1190	991,190	1,000,000	991,190	27,780	720	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	95.7270	957,270	1,000,000	999,607	0	84	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	95.5210	1,241,773	1,300,000	1,291,375	0	3,351	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	98.5970	985,970	1,000,000	1,000,491	0	(749)	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	98.5970	985,970	1,000,000	999,795	0	188	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	97.6300	976,300	1,000,000	999,557	0	209	0	0	3.800	3.823	MN	6,333	38,000	11/02/2015	11/01/2025
26884T-AW-2	ERAC USA FINANCE LLC (144A)			1	2.A FE	4,802,150	99.9190	4,995,950	5,000,000	4,806,537	0	4,387	0	0	4.900	5.433	MN	40,833	122,500	09/18/2023	05/01/2033
26884T-AW-2	ERAC USA FINANCE LLC (144A)			1	2.A FE	2,383,925	99.9190	2,586,903	2,589,000	2,386,986	0	3,061	0	0	4.900	6.002	MN	21,144	63,431	10/17/2023	05/01/2033
26884A-BD-4	ERP OPERATING LP			1	1.G FE	1,989,000	97.9350	1,958,700	2,000,000	1,998,178	0	1,207	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	97.9350	825,592	843,000	840,847	0	1,445	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	97.9350	489,675	500,000	497,044	0	1,986	0	0	3.375	3.806	JD	1,406	16,875	04/26/2018	06/01/2025

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
26884A-BG-7	ERP OPERATING LP			1	1.G FE	998,220	95.1340	951,340	1,000,000	999,277	0	182	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	95.6180	956,180	1,000,000	997,239	0	597	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	98.2750	1,965,500	2,000,000	1,998,003	0	348	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.F FE	1,008,400	95.7170	957,170	1,000,000	1,002,973	0	(947)	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.F FE	1,000,830	95.7170	957,170	1,000,000	1,000,278	0	(88)	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.F FE	999,630	95.7170	957,170	1,000,000	999,849	0	35	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.F FE	2,848,410	95.7170	2,871,510	3,000,000	2,936,420	0	18,261	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.F FE	5,033,900	89.0700	4,453,500	5,000,000	5,020,904	0	(3,410)	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.F FE	1,551,576	89.0700	1,389,492	1,560,000	1,554,771	0	810	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.F FE	2,980,200	83.8080	2,514,240	3,000,000	2,985,349	0	1,866	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	79.7990	8,777,890	11,000,000	11,000,000	0	0	0	0	2.110	2.110	AO	58,025	232,100	09/15/2021	10/01/2031
30231G-AC-6	EXXON MOBIL CORP			1	1.D FE	5,000,000	99.5250	4,976,250	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	97.7330	1,954,660	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	97.7330	2,264,474	2,317,000	2,302,299	0	11,973	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	97.1660	1,943,320	2,000,000	1,990,854	0	3,986	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	97.1660	971,660	1,000,000	994,806	0	2,264	0	0	3.043	3.292	MS	10,143	30,430	04/18/2018	03/01/2026
30231G-BD-3	EXXON MOBIL CORP			1	1.D FE	16,000,000	95.1980	15,231,680	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
30325O-AF-1	FAIR ISAAC (144A)			1	3.B FE	1,822,500	94.6980	1,893,960	2,000,000	1,827,420	0	4,920	0	0	4.000	6.248	JD	3,556	40,000	11/07/2023	06/15/2028
313747-AU-1	FEDERAL REALTY INVESTMENT TRUST			1	2.A FE	489,796	99.8960	469,511	470,000	470,013	0	(2,932)	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	99.8960	939,022	940,000	939,989	0	(360)	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	93.4860	1,869,720	2,000,000	1,995,144	0	1,268	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	93.4860	934,860	1,000,000	996,415	0	936	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	96.6880	966,880	1,000,000	1,003,541	0	(1,691)	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	96.6880	966,880	1,000,000	1,003,001	0	(1,433)	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	96.6880	966,880	1,000,000	998,096	0	788	0	0	3.250	3.337	AO	8,125	32,500	12/09/2016	04/01/2026
31428X-BR-6	FEDEX CORP LS:100K		LS	1	2.B FE	3,995,160	98.4750	3,939,000	4,000,000	3,997,208	0	476	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	96.7840	1,935,680	2,000,000	1,996,519	0	692	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	96.1610	4,808,050	5,000,000	5,305,386	0	(55,058)	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	95.9210	959,210	1,000,000	999,109	0	181	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	99.8390	2,995,170	3,000,000	2,999,802	0	1,135	0	0	3.650	3.691	JJ	47,450	109,500	01/23/2019	01/25/2024
337120-AA-7	FIRST STUDENT BIDCO (144A)			1	4.A FE	810,000	86.8150	868,150	1,000,000	814,179	0	4,179	0	0	4.000	8.214	JJ	16,667	0	11/01/2023	07/31/2029
33738M-AA-9	FIRST UNION NORTH CAROLINA				2.A FE	110,915	103.5810	103,581	100,000	108,255	0	(477)	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	103.5810	2,693,106	2,600,000	2,733,089	0	(7,517)	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	98.1920	1,963,840	2,000,000	2,004,654	0	(3,804)	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	98.1920	1,963,840	2,000,000	1,999,730	0	147	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	94.1530	4,707,650	5,000,000	5,421,735	0	(75,890)	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	94.1530	4,707,650	5,000,000	5,149,934	0	(26,066)	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	94.1530	2,824,590	3,000,000	2,997,023	0	482	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	87.9820	2,639,460	3,000,000	3,141,243	0	(21,436)	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	87.9820	4,399,100	5,000,000	5,097,795	0	(14,589)	0	0	2.650	2.308	JD	11,042	132,500	04/22/2021	06/01/2030
337738-BG-2	FISERV INC			1	2.B FE	2,992,200	102.9440	3,088,320	3,000,000	2,992,489	0	289	0	0	5.375	5.435	FA	58,229	0	08/14/2023	08/21/2028
340711-AW-0	FLORIDA GAS TRANSMISSION (144A)			1	2.B FE	997,750	98.3200	983,200	1,000,000	999,571	0	254	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	82.0950	8,209,500	10,000,000	9,993,482	0	740	0	0	2.300	2.308	AO	57,500	230,000	09/15/2021	10/01/2031
341081-FK-8	FLORIDA POWER & LIGHT			1	1.D FE	1,997,420	99.0920	1,981,840	2,000,000	1,999,804	0	253	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	97.2890	1,945,780	2,000,000	1,999,265	0	350	0	0	3.125	3.144	JD	5,208	62,500	11/16/2015	12/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
341081-GG-6	FLORIDA POWER & LIGHT			1	1.D FE	9,984,000	85.9280	8,592,800	10,000,000	9,986,764	0	1,449	0	0	2.450	2.467	FA	100,722	245,000	01/12/2022	02/03/2032
341081-GG-6	FLORIDA POWER & LIGHT			1	1.D FE	1,981,840	85.9280	1,718,560	2,000,000	1,985,008	0	1,646	0	0	2.450	2.553	FA	20,144	49,000	01/18/2022	02/03/2032
341081-GK-7	FLORIDA POWER & LIGHT			1	1.D FE	4,993,500	102.3000	5,115,000	5,000,000	4,994,313	0	813	0	0	5.050	5.078	AO	63,125	145,889	02/28/2023	04/01/2028
341081-GQ-4	FLORIDA POWER & LIGHT			1	1.D FE	1,898,900	101.2050	2,024,100	2,000,000	1,900,943	0	2,043	0	0	4.800	5.481	MN	12,267	47,200	09/27/2023	05/15/2033
302491-AU-9	FMC CORP			1	2.C FE	4,999,950	90.5060	4,525,300	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				2.C FE	1,000,000	98.4520	984,520	1,000,000	1,000,000	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	2.C FE	3,000,000	93.4270	2,802,810	3,000,000	3,000,000	358,440	0	0	0	3.815	3.815	MN	18,757	114,450	10/30/2017	11/02/2027
34959J-AG-3	FORTIVE CORPORATION			1	2.B FE	1,046,170	95.9620	959,620	1,000,000	1,011,753	0	(5,105)	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	95.9620	959,620	1,000,000	1,000,653	0	(273)	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	95.9620	959,620	1,000,000	1,000,230	0	(90)	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	95.9620	959,620	1,000,000	997,788	0	848	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	95.9620	1,919,240	2,000,000	1,972,490	0	10,496	0	0	3.150	3.741	JD	2,800	63,000	03/28/2018	06/15/2026
34964C-AA-4	FORTUNE BRANDS INNOVATIONS			1	2.B FE	3,055,710	98.3210	2,949,630	3,000,000	3,010,850	0	(8,570)	0	0	4.000	3.693	JD	5,333	120,000	04/13/2018	06/15/2025
34964C-AH-9	FORTUNE BRANDS INNOVATIONS			1	2.B FE	1,997,080	104.5400	2,090,800	2,000,000	1,997,023	0	(57)	0	0	5.875	5.894	JD	9,792	54,507	06/07/2023	06/01/2033
35137L-AG-0	FOX CORP			1	2.B FE	2,012,460	99.8800	1,997,600	2,000,000	2,000,020	0	(2,663)	0	0	4.030	3.890	JJ	34,927	80,600	01/16/2019	01/25/2024
35137L-AG-0	FOX CORP			1	2.B FE	6,000,000	99.8800	5,992,800	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	99.4820	1,989,640	2,000,000	2,168,142	0	(32,137)	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	98.7310	987,310	1,000,000	1,007,750	0	(13,878)	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	98.7310	2,961,930	3,000,000	3,022,280	0	(39,878)	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	98.7310	888,579	900,000	905,705	0	(10,196)	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	98.7310	987,310	1,000,000	1,004,739	0	(8,449)	0	0	4.750	3.862	AO	10,028	47,500	03/28/2018	10/15/2024
365417-AA-2	GARDEN SPINCO CORP (144A)			1	4.B FE	2,065,000	106.9440	2,138,880	2,000,000	2,063,474	0	(1,526)	0	0	8.625	7.906	JJ	77,146	0	10/18/2023	07/20/2030
365417-AA-2	GARDEN SPINCO CORP (144A)			1	4.B FE	1,545,000	106.9440	1,604,160	1,500,000	1,544,023	0	(977)	0	0	8.625	7.958	JJ	57,859	0	10/24/2023	07/20/2030
365417-AA-2	GARDEN SPINCO CORP (144A)			1	4.B FE	394,625	106.9440	411,734	385,000	394,434	0	(191)	0	0	8.625	8.066	JJ	14,851	0	10/25/2023	07/20/2030
361448-BA-0	GATX CORP LS: 20K	LS		1	2.B FE	995,210	94.2350	942,350	1,000,000	997,793	0	470	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	99.6860	4,984,300	5,000,000	4,999,473	0	503	0	0	4.350	4.365	FA	82,167	217,500	11/01/2018	02/15/2024
36267V-AH-6	GE HEALTHCARE HLDG LLC			1	2.B FE	4,999,900	105.1060	5,255,300	5,000,000	4,998,974	0	(576)	0	0	5.857	5.858	MS	86,228	238,347	11/09/2022	03/15/2030
369550-AX-6	GENERAL DYNAMICS CORP			1	1.G FE	989,560	94.3300	943,300	1,000,000	997,026	0	1,085	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	94.3300	943,300	1,000,000	974,159	0	9,303	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	93.6400	936,400	1,000,000	991,100	0	2,139	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	93.6400	936,400	1,000,000	990,991	0	2,165	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	93.6400	936,400	1,000,000	969,254	0	7,290	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	93.6400	936,400	1,000,000	968,619	0	7,437	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	86.9800	4,349,000	5,000,000	5,095,185	0	(12,249)	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	86.9800	4,349,000	5,000,000	5,021,475	0	(2,735)	0	0	2.250	2.184	JD	9,375	112,500	05/04/2021	06/01/2031
36962G-7K-4	GENERAL ELECTRIC COMPANY			2	2.B FE	570,599	99.1570	568,170	573,000	572,862	0	259	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	99.7100	1,994,200	2,000,000	1,999,831	0	306	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	99.7100	997,100	1,000,000	999,908	0	211	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	95.7790	1,915,580	2,000,000	1,997,081	0	865	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	98.7260	5,923,560	6,000,000	6,547,261	0	(129,145)	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	98.7260	987,260	1,000,000	1,004,649	0	(1,037)	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	98.7260	987,260	1,000,000	1,002,207	0	(491)	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	98.7260	987,260	1,000,000	998,974	0	202	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	90.4200	4,521,000	5,000,000	5,366,763	0	(57,407)	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.B FE	972,410	98.4300	984,300	1,000,000	996,306	0	3,388	0	0	4.000	4.366	JJ	18,444	40,000	10/21/2015	01/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
37045X-AZ-9	GENERAL MOTORS FINANCIAL			1	2.B FE	998,630	98.3190	983,190	1,000,000	999,736	0	154	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.B FE	998,610	97.3490	973,490	1,000,000	999,510	0	148	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.B FE	998,550	98.0670	980,670	1,000,000	999,473	0	153	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.B FE	998,520	98.2170	982,170	1,000,000	999,769	0	227	0	0	3.500	3.524	MN	5,250	35,000	11/02/2017	11/07/2024
37331N-AH-4	GEORGIA-PACIFIC CORP (144A)			1	1.G FE	1,306,713	98.3280	1,240,899	1,262,000	1,268,402	0	(6,780)	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	98.3280	983,280	1,000,000	999,919	0	37	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	98.3280	1,404,124	1,428,000	1,422,815	0	4,216	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	86.6380	4,331,900	5,000,000	5,230,248	0	(35,879)	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	86.6380	1,732,760	2,000,000	2,089,843	0	(13,990)	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	86.6380	2,599,140	3,000,000	3,110,661	0	(17,149)	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	86.6380	4,331,900	5,000,000	5,076,890	0	(11,758)	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	98.6630	4,933,150	5,000,000	5,016,003	0	(3,341)	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	96.9640	2,908,920	3,000,000	2,999,787	0	143	0	0	2.650	2.655	FA	30,033	79,500	08/07/2019	02/15/2025
891906-AC-3	GLOBAL PAYMENTS INC			1	2.C FE	1,030,190	99.1880	991,880	1,000,000	1,009,041	0	(4,238)	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	99.1880	991,880	1,000,000	999,212	0	295	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	99.7110	997,110	1,000,000	1,001,114	0	(770)	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	99.1260	991,260	1,000,000	999,912	0	152	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	99.7200	2,991,600	3,000,000	3,000,090	0	(2,127)	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	99.7200	997,200	1,000,000	999,846	0	311	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	97.2950	972,950	1,000,000	999,003	0	294	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	95.5900	955,900	1,000,000	1,005,360	0	(1,452)	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	95.5900	955,900	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	94.9970	949,970	1,000,000	1,001,496	0	(323)	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	94.9970	949,970	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	96.8000	2,904,000	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	87.9110	2,637,330	3,000,000	2,999,287	0	101	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	83.9750	4,198,750	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	82.1940	2,465,820	3,000,000	3,036,540	0	(4,400)	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	83.3660	8,336,600	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	85.8710	6,010,970	7,000,000	7,000,000	0	0	0	0	3.102	3.102	FA	76,602	217,140	01/19/2022	02/24/2033
38145G-AH-3	GOLDMAN SACHS GROUP			1	2.A FE	2,992,230	96.3290	2,889,870	3,000,000	2,997,393	0	819	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	98.1300	981,300	1,000,000	999,932	0	47	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	97.3670	2,921,010	3,000,000	2,995,955	0	805	0	0	4.047	4.080	MN	14,839	121,410	05/15/2018	05/17/2028
40139L-AH-6	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	7,891,899	89.3970	8,314,815	9,301,000	8,204,094	0	278,228	0	0	1.400	5.109	JJ	63,298	130,214	11/14/2022	07/06/2027
40139L-BA-0	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	5,976,420	88.3780	5,302,680	6,000,000	5,986,617	0	3,332	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	87.5070	8,750,700	10,000,000	9,995,857	0	824	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	95.9110	959,110	1,000,000	1,003,060	0	(900)	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	95.9110	959,110	1,000,000	999,340	0	174	0	0	3.300	3.320	MN	2,750	33,000	05/15/2017	05/30/2027
36264F-AM-3	HALEON US CAPITAL LLC			1	2.B FE	4,700,300	92.2980	4,614,900	5,000,000	4,737,916	0	25,899	0	0	3.625	4.390	MS	48,837	181,250	07/11/2022	03/24/2032
36264F-AM-3	HALEON US CAPITAL LLC			1	2.B FE	1,879,820	92.2980	1,845,960	2,000,000	1,894,901	0	10,385	0	0	3.625	4.392	MS	19,535	72,500	07/11/2022	03/24/2032
412822-AD-0	HARLEY-DAVIDSON			1	2.C FE	2,012,260	96.9170	1,938,340	2,000,000	2,001,960	0	(1,396)	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	82.4600	1,649,200	2,000,000	1,990,541	0	1,128	0	0	2.375	2.444	JJ	21,903	47,500	06/21/2021	07/15/2031
42704L-AA-2	HERC HOLDINGS INC (144A)			1	4.A FE	2,512,500	98.8170	2,470,425	2,500,000	2,470,425	135,666	(2,191)	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	98.8170	988,170	1,000,000	988,170	53,832	(442)	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	98.8170	494,085	500,000	494,085	26,695	0	0	0	5.500	5.500	JJ	12,681	27,500	06/24/2019	07/15/2027

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
427866-AX-6	HERSHEY COMPANY			1	1.E FE	1,993,420	94.8770	1,897,540	2,000,000	1,998,104	0	684	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	90.7180	1,814,360	2,000,000	2,003,664	0	(600)	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	90.7180	1,814,360	2,000,000	1,999,210	0	119	0	0	2.450	2.457	MN	6,261	49,000	11/05/2019	11/15/2029
427866-BJ-6	HERSHEY COMPANY			1	1.F FE	3,333,393	100.7540	3,430,674	3,405,000	3,333,641	0	248	0	0	4.500	4.780	MN	24,261	0	12/12/2023	05/04/2033
427866-BJ-6	HERSHEY COMPANY			1	1.F FE	3,076,311	100.7540	3,179,796	3,156,000	3,078,484	0	2,173	0	0	4.500	4.828	MN	22,487	71,010	08/29/2023	05/04/2033
428291-AM-0	HEXCEL CORP			1	3.A FE	997,130	99.4420	994,420	1,000,000	994,420	17,580	320	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	96.3680	963,680	1,000,000	963,680	38,291	459	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	96.3680	963,680	1,000,000	963,680	38,181	569	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	96.3680	963,680	1,000,000	963,680	38,130	620	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	94.7320	947,320	1,000,000	1,002,456	0	(572)	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	94.7320	1,894,640	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	92.9010	929,010	1,000,000	995,157	0	1,394	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	92.2170	922,170	1,000,000	994,381	0	1,184	0	0	4.125	4.271	MS	12,146	41,250	02/22/2018	03/15/2028
437076-BC-5	HOME DEPOT INC			1	1.F FE	2,105,500	99.7410	1,994,820	2,000,000	2,000,161	0	(11,096)	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	99.7410	997,410	1,000,000	1,000,010	0	(1,685)	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	99.7410	997,410	1,000,000	1,000,005	0	(1,409)	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	98.0620	980,620	1,000,000	1,007,321	0	(4,858)	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	98.0620	1,961,240	2,000,000	2,001,493	0	(984)	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	98.0620	980,620	1,000,000	999,687	0	157	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	95.1310	1,902,620	2,000,000	1,997,857	0	529	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	98.5980	1,971,960	2,000,000	2,008,365	0	(1,595)	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	94.0510	940,510	1,000,000	997,492	0	416	0	0	2.950	3.000	JD	1,311	29,500	06/04/2019	06/15/2029
438516-BL-9	HONEYWELL INTERNATIONAL			1	1.F FE	8,967,600	95.3150	8,578,350	9,000,000	8,989,816	0	3,371	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	98.2480	2,947,440	3,000,000	2,999,152	0	1,278	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	86.6690	8,666,900	10,000,000	10,301,137	0	(46,368)	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	86.6690	1,733,380	2,000,000	2,036,466	0	(5,574)	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	86.6690	4,333,450	5,000,000	5,008,704	0	(1,313)	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	83.4900	4,174,500	5,000,000	4,990,677	0	1,120	0	0	1.750	1.776	MS	29,167	87,500	08/02/2021	09/01/2031
440452-AH-3	HORMEL FOODS CORP			1	1.G FE	9,975,700	90.0410	9,004,100	10,000,000	9,984,268	0	3,383	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	97.7510	977,510	1,000,000	995,863	0	2,686	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	98.1770	981,770	1,000,000	1,014,340	0	(7,415)	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	99.4810	994,810	1,000,000	1,000,029	0	(547)	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	99.4810	994,810	1,000,000	999,781	0	617	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	94.7180	947,180	1,000,000	996,788	0	817	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	95.8880	958,880	1,000,000	998,260	0	379	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	95.8880	1,917,760	2,000,000	1,994,848	0	1,128	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	94.6100	946,100	1,000,000	1,000,866	0	(214)	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	94.6100	1,892,200	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	94.6100	885,550	936,000	935,131	0	199	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	94.6100	946,100	1,000,000	987,288	0	2,948	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	94.6100	1,892,200	2,000,000	1,968,148	0	7,374	0	0	3.483	3.925	JD	5,805	69,660	03/06/2018	12/01/2027
44644M-AJ-0	HUNTINGTON NATIONAL BANK			1	1.G FE	4,988,250	100.9600	5,048,000	5,000,000	4,990,327	0	2,286	0	0	5.650	5.688	JJ	134,188	182,056	11/14/2022	01/10/2030
878055-AE-2	HUNTINGTON NATIONAL BANK				2.A FE	1,987,500	97.1550	1,943,100	2,000,000	1,998,128	0	1,447	0	0	4.600	4.679	FA	31,689	92,000	02/24/2015	02/27/2025
447010-BE-1	HUNTSMAN INTERNATIONAL LLC			1	2.C FE	4,959,350	96.4530	4,822,650	5,000,000	4,976,305	0	3,792	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	99.2640	2,147,080	2,163,000	2,217,892	0	(26,663)	0	0	4.850	3.496	MS	30,889	104,906	10/31/2017	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
459200-AM-3	IBM CORP			1	1.G FE	147,442	104.1860	109,395	105,000	112,208	0	(3,766)	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	104.1860	1,041,860	1,000,000	1,060,849	0	(31,613)	0	0	7.000	3.539	AO	11,667	70,000	07/02/2014	10/30/2025
459200-KS-9	IBM CORP			1	1.G FE	3,246,144	98.9430	3,265,119	3,300,000	3,265,876	0	19,732	0	0	4.000	4.687	JJ	56,467	132,000	01/10/2023	07/27/2025
459200-KU-4	IBM CORP			1	1.G FE	10,210,900	98.2880	9,828,800	10,000,000	10,185,825	0	(18,336)	0	0	4.400	4.133	JJ	188,222	440,000	08/15/2022	07/27/2032
459200-KU-4	IBM CORP			1	1.G FE	2,978,430	98.2880	2,948,640	3,000,000	2,980,873	0	1,785	0	0	4.400	4.490	JJ	56,467	132,000	07/20/2022	07/27/2032
459200-KW-0	IBM CORP			1	1.G FE	3,992,120	99.7880	3,991,520	4,000,000	3,994,222	0	2,102	0	0	4.500	4.571	FA	72,500	90,000	01/30/2023	02/06/2026
451380-C*-8	IDAHO POWER CO			1	1.G	15,000,000	99.0280	14,854,291	15,000,000	15,000,000	0	0	0	0	4.990	4.990	JD	22,871	748,500	12/08/2022	12/22/2032
45167R-AH-7	IDEX CORP			1	2.B FE	3,027,990	85.0790	2,552,370	3,000,000	3,021,261	0	(2,654)	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	99.6540	3,986,160	4,000,000	4,000,204	0	(11,498)	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	99.6540	1,993,080	2,000,000	1,999,724	0	744	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	95.5580	2,866,740	3,000,000	2,996,983	0	981	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	95.5580	955,580	1,000,000	973,501	0	8,595	0	0	2.650	3.629	MN	3,386	26,500	01/15/2019	11/15/2026
454889-AS-5	INDIANA MICHIGAN POWER			1	1.G FE	2,663,890	96.6210	2,333,397	2,415,000	2,544,869	0	(29,569)	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	96.6210	2,898,630	3,000,000	2,995,351	0	936	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	95.7760	1,915,520	2,000,000	1,987,180	0	4,348	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	95.7760	140,791	147,000	145,483	0	514	0	0	3.200	3.596	AO	1,176	4,704	12/21/2016	10/01/2026
458140-AS-9	INTEL CORP			1	1.F FE	2,056,360	98.4490	1,968,980	2,000,000	2,008,947	0	(6,456)	0	0	3.700	3.354	JJ	31,244	74,000	09/22/2015	07/29/2025
458140-AX-8	INTEL CORP			1	1.F FE	3,055,260	96.1670	2,885,010	3,000,000	3,020,210	0	(6,113)	0	0	3.150	2.922	MN	13,125	94,500	11/01/2017	05/11/2027
458140-AX-8	INTEL CORP			1	1.F FE	996,680	96.1670	961,670	1,000,000	998,741	0	342	0	0	3.150	3.189	MN	4,375	31,500	05/08/2017	05/11/2027
461070-AL-8	INTERSTATE POWER & LIGHT CO			1	2.A FE	1,009,570	98.0260	980,260	1,000,000	1,001,041	0	(1,502)	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	98.0260	1,470,390	1,500,000	1,499,287	0	724	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	97.3890	2,108,472	2,165,000	2,157,669	0	4,276	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	95.0090	2,850,270	3,000,000	3,008,710	0	(1,566)	0	0	3.600	3.536	AO	27,000	108,000	03/28/2019	04/01/2029
46124H-AF-3	INTUIT INC			1	1.G FE	3,654,160	103.4250	3,834,999	3,708,000	3,655,695	0	1,535	0	0	5.125	5.467	MS	55,955	0	10/31/2023	09/15/2028
46266T-AE-8	IQVIA INC (144A)			1	2.C FE	1,997,160	104.5190	2,090,380	2,000,000	1,997,068	0	(92)	0	0	6.250	6.285	FA	11,458	0	11/14/2023	02/01/2029
465685-AJ-4	ITC HOLDINGS CORP			1	2.B FE	996,660	98.8580	988,580	1,000,000	999,794	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	98.8580	1,977,160	2,000,000	1,998,987	0	2,018	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	94.9520	949,520	1,000,000	999,685	0	69	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	94.9520	1,899,040	2,000,000	1,945,543	0	12,707	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	100.6100	5,030,500	5,000,000	4,928,549	0	16,800	0	0	4.950	5.376	MS	68,063	247,500	09/26/2022	09/22/2027
465685-AS-4	ITC HOLDINGS CORP (144A)			1	2.B FE	6,944,000	102.4110	7,168,770	7,000,000	6,946,194	0	2,194	0	0	5.400	5.505	JD	31,500	189,000	06/12/2023	06/01/2033
466313-AH-6	JABIL INC			1	2.C FE	997,140	95.6010	956,010	1,000,000	998,697	0	290	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	95.6010	956,010	1,000,000	998,108	0	422	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	94.3590	943,590	1,000,000	998,881	0	446	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	99.8150	998,150	1,000,000	1,000,006	0	(514)	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	97.2250	2,916,750	3,000,000	2,998,609	0	882	0	0	3.875	3.907	JD	6,458	116,250	06/06/2018	06/11/2025
46849L-TK-7	JACKSON NATIONAL LIFE (144A) LS: 20K	LS.			1.F FE	4,990,250	98.2060	4,910,300	5,000,000	4,998,975	0	2,009	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	99.5540	1,991,080	2,000,000	2,000,201	0	(7,237)	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	99.5540	995,540	1,000,000	999,886	0	71	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	97.9000	4,622,838	4,722,000	4,741,368	0	(10,139)	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	98.1360	981,360	1,000,000	999,928	0	28	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	95.1270	1,902,540	2,000,000	1,999,683	0	68	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	80.8380	4,041,900	5,000,000	4,944,077	0	6,125	0	0	2.125	2.274	MS	31,285	106,250	09/27/2021	03/15/2032
832696-AU-2	JM SMUCKER CO			1	2.B FE	1,947,940	80.8380	1,616,760	2,000,000	1,957,615	0	4,615	0	0	2.125	2.410	MS	12,514	42,500	11/10/2021	03/15/2032
24422E-SP-5	JOHN DEERE CAPITAL CORP				1.F FE	999,240	99.0370	990,370	1,000,000	999,934	0	73	0	0	3.350	3.359	JD	1,768	33,500	06/09/2014	06/12/2024

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
24422E-TW-9	JOHN DEERE CAPITAL CORP				1.F FE	2,839,140	94.7990	2,843,970	3,000,000	2,931,232	0	17,181	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	95.1050	951,050	1,000,000	999,284	0	164	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	98.5670	1,971,340	2,000,000	1,999,812	0	94	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	84.9050	5,943,350	7,000,000	6,992,253	0	950	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	95.8740	4,793,700	5,000,000	4,994,536	0	899	0	0	3.350	3.371	AO	33,965	167,500	04/12/2022	04/18/2029
78408L-AB-3	JOHNSON (SC) & SON (144A)			1	2.A FE	1,008,980	98.2130	982,130	1,000,000	1,000,536	0	(1,046)	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	2.A FE	1,998,160	98.2130	1,964,260	2,000,000	1,999,769	0	209	0	0	3.350	3.361	MS	16,750	67,000	09/30/2014	09/30/2024
478160-BY-9	JOHNSON & JOHNSON			1	1.A FE	1,008,870	96.2230	962,230	1,000,000	1,002,033	0	(1,024)	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	96.6600	966,600	1,000,000	998,053	0	569	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	95.7520	1,915,040	2,000,000	1,999,001	0	226	0	0	2.900	2.913	JJ	26,744	58,000	11/08/2017	01/15/2028
46625H-JT-8	JPMORGAN CHASE				1.F FE	2,983,260	99.8290	2,994,870	3,000,000	2,999,672	0	1,894	0	0	3.875	3.943	FA	48,438	116,250	01/21/2014	02/01/2024
46625H-KC-3	JPMORGAN CHASE			2	1.F FE	997,780	97.9720	979,720	1,000,000	999,718	0	246	0	0	3.125	3.151	JJ	13,715	31,250	01/15/2015	01/23/2025
46625H-RS-1	JPMORGAN CHASE			1	1.F FE	968,470	96.5370	965,370	1,000,000	990,645	0	3,577	0	0	3.200	3.601	JD	1,422	32,000	02/16/2017	06/15/2026
46625H-RV-4	JPMORGAN CHASE			1	1.F FE	498,920	95.2990	476,495	500,000	499,659	0	113	0	0	2.950	2.975	AO	3,688	14,750	07/14/2016	10/01/2026
46625H-RY-8	JPMORGAN CHASE			1	1.F FE	1,000,000	96.6460	966,460	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	JPMORGAN CHASE			1	1.F FE	2,000,000	95.4940	1,909,880	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	JPMORGAN CHASE			1	1.F FE	2,000,000	94.8270	1,896,540	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-AR-7	JPMORGAN CHASE			1	1.F FE	3,000,000	96.2940	2,888,820	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	81.3150	1,626,300	2,000,000	2,005,003	0	(655)	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	81.3150	2,439,450	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	84.6310	1,692,620	2,000,000	2,034,196	0	(4,250)	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	83.4680	2,504,040	3,000,000	3,023,196	0	(2,655)	0	0	2.545	2.436	MN	11,240	76,350	11/04/2021	11/08/2032
46647P-DG-8	JPMORGAN CHASE			1	1.E FE	4,000,000	100.0770	4,003,080	4,000,000	4,000,000	0	0	0	0	4.851	4.851	JJ	84,084	194,040	07/18/2022	07/25/2028
46647P-DH-6	JPMORGAN CHASE			1	1.E FE	3,000,000	98.9070	2,967,210	3,000,000	3,000,000	0	0	0	0	4.912	4.912	JJ	63,856	147,360	07/18/2022	07/25/2033
46647P-CU-8	JPMORGAN CHASE & CO			1	1.E FE	2,008,440	85.7280	1,714,560	2,000,000	2,006,975	0	(759)	0	0	2.963	2.914	JJ	25,679	59,260	01/19/2022	01/25/2033
485134-BP-4	KANSAS CITY POWER & LIGHT			1	1.F FE	1,992,880	97.8580	1,957,160	2,000,000	1,998,596	0	789	0	0	3.650	3.693	FA	27,578	73,000	08/13/2015	08/15/2025
487836-BP-2	KELLANOVA			1	2.B FE	981,150	96.9710	969,710	1,000,000	994,857	0	2,146	0	0	3.250	3.488	AO	8,125	32,500	11/28/2016	04/01/2026
487836-BU-1	KELLANOVA			1	2.B FE	2,991,930	96.2220	2,886,660	3,000,000	2,996,464	0	820	0	0	3.400	3.432	MN	13,033	102,000	11/07/2017	11/15/2027
487836-BW-7	KELLANOVA			1	2.B FE	4,982,300	99.1010	4,955,050	5,000,000	4,991,105	0	1,765	0	0	4.300	4.344	MN	27,472	215,000	05/07/2018	05/15/2028
487836-BX-5	KELLANOVA LS: 10K	LS		2	2.B FE	8,111,142	85.9300	6,702,540	7,800,000	8,015,668	0	(32,981)	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	97.5490	1,950,980	2,000,000	1,999,764	0	92	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	97.2320	972,320	1,000,000	998,696	0	649	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	96.3890	963,890	1,000,000	999,827	0	43	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	97.5630	4,878,150	5,000,000	4,992,436	0	1,222	0	0	3.950	3.981	AO	41,694	197,500	04/07/2022	04/15/2029
49326E-EG-4	KEYCORP				2.B FE	3,993,160	93.9310	3,757,240	4,000,000	3,996,512	0	683	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	99.1190	991,190	1,000,000	999,911	0	37	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	99.7280	1,994,560	2,000,000	1,998,910	0	266	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	90.9720	4,548,600	5,000,000	5,017,389	0	(2,824)	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	93.3270	2,799,810	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-BQ-5	KIMBERLY-CLARK			1	1.F FE	2,261,088	97.6250	2,343,000	2,400,000	2,373,818	0	21,536	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	96.7090	967,090	1,000,000	999,102	0	397	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	93.3280	1,866,560	2,000,000	2,119,585	0	(18,603)	0	0	3.100	2.034	MS	16,361	62,000	04/29/2021	03/26/2030
49446R-AP-4	KIMCO REALTY OP LLC			1	2.A FE	991,690	94.4260	944,260	1,000,000	997,481	0	859	0	0	2.800	2.895	AO	7,000	28,000	08/09/2016	10/01/2026
49446R-AR-0	KIMCO REALTY OP LLC			1	2.A FE	1,989,780	99.4570	1,989,140	2,000,000	1,999,658	0	1,478	0	0	2.700	2.778	MS	18,000	54,000	11/01/2016	03/01/2024
49446R-AS-8	KIMCO REALTY OP LLC			1	2.A FE	996,370	96.0680	960,680	1,000,000	998,622	0	378	0	0	3.800	3.844	AO	9,500	38,000	03/22/2017	04/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
948741-AK-9	KIMCO REALTY OP LLC			2	2.A FE	2,017,800	99.8990	1,997,980	2,000,000	1,999,989	0	(3,208)	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	98.8300	1,976,600	2,000,000	2,005,753	0	(4,682)	0	0	4.300	4.047	JD	7,167	86,000	02/12/2018	06/01/2025
49456B-AP-6	KINDER MORGAN INC			1	2.B FE	3,273,870	98.6920	2,960,760	3,000,000	3,144,240	0	(34,215)	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	98.6920	4,441,140	4,500,000	4,666,415	0	(39,187)	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	98.6920	1,973,840	2,000,000	1,996,350	0	761	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	98.6920	986,920	1,000,000	995,878	0	872	0	0	4.300	4.408	MS	14,333	43,000	03/06/2018	03/01/2028
482480-AG-5	KLA CORP			1	1.F FE	5,799,900	99.5500	4,977,500	5,000,000	5,545,880	0	(104,435)	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.B FE	876,567	96.1120	889,036	925,000	911,069	0	5,411	0	0	3.000	3.656	JD	2,313	27,750	11/18/2016	06/01/2026
50077L-AL-0	KRAFT HEINZ FOODS CO			1	2.B FE	968,039	100.6340	974,137	968,000	968,060	0	21	0	0	5.000	4.999	JJ	22,318	0	12/14/2023	07/15/2035
50077L-AL-0	KRAFT HEINZ FOODS CO			1	2.B FE	1,176,168	100.6340	1,217,671	1,210,000	1,176,291	0	122	0	0	5.000	5.325	JJ	27,897	0	12/12/2023	07/15/2035
501044-CY-5	KROGER CO			1	2.A FE	997,960	99.8250	998,250	1,000,000	999,924	0	214	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	97.4570	974,570	1,000,000	999,780	0	91	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	97.4570	974,570	1,000,000	999,421	0	254	0	0	3.500	3.528	FA	14,583	35,000	01/08/2016	02/01/2026
50540R-AQ-5	LABORATORY CORP			1	2.B FE	1,006,670	98.3450	983,450	1,000,000	1,000,676	0	(765)	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	98.3450	983,450	1,000,000	999,788	0	169	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	96.6850	966,850	1,000,000	999,351	0	154	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	89.9990	8,999,900	10,000,000	9,983,685	0	2,463	0	0	2.950	2.980	JD	24,583	295,000	11/18/2019	12/01/2029
50587K-AA-9	LAFARGEHOLCIM FINANCE US (144A)		C	1	2.A FE	2,001,920	96.8360	1,936,720	2,000,000	2,000,606	0	(230)	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	96.8360	968,360	1,000,000	999,705	0	89	0	0	3.500	3.510	MS	9,625	35,000	09/15/2016	09/22/2026
524660-AX-5	LEGGETT & PLATT			1	2.C FE	2,992,320	98.0020	2,940,060	3,000,000	2,999,107	0	875	0	0	3.800	3.831	MN	14,567	114,000	11/05/2014	11/15/2024
524660-AY-3	LEGGETT & PLATT			1	2.C FE	1,986,820	94.3680	1,887,360	2,000,000	1,994,275	0	1,341	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	95.7950	957,950	1,000,000	955,838	0	5,704	0	0	4.375	5.196	MN	5,590	43,750	06/10/2022	05/15/2030
526107-AG-2	LENNOX INTERNATIONAL INC			1	2.B FE	4,994,800	102.7610	5,138,050	5,000,000	4,994,633	0	(167)	0	0	5.500	5.524	MS	80,972	0	09/07/2023	09/15/2028
74005P-BQ-6	LINDE INC/CT			1	1.F FE	1,285,240	97.2050	1,229,643	1,265,000	1,270,191	0	(2,707)	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	82.8440	2,071,100	2,500,000	2,358,968	0	19,758	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	82.8440	4,142,200	5,000,000	4,704,538	0	41,321	0	0	1.100	2.060	FA	21,542	55,000	11/23/2021	08/10/2030
538034-AV-1	LIVE NATION ENTERTAINMENT (144A)			1	3.C FE	975,000	101.8140	1,018,140	1,000,000	975,946	0	946	0	0	6.500	7.313	MN	8,306	32,500	10/31/2023	05/15/2027
539830-BH-1	LOCKHEED MARTIN CORP			1	1.G FE	1,546,692	98.2300	1,479,603	1,506,264	1,516,542	0	(5,480)	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	98.2300	986,402	1,004,176	1,002,384	0	826	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	98.2300	959,276	976,561	973,300	0	1,507	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	85.7640	1,761,593	2,054,000	2,120,157	0	(10,167)	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	85.7640	4,288,200	5,000,000	4,946,383	0	7,696	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	103.2760	5,163,800	5,000,000	4,993,271	0	1,742	0	0	5.100	5.136	MN	32,583	269,875	10/19/2022	11/15/2027
539830-BV-0	LOCKHEED MARTIN CORP			1	1.G FE	4,986,350	103.2760	5,163,800	5,000,000	4,989,109	0	2,690	0	0	5.100	5.161	MN	32,583	269,875	10/20/2022	11/15/2027
539830-BW-8	LOCKHEED MARTIN CORP			1	1.G FE	5,147,800	106.1240	5,306,200	5,000,000	5,134,326	0	(12,098)	0	0	5.250	4.871	JJ	121,042	190,313	11/21/2022	01/15/2033
539830-BW-8	LOCKHEED MARTIN CORP			1	1.G FE	4,970,750	106.1240	5,306,200	5,000,000	4,972,893	0	2,124	0	0	5.250	5.326	JJ	121,042	190,313	10/20/2022	01/15/2033
546676-AW-7	LOUISVILLE GAS & ELECTRIC			1	1.F FE	1,999,140	97.6340	1,952,680	2,000,000	1,999,764	0	92	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	98.5090	985,090	1,000,000	1,001,606	0	(3,453)	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	98.5090	985,090	1,000,000	999,264	0	974	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	97.6380	1,952,760	2,000,000	2,000,055	0	(35)	0	0	3.375	3.373	MS	19,875	67,500	09/11/2015	09/15/2025
548661-DH-7	LOWES COMPANIES			1	2.A FE	994,210	97.6380	976,380	1,000,000	998,832	0	635	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	95.2780	952,780	1,000,000	998,832	0	481	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	95.8060	958,060	1,000,000	999,407	0	159	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	95.8060	958,060	1,000,000	998,023	0	545	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	98.2840	982,840	1,000,000	998,834	0	812	0	0	3.832	3.920	AO	6,812	38,320	06/02/2015	04/27/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
413875-AW-5	L3HARRIS TECH INC			1	2.B FE	4,999,500	98.9150	4,945,750	5,000,000	4,999,703	0	40	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	90.4280	1,808,560	2,000,000	2,004,944	0	(782)	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	90.4280	4,521,400	5,000,000	4,991,543	0	1,275	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	99.3060	339,627	342,000	342,569	0	(3,560)	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	98.0510	980,510	1,000,000	1,021,299	0	(7,436)	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	98.9150	4,945,750	5,000,000	5,249,533	0	(54,665)	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	82.1850	1,643,700	2,000,000	2,015,606	0	(2,151)	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	82.1850	3,287,400	4,000,000	3,998,935	0	139	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	82.1850	5,752,950	7,000,000	6,878,126	0	15,924	0	0	1.800	2.066	JJ	58,100	126,000	08/30/2021	01/15/2031
559080-AH-9	MAGELLAN MIDSTREAM PARTNERS			1	2.B FE	836,511	97.2350	826,498	850,000	846,997	0	2,375	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.B FE	367,783	97.2350	374,355	385,000	381,489	0	2,777	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.B FE	1,118,420	99.8570	998,570	1,000,000	1,031,120	0	(15,473)	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.B FE	1,114,870	99.8570	998,570	1,000,000	1,030,369	0	(15,090)	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.B FE	4,206,160	99.8570	3,994,280	4,000,000	4,061,445	0	(30,171)	0	0	5.000	4.158	MS	66,667	200,000	10/10/2018	03/01/2026
55279H-AQ-3	MANUFACTURERS & TRADERS TRUST				2.A FE	999,660	92.5980	925,980	1,000,000	999,837	0	35	0	0	3.400	3.404	FA	12,656	34,000	08/14/2017	08/17/2027
55279H-AT-7	MANUFACTURERS & TRADERS TRUST			1	2.A FE	2,998,200	99.4050	2,982,150	3,000,000	2,998,643	0	573	0	0	5.400	5.421	MN	18,000	162,000	11/14/2022	11/21/2025
71270Q-EB-8	MANUFACTURERS & TRADERS TRUST			2	2.A FE	1,988,180	99.0730	1,981,460	2,000,000	1,999,211	0	1,367	0	0	4.000	4.072	JJ	36,889	80,000	06/23/2014	07/15/2024
565849-AP-1	MARATHON OIL			1	2.C FE	999,450	97.6110	976,110	1,000,000	999,756	0	58	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	97.6110	1,952,220	2,000,000	1,996,983	0	762	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	98.4820	1,969,640	2,000,000	1,999,327	0	816	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	97.7100	977,100	1,000,000	997,675	0	1,235	0	0	3.750	3.886	AO	9,375	37,500	09/09/2015	10/01/2025
571903-AW-3	MARRIOTT INTERNATIONAL			1	2.B FE	1,995,420	98.3890	1,967,780	2,000,000	1,999,168	0	595	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	96.8890	968,890	1,000,000	996,521	0	718	0	0	4.000	4.088	AO	8,444	40,000	04/03/2018	04/15/2028
571903-BE-2	MARRIOTT INTERNATIONAL			1	2.B FE	2,726,640	98.2570	2,947,710	3,000,000	2,734,644	0	8,004	0	0	4.625	6.314	JD	6,167	69,375	10/04/2023	06/15/2030
571903-BL-6	MARRIOTT INTERNATIONAL			1	2.B FE	1,433,603	100.7160	1,502,683	1,492,000	1,436,053	0	2,450	0	0	4.900	5.730	AO	15,434	40,209	09/19/2023	04/15/2029
571903-BL-6	MARRIOTT INTERNATIONAL			1	2.B FE	1,665,900	100.7160	1,748,430	1,736,000	1,668,839	0	2,939	0	0	4.900	5.757	AO	17,958	46,785	09/19/2023	04/15/2029
571676-AA-3	MARS INC (144A)			1	1.E FE	4,002,440	97.3860	3,895,440	4,000,000	4,000,461	0	(417)	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.E FE	5,409,900	92.4010	4,620,050	5,000,000	5,306,786	0	(47,486)	0	0	3.200	2.105	AO	40,000	160,000	10/18/2021	04/01/2030
571676-AJ-4	MARS INC (144A)			1	1.E FE	4,436,850	91.3330	4,566,650	5,000,000	4,581,402	0	144,552	0	0	0.875	4.392	JJ	20,052	21,875	01/18/2023	07/16/2026
571676-AL-9	MARS INC (144A)			1	1.E FE	4,810,850	79.1630	3,958,150	5,000,000	4,849,590	0	15,986	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	99.2680	992,680	1,000,000	1,001,252	0	(4,651)	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	95.8370	958,370	1,000,000	999,468	0	139	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	95.8370	958,370	1,000,000	999,212	0	208	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	95.8370	958,370	1,000,000	980,478	0	5,217	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	95.8340	958,340	1,000,000	999,072	0	212	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	95.8340	1,916,680	2,000,000	1,997,778	0	509	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	95.8340	958,340	1,000,000	981,860	0	4,150	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	84.8920	2,546,760	3,000,000	3,014,427	0	(1,733)	0	0	2.400	2.330	JJ	33,200	72,000	06/30/2021	07/15/2031
574599-BN-5	MASCO CORP			1	2.B FE	1,998,140	94.9930	1,899,860	2,000,000	1,999,152	0	187	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	94.9930	949,930	1,000,000	998,715	0	298	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	87.5720	4,378,600	5,000,000	4,994,998	0	1,161	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	79.4460	3,972,300	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	79.4460	1,068,549	1,345,000	1,342,642	0	318	0	0	1.729	1.756	MN	2,390	23,255	02/11/2021	11/24/2030
575634-AU-4	MASSACHUSETTS ELECTRIC (144A)		C	1	2.A FE	1,166,853	79.4460	929,518	1,170,000	1,167,722	0	307	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	79.4460	3,972,300	5,000,000	4,987,359	0	1,704	0	0	1.729	1.768	MN	8,885	86,450	02/11/2021	11/24/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57629W-BV-1	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	501,585	99.4460	497,230	500,000	500,012	0	(203)	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	99.4460	1,491,690	1,500,000	1,499,746	0	416	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	98.6800	1,005,549	1,019,000	1,014,299	0	9,594	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	97.8270	1,956,540	2,000,000	1,999,345	0	607	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	97.8270	1,956,540	2,000,000	1,998,984	0	948	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	80.7990	4,039,950	5,000,000	5,009,582	0	(1,339)	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	83.2450	1,897,986	2,280,000	2,284,660	0	(598)	0	0	2.150	2.119	MS	15,251	49,020	11/01/2021	03/09/2031
57629W-DL-1	MASSMUTUAL GLOBAL FUNDING II (LS:2.4M		LS		1.B FE	6,129,120	101.2680	6,076,080	6,000,000	6,106,092	0	(23,028)	0	0	5.050	4.552	JD	20,200	303,000	01/12/2023	12/07/2027
57636Q-AB-0	MASTERCARD INC			1	1.D FE	1,015,190	99.4750	994,750	1,000,000	1,000,390	0	(1,814)	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	99.4750	994,750	1,000,000	999,802	0	457	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	96.5140	965,140	1,000,000	1,001,470	0	(526)	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	96.5140	1,930,280	2,000,000	1,998,808	0	377	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	97.4750	974,750	1,000,000	1,003,155	0	(742)	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	97.4750	974,750	1,000,000	998,703	0	278	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	94.2180	4,710,900	5,000,000	4,995,949	0	667	0	0	2.950	2.966	JD	12,292	147,500	05/28/2019	06/01/2029
57636Q-AU-8	MASTERCARD INC LS:100K		LS	1	1.E FE	9,948,700	84.4110	8,441,100	10,000,000	9,958,635	0	4,777	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	96.6420	966,420	1,000,000	998,408	0	798	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	95.5370	955,370	1,000,000	998,588	0	353	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	95.5370	2,866,110	3,000,000	2,984,243	0	3,986	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	87.4880	874,880	1,000,000	1,044,733	0	(6,972)	0	0	2.500	1.717	AO	5,278	25,000	11/18/2020	04/15/2030
579780-AT-4	MCCORMICK & COMPANY INC			1	2.B FE	2,959,410	100.4420	3,013,260	3,000,000	2,960,917	0	1,507	0	0	4.950	5.126	AO	31,350	77,963	07/17/2023	04/15/2033
58013M-ES-9	MCDONALDS CORP LS:100K		LS	1	2.A FE	1,994,400	99.0080	1,980,160	2,000,000	1,999,658	0	608	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	98.3570	1,967,140	2,000,000	2,023,357	0	(12,190)	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	97.5980	1,951,960	2,000,000	1,998,899	0	215	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	94.9040	2,847,120	3,000,000	3,354,043	0	(53,422)	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	94.9040	4,745,200	5,000,000	5,425,648	0	(62,988)	0	0	3.600	2.138	JJ	90,000	180,000	02/24/2021	07/01/2030
58507L-BC-2	MEDTRONIC GLOBAL HOLDINGS			1	1.G FE	7,528,480	100.0780	8,006,240	8,000,000	7,537,867	0	9,387	0	0	4.500	5.296	MS	90,000	180,000	09/25/2023	03/30/2033
58933Y-AR-6	MERCK & CO INC			1	1.E FE	998,350	97.8480	978,480	1,000,000	999,778	0	181	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	97.8480	7,827,840	8,000,000	7,936,365	0	55,219	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	99.5360	3,732,600	3,750,000	3,749,652	0	783	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	99.5360	1,244,200	1,250,000	1,249,873	0	322	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	96.1310	3,402,076	3,539,000	3,797,362	0	(49,576)	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	117.5130	9,048,501	7,700,000	10,639,462	0	(262,628)	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	117.5130	1,527,669	1,300,000	1,784,560	0	(43,091)	0	0	6.500	2.279	JD	7,042	84,500	06/16/2021	12/01/2033
59217G-BY-4	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	1,998,660	96.3740	1,927,480	2,000,000	1,999,533	0	141	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	93.8640	1,877,280	2,000,000	1,998,339	0	402	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	93.8640	2,391,655	2,548,000	2,470,050	0	19,114	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	99.9620	1,999,240	2,000,000	1,999,984	0	(620)	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 (144 LS: 3K		LS		1.D FE	1,018,950	90.9800	909,800	1,000,000	1,011,052	0	(1,848)	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 (144 LS: 7K		LS		1.D FE	2,037,560	90.9800	1,819,600	2,000,000	2,021,902	0	(3,661)	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	88.8950	2,666,850	3,000,000	2,995,827	0	585	0	0	2.950	2.974	AO	20,158	88,500	04/03/2020	04/09/2030
59217G-GU-7	MET LIFE GLOBAL FUNDING I (144 LS: 48K		LS		1.D FE	7,679,520	80.1360	6,410,880	8,000,000	7,765,404	0	30,845	0	0	1.550	2.000	JJ	59,933	124,000	02/25/2021	01/07/2031
59217G-GU-7	MET LIFE GLOBAL FUNDING I (144 LS: 42K		LS		1.D FE	5,396,945	80.1360	5,553,425	6,930,000	5,467,497	0	70,552	0	0	1.550	5.174	JJ	51,917	0	08/01/2023	01/07/2031
59156R-BH-0	METLIFE INC			1	1.G FE	1,001,170	99.4590	994,590	1,000,000	999,959	0	(174)	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	99.4590	994,590	1,000,000	999,918	0	(30)	0	0	3.600	3.601	AO	8,100	36,000	04/07/2014	04/10/2024

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
59156R-BM-9	METLIFE INC			1	1.G FE	993,600	97.8960	978,960	1,000,000	999,121	0	707	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	999,920	98.2510	982,510	1,000,000	999,951	0	9	0	0	3.600	3.601	MN	4,800	36,000	11/09/2015	11/13/2025
591894-CB-4	METROPOLITAN EDISON (144A)			1	2.A FE	2,991,750	97.6530	2,929,590	3,000,000	2,998,772	0	802	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	96.8930	4,844,650	5,000,000	4,996,553	0	586	0	0	4.300	4.315	JJ	99,139	215,000	01/07/2019	01/15/2029
595017-BA-1	MICROCHIP TECHNOLOGY INC			1	2.B FE	3,443,729	98.5370	3,489,195	3,541,000	3,460,054	0	16,326	0	0	4.250	5.702	MS	50,164	75,246	08/17/2023	09/01/2025
595017-BA-1	MICROCHIP TECHNOLOGY INC			1	2.B FE	625,227	98.5370	633,593	643,000	628,212	0	2,984	0	0	4.250	5.712	MS	9,109	13,664	08/17/2023	09/01/2025
595017-BB-9	MICROCHIP TECHNOLOGY INC			1	2.B FE	9,493,100	99.4080	9,940,800	10,000,000	9,958,616	0	325,879	0	0	0.972	4.359	FA	36,720	97,200	07/20/2022	02/15/2024
594918-BB-9	MICROSOFT CORP			1	1.A FE	998,780	97.9320	979,320	1,000,000	999,831	0	133	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	97.9320	979,320	1,000,000	999,722	0	228	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	97.6840	1,953,680	2,000,000	1,990,747	0	4,767	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	95.3360	953,360	1,000,000	999,436	0	203	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	95.3360	1,906,720	2,000,000	1,995,817	0	1,528	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	97.4500	1,949,000	2,000,000	1,997,505	0	739	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	97.4500	1,949,000	2,000,000	1,988,775	0	3,361	0	0	3.300	3.492	FA	26,583	66,000	03/26/2018	02/06/2027
594918-CG-7	MICROSOFT CORP (144A)			1	1.A FE	1,897,500	97.5000	1,950,000	2,000,000	1,902,567	0	5,067	0	0	3.400	5.355	MS	20,022	0	11/06/2023	09/15/2026
594918-CH-5	MICROSOFT CORP (144A)			1	1.A FE	937,360	97.1580	971,580	1,000,000	939,798	0	2,438	0	0	3.400	5.330	JD	1,511	17,000	11/06/2023	06/15/2027
59523U-AN-7	MID-AMERICA APARTMENTS			1	1.G FE	1,991,600	96.7530	1,935,060	2,000,000	1,996,770	0	860	0	0	3.600	3.650	JD	6,000	72,000	05/02/2017	06/01/2027
59523U-AP-2	MID-AMERICA APARTMENTS			1	1.G FE	1,988,060	97.8380	1,956,760	2,000,000	1,994,097	0	1,172	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	97.2380	1,944,760	2,000,000	2,088,287	0	(16,297)	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	96.6490	1,449,735	1,500,000	1,506,682	0	(1,385)	0	0	4.100	3.987	MN	7,858	61,500	08/27/2018	05/15/2028
595620-AM-7	MIDAMERICAN ENERGY CO			1	1.F FE	1,042,050	98.5750	985,750	1,000,000	1,003,340	0	(6,062)	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.F FE	283,561	98.5750	271,081	275,000	275,551	0	(999)	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.F FE	1,940,563	98.5750	1,879,825	1,907,000	1,910,114	0	(5,637)	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.F FE	995,110	98.5750	985,750	1,000,000	999,531	0	530	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.F FE	999,680	95.8020	958,020	1,000,000	999,848	0	35	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.F FE	2,751,789	95.8020	2,730,357	2,850,000	2,810,018	0	11,085	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.F FE	2,305,651	95.8020	2,286,794	2,387,000	2,352,701	0	9,507	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.F FE	3,194,118	95.6480	2,773,792	2,900,000	3,068,390	0	(31,059)	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.F FE	3,898,778	95.6480	3,398,373	3,553,000	3,752,215	0	(36,699)	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.F FE	2,539,509	95.6480	2,214,251	2,315,000	2,444,351	0	(23,826)	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.F FE	1,998,220	95.6480	1,912,960	2,000,000	1,998,870	0	177	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	97.2410	972,410	1,000,000	1,000,181	0	(166)	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	97.2410	972,410	1,000,000	999,717	0	176	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.B FE	1,004,830	95.8310	958,310	1,000,000	1,001,271	0	(521)	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.B FE	998,450	95.8310	958,310	1,000,000	999,555	0	163	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	81.5380	4,076,900	5,000,000	4,975,576	0	3,228	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	81.5850	8,158,500	10,000,000	9,817,002	0	18,756	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	81.5850	4,079,250	5,000,000	4,873,072	0	12,953	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	99.3360	993,360	1,000,000	999,861	0	74	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	95.8150	958,150	1,000,000	999,813	0	43	0	0	3.550	3.555	MN	4,536	35,500	05/09/2017	05/15/2027
610202-BR-3	MONONGAHELA POWER (144A)			1	1.G FE	2,911,410	95.8150	2,874,450	3,000,000	2,960,869	0	10,615	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	95.4240	1,908,480	2,000,000	2,003,102	0	(703)	0	0	3.772	3.730	JJ	32,900	75,440	01/18/2018	01/24/2029
617446-8G-7	MORGAN STANLEY			1	1.G FE	2,000,000	97.4700	1,949,400	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-DQ-6	MORGAN STANLEY			1	1.G FE	991,240	99.4850	994,850	1,000,000	999,568	0	981	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	97.9890	979,890	1,000,000	999,484	0	224	0	0	3.875	3.900	JJ	16,576	38,750	01/22/2016	01/27/2026

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
61746B-EF-9	MORGAN STANLEY			1	1.G FE	1,979,980	97.0040	1,940,080	2,000,000	1,993,048	0	2,102	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	85.0990	3,403,960	4,000,000	4,007,091	0	(775)	0	0	2.943	2.918	JJ	52,320	117,720	01/20/2022	01/21/2033
61747Y-ET-8	MORGAN STANLEY			1	1.E FE	1,000,000	99.1020	991,020	1,000,000	1,000,000	0	0	0	0	4.679	4.679	JJ	21,315	46,400	07/18/2022	07/17/2026
61747Y-EU-5	MORGAN STANLEY			1	1.E FE	2,000,000	97.5570	1,951,140	2,000,000	2,000,000	0	0	0	0	4.889	4.889	JJ	43,729	97,780	07/18/2022	07/20/2033
61747Y-EZ-4	MORGAN STANLEY			1	1.E FE	2,012,360	100.1340	2,002,680	2,000,000	2,008,630	0	(3,730)	0	0	5.050	4.827	JJ	42,925	53,025	01/18/2023	01/28/2027
61761J-VL-0	MORGAN STANLEY			1	1.G FE	998,260	98.7630	987,630	1,000,000	999,794	0	198	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	95.7850	957,850	1,000,000	998,024	0	720	0	0	3.125	3.205	JJ	13,368	31,250	07/20/2016	07/27/2026
61945C-AG-8	MOSAIC CO			1	2.B FE	998,040	97.6170	976,170	1,000,000	999,109	0	199	0	0	4.050	4.074	MN	5,175	40,500	11/08/2017	11/15/2027
61945C-AH-6	MOSAIC CO			1	2.B FE	2,998,440	102.1460	3,064,380	3,000,000	2,998,338	0	(102)	0	0	5.375	5.388	MN	10,750	0	12/04/2023	11/15/2028
620076-BF-5	MOTOROLA SOLUTIONS INC			1	2.C FE	980,540	98.9650	989,650	1,000,000	998,392	0	2,262	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	99.5350	995,350	1,000,000	999,162	0	168	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	85.5280	4,276,400	5,000,000	5,002,923	0	(360)	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	85.5280	4,276,400	5,000,000	4,953,599	0	5,541	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	98.5520	985,520	1,000,000	999,485	0	408	0	0	4.000	4.044	FA	15,111	40,000	02/09/2015	02/15/2025
55336V-AJ-9	MPLX LP			1	2.B FE	1,071,790	99.4430	994,430	1,000,000	1,013,114	0	(10,780)	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	96.4920	2,894,760	3,000,000	2,993,648	0	1,328	0	0	4.000	4.054	MS	35,333	120,000	02/05/2018	03/15/2028
624758-AF-5	MUELLER WATER PRODUCTS (144A)			1	3.B FE	1,770,000	91.2100	1,824,200	2,000,000	1,772,921	0	2,921	0	0	4.000	6.505	JD	3,556	40,000	11/29/2023	06/15/2029
62829D-2A-7	MUTUAL OF OMAHA GLOBAL FUNDING (144A)				1.E FE	1,498,575	101.9940	1,529,910	1,500,000	1,498,685	0	110	0	0	5.800	5.834	JJ	37,217	0	07/20/2023	07/27/2026
628530-BK-2	MYLAN INC			1	2.C FE	1,002,850	97.1010	971,010	1,000,000	1,001,307	0	(288)	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	97.1010	2,913,030	3,000,000	2,996,227	0	740	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	96.7930	4,839,650	5,000,000	5,029,795	0	(6,197)	0	0	3.919	3.769	FA	81,646	195,950	09/04/2018	08/01/2028
636180-BN-0	NATIONAL FUEL GAS			1	2.C FE	993,170	95.3110	953,110	1,000,000	997,088	0	703	0	0	3.950	4.034	MS	11,631	39,500	09/18/2017	09/15/2027
637432-ND-3	NATIONAL RURAL UTILITIES			1	1.E FE	999,390	97.4890	974,890	1,000,000	999,914	0	66	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	97.1970	1,943,940	2,000,000	1,998,953	0	515	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	99.7050	997,050	1,000,000	999,934	0	285	0	0	2.950	2.981	FA	11,800	29,500	01/31/2017	02/07/2024
637432-NP-6	NATIONAL RURAL UTILITIES			1	1.E FE	997,060	95.9240	959,240	1,000,000	998,649	0	297	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	79.8140	2,394,420	3,000,000	2,994,965	0	628	0	0	1.650	1.674	JD	2,200	49,500	02/01/2021	06/15/2031
637432-PA-7	NATIONAL RURAL UTILITIES			1	1.E FE	2,177,460	105.9680	2,119,360	2,000,000	2,163,749	0	(13,711)	0	0	5.800	4.628	JJ	53,489	58,000	02/02/2023	01/15/2033
641062-AF-1	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	4,975,900	97.4340	4,871,700	5,000,000	4,987,309	0	2,374	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	82.8460	2,485,380	3,000,000	2,895,453	0	14,537	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	83.8970	8,389,700	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	98.3120	983,120	1,000,000	999,937	0	38	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	95.9670	1,919,340	2,000,000	2,000,639	0	(111)	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	94.2950	1,885,900	2,000,000	1,975,930	0	9,023	0	0	2.350	2.845	JJ	21,803	47,000	11/08/2017	07/14/2026
64952W-CH-4	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	1,838,040	94.2950	1,885,900	2,000,000	1,945,815	0	20,092	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	99.8920	998,920	1,000,000	1,000,043	0	(1,309)	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	99.8920	998,920	1,000,000	999,977	0	128	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	94.0520	1,881,040	2,000,000	1,993,000	0	1,606	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	99.2400	4,962,000	5,000,000	4,999,540	0	600	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	80.6990	8,069,900	10,000,000	9,997,123	0	343	0	0	1.850	1.853	FA	77,083	185,000	07/29/2021	08/01/2031
64952W-EY-5	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	8,994,870	100.7120	9,064,080	9,000,000	8,995,660	0	790	0	0	4.850	4.862	JJ	208,550	218,250	01/04/2023	01/09/2028
651229-AW-6	NEWELL BRANDS INC			1	3.C FE	1,067,420	98.6900	986,900	1,000,000	986,900	52,434	(8,524)	0	0	5.200	3.268	AO	13,000	45,750	08/31/2017	04/01/2026
651229-AW-6	NEWELL BRANDS INC			1	3.C FE	1,056,680	98.6900	986,900	1,000,000	986,900	51,224	(7,314)	0	0	5.200	3.399	AO	13,000	45,750	11/01/2017	04/01/2026
651229-AW-6	NEWELL BRANDS INC			1	3.C FE	2,062,360	98.6900	1,973,800	2,000,000	1,973,800	95,377	(7,557)	0	0	5.200	3.780	AO	26,000	91,500	03/14/2017	04/01/2026
651229-AW-6	NEWELL BRANDS INC			1	3.C FE	997,980	98.6900	986,900	1,000,000	986,900	43,708	202	0	0	5.200	4.225	AO	13,000	45,750	03/18/2016	04/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
65364U-AK-2	NIAGARA MOHAWK POWER (144A)	C		1	2.A FE	1,999,980	98.2510	1,965,020	2,000,000	2,000,000	0	0	0	0	3.508	3.508	AO	17,540	70,160	09/22/2014	10/01/2024
65364U-AL-0	NIAGARA MOHAWK POWER (144A)	C		1	2.A FE	1,822,677	96.0000	1,742,400	1,815,000	1,819,117	0	(762)	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	83.9600	4,198,000	5,000,000	5,000,000	0	0	0	0	2.759	2.759	JJ	65,526	137,950	01/05/2022	01/10/2032
654106-AF-0	NIKE INC			1	1.E FE	999,370	94.9540	949,540	1,000,000	999,794	0	64	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	94.9540	2,848,620	3,000,000	2,998,646	0	441	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	94.9540	1,899,080	2,000,000	1,931,116	0	22,653	0	0	2.375	3.665	MN	7,917	47,500	12/14/2018	11/01/2026
65473P-AL-9	NISOURCE INC			1	2.B FE	4,996,200	81.0870	4,054,350	5,000,000	4,997,295	0	350	0	0	1.700	1.708	FA	32,111	85,000	08/12/2020	02/15/2031
65473Q-BE-2	NISOURCE INC			1	2.B FE	1,011,830	96.3550	963,550	1,000,000	1,004,477	0	(1,336)	0	0	3.490	3.338	MN	4,459	34,900	01/09/2018	05/15/2027
65473Q-BE-2	NISOURCE INC			1	2.B FE	1,999,680	96.3550	1,927,100	2,000,000	1,999,816	0	35	0	0	3.490	3.492	MN	8,919	69,800	05/11/2017	05/15/2027
65473Q-BE-2	NISOURCE INC			1	2.B FE	1,991,300	96.3550	1,927,100	2,000,000	1,996,474	0	952	0	0	3.490	3.545	MN	8,919	69,800	02/06/2018	05/15/2027
637417-AH-9	NNN REIT INC			1	2.A FE	509,660	97.9100	489,550	500,000	502,079	0	(1,218)	0	0	4.000	3.734	MN	2,556	20,000	01/19/2017	11/15/2025
637417-AH-9	NNN REIT INC			1	2.A FE	997,590	97.9100	979,100	1,000,000	999,444	0	261	0	0	4.000	4.029	MN	5,111	40,000	10/14/2015	11/15/2025
637417-AJ-5	NNN REIT INC			1	2.A FE	988,970	95.8750	958,750	1,000,000	996,297	0	1,160	0	0	3.600	3.733	JD	1,600	36,000	12/05/2016	12/15/2026
637417-AK-2	NNN REIT INC			1	2.A FE	995,930	94.4730	944,730	1,000,000	998,275	0	409	0	0	3.500	3.548	AO	7,389	35,000	09/06/2017	10/15/2027
637417-AN-6	NNN REIT INC			1	2.A FE	2,990,340	86.0750	2,582,250	3,000,000	2,993,701	0	904	0	0	2.500	2.536	AO	15,833	75,000	02/18/2020	04/15/2030
655663-AA-0	NORDSON CORP			1	2.B FE	3,379,413	103.7750	3,545,992	3,417,000	3,380,849	0	1,436	0	0	5.600	5.858	MS	57,406	0	09/28/2023	09/15/2028
655663-AB-8	NORDSON CORP			1	2.B FE	5,015,000	106.2160	5,310,800	5,000,000	5,014,209	0	(791)	0	0	5.800	5.760	MS	87,000	0	09/12/2023	09/15/2033
655663-AB-8	NORDSON CORP			1	2.B FE	5,004,750	106.2160	5,310,800	5,000,000	5,004,104	0	(646)	0	0	5.800	5.787	MS	87,000	0	09/20/2023	09/15/2033
655844-BS-6	NORFOLK SOUTHERN CORP LS: 21K	LS		1	2.A FE	986,010	96.0390	960,390	1,000,000	995,601	0	1,695	0	0	2.900	3.087	JD	1,289	29,000	11/20/2017	06/15/2026
655844-BS-6	NORFOLK SOUTHERN CORP LS: 99K	LS		1	2.A FE	4,501,116	96.0390	4,569,536	4,758,000	4,664,787	0	35,575	0	0	2.900	3.742	JD	6,133	137,982	01/17/2019	06/15/2026
655844-BT-4	NORFOLK SOUTHERN CORP LS: 31K	LS		1	2.A FE	998,470	95.6120	956,120	1,000,000	999,404	0	158	0	0	3.150	3.168	JD	2,625	31,500	05/22/2017	06/01/2027
655844-BT-4	NORFOLK SOUTHERN CORP LS: 69K	LS		1	2.A FE	2,104,344	95.6120	2,103,464	2,200,000	2,160,484	0	10,645	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	97.4770	2,924,310	3,000,000	2,968,091	0	6,200	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	86.3380	4,316,900	5,000,000	5,012,441	0	(1,590)	0	0	2.300	2.262	MN	14,694	115,000	05/04/2021	05/15/2031
655844-CQ-9	NORFOLK SOUTHERN CORP LS:5.0M	LS		1	2.A FE	9,965,000	98.7640	9,876,400	10,000,000	9,967,432	0	2,432	0	0	4.450	4.492	MS	148,333	258,347	01/26/2023	03/01/2033
655844-CR-7	NORFOLK SOUTHERN CORP			1	2.A FE	4,989,800	102.4720	5,123,600	5,000,000	4,990,095	0	295	0	0	5.050	5.085	FA	104,507	0	07/31/2023	08/01/2030
665228-H*-6	NORTHERN ILLINOIS GAS COMPANY			1	1.D	1,000,000	94.0980	940,980	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	80.7220	807,220	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.E FE	1,228,110	103.2440	1,032,440	1,000,000	1,052,091	0	(33,239)	0	0	7.125	3.529	JJ	35,625	71,250	03/28/2018	07/01/2025
665772-CT-4	NORTHERN STATES POWER - MN			1	1.E FE	10,211,400	85.8470	8,584,700	10,000,000	10,162,691	0	(22,324)	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	85.8470	5,150,820	6,000,000	6,051,746	0	(7,073)	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	85.8470	1,716,940	2,000,000	1,999,037	0	117	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	98.9780	989,780	1,000,000	999,790	0	392	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	98.9780	989,780	1,000,000	999,493	0	1,025	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	96.6960	2,900,880	3,000,000	2,998,042	0	371	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	96.6960	1,393,389	1,441,000	1,426,795	0	2,769	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	85.9780	4,298,900	5,000,000	5,093,473	0	(14,502)	0	0	1.950	1.626	MN	16,250	97,500	01/11/2021	05/01/2030
666807-BK-7	NORTHROP GRUMMAN CORP			1	2.A FE	1,022,140	96.2470	962,470	1,000,000	1,007,490	0	(2,496)	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	96.2470	2,887,410	3,000,000	2,998,374	0	478	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	96.2470	962,470	1,000,000	999,138	0	257	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	95.6220	1,912,440	2,000,000	2,046,725	0	(11,579)	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	95.6220	1,912,440	2,000,000	1,999,606	0	86	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	95.6220	956,220	1,000,000	978,439	0	4,845	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	99.5050	2,985,150	3,000,000	2,991,803	0	1,076	0	0	4.400	4.449	MN	22,000	132,000	03/19/2020	05/01/2030
666807-CH-3	NORTHROP GRUMMAN CORP			1	2.A FE	2,996,940	100.9090	3,027,270	3,000,000	2,997,137	0	197	0	0	4.700	4.711	MS	41,517	84,992	02/06/2023	03/15/2033

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
666807-CH-3	NORTHROP GRUMMAN CORP			1	2.A FE	4,710,650	100.9090	5,045,450	5,000,000	4,716,450	0	5,800	0	0	4.700	5.491	MS	69,194	0	09/26/2023	03/15/2033
666807-CH-3	NORTHROP GRUMMAN CORP			1	2.A FE	4,614,500	100.9090	5,045,450	5,000,000	4,621,289	0	6,789	0	0	4.700	5.771	MS	69,194	0	10/05/2023	03/15/2033
66765R-CG-9	NORTHWEST NATURAL GAS CO			1	1.F FE	5,000,000	88.7360	4,436,800	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	98.8020	1,877,238	1,900,000	1,914,156	0	(4,380)	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	98.8020	2,964,060	3,000,000	2,981,613	0	5,132	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	98.8020	494,010	500,000	496,172	0	1,069	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	87.8970	3,955,365	4,500,000	4,504,175	0	(908)	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	87.8970	2,241,374	2,550,000	2,546,748	0	700	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	98.7070	2,961,210	3,000,000	2,942,126	0	13,866	0	0	4.350	4.923	MS	38,425	130,500	09/26/2022	09/15/2027
66989H-AG-3	NOVARTIS CAPITAL		C	1	1.D FE	2,978,610	99.3630	2,980,890	3,000,000	2,998,960	0	2,302	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	97.3110	4,865,550	5,000,000	4,989,354	0	5,346	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	96.3110	1,926,220	2,000,000	2,007,840	0	(2,354)	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	96.3110	1,926,220	2,000,000	1,993,409	0	1,807	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	88.0750	4,403,750	5,000,000	4,995,657	0	595	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	96.8470	1,936,940	2,000,000	1,997,896	0	1,046	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	96.3990	963,990	1,000,000	999,690	0	79	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	96.3990	1,156,788	1,200,000	1,178,048	0	5,985	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	94.1630	4,178,012	4,437,000	4,718,234	0	(51,723)	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	95.5480	4,777,400	5,000,000	5,726,644	0	(115,242)	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	95.5480	2,866,440	3,000,000	3,286,506	0	(44,138)	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.F FE	5,016,850	81.9640	4,098,200	5,000,000	5,013,015	0	(1,627)	0	0	1.950	1.911	FA	36,833	97,500	08/23/2021	08/15/2031
670346-AP-0	NUCOR CORP			1	1.G FE	2,995,320	97.7640	2,932,920	3,000,000	2,997,622	0	467	0	0	3.950	3.969	MN	19,750	118,500	04/24/2018	05/01/2028
67080L-AA-3	NUVEEN LLC (144A) LS:1.1M	LS		1	1.C FE	4,970,150	97.7670	4,888,350	5,000,000	4,983,908	0	2,914	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	94.3130	2,829,390	3,000,000	2,992,913	0	2,259	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	79.7220	2,391,660	3,000,000	3,005,375	0	(654)	0	0	2.150	2.124	AO	16,125	64,500	09/22/2021	10/01/2031
649840-CT-0	NY STATE ELECTRIC & GAS (144A)			1	1.G FE	7,014,210	79.7220	5,580,540	7,000,000	7,011,092	0	(1,350)	0	0	2.150	2.126	AO	37,625	150,500	09/22/2021	10/01/2031
67103H-AH-0	O'REILLY AUTOMOTIVE INC			1	2.B FE	2,999,730	96.5960	2,897,880	3,000,000	2,999,776	0	24	0	0	3.900	3.901	JD	9,750	117,000	05/09/2019	06/01/2029
67103H-AM-9	O'REILLY AUTOMOTIVE INC			1	2.B FE	2,998,620	102.4340	3,073,020	3,000,000	2,998,447	0	(173)	0	0	5.750	5.766	MN	19,646	0	11/13/2023	11/20/2026
674599-DB-8	OCCIDENTAL PETROLEUM			1	2.C FE	1,646,717	100.4810	1,418,792	1,412,000	1,438,221	48,154	(51,218)	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	101.4930	3,044,790	3,000,000	2,937,498	0	5,053	0	0	5.500	5.799	JJ	76,083	132,000	10/11/2022	01/15/2033
677415-CT-6	OHIO POWER CO			1	1.G FE	14,937,000	81.2620	12,189,300	15,000,000	14,954,322	0	6,061	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	81.2620	2,437,860	3,000,000	2,990,468	0	1,265	0	0	1.625	1.673	JJ	22,479	48,750	01/07/2021	01/15/2031
677415-CV-1	OHIO POWER COMPANY			1	1.G FE	4,212,867	100.6510	4,290,752	4,263,000	4,214,944	0	2,077	0	0	5.000	5.152	JD	17,763	119,009	07/17/2023	06/01/2033
678858-BT-7	OKLAHOMA GAS & ELECTRIC			1	1.G FE	4,990,550	96.7460	4,837,300	5,000,000	4,995,003	0	938	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	97.5780	1,122,147	1,150,000	1,139,160	0	8,289	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	96.5020	3,860,080	4,000,000	4,262,526	0	(53,383)	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	96.5020	1,930,040	2,000,000	2,120,680	0	(24,458)	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	96.5020	2,895,060	3,000,000	3,064,505	0	(12,749)	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	105.6860	1,014,586	960,000	1,106,116	0	(27,392)	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	105.6860	5,284,300	5,000,000	5,427,192	0	(76,862)	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	98.7760	4,938,800	5,000,000	4,999,767	0	177	0	0	2.750	2.755	JD	11,458	137,500	05/20/2019	06/01/2024
68233J-BU-7	ONCOR ELECTRIC DELIVERY			1	1.F FE	3,140,970	89.5080	2,685,240	3,000,000	3,106,938	0	(16,187)	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	99.8160	998,160	1,000,000	999,971	0	(160)	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	99.8160	998,160	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	84.9830	4,516,846	5,315,000	5,447,918	0	(20,525)	0	0	2.000	1.570	MN	13,583	106,300	01/19/2021	05/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68235P-AH-1	ONE GAS INC			1	1.G FE	587,624	84.9830	484,403	570,000	582,242	0	(1,886)	0	0	2.000	1.630	MN	1,457	11,400	02/04/2021	05/15/2030
682680-AS-2	ONEOK INC			1	2.B FE	998,450	97.2170	972,170	1,000,000	999,368	0	160	0	0	4.000	4.019	JJ	18,667	40,000	07/10/2017	07/13/2027
682680-AU-7	ONEOK INC			1	2.B FE	2,007,300	98.8420	1,976,840	2,000,000	2,003,775	0	(763)	0	0	4.550	4.502	JJ	41,961	91,000	09/24/2018	07/15/2028
682680-AW-3	ONEOK INC			1	2.B FE	3,054,930	97.2640	2,917,920	3,000,000	3,030,754	0	(5,487)	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	98.0840	1,961,680	2,000,000	2,001,641	0	(2,782)	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	98.0840	1,961,680	2,000,000	1,999,420	0	788	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	99.5030	1,990,060	2,000,000	2,021,636	0	(21,834)	0	0	4.900	3.737	MS	28,856	98,000	01/19/2018	03/15/2025
48238T-AA-7	OPENLANE INC (144A)			1	4.B FE	80,200	98.6730	78,938	80,000	78,938	671	(11)	0	0	5.125	5.069	JD	342	4,100	02/20/2018	06/01/2025
68389X-AU-9	ORACLE CORP			1	2.B FE	2,031,880	98.8580	1,977,160	2,000,000	2,001,201	0	(4,162)	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	98.8580	1,977,160	2,000,000	1,999,713	0	517	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	97.1240	971,240	1,000,000	997,126	0	2,002	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	94.8610	948,610	1,000,000	998,945	0	394	0	0	2.650	2.693	JJ	12,219	26,500	06/29/2016	07/15/2026
68389X-BM-6	ORACLE CORP			1	2.B FE	1,861,480	94.8610	1,897,220	2,000,000	1,880,172	0	18,692	0	0	2.650	5.199	JJ	24,439	0	07/25/2023	07/15/2026
68389X-BN-4	ORACLE CORP			1	2.B FE	1,997,780	94.9900	1,899,800	2,000,000	1,999,011	0	224	0	0	3.250	3.263	MN	8,306	65,000	11/07/2017	11/15/2027
68389X-BN-4	ORACLE CORP			1	2.B FE	4,466,776	94.9900	4,567,119	4,808,000	4,497,367	0	30,590	0	0	3.250	5.109	MN	19,967	78,130	07/26/2023	11/15/2027
688225-AH-4	OSHKOSH CORP			1	2.B FE	5,340,100	89.9300	4,496,500	5,000,000	5,246,670	0	(38,616)	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	88.9690	2,669,070	3,000,000	3,010,433	0	(1,627)	0	0	2.565	2.501	FA	29,070	76,950	02/20/2020	02/15/2030
68902V-AP-2	OTIS WORLDWIDE CORP			1	2.B FE	11,956,800	102.8510	12,342,120	12,000,000	11,958,870	0	2,070	0	0	5.250	5.332	FA	236,250	0	08/14/2023	08/16/2028
68964*-AS-0	OTTER TAIL POWER COMPANY			1	2.A	5,000,000	82.0280	4,101,400	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	96.7400	241,850	250,000	241,850	16,403	0	0	0	5.000	5.000	FA	4,722	12,500	06/12/2019	08/15/2027
69007T-AG-9	OUTFRONT MEDIA CAP (144A)			1	3.B FE	100,000	105.0760	105,076	100,000	100,000	0	0	0	0	7.375	7.375	MN	840	0	11/07/2023	02/15/2031
690742-AE-1	OWENS CORNING INC			1	2.B FE	980,760	98.8980	988,980	1,000,000	997,853	0	2,212	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	96.4530	964,530	1,000,000	1,001,319	0	(522)	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	96.4530	964,530	1,000,000	994,688	0	1,888	0	0	3.400	3.613	FA	12,844	34,000	10/25/2017	08/15/2026
69371R-S3-1	PACCAR FINANCIAL CORP				1.E FE	4,991,600	100.9680	5,048,400	5,000,000	4,993,034	0	1,434	0	0	4.600	4.638	JJ	109,250	115,000	01/04/2023	01/10/2028
694308-HW-0	PACIFIC GAS & ELECTRIC			1	2.C FE	2,991,120	93.4220	2,802,660	3,000,000	2,996,118	0	900	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	93.7490	468,745	500,000	513,829	0	(2,823)	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	93.7490	1,406,235	1,500,000	1,539,008	0	(7,954)	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	93.7490	468,745	500,000	512,813	0	(2,612)	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	96.8300	484,150	500,000	507,313	0	(4,729)	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	96.8300	1,452,450	1,500,000	1,520,608	0	(13,316)	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	96.8300	484,150	500,000	506,773	0	(4,376)	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	87.3480	3,472,083	3,975,000	3,917,624	0	13,518	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	85.8420	8,584,200	10,000,000	9,988,148	0	2,380	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	82.9920	20,748,000	25,000,000	24,967,311	0	3,628	0	0	2.450	2.468	JJ	289,236	612,500	01/04/2022	01/11/2032
695114-CR-7	PACIFICORP			1	1.F FE	2,858,883	99.4670	2,839,783	2,855,000	2,854,984	0	(791)	0	0	3.600	3.572	AO	25,695	102,780	09/27/2018	04/01/2024
695114-CR-7	PACIFICORP			1	1.F FE	1,002,140	99.4670	994,670	1,000,000	999,994	0	(277)	0	0	3.600	3.573	AO	9,000	36,000	03/11/2014	04/01/2024
695114-CU-0	PACIFICORP			1	1.F FE	3,992,600	93.9680	3,758,720	4,000,000	3,995,617	0	709	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	98.6130	1,972,260	2,000,000	1,999,450	0	645	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	95.2990	1,905,980	2,000,000	1,997,115	0	664	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	95.2990	952,990	1,000,000	998,411	0	366	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	95.2990	1,813,540	1,903,000	1,886,499	0	3,807	0	0	3.400	3.637	JD	2,876	64,702	02/05/2018	12/15/2027
695156-AU-3	PACKAGING CORP OF AMERICA			1	2.B FE	4,993,450	90.6090	4,530,450	5,000,000	4,995,894	0	614	0	0	3.000	3.015	JD	6,667	150,000	11/18/2019	12/15/2029
124857-AT-0	PARAMOUNT GLOBAL			1	2.C FE	990,270	91.5090	915,090	1,000,000	995,783	0	930	0	0	3.375	3.485	FA	12,750	33,750	06/26/2017	02/15/2028
124857-AX-1	PARAMOUNT GLOBAL			1	2.C FE	983,000	92.4940	924,940	1,000,000	992,013	0	1,622	0	0	3.700	3.898	JD	3,083	37,000	11/13/2017	06/01/2028

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
70109H-AL-9	PARKER-HANNIFIN CORP			1	2.A FE	997,800	98.2070	982,070	1,000,000	999,751	0	246	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	96.0070	960,070	1,000,000	1,006,738	0	(2,177)	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	96.0070	960,070	1,000,000	1,001,521	0	(489)	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	96.0070	960,070	1,000,000	993,662	0	1,853	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	96.0070	960,070	1,000,000	991,146	0	2,588	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	2.C FE	999,250	93.2510	932,510	1,000,000	999,637	115,913	74	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	97.5170	1,852,823	1,900,000	1,888,730	0	5,969	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	97.5170	2,925,510	3,000,000	2,974,505	0	13,495	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	98.1030	1,962,060	2,000,000	1,999,175	0	533	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	93.2900	932,900	1,000,000	999,344	0	136	0	0	3.250	3.266	MS	9,569	32,500	09/05/2017	03/15/2028
70959W-AK-9	PENSKE AUTO GROUP			1	3.C FE	249,000	89.0670	267,201	300,000	250,454	0	1,454	0	0	3.750	7.492	JD	500	5,625	10/18/2023	06/15/2029
70959W-AK-9	PENSKE AUTO GROUP			1	3.C FE	1,657,500	89.0670	1,781,340	2,000,000	1,667,316	0	9,816	0	0	3.750	7.523	JD	3,333	37,500	10/18/2023	06/15/2029
70959W-AK-9	PENSKE AUTO GROUP			1	3.C FE	541,200	89.0670	584,280	656,000	544,341	0	3,141	0	0	3.750	7.621	JD	1,093	12,300	10/19/2023	06/15/2029
711123-F*-5	PEOPLES GAS LIGHT AND COKE COMPANY			1	1.E	6,000,000	81.1250	4,867,500	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
713448-CM-8	PEPSICO INC			1	1.E FE	2,994,750	99.6990	2,990,970	3,000,000	2,999,680	0	501	0	0	3.600	3.621	MS	36,000	108,000	02/25/2014	03/01/2024
713448-CT-3	PEPSICO INC LS: 8K	LS		1	1.E FE	1,024,720	97.4820	974,820	1,000,000	1,003,541	0	(3,186)	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	98.4320	984,320	1,000,000	999,153	0	517	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	95.0870	950,870	1,000,000	999,903	0	28	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	96.1140	961,140	1,000,000	997,699	0	558	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	96.1140	961,140	1,000,000	995,998	0	974	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	84.9630	5,097,780	6,000,000	5,982,228	0	2,076	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	80.5630	8,056,300	10,000,000	9,940,156	0	7,678	0	0	1.625	1.713	AO	40,625	162,500	09/28/2020	04/01/2031
717081-DM-2	PFIZER INC			1	1.F FE	1,010,470	99.2990	992,990	1,000,000	1,000,411	0	(1,240)	0	0	3.400	3.274	MN	4,344	34,000	07/16/2014	05/15/2024
717081-DV-2	PFIZER INC			1	1.F FE	968,810	95.8980	958,980	1,000,000	990,981	0	3,524	0	0	2.750	3.139	JD	2,139	27,500	02/10/2017	06/03/2026
717081-DV-2	PFIZER INC			1	1.F FE	1,216,412	95.8980	1,230,371	1,283,000	1,260,847	0	8,609	0	0	2.750	3.499	JD	2,744	35,283	05/30/2018	06/03/2026
717081-DV-2	PFIZER INC			1	1.F FE	4,785,150	95.8980	4,794,900	5,000,000	4,842,963	0	57,813	0	0	2.750	4.125	JD	10,694	137,500	01/12/2023	06/03/2026
717081-EA-7	PFIZER INC			1	1.F FE	3,965,920	96.5240	3,860,960	4,000,000	3,988,861	0	3,534	0	0	3.000	3.099	JD	5,333	120,000	11/14/2016	12/15/2026
717081-EP-4	PFIZER INC			1	1.F FE	3,011,880	97.5140	2,925,420	3,000,000	3,006,118	0	(1,245)	0	0	3.600	3.550	MS	31,800	108,000	01/22/2019	09/15/2028
717081-EW-9	PFIZER INC			1	1.F FE	8,381,520	90.2400	7,219,200	8,000,000	8,269,894	0	(41,895)	0	0	2.625	2.025	AO	52,500	210,000	04/14/2021	04/01/2030
717081-EY-5	PFIZER INC			1	1.F FE	3,079,920	85.1980	2,555,940	3,000,000	3,054,537	0	(8,423)	0	0	1.700	1.391	MN	4,675	51,000	12/09/2020	05/28/2030
717081-FB-4	PFIZER INC			1	1.F FE	3,986,520	83.0450	3,321,800	4,000,000	3,989,457	0	1,275	0	0	1.750	1.786	FA	25,861	70,000	08/16/2021	08/18/2031
717081-FB-4	PFIZER INC			1	1.F FE	2,918,670	83.0450	2,491,350	3,000,000	2,935,450	0	7,734	0	0	1.750	2.055	FA	19,396	52,500	10/18/2021	08/18/2031
716973-AE-2	PFIZER INVESTMENT ENTERPRISE			1	1.F FE	4,713,850	100.2610	5,013,050	5,000,000	4,718,578	0	4,728	0	0	4.750	5.526	MN	27,708	118,750	10/12/2023	05/19/2033
718172-BM-0	PHILIP MORRIS INTERNATIONAL				1.F FE	987,710	98.3350	983,350	1,000,000	998,747	0	1,383	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	97.6090	1,952,180	2,000,000	2,000,626	0	(427)	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	97.6090	1,952,180	2,000,000	1,999,080	0	517	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	97.6090	976,090	1,000,000	998,173	0	1,069	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	95.8690	958,690	1,000,000	998,053	0	857	0	0	2.750	2.843	FA	9,625	27,500	02/18/2016	02/25/2026
718172-CE-7	PHILIP MORRIS INTERNATIONAL LS:313K	LS		1	1.F FE	1,985,900	94.5700	1,891,400	2,000,000	1,993,669	0	1,385	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	97.3090	973,090	1,000,000	999,493	0	99	0	0	3.900	3.912	MS	11,483	39,000	02/26/2018	03/15/2028
718547-AD-4	PHILLIPS 66			1	2.A FE	984,970	98.3160	983,160	1,000,000	993,704	0	5,340	0	0	3.605	4.181	FA	13,619	36,050	05/05/2022	02/15/2025
718547-AH-5	PHILLIPS 66			1	2.A FE	963,900	96.2810	962,810	1,000,000	973,227	0	5,716	0	0	3.750	4.402	MS	12,500	37,500	05/05/2022	03/01/2028
720186-AH-8	PIEDMONT NATURAL GAS CO			1	2.A FE	1,996,520	89.9950	1,799,900	2,000,000	1,997,696	0	164	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	94.3060	6,129,890	6,500,000	6,623,879	0	(32,740)	0	0	3.470	2.900	JD	18,796	225,550	11/07/2016	07/16/2027
69349L-AQ-1	PNC BANK NA			2	1.G FE	1,014,090	98.0210	980,210	1,000,000	1,002,493	0	(1,356)	0	0	4.200	4.050	MN	7,000	42,000	10/22/2013	11/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
69353R-EF-1	PNC BANK NA			2	1.F FE	999,580	98.1680	981,680	1,000,000	999,929	0	47	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	97.3340	973,340	1,000,000	995,625	0	2,946	0	0	3.250	3.568	JD	2,708	32,500	06/05/2015	06/01/2025
69353R-FG-8	PNC BANK NA LS: 95K	LS		2	1.F FE	999,660	93.8460	938,460	1,000,000	999,829	0	35	0	0	3.100	3.104	AO	5,683	31,000	10/18/2017	10/25/2027
69353R-FG-8	PNC BANK NA LS: 95K	LS		2	1.F FE	995,490	93.8460	938,460	1,000,000	998,080	0	459	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	94.1250	941,250	1,000,000	997,876	0	478	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	94.9230	2,847,690	3,000,000	2,997,641	0	632	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	87.5210	7,001,680	8,000,000	8,326,407	0	(52,824)	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	87.5210	3,500,840	4,000,000	4,131,890	0	(21,241)	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	83.6720	5,857,040	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	104.5350	10,453,500	10,000,000	10,000,000	0	0	0	0	6.037	6.037	AO	105,648	603,700	10/25/2022	10/28/2033
693475-BK-0	PNC FINANCIAL SERVICES			2	1.G FE	3,000,000	101.2250	3,036,750	3,000,000	3,000,000	0	0	0	0	5.354	5.354	JD	12,939	160,620	11/29/2022	12/02/2028
73020*-AK-9	PNG COMPANIES LLC			1	1.F FE	3,000,000	94.1490	2,824,493	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) LS:270K	LS		1	4.B FE	500,000	96.4610	482,305	500,000	482,305	28,805	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	99.5460	1,990,920	2,000,000	1,999,778	0	231	0	0	3.600	3.616	MS	21,200	72,000	03/11/2014	03/15/2024
693506-BP-1	PPG INDUSTRIES			1	2.A FE	1,938,224	96.3180	1,869,532	1,941,000	1,939,645	0	274	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	96.3180	963,180	1,000,000	998,493	0	316	0	0	3.750	3.788	MS	11,042	37,500	03/26/2018	03/15/2028
69351U-BA-0	PPL ELECTRIC UTILITIES			1	1.E FE	12,370,000	102.2980	12,787,250	12,500,000	12,374,951	0	4,951	0	0	5.000	5.135	MN	79,861	439,236	08/29/2023	05/15/2033
740189-AM-7	PRECISION CAST			1	1.C FE	1,208,476	98.0270	1,151,817	1,175,000	1,180,983	0	(4,794)	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	98.0270	980,270	1,000,000	997,553	0	1,605	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	98.0270	1,960,540	2,000,000	1,989,351	0	6,984	0	0	3.250	3.628	JD	2,889	65,000	04/24/2018	06/15/2025
74153W-CT-4	PRICOA GLOBAL FUNDING 1 (144A)				1.D FE	8,812,058	102.1480	8,973,702	8,785,000	8,808,557	0	(3,501)	0	0	5.550	5.437	FA	166,586	0	08/28/2023	08/28/2026
74153W-CT-4	PRICOA GLOBAL FUNDING 1 (144A)				1.D FE	14,984,850	102.1480	15,322,200	15,000,000	14,985,221	0	371	0	0	5.550	5.587	FA	284,438	0	08/21/2023	08/28/2026
74251V-AK-8	PRINCIPAL FINANCIAL			1	1.G FE	1,949,660	97.7850	1,955,700	2,000,000	1,991,667	0	5,772	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	95.2950	952,950	1,000,000	999,290	0	283	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	95.2950	952,950	1,000,000	985,313	0	6,006	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	79.6920	4,781,520	6,000,000	5,722,756	0	36,680	0	0	1.625	2.356	MN	11,375	97,500	11/23/2021	11/19/2030
742718-EP-0	PROCTER & GAMBLE CO LS: 55K	LS		1	1.D FE	996,350	96.6710	966,710	1,000,000	999,141	0	389	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	95.4840	3,819,360	4,000,000	3,998,190	0	586	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	93.6980	2,061,356	2,200,000	2,334,659	0	(20,131)	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	93.6980	936,980	1,000,000	1,060,605	0	(9,057)	0	0	3.000	1.962	MS	8,000	30,000	03/11/2021	03/25/2030
742718-FW-4	PROCTER & GAMBLE CO			1	1.D FE	39,971,600	88.4050	35,362,000	40,000,000	39,976,159	0	2,613	0	0	2.300	2.307	FA	383,333	920,000	01/27/2022	02/01/2032
74340X-BH-3	PROLOGIS LP			1	1.G FE	2,981,100	96.7000	2,901,000	3,000,000	2,990,159	0	1,842	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	80.9600	8,096,000	10,000,000	9,956,669	0	5,599	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	96.7110	967,110	1,000,000	945,680	0	19,710	0	0	3.250	5.608	JD	16,250	16,250	10/06/2022	06/30/2026
74340X-BV-2	PROLOGIS LP			1	1.G FE	1,799,360	95.5570	1,911,140	2,000,000	1,842,077	0	34,720	0	0	3.375	5.629	JD	3,000	67,500	10/06/2022	12/15/2027
74340X-BX-8	PROLOGIS LP			1	1.G FE	2,783,220	97.6230	2,928,690	3,000,000	2,822,683	0	32,216	0	0	4.000	5.439	MS	35,333	120,000	10/06/2022	09/15/2028
74340X-CA-7	PROLOGIS LP			1	1.G FE	3,060,440	83.0910	3,323,640	4,000,000	3,175,690	0	93,764	0	0	1.750	5.274	FA	29,167	70,000	10/06/2022	02/01/2031
74368C-BG-8	PROTECTIVE LIFE (144A) LS:3.3M	LS	C		1.D FE	15,000,000	88.6750	13,301,250	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	97.2630	4,863,150	5,000,000	4,993,547	0	1,146	0	0	4.300	4.329	MS	53,750	215,000	08/16/2018	09/30/2028
74368C-AY-0	PROTECTIVE LIFE GLOBAL (144A)		C		1.D FE	9,634,000	81.0710	8,107,100	10,000,000	9,726,112	0	37,428	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	81.0710	1,167,422	1,440,000	1,392,119	0	6,519	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	81.0710	7,016,695	8,655,000	8,201,047	0	61,048	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	97.6240	1,900,739	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
69370C-AC-4	PTC INC (144A)			1	3.C FE	630,124	94.8560	674,426	711,000	633,363	0	3,240	0	0	4.000	7.100	FA	10,744	0	10/17/2023	02/15/2028
69370C-AC-4	PTC INC (144A)			1	3.C FE	1,150,500	94.8560	1,233,128	1,300,000	1,156,383	0	5,883	0	0	4.000	7.138	FA	19,644	0	10/18/2023	02/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744448-CP-4	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	3,991,400	96.2220	3,848,880	4,000,000	3,995,711	0	858	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	83.1270	3,221,171	3,875,000	4,001,550	0	(18,374)	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	83.1270	2,493,810	3,000,000	3,097,212	0	(14,112)	0	0	1.900	1.380	JJ	26,283	57,000	11/24/2020	01/15/2031
744538-AE-9	PUBLIC SERVICE CO OF NEW HAMPSHIRE			1	1.E FE	1,423,212	84.2630	1,179,682	1,400,000	1,417,583	0	(2,244)	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	84.2630	8,426,300	10,000,000	9,977,402	0	2,750	0	0	2.200	2.232	JD	9,778	220,000	06/01/2021	06/15/2031
744538-AF-6	PUBLIC SERVICE CO OF NEW HAMPSHIRE			1	1.E FE	2,837,419	104.8120	3,086,713	2,945,000	2,838,762	0	1,343	0	0	5.350	5.839	AO	42,015	0	10/24/2023	10/01/2033
744533-BQ-2	PUBLIC SERVICE CO OF OKLAHOMA			1	1.G FE	3,987,600	100.8860	4,035,440	4,000,000	3,988,523	0	923	0	0	5.250	5.289	JJ	96,833	110,833	01/03/2023	01/15/2033
74456Q-BK-1	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	995,200	97.8890	978,890	1,000,000	999,499	0	533	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	97.6440	683,508	700,000	699,481	0	354	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	94.3610	943,610	1,000,000	999,019	0	342	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	95.2540	952,540	1,000,000	998,896	0	300	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	96.9240	1,938,480	2,000,000	1,996,275	0	762	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	88.5210	4,039,213	4,563,000	4,689,129	0	(20,386)	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	82.1440	5,750,080	7,000,000	7,019,217	0	(2,408)	0	0	1.900	1.860	FA	50,244	133,000	08/23/2021	08/15/2031
74456Q-CH-7	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	4,987,800	82.1440	4,107,200	5,000,000	4,990,430	0	1,150	0	0	1.900	1.926	FA	35,889	95,000	08/17/2021	08/15/2031
74456Q-CK-0	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	3,997,400	101.6600	4,066,400	4,000,000	3,997,608	0	355	0	0	4.900	4.907	JD	8,711	203,078	11/30/2022	12/15/2032
74460D-AC-3	PUBLIC STORAGE			1	1.F FE	1,000,000	95.2580	952,580	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	95.2580	3,676,959	3,860,000	3,765,971	0	23,171	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	95.4950	954,950	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	85.5580	4,277,900	5,000,000	5,042,628	0	(5,110)	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	85.5580	1,711,160	2,000,000	1,999,544	0	49	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	89.8820	4,494,100	5,000,000	4,997,673	0	501	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	85.9990	3,439,960	4,000,000	4,012,504	0	(1,610)	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	85.9990	2,579,970	3,000,000	2,992,113	0	970	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	98.2600	1,965,200	2,000,000	1,998,794	0	799	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	96.8550	1,937,100	2,000,000	1,997,982	0	542	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	88.1570	2,644,710	3,000,000	3,109,263	0	(16,859)	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	88.1570	6,170,990	7,000,000	7,030,924	0	(4,675)	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	81.6200	4,081,000	5,000,000	4,871,910	0	13,904	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	99.6570	996,570	1,000,000	999,751	0	470	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	98.2160	2,946,480	3,000,000	2,994,750	0	831	0	0	4.200	4.236	JD	63,000	63,000	03/07/2019	06/30/2029
74834L-BB-5	QUEST DIAGNOSTICS			1	2.B FE	5,234,850	89.5590	4,477,950	5,000,000	5,169,700	0	(24,898)	0	0	2.950	2.363	JD	73,750	73,750	04/26/2021	06/30/2030
74834L-BB-5	QUEST DIAGNOSTICS			1	2.B FE	3,989,520	89.5590	3,582,360	4,000,000	3,993,191	0	936	0	0	2.950	2.979	JD	59,000	59,000	12/09/2019	06/30/2030
74834L-BC-3	QUEST DIAGNOSTICS			1	2.B FE	5,491,200	87.2100	4,360,500	5,000,000	5,353,611	0	(45,339)	0	0	2.800	1.757	JD	70,000	70,000	11/24/2020	06/30/2031
74834L-BC-3	QUEST DIAGNOSTICS			1	2.B FE	3,268,710	87.2100	2,616,300	3,000,000	3,196,570	0	(25,125)	0	0	2.800	1.831	JD	42,000	42,000	01/26/2021	06/30/2031
74834L-BC-3	QUEST DIAGNOSTICS			1	2.B FE	5,066,450	87.2100	4,360,500	5,000,000	5,049,930	0	(6,155)	0	0	2.800	2.648	JD	70,000	70,000	03/22/2021	06/30/2031
449934-AD-0	QUINTILES IMS INC (144A) LS:218K	LS		1	3.B FE	2,002,500	99.1110	1,982,220	2,000,000	1,982,220	68,567	(427)	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	86.4430	6,051,010	7,000,000	7,040,009	0	(5,904)	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	98.0250	7,015,649	7,157,000	7,248,437	0	(128,056)	0	0	3.150	1.326	JD	10,020	225,446	06/10/2020	12/15/2024
75513E-CH-2	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	3,255,600	96.4030	2,892,090	3,000,000	3,120,275	0	(39,046)	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	81.3330	1,626,660	2,000,000	1,986,252	0	1,641	0	0	1.900	1.996	MS	12,667	38,000	08/30/2021	09/01/2031
75513E-CN-9	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	2,999,490	83.3900	2,501,700	3,000,000	2,999,504	0	49	0	0	2.375	2.377	MS	20,979	71,250	11/01/2021	03/15/2032
75513E-CN-9	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	2,906,010	83.3900	2,501,700	3,000,000	2,921,906	0	8,377	0	0	2.375	2.731	MS	20,979	71,250	01/25/2022	03/15/2032
913017-CR-8	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	1,000,000	95.1320	951,320	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	97.7780	6,844,460	7,000,000	7,646,896	0	(132,120)	0	0	4.125	2.021	MN	36,094	288,750	10/25/2021	11/16/2028

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
756109-AR-5	REALTY INCOME CORP			2	1.G FE	2,059,540	98.1760	1,963,520	2,000,000	2,018,286	0	(6,742)	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	94.9690	949,690	1,000,000	997,170	0	872	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	98.4140	984,140	1,000,000	998,933	0	757	0	0	3.875	3.957	AO	8,181	38,750	03/27/2018	04/15/2025
756109-BR-4	REALTY INCOME CORP			1	1.G FE	1,971,180	100.5390	2,010,780	2,000,000	1,974,584	0	3,404	0	0	4.850	5.090	MS	28,561	65,206	01/10/2023	03/15/2030
758750-AC-7	REGAL REXNORD CORP (144A)			1	2.C FE	3,015,510	101.1270	3,033,810	3,000,000	3,010,919	0	(4,591)	0	0	6.050	5.860	FA	68,567	101,338	01/10/2023	02/15/2026
758750-AD-5	REGAL REXNORD CORP (144A)			1	2.C FE	5,996,160	101.3130	6,078,780	6,000,000	5,995,537	0	(623)	0	0	6.050	6.066	AO	76,633	263,175	01/09/2023	04/15/2028
75884R-AU-7	REGENCY CENTERS LP LS:100K	LS		1	2.A FE	1,488,960	96.9820	1,454,730	1,500,000	1,497,598	0	1,206	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	96.2340	2,887,020	3,000,000	2,933,363	0	19,746	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	96.0500	1,921,000	2,000,000	1,998,368	0	326	0	0	4.125	4.145	MS	24,292	82,500	02/28/2018	03/15/2028
760759-AQ-3	REPUBLIC SERVICES INC			1	2.A FE	995,840	97.7460	977,460	1,000,000	999,394	0	460	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.A FE	1,799,269	96.1430	1,719,998	1,789,000	1,793,796	0	(1,223)	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.A FE	1,005,240	96.1430	961,430	1,000,000	1,002,138	0	(545)	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.A FE	998,320	96.1430	961,430	1,000,000	999,253	0	171	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.A FE	966,320	96.1430	961,430	1,000,000	984,906	0	3,547	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.A FE	1,972,040	98.1320	1,962,640	2,000,000	1,986,288	0	2,791	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.A FE	3,002,790	98.1420	2,944,260	3,000,000	3,000,308	0	(580)	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.A FE	6,979,490	87.9840	6,158,880	7,000,000	6,986,700	0	1,968	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.A FE	9,994,000	81.4540	8,145,400	10,000,000	9,995,406	0	514	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	98.9330	989,330	1,000,000	1,009,353	0	(7,483)	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	98.9330	989,330	1,000,000	1,005,520	0	(4,388)	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	98.9330	989,330	1,000,000	1,001,558	0	(1,212)	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	98.9330	989,330	1,000,000	999,450	0	345	0	0	4.450	4.488	JD	2,349	44,500	06/09/2015	06/12/2025
749571-AG-0	RHP HOTEL PPTY (144A)			1	4.A FE	1,720,000	93.0850	1,861,700	2,000,000	1,728,979	0	8,979	0	0	4.500	7.754	FA	34,000	0	10/12/2023	02/15/2029
771196-CH-3	ROCHE HOLDINGS INC		C	1	1.C FE	12,000,000	107.8790	12,945,480	12,000,000	12,000,000	0	0	0	0	5.593	5.593	MN	87,624	0	11/06/2023	11/13/2033
771196-BE-1	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	1,002,010	98.7150	987,150	1,000,000	1,000,122	0	(239)	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	98.7150	1,974,300	2,000,000	1,999,489	0	571	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	95.8950	1,917,900	2,000,000	1,973,575	0	10,540	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	95.8950	958,950	1,000,000	981,788	0	7,239	0	0	2.625	3.430	MN	3,354	26,250	02/27/2018	05/15/2026
771196-BL-5	ROCHE HOLDINGS INC (144A) LS: 14K	LS	C	1	1.C FE	4,945,350	94.3630	4,718,150	5,000,000	4,982,152	0	5,502	0	0	2.375	2.496	JJ	50,469	118,750	10/24/2016	01/28/2027
771196-BL-5	ROCHE HOLDINGS INC (144A) LS: 3K	LS	C	1	1.C FE	916,090	94.3630	943,630	1,000,000	967,856	0	9,735	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	84.2390	2,527,170	3,000,000	3,005,550	0	(656)	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	84.2390	4,211,950	5,000,000	5,007,121	0	(840)	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	84.2390	5,896,730	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	84.2390	4,211,950	5,000,000	4,884,423	0	13,045	0	0	2.076	2.396	JD	5,190	103,800	01/24/2022	12/13/2031
771196-CF-7	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	5,000,000	103.7710	5,188,550	5,000,000	5,000,000	0	0	0	0	5.338	5.338	MN	34,845	0	11/06/2023	11/13/2028
771367-C#-4	ROCHESTER GAS AND ELECTRIC CORP			1	1.F	7,000,000	79.2490	5,547,430	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	94.3650	1,887,300	2,000,000	1,998,487	0	404	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	94.3650	1,887,300	2,000,000	1,955,245	0	12,035	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	79.9850	959,820	1,200,000	1,207,675	0	(1,076)	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	97.7800	977,800	1,000,000	999,966	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	97.7800	3,911,200	4,000,000	3,964,789	0	28,925	0	0	2.875	3.650	MS	38,333	115,000	06/26/2018	03/01/2025
773903-AH-2	ROCKWELL AUTOMATION LS: 50K	LS		1	1.G FE	2,989,980	96.5720	2,897,160	3,000,000	2,994,277	0	975	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	82.5670	3,880,649	4,700,000	4,700,000	0	0	0	0	1.750	1.750	FA	31,072	82,250	08/04/2021	08/15/2031
773903-AL-3	ROCKWELL AUTOMATION			1	1.F FE	6,984,670	82.5670	5,779,690	7,000,000	6,988,022	0	1,449	0	0	1.750	1.774	FA	46,278	122,500	08/03/2021	08/15/2031
776743-AD-8	ROPER TECHNOLOGIES INC			1	2.A FE	1,119,983	97.8410	1,070,381	1,094,000	1,102,401	0	(2,900)	0	0	3.800	3.501	JD	1,848	41,572	04/20/2017	12/15/2026

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
776743-AD-8	ROPER TECHNOLOGIES INC			1	2.A FE	1,016,290	97.8410	978,410	1,000,000	1,005,163	0	(1,776)	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	97.8410	978,410	1,000,000	999,930	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	97.8410	1,956,820	2,000,000	1,994,935	0	1,578	0	0	3.800	3.891	JD	3,378	76,000	04/11/2018	12/15/2026
776743-AF-3	ROPER TECHNOLOGIES INC			1	2.A FE	1,001,690	98.3540	983,540	1,000,000	1,000,838	0	(168)	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	98.5600	1,971,200	2,000,000	1,998,824	0	1,522	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	96.1740	961,740	1,000,000	999,449	0	147	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	96.1740	961,740	1,000,000	997,804	0	620	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	96.1740	1,923,480	2,000,000	1,966,233	0	9,594	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	84.4480	1,688,960	2,000,000	2,011,819	0	(1,332)	0	0	2.950	2.866	JJ	27,206	59,000	01/12/2022	01/15/2032
749685-AY-9	RPM INTERNATIONAL INC			1	2.C FE	6,021,840	84.4480	5,066,880	6,000,000	6,017,949	0	(2,013)	0	0	2.950	2.907	JJ	81,617	177,000	01/11/2022	01/15/2032
749685-AY-9	RPM INTERNATIONAL INC			1	2.C FE	3,991,120	84.4480	3,377,920	4,000,000	3,992,582	0	802	0	0	2.950	2.975	JJ	54,411	118,000	01/10/2022	01/15/2032
78355H-KP-3	RYDER SYSTEM INC			1	2.B FE	1,998,960	94.3440	1,886,880	2,000,000	1,999,527	0	144	0	0	2.900	2.908	JD	4,833	58,000	11/06/2019	12/01/2026
78409V-BF-0	S&P GLOBAL INC			1	1.G FE	4,883,100	101.7540	5,087,700	5,000,000	4,904,884	0	17,892	0	0	4.750	5.220	FA	98,958	237,500	10/11/2022	08/01/2028
78409V-BP-8	S&P GLOBAL INC (144A)			1	1.G FE	2,006,300	104.6980	2,093,960	2,000,000	2,005,993	0	(307)	0	0	5.250	5.209	MS	31,792	0	09/08/2023	09/15/2033
78516F-AA-7	SABAL TRAIL TRANSMISSION (144A)			1	2.A FE	5,017,250	96.8460	4,842,300	5,000,000	5,007,978	0	(1,749)	0	0	4.246	4.203	MN	35,383	212,300	04/27/2018	05/01/2028
79466L-AF-1	SALESFORCE INC			1	1.F FE	4,759,200	98.0650	4,903,250	5,000,000	4,765,115	0	5,915	0	0	3.700	4.930	AO	41,111	0	11/15/2023	04/11/2028
79466L-AH-7	SALESFORCE.COM INC			1	1.F FE	2,984,520	88.9910	2,669,730	3,000,000	2,989,783	0	2,153	0	0	1.500	1.578	JJ	20,750	45,000	06/29/2021	07/15/2028
79466L-AJ-3	SALESFORCE.COM INC			1	1.F FE	3,057,540	85.4580	2,563,740	3,000,000	3,044,002	0	(5,613)	0	0	1.950	1.734	JJ	26,975	58,500	07/20/2021	07/15/2031
79466L-AJ-3	SALESFORCE.COM INC			1	1.F FE	2,035,420	85.4580	1,709,160	2,000,000	2,027,136	0	(3,459)	0	0	1.950	1.750	JJ	17,983	39,000	07/27/2021	07/15/2031
79466L-AJ-3	SALESFORCE.COM INC			1	1.F FE	5,068,250	85.4580	4,272,900	5,000,000	5,053,103	0	(6,756)	0	0	1.950	1.793	JJ	44,958	97,500	09/21/2021	07/15/2031
79466L-AJ-3	SALESFORCE.COM INC			1	1.F FE	5,062,100	85.4580	4,272,900	5,000,000	5,048,315	0	(6,143)	0	0	1.950	1.808	JJ	44,958	97,500	09/16/2021	07/15/2031
79466L-AJ-3	SALESFORCE.COM INC			1	1.F FE	5,008,900	85.4580	4,272,900	5,000,000	5,006,803	0	(856)	0	0	1.950	1.930	JJ	44,958	97,500	06/30/2021	07/15/2031
797440-BH-6	SAN DIEGO G & E			1	1.F FE	2,385,113	102.9260	1,986,472	1,930,000	2,032,106	0	(39,710)	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	95.4880	954,880	1,000,000	980,818	0	7,636	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	98.8990	988,990	1,000,000	999,906	0	45	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	97.1960	485,980	500,000	502,067	0	(568)	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	97.1960	971,960	1,000,000	999,240	0	191	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	98.5580	985,580	1,000,000	999,839	0	72	0	0	4.000	4.008	JD	1,111	40,000	12/10/2015	12/21/2025
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL(144A)			1	4.A FE	3,204,990	95.6480	3,420,372	3,576,000	3,218,124	0	13,134	0	0	4.875	7.675	AO	43,583	0	10/19/2023	04/01/2028
81762P-AE-2	SERVICE NOW INC			1	1.G FE	1,894,520	82.2600	1,645,200	2,000,000	1,918,394	0	11,306	0	0	1.400	2.057	MS	9,333	28,000	11/09/2021	09/01/2030
81762P-AE-2	SERVICE NOW INC			1	1.G FE	947,030	82.2600	822,600	1,000,000	959,015	0	5,678	0	0	1.400	2.060	MS	4,667	14,000	11/09/2021	09/01/2030
81762P-AE-2	SERVICE NOW INC			1	1.G FE	4,109,130	82.2600	3,701,700	4,500,000	4,190,856	0	42,064	0	0	1.400	2.525	MS	21,000	63,000	01/11/2022	09/01/2030
81762P-AE-2	SERVICE NOW INC			1	1.G FE	5,317,830	82.2600	5,758,200	7,000,000	5,359,884	0	42,054	0	0	1.400	5.669	MS	32,667	0	10/12/2023	09/01/2030
824348-AR-7	SHERWIN-WILLIAMS CO			1	2.B FE	999,410	97.3070	973,070	1,000,000	999,872	0	65	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	96.6130	988,351	1,023,000	1,025,970	0	(870)	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	96.6130	966,130	1,000,000	998,606	0	372	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	96.6130	966,130	1,000,000	997,904	0	562	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	97.4840	974,840	1,000,000	997,220	0	2,456	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	92.0950	1,671,524	1,815,000	1,910,948	0	(16,802)	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	92.0950	3,223,325	3,500,000	3,684,474	0	(32,301)	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	92.0950	3,693,010	4,010,000	4,212,551	0	(35,418)	0	0	2.950	1.954	FA	44,689	118,295	06/23/2021	08/15/2029
824348-BL-9	SHERWIN-WILLIAMS CO			1	2.B FE	4,080,560	86.8630	3,474,520	4,000,000	4,058,885	0	(8,939)	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	86.8630	868,630	1,000,000	1,014,144	0	(2,146)	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	83.2300	4,161,500	5,000,000	4,994,701	0	575	0	0	2.200	2.214	MS	32,389	110,000	11/09/2021	03/15/2032
824348-BN-5	SHERWIN-WILLIAMS CO			1	2.B FE	4,979,400	83.2300	4,161,500	5,000,000	4,983,150	0	1,842	0	0	2.200	2.244	MS	32,389	110,000	11/08/2021	03/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
826418-BM-6	SIERRA PACIFIC POWER			1	1.F FE	1,000,250	95.3110	953,110	1,000,000	1,000,062	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	95.3110	953,110	1,000,000	999,329	0	268	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	97.7430	977,430	1,000,000	998,730	0	707	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	96.1370	961,370	1,000,000	999,126	0	275	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	95.3530	953,530	1,000,000	996,565	0	801	0	0	3.375	3.469	JD	2,813	33,750	11/30/2017	12/01/2027
833034-AK-7	SNAP-ON INC			1	1.F FE	1,021,250	96.5560	965,560	1,000,000	1,007,100	0	(2,295)	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	96.5560	965,560	1,000,000	1,001,576	0	(507)	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	96.5560	965,560	1,000,000	999,642	0	97	0	0	3.250	3.261	MS	10,833	32,500	02/15/2017	03/01/2027
842434-CM-2	SOUTHERN CALIFORNIA GAS			1	1.D FE	1,000,940	98.5710	985,710	1,000,000	1,000,054	0	(115)	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	98.5710	985,710	1,000,000	999,672	0	411	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	97.5810	975,810	1,000,000	999,595	0	261	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	97.5660	975,660	1,000,000	999,768	0	99	0	0	3.875	3.886	MN	4,951	38,750	11/13/2015	11/15/2025
8426EP-AG-3	SOUTHERN CO GAS CAPITAL			1	2.A FE	4,994,700	105.2580	5,262,924	5,000,000	4,994,348	0	(352)	0	0	5.750	5.764	MS	85,451	0	09/11/2023	09/15/2033
842638-J@-8	SOUTHERN CONNECTICUT GAS CO			1	1.E	5,000,000	79.0000	3,950,000	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	98.3330	983,330	1,000,000	1,007,092	0	(5,223)	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	95.8210	958,210	1,000,000	999,100	0	183	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	102.9680	5,148,400	5,000,000	4,994,353	0	1,185	0	0	5.800	5.831	JD	24,167	290,000	11/29/2022	12/01/2027
845437-BP-6	SOUTHWESTERN ELECTRIC POWER			1	2.A FE	1,997,920	94.1180	1,882,360	2,000,000	1,999,321	0	218	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	96.8470	4,842,350	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	98.8780	988,780	1,000,000	999,803	0	364	0	0	3.300	3.339	JD	1,467	33,000	06/02/2014	06/15/2024
85207U-AH-8	SPRINT CORP			1	2.B FE	2,032,500	100.5010	2,010,020	2,000,000	2,003,188	0	(7,143)	0	0	7.125	6.743	JD	6,333	144,500	04/17/2019	06/15/2024
85440K-AC-8	STANFORD UNIVERSITY (TAXABLE)			1	1.A FE	25,000,000	90.4950	22,623,750	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	2.A FE	2,997,780	98.0110	2,940,330	3,000,000	2,998,696	0	213	0	0	4.250	4.259	MN	16,292	127,500	10/30/2018	11/15/2028
854502-AK-7	STANLEY BLACK & DECKER			1	2.A FE	3,144,630	96.7500	2,902,500	3,000,000	3,047,650	0	(22,924)	0	0	3.400	2.580	MS	34,000	102,000	07/29/2019	03/01/2026
854502-AL-5	STANLEY BLACK & DECKER			1	2.A FE	10,521,900	85.0950	8,509,500	10,000,000	10,378,214	0	(59,995)	0	0	2.300	1.630	MS	67,722	230,000	07/27/2021	03/15/2030
854502-AL-5	STANLEY BLACK & DECKER			1	2.A FE	1,976,640	85.0950	1,701,900	2,000,000	1,984,959	0	2,215	0	0	2.300	2.431	MS	13,544	46,000	02/06/2020	03/15/2030
855244-AK-5	STARBUCKS CORP			1	2.A FE	583,572	95.2160	571,296	600,000	595,032	0	1,926	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	95.2160	952,160	1,000,000	987,369	0	4,883	0	0	2.450	2.987	JD	1,089	24,500	11/14/2017	06/15/2026
855244-AP-4	STARBUCKS CORP			1	2.A FE	4,716,450	96.2450	4,812,250	5,000,000	4,738,454	0	22,004	0	0	3.500	4.902	MS	58,333	87,500	08/07/2023	03/01/2028
855244-BE-8	STARBUCKS CORP			1	2.A FE	1,997,800	100.4250	2,008,500	2,000,000	1,998,300	0	500	0	0	4.750	4.789	FA	35,889	47,236	02/10/2023	02/15/2026
857477-AN-3	STATE STREET CORP				1.F FE	1,997,960	98.4500	1,969,000	2,000,000	1,999,755	0	227	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	98.4500	984,500	1,000,000	999,812	0	180	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	98.1780	981,780	1,000,000	1,005,000	0	(2,956)	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	95.5300	955,300	1,000,000	993,696	0	2,511	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	89.2970	1,211,760	1,357,000	1,393,638	0	(5,645)	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	89.7930	1,506,727	1,678,000	1,762,748	0	(12,485)	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	84.2430	4,212,150	5,000,000	5,000,000	0	0	0	0	2.623	2.623	FA	52,460	131,150	02/02/2022	02/07/2033
857477-BT-9	STATE STREET CORP			2	1.F FE	2,984,040	84.2430	2,527,290	3,000,000	2,986,471	0	1,293	0	0	2.623	2.679	FA	31,476	78,690	02/03/2022	02/07/2033
857477-BY-8	STATE STREET CORP			2	1.F FE	5,000,000	103.8150	5,190,750	5,000,000	5,000,000	0	0	0	0	5.820	5.820	MN	46,075	291,000	11/01/2022	11/04/2028
860630-AD-4	STIFEL FINANCIAL CORP			1	2.C FE	991,960	99.0370	990,370	1,000,000	999,445	0	946	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	99.1850	991,850	1,000,000	999,563	0	972	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	97.3780	1,947,560	2,000,000	1,999,902	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	97.3780	973,780	1,000,000	997,309	0	1,380	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	96.7870	1,935,740	2,000,000	1,999,539	0	84	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	85.5490	4,277,450	5,000,000	4,996,359	0	521	0	0	1.950	1.961	JD	4,333	97,500	07/06/2021	06/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86801F-A*-7	SUNSTONE HOTEL PARTNERSHIP LLC			1	3.B	5,000,000	98.2900	4,914,547	5,000,000	4,914,547	95,847	0	0	0	4.690	4.690	JJ	111,388	261,063	10/18/2016	01/10/2026
871829-BC-0	SYSCO CORP			1	2.B FE	996,230	96.5810	965,810	1,000,000	998,928	0	395	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	96.5810	965,810	1,000,000	990,261	0	3,590	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	95.6640	956,640	1,000,000	999,261	0	191	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	95.6640	956,640	1,000,000	997,903	0	547	0	0	3.250	3.313	JJ	14,986	32,500	06/19/2017	07/15/2027
871829-BF-3	SYSCO CORP			1	2.B FE	4,648,650	95.6640	4,783,200	5,000,000	4,657,806	0	9,156	0	0	3.250	5.400	JJ	74,931	0	11/21/2023	07/15/2027
871829-BK-2	SYSCO CORP			1	2.B FE	1,992,940	88.2640	1,765,280	2,000,000	1,995,449	0	677	0	0	2.400	2.440	FA	18,133	48,000	02/11/2020	02/15/2030
871829-BS-5	SYSCO CORP			1	2.B FE	3,991,360	104.2580	4,170,320	4,000,000	3,991,207	0	(153)	0	0	5.750	5.794	JJ	28,111	0	11/06/2023	01/17/2029
87264A-DC-6	T-MOBILE USA INC			1	2.B FE	4,992,750	106.1090	5,305,450	5,000,000	4,992,417	0	(333)	0	0	5.750	5.769	JJ	85,451	0	09/11/2023	01/15/2034
189754-AC-8	TAPESTRY INC			1	2.B FE	998,580	95.1110	951,110	1,000,000	999,431	0	143	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	112.6160	3,983,228	3,537,000	4,755,267	0	(124,517)	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	99.1580	1,983,160	2,000,000	1,999,479	0	1,014	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	96.3060	963,060	1,000,000	999,959	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	96.2940	4,814,700	5,000,000	4,999,587	0	41	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	89.2800	4,464,000	5,000,000	5,161,078	0	(25,805)	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	89.2800	1,657,930	1,857,000	1,901,980	0	(7,170)	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	89.2800	4,464,000	5,000,000	5,118,588	0	(18,898)	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	89.2800	2,678,400	3,000,000	3,048,894	0	(7,755)	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.B FE	1,000,000	96.4270	964,270	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
87236Y-AD-0	TD AMERITRADE			1	1.G FE	1,999,000	97.5720	1,951,440	2,000,000	1,999,773	0	112	0	0	3.625	3.630	AO	18,125	72,500	10/17/2014	04/01/2025
87236Y-AF-5	TD AMERITRADE			1	1.G FE	1,017,110	92.6840	926,840	1,000,000	1,006,141	0	(1,925)	0	0	3.300	3.084	AO	8,250	33,000	11/03/2017	04/01/2027
87236Y-AF-5	TD AMERITRADE			1	1.G FE	1,995,840	92.6840	1,853,680	2,000,000	1,998,404	0	438	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	88.1240	4,406,200	5,000,000	4,993,437	0	941	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	84.3350	9,690,092	11,490,000	12,042,799	0	(150,236)	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	94.3740	943,740	1,000,000	1,001,044	0	(247)	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	94.3740	1,415,610	1,500,000	1,496,514	0	785	0	0	3.500	3.562	JJ	24,208	52,500	01/04/2018	01/15/2028
882508-BB-9	TEXAS INSTRUMENTS INC			1	1.D FE	996,170	98.9860	989,860	1,000,000	999,746	0	565	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	98.9860	989,860	1,000,000	999,520	0	1,156	0	0	2.625	2.746	MN	3,354	26,250	04/27/2017	05/15/2024
882508-BC-7	TEXAS INSTRUMENTS INC LS:100K	LS		1	1.E FE	1,976,860	95.5480	1,910,960	2,000,000	1,990,238	0	2,352	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	90.2700	6,318,900	7,000,000	6,986,927	0	2,117	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	86.3650	2,324,946	2,692,000	2,645,913	0	6,737	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	85.4510	5,981,570	7,000,000	6,986,449	0	1,607	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	85.4510	5,981,570	7,000,000	6,923,947	0	9,011	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	95.0920	4,754,600	5,000,000	5,017,936	0	(1,800)	0	0	3.650	3.599	FA	68,438	182,500	08/15/2022	08/16/2032
883203-BU-4	TEXTRON INC			1	2.B FE	1,996,020	99.7100	1,994,200	2,000,000	1,999,715	0	358	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	98.3320	983,320	1,000,000	1,000,735	0	(769)	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	98.3320	983,320	1,000,000	999,823	0	111	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	98.0540	980,540	1,000,000	1,010,332	0	(5,022)	0	0	4.000	3.449	MS	11,778	40,000	01/12/2018	03/15/2026
883203-BX-8	TEXTRON INC			1	2.B FE	998,740	96.0340	960,340	1,000,000	999,510	0	130	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	94.3240	943,240	1,000,000	999,814	0	34	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	91.1330	4,556,650	5,000,000	4,995,649	0	676	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	84.2970	8,429,700	10,000,000	9,969,058	0	3,615	0	0	2.000	2.042	AO	42,222	200,000	09/16/2021	10/15/2031
883556-CL-4	THERMO FISHER SCIENTIFIC			1	1.G FE	4,879,000	84.2970	4,214,850	5,000,000	4,903,346	0	11,214	0	0	2.000	2.271	AO	21,111	100,000	10/20/2021	10/15/2031
883556-CL-4	THERMO FISHER SCIENTIFIC			1	1.G FE	4,873,800	84.2970	4,214,850	5,000,000	4,898,431	0	11,777	0	0	2.000	2.286	AO	21,111	100,000	11/18/2021	10/15/2031
883556-CL-4	THERMO FISHER SCIENTIFIC			1	1.G FE	4,687,450	84.2970	4,214,850	5,000,000	4,742,324	0	29,291	0	0	2.000	2.738	AO	21,111	100,000	02/07/2022	10/15/2031

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
883556-CU-4	THERMO FISHER SCIENTIFIC			1	1.G FE	4,490,865	103.2480	4,646,160	4,500,000	4,491,441	0	729	0	0	4.950	4.976	MN	24,750	222,750	11/14/2022	11/21/2032
886546-AB-6	TIFFANY & CO			1	1.D FE	997,020	98.8390	988,390	1,000,000	999,691	0	340	0	0	3.800	3.836	AO	9,500	38,000	09/22/2014	10/01/2024
887389-AJ-3	TIMKEN CO			1	2.B FE	23,285	98.6310	22,685	23,000	23,015	0	(35)	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	98.6310	903,460	916,000	915,406	0	806	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	98.6310	986,310	1,000,000	998,342	0	2,341	0	0	3.875	4.123	MS	12,917	38,750	09/18/2014	09/01/2024
872540-AQ-2	TJX COS INC			1	1.F FE	992,540	94.5090	945,090	1,000,000	997,794	0	775	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	94.5090	945,090	1,000,000	980,221	0	6,907	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	94.5090	354,409	375,000	367,363	0	2,666	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	99.5080	497,540	500,000	497,987	0	555	0	0	4.875	5.010	MS	7,177	24,375	04/08/2019	03/15/2027
89236T-DR-3	TOYOTA MOTOR CREDIT		C	1	1.E FE	996,690	96.4470	964,470	1,000,000	998,877	0	345	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	99.2720	992,720	1,000,000	999,926	0	52	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	95.4600	954,600	1,000,000	999,016	0	225	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	95.4600	954,600	1,000,000	998,452	0	354	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	98.2400	1,964,800	2,000,000	1,998,956	0	728	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	98.0170	980,170	1,000,000	1,001,115	0	(902)	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	98.0170	1,960,340	2,000,000	1,999,703	0	166	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	104.7710	1,686,813	1,610,000	1,732,810	0	(63,718)	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	104.7710	1,267,729	1,210,000	1,296,951	0	(44,959)	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	96.9690	969,690	1,000,000	997,347	0	557	0	0	4.000	4.068	MS	11,778	40,000	03/08/2018	03/15/2028
896522-AH-2	TRINITY INDUSTRIES			1	3.B FE	2,996,640	98.6170	2,958,510	3,000,000	2,958,510	41,937	393	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	95.8730	958,730	1,000,000	1,017,853	0	(6,129)	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	95.8730	958,730	1,000,000	999,295	0	218	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	96.7070	967,070	1,000,000	999,829	0	73	0	0	3.625	3.633	MS	10,573	36,250	09/09/2015	09/16/2025
86787E-BB-2	TRUIST BANK			1	1.F FE	4,996,950	98.3650	4,918,250	5,000,000	4,998,901	0	451	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	95.4860	954,860	1,000,000	998,617	0	541	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	82.9610	3,454,496	4,164,000	4,260,896	0	(15,291)	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	82.9610	829,610	1,000,000	1,022,475	0	(3,545)	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	82.9610	5,807,270	7,000,000	7,120,485	0	(18,942)	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	82.9610	2,488,830	3,000,000	2,996,850	0	462	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	97.9270	979,270	1,000,000	999,872	0	124	0	0	2.850	2.863	AO	5,146	28,500	10/23/2017	10/26/2024
05531F-BE-2	TRUIST FINANCIAL CORP			2	1.G FE	3,991,920	97.8010	3,912,040	4,000,000	3,998,097	0	1,218	0	0	3.700	3.733	JD	10,689	148,000	05/31/2018	06/05/2025
867914-AH-6	TRUIST FINANCIAL CORP				1.G FE	1,063,840	101.7990	1,017,990	1,000,000	1,009,593	0	(4,183)	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	101.7990	508,995	500,000	504,618	0	(2,014)	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	86.4780	8,647,800	10,000,000	10,092,740	0	(20,001)	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	99.9400	999,400	1,000,000	999,955	0	342	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	97.9380	2,938,140	3,000,000	3,024,901	0	(23,328)	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	97.9380	979,380	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	97.5080	1,950,160	2,000,000	1,999,051	0	716	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	98.8960	1,977,920	2,000,000	2,003,101	0	(8,074)	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	95.4040	954,040	1,000,000	999,596	0	104	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	95.4040	954,040	1,000,000	999,340	0	173	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	94.4450	944,450	1,000,000	944,450	52,820	450	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	97.8430	978,430	1,000,000	1,002,811	0	(1,720)	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	97.8430	978,430	1,000,000	1,000,720	0	(447)	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	94.3180	943,180	1,000,000	977,742	0	8,205	0	0	2.000	2.903	JJ	8,500	20,000	11/09/2017	07/28/2026

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
904764-AY-3	UNILEVER CAPITAL		C	1	1.E FE	1,969,220	95.5660	1,911,320	2,000,000	1,988,595	0	3,177	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	97.0770	1,941,540	2,000,000	1,985,798	0	3,036	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	89.2680	1,785,360	2,000,000	1,994,232	0	940	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	89.2680	4,463,400	5,000,000	4,973,125	0	4,380	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	99.3740	993,740	1,000,000	999,920	0	(18)	0	0	3.500	3.502	AO	7,389	35,000	04/01/2014	04/15/2024
906548-CR-1	UNION ELECTRIC CO			1	1.F FE	1,998,280	90.3990	1,807,980	2,000,000	1,998,821	0	163	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	82.9680	4,148,400	5,000,000	5,051,956	0	(5,965)	0	0	2.150	2.008	MS	31,653	107,500	07/09/2021	03/15/2032
906548-CT-7	UNION ELECTRIC CO			1	1.F FE	4,991,250	82.9680	4,148,400	5,000,000	4,993,198	0	742	0	0	2.150	2.167	MS	31,653	107,500	06/15/2021	03/15/2032
907818-DR-6	UNION PACIFIC CORP			1	1.G FE	1,001,780	99.7340	997,340	1,000,000	999,971	0	(226)	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	99.5840	995,840	1,000,000	999,730	0	824	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	97.7970	977,970	1,000,000	1,003,183	0	(2,233)	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	95.6660	956,660	1,000,000	994,918	0	1,436	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	99.2530	1,985,060	2,000,000	2,013,855	0	(2,813)	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	97.7100	3,038,781	3,110,000	3,067,710	0	7,212	0	0	3.700	3.993	MS	38,357	115,070	07/07/2022	03/01/2029
907818-FH-6	UNION PACIFIC CORP			1	1.G FE	2,000,180	89.1110	1,782,220	2,000,000	2,000,118	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	89.1110	4,455,550	5,000,000	4,987,557	0	1,863	0	0	2.400	2.444	FA	48,667	120,000	01/28/2020	02/05/2030
907818-FU-7	UNION PACIFIC CORP LS: 10K		LS	1	1.G FE	2,064,600	86.9760	1,739,520	2,000,000	2,049,920	0	(6,445)	0	0	2.375	1.997	MN	5,410	47,500	09/07/2021	05/20/2031
907818-FX-1	UNION PACIFIC CORP			1	1.G FE	4,979,650	88.7660	4,438,300	5,000,000	4,982,981	0	1,829	0	0	2.800	2.847	FA	53,278	140,000	02/09/2022	02/14/2032
907818-FX-1	UNION PACIFIC CORP			1	1.G FE	2,958,750	88.7660	2,662,980	3,000,000	2,965,525	0	3,699	0	0	2.800	2.959	FA	31,967	84,000	02/16/2022	02/14/2032
90783W-AA-1	UNION PACIFIC PASS THRU CERT 06-1			1	1.C FE	525,015	102.9420	540,461	525,015	529,326	0	(538)	0	0	5.866	5.866	JJ	15,313	30,797	07/20/2006	07/02/2030
911312-AY-2	UNITED PARCEL SERVICE			1	1.F FE	1,999,280	95.0650	1,901,300	2,000,000	1,999,752	0	73	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	95.8360	1,916,720	2,000,000	1,996,261	0	885	0	0	3.050	3.101	MN	7,794	61,000	11/09/2017	11/15/2027
91324P-CP-5	UNITEDHEALTH GROUP INC			1	1.F FE	2,029,800	98.5950	1,971,900	2,000,000	2,006,838	0	(4,266)	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	97.1250	2,913,750	3,000,000	2,973,261	0	11,419	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	97.4310	1,948,620	2,000,000	1,999,292	0	211	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	96.8830	1,937,660	2,000,000	1,996,228	0	1,046	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	96.8830	968,830	1,000,000	992,247	0	2,171	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	94.9970	949,970	1,000,000	998,479	0	367	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	94.9970	949,970	1,000,000	996,491	0	854	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	86.6920	10,403,040	12,000,000	11,999,041	0	100	0	0	2.300	2.301	MN	35,267	276,000	05/15/2021	05/15/2031
91324P-EQ-1	UNITEDHEALTH GROUP INC			2	1.F FE	9,985,300	104.7020	10,470,200	10,000,000	9,985,923	0	1,124	0	0	5.300	5.275	FA	200,222	422,528	10/25/2022	02/15/2030
91324P-ER-9	UNITEDHEALTH GROUP INC			1	1.F FE	6,974,310	105.8340	7,408,380	7,000,000	6,975,583	0	1,493	0	0	5.350	5.398	FA	141,478	298,560	10/25/2022	02/15/2033
914748-AA-6	UNIVERSITY OF NOTRE DAME (TAXABLE) S2017			2	1.A FE	5,896,050	80.9190	4,045,950	5,000,000	5,834,751	0	(25,803)	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	80.9190	8,091,900	10,000,000	9,897,214	0	2,686	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	85.1000	6,382,500	7,500,000	6,253,563	0	171,333	0	0	1.637	4.801	FA	46,382	122,775	11/30/2022	02/15/2030
91159H-HG-8	US BANCORP			2	1.G FE	1,001,740	99.8040	998,040	1,000,000	999,970	0	(233)	0	0	3.700	3.679	JJ	15,417	37,000	01/28/2014	01/30/2024
91159H-HG-8	US BANCORP			2	1.G FE	1,997,840	99.8040	1,996,080	2,000,000	1,999,883	0	204	0	0	3.700	3.713	JJ	30,833	74,000	01/27/2014	01/30/2024
91159H-HN-3	US BANCORP			2	1.G FE	992,680	93.9170	939,170	1,000,000	997,947	0	766	0	0	2.375	2.458	JJ	10,490	23,750	07/19/2016	07/22/2026
91159H-HS-2	US BANCORP			2	1.G FE	2,991,870	96.6430	2,899,290	3,000,000	2,995,971	0	813	0	0	3.900	3.933	AO	21,125	117,000	04/24/2018	04/26/2028
91159H-JA-9	US BANCORP			1	1.G FE	4,913,500	80.6500	4,032,500	5,000,000	4,938,833	0	8,785	0	0	1.375	1.572	JJ	30,365	68,750	01/25/2021	07/22/2030
91159H-JA-9	US BANCORP			1	1.G FE	1,921,540	80.6500	1,613,000	2,000,000	1,941,816	0	8,270	0	0	1.375	1.847	JJ	12,146	27,500	07/01/2021	07/22/2030
91159H-JA-9	US BANCORP			1	1.G FE	2,839,350	80.6500	2,419,500	3,000,000	2,876,494	0	17,421	0	0	1.375	2.049	JJ	18,219	41,250	11/03/2021	07/22/2030
91159H-JD-3	US BANCORP			2	1.G FE	5,000,000	83.4330	4,171,650	5,000,000	5,000,000	0	0	0	0	2.677	2.677	JJ	57,258	133,850	01/20/2022	01/27/2033
911596-AL-8	US BANCORP				1.G FE	559,985	105.4780	527,390	500,000	510,998	0	(4,092)	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.F FE	996,630	97.3890	973,890	1,000,000	999,579	0	370	0	0	2.800	2.839	JJ	11,978	28,000	01/22/2015	01/27/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
92277G-AG-2	VENTAS REALTY LP			1	2.A FE	992,180	97.5710	975,710	1,000,000	998,186	0	828	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	95.6610	2,869,830	3,000,000	2,989,162	0	2,311	0	0	4.000	4.094	MS	40,000	120,000	02/13/2018	03/01/2028
92338C-AA-1	VERALTO CORP (144A)			1	2.B FE	4,999,200	101.3210	5,066,050	5,000,000	4,998,796	0	(404)	0	0	5.500	5.505	MS	78,681	0	09/11/2023	09/18/2026
92338C-AC-7	VERALTO CORP (144A)			1	2.B FE	4,996,750	102.4150	5,120,750	5,000,000	4,996,479	0	(271)	0	0	5.350	5.364	MS	76,535	0	09/11/2023	09/18/2028
92338C-AE-3	VERALTO CORP (144A)			1	2.B FE	4,984,750	103.6470	5,182,350	5,000,000	4,984,645	0	(105)	0	0	5.450	5.490	MS	77,965	0	09/11/2023	09/18/2033
92343E-AM-4	VERISIGN INC			1	2.C FE	997,120	85.7610	857,610	1,000,000	997,780	0	264	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	98.1850	5,922,519	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	98.9870	8,346,584	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	82.2950	2,468,850	3,000,000	2,997,017	0	392	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	86.2520	1,725,040	2,000,000	2,030,484	0	(3,985)	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	99.6870	1,271,009	1,275,000	1,275,077	0	(5,513)	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	99.6870	862,293	865,000	865,050	0	(3,565)	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	99.6870	670,894	673,000	673,019	0	(1,670)	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	97.5740	975,740	1,000,000	999,724	0	178	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	96.9700	969,700	1,000,000	999,972	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	96.9700	969,700	1,000,000	998,992	0	467	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	95.5280	955,280	1,000,000	999,050	0	305	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	91.9980	1,956,797	2,127,000	2,260,576	0	(23,987)	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	91.9980	2,759,940	3,000,000	3,001,214	0	(200)	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	84.1040	4,205,200	5,000,000	4,990,992	0	1,024	0	0	2.300	2.324	MN	14,694	115,000	11/15/2021	11/15/2031
927804-GG-3	VIRGINIA ELECTRIC & POWER			1	1.F FE	9,991,500	84.2230	8,422,300	10,000,000	9,993,123	0	726	0	0	2.400	2.408	MS	60,000	240,000	01/05/2022	03/30/2032
92826C-AD-4	VISA INC			1	1.D FE	529,150	97.6220	488,110	500,000	506,085	0	(3,455)	0	0	3.150	2.417	JD	744	15,750	10/20/2016	12/14/2025
92826C-AD-4	VISA INC			1	1.D FE	1,027,860	97.6220	976,220	1,000,000	1,006,444	0	(3,636)	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	97.6220	2,928,660	3,000,000	2,997,545	0	1,184	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	97.6220	1,952,440	2,000,000	1,979,732	0	9,820	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	95.2950	952,950	1,000,000	995,856	0	1,039	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	95.2950	952,950	1,000,000	974,967	0	6,219	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	95.2950	1,905,900	2,000,000	1,938,890	0	15,125	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	87.9370	4,396,850	5,000,000	5,194,346	0	(30,656)	0	0	2.050	1.377	AO	21,639	102,500	12/09/2020	04/15/2030
928668-BU-5	VOLKSWAGEN GROUP AMERICA (144A)		C	1	2.A FE	4,999,450	100.8760	5,043,800	5,000,000	4,999,026	0	(424)	0	0	5.800	5.805	MS	87,806	0	09/05/2023	09/12/2025
929043-AK-3	VORNADO REALTY TRUST			1	3.A FE	963,875	90.2150	992,365	1,100,000	966,372	0	2,497	0	0	2.150	7.758	JD	1,971	0	12/11/2023	06/01/2026
929160-AS-8	VULCAN MATERIALS			1	2.B FE	281,060	98.9330	260,194	263,000	265,789	0	(2,697)	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	98.9330	989,330	1,000,000	1,007,175	0	(6,912)	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	98.9330	1,978,660	2,000,000	2,013,724	0	(13,218)	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	96.8720	2,906,160	3,000,000	2,995,505	0	1,232	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	93.0820	3,723,280	4,000,000	4,246,365	0	(36,613)	0	0	3.500	2.418	JD	11,667	140,000	11/22/2021	06/01/2030
960386-AL-4	WABTEC			1	2.C FE	1,004,380	95.7140	957,140	1,000,000	1,001,325	0	(472)	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	95.7140	1,914,280	2,000,000	1,999,727	0	71	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	102.3870	1,535,805	1,500,000	1,504,501	0	(2,460)	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	102.3870	2,047,740	2,000,000	1,993,617	0	3,182	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	102.3870	8,190,960	8,000,000	7,950,628	0	25,075	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.C FE	1,028,351	95.1100	1,000,557	1,052,000	1,044,510	0	2,898	0	0	3.450	3.760	JD	3,025	36,294	11/14/2017	06/01/2026
931427-AS-7	WALGREENS BOOTS ALLIANCE LS:1.2M	LS		1	2.C FE	1,029,060	88.0710	1,056,852	1,200,000	1,029,803	0	743	0	0	3.200	5.934	AO	8,107	0	12/15/2023	04/15/2030
931142-DP-5	WALMART INC			1	1.C FE	620,712	99.3600	596,160	600,000	600,219	0	(3,163)	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	99.3600	2,484,000	2,500,000	2,500,415	0	(6,281)	0	0	3.300	3.041	AO	15,813	82,500	10/07/2014	04/22/2024

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
931142-DP-5	WALMART INC			1	1.C FE	996,120	99.3600	993,600	1,000,000	999,795	0	411	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	97.9090	979,090	1,000,000	999,955	0	38	0	0	2.650	2.654	JD	1,178	26,500	10/11/2017	12/15/2024
931142-EQ-2	WALMART INC			2	1.C FE	3,008,100	91.1360	2,734,080	3,000,000	3,004,751	0	(803)	0	0	2.375	2.344	MS	19,198	71,250	09/20/2019	09/24/2029
931142-FA-6	WALMART INC			1	1.C FE	3,761,404	99.4970	3,751,037	3,770,000	3,763,124	0	1,719	0	0	4.000	4.081	AO	31,836	74,143	04/14/2023	04/15/2026
25468P-DK-9	WALT DISNEY COMPANY			1	1.G FE	996,000	96.7370	967,370	1,000,000	999,044	0	422	0	0	3.000	3.046	FA	11,500	30,000	01/05/2016	02/13/2026
25468P-DM-5	WALT DISNEY COMPANY			1	1.G FE	474,670	93.5760	467,880	500,000	492,703	0	2,703	0	0	1.850	2.436	JJ	3,854	9,250	10/21/2016	07/30/2026
25468P-DM-5	WALT DISNEY COMPANY			1	1.G FE	452,145	93.5760	467,880	500,000	485,877	0	5,181	0	0	1.850	2.994	JJ	3,854	9,250	11/15/2016	07/30/2026
254687-CZ-7	WALT DISNEY COMPANY			1	1.G FE	2,061,640	98.9350	1,978,700	2,000,000	2,005,793	0	(12,435)	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	97.1200	971,200	1,000,000	1,001,675	0	(599)	0	0	3.375	3.308	MN	4,313	33,750	03/20/2019	11/15/2026
254687-DX-1	WALT DISNEY COMPANY				1.G FE	9,799,933	126.5610	8,049,280	6,360,000	8,932,024	0	(194,429)	0	0	8.450	3.778	FA	223,925	537,420	03/20/2019	08/01/2034
941053-AH-3	WASTE CONNECTIONS INC			1	2.A FE	6,989,640	99.6240	6,973,680	7,000,000	6,994,247	0	992	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	95.7230	4,786,150	5,000,000	4,992,355	0	1,253	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	89.7770	6,284,390	7,000,000	6,999,527	0	59	0	0	2.600	2.601	FA	75,833	182,000	01/21/2020	02/01/2030
94106B-AF-8	WASTE CONNECTIONS INC			1	2.A FE	4,975,550	97.1650	4,858,250	5,000,000	4,977,979	0	1,921	0	0	4.200	4.259	JJ	96,833	190,750	08/16/2022	01/15/2033
94106L-AZ-2	WASTE MANAGEMENT INC			1	2.A FE	2,056,940	99.1840	1,983,680	2,000,000	2,000,847	0	(7,089)	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	97.9850	979,850	1,000,000	1,004,700	0	(4,999)	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	97.9850	979,850	1,000,000	999,404	0	471	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	97.9850	979,850	1,000,000	995,075	0	4,038	0	0	3.125	3.557	MS	10,417	31,250	01/22/2019	03/01/2025
94106L-BE-8	WASTE MANAGEMENT INC			1	1.G FE	2,002,300	95.8200	1,916,400	2,000,000	2,000,960	0	(243)	0	0	3.150	3.136	MN	8,050	63,000	12/18/2017	11/15/2027
94106L-BE-8	WASTE MANAGEMENT INC			1	1.G FE	3,999,280	95.8200	3,832,800	4,000,000	3,999,617	0	69	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	81.7780	4,088,900	5,000,000	4,973,500	0	3,442	0	0	1.500	1.578	MS	22,083	75,000	12/03/2020	03/15/2031
94106L-BV-0	WASTE MANAGEMENT INC			1	1.G FE	4,965,700	102.3990	5,119,950	5,000,000	4,967,726	0	2,026	0	0	4.875	5.018	FA	100,208	0	07/27/2023	02/15/2029
94106L-BW-8	WASTE MANAGEMENT INC			1	1.G FE	2,760,032	102.0580	3,029,081	2,968,000	2,763,450	0	3,418	0	0	4.875	5.782	FA	59,484	0	10/05/2023	02/15/2034
94974B-GA-2	WELLS FARGO & CO				2.A FE	1,994,600	98.7290	1,974,580	2,000,000	1,999,504	0	610	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	97.8150	1,956,300	2,000,000	1,999,093	0	737	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	97.7690	1,955,380	2,000,000	2,005,942	0	(3,294)	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	95.8290	958,290	1,000,000	999,088	0	365	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	95.3190	953,190	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	88.9660	4,448,300	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	86.4590	2,593,770	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	87.3750	4,368,750	5,000,000	4,652,707	0	30,343	0	0	3.350	4.272	MS	55,368	167,500	04/18/2022	03/02/2033
95000U-3A-9	WELLS FARGO & CO			1	2.A FE	5,000,000	99.3170	4,965,850	5,000,000	5,000,000	0	0	0	0	4.808	4.808	JJ	104,173	240,400	07/18/2022	07/25/2028
95000U-3B-7	WELLS FARGO & CO			1	2.A FE	2,000,000	97.4740	1,949,480	2,000,000	2,000,000	0	0	0	0	4.897	4.897	JJ	42,441	97,940	07/18/2022	07/25/2033
33738K-AA-3	WELLS FARGO BANK NA				1.F FE	267,614	100.3450	245,845	245,000	258,115	0	(742)	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	100.3450	401,380	400,000	420,475	0	(1,157)	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	100.3450	3,010,350	3,000,000	3,003,796	0	(220)	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	100.3450	5,147,699	5,130,000	5,136,057	0	(352)	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	99.9350	999,350	1,000,000	1,000,050	0	(10,317)	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	98.2950	982,950	1,000,000	1,003,209	0	(2,626)	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	98.5410	985,410	1,000,000	1,014,305	0	(6,788)	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	98.2460	982,460	1,000,000	999,751	0	40	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	88.0140	2,640,420	3,000,000	2,994,135	0	1,090	0	0	2.050	2.090	JJ	28,358	61,500	06/23/2021	01/15/2029
95040Q-AP-9	WELLTOWER INC			1	2.A FE	2,997,510	85.1690	2,555,070	3,000,000	2,998,045	0	212	0	0	2.750	2.759	JJ	38,042	82,500	11/16/2021	01/15/2032
95709T-AL-4	WESTAR ENERGY			1	1.F FE	999,990	96.8140	968,140	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	96.8140	2,904,420	3,000,000	2,964,038	0	17,699	0	0	3.250	3.904	JD	8,125	97,500	04/25/2018	12/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95709T-AP-5	WESTAR ENERGY			1	1.F FE	6,638,608	95.0820	6,151,805	6,470,000	6,541,476	0	(22,569)	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	95.0820	950,820	1,000,000	998,590	0	397	0	0	3.100	3.145	AO	7,750	31,000	02/27/2017	04/01/2027
958102-AM-7	WESTERN DIGITAL CORP			1	3.B FE	711,563	98.1700	736,275	750,000	713,594	0	2,031	0	0	4.750	7.254	FA	13,458	0	11/13/2023	02/15/2026
958102-AM-7	WESTERN DIGITAL CORP			1	3.B FE	1,181,756	98.1700	1,245,777	1,269,000	1,186,894	0	5,137	0	0	4.750	8.126	FA	22,772	0	11/07/2023	02/15/2026
958254-AH-7	WESTERN GAS PARTNERS LP			1	2.C FE	994,350	96.8510	968,510	1,000,000	997,277	73,769	569	0	0	4.500	4.571	MS	15,000	45,000	02/21/2018	03/01/2028
958667-AB-3	WESTERN MIDSTREAM OPERATING			1	2.C FE	1,999,240	97.3780	1,947,560	2,000,000	1,999,798	103,942	156	0	0	3.100	3.108	FA	25,833	67,000	01/09/2020	02/01/2025
960413-AT-9	WESTLAKE CHEMICAL			1	2.B FE	1,001,660	96.6590	966,590	1,000,000	1,000,458	0	(178)	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	95.6670	4,783,350	5,000,000	5,080,353	0	(12,636)	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	95.6670	2,870,010	3,000,000	3,008,254	0	(1,282)	0	0	4.000	3.945	MN	15,333	120,000	03/07/2019	11/15/2029
963320-AR-7	WHIRLPOOL CORP			1	2.B FE	998,930	99.6940	996,940	1,000,000	999,890	0	81	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	97.8620	3,914,480	4,000,000	3,999,230	0	445	0	0	3.700	3.712	MN	24,667	148,000	10/30/2014	05/01/2025
969457-CH-1	WILLIAMS COMPANIES INC			1	2.B FE	5,008,800	101.0290	5,051,450	5,000,000	5,007,292	0	(1,508)	0	0	5.400	5.323	MS	89,250	135,000	08/08/2023	03/02/2026
96949L-AD-7	WILLIAMS COMPANIES INC			1	2.B FE	1,007,630	96.4560	964,560	1,000,000	1,002,933	0	(839)	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	96.4560	1,929,120	2,000,000	1,999,586	0	103	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	97.5130	975,130	1,000,000	999,818	0	112	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	86.6640	6,066,480	7,000,000	7,000,000	0	0	0	0	2.070	2.070	JD	12,075	144,900	11/05/2021	12/01/2028
976826-BL-0	WISCONSIN POWER & LIGHT			1	2.A FE	997,090	94.5000	945,000	1,000,000	998,764	0	296	0	0	3.050	3.084	AO	6,439	30,500	10/02/2017	10/15/2027
976826-BM-8	WISCONSIN POWER & LIGHT			1	2.A FE	4,985,400	92.7880	4,639,400	5,000,000	4,991,448	0	1,408	0	0	3.000	3.034	JJ	75,000	150,000	06/17/2019	07/01/2029
976826-BP-1	WISCONSIN POWER & LIGHT			1	2.A FE	3,307,623	81.3920	2,685,936	3,300,000	3,305,931	0	(733)	0	0	1.950	1.924	MS	18,769	64,350	09/14/2021	09/16/2031
976826-BP-1	WISCONSIN POWER & LIGHT			1	2.A FE	4,508,415	81.3920	3,662,640	4,500,000	4,506,530	0	(806)	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	99.3780	2,981,340	3,000,000	2,998,250	0	654	0	0	4.650	4.675	MS	41,075	144,000	11/27/2018	03/15/2026
96145D-AB-1	WRKCO INC			1	2.B FE	998,540	98.1380	981,380	1,000,000	999,813	0	220	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	98.1380	981,380	1,000,000	999,668	0	421	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	94.4810	944,810	1,000,000	999,793	0	43	0	0	3.375	3.380	MS	9,938	35,250	08/21/2017	09/15/2027
96145D-AH-8	WRKCO INC			1	2.B FE	2,994,810	96.5370	2,896,110	3,000,000	2,997,440	0	517	0	0	4.000	4.021	MS	35,333	124,500	03/01/2018	03/15/2028
984121-CJ-0	XEROX CORP			1	3.C FE	1,993,380	98.6610	1,973,220	2,000,000	1,973,220	42,282	698	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	96.3890	963,890	1,000,000	1,003,031	0	(1,108)	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	96.3890	1,066,062	1,106,000	1,080,850	0	8,194	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	85.7190	9,179,648	10,709,000	9,236,277	0	172,664	0	0	2.250	4.542	JJ	100,397	240,953	07/18/2022	01/30/2031
98459L-AB-9	YALE UNIVERSITY REV (TAXABLE) S2020			1	1.A FE	25,334,250	83.6550	20,913,750	25,000,000	25,216,853	0	(34,268)	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	83.6550	16,731,000	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
98877D-AC-9	ZF NA CAPITAL (144A)		C	1	3.A FE	1,015,000	98.9290	989,290	1,000,000	989,290	44,712	(2,252)	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	98.9290	611,381	618,000	611,381	23,801	2,439	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	97.9260	979,260	1,000,000	999,621	0	261	0	0	3.550	3.578	AO	8,875	35,500	03/10/2015	04/01/2025
98956P-AV-4	ZIMMER BIOMET HOLDINGS INC			1	2.B FE	4,998,700	85.4880	4,274,400	5,000,000	4,998,867	0	120	0	0	2.600	2.602	MN	13,361	130,000	11/15/2021	11/24/2031
98978V-AK-9	ZOETIS INC			1	2.A FE	2,068,940	99.4900	1,989,800	2,000,000	2,017,956	0	(10,541)	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	99.4900	994,900	1,000,000	999,437	0	258	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	94.9060	949,060	1,000,000	997,717	0	568	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	97.9290	2,937,870	3,000,000	2,992,330	0	1,457	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	97.9290	1,958,580	2,000,000	1,975,461	0	4,687	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	86.1530	4,307,650	5,000,000	4,966,726	0	4,822	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	86.1530	2,584,590	3,000,000	2,968,534	0	4,551	0	0	2.000	2.177	MN	7,667	60,000	11/02/2021	05/15/2030
98978V-AV-5	ZOETIS INC			1	2.B FE	5,268,050	107.2460	5,362,300	5,000,000	5,255,614	0	(12,436)	0	0	5.600	4.867	MN	35,000	140,000	06/20/2023	11/16/2032
604059-AE-5	3M COMPANY			1	1.G FE	2,588,400	105.8610	2,117,220	2,000,000	2,246,691	0	(55,213)	0	0	6.375	3.159	FA	48,167	127,500	03/22/2017	02/15/2028
604059-AE-5	3M COMPANY			1	1.G FE	1,403,721	105.8610	1,164,471	1,100,000	1,206,242	0	(23,384)	0	0	6.375	3.819	FA	26,492	70,125	01/16/2014	02/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88579Y-AR-2	3M COMPANY LS:170K	LS		1	1.G FE	980,740	96.9740	969,740	1,000,000	995,450	0	2,714	0	0	3.000	3.293	FA	12,000	30,000	02/15/2018	08/07/2025
88579Y-AR-2	3M COMPANY LS:170K	LS		1	1.G FE	980,130	96.9740	969,740	1,000,000	995,296	0	2,806	0	0	3.000	3.303	FA	12,000	30,000	02/22/2018	08/07/2025
88579Y-AV-3	3M COMPANY			1	1.G FE	989,200	93.5620	935,620	1,000,000	996,792	0	1,124	0	0	2.250	2.372	MS	6,375	22,500	09/14/2016	09/19/2026
88579Y-AY-7	3M COMPANY LS:146K	LS		1	1.G FE	1,987,720	94.1780	1,883,560	2,000,000	1,994,893	0	1,244	0	0	2.875	2.946	AO	12,139	57,500	09/21/2017	10/15/2027
88579Y-BB-6	3M COMPANY LS:387K	LS		1	2.A FE	5,700,912	99.6870	5,682,159	5,700,000	5,699,748	0	(389)	0	0	3.250	3.247	FA	70,498	185,250	09/13/2018	02/14/2024
88579Y-BB-6	3M COMPANY LS: 78K	LS		1	2.A FE	1,149,345	99.6870	1,146,401	1,150,000	1,149,928	0	106	0	0	3.250	3.262	FA	14,223	37,375	09/12/2018	02/14/2024
88579Y-BC-4	3M COMPANY			1	1.G FE	5,000,000	95.3800	4,769,000	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.A FE	2,008,300	96.2710	1,925,420	2,000,000	2,003,264	0	(901)	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.A FE	998,660	96.2710	962,710	1,000,000	999,449	0	137	0	0	3.550	3.566	JJ	15,285	35,500	07/19/2017	07/26/2027
001940-AC-9	ATS CORP (144A)		A	1	4.B FE	1,840,000	92.0430	1,840,860	2,000,000	1,840,749	0	749	0	0	4.125	6.006	JD	3,667	0	12/19/2023	12/15/2028
001940-AC-9	ATS CORP (144A)		A	1	4.B FE	2,528,750	92.0430	2,660,043	2,890,000	2,542,015	0	13,265	0	0	4.125	7.044	JD	5,298	59,606	10/05/2023	12/15/2028
001940-AC-9	ATS CORP (144A)		A	1	4.B FE	863,750	92.0430	920,430	1,000,000	868,324	0	4,574	0	0	4.125	7.342	JD	1,833	20,625	10/13/2023	12/15/2028
001940-AC-9	ATS CORP (144A)		A	1	4.B FE	1,712,500	92.0430	1,840,860	2,000,000	1,721,292	0	8,792	0	0	4.125	7.546	JD	3,667	41,250	10/19/2023	12/15/2028
06368L-GU-4	BANK OF MONTREAL		A	1	1.F FE	5,010,600	99.9440	4,997,200	5,000,000	5,005,106	0	(5,494)	0	0	5.200	5.084	JD	13,497	238,333	01/06/2023	12/12/2024
064159-4B-9	BANK OF NOVA SCOTIA		A	1	1.F FE	5,970,060	83.0120	4,980,720	6,000,000	5,976,190	0	2,848	0	0	2.150	2.207	FA	53,750	129,000	11/08/2021	08/01/2031
136375-CD-2	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	989,200	97.9050	979,050	1,000,000	998,884	0	1,199	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	96.3710	1,161,271	1,205,000	1,188,122	0	7,367	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	96.3710	240,928	250,000	246,319	0	1,606	0	0	2.750	3.460	MS	2,292	6,875	04/17/2018	03/01/2026
136375-DH-2	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	5,001,500	109.9290	5,496,450	5,000,000	5,000,924	0	(576)	0	0	5.850	5.845	MN	48,750	0	10/31/2023	11/01/2033
136385-AT-8	CANADIAN NATURAL RESOURCES		A	1	2.A FE	999,570	99.4320	994,320	1,000,000	999,898	0	4	0	0	3.800	3.805	AO	8,022	38,000	03/26/2014	04/15/2024
13645R-AS-3	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	999,570	97.6480	976,480	1,000,000	999,933	0	47	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	97.6480	1,572,133	1,610,000	1,594,749	0	13,510	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	97.6480	1,212,788	1,242,000	1,228,873	0	11,617	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	97.4860	1,374,553	1,410,000	1,410,246	0	(113)	0	0	3.700	3.691	FA	21,738	52,170	09/08/2015	02/01/2026
13645R-AY-0	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	2,997,480	97.7050	2,931,150	3,000,000	2,998,714	0	244	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	92.7890	4,639,450	5,000,000	5,015,699	0	(1,838)	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	92.7890	6,495,230	7,000,000	6,997,925	0	227	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	85.6410	2,569,230	3,000,000	3,099,468	0	(15,948)	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	87.6700	1,753,400	2,000,000	2,066,569	0	(9,875)	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	87.6700	1,735,866	1,980,000	2,006,076	0	(3,817)	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	80.7010	2,421,030	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	99.0150	1,486,215	1,501,000	1,503,067	0	(10,680)	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	91.2870	9,128,700	10,000,000	9,994,976	0	733	0	0	3.125	3.134	MN	39,931	312,500	11/13/2019	11/15/2029
29250N-BW-4	ENBRIDGE INC		A	1	2.A FE	2,499,425	102.7020	2,567,550	2,500,000	2,499,222	0	(203)	0	0	5.900	5.907	MN	21,306	0	11/06/2023	11/15/2026
36168Q-AQ-7	GFL ENVIRONMENTAL INC (144A)		A	1	3.C FE	1,000,000	103.1530	1,031,530	1,000,000	1,000,000	0	0	0	0	6.750	6.750	JJ	4,688	0	11/29/2023	01/15/2031
559222-AQ-7	MAGNA INTERNATIONAL INC		A	1	1.G FE	2,996,250	99.0830	2,972,490	3,000,000	2,999,720	0	391	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	98.4840	984,840	1,000,000	999,144	0	433	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	98.8520	988,520	1,000,000	1,017,366	0	(7,594)	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	98.8520	1,977,040	2,000,000	2,001,222	0	(568)	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	97.1570	971,570	1,000,000	989,663	0	7,894	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	97.8430	978,430	1,000,000	997,172	0	878	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	98.0700	3,097,051	3,158,000	3,211,981	0	(9,624)	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	98.0700	2,942,100	3,000,000	3,042,272	0	(7,521)	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	101.7910	3,053,730	3,000,000	2,997,652	0	1,009	0	0	5.950	5.990	MN	26,775	177,508	11/07/2022	11/07/2025
775109-BE-0	ROGERS COMMUNICATIONS INC		A	1	2.C FE	992,520	97.1390	971,390	1,000,000	998,304	0	815	0	0	3.625	3.715	JD	1,611	36,250	12/01/2015	12/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
775109-BE-0	ROGERS COMMUNICATIONS INC		A	1	2.C FE	1,954,940	97.1390	1,942,780	2,000,000	1,987,111	0	6,204	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.C FE	983,540	94.8830	948,830	1,000,000	994,741	0	1,718	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.C FE	2,856,240	94.8830	2,846,490	3,000,000	2,947,928	0	16,909	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	84.3420	8,434,200	10,000,000	9,990,584	0	1,067	0	0	2.300	2.313	MN	37,056	230,000	10/26/2021	11/03/2031
78016E-YH-4	ROYAL BANK OF CANADA		A	1	1.E FE	4,906,600	84.3420	4,217,100	5,000,000	4,923,521	0	8,713	0	0	2.300	2.515	MN	18,528	115,000	01/12/2022	11/03/2031
78016E-YH-4	ROYAL BANK OF CANADA		A	1	1.E FE	4,852,250	84.3420	4,217,100	5,000,000	4,878,515	0	13,765	0	0	2.300	2.644	MN	18,528	115,000	01/24/2022	11/03/2031
78016F-ZU-1	ROYAL BANK OF CANADA		A	1	1.E FE	4,990,100	104.8360	5,241,800	5,000,000	4,991,739	0	1,849	0	0	6.000	6.045	MN	50,000	305,000	10/20/2022	11/01/2027
87971M-BD-4	TELUS CORP		A	1	2.B FE	4,524,143	94.2440	4,690,524	4,977,000	4,797,666	0	52,775	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	96.2100	962,100	1,000,000	995,438	0	1,115	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	96.2100	2,348,486	2,441,000	2,411,104	0	7,307	0	0	3.700	4.058	MS	26,593	90,317	10/02/2018	09/15/2027
884903-BT-1	THOMSON REUTERS CORP		A	1	2.A FE	305,361	98.5360	302,506	307,000	306,846	0	189	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	83.8490	20,962,250	25,000,000	24,916,674	0	9,249	0	0	2.450	2.496	JJ	287,535	612,500	01/05/2022	01/12/2032
89114T-ZQ-8	TORONTO-DOMINION BANK		A	1	1.E FE	4,960,050	83.8490	4,192,450	5,000,000	4,967,113	0	3,645	0	0	2.450	2.540	JJ	57,507	122,500	01/10/2022	01/12/2032
89352H-AT-6	TRANSCANADA PIPELINES		A	1	2.A FE	3,160,080	99.7710	2,993,130	3,000,000	3,044,640	0	(23,539)	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.B FE	4,926,650	97.3550	4,867,750	5,000,000	4,962,596	0	7,547	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	83.6370	1,672,740	2,000,000	1,993,645	0	725	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.B FE	2,085,000	99.5660	1,991,320	2,000,000	1,991,320	27,040	(13,980)	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	88.0650	4,403,250	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	95.2100	952,100	1,000,000	998,848	0	394	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	95.2100	952,100	1,000,000	985,848	0	4,869	0	0	2.500	3.041	MS	6,458	25,000	11/15/2017	09/27/2026
00913R-AF-3	AIR LIQUIDE FINANCE (144A)		D	1	1.F FE	2,986,778	91.0370	2,661,922	2,924,000	2,969,859	0	(7,910)	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	91.0370	1,820,740	2,000,000	1,993,283	0	1,086	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	91.0370	2,731,110	3,000,000	2,967,769	0	5,205	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	95.6680	2,870,040	3,000,000	3,014,828	0	(4,613)	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	95.6680	956,680	1,000,000	1,001,260	0	(391)	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	95.6680	956,680	1,000,000	1,000,399	0	(124)	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	95.6680	956,680	1,000,000	999,691	0	79	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	95.6680	956,680	1,000,000	999,630	0	97	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	95.6680	1,913,360	2,000,000	1,984,610	0	4,348	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	92.4900	2,774,700	3,000,000	2,999,266	0	96	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.A FE	995,460	97.4230	974,230	1,000,000	997,778	0	456	0	0	4.500	4.557	MS	13,125	45,000	03/13/2018	03/15/2028
00182E-BF-5	ANZ NEW ZEALAND INTL/LDN (144A)		D		1.E FE	1,995,800	95.2930	1,905,860	2,000,000	1,998,319	0	431	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	94.7040	947,040	1,000,000	998,446	0	347	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	81.7350	1,634,700	2,000,000	1,990,207	0	1,121	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	81.7350	4,086,750	5,000,000	4,960,732	0	4,492	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	97.8410	978,410	1,000,000	999,469	0	256	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	97.8410	978,410	1,000,000	997,975	0	1,014	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.F FE	994,900	96.1050	961,050	1,000,000	998,044	0	525	0	0	3.125	3.185	JD	1,649	31,250	06/05/2017	06/12/2027
046353-AW-8	ASTRAZENECA PLC		D	1	1.G FE	2,845,680	83.1800	2,495,400	3,000,000	2,881,162	0	16,668	0	0	1.375	2.019	FA	16,500	41,250	11/03/2021	08/06/2030
05253J-AL-5	AUST & NZ BANKING GROUP NY		D		1.D FE	4,501,035	98.2800	4,422,600	4,500,000	4,500,181	0	(164)	0	0	3.700	3.696	MN	20,813	166,500	06/27/2018	11/16/2025
05254J-AA-8	AUST & NZ BANKING GROUP NY		D		1.D FE	5,066,950	100.6730	5,033,650	5,000,000	5,045,931	0	(21,019)	0	0	5.088	4.585	JD	16,253	254,400	01/18/2023	12/08/2025
05254J-AA-8	AUST & NZ BANKING GROUP NY		D		1.D FE	2,000,000	100.6730	2,013,460	2,000,000	2,000,000	0	0	0	0	5.088	5.088	JD	6,501	101,760	11/29/2022	12/08/2025
05635J-AA-8	BACARDI LTD (144A)		D	1	2.C FE	2,995,560	99.9540	2,998,620	3,000,000	2,995,959	0	399	0	0	5.250	5.279	JJ	83,125	0	06/07/2023	01/15/2029
05635J-AB-6	BACARDI LTD (144A)		D	1	2.C FE	2,978,340	100.5960	3,017,880	3,000,000	2,979,111	0	771	0	0	5.400	5.495	JD	6,750	78,750	06/07/2023	06/15/2033
067316-AD-1	BACARDI LTD (144A)		D	1	2.C FE	963,920	94.2640	942,640	1,000,000	988,393	0	4,311	0	0	2.750	3.229	JJ	12,604	27,500	11/02/2017	07/15/2026

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
067316-AE-9	BACARDI LTD (144A)		D	1	2.C FE	4,961,500	98.6850	4,934,250	5,000,000	4,990,802	0	6,176	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	98.0700	2,942,100	3,000,000	2,995,154	0	944	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	92.3160	3,692,640	4,000,000	4,317,668	0	(48,996)	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	92.3160	5,723,592	6,200,000	6,533,525	0	(50,647)	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:2.7M	LS	D		1.E FE	3,000,000	84.0290	2,520,870	3,000,000	3,000,000	0	0	0	0	2.870	2.870	JJ	36,593	86,100	01/20/2022	01/27/2032
06407E-AG-0	BANK OF NEW ZEALAND (144A)		D		1.E FE	5,000,000	99.6300	4,981,500	5,000,000	5,000,000	0	0	0	0	4.846	4.846	FA	96,247	121,150	01/30/2023	02/07/2028
06739F-HV-6	BARCLAYS BANK PLC		D		1.E FE	1,004,600	99.2170	992,170	1,000,000	1,000,141	0	(569)	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.E FE	999,670	99.2170	992,170	1,000,000	999,919	0	5	0	0	3.750	3.754	MN	4,792	37,500	05/12/2014	05/15/2024
06738E-AE-5	BARCLAYS PLC		D		2.A FE	996,850	97.8490	978,490	1,000,000	999,514	0	354	0	0	3.650	3.688	MS	10,646	36,500	03/09/2015	03/16/2025
06738E-AN-5	BARCLAYS PLC		D		2.A FE	1,002,980	98.6590	986,590	1,000,000	1,000,698	0	(328)	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.A FE	1,019,840	97.2120	972,120	1,000,000	1,007,064	0	(2,155)	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.A FE	1,000,000	97.2120	972,120	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	97.9920	979,920	1,000,000	999,466	0	339	0	0	3.950	3.987	JD	1,756	39,500	06/10/2015	06/15/2025
151191-BB-8	CELULOSA ARAUCO Y CONSTITUCION SA		D	1	2.C FE	1,977,000	93.5230	1,870,460	2,000,000	1,989,976	0	2,350	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	93.5230	1,870,460	2,000,000	1,986,674	0	3,126	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	89.6500	4,048,594	4,516,000	4,486,249	0	4,426	0	0	2.750	2.869	JJ	54,506	124,190	01/08/2020	01/22/2030
21987B-AW-8	CODELCO (144A)		D	1	2.A FE	1,964,740	94.9380	1,898,760	2,000,000	1,985,739	0	3,630	0	0	3.625	3.839	FA	30,007	72,500	07/25/2017	08/01/2027
21987B-AZ-1	CODELCO (144A)		D	1	2.A FE	9,984,600	89.3000	8,930,000	10,000,000	9,990,282	0	1,482	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	95.9780	959,780	1,000,000	999,845	0	55	0	0	2.850	2.856	MN	3,404	28,500	05/11/2016	05/18/2026
2027A0-HT-9	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	2,952,230	95.9780	3,012,749	3,139,000	3,079,218	0	23,571	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	94.8540	948,540	1,000,000	999,105	0	311	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	94.8540	1,897,080	2,000,000	1,945,751	0	18,873	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	94.7940	947,940	1,000,000	999,621	0	87	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	94.7940	947,940	1,000,000	996,561	0	849	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	97.4150	2,922,450	3,000,000	2,998,823	0	223	0	0	3.900	3.909	MS	33,800	117,000	03/12/2018	03/16/2028
21688A-AV-4	COOPERATIEVE RABOBANK UA		D		1.D FE	5,030,850	100.0280	5,001,400	5,000,000	5,016,318	0	(14,532)	0	0	5.000	4.671	JJ	116,667	125,000	01/12/2023	01/13/2025
21688A-AV-4	COOPERATIEVE RABOBANK UA		D		1.D FE	5,025,050	100.0280	5,001,400	5,000,000	5,013,269	0	(11,781)	0	0	5.000	4.731	JJ	116,667	125,000	01/17/2023	01/13/2025
21688A-AV-4	COOPERATIEVE RABOBANK UA		D		1.D FE	5,021,800	100.0280	5,001,400	5,000,000	5,011,420	0	(10,380)	0	0	5.000	4.768	JJ	116,667	125,000	01/09/2023	01/13/2025
74977R-DS-0	COOPERATIEVE RABOBANK UA (144A)		D	2	1.G FE	3,000,000	101.6590	3,049,770	3,000,000	3,000,000	0	0	0	0	5.564	5.564	FA	56,567	83,460	02/21/2023	02/28/2029
23636T-AE-0	DANONE SA (144A)		D	1	2.A FE	5,000,000	95.7330	4,786,650	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	95.7330	957,330	1,000,000	989,876	0	3,341	0	0	2.947	3.323	MN	4,830	29,470	10/24/2017	11/02/2026
25243Y-AZ-2	DIAGEO CAPITAL PLC		D	1	1.G FE	1,988,532	97.8510	1,908,095	1,950,000	1,969,167	0	(4,221)	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	97.8510	684,957	700,000	706,773	0	(1,491)	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	97.8510	1,957,020	2,000,000	1,999,614	0	66	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	90.1070	2,703,210	3,000,000	2,992,508	0	1,178	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	86.4140	1,728,280	2,000,000	2,014,757	0	(2,272)	0	0	2.000	1.870	AO	6,889	40,000	07/13/2021	04/29/2030
25243Y-BH-1	DIAGEO CAPITAL PLC		D	1	1.G FE	5,046,800	106.5180	5,325,900	5,000,000	5,045,949	0	(851)	0	0	5.500	5.367	JJ	119,931	0	09/26/2023	01/24/2033
85771P-AK-8	EQUINOR ASA		D	1	1.D FE	998,020	99.8900	998,900	1,000,000	999,978	0	199	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	99.8900	998,900	1,000,000	999,959	0	639	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	99.6860	996,860	1,000,000	1,000,413	0	(2,854)	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	99.6860	1,993,720	2,000,000	1,999,822	0	79	0	0	3.700	3.708	MS	24,667	74,000	11/05/2013	03/01/2024
85771P-AX-0	EQUINOR ASA LS:200K	LS	D	1	1.D FE	994,000	98.3860	983,860	1,000,000	999,377	0	673	0	0	3.250	3.321	MN	4,604	32,500	11/03/2014	11/10/2024
36164Q-6M-5	GE CAPITAL INTL FUNDING		D	1	2.B FE	3,005,000	97.1260	2,918,636	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
40049J-AV-9	GRUPO TELEVISA SAB		D	1	2.B FE	1,643,667	101.0070	1,346,760	1,333,333	1,375,883	0	(33,586)	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.B FE	780,960	101.0070	673,380	666,667	686,553	0	(15,672)	0	0	6.625	4.080	MS	12,514	44,167	03/29/2017	03/18/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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	1,096,733	96.9780	1,033,785	1,066,000	1,079,031	0	(3,148)	0	0	3.500	3.159	JJ	15,649	37,310	11/28/2017	01/29/2028
423012-AF-0	HEINEKEN NV (144A)		D	1	2.A FE	3,974,080	96.9780	3,879,120	4,000,000	3,988,920	0	2,461	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	98.3640	983,640	1,000,000	999,575	0	159	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	96.3990	1,927,980	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	97.0440	4,852,200	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-AF-2	IMPERIAL BRANDS FINANCE PLC (144A)		D	1	2.B FE	978,860	98.2830	982,830	1,000,000	996,038	0	2,391	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	96.8460	2,033,766	2,100,000	2,140,940	0	(11,789)	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	96.8460	968,460	1,000,000	999,469	0	137	0	0	3.950	3.966	MS	10,094	39,500	03/21/2017	03/29/2027
45687V-AA-4	INGERSOLL RAND		D	1	2.C FE	4,976,300	103.1120	5,155,600	5,000,000	4,977,501	0	1,201	0	0	5.400	5.509	FA	102,750	0	08/28/2023	08/14/2028
45687V-AB-2	INGERSOLL RAND		D	1	2.C FE	2,971,200	105.8470	3,175,410	3,000,000	2,971,803	0	603	0	0	5.700	5.828	FA	65,075	0	08/15/2023	08/14/2033
45687V-AB-2	INGERSOLL RAND		D	1	2.C FE	2,466,975	105.8470	2,646,175	2,500,000	2,467,648	0	673	0	0	5.700	5.877	FA	54,229	0	09/19/2023	08/14/2033
45687A-AP-7	INGERSOLL-RAND GL HLD CO		D	1	2.A FE	2,992,530	97.5580	2,926,740	3,000,000	2,996,224	0	711	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	97.7400	712,525	729,000	732,232	0	(1,637)	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	83.2640	12,489,600	15,000,000	14,949,777	0	5,934	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	83.2640	4,163,200	5,000,000	4,967,700	0	3,816	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	83.2640	4,163,200	5,000,000	4,961,350	0	4,564	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	99.8410	998,410	1,000,000	1,001,261	0	(4,830)	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	99.8410	998,410	1,000,000	999,822	0	272	0	0	3.800	3.833	AO	8,656	38,000	04/03/2014	04/08/2024
494386-AC-9	KIMBERLY-CLARK DE MEXICO (144A)		D	1	1.G FE	994,590	97.7490	977,490	1,000,000	999,221	0	600	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	94.0610	4,703,050	5,000,000	5,000,000	0	0	0	0	3.574	3.574	MN	26,805	178,700	10/31/2017	11/07/2028
539439-AR-0	LLOYDS BANKING GROUP PLC		D		1.G FE	1,992,940	97.8460	1,956,920	2,000,000	1,996,524	0	708	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	96.0590	1,921,180	2,000,000	1,995,222	0	1,456	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	85.6620	4,283,100	5,000,000	4,993,630	0	777	0	0	2.500	2.519	AO	29,167	125,000	03/25/2021	04/06/2031
50247W-AB-3	LYB INTERNATIONAL FINANCE		D	1	2.B FE	989,680	96.0020	960,020	1,000,000	996,283	0	1,077	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	100.0130	1,000,130	1,000,000	1,001,328	0	(21,452)	0	0	5.750	3.478	AO	12,139	57,500	10/21/2014	04/15/2024
58769J-AL-1	MERCEDES-BENZ FINANCE (144A)		D	1	1.F FE	12,984,660	102.0040	13,260,520	13,000,000	12,985,193	0	533	0	0	5.100	5.127	FA	272,567	0	07/31/2023	08/03/2028
60920L-AS-3	MONDELEZ INTERNATIONAL HOLDINGS NE(144A)		D	1	2.B FE	4,927,400	98.8090	4,940,450	5,000,000	4,950,908	0	23,508	0	0	4.250	4.852	MS	61,979	212,500	02/09/2023	09/15/2025
63253Q-AB-0	NATIONAL AUSTRALIA BANK		D		1.D FE	1,995,180	101.0850	2,021,700	2,000,000	1,995,994	0	814	0	0	4.944	4.999	JJ	46,419	49,440	01/05/2023	01/12/2028
63250D-DJ-7	NATIONAL AUSTRALIA BANK (144A)		D		1.D FE	1,998,000	96.8020	1,936,040	2,000,000	1,999,302	0	210	0	0	3.500	3.512	JJ	33,250	70,000	01/04/2017	01/10/2027
638602-BP-6	NATIONWIDE BUILDING SOCIETY (144A)		D		1.E FE	2,042,480	98.1380	1,962,760	2,000,000	2,007,731	0	(4,767)	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	1.G FE	1,000,000	95.8920	958,920	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	99.7680	9,976,800	10,000,000	9,992,812	0	1,706	0	0	4.850	4.870	JJ	206,125	485,000	07/20/2022	07/27/2027
639057-AF-5	NATWEST GROUP PLC		D	2	1.G FE	2,031,040	100.6270	2,012,540	2,000,000	2,022,802	0	(5,420)	0	0	5.516	5.174	MS	27,580	110,320	07/06/2022	09/30/2028
780097-BA-8	NATWEST GROUP PLC		D		1.G FE	1,072,680	99.1630	991,630	1,000,000	1,021,024	0	(8,763)	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	99.1630	991,630	1,000,000	999,442	0	199	0	0	4.800	4.823	AO	11,467	48,000	03/30/2016	04/05/2026
714295-AC-6	PERRIGO FINANCE UNLIMITED		D	1	3.C FE	472,004	97.1480	460,482	474,000	460,482	11,681	226	0	0	3.900	3.951	JD	822	18,486	11/24/2014	12/15/2024
718337-AB-4	PHILIPS ELECTRONICS		D		2.A FE	7,950,880	101.7760	8,142,080	8,000,000	7,994,010	0	3,376	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	87.2540	4,362,700	5,000,000	4,979,577	0	3,263	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	98.1380	981,380	1,000,000	999,760	0	149	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	98.1380	4,906,900	5,000,000	4,975,588	0	16,723	0	0	3.375	3.737	MN	18,750	168,750	06/28/2018	05/21/2025
75625Q-AD-1	RECKITT BENCKISER TSY (144A)		D	2	1.G FE	974,150	98.6070	986,070	1,000,000	997,848	0	4,286	0	0	2.750	3.196	JD	306	27,500	01/09/2018	06/26/2024
75625Q-AE-9	RECKITT BENCKISER TSY (144A)		D	2	1.G FE	2,991,000	95.0230	2,850,690	3,000,000	2,996,541	0	924	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	95.0230	950,230	1,000,000	998,552	0	387	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	98.1760	4,908,800	5,000,000	4,981,991	0	3,632	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	94.0540	940,540	1,000,000	1,003,333	0	(802)	0	0	3.823	3.728	MN	6,053	38,230	10/30/2017	11/03/2028

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
80283L-AJ-2	SANTANDER UK PLC		D		1.E FE	1,986,640	99.6550	1,993,100	2,000,000	1,999,480	0	1,479	0	0	4.000	4.082	MS	24,000	80,000	03/10/2014	03/13/2024
822582-BD-3	SHELL INTERNATIONAL FIN		D	1	1.D FE	1,013,890	98.1270	981,270	1,000,000	1,002,808	0	(2,008)	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	98.1270	1,030,334	1,050,000	1,048,212	0	1,243	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	98.1270	981,270	1,000,000	997,678	0	1,620	0	0	3.250	3.424	MN	4,514	32,500	06/10/2015	05/11/2025
82620K-AE-3	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	1,962,840	97.9740	1,959,480	2,000,000	1,991,936	0	5,470	0	0	3.250	3.545	MN	6,139	65,000	03/21/2018	05/27/2025
82620K-AL-7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.E FE	997,130	94.5020	945,020	1,000,000	999,124	0	294	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	94.5020	945,020	1,000,000	977,266	0	7,657	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	94.5020	1,890,040	2,000,000	1,941,305	0	19,678	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	96.5610	965,610	1,000,000	1,003,747	0	(1,099)	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	96.5610	1,931,220	2,000,000	1,999,206	0	210	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	96.5610	1,931,220	2,000,000	1,991,138	0	2,541	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	85.3340	13,653,440	16,000,000	15,983,863	0	2,023	0	0	2.150	2.165	MS	104,156	344,000	03/02/2021	03/11/2031
833636-AG-8	SOCIEDAD QUIMICA (144A)		D	1	2.A FE	994,100	98.6450	986,450	1,000,000	999,219	0	664	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.A FE	4,979,000	101.5460	5,077,300	5,000,000	4,988,160	0	2,036	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	928,000	98.0070	909,505	928,000	928,000	0	0	0	0	4.103	4.103	MS	11,952	38,076	03/01/2017	03/08/2027
87969N-AD-7	TELSTRA CORP LTD (144A)		D	1	1.G FE	1,003,730	97.6650	976,650	1,000,000	1,000,585	0	(558)	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	97.6650	976,650	1,000,000	999,723	0	188	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	92.6630	926,630	1,000,000	926,630	49,831	269	0	0	3.150	3.180	AO	7,875	31,500	07/18/2016	10/01/2026
89153V-AG-4	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.E FE	5,337,516	99.9210	5,235,860	5,240,000	5,240,718	0	(20,939)	0	0	3.700	3.291	JJ	89,400	193,880	01/23/2019	01/15/2024
89153V-AG-4	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.E FE	997,450	99.9210	999,210	1,000,000	999,964	0	269	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	99.4800	1,989,600	2,000,000	1,999,339	0	1,622	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	98.2000	1,964,000	2,000,000	1,998,352	0	291	0	0	3.883	3.901	AO	17,258	77,660	10/05/2018	10/11/2028
456873-AB-4	TRANE TECHNOLOGIES CO LLC LS: 10K	LS	D	1	2.A FE	994,250	98.3600	983,600	1,000,000	999,403	0	652	0	0	3.550	3.619	MN	5,917	35,500	10/23/2014	11/01/2024
892938-AA-9	TRANE TECHNOLOGIES FINANCING LTD		D	1	2.A FE	4,993,450	103.6010	5,180,050	5,000,000	4,993,494	0	44	0	0	5.250	5.267	MS	86,042	131,250	02/16/2023	03/03/2033
902133-AT-4	TYCO ELECTRONICS		D	1	1.G FE	997,570	97.9610	979,610	1,000,000	999,382	0	261	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	95.3770	953,770	1,000,000	1,000,164	0	(43)	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	86.5590	2,596,770	3,000,000	2,963,931	0	3,940	0	0	2.500	2.666	FA	30,625	75,000	02/02/2022	02/04/2032
902133-AY-3	TYCO ELECTRONICS		D	1	1.G FE	1,956,060	86.5590	1,731,180	2,000,000	1,963,494	0	3,973	0	0	2.500	2.752	FA	20,417	50,000	02/03/2022	02/04/2032
225401-AF-5	UBS GROUP AG (144A)		D	1	1.G FE	1,000,000	94.3580	943,580	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	UBS GROUP AG (144A)		D	1	1.G FE	3,000,000	97.8570	2,935,710	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
902613-AA-6	UBS GROUP AG (144A)		D	1	1.G FE	3,000,000	89.3100	2,679,300	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	82.0850	4,104,250	5,000,000	5,000,000	0	0	0	0	2.746	2.746	FA	53,013	137,300	01/04/2022	02/11/2033
902613-AK-4	UBS GROUP AG (144A)		D	2	1.G FE	1,997,880	82.0850	1,641,700	2,000,000	1,998,205	0	168	0	0	2.746	2.756	FA	21,205	54,920	01/05/2022	02/11/2033
902613-AV-0	UBS GROUP AG (144A)		D	2	1.G FE	7,000,000	103.4650	7,242,550	7,000,000	7,000,000	0	0	0	0	5.959	5.959	JJ	194,661	208,565	01/03/2023	01/12/2034
90352J-AC-7	UBS GROUP FUNDING (144A)		D	2	1.G FE	2,113,400	96.5890	1,931,780	2,000,000	2,043,263	0	(12,455)	0	0	4.253	3.537	MS	22,919	85,060	11/02/2017	03/23/2028
961214-DC-4	WESTPAC BANKING CORP LS:568K	LS	D		1.D FE	998,610	95.5720	955,720	1,000,000	999,578	0	146	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	96.5220	965,220	1,000,000	999,668	0	88	0	0	3.350	3.360	MS	10,515	33,500	02/27/2017	03/08/2027
961214-DW-0	WESTPAC BANKING CORP		D		1.D FE	1,992,940	95.4910	1,909,820	2,000,000	1,996,804	0	713	0	0	3.400	3.442	JJ	29,467	68,000	01/17/2018	01/25/2028
961214-ET-6	WESTPAC BANKING CORP		D		1.D FE	3,034,830	84.6040	2,538,120	3,000,000	3,026,735	0	(3,309)	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	88.6780	4,433,900	5,000,000	5,000,000	0	0	0	0	1.953	1.953	MN	11,121	97,650	11/08/2021	11/20/2028
961214-EW-9	WESTPAC BANKING CORP		D		1.D FE	2,994,930	88.6780	2,660,340	3,000,000	2,996,359	0	698	0	0	1.953	1.978	MN	6,673	58,590	11/10/2021	11/20/2028
96122W-AM-2	WESTPAC BANKING CORP (144A) LS:500K	LS	D		1.A FE	3,998,720	99.9140	3,996,560	4,000,000	3,999,907	0	233	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						5,788,384,683	XXX	5,397,781,101	5,766,160,717	5,771,759,324	1,877,400	(3,107,190)	36,759	0	XXX	XXX	XXX	50,116,487	169,694,654	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
04541G-AS-1	ABSLB 2000-LB1 AF6			4	1.A FM	151,701	99.5330	144,664	145,342	144,701	0	(15)	0	0	7.615	6.645	MON	922	10,073	02/14/2001	03/21/2029
059490-AW-5	BAFC 2006-2 2A15 CMO			4	1.D FM	78,717	84.7500	67,077	79,147	45,367	1	(1,947)	0	0	5.750	5.686	MON	379	4,550	02/10/2006	03/25/2036
059490-AW-5	BAFC 2006-2 2A15 CMO			4	1.D FM	19,667	84.7500	16,769	19,787	11,342	0	(486)	0	0	5.750	5.718	MON	95	1,138	02/14/2006	03/25/2036
059490-AW-5	BAFC 2006-2 2A15 CMO			4	1.D FM	19,660	84.7500	16,769	19,787	11,342	(1)	(486)	0	0	5.750	5.737	MON	95	1,138	02/23/2006	03/25/2036
05948X-BV-2	BOAMS 2003-D 2A4 CMO			4	1.D FM	21,997	81.5400	18,484	22,668	22,120	0	1	0	0	5.360	3.276	MON	101	1,134	04/09/2003	05/25/2033
161546-EF-9	CFAB 2003-1 2A2			4	1.A FM	22,569	98.7590	22,272	22,552	22,613	0	25	0	0	6.130	1.463	MON	20	1,308	10/16/2003	11/25/2032
17330C-AR-9	CMLTI 2022-J1 A3A CMO (144A)			4	1.A	19,545,095	85.8200	16,805,110	19,581,811	19,544,806	0	(126)	0	0	3.000	3.014	MON	48,955	587,454	02/03/2022	02/25/2052
22541Q-4A-7	CSFB 2003-29 4A1 CMO			4	1.A FM	270,461	98.5520	256,834	260,607	259,813	0	0	0	0	6.000	5.688	MON	1,303	15,636	03/12/2004	12/25/2033
22541Q-4A-7	CSFB 2003-29 4A1 CMO			4	1.A FM	237,791	98.5520	226,014	229,334	228,635	0	0	0	0	6.000	5.696	MON	1,147	13,760	03/30/2004	12/25/2033
12646X-AJ-1	CSMC 2013-IVR3 A2 CMO			4	1.A	1,129,285	88.0040	1,053,050	1,196,593	1,116,676	0	(5,301)	0	0	3.000	3.878	MON	2,991	35,898	06/26/2013	05/25/2043
12647M-AM-7	CSMC 2013-6 1A1 CMO			4	1.A	760,187	94.4410	735,159	778,432	771,288	0	1,775	0	0	2.500	3.151	MON	1,622	19,461	07/24/2013	07/25/2028
12667F-A4-7	CWALT 2004-33 3A1 CMO			4	1.A FM	170,571	94.7120	225,160	237,730	110,203	0	2,123	0	0	4.500	4.167	MON	892	9,135	01/06/2012	12/25/2034
33852F-AA-4	FSMT 2021-4 A1 (144A)			4	1.A FE	5,208,956	82.3660	5,578,751	6,773,124	5,213,035	0	4,080	0	0	2.500	5.825	MON	14,111	14,111	11/16/2023	06/25/2051
36263V-AB-3	GSMBS 2021-PJ11 A2 (144A)			4	1.A	7,740,038	82.6100	6,372,141	7,713,522	7,739,660	0	(1,023)	0	0	2.500	2.396	MON	16,070	192,838	12/03/2021	04/25/2052
36262L-AB-6	GSMBS 2021-PJ6 A2 (144A)			4	1.A	7,544,726	82.6100	6,159,554	7,456,184	7,541,559	0	(3,322)	0	0	2.500	2.205	MON	15,534	186,405	06/15/2021	11/25/2051
36262L-AJ-9	GSMBS 2021-PJ6 A8 (144A)			4	1.A	3,859,429	87.3390	3,701,619	4,238,220	3,893,276	0	21,151	0	0	2.500	4.436	MON	8,830	105,955	07/14/2022	11/25/2051
36262C-AB-6	GSMBS 2021-PJ7 A2 (144A)			4	1.A	8,539,357	82.3660	6,910,434	8,389,911	8,533,591	0	(6,427)	0	0	2.500	2.073	MON	17,479	209,748	07/20/2021	01/25/2052
36262C-AB-6	GSMBS 2021-PJ7 A2 (144A)			4	1.A	3,630,177	82.3660	2,978,397	3,616,052	3,629,391	0	(793)	0	0	2.500	2.378	MON	7,533	90,401	11/17/2021	01/25/2052
36262C-AB-6	GSMBS 2021-PJ7 A2 (144A)			4	1.A	6,675,158	82.3660	5,490,340	6,665,785	6,674,194	0	(800)	0	0	2.500	2.439	MON	13,887	166,645	12/08/2021	01/25/2052
36263N-AB-1	GSMBS 2022-PJ1 A2 (144A)			4	1.A	4,523,155	82.2420	3,786,793	4,604,452	4,526,877	0	2,762	0	0	2.500	2.887	MON	9,593	115,111	01/10/2022	05/28/2052
36242D-KV-4	GSR 2004-12 2A2 CMO			4	1.D FM	277,869	24.8380	143,736	578,689	0	0	0	0	0	5.343	10.838	MON	2,577	12,901	07/12/2007	12/25/2034
46640M-AX-8	JPMMT 2013-3 A10 CMO (144A)			4	1.A	2,385,292	90.8880	2,221,396	2,444,103	2,353,019	0	(55,433)	0	0	3.357	3.981	MON	6,839	81,930	07/25/2013	07/25/2043
46648R-AC-5	JPMMT 2018-1 A3 CMO (144A)			4	1.A	420,050	89.9770	376,713	418,676	419,864	0	193	0	0	3.500	3.381	MON	1,221	14,648	01/18/2018	06/25/2048
46653Q-AC-9	JPMMT 2021-14 A3 CMO (144A)			4	1.A	12,528,204	82.2420	10,356,848	12,593,138	12,528,064	0	(348)	0	0	2.500	2.593	MON	26,236	314,828	11/23/2021	05/25/2052
46654T-AC-2	JPMMT 2021-15 A3 CMO (144A)			4	1.A	29,844,627	82.2420	24,567,850	29,872,633	29,843,283	0	(902)	0	0	2.500	2.495	MON	62,235	746,816	12/20/2021	06/25/2052
46656D-AM-3	JPMMT 2023-2 A4A CMO			4	1.A	20,194,620	98.0300	20,265,423	20,672,675	20,240,880	0	46,260	0	0	5.000	5.640	MON	86,136	861,362	02/22/2023	07/25/2053
61744C-BD-7	MSAC 2004-SD1 A			4	1.A FM	502,752	98.4260	549,445	558,226	559,162	1	605	0	0	6.270	3.200	MON	503	32,956	08/31/2011	08/25/2034
61744C-BD-7	MSAC 2004-SD1 A			4	1.A FM	85,875	98.4260	95,982	97,516	97,679	(1)	106	0	0	6.270	3.750	MON	88	5,757	10/11/2011	08/25/2034
61772C-AH-4	MSRM 2021-3 A4 (144A)			4	1.A	13,153,204	87.4960	13,365,011	15,274,996	13,205,966	0	52,763	0	0	2.500	5.306	MON	31,823	190,937	06/16/2023	06/25/2051
61772N-AJ-6	MSRM 2021-5 A3 CMO (144A)			4	1.A	8,163,143	82.3660	6,604,971	8,019,051	8,158,284	0	(9,221)	0	0	2.500	2.065	MON	16,706	200,476	08/19/2021	08/25/2051
61772Q-AE-0	MSRM 2021-6 A3 CMO (144A)			4	1.A	6,653,125	82.3660	5,444,186	6,609,749	6,654,974	0	1,200	0	0	2.500	2.322	MON	13,770	165,244	10/15/2021	09/25/2051
61774Y-AA-9	MSRM 2023-1 A1 (144A)			4	1.A FE	8,252,038	91.4270	8,701,637	9,517,579	8,257,814	0	5,776	0	0	4.000	5.907	MON	31,725	31,725	11/16/2023	02/25/2053
67647V-AA-7	OCMT 2021-3 A1 CMO (144A)			4	1.A	4,303,476	82.3660	3,486,850	4,233,361	4,301,117	0	(4,450)	0	0	2.500	2.097	MON	8,820	105,834	07/09/2021	06/25/2051
743874-AC-3	PFMT 2020-1 A2 CMO (144A)			4	1.A	1,515,167	84.2870	1,259,185	1,493,926	1,545,739	0	2,655	0	0	3.000	2.640	MON	3,735	44,818	02/14/2020	02/25/2050
693650-AL-7	PSMC 2021-1 A11 CMO (144A)			4	1.A	6,957,618	87.5750	7,037,729	8,036,230	6,974,957	0	17,340	0	0	2.500	5.286	MON	16,742	83,711	07/19/2023	03/25/2051
75410J-AA-2	RATE 2021-J4 A1 CMO (144A)			4	1.A	8,086,103	82.3660	6,668,536	8,096,224	8,085,744	0	(254)	0	0	2.500	2.499	MON	16,867	202,406	11/18/2021	11/25/2051
74938F-AA-6	RCKT 2022-1 A1 CMO (144A)			4	1.A	8,496,739	82.2420	7,131,635	8,671,525	8,503,028	0	2,132	0	0	2.500	2.951	MON	18,066	216,812	01/10/2022	01/25/2052
81377N-AA-2	SABR 2007-BR3 A2A			4	1.D FM	792,344	66.7590	1,545,231	2,314,630	210,759	0	(36,919)	0	0	5.610	10.032	MON	1,866	45,299	12/16/2009	04/25/2037
81745A-AB-3	SEMT 2013-5 A2 CMO (144A)			4	1.A	1,392,388	87.3940	1,202,769	1,376,260	1,385,838	0	(3,649)	0	0	3.000	2.740	MON	3,441	41,288	12/11/2019	05/25/2043
81745E-AA-7	SEMT 2013-8 A1 CMO			4	1.A	1,046,784	87.6870	939,466	1,071,385	1,043,146	0	(6,620)	0	0	3.000	3.523	MON	2,678	32,141	06/11/2013	06/25/2043
81746Q-AA-9	SEMT 2018-2 A1 CMO (144A)			4	1.A	1,475,554	88.6100	1,298,360	1,465,252	1,484,166	0	13,882	0	0	3.500	3.306	MON	4,274	51,284	01/16/2018	02/25/2048
81748X-AD-6	SEMT 2021-5 A4 CMO (144A)			4	1.A	3,831,504	87.3840	3,952,043	4,522,616	3,870,462	0	21,794	0	0	2.500	6.081	MON	9,422	113,066	10/31/2022	07/25/2051
81748C-AA-8	SEMT 2021-9 A1 CMO (144A)			4	1.A	17,702,861	82.2420	14,522,880	17,658,715	17,701,443	0	1,157	0	0	2.500	2.419	MON	36,789	441,468	12/07/2021	01/25/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
939336-PC-1	WAMU 2003-AR1 A6 CMO			4	1.A FM	18,820	94.3800	19,680	20,852	19,586	0	72	0	0	4.008	3.672	MON	70	807	01/17/2003	03/25/2033
949930-AD-3	WFMBS 2022-2 A4 CMO (144A)			4	1.A	4,732,689	86.6210	4,612,662	5,325,108	4,762,141	0	29,452	0	0	2.500	4.638	MON	11,094	122,034	01/13/2023	12/25/2051
97652P-AA-9	WIN 2014-1 A1 CMO (144A)			4	1.A	232,769	93.8080	211,227	225,169	224,828	0	0	0	0	4.000	3.467	MON	751	8,824	06/19/2014	06/20/2044
92977Y-BR-1	WMLT 2005-B 4A1 CMO			4	1.D FM	125,029	94.3950	133,176	141,083	103,174	0	1,475	0	0	6.182	5.700	MON	727	6,712	02/16/2006	10/20/2035
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						233,319,342	XXX	207,280,017	243,360,405	232,575,605	0	90,256	0	0	XXX	XXX	XXX	576,757	5,957,980	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
060352-AE-1	BANK 2017-BNK6 A4			4	1.A	9,877,773	94.6360	8,990,420	9,500,000	9,657,698	0	(53,406)	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	3,057,961	95.0240	2,824,590	2,972,501	3,013,229	0	(9,794)	0	0	3.784	3.414	MON	9,373	112,479	03/13/2019	03/15/2061
06540L-BA-4	BANK 2021-BN37 A4			4	1.A	12,119,388	82.7060	9,924,720	12,000,000	12,093,791	0	(12,292)	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	5,049,735	85.1480	4,257,400	5,000,000	5,040,120	0	(5,138)	0	0	2.675	2.561	MON	11,146	133,750	01/26/2022	02/15/2055
05551V-BJ-1	BBCMS 2021-C10 A5			4	1.A	10,299,800	85.0190	8,501,900	10,000,000	10,226,506	0	(30,244)	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	94.6370	3,525,228	3,725,000	3,691,383	0	5,741	0	0	3.943	4.167	MON	12,242	146,899	05/17/2022	07/15/2051
08162Y-AD-4	BMARK 2019-B14 A4			4	1.A	8,079,954	88.8960	7,111,680	8,000,000	8,045,398	0	(8,757)	0	0	2.794	2.680	MON	18,631	223,568	11/05/2019	12/15/2062
05606F-AA-1	BX 2019-OC11 A (144A)			4	1.A	5,149,736	88.4670	4,423,350	5,000,000	5,092,754	0	(14,676)	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	95.1160	8,655,556	9,100,000	9,176,889	0	(38,787)	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	92.6470	3,270,439	3,530,000	3,516,391	0	1,844	0	0	4.145	4.247	MON	12,193	146,319	05/18/2022	11/10/2051
17327G-AX-2	CGCMT 2018-C6 A3			4	1.A	1,990,465	92.6470	2,015,072	2,175,000	2,021,679	0	26,699	0	0	4.145	5.886	MON	7,513	90,154	10/26/2022	11/10/2051
12624Q-AR-4	COMM 2012-CR4 A3			4	1.A FM	165,750	91.1750	148,775	163,175	162,271	(554)	67	0	0	2.853	2.614	MON	388	4,655	05/18/2015	10/15/2045
12624Q-AR-4	COMM 2012-CR4 A3			4	1.A FM	154,483	91.1750	150,278	164,823	163,910	554	(1,046)	0	0	2.853	3.665	MON	392	4,702	06/20/2013	10/15/2045
12632Q-AW-3	COMM 2014-CR18 A4			4	1.A	514,948	98.8610	492,314	497,986	498,400	0	(2,631)	0	0	3.550	3.030	MON	1,473	17,679	11/22/2016	07/15/2047
12632Q-AW-3	COMM 2014-CR18 A4			4	1.A	3,468,577	98.8610	3,395,266	3,434,384	3,431,488	0	(4,559)	0	0	3.550	3.437	MON	10,160	121,921	06/19/2014	07/15/2047
12628I-AY-0	CSAIL 2015-C1 A3			4	1.A	7,086,201	97.7700	6,822,116	6,977,719	6,986,247	0	(22,858)	0	0	3.236	2.919	MON	18,817	225,806	03/29/2019	04/15/2050
38406J-AA-6	GRACE 2020-GRCE A			4	1.A	5,016,406	80.9790	4,048,950	5,000,000	5,012,124	0	(1,978)	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.D FM	10,249,898	71.5730	7,157,397	10,000,000	7,157,397	(2,914,964)	70,620	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	94.1930	4,709,650	5,000,000	5,026,904	0	(16,927)	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	5,805,983	93.4900	5,266,720	5,633,458	5,698,477	0	(27,569)	0	0	2.592	2.099	MON	12,168	146,019	08/29/2019	10/10/2049
36257U-AK-3	GSMS 2019-GC42 A3			4	1.A	3,641,563	88.9430	3,557,720	4,000,000	3,712,739	0	44,593	0	0	2.748	4.223	MON	9,163	109,952	05/17/2022	09/10/2052
46590K-AD-6	JPMCC 2015-JP1 A4			4	1.A	4,657,308	96.2210	4,382,698	4,554,825	4,581,684	0	(16,220)	0	0	3.649	3.270	MON	13,854	166,242	03/13/2019	01/15/2049
46590K-AD-6	JPMCC 2015-JP1 A4			4	1.A	1,459,522	96.2210	1,377,674	1,431,781	1,438,856	0	(4,430)	0	0	3.649	3.323	MON	4,355	52,257	03/08/2019	01/15/2049
78449R-AA-3	SLG 2021-OVA A (144A)			4	1.A	7,733,789	82.8250	6,211,875	7,500,000	7,682,813	0	(22,943)	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	82.8250	2,070,625	2,500,000	2,557,189	0	(7,189)	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	89.0140	5,340,840	6,000,000	6,033,723	0	(6,576)	0	0	2.787	2.672	MON	13,935	167,220	10/22/2019	10/15/2052
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						135,887,294	XXX	118,633,253	133,860,651	131,720,060	(2,914,964)	(158,458)	0	0	XXX	XXX	XXX	332,725	3,992,696	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
141312-AA-6	CRBN 2017-1A A1 (144A)			4	1.A FE	6,084,153	99.7960	6,071,795	6,084,153	6,099,071	0	5,950	0	0	6.817	2.274	JAJO	81,153	377,044	11/06/2017	01/20/2031
87272H-AA-8	TIA 2017-2A A (144A)			4	1.A FE	4,244,433	99.8160	4,236,641	4,244,433	4,252,178	0	1,883	0	0	6.805	2.635	JAJO	60,178	260,646	11/20/2017	01/16/2031
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						10,328,586	XXX	10,308,435	10,328,586	10,351,248	0	7,833	0	0	XXX	XXX	XXX	141,331	637,689	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						6,167,919,905	XXX	5,734,002,807	6,153,710,359	6,146,406,238	(1,037,563)	(3,167,559)	36,759	0	XXX	XXX	XXX	51,167,299	180,283,019	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
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						10,934,388,778	XXX	10,141,283,845	10,751,643,717	10,834,067,308	2,170,710	(9,531,904)	107,202	0	XXX	XXX	XXX	95,582,936	316,003,599	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						1,682,527,009	XXX	1,668,403,888	1,735,933,312	1,682,742,312	0	588,988	0	0	XXX	XXX	XXX	6,407,255	35,140,085	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						162,192,607	XXX	141,915,068	160,373,744	158,034,513	(2,914,964)	(145,647)	0	0	XXX	XXX	XXX	389,329	4,671,942	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						92,777,778	XXX	92,428,969	92,775,821	92,651,441	0	3,434	0	0	XXX	XXX	XXX	909,962	1,944,779	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						12,871,886,172	XXX	12,044,031,770	12,740,726,594	12,767,495,575	(744,253)	(9,085,129)	107,202	0	XXX	XXX	XXX	103,289,481	357,760,405	XXX	XXX

1.

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

1A	1A ...$ 5,254,883,023	1B ..$ 1,266,545,718	1C ..$ 687,036,852	1D ..$ 601,577,425	1E ..$ 596,577,668	1F ..$ 1,108,027,261	1G ..$ 945,026,694		
1B	2A ...$ 943,162,365	2B ..$ 1,011,017,338	2C ..$ 273,627,398						
1C	3A ...$ 8,104,982	3B ..$ 18,391,877	3C ..$ 21,791,858						
1D	4A ...$ 14,511,240	4B ..$ 12,356,095	4C ..$ 0						
1E	5A ...$ 1,331,594	5B ..$ 3,526,188	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	1,636,460	818.230	1,636,460	1,451,000	34,119	120,741	0	44,080	0	39,000	5,080	0	2.B FE	02/21/2013
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							1,636,460	XXX	1,636,460	1,451,000	34,119	120,741	0	44,080	0	39,000	5,080	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							1,636,460	XXX	1,636,460	1,451,000	34,119	120,741	0	44,080	0	39,000	5,080	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							1,636,460	XXX	1,636,460	1,451,000	34,119	120,741	0	44,080	0	39,000	5,080	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 ..$ 1,636,460	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			20,260.000	697,754	34.440	697,754	684,464	0	0	0	13,291	0	13,291	0	12/13/2023	
P73684-10-5	ONESPAWORLD HOLDINGS LTD WARRANTS		C	490,000.000	1,396,500	2.850	1,396,500	0	0	0	0	784,000	0	784,000	0	03/21/2019	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					2,094,254	XXX	2,094,254	684,464	0	0	0	797,291	0	797,291	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	211,961	0	0	0	0	0	07/18/2011	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					1,211,204	XXX	1,211,204	1,211,204	0	211,961	0	0	0	0	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					3,305,458	XXX	3,305,458	1,895,668	0	211,961	0	797,291	0	797,291	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	289,233,513	289,233.000	289,233,513	133,129,090	0	29,600,000	0	(2,999,601)	0	(2,999,601)	0	01/01/1985	
89431*-10-2	TRAVELERS CAS INS CO OF AMERICA			30,000.000	533,214,511	17,773.800	533,214,511	130,132,050	0	56,100,000	0	(11,840,269)	0	(11,840,269)	0	01/03/1972	
89431@-10-0	TRAVELERS CAS & SUR CO OF AMERICA			5,400.000	2,318,234,716	429,302.000	2,318,234,716	448,029,287	0	558,600,000	0	68,789,934	0	68,789,934	0	01/01/1974	
89432#-10-7	TRAVELERS CASUALTY CO OF CT			1,500.000	92,395,467	61,596.900	92,395,467	42,135,855	0	9,500,000	0	(497,559)	0	(497,559)	0	01/01/1990	
89432*-10-1	TRAVELERS COMMERCIAL INS CO			1,500.000	103,359,429	68,906.200	103,359,429	42,157,638	0	10,300,000	0	37,925	0	37,925	0	01/01/1990	
89432@-10-9	TRAVELERS EXCESS&SURPLUS LINES CO			100.000	68,599,409	685,994.000	68,599,409	41,500,000	0	0	0	1,862,963	0	1,862,963	0	01/01/1987	
C3300*-10-8	8527512 CANADA INC		A	83,712.000	596,037,972	7,120.100	596,037,972	801,511,508	0	0	0	(153,567,460)	0	(153,567,460)	0	05/31/2013	
C9082#-10-5	TRAVELERS INSURANCE COMPANY OF CANADA		A	280,000.000	480,493,234	1,716.040	480,493,234	157,315,454	0	0	0	85,649,626	0	85,649,626	0	01/01/1992	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					4,481,568,251	XXX	4,481,568,251	1,795,910,881	0	664,100,000	0	(12,564,442)	0	(12,564,442)	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					4,481,568,251	XXX	4,481,568,251	1,795,910,881	0	664,100,000	0	(12,564,442)	0	(12,564,442)	0	XXX	XXX
5989999999 - Total Common Stocks					4,484,873,709	XXX	4,484,873,709	1,797,806,549	0	664,311,961	0	(11,767,151)	0	(11,767,151)	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					4,486,510,169	XXX	4,486,510,169	1,799,257,549	34,119	664,432,702	0	(11,723,071)	39,000	(11,762,071)	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-BR-1	U S TREASURY NOTES .250 2024 03		01/09/2023	BAS-MERRILL LYNCH		19,014,911	20,000,000	16,160
91282C-EG-2	U S TREASURY NOTES 2.250 2024 03		01/13/2023	BAS-MERRILL LYNCH		52,532,056	54,000,000	350,481
91282C-EK-3	U S TREASURY NOTES 2.500 2024 04		02/03/2023	RBC CAPITAL MARKETS		14,600,441	15,000,000	101,519
91282C-EQ-0	U S TREASURY NOTES 2.750 2025 05		12/12/2023	TRAVELERS CASUALTY & SURETY OF AM		14,547,070	15,000,000	30,598
91282C-FP-1	U S TREASURY NOTES 4.250 2025 10		12/12/2023	TRAVELERS CASUALTY & SURETY OF AM		18,824,844	19,000,000	127,964
91282C-GA-3	U S TREASURY NOTES 4.000 2025 12		02/07/2023	WELLS FARGO SECURITIES		9,963,315	10,000,000	60,440
912828-XZ-8	U S TREASURY NOTES 2.750 2025 06		02/06/2023	WELLS FARGO SECURITIES		38,631,384	40,000,000	115,470
912828-X7-0	U S TREASURY NOTES 2.000 2024 04		01/30/2023	RBC CAPITAL MARKETS		16,449,549	17,000,000	86,409
912828-3V-0	U S TREASURY NOTES 2.500 2025 01		01/03/2023	WELLS FARGO SECURITIES		67,402,578	70,000,000	746,603
912828-6L-9	U S TREASURY NOTES 2.250 2026 03		12/12/2023	TRAVELERS CASUALTY & SURETY OF AM		14,242,969	15,000,000	67,316
36179X-VT-0	GNMA II PASS T #MA8726 5.500 2053 03		07/21/2023	GOLDMAN SACHS		14,403,001	14,449,850	50,775
36179Y-AS-3	GNMA II PASS T #MA9017 5.500 2053 07		07/25/2023	MORGAN STANLEY		9,835,781	9,882,879	39,257
36179Y-MJ-0	GNMA II PASS T #MA9361 5.000 2053 12		12/21/2023	MIZUHO INTERNATIONAL PLC		19,853,125	20,000,000	69,444
3622AB-4V-1	GNMA II PASS T #786336 4.500 2052 09		08/10/2023	J P MORGAN		27,015,384	28,004,285	45,507
3622AB-5G-3	GNMA II PASS T #786347 5.000 2052 09		06/23/2023	GOLDMAN SACHS		23,514,836	23,595,947	85,208
3622AC-FU-9	GNMA II PASS T #786579 5.500 2053 03		10/24/2023	MORGAN STANLEY		9,304,163	9,720,711	37,128
3622AC-H7-8	GNMA II PASS T #786654 5.000 2053 04		07/20/2023	J P MORGAN		15,462,959	15,621,616	49,902
3622AC-JB-7	GNMA II PASS T #786658 5.000 2053 04		05/31/2023	J P MORGAN		19,393,674	19,598,850	2,722
3622AC-JE-1	GNMA II PASS T #786661 5.500 2053 04		07/26/2023	J P MORGAN		9,687,001	9,635,062	38,273
3622AC-JG-6	GNMA II PASS T #786663 5.500 2053 04		07/26/2023	J P MORGAN		14,724,065	14,657,647	60,463
3622AC-KG-4	GNMA II PASS T #786695 5.000 2053 04		06/23/2023	BAS-MERRILL LYNCH		9,624,456	9,664,473	34,899
3622AC-NK-2	GNMA II PASS T #786794 5.000 2053 05		12/21/2023	VARIOUS		29,096,708	29,579,689	71,895
3622AC-PM-6	GNMA II PASS T #786828 5.500 2053 05		10/24/2023	BAS-MERRILL LYNCH		14,070,782	14,704,932	56,165
3622AC-R7-7	GNMA II PASS T #786910 5.500 2053 07		09/27/2023	CITIGROUP GLOBAL MARKETS		23,982,865	24,629,387	105,359
38375B-SH-6	GNR 2012-H11 CA CMO 1.750 2062 04		12/20/2023	PAR WRITE-UP		2,675	2,675	0
38375B-B7-6	GNR 2012-H30 VA CMO 1.750 2062 12		12/20/2023	PAR WRITE-UP		3,190	3,190	0
38376R-8F-6	GNR 2017-H18 HC CMO 2.000 2066 04		12/20/2023	PAR WRITE-UP		125,663	125,663	0
38383C-GW-4	GNR 2021-177 EA CMO 2.000 2049 09		08/29/2023	CITIGROUP GLOBAL MARKETS		10,468,803	12,531,626	0
83162C-R9-6	SBAP 2023-25A 1 4.910 2048 01		01/05/2023	BAS-MERRILL LYNCH		5,188,527	5,188,527	0
83162C-T6-0	SBAP 2023-25F 1 4.930 2048 06		06/08/2023	BAS-MERRILL LYNCH		5,061,684	5,061,684	0
83162C-U8-4	SBAP 2023-25J #SBAP 202 5.820 2048 10		10/05/2023	VARIOUS		11,275,000	11,275,000	0
83162C-V3-4	SBAP 2023-25K 1 5.710 2048 11		11/09/2023	VARIOUS		26,000,000	26,000,000	0
0109999999. Subtotal - Bonds - U.S. Governments						564,303,459	578,933,693	2,449,956
Bonds - U.S. States, Territories and Possessions								
762223-QA-6	RHODE ISLAND GO TAXABLE 5.263 2027 12		10/25/2023	BAS-MERRILL LYNCH		2,370,000	2,370,000	0
762223-QB-4	RHODE ISLAND GO TAXABLE 5.313 2028 12		10/25/2023	BAS-MERRILL LYNCH		4,200,000	4,200,000	0
882724-W4-5	TEXAS GENERAL OBLIGATION 5.869 2033 10		10/26/2023	PIPER JAFFRAY		2,500,000	2,500,000	0
882724-W6-0	TEXAS GENERAL OBLIGATION 6.069 2035 10		10/26/2023	PIPER JAFFRAY		2,000,000	2,000,000	0
882724-W9-4	TEXAS GENERAL OBLIGATION 6.249 2038 10		10/26/2023	PIPER JAFFRAY		2,500,000	2,500,000	0
97705M-A6-2	WISCONSIN GENERAL OBLIGA 4.000 2043 05		01/10/2023	MORGAN STANLEY		9,153,090	9,000,000	0
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						22,723,090	22,570,000	0
Bonds - U.S. Political Subdivisions of States, Territories and Possessions								
108673-RF-3	BRIDGEWATER-RARITAN REGL .050 2046 07		12/13/2023	RBC CAPITAL MARKETS		2,409,273	6,780,000	0
108673-RG-1	BRIDGEWATER-RARITAN REGL .050 2047 07		12/13/2023	RBC CAPITAL MARKETS		2,275,723	6,855,000	0
108673-RH-9	BRIDGEWATER-RARITAN REGL .050 2048 07		12/13/2023	RBC CAPITAL MARKETS		1,490,491	4,758,000	0
139078-GC-7	CANYONS SCHOOL DISTRICT 1.750 2036 06		06/12/2023	MORGAN STANLEY		4,325,307	5,765,000	50,164
15722T-JV-4	CHABOT-LAS POSITAS CCD G 1.790 2030 08		12/18/2023	PIPER JAFFRAY		872,387	1,045,000	7,222
232769-HM-4	CYPRESS-FAIRBANKS ISD GO 2.250 2042 02		12/19/2023	BAS-MERRILL LYNCH		2,891,640	4,000,000	31,500
25009X-QU-2	DES MOINES GENERAL OBLIG 1.875 2039 06		06/07/2023	J P MORGAN CHASE SECURITIES INC		2,426,606	3,470,000	1,446
278445-JV-4	EAU CLAIRE AREA SCH DIST 3.750 2041 04		01/19/2023	ROBERT W BAIRD & CO		7,457,274	7,565,000	0
278445-JW-2	EAU CLAIRE AREA SCH DIST 3.875 2042 04		01/19/2023	ROBERT W BAIRD & CO		7,828,529	7,855,000	0
385444-EK-6	GRAND FORKS GENERAL OBLI 5.000 2044 12		10/24/2023	HILLTOP SECURITIES		840,631	845,000	0
385444-EM-2	GRAND FORKS GENERAL OBLI 5.000 2046 12		10/24/2023	HILLTOP SECURITIES		827,093	835,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
385444-EN-0	GRAND FORKS GENERAL OBLI 5.000 2047 12		10/24/2023	HILLTOP SECURITIES		820,829	830,000	0
385444-EP-5	GRAND FORKS GENERAL OBLI 5.000 2048 12		10/24/2023	HILLTOP SECURITIES		815,694	825,000	0
498531-KQ-4	KLEIN ISD GENERAL OBLIGA 4.000 2046 08		12/20/2023	MORGAN STANLEY		7,932,000	8,000,000	125,333
675635-MM-5	OCONOMOWOC AREA SCH DIST 3.000 2030 04		06/29/2023	BAS-MERRILL LYNCH		1,708,067	1,785,000	13,685
675635-MN-3	OCONOMOWOC AREA SCH DIST 3.100 2031 04		06/29/2023	BAS-MERRILL LYNCH		1,764,928	1,840,000	14,577
717087-2Z-2	PFLUGERVILLE GENERAL OBL 1.875 2035 08		12/15/2023	RBC CAPITAL MARKETS		252,150	320,000	2,300
717087-3A-6	PFLUGERVILLE GENERAL OBL 1.875 2036 08		12/15/2023	RBC CAPITAL MARKETS		404,962	530,000	3,809
717087-3B-4	PFLUGERVILLE GENERAL OBL 2.000 2037 08		12/15/2023	RBC CAPITAL MARKETS		259,430	340,000	2,607
727199-C6-6	PLANO ISD GENERAL OBLIGA 3.625 2039 02		01/11/2023	RBC CAPITAL MARKETS		31,257,097	31,655,000	0
727730-LB-7	PLATTE CO SCH DIST PARK 4.000 2042 03		01/13/2023	BAS-MERRILL LYNCH		10,290,131	10,165,000	0
745763-LY-6	PULASKI CMNTY SCH DIST G 4.000 2039 03		01/25/2023	ROBERT W BAIRD & CO		1,773,398	1,750,000	0
745763-LZ-3	PULASKI CMNTY SCH DIST G 4.000 2040 03		01/25/2023	ROBERT W BAIRD & CO		2,275,498	2,255,000	0
745763-MA-7	PULASKI CMNTY SCH DIST G 4.000 2041 03		01/25/2023	ROBERT W BAIRD & CO		2,515,100	2,500,000	0
745763-MB-5	PULASKI CMNTY SCH DIST G 4.000 2042 03		01/25/2023	ROBERT W BAIRD & CO		2,507,525	2,500,000	0
745763-MC-3	PULASKI CMNTY SCH DIST G 4.000 2043 03		01/25/2023	ROBERT W BAIRD & CO		1,000,590	1,000,000	0
777602-GW-7	ROSEMOUNT PORT AUTH GO T 5.230 2043 07		09/21/2023	RBC CAPITAL MARKETS		4,408,084	4,630,000	36,322
797508-KB-3	SAN DIEGUITO UHSD GO TAX 1.994 2031 08		10/31/2023	ROBERT W BAIRD & CO		694,776	910,000	4,587
829596-XK-6	SIOUX FALLS SCH DIST #49 1.326 2027 08		11/20/2023	BAS-MERRILL LYNCH		1,537,760	1,750,000	7,155
829596-XL-4	SIOUX FALLS SCH DIST #49 1.516 2028 08		11/20/2023	BAS-MERRILL LYNCH		739,600	860,000	4,020
829596-XM-2	SIOUX FALLS SCH DIST #49 1.722 2029 08		11/20/2023	BAS-MERRILL LYNCH		1,054,663	1,250,000	6,637
791319-LN-4	ST LOUIS CO SD C-2 PARKW 1.875 2040 03		06/15/2023	BAS-MERRILL LYNCH		7,935,446	11,485,000	65,201
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						115,592,680	136,953,000	376,565
Bonds - U.S. Special Revenues								
25477G-WX-9	DISTRICT OF COLUMBIA INC 5.253 2033 05		11/15/2023	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	0
25477G-WY-7	DISTRICT OF COLUMBIA INC 5.403 2037 05		11/15/2023	CITIGROUP GLOBAL MARKETS		15,135,000	15,135,000	0
56045R-7K-9	MAINE MUNI BOND BANK S20 4.750 2041 11		10/04/2023	MORGAN STANLEY		1,663,918	1,660,000	0
56045R-7L-7	MAINE MUNI BOND BANK S20 4.750 2042 11		10/04/2023	MORGAN STANLEY		1,682,894	1,685,000	0
576051-WA-0	MASSACHUSETTS WTR RES AU 2.223 2027 08		01/04/2023	MORGAN STANLEY		24,401,331	26,890,000	257,371
576051-WC-6	MASSACHUSETTS WTR RES AU 2.303 2029 08		01/05/2023	MORGAN STANLEY		10,216,623	11,755,000	118,815
64985H-2A-4	NEW YORK ENVIRON FAC COR 5.000 2048 09		11/01/2023	RAMIREZ & CO INC		3,042,030	3,000,000	0
68607D-VJ-1	OREGON DEPT OF TRANS HWY 1.760 2032 11		01/10/2023	MORGAN STANLEY		10,980,200	14,000,000	39,013
3133BN-AX-1	FHLMC PASS THR #QF0922 5.000 2052 09		01/30/2023	J P MORGAN		9,175,205	9,138,081	0
3133KP-DJ-4	FHLMC PASS THR #RA7305 4.000 2052 05		11/29/2023	BAS-MERRILL LYNCH		20,406,480	22,260,350	71,728
3133KP-PA-0	FHLMC PASS THR #RA7617 5.000 2052 07		12/19/2023	MORGAN STANLEY		12,978,737	13,120,189	34,623
3133KP-QZ-4	FHLMC PASS THR #RA7672 4.500 2052 07		12/08/2023	BARCLAYS CAPITAL INC		26,241,838	27,641,172	38,007
3133KR-B2-9	FHLMC PASS THR #RA9057 5.000 2053 05		12/19/2023	MORGAN STANLEY		13,839,883	14,017,289	36,990
3133KR-MV-3	FHLMC PASS THR #RA9372 5.500 2053 07		06/21/2023	WELLS FARGO SECURITIES		19,424,740	19,217,551	64,592
3133KR-PQ-1	FHLMC PASS THR #RA9431 5.500 2053 07		09/25/2023	GOLDMAN SACHS		18,997,481	19,478,352	77,372
3133KR-5P-5	FHLMC PASS THR #RA9854 6.000 2053 09		10/18/2023	GOLDMAN SACHS		19,031,034	19,533,095	58,599
3132D6-DX-5	FHLMC PASS THR #SB8218 5.500 2038 03		08/01/2023	VARIOUS		17,069,839	17,026,248	5,202
3132DP-D3-9	FHLMC PASS THR #SD1922 5.000 2052 11		02/08/2023	WELLS FARGO SECURITIES		18,870,179	18,870,179	23,588
3132DQ-B4-7	FHLMC PASS THR #SD2759 5.500 2053 05		09/15/2023	CITIGROUP GLOBAL MARKETS		18,964,176	19,222,478	52,862
3132DQ-CB-0	FHLMC PASS THR #SD2766 6.000 2053 04		10/26/2023	STONEX FINANCIAL		14,545,105	14,839,578	71,725
3132DQ-QU-3	FHLMC PASS THR #SD3167 5.000 2053 06		08/28/2023	CITIGROUP GLOBAL MARKETS		18,867,827	19,373,350	78,032
3132DQ-3T-1	FHLMC PASS THR #SD3510 6.000 2053 06		08/03/2023	WELLS FARGO SECURITIES		18,941,566	18,882,558	18,883
3132E0-FR-8	FHLMC PASS THR #SD3776 6.000 2053 08		09/05/2023	WELLS FARGO SECURITIES		18,523,907	18,506,557	18,507
3132E0-JF-0	FHLMC PASS THR #SD3862 5.500 2053 09		10/03/2023	SANTANDER INVESTMENTS		18,905,744	19,699,896	12,039
3132DV-MA-0	FHLMC PASS THR #SD7553 3.000 2052 03		10/04/2023	CITIGROUP GLOBAL MARKETS		23,208,072	28,128,333	11,720
3132DW-EK-5	FHLMC PASS THR #SD8238 4.500 2052 08		02/15/2023	CITIGROUP GLOBAL MARKETS		4,441,201	4,567,522	9,135
3132DW-EL-3	FHLMC PASS THR #SD8239 5.000 2052 08		02/07/2023	GOLDMAN SACHS		8,947,431	8,975,128	9,972
3132DW-ET-6	FHLMC PASS THR #SD8246 5.000 2052 09		02/07/2023	VARIOUS		27,099,810	27,193,287	30,215
3132DW-FQ-1	FHLMC PASS THR #SD8275 4.500 2052 12		09/14/2023	WELLS FARGO SECURITIES		26,739,807	28,364,095	60,274
3140LX-GS-8	FNMA PASS THRU #BT8308 4.500 2052 08		06/07/2023	MORGAN STANLEY		22,371,139	23,199,431	23,199
3140N3-AU-3	FNMA PASS THRU #BN9918 5.000 2052 10		01/31/2023	CITIGROUP GLOBAL MARKETS		13,662,446	13,552,333	1,882
3140QL-RW-8	FNMA PASS THRU #CB1400 3.000 2051 08		11/15/2023	J P MORGAN		20,520,447	24,393,937	32,525

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
3140QQ-B7-9	FNMA PASS THRU #CB4561 5.000 2052 09		12/19/2023	WELLS FARGO SECURITIES		22,548,067	22,647,148	62,909
3140QQ-KA-2	FNMA PASS THRU #CB4788 5.000 2052 10		12/22/2023	MORGAN STANLEY		25,095,096	25,340,582	87,988
3140QQ-LV-5	FNMA PASS THRU #CB4839 5.500 2052 10		08/15/2023	WELLS FARGO SECURITIES		27,251,627	27,679,799	67,662
3140QS-UC-3	FNMA PASS THRU #CB6878 6.000 2053 08		08/16/2023	SANTANDER INVESTMENTS		9,730,816	9,747,570	27,618
3140QS-2Y-6	FNMA PASS THRU #CB7090 5.000 2053 09		09/18/2023	BARCLAYS CAPITAL INC		19,074,522	19,755,149	52,132
3140XG-B3-2	FNMA PASS THRU #FS0957 3.000 2052 03		12/01/2023	WELLS FARGO SECURITIES		16,187,853	18,925,379	4,731
3140XK-5X-4	FNMA PASS THRU #FS4461 5.000 2053 04		09/19/2023	NOMURA		13,926,273	14,457,707	40,160
3140XL-PS-1	FNMA PASS THRU #FS4932 6.000 2053 06		08/23/2023	MORGAN STANLEY		9,645,134	9,657,206	38,629
3140XL-VM-7	FNMA PASS THRU #FS5119 6.000 2053 07		07/06/2023	MORGAN STANLEY		14,054,010	13,998,236	20,997
3140XL-WR-5	FNMA PASS THRU #FS5155 5.000 2053 07		08/14/2023	MIZUHO INTERNATIONAL PLC		23,207,490	23,715,143	49,407
3140XL-WS-3	FNMA PASS THRU #FS5156 5.000 2053 04		08/09/2023	MIZUHO INTERNATIONAL PLC		23,882,055	24,146,154	33,536
3140XL-Y6-9	FNMA PASS THRU #FS5232 6.000 2053 07		08/21/2023	MORGAN STANLEY		19,688,621	19,590,668	71,832
3140XL-5D-6	FNMA PASS THRU #FS5343 6.000 2053 07		08/23/2023	CITIGROUP GLOBAL MARKETS		14,294,039	14,318,649	57,275
3140XL-5Z-7	FNMA PASS THRU #FS5363 4.000 2048 03		08/22/2023	J P MORGAN		12,372,849	13,266,248	33,903
3140XM-G7-5	FNMA PASS THRU #FS5621 3.000 2048 08		08/22/2023	STONEX FINANCIAL		10,171,335	11,634,771	22,300
3140XM-MW-3	FNMA PASS THRU #FS5772 5.000 2053 06		09/18/2023	NOMURA		4,712,324	4,891,752	12,909
3140XM-YF-7	FNMA PASS THRU #FS6109 3.000 2052 06		11/09/2023	J P MORGAN		18,054,478	21,694,186	21,694
31418E-HP-8	FNMA PASS THRU #MA 4737 5.000 2052 08		01/27/2023	GOLDMAN SACHS		17,977,895	17,917,703	74,657
31418E-E6-3	FNMA PASS THRU #MA4656 4.500 2052 07		02/15/2023	VARIOUS		35,656,854	36,391,798	95,528
31418E-F2-1	FNMA PASS THRU #MA4684 4.500 2052 06		11/29/2023	WELLS FARGO SECURITIES		16,872,838	17,914,094	64,939
31418E-HK-9	FNMA PASS THRU #MA4733 4.500 2052 09		06/12/2023	MORGAN STANLEY		35,639,560	36,906,789	55,360
31418E-J6-8	FNMA PASS THRU #MA4784 4.500 2052 10		02/09/2023	MORGAN STANLEY		9,077,012	9,278,530	13,918
31418E-LW-8	FNMA PASS THRU #MA4840 4.500 2052 12		09/06/2023	TD SECURITIES		12,322,556	13,136,397	11,494
31418E-LY-4	FNMA PASS THRU #MA4842 5.500 2052 12		12/18/2023	TD SECURITIES		27,728,800	27,605,868	80,134
31418E-M8-0	FNMA PASS THRU #MA4882 5.000 2037 12		08/30/2023	WELLS FARGO SECURITIES		27,909,393	28,191,306	0
31418E-PW-4	FNMA PASS THRU #MA4936 5.500 2038 02		08/16/2023	WELLS FARGO SECURITIES		24,383,268	24,425,249	59,706
31418E-RA-0	FNMA PASS THRU #MA4980 6.000 2053 04		10/03/2023	GOLDMAN SACHS		14,439,295	14,755,148	9,837
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,014,800,146	1,055,315,215	2,428,124
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00287Y-BF-5	ABBVIE INC 4.250 2028 11		08/29/2023	VARIOUS		20,113,320	20,566,000	219,650
005095-AA-2	ACUSHNET CO (144A) 7.375 2028 10		10/24/2023	TD SECURITIES		2,000,000	2,000,000	9,424
009158-BF-2	AIR PRODUCTS & CHEMICALS 4.800 2033 03		06/21/2023	CITIGROUP GLOBAL MARKETS		5,483,806	5,435,000	79,713
01741R-AH-5	ALLEGHENY TECH 5.875 2027 12		10/26/2023	BNP PARIBAS		1,311,570	1,416,000	34,431
02361D-BA-7	AMEREN ILLINOIS 4.950 2033 06		12/19/2023	GOLDMAN SACHS & CO		2,024,940	2,000,000	5,500
025816-CY-3	AMERICAN EXPRESS 3.950 2025 08		01/12/2023	TD SECURITIES		9,850,700	10,000,000	179,944
02665W-EF-4	AMERICAN HONDA FINANCE 4.600 2025 04	C	04/13/2023	SOCIETY GENERALE AMERICAS		4,998,300	5,000,000	0
03027X-CE-8	AMERICAN TOWER CORP 5.800 2028 11		09/12/2023	RBC CAPITAL MARKETS		2,994,840	3,000,000	0
031162-DM-9	AMGEN INC 5.250 2025 03		02/21/2023	J P MORGAN CHASE SECURITIES INC		4,995,200	5,000,000	0
031162-DN-7	AMGEN INC 5.507 2026 03		02/16/2023	GOLDMAN SACHS & CO		7,002,100	7,000,000	0
031162-DQ-0	AMGEN INC 5.250 2030 03		02/15/2023	BAS-MERRILL LYNCH		2,993,070	3,000,000	0
031162-DR-8	AMGEN INC 5.250 2033 03		02/15/2023	CITIGROUP GLOBAL MARKETS		4,984,250	5,000,000	0
032177-AJ-6	AMSTED INDUSTRIES (144A) 4.625 2030 05		10/25/2023	VARIOUS		1,637,500	2,000,000	41,625
03522A-AG-5	ANHEUSER-BUSCH INBEV WOR 3.650 2026 02	C	02/08/2023	GOLDMAN SACHS & CO		1,443,500	1,486,000	1,356
045054-AQ-6	ASHTEAD CAPITAL INC (144 5.550 2033 05	C	01/25/2023	BAS-MERRILL LYNCH		3,011,430	3,000,000	0
04636N-AH-6	ASTRAZENECA FINANCE LLC 4.875 2033 03	C	06/13/2023	GOLDMAN SACHS & CO		4,129,537	4,091,000	56,507
049560-AZ-8	ATMOS ENERGY CORP 5.900 2033 11		10/12/2023	BAS-MERRILL LYNCH		3,014,940	3,000,000	2,950
06051G-LE-7	BANK OF AMERICA CORP 5.080 2027 01		01/17/2023	BAS-MERRILL LYNCH		9,000,000	9,000,000	0
05565E-AH-8	BMW US CAPITAL LLC (144A 2.800 2026 04	C	07/25/2023	RBC CAPITAL MARKETS		3,430,423	3,630,000	29,927
110122-DZ-8	BRISTOL-MYERS SQUIBB 5.900 2033 11		10/30/2023	J P MORGAN CHASE SECURITIES INC		6,983,760	7,000,000	0
115637-AU-4	BROWN-FORMAN 4.750 2033 04		12/18/2023	VARIOUS		5,009,130	5,000,000	61,090
05605H-AC-4	BWX TECHNOLOGIES (144A) 4.125 2029 04		10/12/2023	VARIOUS		2,621,213	3,010,000	345
12769G-AB-6	CAESARS ENTERTAIN INC (1 7.000 2030 02		11/15/2023	GOLDMAN SACHS & CO		2,985,000	3,000,000	53,667
133131-BA-9	CAMDEN PROPERTY TRUST 5.850 2026 11		10/31/2023	J P MORGAN CHASE SECURITIES INC		4,999,850	5,000,000	0
14448C-AY-0	CARRIER GLOBAL CORP (144 5.900 2034 03		12/18/2023	VARIOUS		6,217,050	6,000,000	9,833
15189X-BB-3	CENTERPOINT ENERGY HOUST 4.950 2033 04		08/29/2023	WELLS FARGO SECURITIES		9,795,700	10,000,000	217,250

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
15189Y-AG-1	CENTERPOINT ENERGY RESOU 5.250 2028 03		02/21/2023	SCOTIA CAPITAL		4,984,000	5,000,000	0
17252M-AN-0	CINTAS CORPORATION NO 2 3.700 2027 04		08/14/2023	VARIOUS		5,934,044	6,190,000	85,886
201723-AR-4	COMMERCIAL METALS CO 4.375 2032 03		10/16/2023	VARIOUS		1,646,250	2,000,000	7,899
202795-JX-9	COMMONWEALTH EDISON 4.900 2033 02		01/17/2023	VARIOUS		9,118,420	9,000,000	6,125
203372-AX-5	COMMSCOPE INC (144A) 4.750 2029 09		11/01/2023	RBC CAPITAL MARKETS		634,500	900,000	7,363
20338Q-AD-5	COMMSCOPE INC (144A) 6.000 2026 03		10/30/2023	JEFFERIES & CO INC		719,313	850,000	8,500
20826F-BF-2	CONOCOPHILLIPS 5.050 2033 09		08/08/2023	TD SECURITIES		2,994,210	3,000,000	0
209111-GF-4	CONSOLIDATED EDISON CO 0 5.500 2034 03		11/20/2023	BAS-MERRILL LYNCH		2,982,090	3,000,000	0
22822V-BA-8	CROWN CASTLE INC 5.000 2028 01		01/10/2023	MUFG SECURITIES AMERICAS INC		2,987,700	3,000,000	417
126307-BB-2	CSC HOLDINGS LLC (144A) 4.125 2030 12		02/17/2023	J P MORGAN CHASE SECURITIES INC		560,000	800,000	7,425
126408-HB-2	CSX CORP 3.400 2024 08		01/12/2023	BAS-MERRILL LYNCH		4,899,600	5,000,000	78,389
126650-CL-2	CVS HEALTH CORP 3.875 2025 07		07/18/2023	GOLDMAN SACHS & CO		9,745,500	10,000,000	0
126650-DS-6	CVS HEALTH CORP 5.000 2026 02		02/14/2023	GOLDMAN SACHS & CO		3,988,920	4,000,000	0
233853-AT-7	DAIMLER TRUCK FINANCE NA 5.400 2028 09		09/12/2023	WELLS FARGO SECURITIES		9,905,900	10,000,000	52,500
24703D-BJ-9	DELL INT LLC/ EMC CORP 5.250 2028 02		01/09/2023	WELLS FARGO SECURITIES		1,999,100	2,000,000	0
23357*-AV-3	DTE GAS COMPANY 5.570 2030 10		09/12/2023	U S BANCORP		6,000,000	6,000,000	0
26444H-AQ-4	DUKE ENERGY FLORIDA 5.875 2033 11		11/06/2023	GOLDMAN SACHS & CO		2,994,570	3,000,000	0
278062-AH-7	EATON CORP 4.150 2033 03		09/25/2023	MIZUHO INTERNATIONAL PLC		4,554,950	5,000,000	6,917
532457-CF-3	ELI LILLY 4.700 2033 02		10/04/2023	BNP PARIBAS		4,754,800	5,000,000	25,458
29273V-AR-1	ENERGY TRANSFER LP 6.050 2026 12		10/12/2023	BAS-MERRILL LYNCH		1,997,520	2,000,000	1,008
29366M-AD-0	ENTERGY ARKANSAS 5.150 2033 01		01/03/2023	MIZUHO INTERNATIONAL PLC		996,730	1,000,000	0
29379V-CC-5	ENTERPRISE PRODUCTS OPER 5.050 2026 01		01/05/2023	RBC CAPITAL MARKETS		4,994,650	5,000,000	0
29379V-CD-3	ENTERPRISE PRODUCTS OPER 5.350 2033 01		01/03/2023	J P MORGAN CHASE SECURITIES INC		4,990,150	5,000,000	0
26884T-AW-2	ERAC USA FINANCE LLC (14 4.900 2033 05		10/17/2023	VARIOUS		7,186,075	7,589,000	153,799
303250-AF-1	FAIR ISAAC (144A) 4.000 2028 06		11/07/2023	GOLDMAN SACHS & CO		1,822,500	2,000,000	32,000
337120-AA-7	FIRST STUDENT BIDCO (144 4.000 2029 07		11/01/2023	MORGAN STANLEY		810,000	1,000,000	10,333
337738-BG-2	FISERV INC 5.375 2028 08		08/14/2023	BAS-MERRILL LYNCH		2,992,200	3,000,000	0
341081-GK-7	FLORIDA POWER & LIGHT 5.050 2028 04		02/28/2023	CITIGROUP GLOBAL MARKETS		4,993,500	5,000,000	0
341081-GQ-4	FLORIDA POWER & LIGHT 4.800 2033 05		09/27/2023	RBC CAPITAL MARKETS		1,898,900	2,000,000	34,933
34964C-AH-9	FORTUNE BRANDS INNOVATIO 5.875 2033 06		06/07/2023	MORGAN STANLEY		1,997,080	2,000,000	0
365417-AA-2	GARDEN SPINCO CORP (144A 8.625 2030 07		10/25/2023	VARIOUS		4,004,625	3,885,000	86,572
427866-BJ-6	HERSHEY COMPANY 4.500 2033 05		12/12/2023	VARIOUS		6,409,704	6,561,000	63,182
459200-KS-9	IBM CORP 4.000 2025 07		01/10/2023	MORGAN STANLEY		3,246,144	3,300,000	60,500
459200-KW-0	IBM CORP 4.500 2026 02		01/30/2023	GOLDMAN SACHS & CO		3,992,120	4,000,000	0
46124H-AF-3	INTUIT INC 5.125 2028 09		10/31/2023	J P MORGAN CHASE SECURITIES INC		3,654,160	3,708,000	24,810
46266T-AE-8	IQVIA INC (144A) 6.250 2029 02		11/14/2023	J P MORGAN CHASE SECURITIES INC		1,997,160	2,000,000	0
465685-AS-4	ITC HOLDINGS CORP (144A) 5.400 2033 06		06/12/2023	DEUTSCHE BANC		6,944,000	7,000,000	13,650
50077L-AL-0	KRAFT HEINZ FOODS CO 5.000 2035 07		12/14/2023	VARIOUS		2,144,207	2,178,000	45,610
526107-AG-2	LENNOX INTERNATIONAL INC 5.500 2028 09		09/07/2023	WELLS FARGO SECURITIES		4,994,800	5,000,000	0
538034-AV-1	LIVE NATION ENTERTAINMEN 6.500 2027 05		10/31/2023	TRUIST SECURITIES		975,000	1,000,000	30,153
571903-BE-2	MARRIOTT INTERNATIONAL 4.625 2030 06		10/04/2023	RBC CAPITAL MARKETS		2,726,640	3,000,000	42,781
571903-BL-6	MARRIOTT INTERNATIONAL 4.900 2029 04		09/19/2023	VARIOUS		3,099,503	3,228,000	76,450
571676-AJ-4	MARS INC (144A) .875 2026 07		01/18/2023	CITIGROUP GLOBAL MARKETS		4,436,850	5,000,000	486
57629W-DL-1	MASSMUTUAL GLOBAL FUNDIN 5.050 2027 12		01/12/2023	BAS-MERRILL LYNCH		6,129,120	6,000,000	33,667
579780-AT-4	MCCORMICK & COMPANY INC 4.950 2033 04		07/17/2023	J P MORGAN CHASE SECURITIES INC		2,959,410	3,000,000	42,488
58507L-BC-2	MEDTRONIC GLOBAL HOLDING 4.500 2033 03		09/25/2023	HSBC		7,528,480	8,000,000	177,000
59217G-GU-7	MET LIFE GLOBAL FUNDING 1.550 2031 01		08/01/2023	GOLDMAN SACHS & CO		5,396,945	6,930,000	7,758
595017-BA-1	MICROCHIP TECHNOLOGY INC 4.250 2025 09		08/17/2023	VARIOUS		4,068,956	4,184,000	83,971
594918-CG-7	MICROSOFT CORP (144A) 3.400 2026 09		11/06/2023	EXCHANGED		1,897,500	2,000,000	9,633
594918-CH-5	MICROSOFT CORP (144A) 3.400 2027 06		11/06/2023	EXCHANGED		937,360	1,000,000	13,317
61747Y-EZ-4	MORGAN STANLEY 5.050 2027 01		01/18/2023	MORGAN STANLEY		2,012,360	2,000,000	281
61945C-AH-6	MOSAIC CO 5.375 2028 11		12/04/2023	BAS-MERRILL LYNCH		2,998,440	3,000,000	0
624758-AF-5	MUELLER WATER PRODUCTS (4.000 2029 06		11/29/2023	WELLS FARGO SECURITIES		1,770,000	2,000,000	36,889
62829D-2A-7	MUTUAL OF OMAHA GLOBAL F 5.800 2026 07		07/20/2023	MIZUHO INTERNATIONAL PLC		1,498,575	1,500,000	0
637432-PA-7	NATIONAL RURAL UTILITIES 5.800 2033 01		02/02/2023	MIZUHO INTERNATIONAL PLC		2,177,460	2,000,000	7,733

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64952W-EY-5	NEW YORK LIFE GLOBAL FUN 4.850 2028 01		01/04/2023	J P MORGAN CHASE SECURITIES INC		8,994,870	9,000,000	0
655663-AA-0	NORDSON CORP 5.600 2028 09		09/28/2023	CITIGROUP GLOBAL MARKETS		3,379,413	3,417,000	10,099
655663-AB-8	NORDSON CORP 5.800 2033 09		09/20/2023	VARIOUS		10,019,750	10,000,000	8,056
655844-CQ-9	NORFOLK SOUTHERN CORP 4.450 2033 03		01/26/2023	GOLDMAN SACHS & CO		9,965,000	10,000,000	0
655844-CR-7	NORFOLK SOUTHERN CORP 5.050 2030 08		07/31/2023	WELLS FARGO SECURITIES		4,989,800	5,000,000	0
666807-CH-3	NORTHROP GRUMMAN CORP 4.700 2033 03		10/05/2023	VARIOUS		12,322,090	13,000,000	24,806
67103H-AM-9	O'REILLY AUTOMOTIVE INC 5.750 2026 11		11/13/2023	BAS-MERRILL LYNCH		2,998,620	3,000,000	0
677415-CV-1	OHIO POWER COMPANY 5.000 2033 06		07/17/2023	RBC CAPITAL MARKETS		4,212,867	4,263,000	40,854
68389X-BM-6	ORACLE CORP 2.650 2026 07		07/25/2023	SUMRIDGE PARTNERS LLC		1,861,480	2,000,000	1,767
68389X-BN-4	ORACLE CORP 3.250 2027 11		07/26/2023	GOLDMAN SACHS & CO		4,466,776	4,808,000	31,686
68902V-AP-2	OTIS WORLDWIDE CORP 5.250 2028 08		08/14/2023	GOLDMAN SACHS & CO		11,956,800	12,000,000	0
69007T-AG-9	OUTFRONT MEDIA CAP (144A 7.375 2031 02		11/07/2023	BAS-MERRILL LYNCH		100,000	100,000	0
69371R-S3-1	PACCAR FINANCIAL CORP 4.600 2028 01		01/04/2023	J P MORGAN CHASE SECURITIES INC		4,991,600	5,000,000	0
70959W-AK-9	PENSKE AUTO GROUP 3.750 2029 06		10/19/2023	VARIOUS		2,447,700	2,956,000	38,695
717081-DV-2	PFIZER INC 2.750 2026 06		01/12/2023	BARCLAYS CAPITAL INC		4,785,150	5,000,000	16,806
716973-AE-2	PFIZER INVESTMENT ENTERP 4.750 2033 05		10/12/2023	RBC CAPITAL MARKETS		4,713,850	5,000,000	96,979
69351U-BA-0	PPL ELECTRIC UTILITIES 5.000 2033 05		08/29/2023	MIZUHO INTERNATIONAL PLC		12,370,000	12,500,000	310,764
74153W-CT-4	PRICOA GLOBAL FUNDING 1 5.550 2026 08		08/28/2023	VARIOUS		23,796,908	23,785,000	2,709
69370C-AC-4	PTC INC (144A) 4.000 2028 02		10/18/2023	VARIOUS		1,780,624	2,011,000	14,445
744538-AF-6	PUBLIC SERVICE CO OF NEW 5.350 2033 10		10/24/2023	BAS-MERRILL LYNCH		2,837,419	2,945,000	13,567
744533-BQ-2	PUBLIC SERVICE CO OF OKL 5.250 2033 01		01/03/2023	WELLS FARGO SECURITIES		3,987,600	4,000,000	0
756109-BR-4	REALTY INCOME CORP 4.850 2030 03		01/10/2023	GOLDMAN SACHS & CO		1,971,180	2,000,000	0
758750-AC-7	REGAL REXNORD CORP (144A 6.050 2026 02		01/10/2023	J P MORGAN CHASE SECURITIES INC		3,015,510	3,000,000	0
758750-AD-5	REGAL REXNORD CORP (144A 6.050 2028 04		01/09/2023	J P MORGAN CHASE SECURITIES INC		5,996,160	6,000,000	0
749571-AG-0	RHP HOTEL PPTY (144A) 4.500 2029 02		10/12/2023	VARIOUS		1,720,000	2,000,000	15,250
771196-CH-3	ROCHE HOLDINGS INC 5.593 2033 11	C	11/06/2023	BARCLAYS CAPITAL INC		12,000,000	12,000,000	0
771196-CF-7	ROCHE HOLDINGS INC (144A 5.338 2028 11	C	11/06/2023	DEUTSCHE BANC		5,000,000	5,000,000	0
78409V-BP-8	S&P GLOBAL INC (144A) 5.250 2033 09		09/08/2023	DEUTSCHE BANC		2,006,300	2,000,000	0
79466L-AF-1	SALESFORCE INC 3.700 2028 04		11/15/2023	GOLDMAN SACHS & CO		4,759,200	5,000,000	18,500
808625-AA-5	SCIENCE APPLICATIONS INT 4.875 2028 04		10/19/2023	WELLS FARGO SECURITIES		3,204,990	3,576,000	10,654
81762P-AE-2	SERVICE NOW INC 1.400 2030 09		10/12/2023	J P MORGAN CHASE SECURITIES INC		5,317,830	7,000,000	12,250
8426EP-AG-3	SOUTHERN CO GAS CAPITAL 5.750 2033 09		09/11/2023	BAS-MERRILL LYNCH		4,994,700	5,000,000	0
855244-AP-4	STARBUCKS CORP 3.500 2028 03		08/07/2023	BAS-MERRILL LYNCH		4,716,450	5,000,000	76,806
855244-BE-8	STARBUCKS CORP 4.750 2026 02		02/10/2023	GOLDMAN SACHS & CO		1,997,800	2,000,000	0
871829-BF-3	SYSCO CORP 3.250 2027 07		11/21/2023	J P MORGAN CHASE SECURITIES INC		4,648,650	5,000,000	58,229
871829-BS-5	SYSCO CORP 5.750 2029 01		11/06/2023	J P MORGAN CHASE SECURITIES INC		3,991,360	4,000,000	0
87264A-DC-6	T-MOBILE USA INC 5.750 2034 01		09/11/2023	CITIGROUP GLOBAL MARKETS		4,992,750	5,000,000	0
92338C-AA-1	VERALTO CORP (144A) 5.500 2026 09		09/11/2023	CITIGROUP GLOBAL MARKETS		4,999,200	5,000,000	0
92338C-AC-7	VERALTO CORP (144A) 5.350 2028 09		09/11/2023	CITIGROUP GLOBAL MARKETS		4,996,750	5,000,000	0
92338C-AE-3	VERALTO CORP (144A) 5.450 2033 09		09/11/2023	CITIGROUP GLOBAL MARKETS		4,984,750	5,000,000	0
928668-BU-5	VOLKSWAGEN GROUP AMERICA 5.800 2025 09	C	09/05/2023	MORGAN STANLEY		4,999,450	5,000,000	0
929043-AK-3	VORNADO REALTY TRUST 2.150 2026 06		12/11/2023	SUMRIDGE PARTNERS LLC		963,875	1,100,000	788
931427-AS-7	WALGREENS BOOTS ALLIANCE 3.200 2030 04		12/15/2023	BNP PARIBAS		1,029,060	1,200,000	6,827
931142-FA-6	WALMART INC 4.000 2026 04		04/14/2023	J P MORGAN CHASE SECURITIES INC		3,761,404	3,770,000	0
94106L-BV-0	WASTE MANAGEMENT INC 4.875 2029 02		07/27/2023	BARCLAYS CAPITAL INC		4,965,700	5,000,000	0
94106L-BW-8	WASTE MANAGEMENT INC 4.875 2034 02		10/05/2023	CITIGROUP GLOBAL MARKETS		2,760,032	2,968,000	26,928
958102-AM-7	WESTERN DIGITAL CORP 4.750 2026 02		11/13/2023	VARIOUS		1,893,319	2,019,000	22,971
969457-CH-1	WILLIAMS COMPANIES INC 5.400 2026 03		08/08/2023	MORGAN STANLEY		5,008,800	5,000,000	118,500
98978V-AV-5	ZOETIS INC 5.600 2032 11		06/20/2023	BNP PARIBAS		5,268,050	5,000,000	28,000
001940-AC-9	ATS CORP (144A) 4.125 2028 12	A	12/19/2023	VARIOUS		6,945,000	7,890,000	82,769
06368L-GU-4	BANK OF MONTREAL 5.200 2024 12	A	01/06/2023	BMO CAPITAL MARKETS		5,010,600	5,000,000	0
136375-DH-2	CANADIAN NATIONAL RAILWA 5.850 2033 11	A	10/31/2023	U S BANCORP		5,001,500	5,000,000	813
29250N-BW-4	ENBRIDGE INC 5.900 2026 11	A	11/06/2023	MORGAN STANLEY		2,499,425	2,500,000	0
36168Q-AQ-7	GFL ENVIRONMENTAL INC (1 6.750 2031 01	A	11/29/2023	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	0
05254J-AA-8	AUST & NZ BANKING GROUP 5.088 2025 12	D	01/18/2023	GOLDMAN SACHS & CO		5,066,950	5,000,000	29,680
05635J-AA-8	BACARDI LTD (144A) 5.250 2029 01	D	06/07/2023	CITIGROUP GLOBAL MARKETS		2,995,560	3,000,000	0
05635J-AB-6	BACARDI LTD (144A) 5.400 2033 06	D	06/07/2023	GOLDMAN SACHS & CO		2,978,340	3,000,000	0

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06407E-AG-0	BANK OF NEW ZEALAND (144 4.846 2028 02	D	01/30/2023	J P MORGAN CHASE SECURITIES INC		5,000,000	5,000,000	0
21688A-AV-4	COOPERATIEVE RABOBANK UA 5.000 2025 01	D	01/17/2023	VARIOUS		15,077,700	15,000,000	6,944
74977R-DS-0	COOPERATIEVE RABOBANK UA 5.564 2029 02	D	02/21/2023	GOLDMAN SACHS & CO		3,000,000	3,000,000	0
25243Y-BH-1	DIAGEO CAPITAL PLC 5.500 2033 01	D	09/26/2023	MIZUHO INTERNATIONAL PLC		5,046,800	5,000,000	48,889
45687V-AA-4	INGERSOLL RAND 5.400 2028 08	D	08/28/2023	MORGAN STANLEY		4,976,300	5,000,000	12,000
45687V-AB-2	INGERSOLL RAND 5.700 2033 08	D	09/19/2023	VARIOUS		5,438,175	5,500,000	16,071
58769J-AL-1	MERCEDES-BENZ FINANCE (1 5.100 2028 08	D	07/31/2023	CITIGROUP GLOBAL MARKETS		12,984,660	13,000,000	0
60920L-AS-3	MONDELEZ INTERNATIONAL H 4.250 2025 09	D	02/09/2023	GOLDMAN SACHS & CO		4,927,400	5,000,000	87,361
63253Q-AB-0	NATIONAL AUSTRALIA BANK 4.944 2028 01	D	01/05/2023	DEUTSCHE BANC		1,995,180	2,000,000	0
892938-AA-9	TRANE TECHNOLOGIES FINAN 5.250 2033 03	D	02/16/2023	J P MORGAN CHASE SECURITIES INC		4,993,450	5,000,000	0
902613-AV-0	UBS GROUP AG (144A) 5.959 2034 01	D	01/03/2023	UBS		7,000,000	7,000,000	0
33852F-AA-4	FSMT 2021-4 A1 (144A) 2.500 2051 06		11/16/2023	J P MORGAN		5,208,956	6,773,124	8,937
46656D-AM-3	JPMMT 2023-2 A4A CMO 5.000 2053 07		02/22/2023	J P MORGAN		20,194,620	20,672,675	77,523
61772C-AH-4	MSRM 2021-3 A4 (144A) 2.500 2051 06		06/16/2023	CITIGROUP GLOBAL MARKETS		13,153,204	15,274,996	21,215
61774Y-AA-9	MSRM 2023-1 A1 (144A) 4.000 2053 02		11/16/2023	J P MORGAN		8,252,038	9,517,579	20,093
693650-AL-7	PSMC 2021-1 A11 CMO (144 2.500 2051 03		07/19/2023	J P MORGAN		6,957,618	8,036,230	11,161
949930-AD-3	WFMBS 2022-2 A4 CMO (144 2.500 2051 12		01/13/2023	CITIGROUP GLOBAL MARKETS		4,732,689	5,325,108	6,287
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						750,491,572	773,344,712	3,815,771
2509999997. Total - Bonds - Part 3						2,467,910,947	2,567,116,620	9,070,416
2509999998. Total - Bonds - Part 5						535,983,868	537,011,881	335,098
2509999999. Total - Bonds						3,003,894,815	3,104,128,502	9,405,514
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		12/13/2023	DIST FROM PARTNERSHIP	20,260.000	684,464		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						684,464	XXX	0
5989999997. Total - Common Stocks - Part 3						684,464	XXX	0
5989999998. Total - Common Stocks - Part 5						3,575,655	XXX	0
5989999999. Total - Common Stocks						4,260,119	XXX	0
5999999999. Total - Preferred and Common Stocks						4,260,119	XXX	0
6009999999 - Totals						3,008,154,934	XXX	9,405,514

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																				
912810-EQ-7	U S TREASURY BONDS 6.250		08/15/2023	MATURED		20,000,000	20,000,000	26,278,986	20,531,478	0	(531,478)	0	(531,478)	0	20,000,000	0	0	0	1,250,000	08/15/2023
912828-VM-9	U S TREASURY INFL IX N .375		07/15/2023	MATURED		16,965,650	13,000,000	13,217,556	16,639,382	(3,335,150)	5,818	0	(3,329,332)	0	13,310,050	0	3,655,600	3,655,600	63,009	07/15/2023
91282C-BB-6	U S TREASURY NOTES .625		08/08/2023	WELLS FARGO SECURITIES CITIGROUP GLOBAL		21,456,948	25,000,000	23,960,061	24,223,580	0	91,876	0	91,876	0	24,315,457	0	(2,858,509)	(2,858,509)	173,234	12/31/2027
91282C-BJ-9	U S TREASURY NOTES .750		08/08/2023	MARKETS		9,555,502	11,100,000	10,728,888	10,821,498	0	32,423	0	32,423	0	10,853,920	0	(1,298,419)	(1,298,419)	85,286	01/31/2028
91282C-CE-9	U S TREASURY NOTES 1.250		03/09/2023	WELLS FARGO SECURITIES		19,835,611	23,000,000	23,038,725	23,029,974	0	(1,065)	0	(1,065)	0	23,028,909	0	(3,193,298)	(3,193,298)	78,984	05/31/2028
91282C-EH-0	U S TREASURY NOTES 2.625		03/23/2023	TRAVELERS INDEMNITY		19,460,160	20,000,000	19,080,536	19,133,354	0	81,664	0	81,664	0	19,215,017	0	245,143	245,143	229,327	04/15/2025
912828-M5-6	U S TREASURY NOTES 2.250		01/20/2023	RBC CAPITAL MARKETS		23,922,768	25,000,000	23,607,506	23,653,413	0	27,901	0	27,901	0	23,681,314	0	241,454	241,454	107,217	11/15/2025
912828-R6-9	U S TREASURY NOTES 1.625		05/31/2023	MATURED		27,000,000	27,000,000	25,942,256	26,926,530	0	73,470	0	73,470	0	27,000,000	0	0	0	219,375	05/31/2023
912828-S9-2	U S TREASURY NOTES 1.250		07/31/2023	MATURED		48,718,000	48,718,000	46,086,086	48,427,890	0	290,110	0	290,110	0	48,718,000	0	0	0	608,975	07/31/2023
912828-VS-6	U S TREASURY NOTES 2.500		08/15/2023	MATURED		57,000,000	57,000,000	58,203,119	57,099,788	0	(99,788)	0	(99,788)	0	57,000,000	0	0	0	1,425,000	08/15/2023
912828-6A-3	U S TREASURY NOTES 2.625		01/13/2023	NOMURA SECURITIES INTL		28,935,837	30,000,000	28,587,991	28,636,633	0	19,433	0	19,433	0	28,656,066	0	279,771	279,771	363,791	01/31/2026
36179S-LQ-8	GNMA II PASS #MA3935 2.500		12/20/2023	PAID ON PRINCIPAL		95,939	95,939	94,185	92,987	0	2,952	0	2,952	0	95,939	0	0	0	1,221	09/20/2046
36179S-QU-4	GNMA II PASS #MA4067 2.500		12/20/2023	PAID ON PRINCIPAL		1,313,150	1,313,150	1,292,924	1,286,982	0	26,169	0	26,169	0	1,313,150	0	0	0	17,128	11/20/2046
36179S-UT-2	GNMA II PASS #MA4194 2.500		12/20/2023	PAID ON PRINCIPAL		1,081,511	1,081,511	1,064,907	1,059,561	0	21,949	0	21,949	0	1,081,511	0	0	0	14,270	01/20/2047
36202F-2L-9	GNMA II PASS #00005279 3.500		12/20/2023	PAID ON PRINCIPAL		257,300	257,300	267,713	268,817	0	(11,517)	0	(11,517)	0	257,300	0	0	0	4,833	01/20/2042
36202F-3M-6	GNMA II PASS #00005304 3.500		12/20/2023	PAID ON PRINCIPAL		254,115	254,115	267,893	269,838	0	(15,723)	0	(15,723)	0	254,115	0	0	0	4,735	02/20/2042
36202F-4Q-6	GNMA II PASS #00005331 3.500		12/20/2023	PAID ON PRINCIPAL		245,284	245,284	257,471	259,334	0	(14,051)	0	(14,051)	0	245,284	0	0	0	4,576	03/20/2042
36202D-6D-8	GNMA II PASS #3568 5.000		12/20/2023	PAID ON PRINCIPAL		114,573	114,573	109,965	111,063	0	3,510	0	3,510	0	114,573	0	0	0	3,010	06/20/2034
36202E-CM-9	GNMA II PASS #3676 4.500		12/20/2023	PAID ON PRINCIPAL		46,610	46,610	44,243	44,720	0	1,890	0	1,890	0	46,610	0	0	0	1,107	02/20/2035
36202E-EU-9	GNMA II PASS #3747 5.000		12/20/2023	PAID ON PRINCIPAL		88,876	88,876	86,376	86,767	0	2,109	0	2,109	0	88,876	0	0	0	2,426	08/20/2035
36202E-FM-6	GNMA II PASS #3772 5.000		12/20/2023	PAID ON PRINCIPAL		66,536	66,536	65,070	65,296	0	1,240	0	1,240	0	66,536	0	0	0	1,724	10/20/2035
36213C-YY-0	GNMA PASS TH #550727 5.000		12/15/2023	PAID ON PRINCIPAL		32,084	32,084	31,583	31,672	0	412	0	412	0	32,084	0	0	0	794	11/15/2035
36290R-U6-8	GNMA PASS TH #615405 4.500		12/15/2023	PAID ON PRINCIPAL		27,080	27,080	26,260	26,458	0	623	0	623	0	27,080	0	0	0	666	08/15/2033
36291A-DH-9	GNMA PASS TH #622104 4.500		12/15/2023	PAID ON PRINCIPAL		30,231	30,231	29,314	29,588	0	643	0	643	0	30,231	0	0	0	746	09/15/2033
36292F-H6-7	GNMA PASS TH #647453 5.000		12/15/2023	PAID ON PRINCIPAL		92,641	92,641	91,193	91,598	0	1,042	0	1,042	0	92,641	0	0	0	1,829	10/15/2035
36225A-ER-7	GNMA PASS TH #780144 7.000		12/15/2023	PAID ON PRINCIPAL		10,542	10,542	10,057	10,465	0	76	0	76	0	10,542	0	0	0	315	07/15/2024
38375B-SH-6	GNR 2012-H11 CA CMO 1.750		12/20/2023	PAID ON PRINCIPAL		74,273	74,273	75,956	75,134	0	(861)	0	(861)	0	74,273	0	0	0	218	04/20/2062
38375B-B7-6	GNR 2012-H30 VA CMO 1.750		10/20/2023	PAID ON PRINCIPAL		390,798	390,798	387,867	389,495	0	1,303	0	1,303	0	390,798	0	0	0	3,144	12/20/2062
38379L-U4-6	GNR 2015-62 CG CMO 2.250		12/20/2023	PAID ON PRINCIPAL		489,213	489,213	487,531	487,195	0	2,017	0	2,017	0	489,213	0	0	0	5,498	03/20/2045
38376R-8F-6	GNR 2017-H18 HC CMO 2.000		12/20/2023	PAID ON PRINCIPAL		1,998,663	1,998,663	1,929,646	1,968,854	0	29,808	0	29,808	0	1,998,663	0	0	0	25,273	04/20/2066
38380X-S3-2	GNR 2018-115 GB CMO 3.500		12/20/2023	PAID ON PRINCIPAL		416,427	416,427	414,427	414,624	0	1,803	0	1,803	0	416,427	0	0	0	7,768	10/20/2046
38381A-S6-4	GNR 2018-152 KA CMO 4.000		12/20/2023	PAID ON PRINCIPAL		255,273	255,273	257,028	256,574	0	(1,301)	0	(1,301)	0	255,273	0	0	0	5,591	01/20/2047
38383Y-DT-6	GNR 2022-152 DA CMO 4.500		12/20/2023	PAID ON PRINCIPAL		847,399	847,399	841,440	841,455	0	5,944	0	5,944	0	847,399	0	0	0	22,491	06/20/2051
38383L-FR-6	GNR 2022-197 LA CMO 4.500		12/20/2023	PAID ON PRINCIPAL		751,594	751,594	745,840	745,876	0	5,718	0	5,718	0	751,594	0	0	0	15,848	10/20/2049
38383L-6K-1	GNR 2022-218 JA CMO 5.000		12/20/2023	PAID ON PRINCIPAL		1,282,299	1,282,299	1,287,308	1,287,302	0	(5,003)	0	(5,003)	0	1,282,299	0	0	0	42,984	02/20/2051
36225C-BX-3	G2 (ARM) #80053 3.625		12/20/2023	PAID ON PRINCIPAL		101	101	102	101	0	1	0	1	0	101	0	0	0	1	03/20/2027
36225C-CN-4	G2 (ARM) #80076 3.875		12/20/2023	PAID ON PRINCIPAL		301	301	305	299	0	3	0	3	0	301	0	0	0	4	05/20/2027
38378X-P6-2	GNR 2014-166 PL (PROJE 2.500		12/16/2023	PAID ON PRINCIPAL		63,758	63,758	63,718	63,720	0	38	0	38	0	63,758	0	0	0	659	05/16/2055
38380J-EJ-3	GNR 2017-169 AH (PROJE 2.600		12/16/2023	PAID ON PRINCIPAL		663,841	663,841	655,443	655,132	0	8,710	0	8,710	0	663,841	0	0	0	10,261	04/16/2054
38379R-TG-8	GNR 2017-62 AE (PROJEC 2.600		12/16/2023	PAID ON PRINCIPAL		478,490	478,490	479,163	479,123	0	(633)	0	(633)	0	478,490	0	0	0	3,136	11/16/2057
38379R-VW-0	GNR 2017-76 AD (PROJEC 2.400		12/16/2023	PAID ON PRINCIPAL		83,539	83,539	82,335	82,376	0	1,163	0	1,163	0	83,539	0	0	0	1,092	02/16/2050
38380J-YW-2	GNR 2018-56 A (PROJECT 2.500		12/16/2023	PAID ON PRINCIPAL		1,821,516	1,821,516	1,826,506	1,827,627	0	(6,111)	0	(6,111)	0	1,821,516	0	0	0	20,330	10/16/2050
83162C-SP-9	SBAP 2009-20F 1 4.950		12/01/2023	PAID ON PRINCIPAL		66,783	66,783	66,783	66,622	0	161	0	161	0	66,783	0	0	0	2,612	06/01/2029
83162C-UP-6	SBAP 2012-20B 1 2.630		08/01/2023	PAID ON PRINCIPAL		229,613	229,613	230,143	229,273	0	340	0	340	0	229,613	0	0	0	4,127	02/01/2032
83162C-VX-8	SBAP 2013-20K 1 3.380		11/01/2023	PAID ON PRINCIPAL		193,298	193,298	193,298	192,175	0	1,123	0	1,123	0	193,298	0	0	0	4,752	11/01/2033
83162C-WA-7	SBAP 2014-20A 1 3.460		07/01/2023	PAID ON PRINCIPAL		492,218	492,218	492,218	490,156	0	2,062	0	2,062	0	492,218	0	0	0	12,028	01/01/2034
83162C-XL-2	SBAP 2015-20L 1 2.820		12/01/2023	PAID ON PRINCIPAL		226,095	226,095	226,095	225,073	0	1,022	0	1,022	0	226,095	0	0	0	4,478	12/01/2035

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 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
83162C-YC-1	SBAP 2016-10F 1 2.170		11/01/2023	PAID ON PRINCIPAL		133,814	133,814	133,814	133,592	0	222	0	222	0	133,814	0	0	0	2,182	11/01/2026
83162C-YP-2	SBAP 2017-10C 1 2.330		11/01/2023	PAID ON PRINCIPAL		209,238	209,238	209,238	209,127	0	112	0	112	0	209,238	0	0	0	3,664	05/01/2027
83162C-YY-3	SBAP 2017-10F 1 2.290		11/01/2023	PAID ON PRINCIPAL		614,919	614,919	614,919	614,288	0	631	0	631	0	614,919	0	0	0	12,134	11/01/2027
83162C-YG-2	SBAP 2017-20A 1 2.800		07/01/2023	PAID ON PRINCIPAL		264,556	264,556	264,556	263,636	0	921	0	921	0	264,556	0	0	0	5,297	01/01/2037
83162C-YQ-0	SBAP 2017-20E 1 2.880		11/01/2023	PAID ON PRINCIPAL		1,052,364	1,052,364	1,052,364	1,047,645	0	4,719	0	4,719	0	1,052,364	0	0	0	21,959	05/01/2037
83162C-YZ-0	SBAP 2017-20K 1 2.790		11/01/2023	PAID ON PRINCIPAL		559,289	559,289	559,289	557,304	0	1,986	0	1,986	0	559,289	0	0	0	11,606	11/01/2037
83162C-ZG-1	SBAP 2018-10B 1 3.000		09/01/2023	PAID ON PRINCIPAL		518,954	518,954	518,954	517,857	0	1,097	0	1,097	0	518,954	0	0	0	11,406	03/01/2028
83162C-A3-7	SBAP 2018-20L 1 3.540		12/01/2023	PAID ON PRINCIPAL		245,531	245,531	245,531	243,928	0	1,603	0	1,603	0	245,531	0	0	0	6,714	12/01/2038
83162C-A6-0	SBAP 2019-20A 1 3.370		07/01/2023	PAID ON PRINCIPAL		433,389	433,389	433,389	431,085	0	2,305	0	2,305	0	433,389	0	0	0	11,227	01/01/2039
83162C-A7-8	SBAP 2019-25A 1 3.560		07/01/2023	PAID ON PRINCIPAL		152,310	152,310	152,310	151,358	0	953	0	953	0	152,310	0	0	0	3,569	01/01/2044
0109999999. Subtotal - Bonds - U.S. Governments						311,616,806	318,584,331	317,398,383	317,806,673	(3,335,150)	73,542	0	(3,261,608)	0	314,545,065	0	(2,928,259)	(2,928,259)	4,945,630	XXX
Bonds - All Other Governments																				
05591F-2A-7	BNG BANK NV (144A) 3.000		09/20/2023	MATURED		5,000,000	5,000,000	4,977,900	4,996,456	0	3,545	0	3,545	0	5,000,000	0	0	0	150,000	09/20/2023
0309999999. Subtotal - Bonds - All Other Governments						5,000,000	5,000,000	4,977,900	4,996,456	0	3,545	0	3,545	0	5,000,000	0	0	0	150,000	XXX
Bonds - U.S. States, Territories and Possessions																				
246381-EM-5	DELAWARE GENERAL OBLIG 3.500		02/06/2023	JEFFERIES & CO INC		5,339,726	5,290,000	5,514,613	5,329,288	0	(2,675)	0	(2,675)	0	5,326,613	0	13,113	13,113	111,090	07/01/2032
612103-WH-0	MONTANA WTR POLL CNTRL .730		06/05/2023	REDEEMED		370,000	370,000	370,000	370,000	0	0	0	0	0	370,000	0	0	0	2,401	07/15/2025
612103-WJ-6	MONTANA WTR POLL CNTRL .989		06/05/2023	REDEEMED		910,000	910,000	910,000	910,000	0	0	0	0	0	910,000	0	0	0	8,000	07/15/2026
612103-WK-3	MONTANA WTR POLL CNTRL 1.189		06/05/2023	REDEEMED		510,000	510,000	510,000	510,000	0	0	0	0	0	510,000	0	0	0	5,390	07/15/2027
612103-WL-1	MONTANA WTR POLL CNTRL 1.446		06/05/2023	REDEEMED		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	10,283	07/15/2028
612103-WM-9	MONTANA WTR POLL CNTRL 1.546		06/05/2023	REDEEMED		810,000	810,000	810,000	810,000	0	0	0	0	0	810,000	0	0	0	11,131	07/15/2029
612103-WN-7	MONTANA WTR POLL CNTRL 1.646		06/05/2023	REDEEMED		980,000	980,000	980,000	980,000	0	0	0	0	0	980,000	0	0	0	14,338	07/15/2030
612103-WP-2	MONTANA WTR POLL CNTRL 1.796		06/05/2023	REDEEMED		515,000	515,000	515,000	515,000	0	0	0	0	0	515,000	0	0	0	8,222	07/15/2031
612103-WQ-0	MONTANA WTR POLL CNTRL 1.876		06/05/2023	REDEEMED		420,000	420,000	420,000	420,000	0	0	0	0	0	420,000	0	0	0	7,004	07/15/2032
612103-WR-8	MONTANA WTR POLL CNTRL 1.976		06/05/2023	REDEEMED		495,000	495,000	495,000	495,000	0	0	0	0	0	495,000	0	0	0	8,694	07/15/2033
68609B-RC-3	OREGON GENERAL OBLIGAT 5.000		07/27/2023	BAS-MERRILL LYNCH		796,838	750,000	913,950	811,726	0	(9,515)	0	(9,515)	0	802,211	0	(5,373)	(5,373)	37,188	08/01/2033
924258-WG-9	VERMONT GENERAL OBLIGA 3.250		01/05/2023	UBS AG		4,521,879	4,490,000	4,584,649	4,518,004	0	(135)	0	(135)	0	4,517,869	0	4,010	4,010	57,154	08/15/2032
93974D-XV-5	WASHINGTON GO MOTOR VE 5.000		01/12/2023	SIEBERT WILLIAMS SHANK & CO LLC		7,994,783	7,335,000	8,470,898	7,796,343	0	(3,991)	0	(3,991)	0	7,792,352	0	202,432	202,432	165,038	08/01/2031
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						24,463,226	23,675,000	25,294,111	24,265,361	0	(16,316)	0	(16,316)	0	24,249,045	0	214,181	214,181	445,932	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				
006449-GY-2	ADAMS CO SD #12 GO REF 5.000		07/05/2023	HILLTOP SECURITIES		4,666,112	4,400,000	4,940,320	4,636,767	0	(28,970)	0	(28,970)	0	4,607,797	0	58,315	58,315	122,833	12/15/2033
006449-GY-2	ADAMS CO SD #12 GO REF 5.000		05/31/2023	MUNI CENTER		108,515	100,000	112,280	105,381	0	(536)	0	(536)	0	104,845	0	3,670	3,670	2,319	12/15/2033
006449-HB-1	ADAMS CO SD #12 GO REF 5.000		09/05/2023	PIPER JAFFRAY		5,267,400	5,000,000	5,556,150	5,244,566	0	(39,822)	0	(39,822)	0	5,204,743	0	62,657	62,657	181,250	12/15/2036
011338-WD-8	ALAMO HEIGHTS ISD GO S 5.000		09/12/2023	MUNI CENTER		1,184,538	1,100,000	1,256,651	1,179,118	0	(4,172)	0	(4,172)	0	1,174,946	0	9,592	9,592	35,458	02/01/2040
013518-6D-2	ALBUQUERQUE GENERAL OB 3.000		06/14/2023	MUNI CENTER		101,853	100,000	98,885	99,269	0	39	0	39	0	99,308	0	2,545	2,545	2,875	07/01/2030
015302-U6-7	ALEXANDRIA GENERAL OBL 4.500		06/15/2023	REDEEMED		3,305,000	3,305,000	3,452,304	3,313,018	0	(8,018)	0	(8,018)	0	3,305,000	0	0	0	74,363	06/15/2032
015302-U7-5	ALEXANDRIA GENERAL OBL 4.500		06/15/2023	REDEEMED		3,310,000	3,310,000	3,446,504	3,317,435	0	(7,435)	0	(7,435)	0	3,310,000	0	0	0	74,475	06/15/2033
023051-SV-8	AMARILLO ISD GEN OBLIG 4.250		08/01/2023	REDEEMED		1,955,000	1,955,000	1,998,166	1,958,069	0	(3,069)	0	(3,069)	0	1,955,000	0	0	0	83,088	02/01/2030
023051-SW-6	AMARILLO ISD GEN OBLIG 4.250		08/01/2023	REDEEMED		2,040,000	2,040,000	2,070,416	2,042,152	0	(2,152)	0	(2,152)	0	2,040,000	0	0	0	86,700	02/01/2031
023051-SX-4	AMARILLO ISD GEN OBLIG 4.250		08/01/2023	REDEEMED		2,125,000	2,125,000	2,144,911	2,126,391	0	(1,391)	0	(1,391)	0	2,125,000	0	0	0	90,313	02/01/2032
023051-SY-2	AMARILLO ISD GEN OBLIG 4.250		08/01/2023	REDEEMED		2,225,000	2,225,000	2,235,369	2,225,693	0	(693)	0	(693)	0	2,225,000	0	0	0	94,563	02/01/2033
023051-SZ-9	AMARILLO ISD GEN OBLIG 4.250		08/01/2023	REDEEMED		2,315,000	2,315,000	2,315,000	2,315,000	0	0	0	0	0	2,315,000	0	0	0	98,388	02/01/2034
038106-RG-7	APPLETON AREA SCHOOL D 3.500		01/13/2023	J P MORGAN CHASE SECURITIES INC		2,203,740	2,180,000	2,177,035	2,179,259	0	37	0	37	0	2,179,296	0	24,444	24,444	28,824	03/01/2032
038106-RQ-5	APPLETON AREA SCHOOL D 3.750		01/13/2023	J P MORGAN CHASE SECURITIES INC		1,424,164	1,405,000	1,416,366	1,406,538	0	(50)	0	(50)	0	1,406,487	0	17,677	17,677	19,904	03/01/2034
038106-RR-3	APPLETON AREA SCHOOL D 3.750		01/13/2023	J P MORGAN CHASE SECURITIES INC		1,434,301	1,415,000	1,433,409	1,417,512	0	(87)	0	(87)	0	1,417,425	0	16,876	16,876	20,046	03/01/2033
038106-RS-1	APPLETON AREA SCHOOL D 3.750		01/13/2023	MORGAN STANLEY		861,730	850,000	861,059	851,509	0	(52)	0	(52)	0	851,457	0	10,273	10,273	12,042	03/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
164555-BH-6	ARAPAHOE CO SD #5 CHER 4.000		05/31/2023	MUNI CENTER		102,649	100,000	105,439	101,983	0	(270)	0	(270)	0	101,713	0	936	936	1,856	12/15/2035
038699-SP-0	ARAPAHOE CO SD #6 LITT 5.000		09/19/2023	MORGAN STANLEY		2,835,207	2,830,000	3,055,296	2,854,620	0	(19,530)	0	(19,530)	0	2,835,090	0	117	117	113,593	12/01/2033
038699-SQ-8	ARAPAHOE CO SD #6 LITT 5.000		09/19/2023	MORGAN STANLEY		3,456,003	3,450,000	3,710,027	3,478,464	0	(22,603)	0	(22,603)	0	3,455,862	0	141	141	138,479	12/01/2034
038699-TX-2	ARAPAHOE CO SD #6 LITT 5.500		07/25/2023	STIFEL NICOLAUS & CO INC		1,586,393	1,390,000	1,747,967	1,615,502	0	(20,294)	0	(20,294)	0	1,595,208	0	(8,815)	(8,815)	49,905	12/01/2031
041431-PS-0	ARLINGTON CO GENERAL O 3.500		01/11/2023	MORGAN STANLEY		4,022,924	3,960,000	4,028,310	3,973,550	0	(231)	0	(231)	0	3,973,320	0	49,605	49,605	56,595	08/15/2031
052396-3Y-2	AUSTIN GENERAL OBLIG L 5.000		01/24/2023	MUNI CENTER		104,550	100,000	117,413	103,290	0	(133)	0	(133)	0	103,157	0	1,393	1,393	2,014	09/01/2034
052396-3Y-2	AUSTIN GENERAL OBLIG L 5.000		02/02/2023	WELLS FARGO SECURITIES		7,551,617	7,280,000	8,547,666	7,519,490	0	(12,373)	0	(12,373)	0	7,507,117	0	44,500	44,500	153,689	09/01/2034
05914F-YV-6	BALTIMORE CO GENERAL O 5.000		02/24/2023	BAS-MERRILL LYNCH		3,030,732	2,900,000	3,470,256	3,094,223	0	(9,412)	0	(9,412)	0	3,084,812	0	(54,080)	(54,080)	82,972	02/01/2038
070329-K5-5	BASTROP ISD GO REF S20 5.000		04/11/2023	WELLS FARGO SECURITIES		2,082,380	2,000,000	2,322,980	2,082,421	0	(10,622)	0	(10,622)	0	2,071,799	0	10,581	10,581	65,833	02/15/2034
083763-MJ-8	BERGEN CO GENERAL OBLI 4.000		09/19/2023	Zions Bank		4,150,332	4,150,000	4,280,725	4,163,990	0	(11,259)	0	(11,259)	0	4,152,732	0	(2,400)	(2,400)	133,261	12/01/2028
083763-MK-5	BERGEN CO GENERAL OBLI 4.000		09/19/2023	Zions Bank		3,895,039	3,895,000	3,978,431	3,903,943	0	(7,306)	0	(7,306)	0	3,896,637	0	(1,598)	(1,598)	125,073	12/01/2029
118565-VU-1	BUCKS CO GENERAL OBLIG 4.000		06/01/2023	REDEEMED		1,000,000	1,000,000	1,114,120	1,005,319	0	(5,319)	0	(5,319)	0	1,000,000	0	0	0	20,000	12/01/2028
132285-5Q-6	CAMBRIDGE GEN OBLIG LT 3.000		04/26/2023	MUNI CENTER		228,026	220,000	218,262	218,778	0	34	0	34	0	218,812	0	9,214	9,214	4,498	02/15/2032
134159-VT-6	CAMPBELL UHSD GO REF S 3.000		02/23/2023	RAMIREZ & CO INC		1,794,964	1,805,000	1,853,446	1,819,299	0	(785)	0	(785)	0	1,818,514	0	(23,550)	(23,550)	30,535	08/01/2028
134159-XK-3	CAMPBELL UHSD GO REF S 4.000		01/11/2023	FIDELITY CAPITAL MARKETS SERVICES		531,230	500,000	538,230	517,125	0	(117)	0	(117)	0	517,008	0	14,222	14,222	8,944	08/01/2031
139015-PS-4	CANYON ISD GO REF S201 5.000		01/31/2023	CITIGROUP GLOBAL MARKETS		1,558,322	1,420,000	1,672,845	1,532,164	0	(2,108)	0	(2,108)	0	1,530,057	0	28,265	28,265	32,739	02/15/2031
144879-6K-4	CARROLL CO GENERAL OBL 3.000		01/23/2023	PIPER JAFFRAY		1,376,320	1,360,000	1,388,111	1,368,806	0	(195)	0	(195)	0	1,368,611	0	7,709	7,709	9,407	11/01/2028
160069-XX-3	CHARLESTON CO GENERAL 3.000		04/21/2023	MUNI CENTER		151,911	150,000	150,128	150,037	0	(1)	0	(1)	0	150,036	0	1,875	1,875	2,175	11/01/2030
161035-HB-9	CHARLOTTE GENERAL OBLI 4.000		01/27/2023	J P MORGAN CHASE SECURITIES INC		2,118,920	2,000,000	2,136,220	2,054,585	0	(1,232)	0	(1,232)	0	2,053,353	0	65,567	65,567	46,444	07/01/2031
163195-MP-2	CHELAN CO SD #246 WENA 5.000		02/15/2023	DA DAVIDSON		1,517,015	1,480,000	1,707,017	1,516,571	0	(3,195)	0	(3,195)	0	1,513,376	0	3,639	3,639	15,417	12/01/2030
163195-MR-8	CHELAN CO SD #246 WENA 5.000		01/25/2023	MUNI CENTER		103,718	100,000	113,774	102,234	0	(152)	0	(152)	0	102,081	0	1,637	1,637	778	12/01/2032
163195-MS-6	CHELAN CO SD #246 WENA 5.000		01/25/2023	MUNI CENTER		103,719	100,000	113,137	102,136	0	(108)	0	(108)	0	102,028	0	1,691	1,691	778	12/01/2033
16532L-KW-5	CHESAPEAKE GENERAL OBL 5.000		01/31/2023	SUMRIDGE PARTNERS LLC		944,304	845,000	992,562	916,092	0	(1,186)	0	(1,186)	0	914,906	0	29,398	29,398	21,125	08/01/2032
165573-A7-1	CHESTER CO GENERAL OBL 3.500		01/05/2023	MORGAN STANLEY		914,445	900,000	938,880	908,828	0	(56)	0	(56)	0	908,772	0	5,673	5,673	14,963	07/15/2028
165573-A8-9	CHESTER CO GENERAL OBL 3.500		02/08/2023	BAS-MERRILL LYNCH		1,014,390	1,000,000	1,037,020	1,008,426	0	(430)	0	(430)	0	1,007,997	0	6,393	6,393	19,833	07/15/2029
165573-A9-7	CHESTER CO GENERAL OBL 3.500		09/06/2023	MUNI CENTER		100,562	100,000	102,913	100,665	0	(221)	0	(221)	0	100,444	0	118	118	4,015	07/15/2030
165573-B3-9	CHESTER CO GENERAL OBL 3.500		08/16/2023	CITIGROUP GLOBAL MARKETS		2,680,543	2,685,000	2,726,054	2,694,424	0	(2,872)	0	(2,872)	0	2,691,553	0	(11,010)	(11,010)	102,328	07/15/2032
165573-B5-4	CHESTER CO GENERAL OBL 3.500		06/01/2023	MUNI CENTER		505,550	500,000	501,255	500,287	0	(67)	0	(67)	0	500,220	0	5,330	5,330	15,556	07/15/2034
181216-FB-3	CLARK CO SD #112-6 WAS 4.000		01/27/2023	MORGAN STANLEY		1,049,038	995,000	1,113,694	1,045,021	0	(989)	0	(989)	0	1,044,032	0	5,006	5,006	6,523	12/01/2030
18347A-JN-2	CLAY CO PUB SCH DIST # 4.000		07/31/2023	CITIGROUP GLOBAL MARKETS		1,367,159	1,350,000	1,517,184	1,409,151	0	(10,535)	0	(10,535)	0	1,398,616	0	(31,457)	(31,457)	49,500	03/01/2034
194740-HN-9	COLLIN CO GENERAL OBLI 4.000		07/05/2023	J P MORGAN CHASE SECURITIES INC		1,236,809	1,225,000	1,270,080	1,236,384	0	(2,685)	0	(2,685)	0	1,233,698	0	3,111	3,111	43,692	02/15/2032
199820-N9-8	COMAL ISD GO REF S2015 4.000		02/01/2023	REDEEMED		12,250,000	12,250,000	13,023,098	12,258,638	0	(8,638)	0	(8,638)	0	12,250,000	0	0	0	245,000	02/01/2036
208418-UQ-4	CONROE ISD GENERAL OBL 5.000		01/10/2023	MUNI CENTER		154,542	150,000	169,667	152,549	0	(67)	0	(67)	0	152,481	0	2,061	2,061	3,063	02/15/2030
208418-US-0	CONROE ISD GENERAL OBL 5.000		01/03/2023	MUNI CENTER		102,752	100,000	111,497	101,500	0	(14)	0	(14)	0	101,486	0	1,266	1,266	1,944	02/15/2032
232392-AX-8	CUYAHOGA CNTY CCD S201 5.000		08/08/2023	MUNI CENTER		104,933	100,000	114,437	106,413	0	(1,097)	0	(1,097)	0	105,316	0	(383)	(383)	3,458	12/01/2037
248775-3C-0	DENTON CO GO LTD REF S 4.000		03/01/2023	JEFFERIES & CO INC		2,031,200	2,000,000	2,182,180	2,054,939	0	(3,580)	0	(3,580)	0	2,051,359	0	(20,159)	(20,159)	50,444	07/15/2033
262615-JK-4	DU PAGE COOK WILL CO C 4.000		06/01/2023	REDEEMED		4,330,000	4,330,000	4,641,933	4,344,770	0	(14,770)	0	(14,770)	0	4,330,000	0	0	0	86,600	06/01/2030
271281-XM-4	EAST BRUNSWICK GENERAL 3.000		03/15/2023	REDEEMED		2,230,000	2,230,000	2,160,491	2,224,588	0	5,412	0	5,412	0	2,230,000	0	0	0	33,450	03/15/2030
271281-XN-2	EAST BRUNSWICK GENERAL 3.000		03/15/2023	REDEEMED		2,235,000	2,235,000	2,147,522	2,227,831	0	7,169	0	7,169	0	2,235,000	0	0	0	33,525	03/15/2031
271281-XP-7	EAST BRUNSWICK GENERAL 3.000		03/15/2023	REDEEMED		2,249,000	2,249,000	2,142,128	2,239,835	0	9,165	0	9,165	0	2,249,000	0	0	0	33,735	03/15/2032
271281-XQ-5	EAST BRUNSWICK GENERAL 3.000		03/15/2023	REDEEMED		2,168,000	2,168,000	2,048,998	2,157,371	0	10,629	0	10,629	0	2,168,000	0	0	0	32,520	03/15/2033
280605-7X-8	EDINA GENERAL OBLIGATI 2.500		03/08/2023	MUNI CENTER		162,540	165,000	154,047	154,518	0	358	0	358	0	154,877	0	7,663	7,663	2,509	02/01/2028
282726-FV-5	EL CAMINO CCD GO REF S 3.250		09/26/2023	MUNI CENTER		2,742,363	2,735,000	2,926,122	2,805,798	0	(13,078)	0	(13,078)	0	2,792,720	0	(50,356)	(50,356)	97,992	08/01/2029
30382A-BS-0	FAIRFAX CO GEN OBLIG R 4.000		10/01/2023	REDEEMED		13,215,000	13,215,000	13,512,205	13,241,511	0	(26,511)	0	(26,511)	0	13,215,000	0	0	0	528,600	10/01/2033

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP 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
346623-DM-0	FORSYTH CO GENERAL OBL	3.000		02/09/2023	MUNI CENTER		1,960,688	1,945,000	1,993,547	1,952,548	0	(548)	0	(548)	0	1,952,000	0	8,687	8,687	15,378	05/01/2032
355748-TZ-7	FREDERICK GENERAL OBLI	3.250		02/23/2023	RBC CAPITAL MARKETS		1,929,195	1,935,000	2,042,567	1,979,700	0	(1,460)	0	(1,460)	0	1,978,240	0	(49,045)	(49,045)	30,221	03/01/2030
373046-UH-2	GEORGETOWN ISD GO S201	5.000		03/08/2023	MUNI CENTER		317,415	300,000	358,194	317,502	0	(1,236)	0	(1,236)	0	316,266	0	1,149	1,149	8,542	08/15/2036
37970P-HG-0	GLOUCESTER CO IMPT AUT	4.000		08/29/2023	MUNI CENTER		303,804	300,000	309,351	302,493	0	(716)	0	(716)	0	301,777	0	2,027	2,027	11,000	04/01/2033
382505-KS-3	GOODYEAR GENERAL OBLIG	3.000		08/23/2023	MUNI CENTER		201,004	200,000	204,712	202,357	0	(327)	0	(327)	0	202,030	0	(1,026)	(1,026)	6,900	07/01/2029
382505-KW-4	GOODYEAR GENERAL OBLIG	4.000		03/03/2023	WELLS FARGO SECURITIES		309,744	300,000	325,182	312,669	0	(487)	0	(487)	0	312,183	0	(2,439)	(2,439)	8,167	07/01/2033
395460-3Y-2	GREENSBORO GENERAL OBL	3.000		07/24/2023	DAVENPORT & COMPANY		989,760	1,000,000	1,052,000	1,020,472	0	(3,114)	0	(3,114)	0	1,017,357	0	(27,597)	(27,597)	29,500	02/01/2031
412487-CB-4	HARFORD CO GENERAL OBL	4.000		09/26/2023	BAS-MERRILL LYNCH		2,053,459	2,055,000	2,160,237	2,069,602	0	(8,923)	0	(8,923)	0	2,060,679	0	(7,220)	(7,220)	85,168	03/15/2029
462668-GU-2	IREDELL CO GENERAL OBL	3.000		03/30/2023	SIEBERT WILLIAMS SHANK & CO MUNI		1,836,743	1,840,000	1,859,302	1,845,127	0	(510)	0	(510)	0	1,844,617	0	(7,874)	(7,874)	27,600	04/01/2031
462668-GW-8	IREDELL CO GENERAL OBL	3.250		02/06/2023	JEFFERIES & CO INC		1,756,601	1,735,000	1,774,072	1,745,446	0	(444)	0	(444)	0	1,745,002	0	11,598	11,598	19,736	04/01/2033
462668-GW-8	IREDELL CO GENERAL OBL	3.250		01/24/2023	MUNI CENTER		107,014	105,000	107,365	105,632	0	(19)	0	(19)	0	105,613	0	1,400	1,400	1,090	04/01/2033
47844P-GP-4	JOHNSON CO GENERAL OBL	3.500		03/02/2023	JEFFERIES & CO INC		1,944,981	1,945,000	1,985,981	1,953,708	0	(827)	0	(827)	0	1,952,881	0	(7,901)	(7,901)	34,416	09/01/2033
478700-S6-5	JOHNSON CO USD #229 BL	3.000		10/01/2023	MATURED		6,925,000	6,925,000	7,095,217	6,925,023	0	(23)	0	(23)	0	6,925,000	0	0	0	207,750	10/01/2023
486063-VM-9	KATY ISD GO REF S2016D	5.000		01/09/2023	BARCLAYS CAPITAL INC		3,572,433	3,250,000	3,806,465	3,496,247	0	(1,387)	0	(1,387)	0	3,494,861	0	77,572	77,572	65,451	02/15/2030
494656-P7-0	KING & SNOHOMISH CO SD	5.000		02/15/2023	CITIGROUP GLOBAL MARKETS		1,247,974	1,195,000	1,375,063	1,244,327	0	(2,486)	0	(2,486)	0	1,241,841	0	6,134	6,134	12,448	12/01/2032
494656-P9-6	KING & SNOHOMISH CO SD	5.000		08/23/2023	STONEX FINANCIAL		1,258,761	1,235,000	1,410,950	1,283,350	0	(12,613)	0	(12,613)	0	1,270,737	0	(11,975)	(11,975)	45,112	12/01/2034
495224-2L-0	KING CO SD #411 ISSAQU	3.500		01/09/2023	PIPER JAFFRAY		4,399,280	4,330,000	4,507,054	4,377,002	0	(487)	0	(487)	0	4,376,515	0	22,765	22,765	16,418	12/01/2028
495260-H9-5	KING CO SD #414 LAKE W	4.000		03/03/2023	J P MORGAN CHASE SECURITIES INC		4,119,240	4,000,000	4,324,040	4,162,548	0	(6,302)	0	(6,302)	0	4,156,246	0	(37,006)	(37,006)	42,222	12/01/2033
498062-PR-3	KITSAP CO SD#303 BAINB	4.000		08/22/2023	HEADLANDS (TD SEC AUTOMATED)		849,912	840,000	908,065	874,135	0	(4,721)	0	(4,721)	0	869,415	0	(19,503)	(19,503)	24,453	12/01/2033
511074-QA-7	LAKE TRAVIS ISD GO REF	4.000		02/15/2023	REDEEMED		5,190,000	5,190,000	5,709,208	5,197,062	0	(7,062)	0	(7,062)	0	5,190,000	0	0	0	103,800	02/15/2032
511074-QB-5	LAKE TRAVIS ISD GO REF	4.000		02/15/2023	REDEEMED		5,535,000	5,535,000	6,063,537	5,542,188	0	(7,188)	0	(7,188)	0	5,535,000	0	0	0	110,700	02/15/2033
511074-TP-1	LAKE TRAVIS ISD GO S20	5.000		01/05/2023	MORGAN STANLEY		1,837,768	1,700,000	1,961,477	1,830,173	0	(408)	0	(408)	0	1,829,766	0	8,002	8,002	33,292	02/15/2035
515390-LW-0	LANE CO SD #52 BETHEL	5.000		09/28/2023	SIEBERT WILLIAMS SHANK & CO MUNI		1,934,611	1,920,000	2,088,288	1,947,665	0	(14,048)	0	(14,048)	0	1,933,617	0	994	994	75,733	06/15/2030
515390-LX-8	LANE CO SD #52 BETHEL	5.000		09/28/2023	SIEBERT WILLIAMS SHANK & CO MUNI		2,095,829	2,080,000	2,245,630	2,107,324	0	(13,881)	0	(13,881)	0	2,093,442	0	2,387	2,387	82,044	06/15/2031
515390-LY-6	LANE CO SD #52 BETHEL	5.000		09/28/2023	SIEBERT WILLIAMS SHANK & CO MUNI		1,521,491	1,510,000	1,624,896	1,528,983	0	(9,647)	0	(9,647)	0	1,519,336	0	2,155	2,155	59,561	06/15/2032
515390-LZ-3	LANE CO SD #52 BETHEL	5.000		09/28/2023	SIEBERT WILLIAMS SHANK & CO MUNI		1,647,442	1,635,000	1,750,758	1,654,170	0	(9,747)	0	(9,747)	0	1,644,423	0	3,019	3,019	64,492	06/15/2033
515390-MS-8	LANE CO SD #52 BETHEL	5.000		09/28/2023	SIEBERT WILLIAMS SHANK & CO MUNI		1,078,143	1,070,000	1,140,139	1,081,641	0	(5,922)	0	(5,922)	0	1,075,719	0	2,424	2,424	42,206	06/15/2034
515390-MT-6	LANE CO SD #52 BETHEL	5.000		09/28/2023	J P MORGAN CHASE SECURITIES INC		720,041	715,000	761,868	722,779	0	(3,957)	0	(3,957)	0	718,821	0	1,219	1,219	28,203	06/15/2034
517210-XE-5	LARIMER CO SD#R-2J THO	5.000		05/31/2023	MUNI CENTER		112,250	100,000	119,243	112,223	0	(797)	0	(797)	0	111,426	0	824	824	2,319	12/15/2033
517210-XE-5	LARIMER CO SD#R-2J THO	5.000		07/31/2023	UBS AG		1,655,445	1,500,000	1,788,645	1,683,344	0	(16,695)	0	(16,695)	0	1,666,649	0	(11,204)	(11,204)	47,083	12/15/2033
520121-LE-2	LAWRENCE GENERAL OBLIG	3.250		01/13/2023	MORGAN STANLEY		1,512,135	1,500,000	1,519,080	1,503,586	0	(87)	0	(87)	0	1,503,498	0	8,637	8,637	18,417	09/01/2030
526030-X7-1	LENEXA GENERAL OBLIGAT	3.500		03/09/2023	J P MORGAN CHASE SECURITIES INC		1,098,340	1,095,000	1,117,601	1,101,904	0	(452)	0	(452)	0	1,101,452	0	(3,113)	(3,113)	20,121	09/01/2033
526030-2W-0	LENEXA GENERAL OBLIGAT	3.500		08/21/2023	MUNI CENTER		166,950	165,000	162,556	163,111	0	99	0	99	0	163,210	0	3,740	3,740	5,647	09/01/2033
528878-VY-4	LEXINGTON & RICHLAND C	3.000		02/28/2023	JEFFERIES & CO INC		1,433,804	1,450,000	1,478,290	1,457,237	0	(511)	0	(511)	0	1,456,726	0	(22,923)	(22,923)	21,750	03/01/2028
545522-RB-2	LOS GATOS USD GO REF S	3.250		03/02/2023	CITIGROUP GLOBAL MARKETS		2,560,366	2,580,000	2,644,423	2,593,038	0	(1,396)	0	(1,396)	0	2,591,642	0	(31,276)	(31,276)	49,378	08/01/2031
54589T-CK-6	LOUDOUN CO GENERAL OBL	4.000		01/13/2023	MORGAN STANLEY		1,684,690	1,640,000	1,766,018	1,667,226	0	(627)	0	(627)	0	1,666,599	0	18,091	18,091	8,382	12/01/2032
54589T-CL-4	LOUDOUN CO GENERAL OBL	4.000		01/13/2023	MORGAN STANLEY		1,688,296	1,645,000	1,764,082	1,670,775	0	(594)	0	(594)	0	1,670,180	0	18,116	18,116	8,408	12/01/2033
54589T-CM-2	LOUDOUN CO GENERAL OBL	4.000		08/14/2023	J P MORGAN CHASE SECURITIES INC		1,648,380	1,640,000	1,751,454	1,664,168	0	(7,724)	0	(7,724)	0	1,656,444	0	(8,064)	(8,064)	46,284	12/01/2034
549220-2H-3	LUBBOCK ISD GEN OBLIG	4.000		02/23/2023	KEYBANC CAPITAL MARK		1,246,958	1,205,000	1,344,009	1,275,842	0	(2,106)	0	(2,106)	0	1,273,736	0	(26,778)	(26,778)	25,305	02/15/2031
549220-2H-3	LUBBOCK ISD GEN OBLIG	4.000		01/31/2023	MUNI CENTER		134,760	125,000	139,420	132,349	0	(127)	0	(127)	0	132,222	0	2,538	2,538	2,319	02/15/2031

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
562158-DJ-1	MANCHESTER ESSEX REG S 3.000		02/02/2023	INSPEREX LLC		970,159	950,000	975,926	958,809	0	(274)	0	(274)	0	958,535	0	11,624	11,624	15,913	01/15/2030
562785-MW-2	MANHATTAN BEACH USD GO 4.000		08/22/2023	FIRST BALLANTYNE LLC		569,828	550,000	593,885	575,817	0	(2,702)	0	(2,702)	0	573,115	0	(3,287)	(3,287)	21,511	09/01/2034
567505-MA-7	MARICOPA CO UHSD #210 3.500		01/09/2023	JEFFERIES & CO INC		7,433,142	7,335,000	7,631,701	7,385,184	0	(864)	0	(864)	0	7,384,320	0	48,822	48,822	134,781	07/01/2026
567505-MA-7	MARICOPA CO UHSD #210 3.500		01/05/2023	MUNI CENTER		101,653	100,000	104,045	100,684	0	(7)	0	(7)	0	100,678	0	975	975	1,799	07/01/2026
567505-NV-0	MARICOPA CO UHSD #210 5.000		03/06/2023	HEADLANDS (TD SEC AUTOMATED)		698,035	650,000	759,935	702,069	0	(2,013)	0	(2,013)	0	700,056	0	(2,021)	(2,021)	22,208	07/01/2034
567527-SN-7	MARICOPA CO UHSD #214 4.000		03/08/2023	JEFFERIES & CO INC		1,194,011	1,150,000	1,219,736	1,186,325	0	(1,465)	0	(1,465)	0	1,184,860	0	9,151	9,151	31,689	07/01/2033
567288-UL-7	MARICOPA CO USD #48 SC 4.000		02/16/2023	CITIGROUP GLOBAL MARKETS		1,462,622	1,400,000	1,582,154	1,491,313	0	(2,489)	0	(2,489)	0	1,488,824	0	(26,202)	(26,202)	35,156	07/01/2030
581646-6Q-4	MCKINNEY GENERAL OBLIG 5.000		01/26/2023	CITIGROUP GLOBAL MARKETS		2,813,961	2,660,000	3,050,116	2,773,964	0	(2,962)	0	(2,962)	0	2,771,002	0	42,959	42,959	59,850	08/15/2033
581664-DX-4	MCKINNEY ISD GEN OBLIG 3.750		04/12/2023	BAS-MERRILL LYNCH		2,889,842	2,840,000	3,005,544	2,879,896	0	(5,202)	0	(5,202)	0	2,874,694	0	15,148	15,148	70,408	02/15/2029
591852-ZD-3	MET COUNCIL MPS-ST PAU 3.750		03/09/2023	JEFFERIES & CO INC		5,546,640	5,500,000	5,729,075	5,558,052	0	(4,845)	0	(4,845)	0	5,553,208	0	(6,568)	(6,568)	108,281	03/01/2032
609561-FD-2	MONMOUTH CO GENERAL OB 3.250		01/09/2023	CITIGROUP GLOBAL MARKETS		5,868,672	5,815,000	5,920,949	5,845,985	0	(262)	0	(262)	0	5,845,723	0	22,949	22,949	91,869	07/15/2030
613340-7Q-5	MONTGOMERY CO GENERAL 5.000		02/22/2023	UBS AG		6,486,991	5,900,000	7,064,306	6,523,095	0	(17,761)	0	(17,761)	0	6,505,334	0	(18,343)	(18,343)	116,361	10/01/2029
625517-EE-3	MULTNOMAH CO SD#1J POR 3.500		06/15/2023	REDEEMED		6,805,000	6,805,000	6,926,946	6,811,258	0	(6,258)	0	(6,258)	0	6,805,000	0	0	0	119,088	06/15/2033
639438-G5-3	NAZARETH AREA SCH DIST 4.000		08/15/2023	PNC CAPITAL MARKETS		2,078,299	2,075,000	2,182,091	2,108,767	0	(8,682)	0	(8,682)	0	2,100,085	0	(21,786)	(21,786)	62,481	11/15/2032
653234-L8-5	NEWTOWN GENERAL OBLIGA 3.375		02/15/2023	REDEEMED		650,000	650,000	649,558	649,947	0	53	0	53	0	650,000	0	0	0	10,969	02/15/2036
659155-FL-4	NORTH EAST ISD GO REF 4.000		08/01/2023	REDEEMED		2,130,000	2,130,000	2,214,263	2,136,168	0	(6,168)	0	(6,168)	0	2,130,000	0	0	0	85,200	08/01/2033
659155-JW-6	NORTH EAST ISD GO S201 4.000		08/23/2023	MORGAN STANLEY		1,006,070	1,000,000	1,075,400	1,033,715	0	(5,826)	0	(5,826)	0	1,027,889	0	(21,819)	(21,819)	42,556	08/01/2033
660266-HZ-3	NORTH KANSAS CITY SD # 3.000		02/07/2023	JEFFERIES & CO INC		8,529,099	8,480,000	8,397,490	8,425,963	0	631	0	631	0	8,426,594	0	102,505	102,505	110,947	03/01/2032
66702R-MB-5	NORTHSIDE ISD GO REF S 4.000		09/07/2023	RBC CAPITAL MARKETS		2,305,029	2,295,000	2,493,059	2,369,012	0	(14,156)	0	(14,156)	0	2,354,855	0	(49,826)	(49,826)	67,065	06/15/2033
676193-LZ-6	O'FALLON GENERAL OBLIG 3.250		02/07/2023	JEFFERIES & CO INC		2,395,934	2,365,000	2,446,332	2,393,391	0	(854)	0	(854)	0	2,392,537	0	3,397	3,397	33,521	03/01/2030
671130-RW-4	OAK CREEK-FRANKLIN JOI 3.750		08/16/2023	SUMRIDGE PARTNERS LLC		1,268,871	1,265,000	1,288,276	1,270,917	0	(1,605)	0	(1,605)	0	1,269,312	0	(441)	(441)	41,640	04/01/2035
679384-JP-3	OLATHE GENERAL OBLIGAT 2.625		09/14/2023	MUNI CENTER		194,260	200,000	209,848	202,239	0	(903)	0	(903)	0	201,336	0	(7,076)	(7,076)	5,060	10/01/2028
680616-J6-7	OLENTANGY LOCAL SCHOOL 4.000		02/17/2023	MUNI CENTER		337,116	315,000	338,420	327,830	0	(349)	0	(349)	0	327,481	0	9,635	9,635	2,835	12/01/2032
685644-TR-7	ORCHARD PARK CENTRAL S 3.000		08/07/2023	SIEBERT WILLIAMS SHANK & CO MUNI		1,713,634	1,730,000	1,724,810	1,726,596	0	260	0	260	0	1,726,856	0	(13,222)	(13,222)	44,259	04/01/2030
688443-T7-5	OSSEO ISD #279 GENERAL 2.750		08/14/2023	MUNI CENTER		123,024	125,000	124,354	124,651	0	34	0	34	0	124,685	0	(1,661)	(1,661)	3,581	02/01/2029
690275-5Y-4	OVERLAND PARK GENERAL 5.000		08/03/2023	WELLS FARGO SECURITIES		868,220	795,000	916,762	870,317	0	(7,242)	0	(7,242)	0	863,076	0	5,144	5,144	36,769	09/01/2032
702503-GV-9	PASCO CO GENERAL OBLIG 5.000		08/29/2023	MUNI CENTER		112,106	100,000	132,429	125,682	0	(2,095)	0	(2,095)	0	123,587	0	(11,481)	(11,481)	4,583	10/01/2034
719780-MU-9	PICKERINGTON LOCAL SD 4.000		07/20/2023	JANNEY MONTGOMERY SCOTT INC		356,587	350,000	394,993	365,075	0	(2,793)	0	(2,793)	0	362,282	0	(5,695)	(5,695)	8,944	12/01/2034
735371-NX-0	PORT OF SEATTLE GO LTD 4.000		04/13/2023	J P MORGAN CHASE SECURITIES INC		4,939,517	4,885,000	5,242,875	4,947,409	0	(12,449)	0	(12,449)	0	4,934,960	0	4,557	4,557	72,189	06/01/2032
735371-NX-0	PORT OF SEATTLE GO LTD 4.000		01/25/2023	MUNI CENTER		101,984	100,000	107,326	101,278	0	(65)	0	(65)	0	101,213	0	772	772	622	06/01/2032
742290-BD-0	PRINCETON BOARD OF EDU 3.000		02/10/2023	CITIGROUP GLOBAL MARKETS		1,614,240	1,600,000	1,584,208	1,588,168	0	114	0	114	0	1,588,282	0	25,958	25,958	27,733	07/15/2032
752142-FL-8	RANCHO SANTA FE SCH DI 3.250		02/15/2023	CITIGROUP GLOBAL MARKETS		1,514,115	1,500,000	1,506,315	1,501,819	0	(74)	0	(74)	0	1,501,745	0	12,370	12,370	26,406	08/01/2030
763261-H5-6	RICHARDSON ISD GEN OBL 5.000		08/03/2023	MORGAN STANLEY		358,211	350,000	403,095	363,033	0	(3,541)	0	(3,541)	0	359,492	0	(1,281)	(1,281)	16,965	02/15/2033
763261-H5-6	RICHARDSON ISD GEN OBL 5.000		07/21/2023	MUNI CENTER		207,070	200,000	230,340	207,448	0	(1,683)	0	(1,683)	0	205,765	0	1,305	1,305	8,694	02/15/2033
763261-W4-2	RICHARDSON ISD GEN OBL 5.000		09/05/2023	MUNI CENTER		416,088	400,000	455,940	421,827	0	(4,594)	0	(4,594)	0	417,233	0	(1,145)	(1,145)	21,222	02/15/2038
770570-Z3-6	ROBERTSON CO GENERAL O 3.000		02/06/2023	JEFFERIES & CO INC		4,552,137	4,520,000	4,575,912	4,535,659	0	(674)	0	(674)	0	4,534,985	0	17,153	17,153	24,860	06/01/2028
774285-7Q-7	ROCKWALL ISD GO TXBL R 4.000		04/21/2023	TENDERED		2,972,830	2,945,000	3,300,638	3,176,530	0	(15,453)	0	(15,453)	0	3,161,077	0	(216,077)	(216,077)	114,871	02/15/2028
774285-7R-5	ROCKWALL ISD GO TXBL R 4.000		04/21/2023	TENDERED		2,167,953	2,150,000	2,428,812	2,343,325	0	(10,652)	0	(10,652)	0	2,332,673	0	(182,673)	(182,673)	81,497	02/15/2029
777594-ZA-3	ROSEMOUNT ISD #196 GO 3.000		09/07/2023	MUNI CENTER		199,552	200,000	204,152	201,407	0	(308)	0	(308)	0	201,099	0	(1,547)	(1,547)	6,667	02/01/2030
783243-6Y-9	RUTHERFORD CO GENERAL 5.000		01/11/2023	HILLTOP SECURITIES		2,085,449	1,925,000	2,380,686	2,038,995	0	(1,020)	0	(1,020)	0	2,037,976	0	47,473	47,473	27,003	04/01/2026
789177-QV-7	SAINT CLOUD ISD #742 G 4.000		01/05/2023	MORGAN STANLEY		1,090,866	1,050,000	1,104,842	1,070,738	0	(86)	0	(86)	0	1,070,653	0	20,213	20,213	18,083	02/01/2035
795676-SN-6	SALT LAKE CO GEN OBLIG 3.000		02/28/2023	UBS AG		1,230,300	1,250,000	1,273,813	1,256,769	0	(467)	0	(467)	0	1,256,302	0	(26,002)	(26,002)	7,917	12/15/2030
795676-SP-1	SALT LAKE CO GEN OBLIG 3.000		02/07/2023	JEFFERIES & CO INC		1,292,530	1,285,000	1,298,762	1,288,923	0	(177)	0	(177)	0	1,288,746	0	3,784	3,784	5,675	12/15/2031

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
795676-SQ-9	SALT LAKE CO GEN OBLIG 3.000		02/07/2023	JEFFERIES & CO INC		1,331,864	1,325,000	1,323,238	1,323,855	0	(9)	0	(9)	0	1,323,847	0	8,017	8,017	5,852	12/15/2032
796116-SA-0	SAN ANGELO ISD GO REF 4.000		01/06/2023	MORGAN STANLEY		4,269,252	4,205,000	4,424,165	4,235,654	0	(581)	0	(581)	0	4,235,073	0	34,180	34,180	67,280	02/15/2033
797661-VS-1	SAN FRANCISCO BAY AREA 4.000		02/28/2023	WELLS FARGO SECURITIES		4,243,052	4,165,000	4,588,331	4,290,743	0	(7,849)	0	(7,849)	0	4,282,893	0	(39,841)	(39,841)	97,183	08/01/2035
798189-LX-2	SAN JOSE EVERGREEN CCD 4.000		01/06/2023	MESIROW FINANCIAL		2,744,721	2,635,000	2,861,979	2,701,279	0	(525)	0	(525)	0	2,700,755	0	43,967	43,967	37,476	09/01/2027
801889-QU-3	SANTA FE CO GENERAL OB 3.500		07/05/2023	J P MORGAN CHASE SECURITIES INC		1,025,253	1,020,000	1,013,411	1,015,104	0	221	0	221	0	1,015,324	0	9,929	9,929	36,196	07/01/2032
802498-QR-9	SANTA MONICA-MALIBU US 4.000		07/25/2023	FHN FINANCIAL		2,201,671	2,145,000	2,432,988	2,256,605	0	(17,550)	0	(17,550)	0	2,239,055	0	(37,384)	(37,384)	91,758	07/01/2035
802498-QR-9	SANTA MONICA-MALIBU US 4.000		05/12/2023	MUNI CENTER		115,678	110,000	124,769	115,723	0	(593)	0	(593)	0	115,131	0	548	548	3,850	07/01/2035
802498-RC-1	SANTA MONICA-MALIBU US 4.000		04/11/2023	UBS AG		576,747	550,000	598,813	573,698	0	(1,407)	0	(1,407)	0	572,291	0	4,456	4,456	17,172	07/01/2036
802385-QM-9	SANTA MONICA CCD GO S2 4.000		08/14/2023	BNY MELLON CAPITAL MARKETS INC		524,575	500,000	538,440	522,376	0	(2,302)	0	(2,302)	0	520,073	0	4,502	4,502	20,778	08/01/2034
810453-6E-5	SCOTTSDALE GENERAL OBL 3.500		07/01/2023	REDEEMED		8,375,000	8,375,000	8,738,391	8,395,215	0	(20,215)	0	(20,215)	0	8,375,000	0	0	0	293,125	07/01/2033
810453-6F-2	SCOTTSDALE GENERAL OBL 3.500		07/01/2023	REDEEMED		8,665,000	8,665,000	9,001,722	8,683,776	0	(18,776)	0	(18,776)	0	8,665,000	0	0	0	303,275	07/01/2034
833209-LA-5	SNOHOMISH CO SD #103 G 5.000		03/07/2023	FIFTH THIRD SECURITIES		1,715,406	1,650,000	1,906,311	1,720,062	0	(5,248)	0	(5,248)	0	1,714,814	0	592	592	22,229	12/01/2030
833153-TW-9	SNOHOMISH CO SD #15 ED 5.000		01/06/2023	CITIGROUP GLOBAL MARKETS		1,547,850	1,500,000	1,754,010	1,540,847	0	(636)	0	(636)	0	1,540,211	0	7,639	7,639	7,917	12/01/2030
833153-TY-5	SNOHOMISH CO SD #15 ED 5.000		03/07/2023	J P MORGAN CHASE SECURITIES INC		4,114,838	4,025,000	4,661,514	4,127,838	0	(13,353)	0	(13,353)	0	4,114,485	0	353	353	54,226	12/01/2032
833153-TY-5	SNOHOMISH CO SD #15 ED 5.000		12/30/2022	MUNI CENTER		0	0	0	0	0	(56)	0	(56)	0	(56)	0	56	56	0	12/01/2032
833153-TZ-2	SNOHOMISH CO SD #15 ED 5.000		04/14/2023	J P MORGAN CHASE SECURITIES INC		4,706,218	4,605,000	5,311,490	4,719,860	0	(23,520)	0	(23,520)	0	4,696,341	0	9,877	9,877	86,983	12/01/2033
833119-YS-3	SNOHOMISH CO SD#2 EVER 4.000		04/11/2023	DA DAVIDSON		703,661	675,000	731,525	697,195	0	(1,746)	0	(1,746)	0	695,449	0	8,212	8,212	9,825	12/01/2029
833119-YW-4	SNOHOMISH CO SD#2 EVER 4.000		09/07/2023	RBC CAPITAL MARKETS		1,152,305	1,145,000	1,196,514	1,165,476	0	(3,949)	0	(3,949)	0	1,161,527	0	(9,222)	(9,222)	35,241	12/01/2033
848797-NX-0	SPOKANE CO SD #356 CEN 5.000		08/16/2023	RAMIREZ & CO INC		2,430,245	2,370,000	2,709,455	2,462,226	0	(23,327)	0	(23,327)	0	2,438,899	0	(8,653)	(8,653)	84,267	12/01/2034
852427-MB-6	STAFFORD GENERAL OBLIG 3.000		04/11/2023	DAVENPORT & COMPANY		605,466	600,000	600,000	600,000	0	0	0	0	0	600,000	0	5,466	5,466	12,550	08/01/2033
866045-NE-3	SUMMIT CO SD #RE001 GO 4.000		08/17/2023	J P MORGAN CHASE SECURITIES INC		566,028	555,000	584,942	568,126	0	(2,011)	0	(2,011)	0	566,115	0	(87)	(87)	15,848	12/01/2034
879709-5B-5	TEMPE GENERAL OBLIGATI 3.750		07/20/2023	MORGAN STANLEY		1,308,546	1,295,000	1,301,462	1,296,839	0	(416)	0	(416)	0	1,296,423	0	12,122	12,122	51,260	07/01/2034
943504-4E-7	WAUWATOSA GENERAL OBLI 3.000		04/13/2023	HILLTOP SECURITIES		1,151,794	1,150,000	1,142,180	1,145,710	0	152	0	152	0	1,145,862	0	5,932	5,932	12,746	12/01/2029
946813-UV-2	WAYZATA ISD #284 GO S2 3.750		02/01/2023	REDEEMED		10,915,000	10,915,000	10,946,654	10,914,837	0	163	0	163	0	10,915,000	0	0	0	204,656	02/01/2035
95988M-CC-9	WESTERN TECH COLLEGE D 4.000		02/03/2023	RAYMOND JAMES & ASSOC		3,661,892	3,570,000	3,800,051	3,639,174	0	(2,876)	0	(2,876)	0	3,636,298	0	25,594	25,594	49,583	04/01/2030
960470-KQ-4	WESTLAKE SCHOOL DIST G 4.000		01/09/2023	GOLDMAN SACHS & CO		3,177,354	3,090,000	3,268,942	3,129,212	0	(512)	0	(512)	0	3,128,699	0	48,655	48,655	13,390	12/01/2034
969871-7V-8	WILLIAMSON CO GENERAL 4.000		05/01/2023	REDEEMED		5,450,000	5,450,000	5,553,060	5,453,856	0	(3,856)	0	(3,856)	0	5,450,000	0	0	0	109,000	05/01/2031
969887-2D-9	WILLIAMSON CO GENERAL 4.000		09/20/2023	MUNI CENTER		807,477	800,000	827,992	806,945	0	(2,295)	0	(2,295)	0	804,650	0	2,827	2,827	35,056	02/15/2033
973024-E8-1	WINCHESTER GENERAL OBL 4.000		12/29/2022	MUNI CENTER		0	0	0	0	0	(20)	0	(20)	0	(20)	0	20	20	0	07/01/2031
973024-E8-1	WINCHESTER GENERAL OBL 4.000		01/12/2023	STERN BROTHERS		1,798,422	1,730,000	1,852,225	1,764,252	0	(456)	0	(456)	0	1,763,796	0	34,626	34,626	45,907	07/01/2031
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						375,740,122	369,687,000	393,003,259	376,224,950	0	(728,622)	0	(728,622)	0	375,496,328	0	198,011	198,011	8,774,173	XXX
Bonds - U.S. Special Revenues																				
052414-MT-3	AUSTIN ELEC UTIL SYS R 4.000		06/16/2023	REDEEMED		1,000,000	1,000,000	1,046,760	1,000,166	0	(166)	0	(166)	0	1,000,000	0	0	0	23,444	11/15/2028
052414-MU-0	AUSTIN ELEC UTIL SYS R 4.000		06/16/2023	REDEEMED		2,900,000	2,900,000	3,223,089	2,900,518	0	(518)	0	(518)	0	2,900,000	0	0	0	67,989	11/15/2029
052414-PL-7	AUSTIN ELEC UTILITY SY 5.000		03/08/2023	HILLTOP SECURITIES		1,050,090	1,000,000	1,152,110	1,047,023	0	(2,971)	0	(2,971)	0	1,044,052	0	6,038	6,038	15,833	11/15/2029
052414-PL-7	AUSTIN ELEC UTILITY SY 5.000		08/14/2023	J P MORGAN CHASE SECURITIES INC		2,273,568	2,200,000	2,534,642	2,303,450	0	(21,645)	0	(21,645)	0	2,281,805	0	(8,237)	(8,237)	82,500	11/15/2029
08527N-KZ-8	BERNALILLO CO GROSS RE 3.000		04/11/2023	JANNEY MONTGOMERY SCOTT INC		483,557	480,000	480,000	480,000	0	0	0	0	0	480,000	0	3,557	3,557	4,680	06/15/2031
090132-AQ-4	BILLINGS SEWER SYSTEM 5.000		03/01/2023	BANCROFT CAPITAL		647,100	600,000	707,898	650,952	0	(1,823)	0	(1,823)	0	649,129	0	(2,029)	(2,029)	20,083	07/01/2031
130178-JL-1	CALIFORNIA ED FAC AUTH 5.000		01/26/2023	RBC CAPITAL MARKETS		3,135,418	2,875,000	3,437,695	3,023,719	0	(3,158)	0	(3,158)	0	3,020,560	0	114,857	114,857	52,708	03/15/2026
130178-M8-6	CALIFORNIA ED FAC AUTH 5.000		08/17/2023	SEAPORT GROUP		797,581	665,000	848,301	766,955	0	(5,686)	0	(5,686)	0	761,268	0	36,313	36,313	29,278	10/01/2032
13034A-V5-6	CALIFORNIA INFRAS EDB .850		01/26/2023	MAKE WHOLE CALL 100.00		49,600,000	49,600,000	49,600,000	49,600,000	0	0	0	0	0	49,600,000	0	0	0	414,669	01/01/2050
13034A-V5-6	CALIFORNIA INFRAS EDB .850		01/12/2023	REDEEMED		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	3,214	01/01/2050
160429-VH-6	CHARLESTON WATERWORKS 4.000		09/25/2023	MUNI CENTER		308,309	300,000	339,246	314,785	0	(1,479)	0	(1,479)	0	313,307	0	(4,998)	(4,998)	10,333	01/01/2035

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
196632-SE-4	COLORADO SPRINGS UTILI 5.000		11/29/2023	REDEEMED		8,810,000	8,810,000	10,318,889	8,953,396	0	(143,396)	0	(143,396)	0	8,810,000	0	0	0	457,631	11/15/2034
196632-ZW-6	COLORADO SPRINGS UTILI 5.000		07/26/2023	EMMETT & CO		1,087,770	1,000,000	1,211,570	1,108,652	0	(12,072)	0	(12,072)	0	1,096,580	0	(8,810)	(8,810)	35,000	11/15/2034
20775Y-AS-5	CONNECTICUT REVOLVING 5.000		03/01/2023	REDEEMED		7,200,000	7,200,000	8,270,440	7,220,718	0	(20,718)	0	(20,718)	0	7,200,000	0	0	0	180,000	03/01/2030
25477G-TT-2	DISTRICT OF COLUMBIA I 1.710		12/06/2023	TENDERED 80.17		8,017,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(1,983,000)	(1,983,000)	173,375	12/01/2031
267045-DF-6	DUTCHESS CO LOCAL DEV 5.000		01/01/2023	REDEEMED		500,000	500,000	560,960	500,000	0	0	0	0	0	500,000	0	0	0	12,500	01/01/2036
267045-DG-4	DUTCHESS CO LOCAL DEV 5.000		01/01/2023	REDEEMED		1,140,000	1,140,000	1,275,056	1,140,000	0	0	0	0	0	1,140,000	0	0	0	28,500	01/01/2037
267045-DH-2	DUTCHESS CO LOCAL DEV 5.000		01/01/2023	REDEEMED		750,000	750,000	836,273	750,000	0	0	0	0	0	750,000	0	0	0	18,750	01/01/2038
27149T-BB-6	EAST CENTRAL REGL WAST 5.000		07/20/2023	CITIGROUP GLOBAL MARKETS		2,516,038	2,340,000	2,851,384	2,603,718	0	(29,286)	0	(29,286)	0	2,574,432	0	(58,394)	(58,394)	94,250	10/01/2034
296163-BB-3	ESCAMBIA CO SOL WST DI 3.200		01/03/2023	GOLDMAN SACHS & CO		28,400,000	28,400,000	28,400,000	28,400,000	0	0	0	0	0	28,400,000	0	0	0	81,652	04/01/2039
303867-LF-0	FAIRFAX CO SEWER REV S 5.000		08/18/2023	MUNI CENTER		216,470	200,000	228,124	215,796	0	(1,553)	0	(1,553)	0	214,242	0	2,228	2,228	9,347	07/15/2040
414005-VN-5	HARRIS CO SR LIEN TOLL 5.000		01/09/2023	FIDELITY CAPITAL MARKETS SERVICES		1,587,870	1,500,000	1,746,675	1,573,899	0	(670)	0	(670)	0	1,573,229	0	14,641	14,641	30,208	08/15/2033
438689-JJ-1	HONOLULU WATER SUPPLY 4.000		01/03/2023	MORGAN STANLEY		591,380	580,000	601,947	583,949	0	(23)	0	(23)	0	583,926	0	7,454	7,454	11,793	07/01/2036
45203H-2A-9	ILLINOIS FIN AUTH (NOR 5.000		02/06/2023	J P MORGAN CHASE SECURITIES INC		4,743,198	4,140,000	5,017,183	4,569,197	0	(6,891)	0	(6,891)	0	4,562,306	0	180,892	180,892	38,525	12/01/2028
45506D-PK-5	INDIANA FINANCE AUTH R 5.000		08/25/2023	TENDERED		9,102,314	8,785,000	10,669,558	9,218,817	0	(139,867)	0	(139,867)	0	9,078,950	0	(293,950)	(293,950)	800,489	02/01/2035
45506D-YU-3	INDIANA FINANCE AUTH R 5.000		08/25/2023	TENDERED		6,097,693	5,695,000	5,963,121	5,946,669	0	(45,554)	0	(45,554)	0	5,901,115	0	(206,115)	(206,115)	715,918	08/01/2033
491311-AN-6	KENTUCKY INFRAS WASTEW 5.000		07/31/2023	JANNEY MONTGOMERY SCOTT INC		1,650,264	1,510,000	1,800,705	1,670,119	0	(17,233)	0	(17,233)	0	1,652,885	0	(2,621)	(2,621)	75,500	02/01/2030
495289-J4-3	KING CO SEWER REV REF 5.000		01/01/2023	REDEEMED		5,000,000	5,000,000	5,801,400	5,000,000	0	0	0	0	0	5,000,000	0	0	0	125,000	01/01/2031
495289-8M-5	KING CO SEWER REV REF 5.000		02/24/2023	RAMIREZ & CO INC		2,142,380	2,000,000	2,382,480	2,192,803	0	(6,354)	0	(6,354)	0	2,186,449	0	(44,069)	(44,069)	65,556	07/01/2035
57583U-A2-4	MASS DEV FIN AGY (PHIL 5.000		09/01/2023	REDEEMED		5,170,000	5,170,000	5,481,958	5,195,599	0	(25,599)	0	(25,599)	0	5,170,000	0	0	0	258,500	09/01/2039
57583U-ZY-7	MASS DEV FIN AGY (PHIL 5.000		09/01/2023	REDEEMED		5,000,000	5,000,000	5,317,950	5,026,067	0	(26,067)	0	(26,067)	0	5,000,000	0	0	0	250,000	09/01/2038
57585K-WD-6	MASSACHUSETTS H/E MAS 5.500		07/24/2023	RBC CAPITAL MARKETS		3,123,710	2,505,000	3,634,755	3,120,190	0	(32,711)	0	(32,711)	0	3,087,479	0	36,231	36,231	146,960	07/01/2032
57586C-S9-7	MASSACHUSETTS H/E (BOS 5.500		08/28/2023	INSPEREX LLC		2,302,160	2,000,000	2,360,580	2,163,372	0	(15,092)	0	(15,092)	0	2,148,280	0	153,880	153,880	82,194	06/01/2030
57586C-S9-7	MASSACHUSETTS H/E (BOS 5.500		09/21/2023	MUNI CENTER		284,770	250,000	295,073	270,421	0	(2,085)	0	(2,085)	0	268,337	0	16,433	16,433	11,229	06/01/2030
58616P-AS-7	MEMPHIS GAS SYS REV S2 4.000		01/25/2023	SUMRIDGE PARTNERS LLC		1,372,277	1,310,000	1,512,277	1,392,935	0	(1,418)	0	(1,418)	0	1,391,517	0	(19,240)	(19,240)	8,006	12/01/2033
604115-CS-2	MINNESOTA PUB FAC AUTH 5.000		07/24/2023	RBC CAPITAL MARKETS		18,821,170	18,010,000	22,059,188	19,400,536	0	(240,956)	0	(240,956)	0	19,159,580	0	(338,409)	(338,409)	810,450	03/01/2035
60528A-BX-1	MISSISSIPPI BUS FIN CO 3.150		01/03/2023	WELLS FARGO SECURITIES		4,600,000	4,600,000	4,600,000	4,600,000	0	0	0	0	0	4,600,000	0	0	0	13,075	11/01/2035
64465P-YR-3	NEW HAMPSHIRE MUNI BON 5.000		08/15/2023	REDEEMED		6,645,000	6,645,000	7,395,353	6,699,419	0	(54,419)	0	(54,419)	0	6,645,000	0	0	0	332,250	08/15/2033
64579S-AE-5	NEW JERSEY ENVR INFRA 4.000		01/26/2023	BAS-MERRILL LYNCH		114,723	110,000	116,749	111,974	0	(50)	0	(50)	0	111,924	0	2,799	2,799	1,784	09/01/2033
64579S-AG-0	NEW JERSEY ENVR INFRA 4.000		01/26/2023	J P MORGAN CHASE SECURITIES INC		3,230,473	3,115,000	3,306,105	3,170,911	0	(1,419)	0	(1,419)	0	3,169,493	0	60,981	60,981	50,532	09/01/2033
64579S-EL-5	NEW JERSEY ENVR INFRA 4.500		09/13/2023	MUNI CENTER		108,714	100,000	127,922	114,990	0	(1,489)	0	(1,489)	0	113,501	0	(4,787)	(4,787)	4,675	09/01/2029
645791-F7-4	NEW JERSEY ENVR INFRA 4.000		02/06/2023	BAS-MERRILL LYNCH		2,808,091	2,690,000	2,933,364	2,760,445	0	(2,504)	0	(2,504)	0	2,757,941	0	50,150	50,150	46,627	09/01/2028
645791-F7-4	NEW JERSEY ENVR INFRA 4.000		01/31/2023	MUNI CENTER		105,345	100,000	109,047	102,619	0	(80)	0	(80)	0	102,539	0	2,806	2,806	1,678	09/01/2028
645791-F9-0	NEW JERSEY ENVR INFRA 4.000		03/07/2023	SUMRIDGE PARTNERS LLC		2,966,043	2,895,000	3,114,412	2,958,859	0	(4,211)	0	(4,211)	0	2,954,648	0	11,395	11,395	60,152	09/01/2030
645791-G2-4	NEW JERSEY ENVR INFRA 4.000		08/14/2023	CITIGROUP GLOBAL MARKETS		1,040,150	1,025,000	1,097,109	1,046,028	0	(4,734)	0	(4,734)	0	1,041,294	0	(1,144)	(1,144)	39,178	09/01/2031
645791-G2-4	NEW JERSEY ENVR INFRA 4.000		07/26/2023	MUNI CENTER		103,315	100,000	107,035	102,052	0	(427)	0	(427)	0	101,624	0	1,691	1,691	3,633	09/01/2031
64711N-C7-8	NEW MEXICO FIN AUTH SR 3.250		02/24/2023	STERN BROTHERS		1,042,011	1,045,000	1,092,871	1,058,588	0	(862)	0	(862)	0	1,057,726	0	(15,715)	(15,715)	8,113	06/01/2030
64711N-J6-3	NEW MEXICO FIN AUTH SR 4.000		08/23/2023	MIDDLEGATE SECURITIES		3,804,531	3,785,000	4,293,553	3,974,833	0	(34,816)	0	(34,816)	0	3,940,017	0	(135,486)	(135,486)	110,606	06/01/2034
64711N-N8-4	NEW MEXICO FIN AUTH SR 5.000		03/09/2023	RBC CAPITAL MARKETS		530,200	500,000	572,100	528,564	0	(1,533)	0	(1,533)	0	527,032	0	3,168	3,168	6,875	06/01/2032
64711N-ZG-3	NEW MEXICO FIN AUTH SR 5.000		01/27/2023	BREAN CAPITAL		3,986,043	3,765,000	4,414,199	3,942,769	0	(5,784)	0	(5,784)	0	3,936,985	0	49,058	49,058	30,852	06/01/2031
686507-HZ-0	ORLANDO UTILITIES COMM 5.000		02/17/2023	J P MORGAN CHASE SECURITIES INC		2,070,981	1,900,000	2,287,961	2,102,448	0	(5,552)	0	(5,552)	0	2,096,896	0	(25,915)	(25,915)	36,944	10/01/2033
686507-JM-7	ORLANDO UTILITIES COMM 5.000		08/22/2023	RBC CAPITAL MARKETS		2,729,550	2,500,000	3,003,525	2,827,017	0	(31,207)	0	(31,207)	0	2,795,809	0	(66,259)	(66,259)	111,806	10/01/2033
709235-WD-3	PENNSYLVANIA STATE UNI 5.000		02/15/2023	CITIGROUP GLOBAL MARKETS		3,427,988	3,260,000	3,768,951	3,408,708	0	(6,605)	0	(6,605)	0	3,402,103	0	25,885	25,885	74,708	09/01/2031
751100-JS-8	RALEIGH COMB ENTERPRIS 3.750		06/15/2023	REDEEMED		5,000,000	5,000,000	5,229,400	5,004,227	0	(4,227)	0	(4,227)	0	5,000,000	0	0	0	147,917	03/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
751100-LC-0	RALEIGH COMB ENTERPRIS 4.000		07/27/2023	STONEX FINANCIAL		1,035,510	1,000,000	1,117,050	1,051,280	0	(6,736)	0	(6,736)	0	1,044,545	0	(9,035)	(9,035)	36,333	03/01/2033
751100-LV-8	RALEIGH COMB ENTERPRIS 4.000		02/24/2023	UBS AG		2,734,969	2,655,000	2,965,768	2,791,150	0	(4,747)	0	(4,747)	0	2,786,403	0	(51,434)	(51,434)	51,920	03/01/2033
762197-PT-2	RHODE ISLAND H&E (BROW 5.000		09/01/2023	REDEEMED		2,000,000	2,000,000	2,178,460	2,014,364	0	(14,364)	0	(14,364)	0	2,000,000	0	0	0	100,000	09/01/2031
762197-QA-2	RHODE ISLAND H&E (BROW 4.500		09/01/2023	REDEEMED		3,000,000	3,000,000	3,110,040	3,008,838	0	(8,838)	0	(8,838)	0	3,000,000	0	0	0	135,000	09/01/2031
79574C-CS-0	SALT RIVER PROJ AGR IM 5.000		07/26/2023	MORGAN STANLEY		6,447,166	5,900,000	7,148,263	6,562,829	0	(71,725)	0	(71,725)	0	6,491,105	0	(43,939)	(43,939)	316,306	01/01/2033
79625G-AS-2	SAN ANTONIO ELEC & GAS 5.000		08/01/2023	HILLTOP SECURITIES		548,840	500,000	590,010	557,275	0	(5,077)	0	(5,077)	0	552,199	0	(3,359)	(3,359)	25,069	02/01/2033
812643-JU-9	SEATTLE LIGHT & POWER 5.000		07/01/2023	REDEEMED		8,415,000	8,415,000	9,538,487	8,480,778	0	(65,778)	0	(65,778)	0	8,415,000	0	0	0	420,750	07/01/2028
870000-JC-1	SWARTHMORE BORO AUTH C 5.000		09/15/2023	REDEEMED		1,115,000	1,115,000	1,316,715	1,132,837	0	(17,837)	0	(17,837)	0	1,115,000	0	0	0	55,750	09/15/2031
875287-ND-2	TAMPA UTILITIES TAX RE 3.000		08/18/2023	MUNI CENTER		199,876	200,000	199,744	199,890	0	13	0	13	0	199,902	0	(26)	(26)	5,350	10/01/2028
88283L-JF-4	TEXAS TRANSN COMMN FIR 5.000		01/12/2023	J P MORGAN CHASE SECURITIES INC		1,133,418	1,100,000	1,231,274	1,119,004	0	(496)	0	(496)	0	1,118,507	0	14,911	14,911	15,583	04/01/2034
91514A-FT-7	UNIV OF TEXAS REV REF 4.000		08/08/2023	MUNI CENTER		102,611	100,000	113,083	105,232	0	(845)	0	(845)	0	104,388	0	(1,777)	(1,777)	3,944	08/15/2034
914455-PZ-7	UNIVERSITY OF MICHIGAN 4.000		09/07/2023	MUNI CENTER		101,669	100,000	107,691	102,696	0	(552)	0	(552)	0	102,144	0	(475)	(475)	3,778	04/01/2035
91802R-BN-8	UTILITY DEBT SECURITIZ 5.000		03/01/2023	JEFFERIES & CO INC		11,580,910	11,000,000	13,057,770	11,662,548	0	(36,828)	0	(36,828)	0	11,625,719	0	(44,809)	(44,809)	117,639	12/15/2033
91802R-CY-3	UTILITY DEBT SECURITIZ 5.000		02/06/2023	FIDELITY CAPITAL MARKETS SERVICES		1,830,288	1,700,000	1,987,334	1,813,095	0	(3,154)	0	(3,154)	0	1,809,942	0	20,346	20,346	12,278	12/15/2034
924214-QR-3	VERMONT MUNI BOND BANK 5.000		12/01/2023	REDEEMED		1,510,000	1,510,000	1,664,835	1,526,805	0	(16,805)	0	(16,805)	0	1,510,000	0	0	0	75,500	12/01/2028
924214-QS-1	VERMONT MUNI BOND BANK 5.000		12/01/2023	REDEEMED		600,000	600,000	656,328	606,137	0	(6,137)	0	(6,137)	0	600,000	0	0	0	30,000	12/01/2029
924214-QT-9	VERMONT MUNI BOND BANK 5.000		12/01/2023	REDEEMED		1,000,000	1,000,000	1,084,450	1,009,239	0	(9,239)	0	(9,239)	0	1,000,000	0	0	0	50,000	12/01/2030
924214-QV-4	VERMONT MUNI BOND BANK 5.000		12/01/2023	REDEEMED		565,000	565,000	606,013	569,509	0	(4,509)	0	(4,509)	0	565,000	0	0	0	28,250	12/01/2032
924214-WH-8	VERMONT MUNI BOND BANK 3.750		06/20/2023	MUNI CENTER		604,770	595,000	605,401	598,420	0	(532)	0	(532)	0	597,888	0	6,882	6,882	12,458	12/01/2031
92817S-N2-0	VIRGINIA PUBLIC SCH AU 3.500		08/01/2023	REDEEMED		2,850,000	2,850,000	2,886,309	2,852,719	0	(2,719)	0	(2,719)	0	2,850,000	0	0	0	99,750	08/01/2030
92818M-AP-6	VIRGINIA PUBLIC SCH AU 3.500		02/08/2023	JEFFERIES & CO INC		4,262,190	4,230,000	4,395,816	4,260,433	0	(1,935)	0	(1,935)	0	4,258,497	0	3,693	3,693	77,315	08/01/2028
92818M-AP-6	VIRGINIA PUBLIC SCH AU 3.500		01/26/2023	MUNI CENTER		331,594	325,000	337,740	327,338	0	(86)	0	(86)	0	327,252	0	4,342	4,342	5,452	08/01/2028
92818N-2G-2	VIRGINIA RES AUTH INFR 5.000		01/25/2023	SUMRIDGE PARTNERS LLC		1,088,618	1,015,000	1,184,657	1,066,601	0	(1,218)	0	(1,218)	0	1,065,383	0	23,235	23,235	11,983	11/01/2032
92818N-2J-6	VIRGINIA RES AUTH INFR 5.000		08/14/2023	MIDDLEGATE SECURITIES		1,598,120	1,555,000	1,802,898	1,630,605	0	(16,049)	0	(16,049)	0	1,614,556	0	(16,436)	(16,436)	61,336	11/01/2034
92818N-2K-3	VIRGINIA RES AUTH INFR 5.000		08/25/2023	MUNI CENTER		104,582	100,000	115,558	104,751	0	(1,071)	0	(1,071)	0	103,680	0	902	902	4,139	11/01/2035
977123-2Z-0	WISCONSIN TRANSN REV T 2.317		03/13/2023	TENDERED 80.35		2,064,918	2,570,000	2,570,000	2,570,000	0	0	0	0	0	2,570,000	0	(505,082)	(505,082)	45,487	07/01/2037
977123-E7-9	WISCONSIN TRANSPORTATI 4.000		07/01/2023	REDEEMED		10,000,000	10,000,000	10,844,500	10,047,281	0	(47,281)	0	(47,281)	0	10,000,000	0	0	0	400,000	07/01/2033
3128JR-G4-2	FH (3/1 ARM) #847419 5.161		12/15/2023	PAID ON PRINCIPAL		26,510	26,510	26,394	26,324	0	186	0	186	0	26,510	0	0	0	423	03/15/2035
3128JR-KQ-8	FH (5/1 ARM) #847503 5.600		12/15/2023	PAID ON PRINCIPAL		45,732	45,732	44,914	44,932	0	800	0	800	0	45,732	0	0	0	934	12/15/2035
31296S-DY-9	FHLMC GOLD P #A17319 5.000		12/15/2023	PAID ON PRINCIPAL		8,969	8,969	8,941	8,944	0	26	0	26	0	8,969	0	0	0	257	01/15/2034
31292H-AK-0	FHLMC GOLD P #C00910 7.500		12/15/2023	PAID ON PRINCIPAL		1,016	1,016	1,066	1,099	0	(82)	0	(82)	0	1,016	0	0	0	41	01/15/2030
31292H-NH-3	FHLMC GOLD P #C01292 6.000		12/15/2023	PAID ON PRINCIPAL		995	995	1,021	1,029	0	(34)	0	(34)	0	995	0	0	0	28	02/15/2032
31292M-FD-0	FHLMC GOLD P #C04664 3.000		12/15/2023	PAID ON PRINCIPAL		1,564,930	1,564,930	1,589,748	1,590,533	0	(25,603)	0	(25,603)	0	1,564,930	0	0	0	24,102	03/15/2043
31293J-ZX-0	FHLMC GOLD P #C21658 6.000		12/15/2023	PAID ON PRINCIPAL		2,938	2,938	3,004	3,020	0	(82)	0	(82)	0	2,938	0	0	0	96	04/15/2029
31298S-UJ-1	FHLMC GOLD P #C55985 7.500		12/15/2023	PAID ON PRINCIPAL		222	222	233	236	0	(14)	0	(14)	0	222	0	0	0	10	08/15/2031
31298V-FC-6	FHLMC GOLD P #C58263 7.500		12/15/2023	PAID ON PRINCIPAL		3,320	3,320	3,474	3,497	0	(177)	0	(177)	0	3,320	0	0	0	142	09/15/2031
31287S-GA-9	FHLMC GOLD P #C66493 6.000		12/15/2023	PAID ON PRINCIPAL		1,221	1,221	1,249	1,266	0	(45)	0	(45)	0	1,221	0	0	0	39	04/15/2032
31287X-PZ-3	FHLMC GOLD P #C70440 6.000		12/15/2023	PAID ON PRINCIPAL		2,595	2,595	2,663	2,681	0	(86)	0	(86)	0	2,595	0	0	0	85	09/15/2032
31288A-K7-9	FHLMC GOLD P #C72118 6.000		12/15/2023	PAID ON PRINCIPAL		653	653	671	690	0	(37)	0	(37)	0	653	0	0	0	20	10/15/2032
31288E-6E-2	FHLMC GOLD P #C76269 6.000		12/15/2023	PAID ON PRINCIPAL		735	735	756	767	0	(32)	0	(32)	0	735	0	0	0	24	02/15/2033
31288H-RC-6	FHLMC GOLD P #C78583 6.000		12/15/2023	PAID ON PRINCIPAL		4,405	4,405	4,522	4,538	0	(133)	0	(133)	0	4,405	0	0	0	72	03/15/2033
31283H-WY-7	FHLMC GOLD P #G01563 5.500		12/15/2023	PAID ON PRINCIPAL		258,451	258,451	257,835	257,800	0	651	0	651	0	258,451	0	0	0	7,747	06/15/2033
31283H-WZ-4	FHLMC GOLD P #G01564 6.000		12/15/2023	PAID ON PRINCIPAL		35,599	35,599	36,514	36,545	0	(947)	0	(947)	0	35,599	0	0	0	1,112	04/15/2033
31283H-W9-2	FHLMC GOLD P #G01572 6.000		12/15/2023	PAID ON PRINCIPAL		4,046	4,046	4,138	4,156	0	(110)	0	(110)	0	4,046	0	0	0	129	05/15/2033
31283H-Z2-4	FHLMC GOLD P #G01661 6.000		12/15/2023	PAID ON PRINCIPAL		59,036	59,036	60,483	60,500	0	(1,464)	0	(1,464)	0	59,036	0	0	0	1,947	11/15/2033
31283H-Z5-7	FHLMC GOLD P #G01664 6.000		12/15/2023	PAID ON PRINCIPAL		43,638	43,638	44,705	44,821	0	(1,184)	0	(1,184)	0	43,638	0	0	0	1,429	02/15/2034
3128MJ-SY-7	FHLMC GOLD P #G08534 3.000		12/15/2023	PAID ON PRINCIPAL		395,995	395,995	390,844	391,109	0	4,886	0	4,886	0	395,995	0	0	0	6,291	06/15/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128MJ-S3-5	FHLMC GOLD P #G08537 3.000		12/15/2023	PAID ON PRINCIPAL		105,571	105,571	101,270	101,630	0	3,942	0	3,942	0	105,571	0	0	0	1,686	07/15/2043
3128MJ-S6-8	FHLMC GOLD P #G08540 3.000		12/15/2023	PAID ON PRINCIPAL		306,391	306,391	290,876	292,168	0	14,223	0	14,223	0	306,391	0	0	0	4,888	08/15/2043
3128MJ-ZF-0	FHLMC GOLD P #G08741 3.000		12/15/2023	PAID ON PRINCIPAL		106,425	106,425	105,402	105,189	0	1,235	0	1,235	0	106,425	0	0	0	1,757	01/15/2047
3132J4-MM-8	FHLMC GOLD P #G31063 3.500		12/15/2023	PAID ON PRINCIPAL		329,729	329,729	327,076	326,259	0	3,470	0	3,470	0	329,729	0	0	0	6,191	11/15/2037
31335A-YU-6	FHLMC GOLD P #G60723 3.000		12/15/2023	PAID ON PRINCIPAL		183,312	183,312	186,320	187,158	0	(3,846)	0	(3,846)	0	183,312	0	0	0	3,001	10/15/2046
31335C-GR-9	FHLMC GOLD P #G62008 3.000		12/15/2023	PAID ON PRINCIPAL		288,521	288,521	294,021	294,867	0	(6,346)	0	(6,346)	0	288,521	0	0	0	4,626	05/15/2047
3133D3-BG-9	FHLMC PASS T #QK0039 2.500		12/25/2023	PAID ON PRINCIPAL		247,021	247,021	248,912	250,865	0	(3,845)	0	(3,845)	0	247,021	0	0	0	3,526	09/25/2039
3132A4-E9-5	FHLMC PASS T #ZS3760 2.500		12/25/2023	PAID ON PRINCIPAL		424,255	424,255	423,261	433,724	0	(9,468)	0	(9,468)	0	424,255	0	0	0	6,211	06/25/2043
3132A5-FW-0	FHLMC PASS T #ZS4681 2.500		12/25/2023	PAID ON PRINCIPAL		362,329	362,329	360,347	364,134	0	(1,805)	0	(1,805)	0	362,329	0	0	0	4,876	10/25/2046
3132AE-KL-9	FHLMC PASS T #ZT2099 3.000		12/25/2023	PAID ON PRINCIPAL		286,540	286,540	290,715	293,354	0	(6,813)	0	(6,813)	0	286,540	0	0	0	4,479	11/25/2046
3133TG-NU-9	FHR 2093 Z CMO 6.000		12/15/2023	PAID ON PRINCIPAL		86,292	86,292	78,949	83,926	0	2,366	0	2,366	0	86,292	0	0	0	2,767	11/15/2028
3133TK-SJ-0	FHR 2151 JZ CMO 6.000		12/15/2023	PAID ON PRINCIPAL		135,986	135,986	124,320	132,706	0	3,279	0	3,279	0	135,986	0	0	0	4,930	05/15/2029
3133TM-7G-5	FHR 2182 ZC CMO 7.500		12/15/2023	PAID ON PRINCIPAL		54,811	54,811	56,373	54,660	0	151	0	151	0	54,811	0	0	0	2,007	09/15/2029
3133TN-JY-1	FHR 2223 Z CMO 8.000		12/15/2023	PAID ON PRINCIPAL		4,927	4,927	4,813	4,872	0	55	0	55	0	4,927	0	0	0	201	03/15/2030
3133TQ-ZU-4	FHR 2274 KC CMO 6.500		12/15/2023	PAID ON PRINCIPAL		19,703	19,703	19,660	19,656	0	46	0	46	0	19,703	0	0	0	746	01/15/2031
3133TR-LB-9	FHR 2284 Z CMO 6.500		12/15/2023	PAID ON PRINCIPAL		58,796	58,796	55,583	57,694	0	1,103	0	1,103	0	58,796	0	0	0	1,983	02/15/2031
3133TR-GX-7	FHR 2288 Z CMO 6.500		12/15/2023	PAID ON PRINCIPAL		108,195	108,195	101,611	105,956	0	2,239	0	2,239	0	108,195	0	0	0	3,669	02/15/2031
3133TR-SR-7	FHR 2297 KZ CMO 6.000		12/15/2023	PAID ON PRINCIPAL		88,242	88,242	79,564	86,213	0	2,029	0	2,029	0	88,242	0	0	0	2,522	03/15/2031
31339W-Q2-5	FHR 2433 NH CMO 6.500		12/15/2023	PAID ON PRINCIPAL		262,750	262,750	264,227	262,944	0	(195)	0	(195)	0	262,750	0	0	0	10,432	04/15/2032
31392K-FP-6	FHR 2451 JH CMO 6.500		12/15/2023	PAID ON PRINCIPAL		56,096	56,096	55,688	55,818	0	277	0	277	0	56,096	0	0	0	2,048	05/15/2032
31392K-AA-4	FHR 2454 BK CMO 6.500		12/15/2023	PAID ON PRINCIPAL		106,959	106,959	107,778	107,082	0	(124)	0	(124)	0	106,959	0	0	0	3,764	05/15/2032
31394K-NK-6	FHR 2686 NY CMO 5.000		10/15/2023	MATURED		1,350	1,350	1,305	1,346	0	4	0	4	0	1,350	0	0	0	56	10/15/2023
31394K-NK-6	FHR 2686 NY CMO 5.000		09/15/2023	PAID ON PRINCIPAL		113,942	113,942	110,114	113,581	0	361	0	361	0	113,942	0	0	0	1,984	10/15/2023
31394M-SG-6	FHR 2719 WC CMO 4.500		07/15/2023	PAID ON PRINCIPAL		30,845	30,845	28,421	30,717	0	128	0	128	0	30,845	0	0	0	393	12/15/2023
31394N-L3-0	FHR 2729 CE CMO 4.500		12/15/2023	PAID ON PRINCIPAL		147,822	147,822	137,558	147,198	0	623	0	623	0	147,822	0	0	0	2,178	01/15/2024
3137BB-QB-9	FHR 4351 LC CMO 3.000		12/15/2023	PAID ON PRINCIPAL		268,359	268,359	271,766	269,057	0	(698)	0	(698)	0	268,359	0	0	0	4,491	11/15/2040
3137BT-JW-2	FHR 4635 EG CMO 2.500		12/15/2023	PAID ON PRINCIPAL		245,292	245,292	245,752	245,665	0	(372)	0	(372)	0	245,292	0	0	0	3,228	12/15/2046
3137FN-ZQ-6	FHR 4922 NG CMO 2.500		12/25/2023	PAID ON PRINCIPAL		165,706	165,706	165,861	166,373	0	(667)	0	(667)	0	165,706	0	0	0	2,531	04/25/2049
3137FP-LJ-2	FHR 4926 BN CMO 2.500		12/25/2023	PAID ON PRINCIPAL		110,062	110,062	110,358	110,707	0	(645)	0	(645)	0	110,062	0	0	0	1,502	10/25/2049
3137H9-EV-7	FHR 5274 DA CMO 5.500		12/25/2023	PAID ON PRINCIPAL		2,433,854	2,433,854	2,417,311	2,417,382	0	16,472	0	16,472	0	2,433,854	0	0	0	72,994	06/25/2045
31282X-A8-4	FHS 146 75 CMO 7.500		01/15/2023	MATURED		47	47	47	46	0	0	0	0	0	47	0	0	0	0	01/15/2023
31403D-AC-3	FN (5/1 ARM) #745303 5.632		12/25/2023	PAID ON PRINCIPAL		64,406	64,406	63,767	64,250	0	156	0	156	0	64,406	0	0	0	1,451	01/25/2036
3138A1-V5-7	FNMA PASS TH #AH0635 3.500		12/25/2023	PAID ON PRINCIPAL		33,080	33,080	32,973	32,990	0	90	0	90	0	33,080	0	0	0	620	01/25/2026
3138A6-ZA-1	FNMA PASS TH #AH5236 3.500		12/25/2023	PAID ON PRINCIPAL		76,563	76,563	76,315	76,362	0	201	0	201	0	76,563	0	0	0	1,388	01/25/2026
3138X5-PC-5	FNMA PASS TH #AU5818 2.500		12/25/2023	PAID ON PRINCIPAL		175,678	175,678	174,292	174,915	0	763	0	763	0	175,678	0	0	0	2,333	08/25/2028
3140EV-S3-2	FNMA PASS TH #BC1437 3.000		12/25/2023	PAID ON PRINCIPAL		165,581	165,581	161,700	161,466	0	4,115	0	4,115	0	165,581	0	0	0	2,666	07/25/2046
3140FX-JW-3	FNMA PASS TH #BF0276 3.000		12/25/2023	PAID ON PRINCIPAL		1,273,145	1,273,145	1,262,920	1,262,944	0	10,201	0	10,201	0	1,273,145	0	0	0	21,170	10/25/2042
3140FX-LB-6	FNMA PASS TH #BF0321 2.500		12/25/2023	PAID ON PRINCIPAL		527,501	527,501	525,523	525,551	0	1,949	0	1,949	0	527,501	0	0	0	6,989	07/25/2048
3140FX-L9-1	FNMA PASS TH #BF0351 2.500		12/25/2023	PAID ON PRINCIPAL		506,538	506,538	506,894	506,951	0	(413)	0	(413)	0	506,538	0	0	0	7,014	05/25/2053
3140J7-LQ-6	FNMA PASS TH #BM3034 3.000		12/25/2023	PAID ON PRINCIPAL		910,457	910,457	914,791	916,271	0	(5,815)	0	(5,815)	0	910,457	0	0	0	14,203	02/25/2047
3140J7-WR-2	FNMA PASS TH #BM3355 3.500		12/25/2023	PAID ON PRINCIPAL		84,348	84,348	84,473	84,724	0	(376)	0	(376)	0	84,348	0	0	0	1,552	02/25/2048
3140JA-M7-0	FNMA PASS TH #BM5781 3.000		12/25/2023	PAID ON PRINCIPAL		312,276	312,276	316,667	318,806	0	(6,530)	0	(6,530)	0	312,276	0	0	0	5,028	01/25/2045
3140KE-K8-0	FNMA PASS TH #BP6618 2.500		12/25/2023	PAID ON PRINCIPAL		693,498	693,498	567,585	568,375	0	125,123	0	125,123	0	693,498	0	0	0	9,250	08/25/2050
3140MS-L8-6	FNMA PASS TH #BW1250 5.000		12/25/2023	PAID ON PRINCIPAL		1,038,280	1,038,280	1,034,224	1,034,223	0	4,057	0	4,057	0	1,038,280	0	0	0	26,455	10/25/2052
3140N1-PX-5	FNMA PASS TH #BW8537 4.500		12/25/2023	PAID ON PRINCIPAL		298,132	298,132	288,536	288,688	0	9,443	0	9,443	0	298,132	0	0	0	6,644	09/25/2052
3140QB-GN-2	FNMA PASS TH #CA3804 2.500		12/25/2023	PAID ON PRINCIPAL		219,476	219,476	219,613	219,769	0	(293)	0	(293)	0	219,476	0	0	0	3,191	07/25/2049
3140XJ-FU-2	FNMA PASS TH #FS2878 3.500		12/25/2023	PAID ON PRINCIPAL		925,254	925,254	825,898	824,252	0	101,002	0	101,002	0	925,254	0	0	0	14,993	05/25/2048
31418C-3D-4	FNMA PASS TH #MA3495 4.000		12/25/2023	PAID ON PRINCIPAL		108,493	108,493	108,523	109,063	0	(570)	0	(570)	0	108,493	0	0	0	2,319	10/25/2048
31417A-P8-6	FNMA PASS TH #00AB4046 3.500		12/25/2023	PAID ON PRINCIPAL		196,697	196,697	202,920	203,253	0	(6,556)	0	(6,556)	0	196,697	0	0	0	3,255	12/25/2041

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
3140X4-VS-2	FNMA PASS TH #1524	2.500		12/25/2023	PAID ON PRINCIPAL		590,314	590,314	591,882	593,034	0	(2,720)	0	(2,720)	0	590,314	0	0	0	9,071	02/25/2047
31371K-RC-7	FNMA PASS TH #254383	7.500		12/25/2023	PAID ON PRINCIPAL		1,408	1,408	1,472	1,515	0	(107)	0	(107)	0	1,408	0	0	0	58	06/25/2032
31371K-2V-2	FNMA PASS TH #254688	5.500		03/25/2023	MATURED		51	51	53	51	0	0	0	0	0	51	0	0	0	1	03/25/2023
31371K-2V-2	FNMA PASS TH #254688	5.500		02/25/2023	PAID ON PRINCIPAL		1,489	1,489	1,527	1,485	0	4	0	4	0	1,489	0	0	0	9	03/25/2023
31371K-2X-8	FNMA PASS TH #254690	5.500		04/25/2023	MATURED		100	100	102	99	0	0	0	0	0	100	0	0	0	2	04/25/2023
31371K-2X-8	FNMA PASS TH #254690	5.500		03/25/2023	PAID ON PRINCIPAL		4,450	4,450	4,545	4,438	0	12	0	12	0	4,450	0	0	0	35	04/25/2023
31371K-5X-5	FNMA PASS TH #254762	5.000		05/25/2023	MATURED		32	32	32	32	0	0	0	0	0	32	0	0	0	1	05/25/2023
31371K-5X-5	FNMA PASS TH #254762	5.000		04/25/2023	PAID ON PRINCIPAL		2,163	2,163	2,158	2,156	0	7	0	7	0	2,163	0	0	0	20	05/25/2023
31371L-A8-2	FNMA PASS TH #254831	5.000		08/25/2023	MATURED		23	23	23	23	0	0	0	0	0	23	0	0	0	1	08/25/2023
31371L-A8-2	FNMA PASS TH #254831	5.000		07/25/2023	PAID ON PRINCIPAL		4,463	4,463	4,453	4,448	0	15	0	15	0	4,463	0	0	0	64	08/25/2023
31371L-A9-0	FNMA PASS TH #254832	5.500		08/25/2023	MATURED		46	46	47	46	0	0	0	0	0	46	0	0	0	2	08/25/2023
31371L-A9-0	FNMA PASS TH #254832	5.500		07/25/2023	PAID ON PRINCIPAL		41,054	41,054	41,978	40,979	0	75	0	75	0	41,054	0	0	0	600	08/25/2023
31371L-DM-8	FNMA PASS TH #254908	5.000		09/25/2023	MATURED		11	11	11	11	0	0	0	0	0	11	0	0	0	0	09/25/2023
31371L-DM-8	FNMA PASS TH #254908	5.000		08/25/2023	PAID ON PRINCIPAL		15,357	15,357	15,458	15,316	0	41	0	41	0	15,357	0	0	0	241	09/25/2023
31371L-F3-8	FNMA PASS TH #254986	5.500		11/25/2023	MATURED		15	15	15	15	0	0	0	0	0	15	0	0	0	1	11/25/2023
31371L-F3-8	FNMA PASS TH #254986	5.500		10/25/2023	PAID ON PRINCIPAL		22,201	22,201	22,673	22,175	0	27	0	27	0	22,201	0	0	0	462	11/25/2023
31371L-HY-8	FNMA PASS TH #255047	5.500		12/25/2023	PAID ON PRINCIPAL		26,038	26,038	26,592	26,017	0	21	0	21	0	26,038	0	0	0	641	01/25/2024
31371L-JU-4	FNMA PASS TH #255075	5.500		12/25/2023	PAID ON PRINCIPAL		51,094	51,094	52,396	51,076	0	18	0	18	0	51,094	0	0	0	1,314	02/25/2024
31372Q-CQ-8	FNMA PASS TH #279179	7.000		11/25/2023	PAID ON PRINCIPAL		5,571	5,571	5,244	5,517	0	54	0	54	0	5,571	0	0	0	187	05/25/2024
31373U-F3-6	FNMA PASS TH #303586	6.500		12/25/2023	PAID ON PRINCIPAL		2,894	2,894	2,712	2,832	0	62	0	62	0	2,894	0	0	0	89	09/25/2025
31375F-4Z-8	FNMA PASS TH #333940	6.500		08/25/2023	PAID ON PRINCIPAL		2,201	2,201	2,107	2,184	0	17	0	17	0	2,201	0	0	0	53	06/25/2024
31376R-6H-9	FNMA PASS TH #363672	7.500		12/25/2023	PAID ON PRINCIPAL		7,188	7,188	6,938	7,052	0	137	0	137	0	7,188	0	0	0	296	11/25/2026
31378R-S5-9	FNMA PASS TH #406540	6.500		12/25/2023	PAID ON PRINCIPAL		674	674	676	672	0	2	0	2	0	674	0	0	0	22	12/25/2027
31379T-G5-7	FNMA PASS TH #428720	6.500		12/25/2023	PAID ON PRINCIPAL		6,564	6,564	6,536	6,536	0	28	0	28	0	6,564	0	0	0	234	06/25/2028
313615-L4-6	FNMA PASS TH #50747	7.000		06/25/2023	MATURED		27	27	25	26	0	0	0	0	0	27	0	0	0	1	06/25/2023
313615-L4-6	FNMA PASS TH #50747	7.000		05/25/2023	PAID ON PRINCIPAL		321	321	300	319	0	3	0	3	0	321	0	0	0	5	06/25/2023
31384V-L7-5	FNMA PASS TH #535050	7.500		12/25/2023	PAID ON PRINCIPAL		10,625	10,625	11,090	11,335	0	(710)	0	(710)	0	10,625	0	0	0	396	12/25/2029
31385H-5H-1	FNMA PASS TH #545448	7.500		12/25/2023	PAID ON PRINCIPAL		1,704	1,704	1,775	1,833	0	(128)	0	(128)	0	1,704	0	0	0	64	02/25/2032
31385X-M8-7	FNMA PASS TH #555783	4.500		12/25/2023	PAID ON PRINCIPAL		68,821	68,821	67,883	68,112	0	709	0	709	0	68,821	0	0	0	1,552	10/25/2033
31389Y-M7-3	FNMA PASS TH #639482	7.500		12/25/2023	PAID ON PRINCIPAL		2,207	2,207	2,307	2,384	0	(177)	0	(177)	0	2,207	0	0	0	91	01/25/2032
31390K-RG-5	FNMA PASS TH #648587	7.500		12/25/2023	PAID ON PRINCIPAL		4,538	4,538	4,744	4,981	0	(443)	0	(443)	0	4,538	0	0	0	329	05/25/2032
31401M-BR-1	FNMA PASS TH #712048	5.500		12/25/2023	PAID ON PRINCIPAL		493	493	503	503	0	(10)	0	(10)	0	493	0	0	0	15	07/25/2033
31402C-QM-7	FNMA PASS TH #725060	6.000		12/25/2023	PAID ON PRINCIPAL		284	284	290	293	0	(9)	0	(9)	0	284	0	0	0	10	01/25/2034
31402J-ER-4	FNMA PASS TH #730144	5.000		12/25/2023	PAID ON PRINCIPAL		27,049	27,049	26,891	26,915	0	134	0	134	0	27,049	0	0	0	698	07/25/2033
31402Q-LF-6	FNMA PASS TH #734826	4.500		12/25/2023	PAID ON PRINCIPAL		19,440	19,440	18,735	18,958	0	482	0	482	0	19,440	0	0	0	377	08/25/2033
31403F-Q6-4	FNMA PASS TH #747577	5.000		12/25/2023	PAID ON PRINCIPAL		25,108	25,108	24,979	24,991	0	118	0	118	0	25,108	0	0	0	758	11/25/2033
31403G-RL-8	FNMA PASS TH #748491	5.000		12/25/2023	PAID ON PRINCIPAL		20,248	20,248	20,143	20,152	0	96	0	96	0	20,248	0	0	0	700	10/25/2033
31403L-LR-0	FNMA PASS TH #751936	5.500		10/25/2023	PAID ON PRINCIPAL		23,973	23,973	24,486	23,937	0	36	0	36	0	23,973	0	0	0	539	11/25/2023
31404B-SY-9	FNMA PASS TH #763835	5.000		12/25/2023	PAID ON PRINCIPAL		943	943	938	939	0	5	0	5	0	943	0	0	0	26	01/25/2034
31404J-MA-0	FNMA PASS TH #769953	5.000		12/25/2023	PAID ON PRINCIPAL		10,069	10,069	10,063	10,055	0	14	0	14	0	10,069	0	0	0	276	03/25/2034
31404J-YQ-2	FNMA PASS TH #770319	5.000		12/25/2023	PAID ON PRINCIPAL		14,614	14,614	14,528	14,537	0	77	0	77	0	14,614	0	0	0	399	04/25/2034
31404N-2P-0	FNMA PASS TH #773982	5.000		12/25/2023	PAID ON PRINCIPAL		30,715	30,715	30,535	30,571	0	144	0	144	0	30,715	0	0	0	822	03/25/2034
31404W-GW-0	FNMA PASS TH #780613	5.000		12/25/2023	PAID ON PRINCIPAL		2,257	2,257	2,156	2,163	0	94	0	94	0	2,257	0	0	0	62	05/25/2034
31404W-R9-9	FNMA PASS TH #780912	5.000		12/25/2023	PAID ON PRINCIPAL		114,861	114,861	110,159	112,165	0	2,696	0	2,696	0	114,861	0	0	0	4,103	06/25/2029
31406V-2P-0	FNMA PASS TH #821682	5.000		12/25/2023	PAID ON PRINCIPAL		74,391	74,391	73,979	73,996	0	395	0	395	0	74,391	0	0	0	2,548	06/25/2035
31407X-A8-4	FNMA PASS TH #843431	5.000		12/25/2023	PAID ON PRINCIPAL		79,744	79,744	76,280	77,126	0	2,618	0	2,618	0	79,744	0	0	0	2,050	07/25/2035
31359U-2Q-7	FNR 1998-64 ZB CMO	6.500		12/25/2023	PAID ON PRINCIPAL		182,977	182,977	174,820	180,406	0	2,571	0	2,571	0	182,977	0	0	0	6,493	09/25/2028
31359W-AW-1	FNR 1999-28 ZB CMO	6.500		12/25/2023	PAID ON PRINCIPAL		49,106	49,106	46,581	48,342	0	764	0	764	0	49,106	0	0	0	1,640	06/25/2029
31359V-S5-3	FNR 1999-29 ZB CMO	6.500		12/25/2023	PAID ON PRINCIPAL		20,679	20,679	19,668	20,206	0	473	0	473	0	20,679	0	0	0	703	06/25/2029

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP 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
31392D-NT-5	FNR 2002-40 MG CMO	6.500		12/25/2023	PAID ON PRINCIPAL		122,351	122,351	121,261	121,575	0	776	0	776	0	122,351	0	0	0	4,390	06/25/2032
31392G-EK-7	FNR 2002-90 A1 CMO	6.500		12/25/2023	PAID ON PRINCIPAL		20,043	20,043	20,855	19,996	0	47	0	47	0	20,043	0	0	0	751	06/25/2042
31393U-LU-5	FNR 2003-122 TG CMO	5.000		12/25/2023	MATURED		125	125	121	125	0	1	0	1	0	125	0	0	0	6	12/25/2023
31393U-LU-5	FNR 2003-122 TG CMO	5.000		11/25/2023	PAID ON PRINCIPAL		120,742	120,742	116,120	120,184	0	559	0	559	0	120,742	0	0	0	2,309	12/25/2023
0909999999. Subtotal - Bonds - U.S. Special Revenues							318,404,686	313,694,391	342,081,026	321,795,645	0	(1,070,186)	0	(1,070,186)	0	320,725,460	0	(3,040,782)	(3,040,782)	8,915,472	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
002824-BE-9	ABBOTT LABORATORIES	3.400		11/30/2023	MATURED		5,968,000	5,968,000	5,915,379	5,956,259	0	11,741	0	11,741	0	5,968,000	0	0	0	202,912	11/30/2023
00287Y-CU-1	ABBVIE INC	2.800		03/15/2023	MATURED		2,000,000	2,000,000	2,043,240	2,000,216	0	(216)	0	(216)	0	2,000,000	0	0	0	28,000	03/15/2023
00507V-AK-5	ACTIVISION BLIZZARD	3.400		11/06/2023	EXCHANGED		1,897,500	2,000,000	1,963,350	1,982,596	0	3,763	0	3,763	0	1,986,359	0	(88,859)	(88,859)	79,633	09/15/2026
00507V-AM-1	ACTIVISION BLIZZARD	3.400		11/06/2023	EXCHANGED		937,360	1,000,000	1,017,690	1,008,497	0	(1,630)	0	(1,630)	0	1,006,867	0	(69,507)	(69,507)	31,317	06/15/2027
037680-AB-1	AEPWV 2013-1 A2	3.772		08/01/2023	REDEEMED		306,066	306,066	306,035	306,062	0	4	0	4	0	306,066	0	0	0	10,409	08/01/2031
009158-AT-3	AIR PRODUCTS & CHEMICA	2.750		02/03/2023	MATURED		1,000,000	1,000,000	995,930	999,930	0	70	0	70	0	1,000,000	0	0	0	13,750	02/03/2023
010392-FK-9	ALABAMA POWER CO	3.550		12/01/2023	MATURED		3,000,000	3,000,000	2,991,510	2,999,023	0	977	0	977	0	3,000,000	0	0	0	106,500	12/01/2023
02209S-AP-8	ALTRIA GROUP INC	2.950		05/02/2023	MATURED		1,000,000	1,000,000	998,450	999,892	0	108	0	108	0	1,000,000	0	0	0	14,750	05/02/2023
023138-AA-8	AMBAC ASSURANCE CORP (	5.100		02/27/2023	DEUTSCHE BANC		808	553	0	0	553	0	0	553	0	553	0	255	255	0	12/31/2049
02665W-CJ-8	AMERICAN HONDA FINANCE	3.450	C	07/14/2023	MATURED		2,000,000	2,000,000	1,998,180	1,999,769	0	231	0	231	0	2,000,000	0	0	0	69,000	07/14/2023
03027X-AB-6	AMERICAN TOWER CORP	3.500		01/31/2023	MATURED		1,000,000	1,000,000	991,850	999,876	0	124	0	124	0	1,000,000	0	0	0	17,500	01/31/2023
037833-AK-6	APPLE INC	2.400		05/03/2023	MATURED		3,000,000	3,000,000	2,999,200	2,999,876	0	124	0	124	0	3,000,000	0	0	0	36,000	05/03/2023
053332-AN-2	AUTOZONE INC	2.875		01/15/2023	MATURED		1,250,000	1,250,000	1,195,268	1,249,656	0	344	0	344	0	1,250,000	0	0	0	17,969	01/15/2023
059165-EF-3	BALTIMORE GAS & ELECTR	3.350		05/20/2023	REDEEMED		1,000,000	1,000,000	999,570	999,975	0	(30)	0	(30)	0	999,945	0	55	55	29,685	07/01/2023
06053F-AA-7	BANK OF AMERICA CORP	4.100		07/24/2023	MATURED		2,000,000	2,000,000	2,009,910	2,000,622	0	(622)	0	(622)	0	2,000,000	0	0	0	82,000	07/24/2023
05526D-BB-0	BAT CAPITAL CORP	3.557	C	08/16/2023	TENDERED 93.56		1,378,124	1,473,000	1,473,000	1,473,000	0	0	0	0	0	1,473,000	0	(94,876)	(94,876)	52,540	08/15/2027
073730-AG-8	BEAM INC	3.250	C	06/15/2023	MATURED		2,000,000	2,000,000	1,995,240	1,999,706	0	294	0	294	0	2,000,000	0	0	0	32,500	06/15/2023
05565E-AW-5	BMW US CAPITAL LLC (14	3.450	C	04/12/2023	MATURED		2,000,000	2,000,000	1,998,540	1,999,765	0	235	0	235	0	2,000,000	0	0	0	34,500	04/12/2023
05581J-AA-2	BNSF RAILWAY CO 2015-1	3.442		12/16/2023	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		03/20/2023	MAKE WHOLE CALL		44,365	44,220	44,220	44,219	0	3,884	0	3,884	0	48,102	0	(3,882)	(3,882)	1,313	04/01/2024
05565S-AA-2	BNSF 2006-2 TRUST	5.629		04/01/2023	REDEEMED		75,021	75,021	75,021	75,018	0	3	0	3	0	75,021	0	0	0	2,111	04/01/2024
741503-BB-1	BOOKING HOLDINGS INC	2.750		03/15/2023	MATURED		3,000,000	3,000,000	2,950,640	2,997,627	0	2,373	0	2,373	0	3,000,000	0	0	0	41,250	03/15/2023
110122-AA-6	BRISTOL-MYERS SQUIBB	7.150		06/15/2023	MATURED		3,000,000	3,000,000	3,888,720	3,048,992	0	(48,992)	0	(48,992)	0	3,000,000	0	0	0	107,250	06/15/2023
110122-AW-8	BRISTOL-MYERS SQUIBB	3.250		11/01/2023	MATURED		1,000,000	1,000,000	989,130	998,919	0	1,082	0	1,082	0	1,000,000	0	0	0	32,500	11/01/2023
115637-AM-2	BROWN-FORMAN	2.250		01/15/2023	MATURED		2,982,000	2,982,000	2,869,651	2,980,884	0	1,116	0	1,116	0	2,982,000	0	0	0	33,548	01/15/2023
12189L-AM-3	BURLINGTON NORTHERN SA	3.000		03/15/2023	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	15,000	03/15/2023
14149Y-AY-4	CARDINAL HEALTH	3.200		03/15/2023	MATURED		2,000,000	2,000,000	1,995,860	1,999,778	0	222	0	222	0	2,000,000	0	0	0	32,000	03/15/2023
149130-2S-7	CATERPILLAR FINANCIAL	3.650		12/07/2023	MATURED		6,000,000	6,000,000	5,997,000	5,999,285	0	715	0	715	0	6,000,000	0	0	0	219,000	12/07/2023
15200W-AC-9	CENTERPOINT ENERGY 201	3.028		10/15/2023	REDEEMED		458,451	458,451	458,448	458,440	0	11	0	11	0	458,451	0	0	0	10,455	10/15/2025
125523-AF-7	CIGNA CORP	3.750		07/15/2023	MATURED		2,518,000	2,518,000	2,513,468	2,517,409	0	591	0	591	0	2,518,000	0	0	0	94,425	07/15/2023
17275R-BH-4	CISCO SYSTEMS	2.200		09/20/2023	MATURED		1,000,000	1,000,000	995,300	999,460	0	540	0	540	0	1,000,000	0	0	0	22,000	09/20/2023
172967-HD-6	CITIGROUP INC	3.875		10/25/2023	MATURED		2,000,000	2,000,000	2,069,420	2,008,792	0	(8,792)	0	(8,792)	0	2,000,000	0	0	0	77,500	10/25/2023
17401Q-AQ-4	CITIZENS BANK NA	3.700		02/27/2023	REDEEMED		1,000,000	1,000,000	998,550	999,837	0	84	0	84	0	999,921	0	79	79	15,211	03/29/2023
19416Q-EC-0	COLGATE-PALMOLIVE	2.100		05/01/2023	MATURED		2,000,000	2,000,000	1,970,100	1,998,836	0	1,164	0	1,164	0	2,000,000	0	0	0	21,000	05/01/2023
200340-AS-6	COMERICA INC	3.700		07/31/2023	MATURED		5,000,000	5,000,000	4,999,550	4,999,825	0	175	0	175	0	5,000,000	0	0	0	185,000	07/31/2023
205887-BR-2	CONAGRA FOODS	3.200		01/25/2023	MATURED		1,369,000	1,369,000	1,361,025	1,368,854	0	146	0	146	0	1,369,000	0	0	0	21,904	01/25/2023
207597-EF-8	CONNECTICUT LIGHT AND	2.500		01/15/2023	MATURED		3,325,000	3,325,000	3,261,458	3,324,399	0	601	0	601	0	3,325,000	0	0	0	41,563	01/15/2023
210518-CV-6	CONSUMERS ENERGY COMPA	3.375		08/15/2023	MATURED		2,000,000	2,000,000	2,002,240	2,000,074	0	(74)	0	(74)	0	2,000,000	0	0	0	67,500	08/15/2023
224044-CA-3	COX COMMUNICATIONS INC	2.950		06/30/2023	MATURED		2,000,000	2,000,000	1,991,200	1,999,507	0	493	0	493	0	2,000,000	0	0	0	29,500	06/30/2023
224399-AR-6	CRANE CO	4.450		04/04/2023	MAKE WHOLE CALL 100.00 J P MORGAN CHASE		1,000,000	1,000,000	999,920	999,971	0	(36)	0	(36)	0	999,935	0	65	65	13,474	12/15/2023
126307-BA-4	CSC HOLDINGS LLC (144A	5.750		02/17/2023	SECURITIES INC		567,500	1,000,000	1,000,000	566,190	433,810	0	0	433,810	0	1,000,000	0	(432,500)	(432,500)	34,660	01/15/2030
126410-LM-9	CSX TRANS	6.251		01/15/2023	MATURED		856,901	856,901	879,506	857,086	0	(185)	0	(185)	0	856,901	0	0	0	26,782	01/15/2023
231021-AR-7	CUMMINS INC	3.650		10/01/2023	MATURED		3,634,000	3,634,000	3,745,215	3,640,954	0	(6,954)	0	(6,954)	0	3,634,000	0	0	0	132,641	10/01/2023

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP 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
12665U-AA-2	CVS LEASE PASS THRU CE	4.704		12/10/2023	REDEEMED		121,149	121,149	121,149	121,150	0	(1)	0	(1)	0	121,149	0	0	0	3,109	01/10/2036
126650-BC-3	CVS LEASE PASS THRU CE	5.880		12/10/2023	REDEEMED		333,861	333,861	298,475	318,863	0	14,998	0	14,998	0	333,861	0	0	0	10,729	01/10/2028
126650-BQ-2	CVS LEASE PASS THRU CE	6.943		12/10/2023	REDEEMED		140,538	140,538	131,776	136,452	0	4,087	0	4,087	0	140,538	0	0	0	5,341	01/10/2030
247109-BS-9	DELMARVA POWER & LIGHT	3.500		11/15/2023	MATURED		1,000,000	1,000,000	999,580	999,929	0	71	0	71	0	1,000,000	0	0	0	35,000	11/15/2023
23331A-BG-3	DR HORTON INC	4.750		02/15/2023	MATURED		4,113,000	4,113,000	4,312,170	4,113,551	0	(551)	0	(551)	0	4,113,000	0	0	0	97,684	02/15/2023
23331A-BH-1	DR HORTON INC	5.750		07/06/2023	REDEEMED		1,000,000	1,000,000	1,137,500	1,008,594	0	(8,594)	0	(8,594)	0	1,000,000	0	0	0	51,271	08/15/2023
26442C-AV-6	DUKE ENERGY CAROLINAS	3.050		03/15/2023	MATURED		1,000,000	1,000,000	998,830	999,893	0	107	0	107	0	1,000,000	0	0	0	15,250	03/15/2023
26442E-AD-2	DUKE ENERGY OHIO	3.800		09/01/2023	MATURED		2,200,000	2,200,000	2,238,810	2,203,517	0	(3,517)	0	(3,517)	0	2,200,000	0	0	0	83,600	09/01/2023
28932M-AG-0	ELM RD GENERATING STAT	4.673		07/19/2023	REDEEMED		218,049	218,049	219,050	218,507	0	(459)	0	(459)	0	218,049	0	0	0	7,671	01/19/2031
291011-BE-3	EMERSON ELECTRIC	2.625		02/15/2023	MATURED		1,000,000	1,000,000	995,650	999,907	0	93	0	93	0	1,000,000	0	0	0	13,125	02/15/2023
29364D-AR-1	ENTERGY ARKANSAS	3.050		06/01/2023	MATURED		1,000,000	1,000,000	1,005,650	1,000,100	0	(100)	0	(100)	0	1,000,000	0	0	0	15,250	06/01/2023
29364N-AR-9	ENTERGY MISSISSIPPI	3.100		06/30/2023	REDEEMED		1,000,000	1,000,000	996,060	999,783	0	214	0	214	0	999,997	0	3	3	30,914	07/01/2023
26875P-AK-7	EOG RESOURCES INC	2.625		03/15/2023	MATURED		4,000,000	4,000,000	3,915,000	3,996,676	0	3,324	0	3,324	0	4,000,000	0	0	0	52,500	03/15/2023
26884T-AT-9	ERAC USA FINANCE LLC (	2.700		11/01/2023	MATURED		2,400,000	2,400,000	2,419,680	2,403,453	0	(3,453)	0	(3,453)	0	2,400,000	0	0	0	64,800	11/01/2023
33829T-AA-4	FIVE CORNERS FUNDING T	4.419		11/15/2023	MATURED		2,525,000	2,525,000	2,594,184	2,532,414	0	(7,414)	0	(7,414)	0	2,525,000	0	0	0	111,580	11/15/2023
341081-FJ-1	FLORIDA POWER & LIGHT	2.750		06/01/2023	MATURED		2,000,000	2,000,000	1,992,380	1,999,585	0	415	0	415	0	2,000,000	0	0	0	27,500	06/01/2023
302491-AS-4	FMC CORP	4.100		12/21/2023	REDEEMED		2,185,000	2,185,000	2,186,395	2,185,008	0	(196)	0	(196)	0	2,184,813	0	187	187	124,424	02/01/2024
345397-ZB-2	FORD MOTOR CREDIT CO L	4.140		02/15/2023	MATURED		3,000,000	3,000,000	3,000,000	2,996,250	3,750	0	0	3,750	0	3,000,000	0	0	0	62,100	02/15/2023
36962G-6S-8	GENERAL ELECTRIC COMPA	3.100		01/09/2023	MATURED		287,000	287,000	286,460	286,996	0	4	0	4	0	287,000	0	0	0	4,449	01/09/2023
373298-CF-3	GEORGIA-PACIFIC CORP	8.000		05/24/2023	MAKE WHOLE CALL		2,480,159	2,445,000	3,428,657	2,556,579	0	(42,324)	0	(42,324)	0	2,514,255	0	(69,255)	(69,255)	203,049	01/15/2024
37331N-AD-3	GEORGIA-PACIFIC CORP (	3.734		07/15/2023	MATURED		2,000,000	2,000,000	1,999,940	2,000,000	0	0	0	0	0	2,000,000	0	0	0	74,680	07/15/2023
891906-AB-5	GLOBAL PAYMENTS INC	3.750		06/01/2023	MATURED		1,000,000	1,000,000	934,720	996,560	0	3,440	0	3,440	0	1,000,000	0	0	0	18,750	06/01/2023
40139L-AE-3	GUARDIAN LIFE GLOBAL F	3.400		04/25/2023	MATURED		1,000,000	1,000,000	998,810	999,852	0	148	0	148	0	1,000,000	0	0	0	17,000	04/25/2023
427866-AT-5	HERSHEY COMPANY	2.625		05/01/2023	MATURED		1,000,000	1,000,000	997,400	999,863	0	138	0	138	0	1,000,000	0	0	0	13,125	05/01/2023
437076-AZ-5	HOME DEPOT INC	2.700		04/01/2023	MATURED		1,000,000	1,000,000	1,017,130	1,000,074	0	(74)	0	(74)	0	1,000,000	0	0	0	13,500	04/01/2023
438516-BD-7	HONEYWELL INTERNATIONA	3.350		12/01/2023	MATURED		1,000,000	1,000,000	993,840	999,327	0	673	0	673	0	1,000,000	0	0	0	33,500	12/01/2023
44644A-AE-7	HUNTINGTON NATIONAL BA	3.550		10/06/2023	MATURED		2,000,000	2,000,000	1,979,300	1,996,500	0	3,500	0	3,500	0	2,000,000	0	0	0	71,000	10/06/2023
459200-HP-9	IBM CORP	3.375		08/01/2023	MATURED		2,000,000	2,000,000	1,993,600	1,999,525	0	475	0	475	0	2,000,000	0	0	0	67,500	08/01/2023
454889-AP-1	INDIANA MICHIGAN POWER	3.200		03/15/2023	MATURED		3,000,000	3,000,000	2,995,170	2,999,698	0	302	0	302	0	3,000,000	0	0	0	48,000	03/15/2023
459506-AC-5	INTERNATIONAL FLAVOR &	3.200		05/01/2023	MATURED		1,270,000	1,270,000	1,267,841	1,269,838	0	162	0	162	0	1,270,000	0	0	0	20,320	05/01/2023
24422E-TG-4	JOHN DEERE CAPITAL COR	2.800		03/06/2023	MATURED		1,000,000	1,000,000	1,011,780	1,000,294	0	(294)	0	(294)	0	1,000,000	0	0	0	14,000	03/06/2023
478160-AF-1	JOHNSON & JOHNSON	6.730		11/15/2023	MATURED		1,000,000	1,000,000	1,256,700	1,022,168	0	(22,168)	0	(22,168)	0	1,000,000	0	0	0	67,300	11/15/2023
478160-BH-6	JOHNSON & JOHNSON	3.375		12/05/2023	MATURED		5,000,000	5,000,000	5,101,290	5,011,505	0	(11,505)	0	(11,505)	0	5,000,000	0	0	0	168,750	12/05/2023
46625H-JH-4	JPMORGAN CHASE	3.200		01/25/2023	MATURED		2,000,000	2,000,000	1,999,840	1,999,940	0	60	0	60	0	2,000,000	0	0	0	32,000	01/25/2023
485134-BN-9	KANSAS CITY POWER & LI	3.150		03/15/2023	MATURED		2,000,000	2,000,000	1,998,120	1,999,835	0	165	0	165	0	2,000,000	0	0	0	31,500	03/15/2023
485170-AR-5	KANSAS CITY SOUTHERN	3.850		11/15/2023	MATURED		2,000,000	2,000,000	1,990,970	1,998,791	0	1,209	0	1,209	0	2,000,000	0	0	0	77,000	11/15/2023
485170-AV-6	KANSAS CITY SOUTHERN	3.000		05/15/2023	MATURED		3,000,000	3,000,000	2,856,162	2,991,579	0	8,421	0	8,421	0	3,000,000	0	0	0	45,000	05/15/2023
487836-BS-6	KELLANOVA	2.650		12/01/2023	MATURED		1,667,000	1,667,000	1,665,500	1,666,770	0	230	0	230	0	1,667,000	0	0	0	44,176	12/01/2023
49327M-2U-7	KEY BANK NA	3.375		03/07/2023	MATURED		1,000,000	1,000,000	999,820	999,927	0	73	0	73	0	1,000,000	0	0	0	16,875	03/07/2023
494368-BJ-1	KIMBERLY-CLARK	2.400		06/01/2023	MATURED		4,000,000	4,000,000	3,910,400	3,995,692	0	4,308	0	4,308	0	4,000,000	0	0	0	48,000	06/01/2023
49456B-AM-3	KINDER MORGAN INC	3.150		01/15/2023	MATURED		2,000,000	2,000,000	1,995,480	1,999,928	0	72	0	72	0	2,000,000	0	0	0	31,500	01/15/2023
501044-CS-8	KROGER CO	3.850		08/01/2023	MATURED		1,000,000	1,000,000	999,580	999,946	0	54	0	54	0	1,000,000	0	0	0	38,500	08/01/2023
50540R-AN-2	LABORATORY CORP	4.000		11/01/2023	MATURED		1,000,000	1,000,000	987,260	998,681	0	1,319	0	1,319	0	1,000,000	0	0	0	40,000	11/01/2023
505588-BJ-1	LACLEDE GAS CO	3.400		08/15/2023	MATURED		4,000,000	4,000,000	3,987,880	3,999,014	0	986	0	986	0	4,000,000	0	0	0	136,000	08/15/2023
526107-AD-9	LENNOX INTERNATIONAL I	3.000		11/15/2023	MATURED		2,410,000	2,410,000	2,371,815	2,403,566	0	6,434	0	6,434	0	2,410,000	0	0	0	72,300	11/15/2023
74005P-BF-0	LINDE INC/CT	2.700		02/21/2023	MATURED		3,000,000	3,000,000	2,931,630	2,997,395	0	2,605	0	2,605	0	3,000,000	0	0	0	40,500	02/21/2023
55261F-AJ-3	M&T BANK CORP	3.550		07/26/2023	MATURED		5,000,000	5,000,000	5,006,350	5,000,682	0	(682)	0	(682)	0	5,000,000	0	0	0	177,500	07/26/2023
571903-AV-5	MARRIOTT INTERNATIONAL	3.125		02/15/2023	MATURED		3,703,000	3,703,000	3,620,053	3,700,978	0	2,022	0	2,022	0	3,703,000	0	0	0	57,859	02/15/2023
581557Q-AG-8	MCKESSON CORP	2.850		03/15/2023	MATURED		1,000,000	1,000,000	998,780	999,922	0	78	0	78	0	1,000,000	0	0	0	14,250	03/15/2023

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
581557-BE-4	MCKESSON CORP	3.796		06/16/2023	TENDERED 98.75		1,974,920	2,000,000	2,012,590	2,001,452	0	(691)	0	(691)	0	2,000,761	0	(25,841)	(25,841)	57,151	03/15/2024
58933Y-AF-2	MERCK & CO INC	2.800		05/18/2023	MATURED		2,000,000	2,000,000	1,998,260	1,999,854	0	146	0	146	0	2,000,000	0	0	0	28,000	05/18/2023
59217G-AX-7	MET LIFE GLOBAL FUNDIN	3.000		01/10/2023	MATURED		1,000,000	1,000,000	999,490	999,988	0	12	0	12	0	1,000,000	0	0	0	15,000	01/10/2023
591894-BY-5	METROPOLITAN EDISON (1	3.500		03/15/2023	MATURED		2,000,000	2,000,000	1,997,160	1,999,783	0	217	0	217	0	2,000,000	0	0	0	35,000	03/15/2023
594918-AT-1	MICROSOFT CORP	2.375		05/01/2023	MATURED		2,000,000	2,000,000	1,928,700	1,996,941	0	3,059	0	3,059	0	2,000,000	0	0	0	23,750	05/01/2023
594918-AW-4	MICROSOFT CORP	3.625		12/15/2023	MATURED		3,000,000	3,000,000	2,985,240	2,998,313	0	1,687	0	1,687	0	3,000,000	0	0	0	108,750	12/15/2023
595620-AK-1	MIDAMERICAN ENERGY CO	3.700		09/15/2023	MATURED		2,200,000	2,200,000	2,340,860	2,209,793	0	(9,793)	0	(9,793)	0	2,200,000	0	0	0	81,400	09/15/2023
61744Y-AQ-1	MORGAN STANLEY	3.737		04/24/2023	REDEEMED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	93,425	04/24/2024
61746B-DJ-2	MORGAN STANLEY	3.750		02/25/2023	MATURED		1,000,000	1,000,000	979,160	999,510	0	490	0	490	0	1,000,000	0	0	0	18,750	02/25/2023
61945C-AC-7	MOSAIC CO	4.250		11/15/2023	MATURED		1,000,000	1,000,000	997,900	999,737	0	263	0	263	0	1,000,000	0	0	0	42,500	11/15/2023
55336V-AE-0	MPLX LP	4.500		03/13/2023	MAKE WHOLE CALL 100.00		1,500,000	1,500,000	1,245,000	1,476,745	0	8,197	0	8,197	0	1,484,942	0	15,058	15,058	44,625	07/15/2023
636180-BL-4	NATIONAL FUEL GAS	3.750		03/01/2023	MATURED		1,400,000	1,400,000	1,396,262	1,399,816	0	184	0	184	0	1,400,000	0	0	0	26,250	03/01/2023
637432-MV-4	NATIONAL RURAL UTILITI	3.400		11/15/2023	MATURED		5,000,000	5,000,000	4,996,150	4,999,480	0	520	0	520	0	5,000,000	0	0	0	170,000	11/15/2023
654106-AC-7	NIKE INC	2.250		05/01/2023	MATURED		3,000,000	3,000,000	2,919,770	2,996,731	0	3,269	0	3,269	0	3,000,000	0	0	0	33,750	05/01/2023
655844-BP-2	NORFOLK SOUTHERN CORP	3.850		12/15/2023	REDEEMED		3,000,000	3,000,000	2,998,290	2,999,779	0	52	0	52	0	2,999,831	0	169	169	163,625	01/15/2024
665772-CK-3	NORTHERN STATES POWER	2.600		05/15/2023	MATURED		3,000,000	3,000,000	2,994,510	2,999,671	0	329	0	329	0	3,000,000	0	0	0	39,000	05/15/2023
666807-BG-6	NORTHROP GRUMMAN CORP	3.250		08/01/2023	MATURED		4,939,000	4,939,000	4,927,326	4,938,857	0	143	0	143	0	4,939,000	0	0	0	160,518	08/01/2023
67103H-AD-9	O'REILLY AUTOMOTIVE IN	3.850		06/15/2023	MATURED		2,000,000	2,000,000	2,045,000	2,001,371	0	(1,371)	0	(1,371)	0	2,000,000	0	0	0	38,500	06/15/2023
48238T-AA-7	OPENLANE INC (144A)	5.125		06/05/2023	TENDERED 100.00		69,000	69,000	69,173	67,515	1,495	(10)	0	1,485	0	69,000	0	0	0	1,807	06/01/2025
68389X-AS-4	ORACLE CORP	3.625		07/15/2023	MATURED		10,000,000	10,000,000	10,116,580	10,011,025	0	(11,025)	0	(11,025)	0	10,000,000	0	0	0	362,500	07/15/2023
694308-HC-4	PACIFIC GAS & ELECTRIC	3.250		06/15/2023	MATURED		1,000,000	1,000,000	994,930	999,709	0	291	0	291	0	1,000,000	0	0	0	16,250	06/15/2023
717081-DH-3	PFIZER INC	3.000		06/15/2023	MATURED		1,000,000	1,000,000	996,810	999,816	0	184	0	184	0	1,000,000	0	0	0	15,000	06/15/2023
717081-EN-9	PFIZER INC	3.200		09/15/2023	MATURED		5,000,000	5,000,000	4,992,600	4,998,737	0	1,263	0	1,263	0	5,000,000	0	0	0	160,000	09/15/2023
718172-AV-1	PHILIP MORRIS INTERNAT	2.625		03/06/2023	MATURED		3,000,000	3,000,000	2,945,970	2,998,751	0	1,249	0	1,249	0	3,000,000	0	0	0	39,375	03/06/2023
718172-BE-8	PHILIP MORRIS INTERNAT	3.600		11/15/2023	MATURED		2,000,000	2,000,000	1,985,540	1,998,457	0	1,543	0	1,543	0	2,000,000	0	0	0	72,000	11/15/2023
718172-BU-2	PHILIP MORRIS INTERNAT	2.125		05/10/2023	MATURED		1,000,000	1,000,000	990,020	999,425	0	575	0	575	0	1,000,000	0	0	0	10,625	05/10/2023
69349L-AK-4	PNC BANK NA	2.950		01/30/2023	MATURED		4,000,000	4,000,000	3,983,850	3,999,721	0	279	0	279	0	4,000,000	0	0	0	59,000	01/30/2023
69349L-AM-0	PNC BANK NA	3.800		07/25/2023	MATURED		1,000,000	1,000,000	999,010	999,913	0	87	0	87	0	1,000,000	0	0	0	38,000	07/25/2023
693506-BN-6	PPG INDUSTRIES	3.200		03/15/2023	MATURED		5,000,000	5,000,000	4,962,050	4,997,889	0	2,111	0	2,111	0	5,000,000	0	0	0	80,000	03/15/2023
740189-AG-0	PRECISION CAST	2.500		01/15/2023	MATURED		2,000,000	2,000,000	1,988,500	1,999,927	0	73	0	73	0	2,000,000	0	0	0	25,000	01/15/2023
744448-CH-2	PUBLIC SERVICE CO OF C	2.500		03/15/2023	MATURED		1,000,000	1,000,000	995,370	999,853	0	147	0	147	0	1,000,000	0	0	0	12,500	03/15/2023
744482-BL-3	PUBLIC SERVICE CO OF N	3.500		11/01/2023	MATURED		4,943,000	4,943,000	4,948,764	4,943,886	0	(886)	0	(886)	0	4,943,000	0	0	0	173,005	11/01/2023
74456Q-BC-9	PUBLIC SERVICE ELECTRI	2.375		05/15/2023	MATURED		3,000,000	3,000,000	2,990,430	2,999,521	0	479	0	479	0	3,000,000	0	0	0	35,625	05/15/2023
75513E-CF-6	RAYTHEON TECHNOLOGIES	3.700		12/15/2023	MATURED		2,000,000	2,000,000	2,153,400	2,033,723	0	(33,723)	0	(33,723)	0	2,000,000	0	0	0	74,000	12/15/2023
913017-DB-2	RAYTHEON TECHNOLOGIES	3.650		08/16/2023	MATURED		68,000	68,000	68,262	68,031	0	(31)	0	(31)	0	68,000	0	0	0	2,482	08/16/2023
760759-AM-2	REPUBLIC SERVICES INC	4.750		05/15/2023	MATURED		1,091,000	1,091,000	1,153,465	1,092,411	0	(1,411)	0	(1,411)	0	1,091,000	0	0	0	25,911	05/15/2023
776743-AE-6	ROPER TECHNOLOGIES INC	3.650		09/15/2023	MATURED		7,000,000	7,000,000	6,988,660	6,998,027	0	1,973	0	1,973	0	7,000,000	0	0	0	255,500	09/15/2023
78355H-KG-3	RYDER SYSTEM INC	3.400		03/01/2023	MATURED		1,000,000	1,000,000	997,300	999,837	0	163	0	163	0	1,000,000	0	0	0	17,000	03/01/2023
79466L-AE-4	SALESFORCE.COM INC	3.250		04/11/2023	MATURED		3,000,000	3,000,000	2,976,140	2,998,208	0	1,792	0	1,792	0	3,000,000	0	0	0	48,750	04/11/2023
83001A-AB-8	SIX FLAGS ENTERTAINMEN	4.875		05/03/2023	TENDERED		1,128,564	1,128,000	1,118,130	1,087,809	37,429	530	0	37,959	0	1,125,768	0	2,232	2,232	42,265	07/31/2024
842400-FY-4	SOUTHERN CALIFORNIA ED	3.500		10/01/2023	MATURED		1,770,000	1,770,000	1,819,914	1,773,572	0	(3,572)	0	(3,572)	0	1,770,000	0	0	0	61,950	10/01/2023
8426EP-AA-6	SOUTHERN CO GAS CAPITA	2.450		10/01/2023	MATURED		1,000,000	1,000,000	999,220	999,893	0	107	0	107	0	1,000,000	0	0	0	24,500	10/01/2023
855244-AD-1	STARBUCKS CORP	3.850		10/01/2023	MATURED		2,000,000	2,000,000	2,083,980	2,005,247	0	(5,247)	0	(5,247)	0	2,000,000	0	0	0	77,000	10/01/2023
857477-AM-5	STATE STREET CORP	3.700		11/20/2023	MATURED		2,000,000	2,000,000	1,995,200	1,999,439	0	561	0	561	0	2,000,000	0	0	0	74,000	11/20/2023
86024T-AA-5	STEVENS HOLDINGS CO IN	6.125		03/27/2023	TENDERED 96.75		967,500	1,000,000	1,055,000	1,004,220	18,620	(2,312)	0	16,308	0	1,020,528	0	(53,028)	(53,028)	79,944	10/01/2026
882508-AW-4	TEXAS INSTRUMENTS INC	2.250		05/01/2023	MATURED		2,000,000	2,000,000	1,906,440	1,992,263	0	7,737	0	7,737	0	2,000,000	0	0	0	22,500	05/01/2023
88731E-AF-7	TIME WARNER ENTERTAINM	8.375		03/15/2023	MATURED		9,100,000	9,100,000	10,995,111	9,194,562	0	(94,562)	0	(94,562)	0	9,100,000	0	0	0	381,063	03/15/2023
872540-AP-4	TJX COS INC	2.500		05/15/2023	MATURED		2,000,000	2,000,000	2,003,270	1,999,983	0	18	0	18	0	2,000,000	0	0	0	25,000	05/15/2023
89233P-7F-7	TOYOTA MOTOR CREDIT	2.625	C	01/10/2023	MATURED		3,000,000	3,000,000	2,981,190	2,999,921	0	79	0	79	0	3,000,000	0	0	0	39,375	01/10/2023

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
896239-AB-6	TRIMBLE INC 4.150		06/15/2023	MATURED		4,000,000	4,000,000	3,987,280	3,998,466	0	1,534	0	1,534	0	4,000,000	0	0	0	83,000	06/15/2023
86787E-AN-7	TRUIST BANK 2.750		05/01/2023	MATURED		2,000,000	2,000,000	1,943,180	1,995,910	0	4,090	0	4,090	0	2,000,000	0	0	0	27,500	05/01/2023
05531F-BF-9	TRUIST FINANCIAL CORP 3.750		12/06/2023	MATURED		5,000,000	5,000,000	4,992,300	4,998,355	0	1,645	0	1,645	0	5,000,000	0	0	0	187,500	12/06/2023
907818-DM-7	UNION PACIFIC CORP 2.950		01/15/2023	MATURED		2,375,000	2,375,000	2,461,266	2,375,032	0	(32)	0	(32)	0	2,375,000	0	0	0	35,031	01/15/2023
907818-DN-5	UNION PACIFIC CORP 2.750		04/15/2023	MATURED		3,000,000	3,000,000	2,970,370	2,998,872	0	1,128	0	1,128	0	3,000,000	0	0	0	41,250	04/15/2023
90783W-AA-1	UNION PACIFIC PASS THR 5.866		07/02/2023	REDEEMED		225,330	225,330	225,330	227,411	0	(2,081)	0	(2,081)	0	225,330	0	0	0	6,615	07/02/2030
91324P-BZ-4	UNITEDHEALTH GROUP INC 2.750		02/15/2023	MATURED		2,400,000	2,400,000	2,373,070	2,399,468	0	532	0	532	0	2,400,000	0	0	0	33,000	02/15/2023
91324P-CC-4	UNITEDHEALTH GROUP INC 2.875		03/15/2023	MATURED		2,000,000	2,000,000	1,991,860	1,999,707	0	293	0	293	0	2,000,000	0	0	0	28,750	03/15/2023
914713-P8-9	UNIV OF NC CHAPEL HILL 2.268		12/01/2023	MATURED		2,545,000	2,545,000	2,545,000	2,545,000	0	0	0	0	0	2,545,000	0	0	0	57,721	12/01/2023
90331H-NL-3	US BANK NA CINCINNATI 2.850		01/23/2023	MATURED		1,000,000	1,000,000	999,400	999,970	0	30	0	30	0	1,000,000	0	0	0	14,250	01/23/2023
960386-AH-3	WABTEC 4.375		08/15/2023	MATURED		2,000,000	2,000,000	1,997,580	1,999,730	0	270	0	270	0	2,000,000	0	0	0	87,500	08/15/2023
931142-DH-3	WALMART INC 2.550		04/11/2023	MATURED		1,000,000	1,000,000	997,720	999,888	0	112	0	112	0	1,000,000	0	0	0	12,750	04/11/2023
931142-EK-5	WALMART INC 3.400		06/26/2023	MATURED		8,848,000	8,848,000	9,036,409	8,867,269	0	(19,269)	0	(19,269)	0	8,848,000	0	0	0	150,416	06/26/2023
254687-CR-5	WALT DISNEY COMPANY 4.000		10/01/2023	MATURED		3,000,000	3,000,000	3,121,140	3,021,106	0	(21,106)	0	(21,106)	0	3,000,000	0	0	0	120,000	10/01/2023
96332H-CF-4	WHIRLPOOL CORP 3.700		03/01/2023	MATURED		2,000,000	2,000,000	1,974,710	1,999,294	0	706	0	706	0	2,000,000	0	0	0	37,000	03/01/2023
98934K-AB-6	ZENECA WILINGTON 7.000	C	11/15/2023	MATURED		1,234,000	1,234,000	1,541,130	1,265,890	0	(31,890)	0	(31,890)	0	1,234,000	0	0	0	86,380	11/15/2023
98956P-AQ-5	ZIMMER BIOMET HOLDINGS 3.700		03/19/2023	MATURED		1,000,000	1,000,000	998,420	999,841	0	159	0	159	0	1,000,000	0	0	0	18,500	03/19/2023
98978V-AB-9	ZOETIS INC 3.250		02/01/2023	MATURED		5,115,000	5,115,000	5,080,112	5,113,848	0	1,152	0	1,152	0	5,115,000	0	0	0	83,119	02/01/2023
13645R-AK-0	CANADIAN PACIFIC RAILW 4.450	A	03/15/2023	MATURED		2,000,000	2,000,000	1,937,150	1,998,334	0	1,666	0	1,666	0	2,000,000	0	0	0	44,500	03/15/2023
775109-AW-1	ROGERS COMMUNICATIONS 3.000	A	03/15/2023	MATURED		3,000,000	3,000,000	3,003,670	2,999,829	0	171	0	171	0	3,000,000	0	0	0	45,000	03/15/2023
775109-AY-7	ROGERS COMMUNICATIONS 4.100	A	10/01/2023	MATURED		4,000,000	4,000,000	4,060,960	4,007,182	0	(7,182)	0	(7,182)	0	4,000,000	0	0	0	164,000	10/01/2023
884903-BQ-7	THOMSON REUTERS CORP 4.300	A	11/23/2023	MATURED		1,000,000	1,000,000	993,810	999,293	0	707	0	707	0	1,000,000	0	0	0	43,000	11/23/2023
89153U-AF-8	TOTAL CAPITAL CANADA I 2.750	D	07/15/2023	MATURED		3,000,000	3,000,000	2,925,810	2,995,105	0	4,895	0	4,895	0	3,000,000	0	0	0	82,500	07/15/2023
046353-AR-9	ASTRAZENECA PLC 3.500	D	08/17/2023	MATURED		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	245,000	08/17/2023
055451-AU-2	BHP BILLITON FINANCE U 3.850	D	09/30/2023	MATURED		2,000,000	2,000,000	2,015,600	2,001,332	0	(1,332)	0	(1,332)	0	2,000,000	0	0	0	77,000	09/30/2023
111013-AL-2	BRITISH SKY BROADCASTI 3.750	D	05/10/2023	TENDERED 98.85		3,953,800	4,000,000	3,990,900	3,998,027	0	392	0	392	0	3,998,419	0	(44,619)	(44,619)	97,500	09/16/2024
20271A-AG-2	COMMONWEALTH BANK OF A 3.250	D	07/20/2023	MATURED		5,000,000	5,000,000	4,989,000	4,998,624	0	1,376	0	1,376	0	5,000,000	0	0	0	162,500	07/20/2023
21688A-AL-6	COOPERATIEVE RABOBANK 2.750	D	01/10/2023	MATURED		1,000,000	1,000,000	999,350	999,987	0	13	0	13	0	1,000,000	0	0	0	13,750	01/10/2023
25156P-AV-5	DEUTSCHE TELEKOM INT F 2.485	D	07/19/2023	REDEEMED		2,373,000	2,373,000	2,332,560	2,367,531	0	4,105	0	4,105	0	2,371,636	0	1,364	1,364	49,141	09/19/2023
25156P-BA-0	DEUTSCHE TELEKOM INT F 3.600	D	03/13/2023	TENDERED 92.61		2,778,180	3,000,000	2,976,560	2,988,276	0	485	0	485	0	2,988,761	0	(210,581)	(210,581)	160,200	01/19/2027
25243Y-AU-3	DIAGEO CAPITAL PLC 2.625	D	04/29/2023	MATURED		7,408,000	7,408,000	7,201,493	7,392,408	0	15,592	0	15,592	0	7,408,000	0	0	0	97,230	04/29/2023
25243Y-AY-5	DIAGEO CAPITAL PLC 3.500	D	09/18/2023	MATURED		3,000,000	3,000,000	2,995,950	2,999,256	0	744	0	744	0	3,000,000	0	0	0	105,000	09/18/2023
25600W-AG-5	DNB BOLIGKREDITT AS (1 3.250	D	06/28/2023	MATURED		1,600,000	1,600,000	1,597,504	1,599,731	0	269	0	269	0	1,600,000	0	0	0	26,000	06/28/2023
85771P-AG-7	EQUINOR ASA 2.450	D	01/17/2023	MATURED		1,000,000	1,000,000	996,760	999,972	0	28	0	28	0	1,000,000	0	0	0	12,250	01/17/2023
344419-AA-4	FEMSA 2.875	D	05/10/2023	MATURED		3,000,000	3,000,000	2,926,510	2,996,447	0	3,553	0	3,553	0	3,000,000	0	0	0	43,125	05/10/2023
40052V-AC-8	GRUPO BIMBO SAB (144A) 3.875	D	11/08/2023	TENDERED 99.02		1,980,460	2,000,000	1,995,810	1,999,262	0	346	0	346	0	1,999,608	0	(19,148)	(19,148)	66,951	06/27/2024
40049J-BB-2	GRUPO TELEVISA SAB 4.625	D	08/07/2023	TENDERED 98.09		980,880	1,000,000	1,048,690	1,018,402	0	(3,719)	0	(3,719)	0	1,014,684	0	(33,804)	(33,804)	47,149	01/30/2026
423012-AD-5	HEINEKEN NV (144A) 2.750	D	04/01/2023	MATURED		3,000,000	3,000,000	3,000,830	2,999,882	0	118	0	118	0	3,000,000	0	0	0	41,250	04/01/2023
453140-AB-1	IMPERIAL BRANDS FINANC 3.500	D	02/11/2023	MATURED		4,250,000	4,250,000	4,200,098	4,248,932	0	1,068	0	1,068	0	4,250,000	0	0	0	74,375	02/11/2023
50247V-AA-7	LYB INTERNATIONAL FINA 4.000	D	07/15/2023	MATURED		1,130,000	1,130,000	1,122,163	1,129,474	0	526	0	526	0	1,130,000	0	0	0	45,200	07/15/2023
63254A-AE-8	NATIONAL AUSTRALIA BAN 3.000	D	01/20/2023	MATURED		3,000,000	3,000,000	2,994,360	2,999,901	0	99	0	99	0	3,000,000	0	0	0	45,000	01/20/2023
780097-BD-2	NATWEST GROUP PLC 3.875	D	09/12/2023	MATURED		2,000,000	2,000,000	2,025,580	2,003,356	0	(3,356)	0	(3,356)	0	2,000,000	0	0	0	77,500	09/12/2023
714295-AC-6	PERRIGO FINANCE UNLIMI 3.900	D	12/15/2023	TENDERED 98.38		1,501,203	1,526,000	1,525,656	1,444,145	81,768	48	0	81,815	0	1,525,961	0	(24,758)	(24,758)	59,514	12/15/2024
756250-AB-5	RECKITT BENCKISER TSY 3.625	D	09/21/2023	MATURED		2,319,000	2,319,000	2,342,617	2,320,568	0	(1,568)	0	(1,568)	0	2,319,000	0	0	0	84,064	09/21/2023
806854-AH-8	SCHLUMBERGER INVESTMEN 3.650	D	12/01/2023	MATURED		2,000,000	2,000,000	2,004,230	2,000,235	0	(235)	0	(235)	0	2,000,000	0	0	0	73,000	12/01/2023
822582-BZ-4	SHELL INTERNATIONAL FI 3.500	D	11/13/2023	MATURED		5,000,000	5,000,000	4,979,100	4,995,957	0	4,043	0	4,043	0	5,000,000	0	0	0	175,000	11/13/2023
82620K-AK-9	SIEMENS FINANCIERINGSM 2.000	D	09/15/2023	MATURED		6,000,000	6,000,000	5,682,560	5,952,449	0	47,551	0	47,551	0	6,000,000	0	0	0	120,000	09/15/2023
833636-AE-3	SOC QUIMICA Y MINERA D 3.625	D	04/03/2023	MATURED		1,000,000	1,000,000	992,460	999,686	0	314	0	314	0	1,000,000	0	0	0	18,125	04/03/2023
87938W-AT-0	TELEFONICA EMISIONES S 4.103	D	12/07/2023	TENDERED 96.73		1,036,967	1,072,000	1,072,000	1,072,000	0	0	0	0	0	1,072,000	0	(35,033)	(35,033)	54,858	03/08/2027
89153V-AE-9	TOTAL CAPITAL INTERNAT 2.700	D	01/25/2023	MATURED		2,580,000	2,580,000	2,545,423	2,579,648	0	352	0	352	0	2,580,000	0	0	0	34,830	01/25/2023
961214-DS-9	WESTPAC BANKING CORP 2.750	D	01/11/2023	MATURED		2,000,000	2,000,000	1,997,980	1,999,968	0	32	0	32	0	2,000,000	0	0	0	27,500	01/11/2023
04541G-AS-1	ABSLB 2000-LB1 AF6 7.615		12/21/2023	PAID ON PRINCIPAL		110,637	110,637	115,477	110,160	0	477	0	477	0	110,637	0	0	0	4,081	03/21/2029
05949Q-AW-5	BAFC 2006-2 2A15 CMO 5.750		06/25/2023	PAID ON PRINCIPAL		7,453	7,453	7,410	4,455	0	2,998	0	2,998	0	7,453	0	0	0	75	03/25/2036
05949Q-AW-5	BAFC 2006-2 2A15 CMO 5.750		12/25/2023	PAID ON PRINCIPAL		1,619	1,619	1,610	968	0	651	0	651	0	1,619	0	0	0	73	03/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
05949Q-AW-5	BAFC 2006-2 2A15 CMO 5.750		06/25/2023	WRITTEN OFF		0	782	777	467	0	(14)	0	(14)	0	454	0	(454)	(454)	13	03/25/2036
05949Q-AW-5	BAFC 2006-2 2A15 CMO 5.750		12/25/2023	WRITTEN OFF		0	689	685	412	0	(16)	0	(16)	0	396	0	(396)	(396)	32	03/25/2036
05948X-BV-2	BOAMS 2003-D 2A4 CMO 5.361		12/25/2023	PAID ON PRINCIPAL		8,311	8,311	8,065	8,110	0	201	0	201	0	8,311	0	0	0	130	05/25/2033
161546-EF-9	CFAB 2003-1 2A2 6.130		12/26/2023	PAID ON PRINCIPAL		14,762	14,762	14,774	14,786	0	(24)	0	(24)	0	14,762	0	0	0	347	11/25/2032
17330C-AR-9	CMLTI 2022-J1 A3A CMO 3.000		03/25/2023	PAID ON PRINCIPAL		212,112	212,112	211,714	211,712	0	399	0	399	0	212,112	0	0	0	865	02/25/2052
17330C-AR-9	CMLTI 2022-J1 A3A CMO 3.000		12/25/2023	PAID ON PRINCIPAL		814,940	814,940	813,412	813,405	0	1,535	0	1,535	0	814,940	0	0	0	15,004	02/25/2052
22541Q-4A-7	CSFB 2003-29 4A1 CMO 6.000		12/25/2023	PAID ON PRINCIPAL		120,791	120,791	125,306	120,423	0	368	0	368	0	120,791	0	0	0	3,476	12/25/2033
12646X-AJ-1	CSMC 2013-IVR3 A2 CMO 3.000		12/25/2023	PAID ON PRINCIPAL		95,235	95,235	89,878	89,296	0	5,939	0	5,939	0	95,235	0	0	0	1,385	05/25/2043
12647M-AM-7	CSMC 2013-6 1A1 CMO 2.500		12/25/2023	PAID ON PRINCIPAL		268,901	268,901	262,599	265,820	0	3,081	0	3,081	0	268,901	0	0	0	3,513	07/25/2028
12667F-A4-7	CWALT 2004-33 3A1 CMO 4.500		12/25/2023	PAID ON PRINCIPAL		35,892	35,892	25,752	16,318	0	19,574	0	19,574	0	35,892	0	0	0	530	12/25/2034
36263V-AB-3	GSMBS 2021-PJ11 A2 (14 2.500		12/25/2023	PAID ON PRINCIPAL		355,625	355,625	356,847	356,877	0	(1,252)	0	(1,252)	0	355,625	0	0	0	5,262	04/25/2052
36262L-AB-6	GSMBS 2021-PJ6 A2 (144 2.500		12/25/2023	PAID ON PRINCIPAL		417,714	417,714	422,674	422,683	0	(4,969)	0	(4,969)	0	417,714	0	0	0	5,386	11/25/2051
36262L-AJ-9	GSMBS 2021-PJ6 A8 (144 2.500		03/25/2023	PAID ON PRINCIPAL		79,425	79,425	72,326	72,564	0	6,861	0	6,861	0	79,425	0	0	0	285	11/25/2051
36262L-AJ-9	GSMBS 2021-PJ6 A8 (144 2.500		09/25/2023	PAID ON PRINCIPAL		190,315	190,315	173,306	173,876	0	16,439	0	16,439	0	190,315	0	0	0	2,534	11/25/2051
36262L-AJ-9	GSMBS 2021-PJ6 A8 (144 2.500		12/25/2023	PAID ON PRINCIPAL		70,310	70,310	64,026	64,237	0	6,073	0	6,073	0	70,310	0	0	0	1,566	11/25/2051
36262C-AB-6	GSMBS 2021-PJ7 A2 (144 2.500		12/25/2023	PAID ON PRINCIPAL		888,058	888,058	896,283	896,307	0	(8,250)	0	(8,250)	0	888,058	0	0	0	11,705	01/25/2052
36263N-AB-1	GSMBS 2022-PJ1 A2 (144 2.500		03/25/2023	PAID ON PRINCIPAL		40,803	40,803	40,083	40,091	0	712	0	712	0	40,803	0	0	0	174	05/28/2052
36263N-AB-1	GSMBS 2022-PJ1 A2 (144 2.500		12/25/2023	PAID ON PRINCIPAL		165,621	165,621	162,697	162,731	0	2,890	0	2,890	0	165,621	0	0	0	2,720	05/28/2052
46640M-AX-8	JPMMT 2013-3 A10 CMO (3.358		12/25/2023	PAID ON PRINCIPAL		156,233	156,233	152,474	153,954	0	2,279	0	2,279	0	156,233	0	0	0	3,533	07/25/2043
46648R-AC-5	JPMMT 2018-1 A3 CMO (1 3.500		12/25/2023	PAID ON PRINCIPAL		68,671	68,671	68,897	68,835	0	(163)	0	(163)	0	68,671	0	0	0	1,364	06/25/2048
46653Q-AC-9	JPMMT 2021-14 A3 CMO (2.500		12/25/2023	PAID ON PRINCIPAL		928,310	928,310	923,523	923,539	0	4,771	0	4,771	0	928,310	0	0	0	13,029	05/25/2052
46654T-AC-2	JPMMT 2021-15 A3 CMO (2.500		09/25/2023	PAID ON PRINCIPAL		976,564	976,564	975,649	975,634	0	930	0	930	0	976,564	0	0	0	12,956	06/25/2052
46654T-AC-2	JPMMT 2021-15 A3 CMO (2.500		12/25/2023	PAID ON PRINCIPAL		886,504	886,504	885,673	885,660	0	844	0	844	0	886,504	0	0	0	13,542	06/25/2052
61744C-BD-7	MSAC 2004-SD1 A 6.270		12/26/2023	PAID ON PRINCIPAL		146,793	146,793	131,769	146,880	0	(87)	0	(87)	0	146,793	0	0	0	4,495	08/25/2034
61772N-AJ-6	MSRM 2021-5 A3 CMO (14 2.500		12/25/2023	PAID ON PRINCIPAL		617,029	617,029	628,116	628,452	0	(11,423)	0	(11,423)	0	617,029	0	0	0	9,104	08/25/2051
61772Q-AE-0	MSRM 2021-6 A3 CMO (14 2.500		12/25/2023	PAID ON PRINCIPAL		360,317	360,317	362,682	362,717	0	(2,400)	0	(2,400)	0	360,317	0	0	0	4,942	09/25/2051
67647V-AA-7	OCMT 2021-3 A1 CMO (14 2.500		12/25/2023	PAID ON PRINCIPAL		243,464	243,464	247,497	247,617	0	(4,153)	0	(4,153)	0	243,464	0	0	0	3,413	06/25/2051
743874-AC-3	PFMT 2020-1 A2 CMO (14 3.000		12/25/2023	PAID ON PRINCIPAL		153,021	153,021	155,197	158,056	0	(5,035)	0	(5,035)	0	153,021	0	0	0	2,631	02/25/2050
75410J-AA-2	RATE 2021-J4 A1 CMO (1 2.500		03/25/2023	PAID ON PRINCIPAL		67,337	67,337	67,253	67,252	0	85	0	85	0	67,337	0	0	0	251	11/25/2051
75410J-AA-2	RATE 2021-J4 A1 CMO (1 2.500		12/25/2023	PAID ON PRINCIPAL		362,386	362,386	361,933	361,928	0	458	0	458	0	362,386	0	0	0	6,262	11/25/2051
74938F-AA-6	RCKT 2022-1 A1 CMO (14 2.500		03/25/2023	PAID ON PRINCIPAL		100,057	100,057	98,040	98,088	0	1,969	0	1,969	0	100,057	0	0	0	467	01/25/2052
74938F-AA-6	RCKT 2022-1 A1 CMO (14 2.500		12/25/2023	PAID ON PRINCIPAL		472,793	472,793	463,263	463,490	0	9,303	0	9,303	0	472,793	0	0	0	6,947	01/25/2052
81377N-AA-2	SABR 2007-BR3 A2A 5.610		06/26/2023	PAID ON PRINCIPAL		70,971	70,971	24,295	7,594	0	63,377	0	63,377	0	70,971	0	0	0	445	04/25/2037
81377N-AA-2	SABR 2007-BR3 A2A 5.610		12/26/2023	PAID ON PRINCIPAL		75,747	75,747	25,930	8,105	0	67,642	0	67,642	0	75,747	0	0	0	1,111	04/25/2037
81745A-AB-3	SEMT 2013-5 A2 CMO (14 3.000		12/25/2023	PAID ON PRINCIPAL		139,868	139,868	141,507	141,212	0	(1,344)	0	(1,344)	0	139,868	0	0	0	2,238	05/25/2043
81745E-AA-7	SEMT 2013-8 A1 CMO 3.000		12/25/2023	PAID ON PRINCIPAL		120,773	120,773	118,000	118,336	0	2,437	0	2,437	0	120,773	0	0	0	2,038	06/25/2043
81746Q-AA-9	SEMT 2018-2 A1 CMO (14 3.500		12/25/2023	PAID ON PRINCIPAL		121,686	121,686	122,542	122,104	0	(418)	0	(418)	0	121,686	0	0	0	1,856	02/25/2048
81748X-AD-6	SEMT 2021-5 A4 CMO (14 2.500		03/25/2023	PAID ON PRINCIPAL		66,490	66,490	56,329	56,582	0	9,908	0	9,908	0	66,490	0	0	0	263	07/25/2051
81748X-AD-6	SEMT 2021-5 A4 CMO (14 2.500		09/25/2023	PAID ON PRINCIPAL		124,831	124,831	105,756	106,229	0	18,602	0	18,602	0	124,831	0	0	0	1,668	07/25/2051
81748X-AD-6	SEMT 2021-5 A4 CMO (14 2.500		12/25/2023	PAID ON PRINCIPAL		69,135	69,135	58,570	58,833	0	10,302	0	10,302	0	69,135	0	0	0	1,584	07/25/2051
81748C-AA-8	SEMT 2021-9 A1 CMO (14 2.500		09/25/2023	PAID ON PRINCIPAL		532,432	532,432	533,763	533,686	0	(1,253)	0	(1,253)	0	532,432	0	0	0	6,263	01/25/2052
81748C-AA-8	SEMT 2021-9 A1 CMO (14 2.500		12/25/2023	PAID ON PRINCIPAL		397,141	397,141	398,134	398,076	0	(935)	0	(935)	0	397,141	0	0	0	5,694	01/25/2052
939336-PC-1	WAMU 2003-AR1 A6 CMO 4.009		12/25/2023	PAID ON PRINCIPAL		5,136	5,136	4,635	4,806	0	330	0	330	0	5,136	0	0	0	74	03/25/2033
97652P-AA-9	WIN 2014-1 A1 CMO (144 4.000		12/20/2023	PAID ON PRINCIPAL		9,071	9,071	9,377	9,057	0	14	0	14	0	9,071	0	0	0	186	06/20/2044
92977Y-BR-1	WMLT 2005-B 4A1 CMO 6.182		06/20/2023	PAID ON PRINCIPAL		5,666	5,666	5,021	4,084	0	1,582	0	1,582	0	5,666	0	0	0	71	10/20/2035
92977Y-BR-1	WMLT 2005-B 4A1 CMO 6.182		12/20/2023	PAID ON PRINCIPAL		5,685	5,685	5,038	4,098	0	1,587	0	1,587	0	5,685	0	0	0	199	10/20/2035
92977Y-BR-1	WMLT 2005-B 4A1 CMO 6.182		06/20/2023	WRITTEN OFF		0	52	46	37	0	0	0	0	0	37	0	(37)	(37)	1	10/20/2035
92977Y-BR-1	WMLT 2005-B 4A1 CMO 6.182		12/20/2023	WRITTEN OFF		0	89	79	64	0	1	0	1	0	65	0	(65)	(65)	3	10/20/2035
06540T-AC-4	BANK 2018-BN11 A2 3.784		10/15/2023	PAID ON PRINCIPAL		27,499	27,499	28,289	27,966	0	(467)	0	(467)	0	27,499	0	0	0	867	03/15/2061

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
12624Q-AR-4	COMM 2012-CR4 A3 2.853		06/15/2023	PAID ON PRINCIPAL		574,415	574,415	560,817	572,947	0	1,468	0	1,468	0	574,415	0	0	0	5,875	10/15/2045
12630B-AZ-1	COMM 2013-CR13 A3 3.928		09/10/2023	PAID ON PRINCIPAL		11,536,542	11,536,542	11,673,625	11,545,777	0	(9,235)	0	(9,235)	0	11,536,542	0	0	0	293,481	11/10/2046
12632Q-AW-3	COMM 2014-CR18 A4 3.550		12/15/2023	PAID ON PRINCIPAL		5,574,199	5,574,199	5,646,714	5,580,874	0	(6,675)	0	(6,675)	0	5,574,199	0	0	0	25,602	07/15/2047
12628J-AY-0	CSAIL 2015-C1 A3 3.236		01/15/2023	PAID ON PRINCIPAL		232,464	232,464	236,078	233,510	0	(1,046)	0	(1,046)	0	232,464	0	0	0	627	04/15/2050
36251P-AC-8	GSMS 2016-GS3 A3 2.592		11/10/2023	PAID ON PRINCIPAL		78,459	78,459	80,862	79,749	0	(1,290)	0	(1,290)	0	78,459	0	0	0	1,608	10/10/2049
46361T-AA-0	ICOT 2013-IRV A1 2.068		05/15/2023	PAID ON PRINCIPAL		241,306	241,306	243,708	241,196	0	109	0	109	0	241,306	0	0	0	1,071	05/15/2048
46361T-AC-6	ICOT 2013-IRV A2 3.305		05/15/2023	PAID ON PRINCIPAL		12,390,000	12,390,000	12,457,733	12,382,847	0	7,153	0	7,153	0	12,390,000	0	0	0	164,913	05/15/2048
46639N-AP-6	JPMBB 2013-C12 A4 3.363		02/15/2023	PAID ON PRINCIPAL		803,415	803,415	813,901	802,797	0	618	0	618	0	803,415	0	0	0	4,274	07/15/2045
46590K-AD-6	JPMCC 2015-JP1 A4 3.650		12/01/2023	PAID ON PRINCIPAL		473,394	473,394	483,692	477,710	0	(4,316)	0	(4,316)	0	473,394	0	0	0	11,401	01/15/2049
96221Q-AF-0	WFRBS 2013-C18 ASB 3.676		10/15/2023	PAID ON PRINCIPAL		1,568,139	1,568,139	1,615,115	1,568,382	0	(244)	0	(244)	0	1,568,139	0	0	0	26,559	12/15/2046
141312-AA-6	CRBN 2017-1A A1 (144A) 6.817		10/20/2023	PAID ON PRINCIPAL		915,847	915,847	915,847	917,197	0	(1,350)	0	(1,350)	0	915,847	0	0	0	44,326	01/20/2031
87272H-AA-8	TIA 2017-2A A (144A) 6.805		10/16/2023	PAID ON PRINCIPAL		755,567	755,567	755,567	756,610	0	(1,043)	0	(1,043)	0	755,567	0	0	0	35,383	01/16/2031
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						488,873,376	489,955,471	493,439,442	489,434,605	577,425	12,656	0	590,081	0	490,024,686	0	(1,187,178)	(1,187,178)	12,625,180	XXX
2509999997. Total - Bonds - Part 4						1,524,098,215	1,520,596,193	1,576,194,121	1,534,523,691	(2,757,725)	(1,725,382)	0	(4,483,107)	0	1,530,040,584	0	(6,744,026)	(6,744,026)	35,856,387	XXX
2509999998. Total - Bonds - Part 5						536,942,447	537,011,881	535,983,868	535,983,868	0	914,343	0	914,343	0	536,898,211	0	44,236	44,236	1,923,558	XXX
2509999999. Total - Bonds						2,061,040,662	2,057,608,075	2,112,177,989	2,070,507,559	(2,757,725)	(811,039)	0	(3,568,764)	0	2,066,938,794	0	(6,699,790)	(6,699,790)	37,779,945	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																				
92645B-10-3	VICTORY CAPITAL HOLDINGS INC		02/02/2023	CITIGROUP GLOBAL MKTS	24,538.000	736,407		658,355	658,355	0	0	0	0	0	658,355	0	78,052	78,052	0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						736,407	XXX	658,355	658,355	0	0	0	0	0	658,355	0	78,052	78,052	0	XXX
5989999997. Total - Common Stocks - Part 4						736,407	XXX	658,355	658,355	0	0	0	0	0	658,355	0	78,052	78,052	0	XXX
5989999998. Total - Common Stocks - Part 5						3,618,153	XXX	3,575,655	0	0	0	117,997	(117,997)	0	3,457,658	0	160,495	160,495	0	XXX
5989999999. Total - Common Stocks						4,354,560	XXX	4,234,010	658,355	0	0	117,997	(117,997)	0	4,116,013	0	238,547	238,547	0	XXX
5999999999. Total - Preferred and Common Stocks						4,354,560	XXX	4,234,010	658,355	0	0	117,997	(117,997)	0	4,116,013	0	238,547	238,547	0	XXX
6009999999 - Totals						2,065,395,222	XXX	2,116,411,999	2,071,165,914	(2,757,725)	(811,039)	117,997	(3,686,761)	0	2,071,054,807	0	(6,461,243)	(6,461,243)	37,779,945	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. Governments																				
91282C-GA-3	U S TREASURY NOTES		02/07/2023	WELLS FARGO SECURITIES	03/27/2023	BAS-MERRILL LYNCH	8,000,000	7,970,652	8,032,161	7,971,906	0	1,255	0	1,255	0	0	60,254	60,254	90,549	48,352
36179X-VT-0	GNMA II PASS THRU CERT POOL #MA8726		07/21/2023	GOLDMAN SACHS	12/20/2023	PAID ON PRINCIPAL	362,402	361,227	362,402	362,402	0	1,175	0	1,175	0	0	0	0	5,204	1,273
36179Y-AS-3	GNMA II PASS THRU CERT POOL #MA9017		07/25/2023	MORGAN STANLEY	12/20/2023	PAID ON PRINCIPAL	117,121	116,563	117,121	117,121	0	558	0	558	0	0	0	0	1,664	465
3622AB-4V-1	GNMA II PASS THRU CERT POOL #786336		08/10/2023	J P MORGAN	12/20/2023	PAID ON PRINCIPAL	822,308	793,271	822,308	822,308	0	29,038	0	29,038	0	0	0	0	6,623	1,336
3622AB-5G-3	GNMA II PASS THRU CERT POOL #786347		06/23/2023	GOLDMAN SACHS	12/20/2023	PAID ON PRINCIPAL	599,687	597,626	599,687	599,687	0	2,061	0	2,061	0	0	0	0	9,014	2,166
3622AC-FU-9	GNMA II PASS THRU CERT POOL #786579		10/24/2023	MORGAN STANLEY	12/20/2023	PAID ON PRINCIPAL	64,331	61,575	64,331	64,331	0	2,757	0	2,757	0	0	0	0	488	246
3622AC-H7-8	GNMA II PASS THRU CERT POOL #786654		07/20/2023	J P MORGAN	12/20/2023	PAID ON PRINCIPAL	275,330	272,534	275,330	275,330	0	2,796	0	2,796	0	0	0	0	3,160	880
3622AC-JB-7	GNMA II PASS THRU CERT POOL #786658		05/31/2023	J P MORGAN	12/20/2023	PAID ON PRINCIPAL	198,366	196,289	198,366	198,366	0	2,077	0	2,077	0	0	0	0	3,424	28
3622AC-JE-1	GNMA II PASS THRU CERT POOL #786661		07/26/2023	J P MORGAN	12/20/2023	PAID ON PRINCIPAL	284,027	285,558	284,027	284,027	0	(1,531)	0	(1,531)	0	0	0	0	4,416	1,128
3622AC-JG-6	GNMA II PASS THRU CERT POOL #786663		07/26/2023	J P MORGAN	12/20/2023	PAID ON PRINCIPAL	225,013	226,032	225,013	225,013	0	(1,020)	0	(1,020)	0	0	0	0	3,545	928
3622AC-KG-4	GNMA II PASS THRU CERT POOL #786695		06/23/2023	BAS-MERRILL LYNCH	12/20/2023	PAID ON PRINCIPAL	299,719	298,478	299,719	299,719	0	1,241	0	1,241	0	0	0	0	4,063	1,082
3622AC-NK-2	GNMA II PASS THRU CERT POOL #786794		09/13/2023	CITIGROUP GLOBAL MARKETS	12/20/2023	PAID ON PRINCIPAL	115,949	112,706	115,949	115,949	0	3,243	0	3,243	0	0	0	0	969	225
3622AC-PM-6	GNMA II PASS THRU CERT POOL #786828		10/24/2023	BAS-MERRILL LYNCH	12/20/2023	PAID ON PRINCIPAL	124,365	119,002	124,365	124,365	0	5,363	0	5,363	0	0	0	0	1,062	475
3622AC-R7-7	GNMA II PASS THRU CERT POOL #786910		09/27/2023	CITIGROUP GLOBAL MARKETS	12/20/2023	PAID ON PRINCIPAL	370,613	360,885	370,613	370,613	0	9,729	0	9,729	0	0	0	0	4,268	1,585
38383C-GW-4	GNR 2021-177 EA CMO		08/29/2023	CITIGROUP GLOBAL MARKETS	12/20/2023	PAID ON PRINCIPAL	498,769	416,667	498,769	498,769	0	82,102	0	82,102	0	0	0	0	1,283	0
83162C-R9-6	SBAP 2023-25A 1		01/05/2023	BAS-MERRILL LYNCH	07/01/2023	PAID ON PRINCIPAL	61,473	61,473	61,473	61,473	0	0	0	0	0	0	0	0	1,425	0
83162C-T6-0	SBAP 2023-25F 1		06/08/2023	BAS-MERRILL LYNCH	12/01/2023	PAID ON PRINCIPAL	88,316	88,316	88,316	88,316	0	0	0	0	0	0	0	0	2,024	0
0109999999. Subtotal - Bonds - U.S. Governments							12,507,790	12,338,853	12,539,951	12,479,696	0	140,844	0	140,844	0	0	60,254	60,254	143,181	60,169
Bonds - U.S. Special Revenues																				
546398-KB-3	LOUISIANA PUB FAC (AIR PRODS CHEMS) S04		12/20/2023	GOLDMAN SACHS & CO	12/27/2023	GOLDMAN SACHS & CO	22,700,000	22,700,000	22,700,000	22,700,000	0	0	0	0	0	0	0	0	4,999	37,346
546398-ZP-6	LOUISIANA PUB FAC (AIR PRODS CHEMS)S08C		12/21/2023	J P MORGAN CHASE SECURITIES INC	12/27/2023	J P MORGAN CHASE SECURITIES INC	25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	0	0	0	59,384	41,267
546398-C4-8	LOUISIANA PUB FAC (AIR PRODS CHEMS)S09A		12/20/2023	GOLDMAN SACHS & CO	12/27/2023	GOLDMAN SACHS & CO	24,850,000	24,850,000	24,850,000	24,850,000	0	0	0	0	0	0	0	0	5,472	40,883
546598-AA-1	LOUISVILLE & JEFFERSON REGL ARPT S1999A		12/20/2023	GOLDMAN SACHS & CO	12/28/2023	GOLDMAN SACHS & CO	25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	0	0	0	68,342	42,986
60528A-BZ-6	MISSISSIPPI BUS FIN COM CHEVRON S2010I		12/20/2023	WELLS FARGO SECURITIES	12/27/2023	WELLS FARGO SECURITIES	1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	0	0	0	3,830	2,482
733508-AC-9	PORT ARTHUR IDC AIR PRODS & CHEMS S2002		12/20/2023	GOLDMAN SACHS & CO	12/27/2023	GOLDMAN SACHS & CO	22,500,000	22,500,000	22,500,000	22,500,000	0	0	0	0	0	0	0	0	5,201	37,258
84552K-AS-0	SOUTHWESTERN DEV AUTH WASTE MGMT S2002		12/21/2023	J P MORGAN CHASE SECURITIES INC	12/28/2023	J P MORGAN CHASE SECURITIES INC	1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	0	0	0	518	2,832
3133BN-AX-1	FHLMC PASS THRU CERT POOL #QF0922		01/30/2023	J P MORGAN	12/25/2023	PAID ON PRINCIPAL	673,437	676,173	673,437	673,437	0	(2,736)	0	(2,736)	0	0	0	0	14,596	0
3133KP-DJ-4	FHLMC PASS THRU CERT POOL #RA7305		11/29/2023	BAS-MERRILL LYNCH	12/25/2023	PAID ON PRINCIPAL	83,923	76,934	83,923	83,923	0	6,989	0	6,989	0	0	0	0	280	270
3133KR-MV-3	FHLMC PASS THRU CERT POOL #RA9372		06/21/2023	WELLS FARGO SECURITIES	12/25/2023	PAID ON PRINCIPAL	782,449	790,885	782,449	782,449	0	(8,436)	0	(8,436)	0	0	0	0	12,251	2,630
3133KR-PQ-1	FHLMC PASS THRU CERT POOL #RA9431		09/25/2023	GOLDMAN SACHS	12/25/2023	PAID ON PRINCIPAL	370,170	361,031	370,170	370,170	0	9,139	0	9,139	0	0	0	0	3,226	1,470
3133KR-5P-5	FHLMC PASS THRU CERT POOL #RA9854		10/18/2023	GOLDMAN SACHS	12/25/2023	PAID ON PRINCIPAL	323,627	315,308	323,627	323,627	0	8,318	0	8,318	0	0	0	0	2,423	971
3132D6-DX-5	FHLMC PASS THRU CERT POOL #SB8218		08/01/2023	VARIOUS	12/25/2023	PAID ON PRINCIPAL	1,307,174	1,310,521	1,307,174	1,307,174	0	(3,347)	0	(3,347)	0	0	0	0	11,419	399
3132DP-D3-9	FHLMC PASS THRU CERT POOL #SD1922		02/08/2023	WELLS FARGO SECURITIES	12/25/2023	PAID ON PRINCIPAL	891,515	891,515	891,515	891,515	0	0	0	0	0	0	0	0	21,998	1,114
3132DQ-B4-7	FHLMC PASS THRU CERT POOL #SD2759		09/15/2023	CITIGROUP GLOBAL MARKETS	12/25/2023	PAID ON PRINCIPAL	152,803	150,750	152,803	152,803	0	2,053	0	2,053	0	0	0	0	1,111	420
3132DQ-CB-0	FHLMC PASS THRU CERT POOL #SD2766		10/26/2023	STONEX FINANCIAL	12/25/2023	PAID ON PRINCIPAL	222,709	218,290	222,709	222,709	0	4,419	0	4,419	0	0	0	0	1,684	1,076
3132DQ-QU-3	FHLMC PASS THRU CERT POOL #SD3167		08/28/2023	CITIGROUP GLOBAL MARKETS	12/25/2023	PAID ON PRINCIPAL	446,291	434,646	446,291	446,291	0	11,645	0	11,645	0	0	0	0	4,914	1,798
3132DQ-3T-1	FHLMC PASS THRU CERT POOL #SD3510		08/03/2023	WELLS FARGO SECURITIES	12/25/2023	PAID ON PRINCIPAL	821,962	824,531	821,962	821,962	0	(2,569)	0	(2,569)	0	0	0	0	9,894	822
3132E0-FR-8	FHLMC PASS THRU CERT POOL #SD3776		09/05/2023	WELLS FARGO SECURITIES	12/25/2023	PAID ON PRINCIPAL	883,908	884,736	883,908	883,908	0	(829)	0	(829)	0	0	0	0	8,361	884
3132E0-JF-0	FHLMC PASS THRU CERT POOL #SD3862		10/03/2023	SANTANDER INVESTMENTS	12/25/2023	PAID ON PRINCIPAL	200,020	191,957	200,020	200,020	0	8,063	0	8,063	0	0	0	0	1,595	122
3132DV-MA-0	FHLMC PASS THRU CERT POOL #SD7553		10/04/2023	CITIGROUP GLOBAL MARKETS	12/25/2023	PAID ON PRINCIPAL	375,925	310,167	375,925	375,925	0	65,757	0	65,757	0	0	0	0	1,396	157
3132DW-EK-5	FHLMC PASS THRU CERT POOL #SD8238		02/15/2023	CITIGROUP GLOBAL MARKETS	12/25/2023	PAID ON PRINCIPAL	237,000	230,446	237,000	237,000	0	6,555	0	6,555	0	0	0	0	4,803	474
3132DW-EL-3	FHLMC PASS THRU CERT POOL #SD8239		02/07/2023	GOLDMAN SACHS	12/25/2023	PAID ON PRINCIPAL	573,261	571,492	573,261	573,261	0	1,769	0	1,769	0	0	0	0	13,312	637

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
3132DW-ET-6 ..	FHLMC PASS THRU CERT POOL #SD8246		02/07/2023 .	VARIOUS	12/25/2023 .	PAID ON PRINCIPAL	1,601,415	1,595,910	1,601,415	1,601,415	0	5,505	0	5,505	0	0	0	0	34,433	1,779
3132DW-FQ-1 ..	FHLMC PASS THRU CERT POOL #SD8275		09/14/2023 .	WELLS FARGO SECURITIES	12/25/2023 .	PAID ON PRINCIPAL	306,882	289,308	306,882	306,882	0	17,574	0	17,574	0	0	0	0	2,318	652
3140LX-GS-8 ..	FNMA PASS THRU CERT POOL #BT8308		06/07/2023 .	MORGAN STANLEY	12/25/2023 .	PAID ON PRINCIPAL	598,525	577,156	598,525	598,525	0	21,369	0	21,369	0	0	0	0	6,801	599
3140N3-AU-3 ..	FNMA PASS THRU CERT POOL #BN9918		01/31/2023 .	CITIGROUP GLOBAL MARKETS	12/25/2023 .	PAID ON PRINCIPAL	1,256,821	1,267,033	1,256,821	1,256,821	0	(10,212)	0	(10,212)	0	0	0	0	32,467	175
3140QL-RW-8 ..	FNMA PASS THRU CERT POOL #CB1400		11/15/2023 .	J P MORGAN	12/25/2023 .	PAID ON PRINCIPAL	277,386	233,340	277,386	277,386	0	44,046	0	44,046	0	0	0	0	693	370
3140QQ-LV-5 ..	FNMA PASS THRU CERT POOL #CB4839		08/15/2023 .	WELLS FARGO SECURITIES	12/25/2023 .	PAID ON PRINCIPAL	871,364	857,885	871,364	871,364	0	13,479	0	13,479	0	0	0	0	8,856	2,130
3140QS-UC-3 ..	FNMA PASS THRU CERT POOL #CB6878		08/16/2023 .	SANTANDER INVESTMENTS	12/25/2023 .	PAID ON PRINCIPAL	202,270	201,922	202,270	202,270	0	348	0	348	0	0	0	0	2,219	573
3140QS-2Y-6 ..	FNMA PASS THRU CERT POOL #CB7090		09/18/2023 .	BARCLAYS CAPITAL INC	12/25/2023 .	PAID ON PRINCIPAL	127,068	122,690	127,068	127,068	0	4,378	0	4,378	0	0	0	0	1,015	335
3140XK-5X-4 ..	FNMA PASS THRU CERT POOL #FS4461		09/19/2023 .	NOMURA	12/25/2023 .	PAID ON PRINCIPAL	176,050	169,579	176,050	176,050	0	6,471	0	6,471	0	0	0	0	1,475	489
3140XL-PS-1 ..	FNMA PASS THRU CERT POOL #FS4932		08/23/2023 .	MORGAN STANLEY	12/25/2023 .	PAID ON PRINCIPAL	206,338	206,080	206,338	206,338	0	258	0	258	0	0	0	0	2,268	825
3140XL-VM-7 ..	FNMA PASS THRU CERT POOL #FS5119		07/06/2023 .	MORGAN STANLEY	12/25/2023 .	PAID ON PRINCIPAL	733,106	736,027	733,106	733,106	0	(2,921)	0	(2,921)	0	0	0	0	9,887	1,100
3140XL-WR-5 ..	FNMA PASS THRU CERT POOL #FS5155		08/14/2023 .	MIZUHO INTERNATIONAL PLC	12/25/2023 .	PAID ON PRINCIPAL	999,232	977,842	999,232	999,232	0	21,390	0	21,390	0	0	0	0	9,909	2,082
3140XL-WS-3 ..	FNMA PASS THRU CERT POOL #FS5156		08/09/2023 .	MIZUHO INTERNATIONAL PLC	12/25/2023 .	PAID ON PRINCIPAL	506,171	500,635	506,171	506,171	0	5,536	0	5,536	0	0	0	0	5,031	703
3140XL-Y6-9 ..	FNMA PASS THRU CERT POOL #FS5232		08/21/2023 .	MORGAN STANLEY	12/25/2023 .	PAID ON PRINCIPAL	298,614	300,107	298,614	298,614	0	(1,493)	0	(1,493)	0	0	0	0	3,581	1,095
3140XL-5D-6 ..	FNMA PASS THRU CERT POOL #FS5343		08/23/2023 .	CITIGROUP GLOBAL MARKETS	12/25/2023 .	PAID ON PRINCIPAL	235,757	235,351	235,757	235,757	0	405	0	405	0	0	0	0	2,849	943
3140XL-5Z-7 ..	FNMA PASS THRU CERT POOL #FS5363		08/22/2023 .	J P MORGAN	12/25/2023 .	PAID ON PRINCIPAL	608,696	567,705	608,696	608,696	0	40,992	0	40,992	0	0	0	0	4,933	1,556
3140XM-G7-5 ..	FNMA PASS THRU CERT POOL #FS5621		08/22/2023 .	STONEX FINANCIAL	12/25/2023 .	PAID ON PRINCIPAL	365,229	319,290	365,229	365,229	0	45,939	0	45,939	0	0	0	0	2,180	700
3140XM-MW-3 ..	FNMA PASS THRU CERT POOL #FS5772		09/18/2023 .	NOMURA	12/25/2023 .	PAID ON PRINCIPAL	108,248	104,278	108,248	108,248	0	3,971	0	3,971	0	0	0	0	1,004	286
3140XM-YF-7 ..	FNMA PASS THRU CERT POOL #FS6109		11/09/2023 .	J P MORGAN	12/25/2023 .	PAID ON PRINCIPAL	205,971	171,414	205,971	205,971	0	34,556	0	34,556	0	0	0	0	515	206
31418E-HP-8 ..	FNMA PASS THRU CERT POOL #MA 4737		01/27/2023 .	GOLDMAN SACHS	12/25/2023 .	PAID ON PRINCIPAL	1,347,957	1,352,485	1,347,957	1,347,957	0	(4,528)	0	(4,528)	0	0	0	0	33,758	5,616
31418E-E6-3 ..	FNMA PASS THRU CERT POOL #MA4656		02/15/2023 .	GOLDMAN SACHS	12/25/2023 .	PAID ON PRINCIPAL	1,979,968	1,940,604	1,979,968	1,979,968	0	39,364	0	39,364	0	0	0	0	43,429	5,242
31418E-F2-1 ..	FNMA PASS THRU CERT POOL #MA4684		11/29/2023 .	WELLS FARGO SECURITIES	12/25/2023 .	PAID ON PRINCIPAL	130,477	122,893	130,477	130,477	0	7,584	0	7,584	0	0	0	0	489	473
31418E-HK-9 ..	FNMA PASS THRU CERT POOL #MA4733		06/12/2023 .	MORGAN STANLEY	12/25/2023 .	PAID ON PRINCIPAL	1,161,030	1,121,165	1,161,030	1,161,030	0	39,865	0	39,865	0	0	0	0	14,071	1,742
31418E-J6-8 ..	FNMA PASS THRU CERT POOL #MA4784		02/09/2023 .	MORGAN STANLEY	12/25/2023 .	PAID ON PRINCIPAL	480,209	469,779	480,209	480,209	0	10,430	0	10,430	0	0	0	0	9,963	720
31418E-LW-8 ..	FNMA PASS THRU CERT POOL #MA4840		09/06/2023 .	TD SECURITIES	12/25/2023 .	PAID ON PRINCIPAL	200,542	188,118	200,542	200,542	0	12,424	0	12,424	0	0	0	0	1,631	175
31418E-M8-0 ..	FNMA PASS THRU CERT POOL #MA4882		08/30/2023 .	WELLS FARGO SECURITIES	12/25/2023 .	PAID ON PRINCIPAL	1,082,994	1,072,164	1,082,994	1,082,994	0	10,830	0	10,830	0	0	0	0	8,547	0
31418E-PW-4 ..	FNMA PASS THRU CERT POOL #MA4936		08/16/2023 .	WELLS FARGO SECURITIES	12/25/2023 .	PAID ON PRINCIPAL	1,925,973	1,922,662	1,925,973	1,925,973	0	3,310	0	3,310	0	0	0	0	22,190	4,708
31418E-RA-0 ..	FNMA PASS THRU CERT POOL #MA4980		10/03/2023 .	GOLDMAN SACHS	12/25/2023 .	PAID ON PRINCIPAL	175,009	171,263	175,009	175,009	0	3,746	0	3,746	0	0	0	0	1,441	117
0909999999. Subtotal - Bonds - U.S. Special Revenues							149,765,470	149,284,062	149,765,470	149,765,470	0	481,408	0	481,408	0	0	0	0	528,961	253,691
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
03522A-AG-5 ..	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	02/08/2023 .	GOLDMAN SACHS & CO	12/05/2023 .	TENDERED 97.04	3,514,000	3,413,500	3,409,880	3,439,668	0	26,168	0	26,168	0	0	(29,787)	(29,787)	108,309	3,207
33852F-AA-4 ..	FSMT 2021-4 A1 (144A)		11/16/2023 .	J P MORGAN	12/25/2023 .	PAID ON PRINCIPAL	47,845	36,796	47,845	47,845	0	11,049	0	11,049	0	0	0	0	100	63
46656D-AM-3 ..	JPMMT 2023-2 A4A CMO		02/22/2023 .	J P MORGAN	12/25/2023 .	PAID ON PRINCIPAL	4,327,325	4,227,255	4,327,325	4,327,325	0	100,069	0	100,069	0	0	0	0	90,382	16,227
61772C-AH-4 ..	MSRM 2021-3 A4 (144A)		06/16/2023 .	CITIGROUP GLOBAL MARKETS	12/25/2023 .	PAID ON PRINCIPAL	464,454	399,939	464,454	464,454	0	64,516	0	64,516	0	0	0	0	3,404	645
61774Y-AA-9 ..	MSRM 2023-1 A1 (144A)		11/16/2023 .	J P MORGAN	12/25/2023 .	PAID ON PRINCIPAL	45,236	39,221	45,236	45,236	0	6,015	0	6,015	0	0	0	0	151	95
693650-AL-7 ..	PSMC 2021-1 A11 CMO (144A)		07/19/2023 .	J P MORGAN	12/25/2023 .	PAID ON PRINCIPAL	381,797	330,552	381,797	381,797	0	51,244	0	51,244	0	0	0	0	1,909	530
949930-AD-3 ..	WFMBS 2022-2 A4 CMO (144A)		01/13/2023 .	CITIGROUP GLOBAL MARKETS	12/25/2023 .	PAID ON PRINCIPAL	397,964	353,691	397,964	397,964	0	44,274	0	44,274	0	0	0	0	4,932	470
05593A-AA-7 ..	BMWLT 2023-1 A1		02/07/2023 .	BAS-MERRILL LYNCH	03/21/2023 .	TRAVELERS MMLP	10,500,000	10,500,000	10,496,719	10,499,527	0	(473)	0	(473)	0	0	(2,809)	(2,809)	47,907	0
05592X-AA-8 ..	BMWOT 2023-A A1		07/11/2023 .	TD SECURITIES	08/07/2023 .	TRAVELERS MMLP	30,000,000	30,000,000	30,002,344	29,999,901	0	(99)	0	(99)	0	0	2,443	2,443	93,217	0
14318D-AA-7 ..	CARMX 2023-1 A1		01/19/2023 .	BAS-MERRILL LYNCH	02/15/2023 .	PAID ON PRINCIPAL	1,651,379	1,651,379	1,651,379	1,651,379	0	0	0	0	0	0	0	0	4,782	0
14318D-AA-7 ..	CARMX 2023-1 A1		01/19/2023 .	BAS-MERRILL LYNCH	02/27/2023 .	TRAVELERS MMLP	8,848,621	8,848,621	8,850,004	8,848,871	0	250	0	250	0	0	1,132	1,132	40,264	0
14318X-AA-3 ..	CARMX 2023-4 A1		10/12/2023 .	RBC CAPITAL MARKETS	10/27/2023 .	TRAVELERS MMLP	32,000,000	32,000,000	32,003,750	31,999,924	0	(76)	0	(76)	0	0	3,826	3,826	45,832	0
17295F-AA-2 ..	CITZN 2023-2 A1		09/06/2023 .	J P MORGAN CHASE SECURITIES INC	09/22/2023 .	TRAVELERS MMLP	41,000,000	41,000,000	41,003,203	41,000,511	0	511	0	511	0	0	2,692	2,692	45,753	0
14043K-AB-1 ..	COPAR 2023-1 A1		02/13/2023 .	J P MORGAN CHASE SECURITIES INC	03/15/2023 .	PAID ON PRINCIPAL	3,864,235	3,864,235	3,864,235	3,864,235	0	0	0	0	0	0	0	0	10,519	0
14043K-AB-1 ..	COPAR 2023-1 A1		02/13/2023 .	J P MORGAN CHASE SECURITIES INC	03/21/2023 .	TRAVELERS MMLP	8,635,765	8,635,765	8,631,714	8,635,737	0	(28)	0	(28)	0	0	(4,022)	(4,022)	30,561	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP 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
34529N-AA-8	FORDL 2023-B A1		09/14/2023	BARCLAYS CAPITAL INC	10/16/2023	PAID ON PRINCIPAL	2,618,241	2,618,241	2,618,241	2,618,241	0	0	0	0	0	0	0	0	11,169	0
34529N-AA-8	FORDL 2023-B A1		09/14/2023	BARCLAYS CAPITAL INC	10/27/2023	TRAVELERS MMLP	13,881,759	13,881,759	13,882,844	13,878,609	0	(3,150)	0	(3,150)	0	0	4,235	4,235	83,346	0
344930-AA-0	FORDO 2023-B A1		06/21/2023	CITIGROUP GLOBAL MARKETS	07/15/2023	PAID ON PRINCIPAL	6,399,722	6,399,722	6,399,722	6,399,722	0	0	0	0	0	0	0	0	20,596	0
344930-AA-0	FORDO 2023-B A1		06/21/2023	CITIGROUP GLOBAL MARKETS	08/07/2023	TRAVELERS MMLP	31,600,278	31,600,278	31,591,637	31,589,730	0	(10,547)	0	(10,547)	0	0	1,907	1,907	203,395	0
362541-AA-2	GMALT 2023-1 A1		02/08/2023	WELLS FARGO SECURITIES	02/27/2023	TRAVELERS MMLP	8,010,000	8,010,000	8,008,750	8,010,035	0	35	0	35	0	0	(1,284)	(1,284)	12,110	0
379929-AA-0	GMALT 2023-3 A1		08/08/2023	J P MORGAN CHASE SECURITIES INC	08/25/2023	TRAVELERS MMLP	10,500,000	10,500,000	10,500,820	10,499,973	0	(27)	0	(27)	0	0	847	847	14,789	0
38013J-AA-1	GMCAR 2023-1 A1		01/09/2023	SMBC NIKKO SEC	02/01/2023	TRAVELERS MMLP	22,000,000	22,000,000	21,999,142	21,999,956	0	(44)	0	(44)	0	0	(814)	(814)	41,837	0
36267K-AA-5	GMCAR 2023-3 A1		07/11/2023	WELLS FARGO SECURITIES	08/07/2023	TRAVELERS MMLP	25,500,000	25,500,000	25,500,996	25,499,937	0	(63)	0	(63)	0	0	1,060	1,060	74,828	0
44933X-AA-5	HART 2023-B A1		07/11/2023	BARCLAYS CAPITAL INC	08/07/2023	TRAVELERS MMLP	23,000,000	23,000,000	23,002,695	23,001,621	0	1,621	0	1,621	0	0	1,075	1,075	67,747	0
44918C-AA-0	HART 2023-C A1		11/03/2023	BNP PARIBAS	11/27/2023	TRAVELERS MMLP	16,000,000	16,000,000	16,000,625	16,000,378	0	378	0	378	0	0	247	247	35,056	0
732916-AA-9	PFAST 2023-2A A1 (144A)		11/01/2023	BAS-MERRILL LYNCH	11/27/2023	TRAVELERS MMLP	24,300,000	24,300,000	24,300,949	24,299,904	0	(96)	0	(96)	0	0	1,045	1,045	64,971	0
78398A-AA-1	SFAST 2023-1A A1		06/22/2023	J P MORGAN CHASE SECURITIES INC	07/20/2023	PAID ON PRINCIPAL	2,534,326	2,534,326	2,534,326	2,534,326	0	0	0	0	0	0	0	0	7,837	0
78398A-AA-1	SFAST 2023-1A A1		06/22/2023	J P MORGAN CHASE SECURITIES INC	08/07/2023	TRAVELERS MMLP	7,465,674	7,465,674	7,465,674	7,466,308	0	634	0	634	0	0	(634)	(634)	43,862	0
89231F-AA-8	TAOT 2023-C A1		08/08/2023	BNP PARIBAS	08/25/2023	TRAVELERS MMLP	23,250,000	23,250,000	23,251,817	23,249,942	0	(58)	0	(58)	0	0	1,875	1,875	36,193	0
89240H-AA-3	TLOT 2023-B A1 (144A)		09/12/2023	CITIGROUP GLOBAL MARKETS	09/22/2023	TRAVELERS MMLP	12,000,000	12,000,000	12,000,938	11,999,988	0	(12)	0	(12)	0	0	950	950	5,658	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							374,738,621	374,360,954	374,637,026	374,653,044	0	292,090	0	292,090	0	0	(16,018)	(16,018)	1,251,416	21,238
2509999998. Total - Bonds							537,011,881	535,983,868	536,942,447	536,898,211	0	914,343	0	914,343	0	0	44,236	44,236	1,923,558	335,098
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		11/08/2023	DIST FROM PARTNERSHIP	11/29/2023	CITIGROUP GLOBAL MKTS	81,850.000	2,618,588	2,654,073	2,500,591	0	0	117,997	(117,997)	0	0	153,482	153,482	0	0
H9060V-10-1	VECTIVBIO HOLDING AG	C	06/02/2023	DIST FROM PARTNERSHIP	06/05/2023	CITIGROUP GLOBAL MKTS	58,308.000	957,068	964,080	957,068	0	0	0	0	0	0	7,013	7,013	0	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								3,575,655	3,618,153	3,457,658	0	0	117,997	(117,997)	0	0	160,495	160,495	0	0
5989999998. Total - Common Stocks								3,575,655	3,618,153	3,457,658	0	0	117,997	(117,997)	0	0	160,495	160,495	0	0
5999999999. Total - Preferred and Common Stocks								3,575,655	3,618,153	3,457,658	0	0	117,997	(117,997)	0	0	160,495	160,495	0	0
6009999999 - Totals								539,559,523	540,560,600	540,355,869	0	914,343	117,997	796,346	0	0	204,731	204,731	1,923,558	335,098

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
Common Stock - U.S. P&C Insurer										
31090@-10-4	FARMINGTON CASUALTY COMPANY		41483	06-1067463	8BI	289,233,513	0	0	1,000.000	100.0
89431@-10-0	TRAVELERS CAS & SUR CO OF AMERICA		31194	06-0907370	8BI	2,318,234,716	0	0	5,400.000	100.0
89432#-10-7	TRAVELERS CASUALTY CO. OF CONNECTICUT		36170	06-1286266	8BI	92,395,467	0	0	1,500.000	100.0
89431*-10-2	TRAVELERS CASUALTY INS. CO OF AMERICA		19046	06-0876835	8BI	533,214,511	0	0	30,000.000	100.0
89432*-10-1	TRAVELERS COMMERCIAL INSURANCE COMPANY		36137	06-1286268	8BI	103,359,429	0	0	1,500.000	100.0
89432@-10-9	TRAVELERS EXCESS & SURPLUS LINES CO.		29696	06-1203698	8BI	68,599,409	0	0	100.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						3,405,037,045	0	0	XXX	XXX
Common Stock - Alien Insurer										
C9082#-10-5	TRAVELERS INSURANCE COMPANY OF CANADA	A		AA-1560039	8BIV	480,493,234	0	0	280,000.000	100.0
1499999. Subtotal - Common Stock - Alien Insurer						480,493,234	0	0	XXX	XXX
Common Stock - Non - Insurer										
C3300*-10-8	8527512 CANADA INC.	A			8BIII	596,037,972	0	0	83,712.000	77.5
1599999. Subtotal - Common Stock - Non - Insurer						596,037,972	0	0	XXX	XXX
1899999. Total Common Stocks						4,481,568,251	0	0	XXX	XXX
1999999 - Totals						4,481,568,251	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 - CREDITAG A TREASURY		1.A	12,232,365	12,232,365	01/02/2024
000000-00-0	REPO - HSBC A TREASURY		1.A	12,232,365	12,232,365	01/02/2024
000000-00-0	REPO - SP A TREASURY		1.A	8,078,722	8,078,722	01/02/2024
000000-00-0	REPO - MIZUHO A TREASURY		1.A	2,406,163	2,406,163	01/02/2024
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				34,949,615	34,949,615	XXX
0109999999. Total - U.S. Government Bonds				34,949,615	34,949,615	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				34,949,615	34,949,615	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				34,949,615	34,949,615	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				34,949,615	34,949,615	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ (26,321,160) — Book/Adjusted Carrying Value $ (26,321,160)
2. Average balance for the year — Fair Value $ 49,998,916 — Book/Adjusted Carrying Value $ 49,998,916
3.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
3A	1A ...$ 34,949,615	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	..... (824,667)	..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	(824,667)	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	(824,667)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
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.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
0599999 Total - Cash	XXX	XXX	0	0	(824,667)	XXX

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

1. January.....	(575,677)	4. April.....	(1,143,875)	7. July.....	(662,513)	10. October.....	(800,323)
2. February....	(795,614)	5. May.....	(842,924)	8. August.....	(714,531)	11. November...	(1,067,650)
3. March	(1,567,631)	6. June	(639,285)	9. September	(745,609)	12. December	(824,667)

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		12/31/2023	5.430		623,402,690	0	1,001,049
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						623,402,690	0	1,001,049
8609999999 - Total Cash Equivalents						623,402,690	0	1,001,049

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	151,582	151,556
5. California CA	B	WORKERS COMP	0	0	673,274,133	646,435,524
6. Colorado CO			0	0	0	0
7. Connecticut CT	B	GENERAL PURPOSE-HOME STATE DEPOSIT	3,665,172	3,088,944	0	0
8. Delaware DE	B	WORKERS COMP	0	0	122,354	120,836
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	GENERAL PURPOSE	0	0	132,550	130,906
12. Hawaii HI			0	0	0	0
13. Idaho ID	B	WORKERS COMP	0	0	2,204,367	1,984,073
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	212,546	213,932
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	319,011	321,086
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	868,793	869,364
33. New York NY			0	0	0	0
34. North Carolina NC	B	GENERAL PURPOSE	0	0	628,685	542,698
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	36,166,642	35,509,977
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	1,077,927	1,037,630
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	59,422,758	52,575,053
59. Subtotal	XXX	XXX	3,665,172	3,088,944	774,581,349	739,892,632
DETAILS OF WRITE-INS						
5801. OTHER	B	DEPARTMENT OF LABOR	0	0	39,265,254	33,919,704
5802. OTHER	B	TREASURIES FUTURES COLLATERAL	0	0	7,837,748	7,054,480
5803. OTHER	B	USAIG WORKERS COMPENSATION	0	0	531,725	479,580
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	11,788,031	11,121,289
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	59,422,758	52,575,053