PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

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

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

Statutory Home Office: **One Tower Square, Hartford, CT, US 06183**
Main Administrative Office: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Mail Address: **One Tower Square, Hartford, CT, US 06183**
Primary Location of Books and Records: **385 Washington Street, St. Paul, MN, US 55102 (651) 310-7911**
Internet Website Address: **www.travelers.com**
Statutory Statement Contact: **Michael J. Doody (833) 903-2382 Ext. 2**
Annual.Statement.Contact@travelers.com (844) 816-9447
(E-Mail Address) (Fax Number)

OFFICERS

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

Name	Title
DAVID DONNAY ROWLAND	Executive Vice President & Co-Chief Investment Officer
DANIEL TEI-HWA YIN	Executive Vice President & Co-Chief Investment Officer
DOUGLAS KEITH BELL	Senior Vice President, Accounting Standards
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 MINNESOTA
COUNTY OF RAMSEY } ss:

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

Nicholas Seminara	Wendy C. Skjerven	Paul E. Munson
President	Secretary	Controller

Subscribed and sworn to before me this

22nd day of January, 2025

Michael S. Schmidt *Notary Public*

My Commission Expires January 31, 2027

MICHAEL SHAWN SCHMIDT
NOTARY PUBLIC - MINNESOTA
MY COMMISSION EXPIRES 01/31/27

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)	17,628,264,735	0	17,628,264,735	15,844,111,077
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	1,377,000	0	1,377,000	1,298,400
	2.2 Common stocks	2,226,604,463	10,092,498	2,216,511,965	2,060,774,487
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)	23,938,181	0	23,938,181	24,639,694
	4.2 Properties held for the production of income (less $ 0 encumbrances)	799,089,363	0	799,089,363	850,456,343
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 45,419,067 , Schedule E - Part 1), cash equivalents ($ 230,738,283 , Schedule E - Part 2) and short-term investments ($ 0 , Schedule DA)	276,157,350	0	276,157,350	745,754,175
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)	1,934,416,204	22,211,817	1,912,204,387	1,745,759,602
9.	Receivable for securities	2,145,260	0	2,145,260	192,919
10.	Securities lending reinvested collateral assets (Schedule DL)	162,525,542	0	162,525,542	177,516,330
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	23,054,518,098	32,304,314	23,022,213,783	21,450,503,028
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	141,098,216	0	141,098,216	128,885,014
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,152,753,854	45,007,894	1,107,745,960	1,112,608,641
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 34,706,041 earned but unbilled premiums)	1,935,274,617	7,925,344	1,927,349,273	1,639,383,307
	15.3 Accrued retrospective premiums ($ 11,357,813) and contracts subject to redetermination ($ 0)	11,357,813	1,074,543	10,283,270	10,416,860
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	21,064,552	0	21,064,552	17,790,408
	16.2 Funds held by or deposited with reinsured companies	893,742	0	893,742	1,358,374
	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	362,406,293	52,400,450	310,005,843	288,253,012
19.	Guaranty funds receivable or on deposit	392,791	0	392,791	402,415
20.	Electronic data processing equipment and software	62,572	0	62,572	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	12,250,581	12,250,581	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0	0
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other-than-invested assets	129,761,133	7,956,590	121,804,543	121,209,565
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	26,821,834,263	158,919,717	26,662,914,545	24,770,810,624
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	26,821,834,263	158,919,717	26,662,914,545	24,770,810,624
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Equities and deposits in pools and associations	37,792,133	0	37,792,133	41,372,951
2502.	Real estate operating fund	32,123,172	5,778,430	26,344,742	24,136,663
2503.	COLI supplemental benefits trust	22,974,163	0	22,974,163	21,124,562
2598.	Summary of remaining write-ins for Line 25 from overflow page	36,871,665	2,178,160	34,693,505	34,575,389
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	129,761,133	7,956,590	121,804,543	121,209,565

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	10,480,220,391	10,001,314,519
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	504,650,376	434,678,337
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	2,250,736,251	2,155,859,405
4.	Commissions payable, contingent commissions and other similar charges	252,189,278	208,069,539
5.	Other expenses (excluding taxes, licenses and fees)	178,858,505	159,204,711
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	96,033,449	97,518,415
7.1	Current federal and foreign income taxes (including $ (53,113,777) on realized capital gains (losses))	79,832,001	85,720,783
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 $ 144,120,929 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	4,508,010,463	4,183,733,714
10.	Advance premium	3,177	12,134
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	13,327,909	13,759,708
12.	Ceded reinsurance premiums payable (net of ceding commissions)	108,310,831	97,524,538
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20)	0	8,927
14.	Amounts withheld or retained by company for account of others	14,508,103	17,341,190
15.	Remittances and items not allocated	22,838,385	15,255,849
16.	Provision for reinsurance (including $ 53,226 certified) (Schedule F, Part 3, Column 78)	2,405,283	2,951,110
17.	Net adjustments in assets and liabilities due to foreign exchange rates	135,348,935	105,212,183
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	29,404,397	8,678,076
20.	Derivatives	0	0
21.	Payable for securities	2,354,505	29,296,787
22.	Payable for securities lending	162,525,542	177,516,330
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	76,442,130	68,702,974
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	18,917,999,911	17,862,359,229
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	18,917,999,911	17,862,359,229
29.	Aggregate write-ins for special surplus funds	9,508,980	10,711,399
30.	Common capital stock	20,000,000	20,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other-than-special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	3,238,382,533	3,238,382,533
35.	Unassigned funds (surplus)	4,477,023,121	3,639,357,463
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39)	7,744,914,634	6,908,451,395
38.	TOTALS (Page 2, Line 28, Col. 3)	26,662,914,545	24,770,810,624
	DETAILS OF WRITE-INS		
2501.	Other liabilities	43,113,167	43,107,311
2502.	Investment real estate liability	41,157,509	34,738,656
2503.	Retroactive reinsurance reserve assumed	519,890	292,297
2598.	Summary of remaining write-ins for Line 25 from overflow page	(8,348,436)	(9,435,291)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	76,442,130	68,702,974
2901.	Special surplus from retroactive reinsurance	9,508,980	10,711,399
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	9,508,980	10,711,399
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)	0	0

STATEMENT OF INCOME

		1 Current Year	2 Prior Year
	UNDERWRITING INCOME		
1.	Premiums earned (Part 1, Line 35, Column 4)	9,273,331,237	8,315,823,085
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	5,264,379,690	5,128,157,869
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	843,429,077	816,844,262
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	2,581,012,916	2,369,808,215
5.	Aggregate write-ins for underwriting deductions	0	0
6.	Total underwriting deductions (Lines 2 through 5)	8,688,821,683	8,314,810,347
7.	Net income of protected cells	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7)	584,509,554	1,012,739
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	900,091,429	827,352,002
10.	Net realized capital gains (losses) less capital gains tax of $ (4,740,237) (Exhibit of Capital Gains (Losses))	(51,188,932)	(33,844,787)
11.	Net investment gain (loss) (Lines 9 + 10)	848,902,497	793,507,215
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $ 1,799,906 amount charged off $ 15,949,336)	(14,149,431)	(12,124,465)
13.	Finance and service charges not included in premiums	23,502,737	23,275,154
14.	Aggregate write-ins for miscellaneous income	(2,229,193)	1,397,908
15.	Total other income (Lines 12 through 14)	7,124,113	12,548,597
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,440,536,165	807,068,551
17.	Dividends to policyholders	8,391,854	9,659,887
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)	1,432,144,311	797,408,664
19.	Federal and foreign income taxes incurred	290,330,042	78,051,582
20.	Net income (Line 18 minus Line 19)(to Line 22)	1,141,814,269	719,357,081
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	6,908,451,395	6,483,286,026
22.	Net income (from Line 20)	1,141,814,269	719,357,081
23.	Net transfers (to) from Protected Cell accounts	0	0
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $ 12,811,343	264,691,497	(67,373,696)
25.	Change in net unrealized foreign exchange capital gain (loss)	(32,214,818)	(2,647,442)
26.	Change in net deferred income tax	9,040,001	36,123,052
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	19,586,463	(2,438,643)
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	545,827	2,145,017
29.	Change in surplus notes	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0
31.	Cumulative effect of changes in accounting principles	0	0
32.	Capital changes:		
	32.1 Paid in	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0
	32.3 Transferred to surplus	0	0
33.	Surplus adjustments:		
	33.1 Paid in	0	0
	33.2 Transferred to capital (Stock Dividend)	0	0
	33.3 Transferred from capital	0	0
34.	Net remittances from or (to) Home Office	0	0
35.	Dividends to stockholders	(567,000,000)	(260,000,000)
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)	836,463,240	425,165,369
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	7,744,914,634	6,908,451,395
	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 through 0503 plus 0598)(Line 5 above)	0	0
1401.	Change in COLI cash values	2,619,679	967,985
1402.	Fines and penalties of regulatory authorities	(73,505)	(89,605)
1403.	Other expense	(617,042)	0
1498.	Summary of remaining write-ins for Line 14 from overflow page	(4,158,325)	519,528
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(2,229,193)	1,397,908
3701.			
3702.			
3703.			
3798.	Summary of remaining write-ins for Line 37 from overflow page	0	0
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	0	0

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	9,318,084,027	8,542,422,874
2.	Net investment income	912,373,424	870,857,261
3.	Miscellaneous income	6,441,163	11,400,573
4.	Total (Lines 1 through 3)	10,236,898,614	9,424,680,709
5.	Benefit and loss related payments	4,718,311,291	4,630,169,409
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	3,268,081,660	3,046,770,828
8.	Dividends paid to policyholders	8,823,652	8,495,836
9.	Federal and foreign income taxes paid (recovered) net of $ (2,555,330) tax on capital gains (losses)	291,478,587	(41,156,628)
10.	Total (Lines 5 through 9)	8,286,695,191	7,644,279,444
11.	Net cash from operations (Line 4 minus Line 10)	1,950,203,424	1,780,401,264
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	2,087,434,008	2,242,260,792
	12.2 Stocks	529,302,874	84,222,651
	12.3 Mortgage loans	0	0
	12.4 Real estate	64,311,764	0
	12.5 Other invested assets	233,283,314	87,651,215
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(122,034)	3,788
	12.7 Miscellaneous proceeds	15,673,738	28,268,379
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,929,883,663	2,442,406,825
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	3,879,091,352	2,811,628,099
	13.2 Stocks	559,228,333	89,128,429
	13.3 Mortgage loans	0	0
	13.4 Real estate	38,912,646	61,244,676
	13.5 Other invested assets	294,454,397	349,655,534
	13.6 Miscellaneous applications	28,894,623	0
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,800,581,351	3,311,656,738
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)	(1,870,697,688)	(869,249,913)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0
	16.3 Borrowed funds	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0
	16.5 Dividends to stockholders	567,000,000	260,000,000
	16.6 Other cash provided (applied)	17,897,439	(35,962,826)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(549,102,561)	(295,962,826)
	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)	(469,596,825)	615,188,526
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	745,754,175	130,565,650
	19.2 End of period (Line 18 plus Line 19.1)	276,157,350	745,754,175

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

20.0001. Pay-In-Kind	3,746,077	0
20.0002. Exchange of bonds	3,005,000	9,081,541
20.0003. Exchange of stock	2,350,218	3,321,379
20.0004. Income payment received in securities	516,827	545,653
20.0005. Stock distribution from limited partnership	264,909	0

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	288,563,816	126,313,015	143,637,029	271,239,803
2.1 Allied lines	357,769,409	166,114,752	171,787,395	352,096,765
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	67,908,513	29,494,451	32,902,639	64,500,326
4. Homeowners multiple peril	1,951,167,814	981,961,154	1,058,217,560	1,874,911,407
5.1 Commercial multiple peril (non-liability portion)	769,540,590	337,838,657	379,130,754	728,248,493
5.2 Commercial multiple peril (liability portion)	559,619,708	210,465,038	235,353,057	534,731,689
6. Mortgage guaranty	0	0	0	0
8. Ocean marine	116,026,023	55,786,139	51,646,288	120,165,874
9.1 Inland marine	225,296,442	100,751,912	105,074,498	220,973,855
9.2 Pet insurance plans	0	0	0	0
10. Financial guaranty	0	0	0	0
11.1 Medical professional liability - occurrence	(868)	0	0	(868)
11.2 Medical professional liability - claims-made	0	0	0	0
12. Earthquake	49,913,795	25,467,875	26,706,509	48,675,162
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	870,217,540	322,257,130	321,890,398	870,584,272
17.1 Other liability - occurrence	871,893,296	335,229,420	371,135,125	835,987,591
17.2 Other liability - claims-made	256,359,122	145,954,190	155,171,102	247,142,211
17.3 Excess workers' compensation	4,924,407	1,828,419	1,772,889	4,979,937
18.1 Products liability - occurrence	49,557,026	18,308,361	19,902,539	47,962,847
18.2 Products liability - claims-made	9,285,507	3,786,662	4,305,821	8,766,348
19.1 Private passenger auto no-fault (personal injury protection)	80,028,583	34,359,104	33,845,033	80,542,654
19.2 Other private passenger auto liability	1,045,567,517	434,311,376	452,756,331	1,027,122,562
19.3 Commercial auto no-fault (personal injury protection)	8,677,786	1,802,691	1,245,492	9,234,984
19.4 Other commercial auto liability	744,237,180	299,309,753	339,437,428	704,109,505
21.1 Private passenger auto physical damage	835,744,289	340,934,383	362,628,272	814,050,400
21.2 Commercial auto physical damage	193,488,144	79,228,251	85,952,610	186,763,785
22. Aircraft (all perils)	15,900,212	12,160,246	13,055,445	15,005,013
23. Fidelity	14,290,988	9,828,646	9,880,305	14,239,329
24. Surety	4,810,393	113,212	267,231	4,656,374
26. Burglary and theft	1,581,067	1,012,791	924,126	1,669,732
27. Boiler and machinery	103,748,507	40,257,232	43,327,611	100,678,128
28. Credit	24,783,239	13,151,572	29,275,238	8,659,573
29. International	(119)	0	0	(119)
30. Warranty	0	0	0	0
31. Reinsurance - nonproportional assumed property	65,123,148	9,986,553	8,286,623	66,823,077
32. Reinsurance - nonproportional assumed liability	3,913,548	3,978,102	3,246,643	4,645,007
33. Reinsurance - nonproportional assumed financial lines	4,163,627	195,777	193,885	4,165,520
34. Aggregate write-ins for other lines of business	0	0	0	0
35. TOTALS	9,594,100,251	4,142,186,863	4,462,955,878	9,273,331,237
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 through 3403 plus 3498)(Line 34 above)	0	0	0	0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

Line of Business	1 Amount Unearned (Running One Year or Less from Date of Policy) (a)	2 Amount Unearned (Running More Than One Year from Date of Policy) (a)	3 Earned But Unbilled Premium	4 Reserve for Rate Credits and Retrospective Adjustments Based on Experience	5 Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1. Fire	142,967,616	669,412	0	0	143,637,029
2.1 Allied lines	170,888,938	898,457	0	0	171,787,395
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	33,407,004	(504,366)	0	0	32,902,639
4. Homeowners multiple peril	1,058,217,560	0	0	0	1,058,217,560
5.1 Commercial multiple peril (non-liability portion)	380,493,556	(48,932)	(1,313,870)	0	379,130,754
5.2 Commercial multiple peril (liability portion)	244,756,491	449	(9,403,882)	0	235,353,057
6. Mortgage guaranty	0	0	0	0	0
8. Ocean marine	52,544,194	293,140	(1,191,046)	0	51,646,288
9.1 Inland marine	92,914,975	12,558,299	(398,776)	0	105,074,498
9.2 Pet insurance plans	0	0	0	0	0
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	26,506,044	200,465	0	0	26,706,509
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	346,372,553	512,919	(16,793,498)	(8,201,577)	321,890,398
17.1 Other liability - occurrence	394,760,489	(18,406,936)	(5,028,461)	(189,967)	371,135,125
17.2 Other liability - claims-made	91,453,660	63,720,245	(2,803)	0	155,171,102
17.3 Excess workers' compensation	1,772,889	0	0	0	1,772,889
18.1 Products liability - occurrence	20,454,157	91,354	(573,686)	(69,285)	19,902,539
18.2 Products liability - claims-made	4,307,169	(1,329)	(19)	0	4,305,821
19.1 Private passenger auto no-fault (personal injury protection)	33,845,033	0	0	0	33,845,033
19.2 Other private passenger auto liability	452,756,331	0	0	0	452,756,331
19.3 Commercial auto no-fault (personal injury protection)	1,214,186	31,306	0	0	1,245,492
19.4 Other commercial auto liability	340,760,988	564,154	0	(1,887,715)	339,437,428
21.1 Private passenger auto physical damage	362,628,272	0	0	0	362,628,272
21.2 Commercial auto physical damage	85,820,144	132,466	0	0	85,952,610
22. Aircraft (all perils)	13,055,445	0	0	0	13,055,445
23. Fidelity	5,675,661	4,204,643	0	0	9,880,305
24. Surety	(85,043)	352,274	0	0	267,231
26. Burglary and theft	669,046	255,079	0	0	924,126
27. Boiler and machinery	42,256,179	1,071,433	0	0	43,327,611
28. Credit	29,275,238	0	0	0	29,275,238
29. International	0	0	0	0	0
30. Warranty	0	0	0	0	0
31. Reinsurance - nonproportional assumed property	8,302,658	(16,035)	0	0	8,286,623
32. Reinsurance - nonproportional assumed liability	2,835,348	411,295	0	0	3,246,643
33. Reinsurance - nonproportional assumed financial lines	193,885	0	0	0	193,885
34. Aggregate write-ins for other lines of business	0	0	0	0	0
35. TOTALS	4,441,020,667	66,989,795	(34,706,041)	(10,348,544)	4,462,955,878
36. Accrued retrospective premiums based on experience					10,348,544
37. Earned but unbilled premiums					34,706,041
38. Balance (Sum of Line 35 through 37)					4,508,010,463
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 through 3403 plus 3498)(Line 34 above)	0	0	0	0	0

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

Line of Business	1 Direct Business (a)	Reinsurance Assumed 2 From Affiliates	Reinsurance Assumed 3 From Non-Affiliates	Reinsurance Ceded 4 To Affiliates	Reinsurance Ceded 5 To Non-Affiliates	6 Net Premiums Written Cols. 1+2+3-4-5
1. Fire	18,545,630	280,319,411	0	7,660,707	2,640,518	288,563,816
2.1 Allied lines	6,234,407	356,934,058	0	5,334,616	64,440	357,769,409
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	67,908,513	0	0	0	67,908,513
4. Homeowners multiple peril	0	1,951,167,814	0	0	0	1,951,167,814
5.1 Commercial multiple peril (non-liability portion)	179,341,939	769,565,817	0	179,341,939	25,227	769,540,590
5.2 Commercial multiple peril (liability portion)	68,541,026	559,619,708	0	68,541,026	0	559,619,708
6. Mortgage guaranty	0	0	0	0	0	0
8. Ocean marine	6,869,197	109,498,744	0	0	341,918	116,026,023
9.1 Inland marine	2,452,121	223,961,404	0	251,981	865,102	225,296,442
9.2 Pet insurance plans	0	0	0	0	0	0
10. Financial guaranty	0	0	0	0	0	0
11.1 Medical professional liability - occurrence	0	(868)	0	0	0	(868)
11.2 Medical professional liability - claims-made	0	0	0	0	0	0
12. Earthquake	174,276	49,849,846	0	79,349	30,978	49,913,795
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	10,894	870,217,540	1,364,823	1,375,717	0	870,217,540
17.1 Other liability - occurrence	11,300,588	869,190,132	0	8,356,503	240,920	871,893,296
17.2 Other liability - claims-made	4,677,360	255,988,035	0	4,148,124	158,148	256,359,122
17.3 Excess workers' compensation	0	4,924,407	0	0	0	4,924,407
18.1 Products liability - occurrence	7,730,273	44,851,803	0	2,463,996	561,054	49,557,026
18.2 Products liability - claims-made	82,794	9,209,868	0	0	7,155	9,285,507
19.1 Private passenger auto no-fault (personal injury protection)	0	80,028,583	0	0	0	80,028,583
19.2 Other private passenger auto liability	0	1,045,567,517	0	0	0	1,045,567,517
19.3 Commercial auto no-fault (personal injury protection)	0	8,926,274	(248,488)	0	0	8,677,786
19.4 Other commercial auto liability	5,690,686	740,471,705	(1,571,519)	4,875	348,817	744,237,180
21.1 Private passenger auto physical damage	0	835,744,289	0	0	0	835,744,289
21.2 Commercial auto physical damage	1,308,121	192,906,512	(711,815)	9,750	4,925	193,488,144
22. Aircraft (all perils)	0	15,900,212	0	0	0	15,900,212
23. Fidelity	2,681,852	14,249,051	0	2,639,288	628	14,290,988
24. Surety	1,657,200	4,810,393	2,969	1,660,169	0	4,810,393
26. Burglary and theft	241,621	1,519,488	0	178,787	1,255	1,581,067
27. Boiler and machinery	602,249	103,146,258	0	0	0	103,748,507
28. Credit	0	24,783,239	131	131	0	24,783,239
29. International	0	(119)	0	0	0	(119)
30. Warranty	0	0	0	0	0	0
31. Reinsurance - nonproportional assumed property	XXX	65,123,148	4,902	4,902	0	65,123,148
32. Reinsurance - nonproportional assumed liability	XXX	3,913,548	54,414	54,414	0	3,913,548
33. Reinsurance - nonproportional assumed financial lines	XXX	4,163,627	0	0	0	4,163,627
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0
35. TOTALS	318,142,234	9,564,459,958	(1,104,584)	282,106,272	5,291,084	9,594,100,251
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 through 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0

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

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

2. Amount at which such installment premiums would have been reported had they been 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	2,659,931	104,381,527	3,754,248	103,287,210	91,978,082	84,797,914	110,467,377	40.7
2.1 Allied lines	6,159,707	94,065,738	6,174,375	94,051,070	115,439,204	80,024,410	129,465,864	36.8
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	31,293,804	0	31,293,804	26,070,577	23,434,107	33,930,273	52.6
4. Homeowners multiple peril	0	1,190,957,779	0	1,190,957,779	532,271,243	569,261,499	1,153,967,524	61.5
5.1 Commercial multiple peril (non-liability portion)	62,989,137	351,481,860	63,027,611	351,443,386	272,868,287	262,070,124	362,241,548	49.7
5.2 Commercial multiple peril (liability portion)	12,750,841	174,976,233	12,751,159	174,975,915	837,499,617	743,608,362	268,867,170	50.3
6. Mortgage guaranty	0	0	0	0	0	0	0	0.0
8. Ocean marine	3,039,304	39,981,819	814,297	42,206,826	87,665,426	67,740,910	62,131,341	51.7
9.1 Inland marine	1,035,525	105,288,387	(85,436)	106,409,348	54,589,794	54,245,326	106,753,816	48.3
9.2 Pet insurance plans	0	0	0	0	0	0	0	0.0
10. Financial guaranty	0	0	0	0	0	0	0	0.0
11.1 Medical professional liability - occurrence	240,000	59,496	240,000	59,496	173,215	232,669	41	(4.8)
11.2 Medical professional liability - claims-made	0	173,695	93	173,602	2,271,691	2,443,359	1,935	0.0
12. Earthquake	0	(1,665)	0	(1,665)	1,808,825	1,353,549	453,611	0.9
13.1 Comprehensive (hospital and medical) individual	0	0	0	0	0	0	0	0.0
13.2 Comprehensive (hospital and medical) group	0	13,454	13,454	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	17,298,995	443,714,507	20,887,240	440,126,261	3,426,912,723	3,507,284,175	359,754,809	41.3
17.1 Other liability - occurrence	115,487,866	445,445,358	119,238,711	441,694,512	1,939,129,338	1,730,142,883	650,680,968	77.8
17.2 Other liability - claims-made	622,510	99,318,141	413,150	99,527,502	446,936,239	403,524,230	142,939,511	57.8
17.3 Excess workers' compensation	0	4,564,881	32,369	4,532,512	147,247,557	148,604,107	3,175,962	63.8
18.1 Products liability - occurrence	12,532,496	24,556,493	7,654,243	29,434,746	221,744,349	225,832,603	25,346,492	52.8
18.2 Products liability - claims-made	0	373,453	0	373,453	10,550,208	10,994,242	(70,580)	(0.8)
19.1 Private passenger auto no-fault (personal injury protection)	0	48,987,066	0	48,987,066	70,136,951	65,493,120	53,630,896	66.6
19.2 Other private passenger auto liability	0	597,656,164	0	597,656,164	842,930,753	792,258,634	648,328,284	63.1
19.3 Commercial auto no-fault (personal injury protection)	152,134	2,054,081	152,134	2,054,081	27,259,857	26,201,894	3,112,045	33.7
19.4 Other commercial auto liability	12,087,375	351,503,321	9,766,396	353,824,300	1,076,634,110	966,617,257	463,841,153	65.9
21.1 Private passenger auto physical damage	0	496,181,865	0	496,181,865	27,915,377	41,204,404	482,892,838	59.3
21.2 Commercial auto physical damage	1,789,742	109,861,515	(15,073)	111,666,331	35,413,503	23,805,133	123,274,701	66.0
22. Aircraft (all perils)	49,847	1,592,477	175,340	1,466,985	7,379,773	3,920,719	4,926,038	32.8
23. Fidelity	127,844	3,359,306	74,140	3,413,011	16,116,382	12,823,081	6,706,312	47.1
24. Surety	183,955	197,615	361,253	20,317	2,484,223	4,888,916	(2,384,375)	(51.2)
26. Burglary and theft	69,282	1,607,992	0	1,677,274	1,020,899	1,257,736	1,440,437	86.3
27. Boiler and machinery	0	25,554,929	0	25,554,929	25,045,306	24,322,849	26,277,386	26.1
28. Credit	0	1,649,071	(2,215)	1,651,286	3,604,390	942,919	4,312,756	49.8
29. International	0	11,623	9,314	2,309	92,718	95,305	(277)	233.0
30. Warranty	0	0	0	0	0	0	0	0.0
31. Reinsurance - nonproportional assumed property	XXX	9,343,651	10,439	9,333,212	30,576,111	21,595,110	18,314,213	27.4
32. Reinsurance - nonproportional assumed liability	XXX	15,826,701	3,274,281	12,552,420	62,206,192	74,049,458	709,153	15.3
33. Reinsurance - nonproportional assumed financial lines	XXX	8,884,187	0	8,884,187	35,508,728	25,393,771	18,999,143	456.1
34. Aggregate write-ins for other lines of business	9,380	2,325	9,380	2,325	738,740	849,743	(108,677)	0.0
35. TOTALS	249,285,872	4,784,918,849	248,730,902	4,785,473,819	10,480,220,391	10,001,314,519	5,264,379,690	56.8
DETAILS OF WRITE-INS								
3401. Tribal workers' compensation	9,380	2,325	9,380	2,325	738,740	849,743	(108,677)	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 through 3403 plus 3498)(Line 34 above)	9,380	2,325	9,380	2,325	738,740	849,743	(108,677)	0.0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

	Line of Business	Reported Losses				Incurred But Not Reported			8	9
		1	2	3	4	5	6	7		
		Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses Excl. Incurred But Not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1.	Fire	2,346,159	72,881,570	1,621,751	73,605,978	2,365,344	18,023,931	2,017,171	91,978,082	9,884,823
2.1	Allied lines	280,793	82,608,855	280,796	82,608,852	1,031,285	32,404,397	605,330	115,439,204	11,750,240
2.2	Multiple peril crop	0	0	0	0	0	0	0	0	0
2.3	Federal flood	0	0	0	0	0	0	0	0	0
2.4	Private crop	0	0	0	0	0	0	0	0	0
2.5	Private flood	0	0	0	0	0	0	0	0	0
3.	Farmowners multiple peril	0	9,280,153	0	9,280,153	0	16,790,424	0	26,070,577	6,184,928
4.	Homeowners multiple peril	0	195,980,262	0	195,980,262	0	336,290,981	0	532,271,243	73,098,051
5.1	Commercial multiple peril (non-liability portion)	34,303,036	223,330,170	34,339,565	223,293,641	19,451,331	49,615,474	19,492,160	272,868,287	36,797,550
5.2	Commercial multiple peril (liability portion)	18,075,835	305,972,378	18,078,744	305,969,469	36,702,758	531,530,149	36,702,758	837,499,617	343,727,055
6.	Mortgage guaranty	0	0	0	0	0	0	0	0	0
8.	Ocean marine	8,903,349	39,412,508	7,614,734	40,701,123	23,485,394	45,142,463	21,663,554	87,665,426	16,864,575
9.1	Inland marine	866,605	40,441,823	50,037	41,258,391	2,672,046	13,351,222	2,691,864	54,589,794	6,595,737
9.2	Pet insurance plans	0	0	0	0	0	0	0	0	0
10.	Financial guaranty	0	0	0	0	0	0	0	0	0
11.1	Medical professional liability - occurrence	5,760	1,428	5,760	1,428	495,690	169,932	493,835	173,215	702,519
11.2	Medical professional liability - claims-made	12,500,000	4,639,124	12,506,405	4,632,719	(8,690,363)	(2,384,880)	(8,714,215)	2,271,691	320,816
12.	Earthquake	1,725,609	0	0	1,725,609	164,467	61,620	142,871	1,808,825	106,633
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	994	994	0	6,496	0	6,496	(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	131,843	131,843	0	89,763	0	89,763	(a) 0	0
16.	Workers' compensation	234,973,404	1,648,617,643	266,884,533	1,616,706,515	230,470,543	1,821,979,297	242,243,633	3,426,912,723	567,832,622
17.1	Other liability - occurrence	98,059,385	497,586,478	108,711,279	486,934,584	370,664,789	1,443,651,528	362,121,562	1,939,129,338	513,315,976
17.2	Other liability - claims-made	2,907,481	116,368,831	649,681	118,626,631	14,912,247	326,918,911	13,521,549	446,936,239	62,633,057
17.3	Excess workers' compensation	1,204,758	43,422,470	1,787,309	42,839,919	33,189,032	104,407,638	33,189,032	147,247,557	16,664,688
18.1	Products liability - occurrence	54,975,005	31,122,272	26,824,899	59,272,378	69,528,601	150,492,536	57,549,165	221,744,349	218,183,110
18.2	Products liability - claims-made	255,978	1,778,822	0	2,034,800	4,387,950	7,354,847	3,227,389	10,550,208	8,804,197
19.1	Private passenger auto no-fault (personal injury protection)	0	38,346,538	0	38,346,538	(2,965)	31,790,412	(2,965)	70,136,951	37,017,184
19.2	Other private passenger auto liability	0	339,560,344	0	339,560,344	0	503,370,409	0	842,930,753	140,482,902
19.3	Commercial auto no-fault (personal injury protection)	14,255,983	4,049,166	14,255,983	4,049,167	693,561	23,210,798	693,668	27,259,857	4,785,059
19.4	Other commercial auto liability	29,693,721	408,787,819	6,613,125	431,868,415	15,191,779	638,159,135	8,585,219	1,076,634,110	127,078,783
21.1	Private passenger auto physical damage	0	25,494,590	0	25,494,590	0	2,420,787	0	27,915,377	14,678,305
21.2	Commercial auto physical damage	267,669	10,366,208	8,607	10,625,270	617,418	24,298,741	127,925	35,413,503	21,496,292
22.	Aircraft (all perils)	266,060	2,821,526	998,265	2,089,321	209,017	5,291,412	209,977	7,379,773	877,495
23.	Fidelity	10,737	334,613	10,594	334,756	2,614,675	15,814,237	2,647,285	16,116,382	1,375,952
24.	Surety	4,491,099	2,792,713	5,472,487	1,811,325	189,759	672,899	189,759	2,484,223	654,128
26.	Burglary and theft	0	172	3	168	296,085	960,106	235,460	1,020,899	320,810
27.	Boiler and machinery	0	13,594,334	0	13,594,334	258,462	11,226,783	34,272	25,045,306	3,304,532
28.	Credit	0	1,615,469	21,571	1,593,898	0	2,010,492	0	3,604,390	148,072
29.	International	0	0	0	0	0	92,718	0	92,718	74,679
30.	Warranty	0	0	0	0	0	0	0	0	0
31.	Reinsurance - nonproportional assumed property	XXX	12,397,733	241,436	12,156,297	XXX	18,419,814	0	30,576,111	1,742,787
32.	Reinsurance - nonproportional assumed liability	XXX	74,174,475	39,104,133	35,070,342	XXX	27,673,439	537,589	62,206,192	2,965,008
33.	Reinsurance - nonproportional assumed financial lines	XXX	4,060,300	162,352	3,897,947	XXX	31,610,781	0	35,508,728	101,363
34.	Aggregate write-ins for other lines of business	10,582	2,623	10,582	2,623	2,622,018	736,117	2,622,018	738,740	166,327
35.	TOTALS	520,379,008	4,251,976,247	546,387,470	4,225,967,784	823,617,181	6,233,559,551	802,924,125	10,480,220,391	2,250,736,251
	DETAILS OF WRITE-INS									
3401.	Tribal workers' compensation	10,582	2,623	10,582	2,623	2,622,018	736,117	2,622,018	738,740	166,327
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 through 3403 plus 3498)(Line 34 above)	10,582	2,623	10,582	2,623	2,622,018	736,117	2,622,018	738,740	166,327

(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	47,540,622	0	0	47,540,622
	1.2 Reinsurance assumed	381,592,361	0	0	381,592,361
	1.3 Reinsurance ceded	48,551,949	0	0	48,551,949
	1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	380,581,034	0	0	380,581,034
2.	Commission and brokerage:				
	2.1 Direct excluding contingent	0	48,541,672	0	48,541,672
	2.2 Reinsurance assumed, excluding contingent	0	1,327,942,095	0	1,327,942,095
	2.3 Reinsurance ceded, excluding contingent	0	44,431,402	0	44,431,402
	2.4 Contingent - direct	0	3,239,179	0	3,239,179
	2.5 Contingent - reinsurance assumed	0	75,096,070	0	75,096,070
	2.6 Contingent - reinsurance ceded	0	2,605,957	0	2,605,957
	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	1,407,781,656	0	1,407,781,656
3.	Allowances to managers and agents	324	248,585	0	248,909
4.	Advertising	44,968	18,477,055	0	18,522,023
5.	Boards, bureaus and associations	3,197,254	18,879,589	27,369	22,104,212
6.	Surveys and underwriting reports	13,906	24,332,235	0	24,346,141
7.	Audit of assureds' records	0	0	0	0
8.	Salary and related items:				
	8.1 Salaries	308,381,832	507,361,664	13,230,060	828,973,556
	8.2 Payroll taxes	23,413,622	32,263,055	470,585	56,147,262
9.	Employee relations and welfare	42,908,431	62,599,760	782,232	106,290,423
10.	Insurance	28,625,483	5,564,897	11,904	34,202,284
11.	Directors' fees	0	0	0	0
12.	Travel and travel items	10,288,700	14,140,217	129,652	24,558,569
13.	Rent and rent items	12,166,442	18,460,726	367,564	30,994,732
14.	Equipment	740,983	11,508,027	1,477,608	13,726,618
15.	Cost or depreciation of EDP equipment and software	3,836,932	109,843,268	166,239	113,846,439
16.	Printing and stationery	275,899	1,381,780	14,680	1,672,359
17.	Postage, telephone and telegraph, exchange and express	2,028,980	36,439,920	69,727	38,538,627
18.	Legal and auditing	9,444,672	4,639,500	526,906	14,611,078
19.	Totals (Lines 3 to 18)	445,368,428	866,140,278	17,274,526	1,328,783,232
20.	Taxes, licenses and fees:				
	20.1 State and local insurance taxes deducting guaranty association credits of $ 897,534	0	219,217,190	0	219,217,190
	20.2 Insurance department licenses and fees	0	12,886,398	0	12,886,398
	20.3 Gross guaranty association assessments	0	2,044,060	0	2,044,060
	20.4 All other (excluding federal and foreign income and real estate)	0	4,945,514	0	4,945,514
	20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	0	239,093,161	0	239,093,161
21.	Real estate expenses	0	0	91,756,241	91,756,241
22.	Real estate taxes	0	0	983,296	983,296
23.	Reimbursements by uninsured plans	0	0	0	0
24.	Aggregate write-ins for miscellaneous expenses	17,479,615	67,997,820	1,830,349	87,307,783
25.	Total expenses incurred	843,429,077	2,581,012,916	111,844,412	(a) 3,536,286,404
26.	Less unpaid expenses - current year	2,250,736,251	521,549,300	5,531,932	2,777,817,483
27.	Add unpaid expenses - prior year	2,155,859,405	460,075,438	4,717,227	2,620,652,069
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)	748,552,230	2,519,539,053	111,029,707	3,379,120,990
	DETAILS OF WRITE-INS				
2401.	Miscellaneous expenses	23,086,769	120,247,451	1,830,349	145,164,568
2402.	Service reimbursements	(2,723,358)	(22,762,634)	0	(25,485,992)
2403.	Cost of computer software developed for internal use	(2,883,796)	(29,486,997)	0	(32,370,793)
2498.	Summary of remaining write-ins for Line 24 from overflow page	0	0	0	0
2499.	Totals (Lines 2401 through 2403 plus 2498)(Line 24 above)	17,479,615	67,997,820	1,830,349	87,307,783

(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) 55,880,994	55,273,632
1.1	Bonds exempt from U.S. tax	(a) 126,785,921	125,378,057
1.2	Other bonds (unaffiliated)	(a) 415,690,391	430,318,742
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 95,171	95,171
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	5,383,107	5,000,450
2.21	Common stocks of affiliates	104,813,719	104,813,719
3.	Mortgage loans	(c) 0	0
4.	Real estate	(d) 205,962,401	205,962,401
5	Contract loans	0	0
6	Cash, cash equivalents and short-term investments	(e) 15,913,884	15,896,618
7	Derivative instruments	(f) 0	0
8.	Other invested assets	110,693,085	110,693,085
9.	Aggregate write-ins for investment income	1,698,403	1,698,403
10.	Total gross investment income	1,042,917,076	1,055,130,278
11.	Investment expenses		(g) 111,844,412
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 0
14.	Depreciation on real estate and other invested assets		(i) 42,784,578
15.	Aggregate write-ins for deductions from investment income		409,859
16.	Total deductions (Lines 11 through 15)		155,038,849
17.	Net investment income (Line 10 minus Line 16)		900,091,429
	DETAILS OF WRITE-INS		
0901.	Miscellaneous income	978,853	978,853
0902.	Securities lending income	719,244	719,244
0903.	Property and wind plans	307	307
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	1,698,403	1,698,403
1501.	Management fees		409,859
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15, above)		409,859

(a) Includes $ 45,880,112 accrual of discount less $ 30,875,236 amortization of premium and less $ 11,827,486 paid for accrued interest on purchases.

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

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

(d) Includes $ 7,894,039 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.

(e) Includes $ 21,082 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 $ 42,784,578 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	(12,069,126)	0	(12,069,126)	(3,529,920)	0
1.1	Bonds exempt from U.S. tax	(7,634,918)	0	(7,634,918)	73,946	0
1.2	Other bonds (unaffiliated)	(10,304,686)	(5,396,709)	(15,701,396)	11,637,695	452,253
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	78,600	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	15,521,574	(7,113,137)	8,408,437	(6,676,675)	0
2.21	Common stocks of affiliates	(22,122,552)	0	(22,122,552)	145,938,505	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	16,990,426	(875,225)	16,115,201	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	3,990	(126,024)	(122,034)	0	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	(9,609)	(23,407,880)	(23,417,489)	129,980,689	(2,050,208)
9.	Aggregate write-ins for capital gains (losses)	0	614,709	614,709	0	(30,136,689)
10.	Total capital gains (losses)	(19,624,901)	(36,304,268)	(55,929,169)	277,502,840	(31,734,645)
	DETAILS OF WRITE-INS					
0901.	Foreign exchange	0	163,632	163,632	0	(30,136,689)
0902.	Real gain LTBD impair recovery	0	451,077	451,077	0	0
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	0	614,709	614,709	0	(30,136,689)

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	10,092,498	10,091,893	(605)
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)	22,211,817	23,237,437	1,025,621
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)	32,304,314	33,329,330	1,025,015
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	45,007,894	38,215,436	(6,792,458)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	7,925,344	7,566,618	(358,726)
	15.3 Accrued retrospective premiums and contracts subject to redetermination	1,074,543	1,374,301	299,758
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	52,400,450	77,924,623	25,524,173
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	12,250,581	13,050,564	799,983
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	7,956,590	7,045,309	(911,281)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	158,919,717	178,506,181	19,586,463
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	158,919,717	178,506,181	19,586,463
	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 through 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Amounts receivable under high deductible policies	2,143,928	2,197,532	53,605
2502.	Other assets nonadmitted	34,232	0	(34,232)
2503.	Real estate operating fund	5,778,430	4,847,776	(930,654)
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	7,956,590	7,045,309	(911,281)

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	2024	2023
1. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 1,141,814,269	$ 719,357,081
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	$ 1,141,814,269	$ 719,357,081
Surplus					
5. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	$ 7,744,914,634	$ 6,908,451,395
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 7,744,914,634	$ 6,908,451,395

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).

Short-term investments are stated at amortized cost and consist of investments with remaining maturities of one year or less at the time of acquisition, excluding those investments classified as cash equivalents.

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

Common stocks of non-affiliates are stated at fair value.

Perpetual preferred stocks are generally stated at fair value.

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

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

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

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

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

Canadian dollar denominated assets, liabilities, revenues and expenses of the Company’s Canadian Branch operations are included in the financial statements at the Canadian currency amounts. The net assets of the Canadian Branch operations are translated at the year-end exchange rate and the adjustment into U.S. dollars is reflected as a separate liability in the Company’s balance sheet. The change in this account is charged or credited directly to unassigned funds.

NOTES TO FINANCIAL STATEMENTS

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

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

D. Going Concern:

Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

The Company had no material changes in accounting principles or material corrections of errors during 2024.

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 following table provides aggregated information on structured securities classified on the basis used for the recognized 2024 other-than-temporary impairments:

	Amortized Cost Basis Before Other-Than-Temporary Impairment	Other-Than-Temporary Impairment Recognized in Loss	Fair Value
OTTI recognized in the quarter ending March 31, 2024			
Present value of cash flows is less than amortized cost	$ 10,218,720	$ 2,717,200	$ 5,942,939
Annual Aggregate Total		$ 2,717,200	

3. Loan-backed and structured securities with other-than-temporary impairments recognized in 2024 are as follows:

CUSIP	Amortized Cost Basis Before Other-Than-Temporary Impairment	Present Value of Projected Cash Flows	Other-Than-Temporary Impairment Recognized in Loss	Amortized Cost Basis After Other-Than-Temporary Impairment	Fair Value	Impairment Quarter
05604LAA0	$ 10,218,720	$ 7,501,520	$ 2,717,200	$ 7,501,520	$ 5,942,939	Q1 2024
Total:			$ 2,717,200			

NOTES TO FINANCIAL STATEMENTS

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	$ 52,090,872
2.	12 Months or Longer	$ 79,421,358

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

1.	Less than 12 Months	$ 2,193,636,260
2.	12 Months or Longer	$ 635,113,198

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

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

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

2. Not applicable.

3. Not applicable.

4. Not applicable.

5. Collateral Reinvestment

   Aggregate Cash Collateral Reinvested

Securities Lending	Amortized Cost	Fair Value
30 Days or Less	$ 162,525,542	$ 162,525,542

6. Not applicable.

7. Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

1. Impairment Losses

   (1) On September 27, 2024, a demolition contract was signed to tear down a building at 1901 West 14th Street, Tempe, AZ and an impairment loss was recorded for the full carrying value of $875,225.

   Recognized impairment losses are reported in "Net realized capital gains (losses)" in the Statement of Income.

2. Sales

   (1) On September 17, 2024, the Company sold property located at 920, 930 and 950 De Guigne Drive, Sunnyvale, CA, to TC Acquisition III, LLC. A gain of $16,985,326 was recognized on this sale.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets:

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	162,525,542	—	—	—	162,525,542	177,516,330	(14,990,788)
c. Subject to repurchase agreements	—	—	—	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—
i. FHLB capital stock	—	—	—	—	—	—	—
j. On deposit with states	1,271,056,965	—	—	—	1,271,056,965	1,256,270,237	14,786,728
k. On deposit with other regulatory bodies	2,396,237	—	—	—	2,396,237	2,371,971	24,266
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—
m. Pledged as collateral not captured in other categories	17,749,966	—	—	—	17,749,966	19,044,386	(1,294,420)
n. Other restricted assets	—	—	—	—	—	—	—
o. Total Restricted Assets	$1,453,728,710	$ —	$ —	$ —	$1,453,728,710	$1,455,202,924	$ (1,474,214)

Restricted Asset Category	Current Year			
	8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage 10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Percentage 11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	— %	— %
b. Collateral held under security lending agreements	—	162,525,542	0.606 %	0.610 %
c. Subject to repurchase agreements	—	—	— %	— %
d. Subject to reverse repurchase agreements	—	—	— %	— %
e. Subject to dollar repurchase agreements	—	—	— %	— %
f. Subject to dollar reverse repurchase agreements	—	—	— %	— %
g. Placed under option contracts	—	—	— %	— %
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	— %	— %
i. FHLB capital stock	—	—	— %	— %
j. On deposit with states	—	1,271,056,965	4.739 %	4.767 %
k. On deposit with other regulatory bodies	—	2,396,237	0.009 %	0.009 %
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	— %	— %

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Current Year			
	8	9	Percentage	
			10	11
	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
m. Pledged as collateral not captured in other categories	—	17,749,966	0.066 %	0.067 %
n. Other restricted assets	—	—	— %	— %
o. Total Restricted Assets	$ —	$1,453,728,710	5.420 %	5.452 %

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

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

Description of Assets	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)
Bonds - Reinsurance	$ 17,749,966	$ —	$ —	$ —	$ 17,749,966	$ 17,858,401	$ (108,435)
Bonds - Letter of Credit	—	—	—	—	—	1,185,985	(1,185,985)
Total (c)	$ 17,749,966	$ —	$ —	$ —	$ 17,749,966	$ 19,044,386	$ (1,294,420)

Description of Assets	8	Percentage	
		9	10
	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Bonds - Reinsurance	$ 17,749,966	0.066 %	0.067 %
Bonds - Letter of Credit	—	— %	— %
Total (c)	$ 17,749,966	0.066 %	0.067 %

(a) Subset of Column 1
(b) Subset of Column 3
(c) Total line for columns 1 through 7 should equal 5L(1)m columns 1 through 7 respectively and total line for columns 8 through 10 should equal 5L(1)m columns 9 through 11 respectively

3. Not applicable.

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

Collateral Assets	1	2	3	4
	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted) *	% of BACV to Total Admitted Assets **
General Account:				
a. Cash, Cash Equivalents, and Short-Term Investments	$ —	$ —	— %	— %
b. Schedule D, Part 1	—	—	— %	— %
c. Schedule D, Part 2, Section 1	—	—	— %	— %
d. Schedule D, Part 2, Section 2	—	—	— %	— %
e. Schedule B	—	—	— %	— %
f. Schedule A	—	—	— %	— %
g. Schedule BA, Part 1	—	—	— %	— %
h. Schedule DL, Part 1	162,525,542	162,525,542	0.606 %	0.610 %
i. Other	—	—	— %	— %
j. Total Collateral Assets	$ 162,525,542	$ 162,525,542	0.606 %	0.610 %

NOTES TO FINANCIAL STATEMENTS

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted) *	4 % of BACV to Total Admitted Assets **
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)	$ 162,525,542	0.859 %
v. Recognized Obligation to Return Collateral Asset (Protected Cell)	$ —	— %

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

M. Working Capital Finance Investments:

Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. 5GI Securities:

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	2	4	$ 3,893,905	$ 6,853,599	$ 4,027,152	$ 6,952,388
(2) Bonds - FV	—	2	—	2,307,944	—	2,307,944
(3) LB&SS - AC	—	—	—	—	—	—
(4) LB&SS - FV	—	—	—	—	—	—
(5) Preferred Stock - AC	—	—	—	—	—	—
(6) Preferred Stock - FV	—	—	—	—	—	—
(7) Total	2	6	$ 3,893,905	$ 9,161,543	$ 4,027,152	$ 9,260,332

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	10	—
2. Aggregate Amount of Investment Income	$ 1,067,750	$ —

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

Asset Type	Percent Share
(1) Cash	0.3 %
(2) Cash equivalents	75.7 %
(3) Short-term investments	24.0 %
(4) Total	100.0 %

NOTES TO FINANCIAL STATEMENTS

S. Aggregate Collateral Loans by Qualifying Investment Collateral:

Not applicable.

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 $23,407,880 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, 2024, 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	$	141,098,216
2. Nonadmitted	$	—
3. Admitted	$	141,098,216

D. Not applicable.

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	$	4,262,905

8. DERIVATIVE INSTRUMENTS

Not applicable.

9. INCOME TAXES

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

	December 31, 2024		
	Ordinary	Capital	Total
1. a. Gross deferred tax assets	$ 406,466,563	$ 82,477,912	$ 488,944,475
b. Statutory valuation allowance adjustment	—	—	—
c. Adjusted gross deferred tax assets	406,466,563	82,477,912	488,944,475
d. Deferred tax assets nonadmitted	11,636,544	40,763,906	52,400,450
e. Subtotal net admitted deferred tax assets	394,830,019	41,714,006	436,544,025
f. Deferred tax liabilities	88,218,218	38,319,964	126,538,182
g. Net admitted deferred tax asset/(liability)	$ 306,611,801	$ 3,394,042	$ 310,005,843

	December 31, 2023		
	Ordinary	Capital	Total
a. Gross deferred tax assets	$ 374,469,966	$ 89,145,408	$ 463,615,374
b. Statutory valuation allowance adjustment	—	—	—
c. Adjusted gross deferred tax assets	374,469,966	89,145,408	463,615,374
d. Deferred tax assets nonadmitted	21,160,223	56,764,400	77,924,623
e. Subtotal net admitted deferred tax assets	353,309,743	32,381,008	385,690,751
f. Deferred tax liabilities	69,427,649	28,010,090	97,437,739
g. Net admitted deferred tax asset/(liability)	$ 283,882,094	$ 4,370,918	$ 288,253,012

NOTES TO FINANCIAL STATEMENTS

		Change		
	Ordinary	Capital	Total
a. Gross deferred tax assets	$ 31,996,597	$ (6,667,496)	$ 25,329,101
b. Statutory valuation allowance adjustment	—	—	—
c. Adjusted gross deferred tax assets	31,996,597	(6,667,496)	25,329,101
d. Deferred tax assets nonadmitted	(9,523,679)	(16,000,494)	(25,524,173)
e. Subtotal net admitted deferred tax assets	41,520,276	9,332,998	50,853,274
f. Deferred tax liabilities	18,790,569	10,309,874	29,100,443
g. Net admitted deferred tax asset/(liability)	$ 22,729,707	$ (976,876)	$ 21,752,831

2. Admission Calculation Components SSAP No. 101:

	December 31, 2024		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 280,332,170	$ 2,284,451	$ 282,616,621
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)	26,279,631	1,109,591	27,389,222
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	26,279,631	1,109,591	27,389,222
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	1,115,226,933
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.	88,218,218	38,319,964	126,538,182
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	394,830,019	41,714,006	436,544,025
Deferred tax liabilities netted against deferred tax assets	88,218,218	38,319,964	126,538,182
Total	$ 306,611,801	$ 3,394,042	$ 310,005,843

	December 31, 2023		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 259,754,940	$ 2,505,694	$ 262,260,634
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)	24,127,154	1,865,224	25,992,378
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	24,127,154	1,865,224	25,992,378
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	993,029,757
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.	69,427,649	28,010,090	97,437,739
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	353,309,743	32,381,008	385,690,751
Deferred tax liabilities netted against deferred tax assets	69,427,649	28,010,090	97,437,739
Total	$ 283,882,094	$ 4,370,918	$ 288,253,012

	Change		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 20,577,230	$ (221,243)	$ 20,355,987
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)	2,152,477	(755,633)	1,396,844
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	2,152,477	(755,633)	1,396,844
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	122,197,176

NOTES TO FINANCIAL STATEMENTS

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.	18,790,569	10,309,874	29,100,443
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	41,520,276	9,332,998	50,853,274
Deferred tax liabilities netted against deferred tax assets	18,790,569	10,309,874	29,100,443
Total	$ 22,729,707	$ (976,876)	$ 21,752,831

	2024	2023
3. a. Ratio percentage used to determine recovery period and threshold limitation amount.	425 %	410 %
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 7,434,846,219	$ 6,620,198,383

4. Impact of Tax-Planning Strategies:

	December 31, 2024	
	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).	$ 406,466,563	$ 82,477,912
2. Percentage of adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	0 %	44 %
3. Net admitted adjusted gross deferred tax assets amounts from Note 9A1(e).	$ 394,830,019	$ 41,714,006
4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	0 %	0 %

	December 31, 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).	$ 374,469,966	$ 89,145,408
2. Percentage of adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	0 %	44 %
3. Net admitted adjusted gross deferred tax assets amounts from Note 9A1(e).	$ 353,309,743	$ 32,381,008
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).	$ 31,996,597	$ (6,667,496)
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).	$ 41,520,276	$ 9,332,998
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

NOTES TO FINANCIAL STATEMENTS

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, 2024	December 31, 2023	Change
1. Current Income Tax:			
Federal	$ 289,544,937	$ 77,856,331	$ 211,688,606
Foreign	785,105	195,251	589,854
Subtotal	290,330,042	78,051,582	212,278,460
Federal income taxes on net capital gains	(4,740,237)	(3,472,235)	(1,268,002)
Federal and foreign income taxes incurred	$ 285,589,805	$ 74,579,347	$ 211,010,458

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

	December 31, 2024	December 31, 2023	Change
Ordinary:			
Discounting of unpaid losses	$ 161,448,305	$ 151,797,853	$ 9,650,452
Unearned premium reserve	189,336,573	175,717,326	13,619,247
Other	55,681,685	46,954,787	8,726,898
Total ordinary deferred tax assets	$ 406,466,563	$ 374,469,966	$ 31,996,597
Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	11,636,544	21,160,223	(9,523,679)
Admitted ordinary deferred tax assets	$ 394,830,019	$ 353,309,743	$ 41,520,276
Capital:			
Investments	$ 82,477,912	$ 89,145,408	$ (6,667,496)
Total capital deferred tax assets	$ 82,477,912	$ 89,145,408	$ (6,667,496)
Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	40,763,906	56,764,400	(16,000,494)
Admitted capital deferred tax assets	$ 41,714,006	$ 32,381,008	$ 9,332,998
Total admitted deferred tax assets	$ 436,544,025	$ 385,690,751	$ 50,853,274

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

	December 31, 2024	December 31, 2023	Change
Ordinary:			
Investments	$ 70,283,666	$ 49,386,307	$ 20,897,359
Fixed assets	5,334,077	7,288,773	(1,954,696)
Other	12,600,475	12,752,569	(152,094)
Total ordinary deferred tax liabilities	$ 88,218,218	$ 69,427,649	$ 18,790,569
Capital:			
Investments	$ 38,319,964	$ 28,010,090	$ 10,309,874
Total capital deferred tax liabilities	$ 38,319,964	$ 28,010,090	$ 10,309,874
Total deferred tax liabilities	$ 126,538,182	$ 97,437,739	$ 29,100,443
4. Net admitted deferred tax asset/(liability)	$ 310,005,843	$ 288,253,012	$ 21,752,831

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

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

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

   The Inflation Reduction Act was enacted on August 16, 2022, and includes a new corporate alternative minimum tax (CAMT). Based on the projected "adjusted financial statement income" for 2024, TRV has determined it is an "applicable corporation" and its adjusted financial statement income is above the thresholds for the 2024 tax year. Under the guidance provided in INT 23-03, the Company is an applicable reporting entity for 2024.

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.

NOTES TO FINANCIAL STATEMENTS

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

	December 31, 2024	December 31, 2023	Change
Total deferred tax assets	$ 488,944,475	$ 463,615,374	$ 25,329,101
Total deferred tax liabilities	126,538,182	97,437,739	29,100,443
Net deferred tax asset/(liability)	$ 362,406,293	$ 366,177,635	(3,771,342)
Tax effect of unrealized gains (losses)			12,811,343
Change in net deferred income tax			$ 9,040,001

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, 2024
Pretax net income (loss)	$ 1,427,404,074
Taxes at statutory rate	299,754,856
Increase (decrease) attributable to:	
Nontaxable investment income	(42,238,811)
Other	19,033,759
	$ 276,549,804
Federal and foreign taxes incurred	$ 285,589,805
Change in net deferred income tax	(9,040,001)
Total statutory income tax	$ 276,549,804
Effective tax rate	19.4 %

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

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

2024 Total	$ 290,074,984
2023 Total	145,133,480
2022 Capital Gains	1,998,519

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. On January 2, 2024, the Company acquired Corvus Insurance Holdings, Inc. (Corvus), a cyber insurance managing general underwriter. All issued and outstanding shares of Corvus were acquired for consideration transferred of $431.3 million.

On June 17, 2024, the Company made a capital contribution of $3.0 million to its wholly-owned subsidiary, Fidelity and Guaranty Insurance Company.

On July 1, 2024, the Company sold all issued and outstanding shares of Corvus to The Travelers Indemnity Company for cash consideration of $426.7 million.

On December 20, 2024, the Company received a $165.5 million return of capital from its wholly-owned subsidiary, SPFM Holdings, 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.

NOTES TO FINANCIAL STATEMENTS

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, 2024 and 2023, the TRVMMLP totaled $4.63 billion and $4.96 billion, respectively.

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

The Company did not have any material transactions with related parties not reported on Schedule Y.

D. 1. At December 31, 2024 and 2023, the Company had $29,404,397 and $8,678,076 payable to 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, 2024	December 31, 2023
Uncollected premiums and agents' balances in course of collection	$ 587,670,418	$ 509,476,543
Amounts recoverable from reinsurers	21,012,935	17,724,757
Reinsurance payable on paid losses and LAE	499,939,036	433,757,273

These balances were settled net through the intercompany settlement process during January 2025 and January 2024, 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]
Amended and Restated Shared Services and Reimbursement Agreement	Travelers Insurance Company of Canada and The Dominion of Canada General Insurance Company	St. Paul Fire and Marine Insurance Company (Canadian Branch) and Zensurance, Inc.

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

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

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

H. Not applicable.

I. Not applicable.

J. Not applicable.

K. Not applicable.

L. 1. The Company directly owns Northbrook Holdings, Inc. (Northbrook), a downstream noninsurance holding company. Northbrook directly owns TravCo Personal Insurance Company (TPIC) and St. Paul Protective Insurance Company (SPPIC), both Connecticut domiciled insurance companies.

a. The carrying value of the Company's investment in Northbrook was $298,614,412 at December 31, 2024.

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

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

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

2. The Company owns Spire GS Co-Investment, LLC (Spire GS), a downstream noninsurance holding company. Spire GS holds an interest in Green Security Holdings XX, LLC, a noninsurance Delaware limited liability company.

a. The carrying value of the Company's investment in Spire GS was $5,000,000 at December 31, 2024.

b. The Company has not obtained an audit of Spire GS's financial statements.

NOTES TO FINANCIAL STATEMENTS

c. The Company has limited the carrying value of its investment in Spire GS to the value contained in the U.S. GAAP financial statements of Green Security Holdings XX, LLC, which will be audited, including any adjustments required by SSAP No. 97, *Investments in Subsidiary, Controlled and Affiliated Entities*.

d. Spire GS does not have any material assets other than an interest in Green Security Holdings XX, LLC.. Spire GS does not have any material direct liabilities, commitments, contingencies, guarantees or obligations that are required to be reported.

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

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

SCA Entity	Percentage of SCA Ownership	12/31/2024 Gross Amount	12/31/2024 Admitted Amount	12/31/2024 Nonadmitted Amount
a. SSAP No. 97 8a Entities				
Total SSAP No. 97 8a Entities	XXX	$ —	$ —	$ —
b. SSAP No. 97 8b(ii) Entities				
Total SSAP No. 97 8b(ii) Entities	XXX	$ —	$ —	$ —
c. SSAP No. 97 8b(iii) Entities				
8527512 Canada Inc.	22.48%	$ 152,062,091	$ 152,062,091	$ —
Northbrook Holdings, Inc.	100.00%	298,629,286	298,614,412	14,874
MMI Capital Trust I	100.00%	3,852,121	—	3,852,121
USF&G Capital I	100.00%	3,093,000	—	3,093,000
USF&G Capital III	100.00%	3,093,000	—	3,093,000
English Turn Realty Management, Inc.	100.00%	39,503	—	39,503
Yonkers Financing Corp.	100.00%	—	—	—
English Turn Fidelity Realty, Inc.	100.00%	—	—	—
Travelers Special Services Limited	100.00%	—	—	—
Total SSAP No. 97 8b(iii) Entities	XXX	$ 460,769,001	$ 450,676,503	$ 10,092,498
d. SSAP No. 97 8b(iv) Entities				
Total SSAP No. 97 8b(iv) Entities	XXX	$ —	$ —	$ —
e. Total SSAP No. 97 8b Entities (except 8b(i) entities)	XXX	$ 460,769,001	$ 450,676,503	$ 10,092,498
f. Aggregate Total	XXX	$ 460,769,001	$ 450,676,503	$ 10,092,498

2. NAIC filing response information:

SCA Entity	Type of NAIC Filing	Date of Filing to the NAIC	12/31/2023 NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code
a. SSAP No. 97 8a Entities						
Total SSAP No. 97 8a Entities	XXX	XXX	$ —	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities						
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$ —	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
8527512 Canada Inc.	S2	6/25/2024	$ 172,847,594	Y	N	
Northbrook Holdings, Inc.	S2	5/9/2024	282,897,851	Y	N	
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ 455,745,445	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$ —	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8b(i) entities)	XXX	XXX	$ 455,745,445	XXX	XXX	XXX
f. Aggregate Total	XXX	XXX	$ 455,745,445	XXX	XXX	XXX

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

N. Not applicable.

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

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

NOTES TO FINANCIAL STATEMENTS

11. DEBT

Not applicable.

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

A-D. Defined Benefit Plans:

Not applicable.

E. Defined Contribution Plans:

Not applicable.

F. Multiemployer Plans:

Not applicable.

G. Consolidated/Holding Company Plans:

1. Employee Retirement Plans:

The Company participates in a qualified noncontributory defined benefit pension plan sponsored by TRV that provides benefits, primarily under a cash balance formula, for substantially all employees of the Company and its property-casualty affiliates. In addition the Company participates in nonqualified defined benefit pension plans sponsored by TRV which cover certain highly-compensated employees of the Company and its property-casualty affiliates. The Company has no legal obligation for benefits under these plans. The Company 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 share of the pension expense was $2,082,401 and $2,022,158 for 2024 and 2023, respectively.

2. Postretirement Benefit Plan:

The Company participates in a postretirement health and life insurance benefit plan sponsored by TRV for employees of the Company and its property-casualty affiliates that satisfy certain age and service requirements and for certain retirees. The Company has no legal obligation for benefits under this plan. The Company is charged for its allocable share of postretirement benefit expense for this plan based on its allocated and/or direct salary costs in accordance with an expense allocation agreement. The Company's allocated share of the postretirement benefit plan expense (benefit) was $(1,916,148) and $(1,776,045) for 2024 and 2023, 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 share of the 401(k) savings plan expense was $33,106,360 and $32,274,391 for 2024 and 2023, respectively.

H. Postemployment Benefits and Compensated Absences:

Not applicable.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

Not applicable.

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

The Company has 200,000 shares of common capital stock authorized, issued and outstanding with a par value of $100 per share.

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

For the year ended December 31, 2024 (in millions):

	Ordinary	Extraordinary	Total
March 27, 2024	$ 87	$ —	$ 87
June 27, 2024	$ 210	$ —	$ 210
September 20, 2024	$ 135	$ —	$ 135
December 20, 2024	$ 135		$ 135
Total	$ 567	$ —	$ 567

For the year ended December 31, 2023 (in millions):

	Ordinary	Extraordinary	Total
March 27, 2023	$ 78	$ 104	$ 182
June 20, 2023	$ 78	$ —	$ 78
Total	$ 156	$ 104	$ 260

NOTES TO FINANCIAL STATEMENTS

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 2025 without prior approval is $1,141,814,269.

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 2024. See Note 23F for additional detail.

Unassigned funds have been increased by cumulative net unrealized gains of $1,165,068,915.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments:

1. At December 31, 2024, the Company had unfunded commitments to certain investments of $1.02 billion.

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

b. The Company has a contingent obligation for a guarantee related to certain insurance policy obligations of a former insurance subsidiary. The maximum amount of the Company’s obligation related to the guarantee was $480 million at December 31, 2024, all of which is indemnified by a third party.

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

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

e. Effective September 30, 1997, the Company entered into an unconditional guaranty that Travelers Constitution State Insurance Company, a wholly-owned subsidiary, would maintain required capital and surplus, each in the amount of $2.5 million, for a total of $5.0 million, as a condition of becoming licensed in the State of Maine.

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

NOTES TO FINANCIAL STATEMENTS

B. Assessments:

1. The Company has accrued liabilities of $44.4 million for guaranty fund and other insurance-related assessments and related recoverables of $864 thousand at December 31, 2024. 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, 2023	$	402,415
b. Decreases current year:		
Premium tax offset applied		(32,133)
Premium tax offset refund		80,275
c. Increases current year:		
Premium tax offset accrued		38,518
d. Assets recognized from paid and accrued premium tax offsets December 31, 2024	$	392,791

3. Not applicable.

C. Gain Contingencies:

Not applicable.

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

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

	Direct
Claims related ECO and bad faith losses paid during the reporting period	$ 15,597

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:

1. 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.

2. 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, 2024, 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.

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

15. LEASES

A. Lessee Leasing Arrangements:

1. At December 31, 2024, the Company is a party to a lease agreement for office space. Total rental expense under operating leases for the Company for 2024 and 2023 was $413,252 CAD and $662,732 CAD, respectively. These lease agreements support the Company's Canadian branch insurance operations and the corresponding expense is subject to a shared services reimbursement agreement between the Company and its Canadian affiliates. The Company did not have any rental income from subleases during 2024 and 2023.

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

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

2. Aggregate future minimum rental payments for leases having initial or remaining noncancelable lease terms in excess of one year for the Company totaled $748,460 CAD at December 31, 2024.

At December 31, 2024, the minimum aggregate future rental commitments in Canadian dollars are as follows:

Year Ending December 31,	Operating Leases
2025	$ 182,968
2026	182,968
2027	191,262

NOTES TO FINANCIAL STATEMENTS

Year Ending December 31,	Operating Leases
2028	191,262
2029	—
Thereafter	—
Total	$ 748,460

As of December 31, 2024, the Company does not have any future minimum rental payments to be received under subleases.

3. Sale-Leaseback Transactions:

Not applicable.

B. Lessor Leases:

1. Operating Leases:

The Company maintains investments in commercial real estate. The land is carried at cost and the buildings at cost less accumulated depreciation and related encumbrances. The buildings are depreciated on a straight-line basis over a period of up to 39 years. For the cost and carrying value of properties held for the production of income, see Schedule A. The accumulated depreciation on such properties was $669,398,266 and $644,927,284 as of December 31, 2024 and 2023, respectively. At December 31, 2024, the minimum annual lease payments receivable under non-cancelable leasing arrangements are as follows:

Year Ending December 31,	Operating Leases
2025	$ 118,133,073
2026	107,389,536
2027	92,689,593
2028	72,076,945
2029	46,186,584
Thereafter	86,324,910
Total	$ 522,800,641

2. Leveraged Leases:

Not applicable.

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

The Company has unfunded commitments to certain investments. The off-balance-sheet risk of these financial instruments was $1.02 billion at December 31, 2024.

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, 2024:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ —	$ 433,300,102	$ 10,667,188	$ —	$ 443,967,290
Preferred stock					
Perpetual	1,377,000	—	—	—	1,377,000
Common stock					
Industrial and miscellaneous	135,685,100	—	2,780,037	—	138,465,137
Total securities at fair value	$ 137,062,100	$ 433,300,102	$ 13,447,225	$ —	$ 583,809,427

At December 31, 2024, the Company also holds Level 2 U.S. special revenue and special assessment obligations bonds and Level 3 perpetual preferred stock, both measured and reported at their fair value of zero.

Reconciliation of Level 3 securities during the year:

Description	Beginning Balance 1/1/2024	Transfers into Level 3	Transfers out of Level 3	Total Gains & (Losses) Included in Net Income	Total Gains & (Losses) Included in Surplus
Bonds	$ 11,968,065	$ —	$ —	$ —	$ (1,300,877)
Common stock	2,359,634	—	—	—	420,403
Total	$ 14,327,699	$ —	$ —	$ —	$ (880,474)

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2024
Bonds	$ —	$ —	$ —	$ —	$ 10,667,188
Common stock	—	—	—	—	2,780,037
Total	$ —	$ —	$ —	$ —	$ 13,447,225

Level 2 and Level 3 valuation techniques:

The fair values of bonds and preferred stock 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, 2024)

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash equivalents	$ 230,738,283	$ 230,738,283	$ 92,861,177	$ 137,877,106	$ —	$ —	$ —
Long-term bonds	16,779,283,787	17,628,264,735	882,036,746	15,754,598,896	142,648,145	—	—
Preferred stock	1,377,000	1,377,000	1,377,000	—	—	—	—
Common stock	138,465,137	138,465,137	135,685,100	—	2,780,037	—	—

NOTES TO FINANCIAL STATEMENTS

(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	$ 698,062,770	$ 698,062,770	$ 151,193,868	$ 546,868,902	$ —	$ —	$ —
Short-term bonds	2,979,358	2,978,913	—	2,979,358	—	—	—
Long-term bonds	15,120,426,180	15,844,111,077	1,141,977,619	13,906,031,384	72,417,177	—	—
Preferred stock	1,298,400	1,298,400	1,298,400	—	—	—	—
Common stock	131,665,560	131,665,560	129,305,926	—	2,359,634	—	—

D. Not applicable.

E. Not applicable.

21. OTHER ITEMS

A. Unusual or Infrequent Items:

Not applicable.

B. Troubled Debt Restructuring – Debtors:

Not applicable.

C. Other Disclosures:

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

2024 Schedule P:

The 2014 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	2014	2013	2012	2011	2010	2009	2008	2007	2006	2005 & Prior
Part 1A	$ 517	$ 223	$ 305	$ 1,138	$ 123	$ 41	$ 60	$ 6	$ 2	$ 713
Part 1B	59	92	82	48	111	71	4	19	13	35,823
Part 1C	1,516	1,892	1,765	1,333	718	1,393	248	305	172	7,105
Part 1D	105,768	95,601	97,232	96,688	82,494	66,658	67,385	59,546	56,331	851,472
Part 1E	5,684	5,392	4,356	3,221	2,269	2,259	1,500	1,676	990	70,388
Part 1F - Section 1	—	—	—	(2)	(1)	—	22	1	1	594
Part 1F - Section 2	—	(1)	1,566	—	—	—	—	—	—	1,024
Part 1G	959	161	153	33	1,308	4	51	39	297	10,271
Part 1H - Section 1	18,178	15,237	11,013	11,156	9,773	9,882	10,651	6,269	12,255	569,103
Part 1H - Section 2	3,082	2,030	5,563	3,390	2,102	757	149	387	4,349	12,935
Part 1I	624	799	577	537	301	14	21	261	15	1,957
Part 1J	28	9	12	14	4	5	8	9	3	484
Part 1K	(1)	(82)	(8)	(16)	3	12	3	7	79	3,622
Part 1L	—	—	—	—	—	—	—	—	—	29
Part 1M	—	—	—	—	—	—	—	—	—	95
Part 1N	39	1	11	11	19	(2)	2	1	—	564
Part 1O	22	1,425	1	(141)	—	40	7	34	16	50,470
Part 1P	—	—	—	—	—	—	—	—	—	147
Part 1R - Section 1	5,941	4,162	2,555	1,796	1,654	1,247	3,530	1,249	3,903	207,766
Part 1R - Section 2	112	81	37	1,084	766	436	87	3	1,024	1,605
Part 1S	—	—	—	—	—	—	—	—	—	—
Part 1T	—	—	—	—	—	—	—	—	—	—

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	(72)	(6,998)
Commercial multiple peril	—	—
Special liability	—	—
Other liability - occurrence	—	(962)
Other liability - claims-made	—	(185)
Special property	—	—
Auto physical damage	—	—
Other	—	—
Reinsurance A	—	—
Reinsurance B	—	—

NOTES TO FINANCIAL STATEMENTS

D. Business Interruption Insurance Recoveries:

Not applicable.

E. State Transferable and Non-transferable Tax Credits:

Not applicable.

F. Subprime-Mortgage-Related Risk Exposure:

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

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

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

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

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	$ 346,148	$ 131,258	$ 334,261	$ —
Structured securities	736,923	234,002	1,051,864	195,289
Total	$ 1,083,071	$ 365,260	$ 1,386,125	$ 195,289

G. Insurance-Linked Securities (ILS) Contracts:

Not applicable.

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

1.	Amount of admitted balance that could be realized from an investment vehicle	$ 22,974,163
2.	Percentage Bonds	76 %
3.	Percentage Stocks	21 %
4.	Percentage Mortgage Loans	— %
5.	Percentage Real Estate	— %
6.	Percentage Cash and Short-Term Investments	3 %
7.	Percentage Derivatives	— %
8.	Percentage Other Invested Assets	— %

22. EVENTS SUBSEQUENT

Beginning in early January 2025, there was a series of severe wildfires that impacted the Pacific Palisades neighborhood and Eaton Canyon area in Southern California. The Company's preliminary pre-tax estimate of catastrophe losses from these wildfires, including assessments from the California FAIR Plan, and net of estimated recoveries from reinsurance, is $409.3 million. The catastrophe losses from these wildfires will be reflected in the Company's first quarter 2025 earnings.

There were no other material subsequent events through February 21, 2025, the date the Company's statutory statement was available to be issued.

NOTES TO FINANCIAL STATEMENTS

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, 2024, were as follows:

Group Code	ID Number	Reinsurer Name	Unsecured Amount	
3548	06-0566050	The Travelers Indemnity Company	$ 1,814,458,710	*
Total Recoverable from Group Code 3548			$ 1,814,458,710	

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

2. Unaffiliated Company Recoverables:

The unsecured aggregate recoverables for ceded losses, LAE and unearned premiums recoverable from any unaffiliated reinsurer at December 31, 2024 that exceeded 3% of the Company's policyholders' surplus, were as follows:

NONE

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

B. Reinsurance Recoverable in Dispute:

Not applicable.

C. Reinsurance Assumed and Ceded:

1.

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
Affiliates	$ 4,493,821,640	$ 450,333,699	$ 142,036,022	$ 14,233,677	$ 4,351,785,618	$ 436,100,022
All Other	902,419	90,433	2,084,907	208,932	(1,182,488)	(118,499)
Total	$ 4,494,724,059	$ 450,424,132	$ 144,120,929	$ 14,442,609	$ 4,350,603,130	$ 435,981,523

Direct Unearned Premium Reserve $ 157,407,333

2. Accruals for contingent, sliding scale adjustment and other profit sharing commissions, net of reinsurance assumed and ceded, amounted to $80,129,544 at December 31, 2024. This balance represents the Company's 24.79% pro rata share of the net amount of the TRV Reinsurance Pool (see Note 26):

	Direct	Assumed	Ceded	Net
a. Contingent Commission	$ 3,263,704	$ 79,456,422	$ 2,590,582	$ 80,129,544
b. Sliding Scale Adjustments	—	—	—	—
c. Other Profit Commission Arrangements	—	—	—	—
d. Total	$ 3,263,704	$ 79,456,422	$ 2,590,582	$ 80,129,544

D. Uncollectible Reinsurance:

Not applicable.

E. Commutation of Ceded Reinsurance:

Not applicable.

F. Retroactive Reinsurance:

	Assumed	Ceded
a. Reserves Transferred:		
(1) Initial Reserves	$ 2,330,260	$ 16,163,477
(2) Adjustments - Prior Year(s)	(991,600)	42,780,144
(3) Adjustments - Current Year	792,986	(680,565)
(4) Current Total	$ 2,131,646	$ 58,263,056
b. Consideration Paid or Received:		
(1) Initial Consideration	$ 2,591,816	$ 17,087,567
(2) Adjustments - Prior Year(s)	—	4,735,491
(3) Adjustments - Current Year	—	585,116
(4) Current Total	$ 2,591,816	$ 22,408,174
c. Paid Losses Reimbursed or Recovered:		
(1) Prior Year(s)	$ 1,046,363	$ 49,365,946
(2) Current Year	565,393	548,675
(3) Current Total	$ 1,611,756	$ 49,914,621

NOTES TO FINANCIAL STATEMENTS

	Assumed	Ceded
d. Special Surplus From Retroactive Reinsurance:		
(1) Initial Surplus Gain or Loss	$ 261,556	$ (924,090)
(2) Adjustments - Prior Year(s)	991,600	38,044,653
(3) Adjustments - Current Year	(792,986)	(1,265,681)
(4) Current Year Restricted Surplus	1,253,156	8,255,824
(5) Cumulative Total Transferred to Unassigned Funds	$ (792,986)	$ 27,599,058

e. Other insurers included in the above transactions:

Company	Assumed	Ceded
Munich Reinsurance America, Inc. (10227)	$ 1,338,660	$ —
Arch Insurance Company (11150)	651,832	—
TIG Insurance Company (25534)	—	17,781,132
XL Reinsurance America, Inc. (20583)	—	17,477,420
Swiss Reinsurance America Corporation (25364)	—	4,393,973
Commercial Risk Reinsurance Co. Ltd. (AA-3190433)	—	3,321,860
Westport Insurance Corporation (39845)	—	2,928,990
Excalibur Reinsurance Corporation (39675)	—	2,340,321
General Reinsurance Corporation (22039)	—	2,025,349
Hannover Ruck SE (AA-1340125)	—	1,810,685
General Security National Insurance Company (39322)	—	1,306,019
Sirius America Insurance Company (38776)	—	1,235,302
Toa Reinsurance Company of America (42439)	—	1,171,759
Transatlantic Reinsurance Company (19453)	—	1,165,634
Various	141,154	1,304,612
Total	$ 2,131,646	$ 58,263,056

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)	$ 71,377	$ —
Westport Insurance Corporation (39845)	16,317	—
General Reinsurance Corporation (22039)	3,125	—
General Security National Insurance Company (39322)	27,955	—
Transatlantic Reinsurance Company (19453)	3,454	—
Total	$ 122,228	$ —

2. Unauthorized Reinsurers

Company	Total Paid Loss/LAE Recoverable	Amount Over 90 Days Past Due	Collateral Held
Various	$ 4,754	$ —	$ 793,280
Total	$ 4,754	$ —	$ 793,280

3. Certified Reinsurers

Not applicable.

4. Reciprocal Jurisdiction Reinsurers

Not applicable.

G. Reinsurance Accounted for as a Deposit:

As of December 31, 2024, the Company had one ceded reinsurance contract accounted for as a deposit with a non-zero balance. This contract has been in runoff since 2002 and has a balance of $1,458,277 at year-end. Due to the immaterial nature of this balance, the Company accounts for its estimated ultimate remaining recoverable on an undiscounted basis.

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

Not applicable.

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

Not applicable.

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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	$ 11,357,813
2.	Unsecured amount	4,285,316
3.	Less: Nonadmitted amount (10%)	428,532
4.	Less: Nonadmitted for any person for whom agents' balances or uncollected premiums are nonadmitted	646,011
5.	Admitted amount (1) - (3) - (4)	$ 10,283,270

F. Not applicable.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2024, the prior year-end total loss and LAE reserves developed favorably by $108,355,000, resulting from better than expected loss and defense and cost containment experience across multiple Schedule P lines, primarily workers' compensation, homeowners, private passenger auto liability and auto physical damage lines of business. This favorable development was partially offset by worse than expected loss experience in other liability – occurrence. The unfavorable development included funding of asbestos and environmental reserves in the other liability – occurrence, products liability – occurrence, and commercial multiple peril lines.

The improvement in workers' compensation was driven primarily by better than expected loss experience 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. The improvement in private passenger auto liability was driven primarily by better than expected loss experience in recent accident years. The improvement in auto physical damage was driven primarily by better than expected loss experience in the 2023 accident year.

The deterioration in other liability – occurrence was driven primarily by higher than expected loss experience as well as adjusting and other expenses in recent accident years, in addition to funding of asbestos and environmental reserves in "Prior" 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

NOTES TO FINANCIAL STATEMENTS

TRV Reinsurance Pool Participant	NAIC Company Code	Pool Participation %
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, 2024, the Company had a net receivable of $108,744,317 from affiliates as a result of its intercompany reinsurance transactions which settled in January 2025.

27. STRUCTURED SETTLEMENTS

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

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

A.

Loss Reserves Eliminated by Annuities	Unrecorded Loss Contingencies
$ 566,307,484	$ 566,307,484

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	$ 155,948,573
All other companies		410,358,911

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, 2024
3.	Was anticipated investment income utilized in the calculation?	Yes

NOTES TO FINANCIAL STATEMENTS

31. HIGH DEDUCTIBLES

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

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

Annual Statement Line of Business		Gross (of High Deductible) Loss Reserves	Reserve Credit for High Deductibles	Billed Recoverables on Paid Claims	Total High Deductibles and Billed Recoverables
16	Workers' compensation	$ 1,969,890,373	$ 780,490,446	$ 13,218,518	$ 793,708,964
19.3, 19.4	Commercial auto liability	441,049,892	219,300,081	2,299,639	221,599,720
21.2	Commercial auto physical damage	1,946,024	900,955	10,147	911,102
18.1, 18.2	Products liability	196,198,308	57,989,792	1,022,980	59,012,772
17.1, 17.2	Other liability	497,329,225	127,499,692	2,593,080	130,092,772
5.1, 5.2	Commercial multiple peril	2,407,673	124,242	12,554	136,796
	Total	$ 3,108,821,495	$ 1,186,305,208	$ 19,156,918	$ 1,205,462,126

2. Unsecured amounts of high deductibles:

a.	Total high deductibles and billed recoverables on paid claims	$ 1,205,462,126
b.	Collateral on balance sheet *	$ 128,313,879
c.	Collateral off balance sheet	$ 1,114,087,607
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)	$ 2,143,928
b.	Amount over 90 days overdue admitted	$ 2,604,578
c.	Total overdue (a+b)	$ 4,748,506

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

Counterparty Ranking	Top Ten Unsecured High Deductibles Amounts
Counterparty 1	$ 17,889,849
Counterparty 2	12,992,734
Counterparty 3	11,284,795
Counterparty 4	9,938,416
Counterparty 5	9,351,404
Counterparty 6	6,251,255
Counterparty 7	6,225,782
Counterparty 8	5,090,626
Counterparty 9	4,880,081
Counterparty 10	4,612,239

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 2020 – 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
	U.S. Decennial Life Table for White Male or White Female 1979-1981 – PA Black Lung

NOTES TO FINANCIAL STATEMENTS

Fatal Cases: New York Mandated Mortality & Remarriage Table – NY
United States Life Tables Total Female 2014 – MN **
United States Life Tables Total Female 2020 – MA **
United States Life Tables Total Female 1999 – MA(USL) *
United States Life Tables Total Female 2007 – all other states **
U.S. Decennial Life Table for White Female 1979-1981 – PA Black Lung; 100% Remarriage Rate

* 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, 2024 liabilities of the Company included $591,066,555 and $32,950,935 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, 2024 is as follows:

Tabular Discount

		Tabular Discount Included in Schedule P, Part 1 *	
	Schedule P Lines of Business	Case	IBNR
1.	Workers' compensation	$ 54,021,378	$ 169,992,399
2.	Other liability - occurrence	1,870,786	28,866,666
3.	Total	$ 55,892,164	$ 198,859,065

* Excludes medical loss reserves and all loss adjustment expense reserves

In 2024, the accretion of discount reported as part of losses incurred in the Statement of Income totaled $10,796,949.

B. Non-tabular reserves have not been discounted.

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

33. ASBESTOS/ENVIRONMENTAL RESERVES

The following represents the Company's allocable share of the pooled property-casualty business of the TRV Reinsurance Pool, based on its pro rata participation percentage of 24.79%.

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

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

Because each policyholder presents different liability and coverage issues, the Company generally conducts an in-depth asbestos claim review on an annual basis, including a review of domestic policyholders with open claims and litigation cases for potential product and "non-product" liability. Policyholders are identified for this review based upon, among other factors: a combination of past payments and current case reserves in excess of a specified threshold (currently $100,000), perceived level of exposure, number of reported claims, products/completed operations and potential "non-product" exposures, size of policyholder and geographic distribution of products or services sold by the policyholder.

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, including as a result of the bankruptcy of other defendants; the jurisdictions involved, including any trends, judicial rulings or legislative actions in those jurisdictions; past and anticipated future claim activity and loss development on pending claims; past settlement values of similar claims; allocated claim adjustment expense; the potential role of other insurance; the role, if any, of non-asbestos claims or potential non-asbestos claims in any resolution process; and applicable coverage defenses or determinations, if any, including the determination as to whether or not an asbestos claim is a products/completed operation claim subject to an aggregate limit and the available coverage, if any, for that claim.

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

The Company also reviews its asbestos reserves quarterly. These reviews include, as appropriate, 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.

NOTES TO FINANCIAL STATEMENTS

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	2020	2021	2022	2023	2024
a. Beginning reserves:	$ 351,432,755	$ 368,420,141	$ 373,995,264	$ 377,358,368	$ 399,950,030
b. Incurred losses and LAE:	85,277,600	68,668,300	64,949,800	89,244,000	70,651,500
c. Cal. year payments for losses and LAE:	68,290,214	63,093,177	61,586,696	66,652,338	80,064,109
d. Ending reserves:	$ 368,420,141	$ 373,995,264	$ 377,358,368	$ 399,950,030	$ 390,537,421

2. Assumed Reinsurance - Asbestos	2020	2021	2022	2023	2024
a. Beginning reserves:	$ 38,346,854	$ 38,014,721	$ 37,630,238	$ 31,681,664	$ 32,379,493
b. Incurred losses and LAE:	4,462,200	2,602,950	6,197,500	3,470,600	(1,487,400)
c. Cal. year payments for losses and LAE:	4,794,333	2,987,433	12,146,074	2,772,771	3,808,631
d. Ending reserves:	$ 38,014,721	$ 37,630,238	$ 31,681,664	$ 32,379,493	$ 27,083,462

3. Net of Ceded Reinsurance - Asbestos	2020	2021	2022	2023	2024
a. Beginning reserves:	$ 310,035,816	$ 324,599,609	$ 325,748,801	$ 317,667,027	$ 335,687,553
b. Incurred losses and LAE:	73,130,500	55,777,500	52,554,800	70,403,600	59,991,800
c. Cal. year payments for losses and LAE:	58,566,707	54,628,308	60,636,574	52,383,074	69,883,573
d. Ending reserves:	$ 324,599,609	$ 325,748,801	$ 317,667,027	$ 335,687,553	$ 325,795,780

B. Bulk and IBNR loss and LAE reserves at December 31, 2024 included in Part A above:

1. Direct Basis	$ 274,681,193
2. Assumed Reinsurance Basis	$ 9,846,773
3. Net of Ceded Reinsurance Basis:	$ 214,889,238

C. Case, bulk and IBNR LAE reserves at December 31, 2024 included in Part A above:

1. Direct Basis	$ 217,941,584
2. Assumed Reinsurance Basis	$ 2,205,885
3. Net of Ceded Reinsurance Basis:	$ 181,935,661

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	2020	2021	2022	2023	2024
a. Beginning reserves:	$ 75,401,269	$ 73,195,898	$ 77,874,255	$ 91,879,105	$ 94,635,869
b. Incurred losses and LAE:	15,510,900	22,202,474	32,027,914	23,699,240	20,129,480
c. Cal. year payments for losses and LAE:	17,716,271	17,524,117	18,023,064	20,942,476	22,230,111
d. Ending reserves:	$ 73,195,898	$ 77,874,255	$ 91,879,105	$ 94,635,869	$ 92,535,238

2. Assumed Reinsurance - Environmental	2020	2021	2022	2023	2024
a. Beginning reserves:	$ 9,366,473	$ 8,806,750	$ 7,156,611	$ 5,271,458	$ 5,412,822
b. Incurred losses and LAE:	251,187	345,131	1,488,166	396,640	(49,580)
c. Cal. year payments for losses and LAE:	810,910	1,995,270	3,373,319	255,276	1,100,304
d. Ending reserves:	$ 8,806,750	$ 7,156,611	$ 5,271,458	$ 5,412,822	$ 4,262,938

3. Net of Ceded Reinsurance - Environmental	2020	2021	2022	2023	2024
a. Beginning reserves:	$ 77,976,902	$ 75,535,062	$ 78,873,008	$ 91,164,834	$ 93,789,231
b. Incurred losses and LAE:	15,370,226	22,060,451	32,772,380	23,153,860	18,716,450
c. Cal. year payments for losses and LAE:	17,812,066	18,722,505	20,480,554	20,529,463	19,665,854
d. Ending reserves:	$ 75,535,062	$ 78,873,008	$ 91,164,834	$ 93,789,231	$ 92,839,827

NOTES TO FINANCIAL STATEMENTS

E. Bulk and IBNR loss and LAE reserves at December 31, 2024 included in Part D above:

1.	Direct Basis	$ 90,445,532
2.	Assumed Reinsurance Basis	$ 1,112,953
3.	Net of Ceded Reinsurance Basis:	$ 87,865,083

F. Case, bulk and IBNR LAE reserves at December 31, 2024 included in Part D above:

1.	Direct Basis	$ 35,947,943
2.	Assumed Reinsurance Basis	$ —
3.	Net of Ceded Reinsurance Basis:	$ 35,731,337

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 2024 Annual Statement – Notes to Financial Statements, Note 9 – Part F:

Names of the companies included with TRV in the December 31, 2024, 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
Corvus Insurance Holdings, Inc.	81-4981134
Corvus Reinsurance Company	86-3282639
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 [X] No [ ]

2.2 If yes, date of change: 07/01/2024

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2024

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 locations (city and state of the main office) of any affiliates regulated by a federal financial regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

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, 350 N 5th Street, Suite 600, Minneapolis, MN 55401 .....

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 ... 350 Market Street, LLC

12.12 Number of parcels involved 1

12.13 Total book/adjusted carrying value .....$ 14,410,000

12.2 If yes, provide explanation

Holds a 254 room hotel in St. Paul, MN. .....

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

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

.....

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

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

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

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

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

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

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

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

e. Accountability for adherence to the code.

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

.....

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

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

.....

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

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

.....

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 [X] No [ ]

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

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
091017523	Citizens Bank, National Association	Failure to comply with contract	195,000
091206541	First National Bank and Trust	Failure to comply with contract	40,000
101114109	First Option Bank	Failure to comply with contract	16,000
051403041	First State Bank of Forrest	Failure to comply with contract	100,000
	ICI Finance Plc-	Failure to comply with contract	1,890,000
081918425	Security Savings Bank	Failure to comply with contract	4,000
	Southwest Georgia Farm Credit	Failure to comply with contract	100,000
091000132	Town & Country Bank and Trust Company	Failure to comply with contract	30,000

BOARD OF DIRECTORS

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

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. $ 162,525,542

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	$ 162,525,542
25.092	Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 162,525,542
25.093	Total payable for securities lending reported on the liability page	$ 162,525,542

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	$ 1,271,056,965
26.29	On deposit with other regulatory bodies	$ 2,396,237
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 17,749,966
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 Bank, N.A.	270 Park Avenue, New York, NY 10017-2070
The Bank of New York Mellon	240 Greenwich Street, New York, NY 10286

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)
Citigroup Global Markets Inc.	Special Equity Transactions Group, 390 Greenwich Street, 1st Floor, New York, NY 10013	Brokerage account
CIBC Mellon	1 York Street, Toronto, ON M5J 0B6	Custodial account for Canadian Branch

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. This includes both primary and sub-advisors. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
CBRE Investment Management	U
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
106256	CBRE Clarion Securities		SEC # 801-49083	NO
	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	17,628,264,735	16,779,283,787	(848,980,948)
31.2 Preferred stocks	1,377,000	1,377,000	0
31.3 Totals	17,629,641,735	16,780,660,787	(848,980,948)

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

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

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

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

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

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

33.2 If no, list exceptions:

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

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

35. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:
    a. The security was either:
        i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
        ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons ("waived submission PLR securities").
    b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
    c. The NAIC Designation and NAIC Designation Category were 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, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
    d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

    Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual? ..... Yes [X] No [ ]

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

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

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

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

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

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

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 13,428,568

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	 6,143,339
.....	.....

41.1 Amount of payments for legal expenses, if any? ..... $ 22,153,954

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? ..... $ 467,485

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	9,273,331,237	8,315,823,085
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	0	0
2.5	Reserve Denominator	17,743,617,481	16,775,585,976
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 [ ] No [X]

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 ..... $ 0

3.22 Non-participating policies ..... $ 318,142,234

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 [ ] No [X]

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 [X] No [ ]

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

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

12.11 Unpaid losses ..... $ 9,654,141
12.12 Unpaid underwriting expenses (including loss adjustment expenses) ..... $ 1,703,672

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. ..... $ 246,045,427

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 ..... $ 1,524,220,843
12.62 Collateral and other funds..... $ 170,465,096

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

13.2 Does any reinsurance contract considered in the calculation of this amount include an aggregate limit of recovery without also including a reinstatement provision? ..... Yes [ ] No [X]

13.3 State the number of reinsurance contracts (excluding individual facultative risk certificates, but including facultative programs, automatic facilities or facultative obligatory contracts) considered in the calculation of the amount. 0

14.1 Is the 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:
.....

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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 2024	2 2023	3 2022	4 2021	5 2020
	Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)					
1.	Liability lines (Lines 11, 16, 17, 18 & 19)	3,958,412,406	3,682,145,640	3,429,091,814	3,245,979,513	3,182,362,802
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	1,969,479,369	1,809,365,370	1,471,380,687	1,342,465,955	1,265,830,205
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	3,832,161,478	3,474,200,214	2,893,260,514	2,465,931,602	2,230,869,769
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	48,184,716	36,562,113	22,818,916	21,391,436	19,664,611
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	73,259,639	56,625,984	31,058,585	28,296,682	21,420,955
6.	Total (Line 35)	9,881,497,608	9,058,899,321	7,847,610,517	7,104,065,189	6,720,148,342
	Net Premiums Written (Page 8, Part 1B, Col. 6)					
7.	Liability lines (Lines 11, 16, 17, 18 & 19)	3,940,747,097	3,663,912,753	3,410,479,500	3,136,196,118	3,011,039,082
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	1,952,356,962	1,791,966,266	1,457,706,351	1,313,625,349	1,221,983,701
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	3,583,911,368	3,312,728,925	2,818,656,905	2,438,621,185	2,221,827,336
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	43,884,501	33,556,411	19,487,995	18,051,943	16,685,461
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	73,200,323	56,621,576	31,429,296	28,174,756	23,474,880
12.	Total (Line 35)	9,594,100,251	8,858,785,932	7,737,760,046	6,934,669,350	6,495,010,460
	Statement of Income (Page 4)					
13	Net underwriting gain (loss) (Line 8)	584,509,554	1,012,739	124,607,985	218,989,217	256,301,022
14.	Net investment gain (loss) (Line 11)	848,902,497	793,507,215	692,792,064	774,631,124	628,294,949
15.	Total other income (Line 15)	7,124,113	12,548,597	(1,422,078)	11,848,151	9,316,538
16.	Dividends to policyholders (Line 17)	8,391,854	9,659,887	7,645,226	8,640,959	8,575,335
17.	Federal and foreign income taxes incurred (Line 19)	290,330,042	78,051,582	141,329,043	147,461,524	136,332,772
18.	Net income (Line 20)	1,141,814,269	719,357,081	667,003,702	849,366,010	749,004,402
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	26,662,914,545	24,770,810,624	23,054,569,302	22,183,433,415	20,881,814,306
20.	Premiums and considerations (Page 2, Col. 3)					
	20.1 In course of collection (Line 15.1)	1,107,745,960	1,112,608,641	950,411,436	869,475,587	818,878,993
	20.2 Deferred and not yet due (Line 15.2)	1,927,349,273	1,639,383,307	1,454,920,911	1,311,797,468	1,256,821,903
	20.3 Accrued retrospective premiums (Line 15.3)	10,283,270	10,416,860	15,192,140	14,822,697	17,230,204
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	18,917,999,911	17,862,359,229	16,571,283,276	15,560,803,010	14,742,818,045
22.	Losses (Page 3, Line 1)	10,480,220,391	10,001,314,519	9,516,690,636	9,073,555,293	8,673,303,142
23.	Loss adjustment expenses (Page 3, Line 3)	2,250,736,251	2,155,859,405	2,047,621,362	1,988,729,907	1,911,322,074
24.	Unearned premiums (Page 3, Line 9)	4,508,010,463	4,183,733,714	3,633,798,073	3,268,918,585	3,042,568,573
25.	Capital paid up (Page 3, Lines 30 & 31)	20,000,000	20,000,000	20,000,000	20,000,000	20,000,000
26.	Surplus as regards policyholders (Page 3, Line 37)	7,744,914,634	6,908,451,395	6,483,286,026	6,622,630,405	6,138,996,260
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	1,950,203,424	1,780,401,264	1,448,955,350	1,565,949,408	1,527,671,321
	Risk-Based Capital Analysis					
28.	Total adjusted capital	7,744,914,634	6,908,451,395	6,483,286,026	6,622,630,405	6,138,996,260
29.	Authorized control level risk-based capital	1,748,892,398	1,615,608,427	1,481,508,493	1,423,702,638	1,339,894,440
	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)	76.6	73.9	76.1	77.4	78.7
31.	Stocks (Lines 2.1 & 2.2)	9.6	9.6	10.5	11.0	11.3
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)	3.6	4.1	4.3	4.6	5.1
34.	Cash, cash equivalents and short-term investments (Line 5)	1.2	3.5	0.7	0.4	1.0
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)	8.3	8.1	7.6	6.1	3.5
38.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
39.	Securities lending reinvested collateral assets (Line 10)	0.7	0.8	0.9	0.6	0.4
40.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
41.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
42.	Affiliated bonds (Schedule D, Summary, Line 12, Col. 1)	0	0	0	0	0
43.	Affiliated preferred stocks (Schedule D, Summary, Line 18, Col. 1)	0	0	0	0	0
44.	Affiliated common stocks (Schedule D, Summary, Line 24, Col. 1)	2,088,139,326	1,939,200,820	2,002,011,854	1,992,636,125	1,966,430,081
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	239,154,737	335,423,206	353,939,196	331,010,271	25,846,314
48.	Total of above Lines 42 to 47	2,327,294,063	2,274,624,026	2,355,951,050	2,323,646,396	1,992,276,396
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)	30.0	32.9	36.3	35.1	32.5

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2024	2 2023	3 2022	4 2021	5 2020
	Capital and Surplus Accounts (Page 4)					
51.	Net unrealized capital gains (losses) (Line 24)	264,691,497	(67,373,696)	(27,026,725)	108,642,577	38,940,192
52.	Dividends to stockholders (Line 35)	(567,000,000)	(260,000,000)	(770,000,000)	(506,000,000)	(530,000,000)
53.	Change in surplus as regards policyholders for the year (Line 38)	836,463,240	425,165,369	(139,344,380)	483,634,145	270,271,228
	Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54.	Liability lines (Lines 11, 16, 17, 18 & 19)	2,176,828,033	2,183,127,138	2,007,147,746	1,770,637,220	1,744,012,293
55.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	923,099,546	914,583,046	841,151,191	691,149,373	607,798,173
56.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	1,894,668,029	1,846,877,237	1,397,139,236	1,212,811,244	1,046,877,575
57.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	5,554,574	6,157,870	7,219,664	3,427,799	5,891,478
58.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	34,054,539	11,085,562	33,441,708	30,962,708	57,552,597
59.	Total (Line 35)	5,034,204,721	4,961,830,853	4,286,099,546	3,708,988,344	3,462,132,116
	Net Losses Paid (Page 9, Part 2, Col. 4)					
60.	Liability lines (Lines 11, 16, 17, 18 & 19)	2,018,443,697	1,927,792,616	1,776,641,210	1,543,116,509	1,476,052,254
61.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	913,271,432	906,512,007	832,577,018	678,333,128	590,030,342
62.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	1,817,899,623	1,798,630,657	1,379,124,831	1,205,835,289	1,047,791,757
63.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	5,089,248	3,896,868	6,755,302	4,736,846	6,090,240
64.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	30,769,819	6,701,839	20,737,832	17,171,179	19,312,051
65.	Total (Line 35)	4,785,473,819	4,643,533,987	4,015,836,193	3,449,192,950	3,139,276,645
	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)	56.8	61.7	60.3	57.4	57.1
68.	Loss expenses incurred (Line 3)	9.1	9.8	9.6	10.3	9.6
69.	Other underwriting expenses incurred (Line 4)	27.8	28.5	28.4	29.0	29.2
70.	Net underwriting gain (loss) (Line 8)	6.3	0.0	1.7	3.3	4.0
	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)	26.8	26.6	27.2	27.9	28.4
72.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	65.9	71.5	69.9	67.7	66.8
73.	Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35 divided by Page 3, Line 37, Col. 1 x 100.0)	123.9	128.2	119.3	104.7	105.8
	One Year Loss Development ($000 omitted)					
74.	Development in estimated losses and loss expenses incurred prior to current year (Schedule P - Part 2 - Summary, Line 12, Col. 11)	(140,039)	(30,448)	(124,528)	(118,481)	(96,743)
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)	(2.0)	(0.5)	(1.9)	(1.9)	(1.6)
	Two Year Loss Development ($000 omitted)					
76.	Development in estimated losses and loss expenses incurred two years before the current year and prior year (Schedule P, Part 2 - Summary, Line 12, Col. 12)	(147,089)	(199,726)	(213,414)	(127,474)	(179,782)
77.	Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year end (Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0)	(2.3)	(3.0)	(3.5)	(2.2)	(3.2)

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 2024 NAIC Company Code 24767

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	18,545,630	18,577,029	0	7,937,799	2,659,931	566,595	4,711,503	169,229	82,921	874,346	2,244,883	813,412
2.1 Allied Lines	6,234,407	5,648,222	0	3,089,757	6,159,707	5,157,101	1,312,079	44,196	84,113	140,812	922,267	214,099
2.2 Multiple Peril Crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal Flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private Crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private Flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners Multiple Peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners Multiple Peril	0	0	0	0	0	0	0	0	0	0	0	0
5.1 Commercial Multiple Peril (Non-Liability Portion)	179,341,939	156,489,484	0	91,702,541	62,989,137	82,892,539	53,754,368	1,635,362	5,356,906	5,404,060	29,898,504	5,135,569
5.2 Commercial Multiple Peril (Liability Portion)	68,541,026	56,079,834	0	34,289,562	12,750,841	42,722,795	54,778,593	1,302,911	5,025,822	9,952,601	11,496,036	1,844,698
6. Mortgage Guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean Marine	6,869,197	7,018,914	0	2,156,463	3,039,304	4,819,956	32,388,743	817,652	1,026,352	6,832,446	1,317,992	271,748
9.1 Inland Marine	2,452,121	3,295,994	0	(273,132)	1,035,525	(124,635)	3,538,650	19,967	(68,966)	214,564	518,842	107,037
9.2 Pet Insurance Plans	0	0	0	0	0	0	0	0	0	0	0	0
10. Financial Guaranty	0	0	0	0	0	0	0	0	0	0	0	0
11.1 Medical Professional Liability - Occurrence	0	0	0	0	240,000	33,998	501,450	29,298	230	560,838	0	0
11.2 Medical Professional Liability - Claims-Made	0	0	0	0	0	2,687,970	3,809,637	(60)	273,391	543,943	0	0
12. Earthquake	174,276	181,778	0	63,486	0	9,340	1,890,076	0	(85)	4,127	18,125	7,436
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	2,346	6,496	0	650	1,426	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	(3,958)	89,763	0	(561)	4,377	0	0
16. Workers' Compensation	10,894	10,479	0	0	17,298,995	(7,760,863)	465,443,948	1,165,241	(1,058,934)	40,962,788	416	40,801
17.1 Other Liability - Occurrence	11,300,588	9,485,379	0	5,149,803	115,487,866	26,592,519	468,724,173	20,936,295	17,179,607	95,249,554	1,559,280	383,130
17.2 Other Liability - Claims-Made	4,677,360	5,254,351	0	2,289,971	622,510	(879,453)	17,819,728	312,226	6,422,664	12,346,548	987,411	1,594,480
17.3 Excess Workers' Compensation	0	0	0	0	0	(2,408,100)	34,393,790	10,480	(10,838)	86,925	0	0
18.1 Products Liability - Occurrence	7,730,273	7,516,996	0	3,562,581	12,532,496	11,319,840	124,503,605	14,188,207	13,483,287	66,258,990	1,472,418	273,564
18.2 Products Liability - Claims-Made	82,794	102,438	0	35,768	0	(1,209,379)	4,643,929	52,852	(593,408)	2,818,015	15,707	2,481
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	0	0	0	0	0	0	(2,965)	0	0	0	0	0
19.2 Other Private Passenger Auto Liability	0	0	0	0	0	0	0	0	0	0	0	(29,858)
19.3 Commercial Auto No-Fault (Personal Injury Protection)	0	0	0	0	152,134	(163,653)	14,949,544	1,179	(7,637)	80,251	0	29,437
19.4 Other Commercial Auto Liability	5,690,686	5,882,048	0	2,005,623	12,087,375	4,210,906	44,885,500	2,179,375	430,855	3,603,444	542,525	260,752
21.1 Private Passenger Auto Physical Damage	0	0	0	0	0	0	0	0	0	0	0	0
21.2 Commercial Auto Physical Damage	1,308,121	1,370,276	0	444,139	1,789,742	1,004,963	885,087	24,872	(7,442)	229,980	97,034	52,560
22. Aircraft (all perils)	0	0	0	0	49,847	(9,445)	475,077	6,809	(4,176)	146,916	(3)	0
23. Fidelity	2,681,852	2,646,584	0	1,308,489	127,844	600,450	2,625,412	1,010	(4,901)	45,196	423,437	285,477
24. Surety	1,657,200	664,306	0	1,378,766	183,955	(5,645,738)	4,680,857	12,681	7,887	1,238,891	144,005	86,559
26. Burglary and Theft	241,621	322,675	0	94,984	69,282	77,451	296,085	0	59	7,736	44,021	29,344
27. Boiler and Machinery	602,249	651,201	0	269,822	0	(987)	258,462	0	(250)	7,256	77,954	24,916
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	9,380	(372,910)	2,632,601	0	(76,924)	383,576	0	0
35. Total (a)	318,142,234	281,197,987	0	155,506,423	249,285,872	164,119,647	1,343,996,189	42,909,784	47,540,622	247,999,607	51,780,851	11,427,643
DETAILS OF WRITE-INS												
3401. Tribal Workers Compensation	0	0	0	0	9,380	(372,910)	2,632,601	0	(76,924)	383,576	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	0	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0	0	9,380	(372,910)	2,632,601	0	(76,924)	383,576	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 162,296

(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	9,556,352	499,939	4,619,758	5,119,697	79,456	3,036,083	4,493,822	0	0	0	0
0199999. Affiliates - U.S. Intercompany Pooling				9,556,352	499,939	4,619,758	5,119,697	79,456	3,036,083	4,493,822	0	0	0	0
Affiliates - U.S. Non-Pool - Other														
06-0907370	31194	TRAVELERS CASUALTY AND SURETY OF AMERICA	CT	4,288	0	0	0	0	0	0	0	0	0	0
0399999. Affiliates - U.S. Non-Pool - Other				4,288	0	0	0	0	0	0	0	0	0	0
0499999. Total - U.S. Non-Pool				4,288	0	0	0	0	0	0	0	0	0	0
Affiliates - Other (Non-U.S.) - Other														
AA-3194119	00000	TRAVELERS (BERMUDA) LTD	BMU	0	0	1,061	1,061	0	0	0	0	0	0	0
AA-1560039	00000	TRAVELERS INSURANCE COMPANY OF CANADA	CAN	3,820	3,813	3,852	7,665	0	2,022	0	0	0	0	0
0699999. Affiliates - Other (Non-U.S.) - Other				3,820	3,813	4,913	8,726	0	2,022	0	0	0	0	0
0799999. Total - Other (Non-U.S.)				3,820	3,813	4,913	8,726	0	2,022	0	0	0	0	0
0899999. Total - Affiliates				9,564,460	503,752	4,624,670	5,128,423	79,456	3,038,105	4,493,822	0	0	0	0
Other U.S. Unaffiliated Insurers														
13-3333609	32220	21ST CENTURY NORTH AMERICA INSURANCE CO	NY	0	0	353	353	0	0	0	0	0	0	0
95-2371728	22667	ACE AMERICAN INSURANCE COMPANY	PA	0	0	0	0	0	0	0	0	0	0	0
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE CO	PA	0	0	0	0	0	0	0	0	0	0	0
13-5303710	19399	AIU INS CO	NY	0	1	2,771	2,772	0	0	0	0	0	0	0
39-0491540	14184	ACUITY A MUTUAL INSURANCE COMPANY	WI	0	0	196	196	0	0	0	0	0	0	0
22-2235730	24856	ADMIRAL INSURANCE COMPANY	DE	0	11	19	30	0	0	0	0	0	0	0
36-2999368	36455	ALLSTATE NORTHBROOK INDEMNITY COMPANY	IL	0	0	4,041	4,041	0	0	0	0	0	0	0
36-4168532	38237	AMERICAN COUNTRY INSURANCE COMPANY	IL	0	0	0	0	0	0	0	0	0	0	0
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	NY	0	0	0	0	0	0	0	0	0	0	0
58-1181498	31895	AMERICAN INTERSTATE INSURANCE COMPANY	NE	0	0	578	578	0	0	0	0	0	0	0
74-0484030	60739	AMERICAN NATIONAL INSURANCE COMPANY	TX	0	0	80	80	0	0	0	0	0	0	0
63-0801806	41300	AMERICAN RESOURCES INSURANCE CO INC	OK	0	0	80	80	0	0	0	0	0	0	0
75-6005586	19712	AMERICAN STATES INS CO OF TX	TX	0	0	7	7	0	0	0	0	0	0	0
38-1869912	19488	AMERISURE INSURANCE COMPANY	MI	0	0	792	792	0	0	0	0	0	0	0
23-2240321	42390	AMGUARD INS CO	NE	0	0	1,073	1,073	0	0	0	0	0	0	0
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	DE	0	31	513	544	0	0	0	0	0	0	0
82-0351206	37370	ASSOCIATED LOGGERS EXCH	ID	0	0	23	23	0	0	0	0	0	0	0
23-1502700	21970	BEDIVERE INSURANCE COMPANY	PA	0	0	73	73	0	0	0	0	0	0	0
23-2088429	90859	CIGNA WORLDWIDE INSURANCE COMPANY	DE	0	0	31	31	0	0	0	0	0	0	0
06-6105395	20710	CENTURY INDEMNITY COMPANY	PA	0	0	0	0	0	0	0	0	0	0	0
22-2320779	38989	CHUBB CUSTOM INSURANCE COMPANY	NJ	0	0	0	0	0	0	0	0	0	0	0
22-2405591	41386	CHUBB INSURANCE COMPANY OF NEW JERSEY	NJ	0	0	1,250	1,250	0	0	0	0	0	0	0
52-0266645	20532	CLARENDON NATIONAL INSURANCE COMPANY	TX	0	0	59	59	0	0	0	0	0	0	0
34-1266871	36927	COLONY SPECIALTY INSURANCE COMPANY	IL	0	0	31	31	0	0	0	0	0	0	0
47-0490411	31127	COLUMBIA CASUALTY COMPANY	IL	0	0	323	323	0	0	0	0	0	0	0
36-2114545	20443	CONTINENTAL CASUALTY COMPANY	IL	0	(1)	234	233	0	6	0	0	0	0	0
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NJ	NJ	0	0	15	15	0	0	0	0	0	0	0
22-2464174	42471	CRUM & FORSTER INSURANCE COMPANY	NJ	0	0	1,202	1,202	0	0	0	0	0	0	0
21-0434400	13684	CUMBERLAND MUT FIRE INS CO	NJ	0	0	655	655	0	0	0	0	0	0	0
23-1336198	13692	DONEGAL MUT INS CO	PA	8	0	423	423	0	0	0	0	0	0	0
88-0442429	10640	EMPLOYERS INS CO OF NV	NV	0	0	2,013	2,013	0	0	0	0	0	0	0
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI	0	0	65	65	0	0	0	0	0	0	0
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	IA	0	0	10	10	0	0	0	0	0	0	0
25-1232960	26263	ERIE INSURANCE COMPANY	PA	0	0	705	705	0	0	0	0	0	0	0
13-2912259	35181	EXECUTIVE RISK INDEMNITY INC	DE	0	0	0	0	0	0	0	0	0	0	0
13-2725441	26298	FARMERS PROPERTY & CAS INS CO	RI	0	0	181	181	0	0	0	0	0	0	0
13-1963496	20281	FEDERAL INSURANCE COMPANY	IN	0	0	131	131	0	0	0	0	0	0	0
41-0417460	13935	FEDERATED MUTUAL INSURANCE COMPANY	MN	0	0	550	550	0	0	0	0	0	0	0
06-1325038	39136	FINIAL REINSURANCE COMPANY	CT	0	0	0	0	0	0	0	0	0	0	0
94-1610280	21873	FIREMANS FUND INSURANCE COMPANY	IL	0	0	53	53	0	0	0	0	0	0	0

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
04-2198460	21822	FIRST STATE INSURANCE COMPANY	CT	0	0	99	99	0	0	0	0	0	0	0
03-0308973	10594	GENCON INSURANCE COMPANY OF VERMONT	VT	0	0	3	3	0	0	0	0	0	0	0
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE	0	0	1,203	1,203	0	0	0	0	0	0	0
06-0876629	37362	GENERAL STAR INDEMNITY COMPANY	DE	0	0	59	59	0	0	0	0	0	0	0
02-0140690	23809	GRANITE STATE INSURANCE COMPANY	IL	0	0	1,148	1,148	0	0	0	0	0	0	0
15-6020948	26344	GREAT AMERICAN ASSURANCE COMPANY	OH	0	0	0	0	0	0	0	0	0	0	0
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	OH	0	0	1,103	1,102	0	70	0	0	0	0	0
35-0410420	14265	HDI GLOBAL SELECT INSURANCE COMPANY	IN	0	0	43	43	0	0	0	0	0	0	0
13-5129825	22292	HANOVER INSURANCE COMPANY	NH	1	0	214	214	0	0	0	0	0	0	0
06-0383030	22357	HARTFORD ACCIDENT & INDEMNITY COMPANY	CT	0	0	143	143	0	0	0	0	0	0	0
06-0383750	19682	HARTFORD FIRE INSURANCE COMPANY	CT	0	0	2	2	0	0	0	0	0	0	0
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX	0	0	92	92	0	0	0	0	0	0	0
02-0308052	22527	HOME INSURANCE COMPANY	NH	0	42	398	440	0	0	0	0	0	0	0
74-2195939	42374	HOUSTON CASUALTY COMPANY	TX	0	0	16	16	0	0	0	0	0	0	0
13-5150451	25054	HUDSON INSURANCE COMPANY	DE	0	0	2	2	0	0	0	0	0	0	0
03-0311204	11268	ICI MUTUAL INSURANCE COMPANY, RRG	VT	0	0	15	15	0	0	0	0	0	0	0
00-0000000	00000	IDEAL MUTUAL INSURANCE COMPANY	NY	0	0	117	117	0	0	0	0	0	0	0
13-5540698	19429	INSURANCE COMPANY STATE OF PENNSYLVANIA	IL	0	0	257	257	0	0	0	0	0	0	0
13-5339725	18341	INSURANCE CORPORATION OF NEW YORK	NY	0	312	25	338	0	0	0	0	0	0	0
22-1010450	11592	INTERNATIONAL FIDELITY INSURANCE COMPANY	NJ	1	0	0	0	0	0	0	0	0	0	0
42-0333120	14338	IOWA MUT INS CO	OH	0	0	566	566	0	0	0	0	0	0	0
13-5556470	11630	JEFFERSON INSURANCE COMPANY	NY	29	0	0	0	0	0	0	0	0	0	0
25-1149494	19437	LEXINGTON INSURANCE COMPANY	DE	0	9	2,981	2,990	0	0	0	0	0	0	0
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA	0	0	1,198	1,198	0	0	0	0	0	0	0
04-1560700	14435	LUMBER MUTUAL INSURANCE COMPANY	MA	0	0	1	1	0	0	0	0	0	0	0
43-0799570	23108	LUMBERMEN'S UNDERWRITING ALLIANCE	MO	0	0	373	373	0	0	0	0	0	0	0
36-1410470	22977	LUMBERMENS MUTUAL CASUALTY COMPANY	IL	0	112	39	151	0	9	0	0	0	0	0
75-6015738	21075	MS TRANSVERSE INSURANCE COMPANY	TX	0	0	0	0	0	0	0	0	0	0	0
38-0828980	14508	MICHIGAN MILLERS MUTUAL INSURANCE CO	MI	5	0	54	54	0	0	0	0	0	0	0
36-1475332	20451	MIDSTATES REINSURANCE CORPORATION	IL	0	0	189	189	0	0	0	0	0	0	0
31-1169435	23612	MIDWEST EMPLOYERS CASUALTY COMPANY	DE	0	0	1,203	1,203	0	0	0	0	0	0	0
41-0299900	13331	MOTORISTS COMMERCIAL MUTUAL INS CO	OH	0	0	37	37	0	0	0	0	0	0	0
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE	0	0	366	366	0	0	0	0	0	0	0
23-6200024	14664	MUTUAL BENEFIT INS CO	PA	0	0	158	158	0	0	0	0	0	0	0
91-0217580	14761	MUTUAL OF ENUMCLAW INSURANCE COMPANY	OR	0	0	147	147	0	0	0	0	0	0	0
02-0170490	14788	NGM INSURANCE COMPANY	FL	0	0	64	64	0	0	0	0	0	0	0
52-1479893	27905	NLC MUTUAL INSURANCE COMPANY	VT	0	0	3,760	3,760	0	0	0	0	0	0	0
84-0982643	16217	NAT'L FARMERS UNION PROPERTY & CASUALTY	NC	0	0	182	182	0	0	0	0	0	0	0
47-0247300	23663	NATIONAL AMERICAN INSURANCE COMPANY	OK	0	0	423	423	0	0	0	0	0	0	0
43-6027380	15679	NATIONAL FIRE AND INDEMNITY EXCHANGE	MO	0	0	32	32	0	0	0	0	0	0	0
34-1607395	32620	NATIONAL INTERSTATE INSURANCE CO	OH	0	0	20	20	0	0	0	0	0	0	0
25-0687550	19445	NATIONAL UNION FIRE INSURANCE CO OF PA	PA	0	0	11	12	0	0	0	0	0	0	0
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	OH	0	0	21	21	0	0	0	0	0	0	0
13-3138390	42307	NAVIGATORS INSURANCE COMPANY	NY	0	0	0	0	0	0	0	0	0	0	0
02-0172170	23841	NEW HAMPSHIRE INSURANCE COMPANY	IL	0	0	0	0	0	0	0	0	0	0	0
31-0396250	24074	OHIO CASUALTY INSURANCE COMPANY	NH	0	0	2	2	0	0	0	0	0	0	0
25-0410420	24147	OLD REPUBLIC INSURANCE COMPANY	PA	0	0	141	141	0	0	0	0	0	0	0
95-1077060	22748	PACIFIC EMPLOYERS INSURANCE COMPANY	PA	0	0	459	459	0	0	0	0	0	0	0
23-1997049	32859	PENN-AMER INS CO	PA	0	0	6	6	0	0	0	0	0	0	0
37-0915434	13056	RLI INSURANCE COMPANY	IL	0	0	0	0	0	0	0	0	0	0	0
41-0451140	67105	RELIASTAR LIFE INSURANCE COMPANY	MN	0	0	1	1	0	0	0	0	0	0	0
22-1272390	12572	SELECTIVE INS CO OF AMER	NJ	0	0	0	0	0	0	0	0	0	0	0
56-1285899	39926	SELECTIVE INSURANCE CO OF THE SOUTHEAST	IN	0	0	116	116	0	0	0	0	0	0	0
13-2941133	10936	SENECA INSURANCE COMPANY	NY	0	0	6	6	0	0	0	0	0	0	0

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
39-0333950	24988	SENTRY INSURANCE COMPANY	WI	0	0	19	19	0	0	0	0	0	0	0
36-2674180	21180	SENTRY SELECT INSURANCE COMPANY	WI	0	0	42	42	0	0	0	0	0	0	0
13-2554270	11126	SOMPO AMERICA INSURANCE COMPANY	NY	0	0	655	655	0	0	0	0	0	0	0
54-6048396	15709	SOUTHERN STATES INSURANCE EXCHANGE	VA	2	0	16	16	0	0	0	0	0	0	0
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	TX	0	(6)	0	(6)	0	0	0	0	0	0	0
31-4316080	25135	STATE AUTOMOBILE MUTUAL INSURANCE CO	OH	0	0	65	65	0	0	0	0	0	0	0
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY	0	77	451	528	0	0	0	0	0	0	0
94-1517098	25534	TIG INSURANCE COMPANY	CA	0	0	370	370	0	0	0	0	0	0	0
00-0000000	00000	TEXAS PUBLIC ENTITY GROUP	TX	0	0	0	0	0	0	0	0	0	0	0
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	NY	0	0	329	329	0	0	0	0	0	0	0
75-0784127	33014	TRANSPORT INSURANCE COMPANY	OH	0	0	0	0	0	0	0	0	0	0	0
06-1117063	34894	TRENWICK AMERICA REINSURANCE CORPORATION	CT	0	0	135	135	0	0	0	0	0	0	0
41-1232071	31003	TRI STATE INSURANCE COMPANY OF MINNESOTA	IA	0	0	62	62	0	0	0	0	0	0	0
06-0732738	29459	TWIN CITY FIRE INSURANCE COMPANY	IN	0	0	1	1	0	0	0	0	0	0	0
03-0308423	10020	UNITED EDUCATORS INS RRG INC	VT	0	0	0	0	0	0	0	0	0	0	0
23-1581485	13064	UNITED NATIONAL INSURANCE COMPANY	PA	0	0	100	100	0	0	0	0	0	0	0
13-5459190	21113	UNITED STATES FIRE INSURANCE COMPANY	DE	0	0	2	2	0	0	0	0	0	0	0
43-1249228	41181	UNIVERSAL UNDERWRITERS INSURANCE CO	IL	0	0	16	16	0	0	0	0	0	0	0
15-0476880	25976	UTICA MUTUAL INSURANCE COMPANY	NY	0	0	1,829	1,829	0	0	0	0	0	0	0
39-0698170	15350	WEST BEND INSURANCE COMPANY	WI	0	0	64	64	0	0	0	0	0	0	0
92-0040526	10030	WESTCHESTER FIRE INSURANCE COMPANY	PA	0	0	0	0	0	0	0	0	0	0	0
58-2139927	10172	WESTCHESTER SURPLUS LINES INS COMPANY	GA	0	0	111	111	0	0	0	0	0	0	0
36-2781080	27855	ZURICH AMERICAN INS COMPANY OF ILLINOIS	IL	9	0	11,778	11,778	0	0	0	0	0	0	0
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	NY	0	0	400	400	0	0	0	0	0	0	0
0999999. Total Other U.S. Unaffiliated Insurers				55	589	52,474	53,063	0	85	0	0	0	0	0
Pools, Associations or Other Similar Facilities - Mandatory Pools														
AA-9991409	00000	FLORIDA WORKERS COMPENSATION	FL	0	0	126	126	0	0	0	0	0	0	0
AA-9992122	00000	MASSACHUSETTS WORK COMP ASSIG RISK POOL	MA	(4)	0	35	35	0	0	0	0	0	0	0
AA-9992114	00000	MICHIGAN WORKERS COMP INS FACILITY	MI	0	0	327	327	0	0	0	0	0	0	0
AA-9992118	00000	NATIONAL WORKERS COMP REINSURANCE POOL	NY	1,367	0	23,131	23,131	0	0	397	0	0	0	0
AA-9992108	00000	NEW MEXICO WORKERS COMP REINS POOL	NM	0	0	276	276	0	0	0	0	0	0	0
1099999. Total Pools, Associations or Other Similar Facilities - Mandatory Pools				1,364	0	23,895	23,895	0	0	397	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-9995006	00000	ASSOC OF MILL & ELEVATOR MUT INS COS	IL	0	0	14	14	0	0	0	0	0	0	0
AA-9995068	00000	CANADIAN AIRCRAFT INSURANCE GROUP	NY	0	0	34	34	0	0	0	0	0	0	0
AA-9995022	00000	EXCESS & CASUALTY REINSURANCE ASSOC	NY	0	277	935	1,212	0	0	0	0	0	0	0
AA-9995137	00000	GLOBAL AEROSPACE UNDERWRITERS	NJ	0	0	1	1	0	0	0	0	0	0	0
AA-9995078	00000	NAVIGATORS MANAGEMENT COMPANY INC	NY	5	0	227	227	0	0	0	0	0	0	0
AA-9995087	00000	RAILROAD INSURANCE UNDERWRITERS	NY	0	0	56	56	0	0	0	56	0	0	0
AA-9995043	00000	UNITED STATES AIRCRAFT INSURANCE GROUP	NY	1	0	6,687	6,687	0	0	0	0	0	0	17,750
1199999. Total Pools, Associations or Other Similar Facilities - Voluntary Pools				6	277	7,954	8,232	0	0	0	56	0	0	17,750
1299999. Total - Pools and Associations				1,370	277	31,850	32,127	0	0	397	56	0	0	17,750
Other Non-U.S. Insurers														
AA-1564107	00000	AIG INSURANCE COMPANY OF CANADA	CAN	0	0	30	30	0	0	0	0	0	0	0
AA-1560030	00000	ALLSTATE INSURANCE COMPANY OF CANADA	CAN	0	0	540	540	0	0	0	0	0	0	0
AA-2130020	00000	ASEGURADORA DE CREDITOS Y GARANTIAS SA	ARG	1	17	197	213	0	1	0	0	0	0	0
AA-5320010	00000	ASIA INSURANCE COMPANY LTD	HKG	0	0	0	0	0	0	0	0	0	0	0
AA-1840003	00000	ATRADIUS CREDITO Y CAUC SA DE SEG Y REAS	ESP	7	0	702	702	0	0	0	698	0	0	0
AA-2330029	00000	CIA DE SEGUROS GANADERA SA	COL	0	0	22	22	0	0	0	0	0	0	0
AA-5280010	00000	CENTRAL INSURANCE COMPANY LTD	TWN	0	0	1	1	0	0	0	0	0	0	0
AA-5280015	00000	CHINA MARINERS ASSURANCE CORP	TWN	0	0	0	0	0	0	0	0	0	0	0
AA-3190770	00000	CHUBB TEMPEST REINSURANCE LTD	BMU	0	0	97	97	0	0	0	0	0	0	0
AA-4360200	00000	CLAL INSURANCE COMPANY LTD	ISR	0	0	19	19	0	0	0	0	0	0	0

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
AA-5660010	00000	COCOGEN INSURANCE, INC	PHL	0	0	0	0	0	0	0	0	0	0	0
AA-2830000	00000	COMPANIA INTERNACIONAL DE SEGUROS SA	PAN	0	0	1	1	0	0	0	0	0	0	0
AA-2330021	00000	CONFIANZA ASEGURADORA DE FIANZAS	COL	0	0	130	130	0	0	0	0	0	0	0
AA-3164115	00000	CONSUMERS GUARANTEE INSURANCE CO LTD	BRB	0	0	105	105	0	0	0	0	0	0	0
AA-1560300	00000	DEFINITY INSURANCE COMPANY	CAN	0	0	13	13	0	0	0	0	0	0	0
AA-1340085	00000	E & S RUECKVERSICHERUNGS AG	DEU	0	0	39	39	0	0	0	35	0	0	0
AA-1240054	00000	EULER HERMES SA (NV)	BEL	0	0	18	18	0	0	0	18	0	0	0
AA-0000000	00000	FACILITY ASSOCIATION RESIDUAL MARKET	CAN	(2,532)	0	1,616	1,616	0	0	505	0	0	0	0
AA-5320042	00000	FALCON INSURANCE COMPANY LTD	HKG	0	0	0	0	0	0	0	0	0	0	0
AA-0000000	00000	FIANZAS DORAMA SA	MEX	0	0	0	0	0	0	0	0	0	0	0
AA-5280025	00000	FIRST INSURANCE COMPANY LTD	TWN	0	0	0	0	0	0	0	0	0	0	0
AA-5280027	00000	FUBON INSURANCE COMPANY LTD	TWN	0	0	4	4	0	0	0	0	0	0	0
AA-3190095	00000	INSCO LIMITED	BMU	0	0	9	9	0	0	0	0	0	0	0
AA-1123000	00000	LLOYDS SYNDICATE 2008	GBR	0	0	1,147	1,147	0	0	0	0	0	0	0
AA-1126566	00000	LLOYDS SYNDICATE 566	GBR	0	0	1,685	1,685	0	0	0	0	0	0	0
AA-5280040	00000	MSIG MINGTAI INSURANCE COMPANY LTD	TWN	0	0	0	0	0	0	0	0	0	0	0
AA-2831003	00000	MAPFRE PANAMA SA	PAN	(6)	0	0	0	0	0	0	0	0	0	0
AA-3190760	00000	NORMANDY REINS CO LTD	BMU	0	0	0	0	0	0	0	0	0	0	0
AA-1560247	00000	NORTHBRIDGE GENERAL INSURANCE CORP	CAN	0	0	1,168	1,168	0	0	0	0	0	0	0
AA-5360015	00000	PT ASURANSI CENTRAL ASIA	IDN	0	0	0	0	0	0	0	0	0	0	0
AA-5360006	00000	PT ASURANSI RAMAYANA	IDN	0	0	0	0	0	0	0	0	0	0	0
AA-5364100	00000	PT REASURANSI NASIONAL INDONESIA	IDN	0	0	(45)	(45)	0	0	0	0	0	0	0
AA-0000000	00000	POLISH REINSURANCE COMPANY	POL	0	6	130	136	0	(2)	0	0	0	0	0
AA-1120012	00000	ROYAL & SUN ALLIANCE INS (GLOBAL) LTD	GBR	0	10	1	11	0	0	0	0	0	0	0
AA-1560735	00000	ROYAL & SUN ALLIANCE INS CO OF CANADA	CAN	0	0	3,169	3,169	0	0	0	0	0	0	0
AA-0000000	00000	SACE BT SPA	ITA	1	0	84	84	0	0	0	86	0	0	0
AA-1569737	00000	SASKATCHEWAN GOVERNMENT INSURANCE	CAN	0	0	0	0	0	0	0	0	0	0	0
AA-2130054	00000	SEGUROS SURA SA	ARG	(1)	0	0	0	0	0	0	0	0	0	0
AA-5280045	00000	SHIN KONG FIRE & MARINE INS CO LTD	TWN	0	0	0	0	0	0	0	0	0	0	0
AA-5760056	00000	SOMPO INSURANCE SINGAPORE PTE LTD	SGP	0	0	0	0	0	0	0	0	0	0	0
AA-5280050	00000	SOUTH CHINA INSURANCE COMPANY LTD	TWN	0	0	0	0	0	0	0	0	0	0	0
AA-5280065	00000	TAIWAN FIRE & MARINE INSURANCE CO LTD	TWN	0	0	1	1	0	0	0	0	0	0	0
AA-5320141	00000	TRINITY GENERAL INSURANCE COMPANY LTD	HKG	0	0	(1)	(1)	0	0	0	0	0	0	0
AA-3771000	00000	UNITED INSURANCE COMPANY	CYM	0	0	2	2	0	0	0	0	0	0	0
AA-5280060	00000	WALSUN INSURANCE LIMITED	TWN	0	0	1	1	0	0	0	0	0	0	0
AA-3191315	00000	XL BERMUDA LTD	BMU	0	0	211	211	0	0	0	0	0	0	0
AA-3160100	00000	XL INSURANCE COMPANY LIMITED	BRB	0	0	566	566	0	0	0	0	0	0	0
AA-5280035	00000	ZURICH INSURANCE (TAIWAN) LTD	TWN	0	0	0	0	0	0	0	0	0	0	0
AA-3190825	00000	ZURICH INSURANCE COMPANY	BMU	0	0	159	159	0	0	0	0	0	0	0
AA-1340046	00000	ZURICH INSURANCE EUROPE AG	DEU	0	0	0	0	0	0	0	0	0	0	0
1399999. Total Other Non-U.S. Insurers				(2,529)	32	11,822	11,855	0	(1)	505	837	0	0	0
9999999 Totals				9,563,355	504,650	4,720,817	5,225,467	79,456	3,038,189	4,494,724	894	0	0	17,750

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		275,341	21,013	0	543,895	64,977	798,529	242,472	140,476	2,591	1,813,953	0	106,669	0	1,707,284	0
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling					275,341	21,013	0	543,895	64,977	798,529	242,472	140,476	2,591	1,813,953	0	106,669	0	1,707,284	0
Authorized - Affiliates - U.S. Non-Pool - Other																			
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT		6,765	3	0	160	0	1,373	0	1,560	0	3,096	0	114	0	2,982	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other					6,765	3	0	160	0	1,373	0	1,560	0	3,096	0	114	0	2,982	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool					6,765	3	0	160	0	1,373	0	1,560	0	3,096	0	114	0	2,982	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					282,106	21,016	0	544,055	64,977	799,902	242,472	142,036	2,591	1,817,049	0	106,783	0	1,710,266	0
Authorized - Other U.S. Unaffiliated Insurers																			
06-1182357	22730	ALLIED WORLD INSURANCE COMPANY	NH		2	0	0	0	0	1	0	1	0	2	0	0	0	2	0
36-2661954	10103	AMERICAN AGRICULTURAL INSURANCE COMPANY	IN		29	0	0	20	0	12	3	13	0	49	0	13	0	36	0
06-1430254	10348	ARCH REINSURANCE COMPANY	DE		82	0	0	0	0	(5)	6	39	0	39	0	4	0	35	0
75-2344200	43460	ASPEN AMERICAN INSURANCE COMPANY	TX		2	0	0	0	0	1	0	1	0	2	0	0	0	2	0
51-0434766	20370	AXIS REINSURANCE COMPANY	NY		23	0	0	14	0	29	10	15	0	68	0	5	0	62	0
47-0574325	32603	BERKLEY INSURANCE COMPANY	DE		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13-3531373	10006	CERITY INSURANCE COMPANY	NY		0	0	0	10	0	4	1	0	0	15	0	0	0	15	0
31-0542366	10677	CINCINNATI INSURANCE COMPANY	OH		21	0	0	0	0	5	0	10	0	15	0	9	0	6	0
36-2114545	20443	CONTINENTAL CASUALTY COMPANY	IL		0	0	0	11	0	4	1	0	0	16	0	0	0	16	0
13-3176864	42714	DR INSURANCE COMPANY	KY		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
38-2145898	33499	DORINCO REINSURANCE COMPANY	MI		0	0	0	12	0	6	1	0	0	18	0	0	0	18	0
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI		0	0	0	32	0	17	3	0	0	51	0	0	0	51	0
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	IA		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
35-2293075	11551	ENDURANCE ASSURANCE CORPORATION	DE		3	0	0	0	0	(2)	0	1	0	(1)	0	0	0	(1)	0
25-6038677	26271	ERIE INSURANCE EXCHANGE	PA		0	0	0	40	0	23	2	0	0	65	0	0	0	65	0
22-2005057	26921	EVEREST REINSURANCE COMPANY	DE		359	0	0	(113)	0	232	71	203	0	393	0	135	0	258	0
13-2915260	34339	FARMERS GROUP PROP & CAS INS CO	RI		0	0	0	0	0	40	1	0	0	42	0	0	0	42	0
42-0245840	13897	FARMERS MUTUAL HAIL INSURANCE CO OF IOWA	IA		0	0	0	4	0	2	0	0	0	7	0	0	0	7	0
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE		450	0	0	96	0	698	65	100	0	958	0	0	0	958	0
13-5129825	22292	HANOVER INSURANCE COMPANY	NH		0	0	0	36	0	0	0	0	0	36	0	0	0	36	0
74-2195939	42374	HOUSTON CASUALTY COMPANY	TX		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA		1	0	0	140	0	75	11	0	0	227	0	0	0	226	0
23-0813860	14400	LITITZ MUTUAL INSURANCE CO	PA		0	0	0	2	0	0	0	0	0	2	0	0	0	2	0
06-1481194	10829	MARKEL GLOBAL REINSURANCE COMPANY	DE		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
62-0928337	31968	MERASTAR INSURANCE COMPANY	IL		0	0	0	2	0	0	0	0	0	2	0	0	0	2	0
04-1614490	19798	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	MA		0	0	0	16	0	8	1	0	0	25	0	0	0	25	0
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE		5	0	0	0	0	(3)	0	1	0	(1)	0	0	0	(2)	0
47-0355979	20087	NATIONAL INDEMNITY COMPANY	NE		0	0	0	0	0	13	0	0	0	13	0	0	0	13	0
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	OH		1	0	0	0	0	0	0	0	0	1	0	0	0	1	0
47-0698507	23680	ODYSSEY REINSURANCE COMPANY	CT		234	0	0	86	0	107	26	121	0	340	0	100	0	240	0
13-3031176	38636	PARTNER REINSURANCE CO OF THE US	NY		269	0	0	77	0	152	40	145	0	415	0	109	0	306	0
23-1641984	10219	QBE REINSURANCE CORPORATION	PA		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
52-1952955	10357	RENAISSANCE REINSURANCE US INC	MD		1	0	0	0	0	0	0	0	0	1	0	0	0	1	0
75-1444207	30058	SCOR REINSURANCE COMPANY	NY		2	0	0	0	0	(1)	0	0	0	0	0	0	0	0	0
13-2941133	10936	SENECA INSURANCE COMPANY	NY		0	0	0	12	0	4	1	0	0	17	0	0	0	17	0
13-2997499	38776	SIRIUSPOINT AMERICA INSURANCE COMPANY	NY		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13-2554270	11126	SOMPO AMERICA INSURANCE COMPANY	NY		0	0	0	12	0	5	1	0	0	18	0	0	0	18	0
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY		12	0	0	0	0	65	5	2	0	72	0	0	0	72	0
13-4032666	10945	TOKIO MARINE AMERICA INSURANCE COMPANY	NY		0	0	0	24	0	12	2	0	0	39	0	0	0	39	0
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	NY		251	2	0	301	0	192	58	145	0	698	0	88	0	610	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	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
13-1290712	20583	XL REINSURANCE AMERICA INC	NY		188	0	0	35	0	112	37	109	0	294	0	71	0	222	0
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	NY		0	0	0	18	0	11	1	0	0	30	0	0	0	30	0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers					1,936	3	0	887	0	1,821	348	906	0	3,965	0	537	0	3,429	0
Authorized - Pools - Voluntary Pools																			
AA-9995068	00000	CANADIAN AIRCRAFT INSURANCE GROUP	NY		0	0	0	40	0	27	5	0	0	72	0	0	0	72	0
1199999. Total Authorized - Pools - Voluntary Pools					0	0	0	40	0	27	5	0	0	72	0	0	0	72	0
Authorized - Other Non-U.S. Insurers																			
AA-1580015	00000	AIOI NISSAY DOWA INSURANCE COMPANY LTD	JPN		0	0	0	19	0	8	2	0	0	29	0	0	0	29	0
AA-3190010	00000	ANCON INSURANCE COMPANY SA	BMU		0	0	0	6	0	1	1	0	0	8	0	0	0	8	0
AA-1120337	00000	ASPEN INSURANCE UK LTD	GBR		(1)	0	0	0	0	(1)	0	0	0	(1)	0	0	0	(1)	0
AA-3191086	00000	ASTRO LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3194139	00000	AXIS SPECIALTY LTD	BMU		(1)	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1280025	00000	CODAN FORSIKRINGS	DNK		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3191098	00000	CREOLE INSURANCE COMPANY LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1340145	00000	GENERAL REINSURANCE AG	DEU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1340125	00000	HANNOVER RUCK SE	DEU		0	0	0	81	0	5	0	0	0	86	0	0	0	86	0
AA-1127084	00000	LLOYDS SYNDICATE 1084	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120105	00000	LLOYDS SYNDICATE 1110	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1127221	00000	LLOYDS SYNDICATE 1221	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120085	00000	LLOYDS SYNDICATE 1274	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1127301	00000	LLOYDS SYNDICATE 1301	GBR		0	0	0	1	0	0	0	0	0	2	0	0	0	2	0
AA-1127414	00000	LLOYDS SYNDICATE 1414	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120102	00000	LLOYDS SYNDICATE 1458	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120083	00000	LLOYDS SYNDICATE 1910	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120084	00000	LLOYDS SYNDICATE 1955	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1128001	00000	LLOYDS SYNDICATE 2001	GBR		(1)	0	0	1	0	0	0	0	0	2	0	0	0	2	0
AA-1128003	00000	LLOYDS SYNDICATE 2003	GBR		(1)	0	0	21	0	13	2	0	0	36	0	0	0	36	0
AA-1120071	00000	LLOYDS SYNDICATE 2007	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1123000	00000	LLOYDS SYNDICATE 2008	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1128010	00000	LLOYDS SYNDICATE 2010	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120158	00000	LLOYDS SYNDICATE 2014	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1128488	00000	LLOYDS SYNDICATE 2488	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1128623	00000	LLOYDS SYNDICATE 2623	GBR		(1)	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1128791	00000	LLOYDS SYNDICATE 2791	GBR		0	0	0	1	0	0	0	0	0	1	0	0	0	1	0
AA-1128987	00000	LLOYDS SYNDICATE 2987	GBR		(1)	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1129000	00000	LLOYDS SYNDICATE 3000	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126033	00000	LLOYDS SYNDICATE 33	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120241	00000	LLOYDS SYNDICATE 3500	GBR		0	0	0	1	0	0	0	0	0	1	0	0	0	1	0
AA-1126382	00000	LLOYDS SYNDICATE 382	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120075	00000	LLOYDS SYNDICATE 4020	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126435	00000	LLOYDS SYNDICATE 435	GBR		0	0	0	0	0	2	0	0	0	2	0	0	0	2	0
AA-1126004	00000	LLOYDS SYNDICATE 4444	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126006	00000	LLOYDS SYNDICATE 4472	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120090	00000	LLOYDS SYNDICATE 4711	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126510	00000	LLOYDS SYNDICATE 510	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126566	00000	LLOYDS SYNDICATE 566	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126609	00000	LLOYDS SYNDICATE 609	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126623	00000	LLOYDS SYNDICATE 623	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1126780	00000	LLOYDS SYNDICATE 780	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1840000	00000	MAPFRE RE COMPANIA DE REASEGUROS SA	ESP		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	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
AA-3190829	.00000	MARKEL BERMUDA LIMITED	BMU		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1580085	.00000	MITSUI SUMITOMO INSURANCE CO LTD	JPN		0	0	0	3	0	1	0	0	0	4	0	0	0	4	0
AA-1320205	.00000	MUTUELLE CENTRALE DE REASSURANCE	FRA		0	0	0	3	0	1	0	0	0	4	0	0	0	4	0
AA-1580070	.00000	NISSHIN FIRE & MARINE INSURANCE LTD	JPN		0	0	0	2	0	1	0	0	0	3	0	0	0	3	0
AA-3190686	.00000	PARTNER REINSURANCE COMPANY LTD	BMU		(2)	1	0	2	0	2	0	0	0	5	0	0	0	5	0
AA-1780078	.00000	PARTNER REINSURANCE EUROPE SE	IRL		0	0	0	6	0	3	1	0	0	9	0	0	0	9	0
AA-3190339	.00000	RENAISSANCE REINSURANCE LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1580110	.00000	SOMPO JAPAN INSURANCE INC	JPN		0	0	0	21	0	9	2	0	0	32	0	0	0	32	0
AA-1440105	.00000	SWEDISH CLUB	SWE		0	0	0	1	0	0	0	0	0	1	0	0	0	1	0
AA-3191097	.00000	WESTEL LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3190368	.00000	WOBURN INSURANCE LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1299999. Total Authorized - Other Non-U.S. Insurers					(10)	2	0	171	0	45	7	0	0	225	0	0	0	225	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)					284,032	21,022	0	545,153	64,978	801,795	242,832	142,942	2,591	1,821,312	0	107,320	0	1,713,992	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
Unauthorized - Other U.S. Unaffiliated Insurers																			
38-0315280	.18988	AUTO OWNERS INSURANCE COMPANY	MI		0	0	0	60	0	35	3	0	0	97	0	0	0	97	0
00-0000000	.12643	INS INSURANCE COMPANY	VT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
00-0000000	.10439	PENWALD INSURANCE COMPANY	VT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
00-0000000	.11792	SAMMARNICK INSURANCE CORPORATION	NY		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers					0	0	0	60	0	35	3	0	0	97	0	0	0	97	0
Unauthorized - Pools - Voluntary Pools																			
AA-9995068	.00000	CANADIAN AIRCRAFT INSURANCE GROUP	NY		0	0	0	221	0	189	(14)	0	0	395	0	0	0	395	0
2599999. Total Unauthorized - Pools - Voluntary Pools					0	0	0	221	0	189	(14)	0	0	395	0	0	0	395	0
Unauthorized - Other Non-U.S. Insurers																			
AA-1580015	.00000	AIOI NISSAY DOWA INSURANCE COMPANY LTD	JPN		0	0	0	0	0	19	2	0	0	21	0	0	0	21	0
AA-3191454	.00000	AXA XL REINSURANCE LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3191448	.00000	ADA RE LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3194128	.00000	ALLIED WORLD ASSURANCE COMPANY LTD	BMU		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3191298	.00000	ANTARES REINSURANCE COMPANY LIMITED	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3190522	.00000	ASHMONT INSURANCE COMPANY LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1460025	.00000	BALOISE INSURANCE LTD	CHE		159	0	0	28	0	158	13	11	0	210	0	0	0	210	0
AA-1340075	.00000	BALOISE SACHVERSICHERUNG AG DEUTSCHLAND	DEU		14	0	0	0	0	5	0	0	0	5	0	0	0	5	0
AA-1320142	.00000	CCR RE	FRA		29	0	0	0	0	7	1	14	0	21	0	14	0	7	0
AA-1780116	.00000	CHAUCER INSURANCE COMPANY DAC	IRL		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1560196	.00000	CHUBB INSURANCE COMPANY OF CANADA	CAN		30	0	0	0	0	6	1	14	0	22	0	15	0	7	0
AA-3190770	.00000	CHUBB TEMPEST REINSURANCE LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3191435	.00000	CONDUIT REINSURANCE LIMITED	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1120191	.00000	CONVEX INSURANCE UK LTD	GBR		0	0	0	0	0	0	0	0	0	1	0	0	0	1	0
AA-3191400	.00000	CONVEX RE LIMITED	BMU		0	0	0	1	0	0	0	0	0	1	0	0	0	1	0
AA-3190586	.00000	COVENTRY ASSURANCE LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1340240	.00000	ERGO VERSICHERUNG AG	DEU		637	0	0	233	0	353	14	10	0	610	0	0	0	610	0
AA-3194130	.00000	ENDURANCE SPECIALTY INSURANCE LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1124129	.00000	ENDURANCE WORLDWIDE INS LTD	GBR		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1340097	.00000	GOTHAER ALLGEMEINE VERSICHERUNG AG	DEU		180	33	0	94	0	117	10	14	0	269	0	0	0	269	0
AA-3191190	.00000	HAMILTON RE LIMITED	BMU		36	0	0	0	0	9	1	17	0	26	0	17	0	9	0
AA-3190060	.00000	HANNOVER RE (BERMUDA) LTD	BMU		1	0	0	1	0	0	0	0	0	2	0	0	0	2	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	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
AA-3190875	.00000	HISCOX INSURANCE COMPANY (BERMUDA) LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3191239	.00000	LUMEN RE LIMITED	BMU		0	0	0	1	0	1	0	0	0	2	0	0	0	2	0
AA-1320131	.00000	MMA IARD SA	FRA		4	0	0	0	0	7	0	0	0	7	0	0	0	7	0
AA-1460019	.00000	MS AMLIN AG	CHE		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1240057	.00000	MS AMLIN INSURANCE SE	BEL		0	2	0	464	0	0	0	0	0	466	0	0	0	466	0
AA-1580085	.00000	MITSUI SUMITOMO INSURANCE CO LTD	JPN		0	0	0	1	0	0	0	0	0	1	0	0	0	1	0
AA-1560600	.00000	MUNICH REINSURANCE COMPANY OF CANADA	CAN		85	0	0	1	0	96	21	23	0	141	0	0	0	141	0
AA-1560247	.00000	NORTHBRIDGE GENERAL INSURANCE CORP	CAN		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1780078	.00000	PARTNER REINSURANCE EUROPE SE	IRL		0	0	0	(18)	0	0	0	0	0	(17)	0	0	0	(17)	0
AA-1374105	.00000	RECEM SA OF LUXEMBOURG	LUX		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1560745	.00000	SCOR CANADA REINSURANCE CO	CAN		359	0	0	58	0	166	42	189	0	454	0	153	0	301	0
AA-1320158	.00000	SCOR S.E.	FRA		1	0	0	0	0	0	0	0	0	1	0	0	0	1	0
AA-3770273	.00000	SAFE TRUCKING INSURANCE LTD	CYM		0	0	0	0	0	(640)	(175)	0	0	(814)	0	0	0	(814)	0
AA-3191321	.00000	SIRIUSPOINT BERMUDA INSURANCE CO LTD	BMU		0	0	0	0	0	0	0	0	0	1	0	0	0	1	0
AA-1580110	.00000	SOMPO JAPAN INSURANCE INC	JPN		32	0	0	1	0	9	1	16	0	27	0	16	0	11	0
AA-1460125	.00000	SWISS MOBILIAR INSURANCE COMPANY	CHE		7	0	0	0	0	3	0	0	0	3	0	0	0	3	0
AA-1460146	.00000	SWISS REINSURANCE COMPANY LIMITED	CHE		(4)	0	0	44	0	0	0	0	0	44	0	0	0	44	0
AA-3191432	.00000	VANTAGE RISK LTD	BMU		0	0	0	1	0	0	0	0	0	2	0	0	0	2	0
AA-3190368	.00000	WOBURN INSURANCE LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-3191315	.00000	XL BERMUDA LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
AA-1780072	.00000	XL RE EUROPE SE	IRL		2	0	0	0	0	0	0	0	0	1	0	0	0	1	0
2699999. Total Unauthorized - Other Non-U.S. Insurers					1,573	38	0	912	0	317	(71)	309	0	1,505	0	215	0	1,291	0
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)					1,573	38	0	1,192	0	541	(82)	309	0	1,998	0	215	0	1,783	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
Certified - Other Non-U.S. Insurers																			
CR-3194126	.00000	ARCH REINSURANCE LTD	BMU		0	2	0	6	0	(2)	0	0	0	6	0	0	0	6	0
CR-3194122	.00000	DAVINCI REINSURANCE LTD	BMU		0	0	0	1	0	1	0	0	0	2	0	0	0	2	0
CR-3194130	.00000	ENDURANCE SPECIALTY INSURANCE LTD	BMU		2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
CR-3191289	.00000	FIDELIS INSURANCE BERMUDA LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
CR-1340125	.00000	HANNOVER RUCK SE	DEU		(2)	0	0	28	0	56	13	0	0	97	0	0	0	97	0
CR-3190875	.00000	HISCOX INSURANCE COMPANY (BERMUDA) LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
CR-3190339	.00000	RENAISSANCE REINSURANCE LTD	BMU		0	2	0	6	0	3	0	0	0	11	0	0	0	11	0
CR-1460023	.00000	RENAISSANCERE EUROPE AG	CHE		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
CR-1460146	.00000	SWISS REINSURANCE COMPANY LIMITED	CHE		0	0	0	0	0	38	8	0	0	46	0	0	0	46	0
CR-3191315	.00000	XL BERMUDA LTD	BMU		0	0	0	0	0	0	0	0	0	1	0	0	0	1	0
CR-3191315	.00000	XL BERMUDA LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4099999. Total Certified - Other Non-U.S. Insurers					(1)	5	0	42	0	96	21	0	0	164	0	0	0	164	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)					(1)	5	0	42	0	96	21	0	0	164	0	0	0	164	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
Reciprocal Jurisdiction - Other Non-U.S. Insurers																			
RJ-3191454	.00000	AXA XL REINSURANCE LTD	BMU		4	0	0	0	0	1	0	0	0	1	0	0	0	1	0
RJ-3194126	.00000	ARCH REINSURANCE LTD	BMU		132	0	0	0	0	30	3	61	0	94	0	61	0	33	0
RJ-3191352	.00000	ASCOT BERMUDA LIMITED	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

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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	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
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		
RJ-3194168 ..	.00000 .	ASPEN BERMUDA LIMITED	BMU		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
RJ-3191435 ..	.00000 .	CONDUIT REINSURANCE LIMITED	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
RJ-1120191 ..	.00000 .	CONVEX INSURANCE UK LTD	GBR		15	0	0	0	0	3	0	6	0	10	0	6	0	4	0
RJ-3191400 ..	.00000 .	CONVEX RE LIMITED	BMU		15	0	0	0	0	4	0	6	0	11	0	6	0	4	0
RJ-3194122 ..	.00000 .	DAVINCI REINSURANCE LTD	BMU		6	0	0	0	0	0	0	2	0	3	0	2	0	1	0
RJ-3194130 ..	.00000 .	ENDURANCE SPECIALTY INSURANCE LTD	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
RJ-3191289 ..	.00000 .	FIDELIS INSURANCE BERMUDA LTD	BMU		5	0	0	0	0	0	0	3	0	3	0	3	0	0	0
RJ-3191437 ..	.00000 .	GROUP ARK INSURANCE LIMITED	BMU		6	0	0	0	0	0	0	2	0	2	0	2	0	0	0
RJ-1340125 ..	.00000 .	HANNOVER RUCK SE	DEU		630	0	0	0	0	215	53	325	0	594	0	269	0	325	0
RJ-3190875 ..	.00000 .	HISCOX INSURANCE COMPANY (BERMUDA) LTD	BMU		13	0	0	0	0	1	0	5	0	6	0	5	0	1	0
RJ-3190871 ..	.00000 .	LANCASHIRE INSURANCE COMPANY LIMITED	BMU		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
RJ-1127084 ..	.00000 .	LLOYDS SYNDICATE 1084	GBR		15	0	0	0	0	3	0	6	0	9	0	6	0	3	0
RJ-1127183 ..	.00000 .	LLOYDS SYNDICATE 1183	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
RJ-1127200 ..	.00000 .	LLOYDS SYNDICATE 1200	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
RJ-1120085 ..	.00000 .	LLOYDS SYNDICATE 1274	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
RJ-1127414 ..	.00000 .	LLOYDS SYNDICATE 1414	GBR		3	0	0	0	0	0	0	1	0	1	0	1	0	0	0
RJ-1120157 ..	.00000 .	LLOYDS SYNDICATE 1729	GBR		3	0	0	0	0	1	0	2	0	3	0	2	0	1	0
RJ-1120171 ..	.00000 .	LLOYDS SYNDICATE 1856	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
RJ-1120096 ..	.00000 .	LLOYDS SYNDICATE 1880	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
RJ-1120083 ..	.00000 .	LLOYDS SYNDICATE 1910	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
RJ-1120084 ..	.00000 .	LLOYDS SYNDICATE 1955	GBR		2	0	0	0	0	0	0	0	0	1	0	0	0	1	0
RJ-1128001 ..	.00000 .	LLOYDS SYNDICATE 2001	GBR		27	0	0	0	0	5	0	12	0	18	0	12	0	6	0
RJ-1128010 ..	.00000 .	LLOYDS SYNDICATE 2010	GBR		47	0	0	0	0	10	1	22	0	34	0	22	0	11	0
RJ-1120152 ..	.00000 .	LLOYDS SYNDICATE 2357	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
RJ-1128623 ..	.00000 .	LLOYDS SYNDICATE 2623	GBR		10	0	0	0	0	0	0	5	0	5	0	5	0	0	0
RJ-1128791 ..	.00000 .	LLOYDS SYNDICATE 2791	GBR		13	0	0	0	0	3	0	6	0	9	0	6	0	3	0
RJ-1128987 ..	.00000 .	LLOYDS SYNDICATE 2987	GBR		10	0	0	0	0	0	0	4	0	4	0	4	0	0	0
RJ-1126033 ..	.00000 .	LLOYDS SYNDICATE 33	GBR		29	0	0	0	0	4	0	13	0	17	0	13	0	4	0
RJ-1126005 ..	.00000 .	LLOYDS SYNDICATE 4000	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
RJ-1120075 ..	.00000 .	LLOYDS SYNDICATE 4020	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
RJ-1120086 ..	.00000 .	LLOYDS SYNDICATE 4141	GBR		9	0	0	0	0	2	0	4	0	7	0	4	0	2	0
RJ-1126435 ..	.00000 .	LLOYDS SYNDICATE 435	GBR		15	0	0	0	0	2	0	7	0	9	0	7	0	2	0
RJ-1126004 ..	.00000 .	LLOYDS SYNDICATE 4444	GBR		8	0	0	0	0	0	0	3	0	4	0	3	0	1	0
RJ-1126006 ..	.00000 .	LLOYDS SYNDICATE 4472	GBR		2	0	0	0	0	0	0	1	0	1	0	1	0	0	0
RJ-1120090 ..	.00000 .	LLOYDS SYNDICATE 4711	GBR		49	0	0	0	0	9	1	23	0	33	0	23	0	10	0
RJ-1126510 ..	.00000 .	LLOYDS SYNDICATE 510	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
RJ-1126566 ..	.00000 .	LLOYDS SYNDICATE 566	GBR		5	0	0	0	0	0	0	2	0	2	0	2	0	0	0
RJ-1126609 ..	.00000 .	LLOYDS SYNDICATE 609	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
RJ-1126623 ..	.00000 .	LLOYDS SYNDICATE 623	GBR		4	0	0	0	0	0	0	2	0	2	0	2	0	0	0
RJ-1126727 ..	.00000 .	LLOYDS SYNDICATE 727	GBR		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
RJ-3191239 ..	.00000 .	LUMEN RE LIMITED	BMU		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
RJ-1460019 ..	.00000 .	MS AMLIN AG	CHE		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
RJ-1840000 ..	.00000 .	MAPFRE RE COMPANIA DE REASEGUROS SA	ESP		2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
RJ-3190686 ..	.00000 .	PARTNER REINSURANCE COMPANY LTD	BMU		26	0	0	0	0	0	0	11	0	11	0	11	0	0	0
RJ-3190339 ..	.00000 .	RENAISSANCE REINSURANCE LTD	BMU		21	0	0	0	0	4	0	9	0	14	0	9	0	5	0
RJ-1460023 ..	.00000 .	RENAISSANCERE EUROPE AG	CHE		2	0	0	0	0	1	0	0	0	1	0	0	0	1	0
RJ-1460146 ..	.00000 .	SWISS REINSURANCE COMPANY LIMITED	CHE		660	0	0	0	0	192	39	322	0	553	0	288	0	265	0
RJ-3191388 ..	.00000 .	VERMEER REINSURANCE LTD	BMU		1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5499999. Total Reciprocal Jurisdiction - Other Non-U.S. Insurers					1,794	0	0	1	0	493	99	869	0	1,462	0	776	0	686	0

SCHEDULE F - PART 3

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

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Com-pany 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 Commis-sions	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
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)					1,794	0	0	1	0	493	99	869	0	1,462	0	776	0	686	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)					287,397	21,065	0	546,387	64,978	802,924	242,870	144,121	2,591	1,824,935	0	108,311	0	1,716,625	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					287,397	21,065	0	546,387	64,978	802,924	242,870	144,121	2,591	1,824,935	0	108,311	0	1,716,625	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	106,669	1,707,284	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling		0	0	XXX	0	106,669	1,707,284	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized - Affiliates - U.S. Non-Pool - Other																	
06-0566050 ..	TRAVELERS INDEMNITY COMPANY	0	0		0	114	2,982	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		0	0	XXX	0	114	2,982	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999. Total Authorized - Affiliates - U.S. Non-Pool		0	0	XXX	0	114	2,982	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	106,783	1,710,266	0	0	0	0	0	0	0	XXX	0	0
Authorized - Other U.S. Unaffiliated Insurers																	
06-1182357 ..	ALLIED WORLD INSURANCE COMPANY	0	0		0	0	2	0	2	2	0	2	0	2	3	0	0
36-2661954 ..	AMERICAN AGRICULTURAL INSURANCE COMPANY	0	0		0	13	36	0	49	58	13	45	0	45	3	0	1
06-1430254 ..	ARCH REINSURANCE COMPANY	0	0		0	4	35	0	39	47	4	43	0	43	2	0	1
75-2344200 ..	ASPEN AMERICAN INSURANCE COMPANY	0	0		0	0	2	0	2	2	0	2	0	2	3	0	0
51-0434766 ..	AXIS REINSURANCE COMPANY	0	0		0	5	62	0	68	81	5	76	0	76	3	0	2
47-0574325 ..	BERKLEY INSURANCE COMPANY	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
13-3531373 ..	CERITY INSURANCE COMPANY	0	0		0	0	15	3	12	15	0	15	0	15	4	0	0
31-0542366 ..	CINCINNATI INSURANCE COMPANY	0	0		0	9	6	0	15	18	9	9	0	9	2	0	0
36-2114545 ..	CONTINENTAL CASUALTY COMPANY	0	0		0	0	16	0	16	20	0	20	0	20	3	0	1
13-3176864 ..	DR INSURANCE COMPANY	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
38-2145898 ..	DORINCO REINSURANCE COMPANY	0	0		0	0	18	0	18	22	0	22	0	22	3	0	1
39-0264050 ..	EMPLOYERS INSURANCE COMPANY OF WAUSAU	0	0		0	0	51	0	51	62	0	62	0	62	3	0	2
42-0234980 ..	EMPLOYERS MUTUAL CASUALTY COMPANY	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
35-2293075 ..	ENDURANCE ASSURANCE CORPORATION	0	0		0	(1)	0	0	0	0	0	0	0	0	2	0	0
25-6038677 ..	ERIE INSURANCE EXCHANGE	0	0		0	0	65	0	65	78	0	78	0	78	2	0	2
22-2005057 ..	EVEREST REINSURANCE COMPANY	0	0		0	135	258	0	393	472	135	336	0	336	2	0	7
13-2915260 ..	FARMERS GROUP PROP & CAS INS CO	0	0		0	0	42	0	42	50	0	50	0	50	3	0	1
42-0245840 ..	FARMERS MUTUAL HAIL INSURANCE CO OF IOWA	0	0		0	0	7	0	7	8	0	8	0	8	4	0	0
13-2673100 ..	GENERAL REINSURANCE CORPORATION	0	0		0	0	958	192	767	920	0	920	0	920	1	0	15
13-5129825 ..	HANOVER INSURANCE COMPANY	0	0		0	0	36	0	36	43	0	43	0	43	3	0	1
74-2195939 ..	HOUSTON CASUALTY COMPANY	0	0		0	0	0	0	0	0	0	0	0	0	1	0	0
04-1543470 ..	LIBERTY MUTUAL INSURANCE COMPANY	0	0		0	0	226	0	227	272	0	272	0	272	3	0	8
23-0813860 ..	LITITZ MUTUAL INSURANCE CO	0	0		0	0	2	0	2	2	0	2	0	2	3	0	0
06-1481194 ..	MARKEL GLOBAL REINSURANCE COMPANY	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
62-0928337 ..	MERASTAR INSURANCE COMPANY	0	0		0	0	2	0	2	2	0	2	0	2	4	0	0
04-1614490 ..	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	0	0		0	0	25	0	25	30	0	30	0	30	3	0	1
13-4924125 ..	MUNICH REINSURANCE AMERICA INC	0	0		0	(1)	0	0	0	0	0	0	0	0	2	0	0
47-0355979 ..	NATIONAL INDEMNITY COMPANY	0	0		0	0	13	0	13	16	0	16	0	16	1	0	0
31-4177100 ..	NATIONWIDE MUTUAL INSURANCE COMPANY	0	0		0	0	1	0	1	1	0	1	0	1	3	0	0
47-0698507 ..	ODYSSEY REINSURANCE COMPANY	0	0		0	100	240	0	340	408	100	308	0	308	2	0	6
13-3031176 ..	PARTNER REINSURANCE CO OF THE US	0	0		0	109	306	0	415	498	109	389	0	389	2	0	8
23-1641984 ..	QBE REINSURANCE CORPORATION	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0

SCHEDULE F - PART 3 (Continued)

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

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)
52-1952955 ..	RENAISSANCE REINSURANCE US INC	0	0		0	0	1	0	1	1	0	1	0	1	2	0	0
75-1444207 ..	SCOR REINSURANCE COMPANY	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
13-2941133 ..	SENECA INSURANCE COMPANY	0	0		0	0	17	0	17	21	0	21	0	21	3	0	1
13-2997499 ..	SIRIUSPOINT AMERICA INSURANCE COMPANY	0	0		0	0	0	0	0	0	0	0	0	0	4	0	0
13-2554270 ..	SOMPO AMERICA INSURANCE COMPANY	0	0		0	0	18	0	18	21	0	21	0	21	2	0	0
13-1675535 ..	SWISS REINSURANCE AMERICA CORPORATION	0	0		0	0	72	0	72	87	0	87	0	87	2	0	2
13-4032666 ..	TOKIO MARINE AMERICA INSURANCE COMPANY	0	0		0	0	39	0	39	46	0	46	0	46	1	0	1
13-5616275 ..	TRANSATLANTIC REINSURANCE COMPANY	0	0		0	88	610	0	698	838	88	750	0	750	1	0	12
13-1290712 ..	XL REINSURANCE AMERICA INC	0	0		0	71	222	0	294	352	71	281	0	281	2	0	6
36-4233459 ..	ZURICH AMERICAN INSURANCE COMPANY	0	0		0	0	30	0	30	36	0	36	0	36	2	0	1
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		0	0	XXX	0	533	3,432	195	3,774	4,528	536	3,992	0	3,992	XXX	0	80
Authorized - Pools - Voluntary Pools																	
AA-9995068 ..	CANADIAN AIRCRAFT INSURANCE GROUP	0	0		0	0	72	0	72	87	0	87	0	87	3	0	2
1199999. Total Authorized - Pools - Voluntary Pools		0	0	XXX	0	0	72	0	72	87	0	87	0	87	XXX	0	2
Authorized - Other Non-U.S. Insurers																	
AA-1580015 ..	AIOI NISSAY DOWA INSURANCE COMPANY LTD	0	0		0	0	29	0	29	35	0	35	0	35	2	0	1
AA-3190010 ..	ANCON INSURANCE COMPANY SA	0	0		0	0	8	0	8	10	0	10	0	10	6	0	1
AA-1120337 ..	ASPEN INSURANCE UK LTD	0	0		0	(1)	0	0	0	0	0	0	0	0	3	0	0
AA-3191086 ..	ASTRO LTD	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3194139 ..	AXIS SPECIALTY LTD	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1280025 ..	CODAN FORSIKRINGS	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3191098 ..	CREOLE INSURANCE COMPANY LTD	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1340145 ..	GENERAL REINSURANCE AG	0	0		0	0	0	0	0	0	0	0	0	0	1	0	0
AA-1340125 ..	HANNOVER RUCK SE	0	0		0	0	86	0	86	103	0	103	0	103	2	0	2
AA-1127084 ..	LLOYDS SYNDICATE 1084	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1120105 ..	LLOYDS SYNDICATE 1110	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1127221 ..	LLOYDS SYNDICATE 1221	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1120085 ..	LLOYDS SYNDICATE 1274	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1127301 ..	LLOYDS SYNDICATE 1301	0	0		0	0	2	0	2	2	0	2	0	2	2	0	0
AA-1127414 ..	LLOYDS SYNDICATE 1414	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1120102 ..	LLOYDS SYNDICATE 1458	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1120083 ..	LLOYDS SYNDICATE 1910	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1120084 ..	LLOYDS SYNDICATE 1955	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1128001 ..	LLOYDS SYNDICATE 2001	0	0		0	0	2	0	2	2	0	2	0	2	2	0	0
AA-1128003 ..	LLOYDS SYNDICATE 2003	0	0		0	0	36	7	29	35	0	35	0	35	2	0	1
AA-1120071 ..	LLOYDS SYNDICATE 2007	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1123000 ..	LLOYDS SYNDICATE 2008	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1128010 ..	LLOYDS SYNDICATE 2010	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1120158 ..	LLOYDS SYNDICATE 2014	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1128488 ..	LLOYDS SYNDICATE 2488	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1128623 ..	LLOYDS SYNDICATE 2623	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1128791 ..	LLOYDS SYNDICATE 2791	0	0		0	0	1	0	1	1	0	1	0	1	2	0	0
AA-1128987 ..	LLOYDS SYNDICATE 2987	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0

SCHEDULE F - PART 3 (Continued)

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

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)
AA-1129000 ..	LLOYDS SYNDICATE 3000	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1126033 ..	LLOYDS SYNDICATE 33	0	0		0	0	0	0	0	1	0	1	0	1	2	0	0
AA-1120241 ..	LLOYDS SYNDICATE 3500	0	0		0	0	1	0	1	1	0	1	0	1	2	0	0
AA-1126382 ..	LLOYDS SYNDICATE 382	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1120075 ..	LLOYDS SYNDICATE 4020	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1126435 ..	LLOYDS SYNDICATE 435	0	0		0	0	2	0	2	2	0	2	0	2	2	0	0
AA-1126004 ..	LLOYDS SYNDICATE 4444	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1126006 ..	LLOYDS SYNDICATE 4472	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1120090 ..	LLOYDS SYNDICATE 4711	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1126510 ..	LLOYDS SYNDICATE 510	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1126566 ..	LLOYDS SYNDICATE 566	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1126609 ..	LLOYDS SYNDICATE 609	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1126623 ..	LLOYDS SYNDICATE 623	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1126780 ..	LLOYDS SYNDICATE 780	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1840000 ..	MAPFRE RE COMPANIA DE REASEGUROS SA	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-3190829 ..	MARKEL BERMUDA LIMITED	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1580085 ..	MITSUI SUMITOMO INSURANCE CO LTD	0	0		0	0	4	0	4	5	0	5	0	5	2	0	0
AA-1320205 ..	MUTUELLE CENTRALE DE REASSURANCE	0	0		0	0	4	0	4	4	0	4	0	4	6	0	1
AA-1580070 ..	NISSHIN FIRE & MARINE INSURANCE LTD	0	0		0	0	3	0	3	4	0	4	0	4	6	0	0
AA-3190686 ..	PARTNER REINSURANCE COMPANY LTD	0	0		0	0	5	0	5	6	0	5	0	5	2	0	0
AA-1780078 ..	PARTNER REINSURANCE EUROPE SE	0	0		0	0	9	0	9	11	0	11	0	11	2	0	0
AA-3190339 ..	RENAISSANCE REINSURANCE LTD	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1580110 ..	SOMPO JAPAN INSURANCE INC	0	0		0	0	32	0	32	38	0	38	0	38	2	0	1
AA-1440105 ..	SWEDISH CLUB	0	0		0	0	1	0	1	2	0	2	0	2	4	0	0
AA-3191097 ..	WESTEL LTD	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3190368 ..	WOBURN INSURANCE LTD	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
1299999. Total Authorized - Other Non-U.S. Insurers		0	0	XXX	0	(1)	226	8	219	263	0	262	0	262	XXX	0	7
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		0	0	XXX	0	107,315	1,713,997	202	4,065	4,878	536	4,341	0	4,341	XXX	0	90
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
Unauthorized - Other U.S. Unaffiliated Insurers																	
38-0315280 ..	AUTO OWNERS INSURANCE COMPANY	0	0		0	0	97	97	0	0	0	0	0	0	2	0	0
00-0000000 ..	INS INSURANCE COMPANY	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
00-0000000 ..	PENWALD INSURANCE COMPANY	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
00-0000000 ..	SAMMARNICK INSURANCE CORPORATION	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		0	0	XXX	0	0	97	97	0	0	0	0	0	0	XXX	0	0
Unauthorized - Pools - Voluntary Pools																	
AA-9995068 ..	CANADIAN AIRCRAFT INSURANCE GROUP	0	0		0	0	395	395	0	0	0	0	0	0	3	0	0
2599999. Total Unauthorized - Pools - Voluntary Pools		0	0	XXX	0	0	395	395	0	0	0	0	0	0	XXX	0	0
Unauthorized - Other Non-U.S. Insurers																	
AA-1580015 ..	AIOI NISSAY DOWA INSURANCE COMPANY LTD	0	0		0	0	21	21	0	0	0	0	0	0	2	0	0

SCHEDULE F - PART 3 (Continued)

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

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)
AA-3191454 ..	AXA XL REINSURANCE LTD	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-3191448 ..	ADA RE LTD	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3194128 ..	ALLIED WORLD ASSURANCE COMPANY LTD	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-3191298 ..	ANTARES REINSURANCE COMPANY LIMITED	0	0		0	0	0	0	0	0	0	0	0	0	4	0	0
AA-3190522 ..	ASHMONT INSURANCE COMPANY LTD	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1460025 ..	BALOISE INSURANCE LTD	0	0		0	0	210	210	0	0	0	0	0	0	3	0	0
AA-1340075 ..	BALOISE SACHVERSICHERUNG AG DEUTSCHLAND	0	0		0	0	5	5	0	0	0	0	0	0	3	0	0
AA-1320142 ..	CCR RE	0	0		0	14	7	7	14	16	14	3	0	3	3	0	0
AA-1780116 ..	CHAUCER INSURANCE COMPANY DAC	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1560196 ..	CHUBB INSURANCE COMPANY OF CANADA	0	0		0	15	7	7	15	17	15	3	0	3	1	0	0
AA-3190770 ..	CHUBB TEMPEST REINSURANCE LTD	0	0		0	0	0	0	0	0	0	0	0	0	1	0	0
AA-3191435 ..	CONDUIT REINSURANCE LIMITED	0	0		0	0	0	0	0	0	0	0	0	0	4	0	0
AA-1120191 ..	CONVEX INSURANCE UK LTD	0	0		0	0	1	1	0	0	0	0	0	0	3	0	0
AA-3191400 ..	CONVEX RE LIMITED	0	0		0	0	1	1	0	0	0	0	0	0	3	0	0
AA-3190586 ..	COVENTRY ASSURANCE LTD	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1340240 ..	ERGO VERSICHERUNG AG	0	0		0	0	610	610	0	0	0	0	0	0	2	0	0
AA-3194130 ..	ENDURANCE SPECIALTY INSURANCE LTD	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1124129 ..	ENDURANCE WORLDWIDE INS LTD	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1340097 ..	GOTHAER ALLGEMEINE VERSICHERUNG AG	0	0		0	0	269	269	0	0	0	0	0	0	3	0	0
AA-3191190 ..	HAMILTON RE LIMITED	0	0		0	17	9	9	17	20	17	3	0	3	3	0	0
AA-3190060 ..	HANNOVER RE (BERMUDA) LTD	0	0		0	0	2	2	0	0	0	0	0	0	2	0	0
AA-3190875 ..	HISCOX INSURANCE COMPANY (BERMUDA) LTD	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-3191239 ..	LUMEN RE LIMITED	0	0		0	0	2	2	0	0	0	0	0	0	3	0	0
AA-1320131 ..	MMA IARD SA	0	0		0	0	7	7	0	0	0	0	0	0	2	0	0
AA-1460019 ..	MS AMLIN AG	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1240057 ..	MS AMLIN INSURANCE SE	0	1,396	0001	0	466	0	0	466	560	0	560	560	0	3	16	0
AA-1580085 ..	MITSUI SUMITOMO INSURANCE CO LTD	0	0		0	0	1	1	0	0	0	0	0	0	2	0	0
AA-1560600 ..	MUNICH REINSURANCE COMPANY OF CANADA	0	0		0	0	141	141	0	0	0	0	0	0	2	0	0
AA-1560247 ..	NORTHBRIDGE GENERAL INSURANCE CORP	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
AA-1780078 ..	PARTNER REINSURANCE EUROPE SE	0	0		0	(17)	0	0	0	0	0	0	0	0	2	0	0
AA-1374105 ..	RECEM SA OF LUXEMBOURG	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-1560745 ..	SCOR CANADA REINSURANCE CO	0	0		0	153	301	301	153	184	153	31	0	31	3	0	1
AA-1320158 ..	SCOR S.E.	0	0		0	0	1	1	0	0	0	0	0	0	3	0	0
AA-3770273 ..	SAFE TRUCKING INSURANCE LTD	0	0		0	(814)	0	0	0	0	0	0	0	0	6	0	0
AA-3191321 ..	SIRIUSPOINT BERMUDA INSURANCE CO LTD	0	0		0	0	1	1	0	0	0	0	0	0	4	0	0
AA-1580110 ..	SOMPO JAPAN INSURANCE INC	0	0		0	16	11	11	16	19	16	3	0	3	2	0	0
AA-1460125 ..	SWISS MOBILIAR INSURANCE COMPANY	0	0		0	0	3	3	0	0	0	0	0	0	6	0	0
AA-1460146 ..	SWISS REINSURANCE COMPANY LIMITED	0	0		0	0	44	44	0	0	0	0	0	0	2	0	0
AA-3191432 ..	VANTAGE RISK LTD	0	0		0	0	2	2	0	0	0	0	0	0	4	0	0
AA-3190368 ..	WOBURN INSURANCE LTD	0	0		0	0	0	0	0	0	0	0	0	0	6	0	0
AA-3191315 ..	XL BERMUDA LTD	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
AA-1780072 ..	XL RE EUROPE SE	0	0		0	0	1	1	0	0	0	0	0	0	2	0	0

SCHEDULE F - PART 3 (Continued)

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

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)
2699999. Total Unauthorized - Other Non-U.S. Insurers		0	1,396	XXX	0	(152)	1,657	1,657	681	817	215	603	560	43	XXX	16	1
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		0	1,396	XXX	0	(152)	2,150	2,150	681	817	215	603	560	43	XXX	16	1
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
Certified - Other Non-U.S. Insurers																	
CR-3194126 ..	ARCH REINSURANCE LTD	0	0		0	0	6	6	0	0	0	0	0	0	2	0	0
CR-3194122 ..	DAVINCI REINSURANCE LTD	1	0		0	1	1	0	2	3	0	3	1	2	3	0	0
CR-3194130 ..	ENDURANCE SPECIALTY INSURANCE LTD	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
CR-3191289 ..	FIDELIS INSURANCE BERMUDA LTD	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
CR-1340125 ..	HANNOVER RUCK SE	10	0		0	10	87	0	97	117	0	116	10	107	2	0	2
CR-3190875 ..	HISCOX INSURANCE COMPANY (BERMUDA) LTD	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
CR-3190339 ..	RENAISSANCE REINSURANCE LTD	2	0		0	2	9	0	11	14	0	14	2	11	2	0	0
CR-1460023 ..	RENAISSANCERE EUROPE AG	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
CR-1460146 ..	SWISS REINSURANCE COMPANY LIMITED	0	0		0	0	46	46	0	0	0	0	0	0	2	0	0
CR-3191315 ..	XL BERMUDA LTD	0	0		0	0	1	1	0	0	0	0	0	0	2	0	0
CR-3191315 ..	XL BERMUDA LTD	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
4099999. Total Certified - Other Non-U.S. Insurers		13	0	XXX	0	13	151	53	111	133	0	133	13	120	XXX	0	3
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		13	0	XXX	0	13	151	53	111	133	0	133	13	120	XXX	0	3
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
Reciprocal Jurisdiction - Other Non-U.S. Insurers																	
RJ-3191454 ..	AXA XL REINSURANCE LTD	0	0		0	0	1	0	1	1	0	1	0	1	2	0	0
RJ-3194126 ..	ARCH REINSURANCE LTD	0	0		0	61	33	0	94	113	61	52	0	52	2	0	1
RJ-3191352 ..	ASCOT BERMUDA LIMITED	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
RJ-3194168 ..	ASPEN BERMUDA LIMITED	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
RJ-3191435 ..	CONDUIT REINSURANCE LIMITED	0	0		0	0	0	0	0	0	0	0	0	0	4	0	0
RJ-1120191 ..	CONVEX INSURANCE UK LTD	0	0		0	6	4	0	10	12	6	6	0	6	3	0	0
RJ-3191400 ..	CONVEX RE LIMITED	0	0		0	6	4	0	11	13	6	6	0	6	3	0	0
RJ-3194122 ..	DAVINCI REINSURANCE LTD	0	0		0	2	1	0	3	4	2	1	0	1	3	0	0
RJ-3194130 ..	ENDURANCE SPECIALTY INSURANCE LTD	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
RJ-3191289 ..	FIDELIS INSURANCE BERMUDA LTD	0	0		0	3	0	0	3	3	3	1	0	1	3	0	0
RJ-3191437 ..	GROUP ARK INSURANCE LIMITED	0	0		0	2	0	0	2	2	2	0	0	0	3	0	0
RJ-1340125 ..	HANNOVER RUCK SE	0	0		0	269	325	0	594	713	269	444	0	444	2	0	9
RJ-3190875 ..	HISCOX INSURANCE COMPANY (BERMUDA) LTD	0	0		0	5	1	0	6	8	5	3	0	3	3	0	0
RJ-3190871 ..	LANCASHIRE INSURANCE COMPANY LIMITED	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
RJ-1127084 ..	LLOYDS SYNDICATE 1084	0	0		0	6	3	0	9	11	6	5	0	5	2	0	0
RJ-1127183 ..	LLOYDS SYNDICATE 1183	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
RJ-1127200 ..	LLOYDS SYNDICATE 1200	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0

SCHEDULE F - PART 3 (Continued)

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

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)
RJ-1120085 ..	LLOYDS SYNDICATE 1274	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
RJ-1127414 ..	LLOYDS SYNDICATE 1414	0	0		0	1	0	0	1	2	1	0	0	0	2	0	0
RJ-1120157 ..	LLOYDS SYNDICATE 1729	0	0		0	2	1	0	3	3	2	1	0	1	2	0	0
RJ-1120171 ..	LLOYDS SYNDICATE 1856	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
RJ-1120096 ..	LLOYDS SYNDICATE 1880	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
RJ-1120083 ..	LLOYDS SYNDICATE 1910	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
RJ-1120084 ..	LLOYDS SYNDICATE 1955	0	0		0	0	1	0	1	1	0	1	0	1	2	0	0
RJ-1128001 ..	LLOYDS SYNDICATE 2001	0	0		0	12	6	0	18	22	12	9	0	9	2	0	0
RJ-1128010 ..	LLOYDS SYNDICATE 2010	0	0		0	22	11	0	34	40	22	18	0	18	2	0	0
RJ-1120152 ..	LLOYDS SYNDICATE 2357	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
RJ-1128623 ..	LLOYDS SYNDICATE 2623	0	0		0	5	0	0	5	6	5	1	0	1	2	0	0
RJ-1128791 ..	LLOYDS SYNDICATE 2791	0	0		0	6	3	0	9	11	6	5	0	5	2	0	0
RJ-1128987 ..	LLOYDS SYNDICATE 2987	0	0		0	4	0	0	4	5	4	1	0	1	2	0	0
RJ-1126033 ..	LLOYDS SYNDICATE 33	0	0		0	13	4	0	17	20	13	7	0	7	2	0	0
RJ-1126005 ..	LLOYDS SYNDICATE 4000	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
RJ-1120075 ..	LLOYDS SYNDICATE 4020	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
RJ-1120086 ..	LLOYDS SYNDICATE 4141	0	0		0	4	2	0	7	8	4	4	0	4	2	0	0
RJ-1126435 ..	LLOYDS SYNDICATE 435	0	0		0	7	2	0	9	11	7	4	0	4	2	0	0
RJ-1126004 ..	LLOYDS SYNDICATE 4444	0	0		0	3	1	0	4	4	3	1	0	1	2	0	0
RJ-1126006 ..	LLOYDS SYNDICATE 4472	0	0		0	1	0	0	1	1	1	0	0	0	2	0	0
RJ-1120090 ..	LLOYDS SYNDICATE 4711	0	0		0	23	10	0	33	40	23	17	0	17	2	0	0
RJ-1126510 ..	LLOYDS SYNDICATE 510	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
RJ-1126566 ..	LLOYDS SYNDICATE 566	0	0		0	2	0	0	2	3	2	0	0	0	2	0	0
RJ-1126609 ..	LLOYDS SYNDICATE 609	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
RJ-1126623 ..	LLOYDS SYNDICATE 623	0	0		0	2	0	0	2	2	2	0	0	0	2	0	0
RJ-1126727 ..	LLOYDS SYNDICATE 727	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
RJ-3191239 ..	LUMEN RE LIMITED	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
RJ-1460019 ..	MS AMLIN AG	0	0		0	0	0	0	0	0	0	0	0	0	2	0	0
RJ-1840000 ..	MAPFRE RE COMPANIA DE REASEGUROS SA	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
RJ-3190686 ..	PARTNER REINSURANCE COMPANY LTD	0	0		0	11	0	0	11	13	11	2	0	2	2	0	0
RJ-3190339 ..	RENAISSANCE REINSURANCE LTD	0	0		0	9	5	0	14	17	9	7	0	7	2	0	0
RJ-1460023 ..	RENAISSANCERE EUROPE AG	0	0		0	0	1	0	1	1	0	1	0	1	2	0	0
RJ-1460146 ..	SWISS REINSURANCE COMPANY LIMITED	0	0		0	288	265	0	553	663	288	376	0	376	2	0	8
RJ-3191388 ..	VERMEER REINSURANCE LTD	0	0		0	0	0	0	0	0	0	0	0	0	3	0	0
5499999. Total Reciprocal Jurisdiction - Other Non-U.S. Insurers		0	0	XXX	0	776	686	0	1,462	1,754	776	978	0	978	XXX	0	21
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)		0	0	XXX	0	776	686	0	1,462	1,754	776	978	0	978	XXX	0	21
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		13	1,396	XXX	0	107,953	1,716,983	2,405	6,318	7,581	1,527	6,054	573	5,482	XXX	16	114
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		13	1,396	XXX	0	107,953	1,716,983	2,405	6,318	7,581	1,527	6,054	573	5,482	XXX	16	114

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	21,013	0	0	0	0	0	21,013	0	0	21,013	0	0	0.0	0.0	0.0	YES	0
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling		21,013	0	0	0	0	0	21,013	0	0	21,013	0	0	0.0	0.0	0.0	XXX	0
Authorized - Affiliates - U.S. Non-Pool - Other																		
06-0566050 ..	TRAVELERS INDEMNITY COMPANY	3	0	0	0	0	0	3	0	0	3	0	0	0.0	0.0	0.0	YES	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		3	0	0	0	0	0	3	0	0	3	0	0	0.0	0.0	0.0	XXX	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool		3	0	0	0	0	0	3	0	0	3	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		21,016	0	0	0	0	0	21,016	0	0	21,016	0	0	0.0	0.0	0.0	XXX	0
Authorized - Other U.S. Unaffiliated Insurers																		
06-1182357 ..	ALLIED WORLD INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
36-2661954 ..	AMERICAN AGRICULTURAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1430254 ..	ARCH REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
75-2344200 ..	ASPEN AMERICAN INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
51-0434766 ..	AXIS REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
47-0574325 ..	BERKLEY INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-3531373 ..	CERITY INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	100.0	100.0	100.0	NO	0
31-0542366 ..	CINCINNATI INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
36-2114545 ..	CONTINENTAL CASUALTY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-3176864 ..	DR INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
38-2145898 ..	DORINCO REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
39-0264050 ..	EMPLOYERS INSURANCE COMPANY OF WAUSAU	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
42-0234980 ..	EMPLOYERS MUTUAL CASUALTY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
35-2293075 ..	ENDURANCE ASSURANCE CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
25-6038677 ..	ERIE INSURANCE EXCHANGE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
22-2005057 ..	EVEREST REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-2915260 ..	FARMERS GROUP PROP & CAS INS CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
42-0245840 ..	FARMERS MUTUAL HAIL INSURANCE CO OF IOWA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-2673100 ..	GENERAL REINSURANCE CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	48.4	48.4	48.4	NO	0
13-5129825 ..	HANOVER INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
74-2195939 ..	HOUSTON CASUALTY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
04-1543470 ..	LIBERTY MUTUAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
23-0813860 ..	LITITZ MUTUAL INSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
06-1481194 ..	MARKEL GLOBAL REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
62-0928337 ..	MERASTAR INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
04-1614490 ..	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-4924125 ..	MUNICH REINSURANCE AMERICA INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
47-0355979 ..	NATIONAL INDEMNITY COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
31-4177100 ..	NATIONWIDE MUTUAL INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
47-0698507 ..	ODYSSEY REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-3031176 ..	PARTNER REINSURANCE CO OF THE US	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
23-1641984 ..	QBE REINSURANCE CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

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
52-1952955 ..	RENAISSANCE REINSURANCE US INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
75-1444207 ..	SCOR REINSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-2941133 ..	SENECA INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-2997499 ..	SIRIUSPOINT AMERICA INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-2554270 ..	SOMPO AMERICA INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-1675535 ..	SWISS REINSURANCE AMERICA CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-4032666 ..	TOKIO MARINE AMERICA INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
13-5616275 ..	TRANSATLANTIC REINSURANCE COMPANY	2	0	0	0	0	0	2	0	0	2	0	1	0.0	0.0	0.0	YES	0
13-1290712 ..	XL REINSURANCE AMERICA INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
36-4233459 ..	ZURICH AMERICAN INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		3	0	0	0	0	0	3	0	0	3	0	1	1.4	1.0	1.4	XXX	0
Authorized - Pools - Voluntary Pools																		
AA-9995068 ..	CANADIAN AIRCRAFT INSURANCE GROUP	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
1199999. Total Authorized - Pools - Voluntary Pools		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
Authorized - Other Non-U.S. Insurers																		
AA-1580015 ..	AIOI NISSAY DOWA INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190010 ..	ANCON INSURANCE COMPANY SA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120337 ..	ASPEN INSURANCE UK LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191086 ..	ASTRO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3194139 ..	AXIS SPECIALTY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1280025 ..	CODAN FORSIKRINGS	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191098 ..	CREOLE INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340145 ..	GENERAL REINSURANCE AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340125 ..	HANNOVER RUCK SE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127084 ..	LLOYDS SYNDICATE 1084	0	0	0	0	0	0	0	0	0	0	0	0	100.0	100.0	100.0	NO	0
AA-1120105 ..	LLOYDS SYNDICATE 1110	0	0	0	0	0	0	0	0	0	0	0	0	100.0	100.0	100.0	NO	0
AA-1127221 ..	LLOYDS SYNDICATE 1221	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120085 ..	LLOYDS SYNDICATE 1274	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127301 ..	LLOYDS SYNDICATE 1301	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1127414 ..	LLOYDS SYNDICATE 1414	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120102 ..	LLOYDS SYNDICATE 1458	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120083 ..	LLOYDS SYNDICATE 1910	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120084 ..	LLOYDS SYNDICATE 1955	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1128001 ..	LLOYDS SYNDICATE 2001	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1128003 ..	LLOYDS SYNDICATE 2003	0	0	0	0	0	0	0	0	0	0	0	0	31.5	24.8	31.5	NO	0
AA-1120071 ..	LLOYDS SYNDICATE 2007	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1123000 ..	LLOYDS SYNDICATE 2008	0	0	0	0	0	0	0	0	0	0	0	0	100.0	100.0	100.0	NO	0
AA-1128010 ..	LLOYDS SYNDICATE 2010	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120158 ..	LLOYDS SYNDICATE 2014	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1128488 ..	LLOYDS SYNDICATE 2488	0	0	0	0	0	0	0	0	0	0	0	0	100.0	100.0	100.0	NO	0
AA-1128623 ..	LLOYDS SYNDICATE 2623	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1128791 ..	LLOYDS SYNDICATE 2791	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1128987 ..	LLOYDS SYNDICATE 2987	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

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
AA-1129000 ..	LLOYDS SYNDICATE 3000	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126033 ..	LLOYDS SYNDICATE 33	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120241 ..	LLOYDS SYNDICATE 3500	0	0	0	0	0	0	0	0	0	0	0	0	100.0	100.0	100.0	NO	0
AA-1126382 ..	LLOYDS SYNDICATE 382	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120075 ..	LLOYDS SYNDICATE 4020	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126435 ..	LLOYDS SYNDICATE 435	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126004 ..	LLOYDS SYNDICATE 4444	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126006 ..	LLOYDS SYNDICATE 4472	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120090 ..	LLOYDS SYNDICATE 4711	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126510 ..	LLOYDS SYNDICATE 510	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126566 ..	LLOYDS SYNDICATE 566	0	0	0	0	0	0	0	0	0	0	0	0	100.0	100.0	100.0	NO	0
AA-1126609 ..	LLOYDS SYNDICATE 609	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126623 ..	LLOYDS SYNDICATE 623	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1126780 ..	LLOYDS SYNDICATE 780	0	0	0	0	0	0	0	0	0	0	0	0	100.0	100.0	100.0	NO	0
AA-1840000 ..	MAPFRE RE COMPANIA DE REASEGUROS SA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190829 ..	MARKEL BERMUDA LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1580085 ..	MITSUI SUMITOMO INSURANCE CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1320205 ..	MUTUELLE CENTRALE DE REASSURANCE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1580070 ..	NISSHIN FIRE & MARINE INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190686 ..	PARTNER REINSURANCE COMPANY LTD	1	0	0	0	0	0	1	0	0	1	0	0	0.0	0.0	0.0	YES	0
AA-1780078 ..	PARTNER REINSURANCE EUROPE SE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190339 ..	RENAISSANCE REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1580110 ..	SOMPO JAPAN INSURANCE INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1440105 ..	SWEDISH CLUB	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191097 ..	WESTEL LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190368 ..	WOBURN INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
1299999. Total Authorized - Other Non-U.S. Insurers		2	0	0	0	0	0	2	0	0	2	0	1	15.1	10.5	15.1	XXX	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		21,021	0	0	0	0	0	21,022	0	0	21,022	0	2	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
Unauthorized - Other U.S. Unaffiliated Insurers																		
38-0315280 ..	AUTO OWNERS INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000 ..	INS INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000 ..	PENWALD INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
00-0000000 ..	SAMMARNICK INSURANCE CORPORATION	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
Unauthorized - Pools - Voluntary Pools																		
AA-9995068 ..	CANADIAN AIRCRAFT INSURANCE GROUP	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
2599999. Total Unauthorized - Pools - Voluntary Pools		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
Unauthorized - Other Non-U.S. Insurers																		

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

		Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses														
		37	Overdue				43	44	45	46	47	48	49	50	51	52	53
			38	39	40	41	42										
ID Number From Col. 1	Name of Reinsurer From Col. 3	Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
AA-1580015 ..	AIOI NISSAY DOWA INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191454 ..	AXA XL REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191448 ..	ADA RE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3194128 ..	ALLIED WORLD ASSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191298 ..	ANTARES REINSURANCE COMPANY LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190522 ..	ASHMONT INSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460025 ..	BALOISE INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340075 ..	BALOISE SACHVERSICHERUNG AG DEUTSCHLAND	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1320142 ..	CCR RE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1780116 ..	CHAUCER INSURANCE COMPANY DAC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1560196 ..	CHUBB INSURANCE COMPANY OF CANADA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190770 ..	CHUBB TEMPEST REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191435 ..	CONDUIT REINSURANCE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1120191 ..	CONVEX INSURANCE UK LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191400 ..	CONVEX RE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190586 ..	COVENTRY ASSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340240 ..	ERGO VERSICHERUNG AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3194130 ..	ENDURANCE SPECIALTY INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1124129 ..	ENDURANCE WORLDWIDE INS LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1340097 ..	GOTHAER ALLGEMEINE VERSICHERUNG AG	0	0	25	0	8	33	33	0	0	33	8	0	100.0	24.2	24.2	NO	0
AA-3191190 ..	HAMILTON RE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190060 ..	HANNOVER RE (BERMUDA) LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190875 ..	HISCOX INSURANCE COMPANY (BERMUDA) LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191239 ..	LUMEN RE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1320131 ..	MMA IARD SA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460019 ..	MS AMLIN AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1240057 ..	MS AMLIN INSURANCE SE	0	0	2	0	0	2	2	0	0	2	0	0	100.0	0.0	0.0	YES	0
AA-1580085 ..	MITSUI SUMITOMO INSURANCE CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1560600 ..	MUNICH REINSURANCE COMPANY OF CANADA	0	0	0	0	0	0	0	0	0	0	0	0	100.0	100.0	100.0	NO	0
AA-1560247 ..	NORTHBRIDGE GENERAL INSURANCE CORP	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1780078 ..	PARTNER REINSURANCE EUROPE SE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1374105 ..	RECEM SA OF LUXEMBOURG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1560745 ..	SCOR CANADA REINSURANCE CO	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1320158 ..	SCOR S.E.	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3770273 ..	SAFE TRUCKING INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191321 ..	SIRIUSPOINT BERMUDA INSURANCE CO LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1580110 ..	SOMPO JAPAN INSURANCE INC	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460125 ..	SWISS MOBILIAR INSURANCE COMPANY	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1460146 ..	SWISS REINSURANCE COMPANY LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191432 ..	VANTAGE RISK LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3190368 ..	WOBURN INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-3191315 ..	XL BERMUDA LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
AA-1780072 ..	XL RE EUROPE SE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

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
2699999. Total Unauthorized - Other Non-U.S. Insurers		2	0	28	0	8	36	38	0	0	38	8	1	94.2	20.6	21.4	XXX	0
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		2	0	28	0	8	36	38	0	0	38	8	1	94.2	20.6	21.4	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
Certified - Other Non-U.S. Insurers																		
CR-3194126 ..	ARCH REINSURANCE LTD	2	0	0	0	0	0	2	0	0	2	0	1	0.0	0.0	0.0	YES	0
CR-3194122 ..	DAVINCI REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
CR-3194130 ..	ENDURANCE SPECIALTY INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
CR-3191289 ..	FIDELIS INSURANCE BERMUDA LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
CR-1340125 ..	HANNOVER RUCK SE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
CR-3190875 ..	HISCOX INSURANCE COMPANY (BERMUDA) LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
CR-3190339 ..	RENAISSANCE REINSURANCE LTD	2	0	0	0	0	0	2	0	0	2	0	1	0.0	0.0	0.0	YES	0
CR-1460023 ..	RENAISSANCERE EUROPE AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
CR-1460146 ..	SWISS REINSURANCE COMPANY LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
CR-3191315 ..	XL BERMUDA LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
CR-3191315 ..	XL BERMUDA LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
4099999. Total Certified - Other Non-U.S. Insurers		5	0	0	0	0	0	5	0	0	5	0	2	0.0	0.0	0.0	XXX	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		5	0	0	0	0	0	5	0	0	5	0	2	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
Reciprocal Jurisdiction - Other Non-U.S. Insurers																		
RJ-3191454 ..	AXA XL REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-3194126 ..	ARCH REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-3191352 ..	ASCOT BERMUDA LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-3194168 ..	ASPEN BERMUDA LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-3191435 ..	CONDUIT REINSURANCE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1120191 ..	CONVEX INSURANCE UK LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-3191400 ..	CONVEX RE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-3194122 ..	DAVINCI REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-3194130 ..	ENDURANCE SPECIALTY INSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-3191289 ..	FIDELIS INSURANCE BERMUDA LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-3191437 ..	GROUP ARK INSURANCE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1340125 ..	HANNOVER RUCK SE	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-3190875 ..	HISCOX INSURANCE COMPANY (BERMUDA) LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-3190871 ..	LANCASHIRE INSURANCE COMPANY LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0

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
RJ-1127084 ..	LLOYDS SYNDICATE 1084	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1127183 ..	LLOYDS SYNDICATE 1183	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1127200 ..	LLOYDS SYNDICATE 1200	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1120085 ..	LLOYDS SYNDICATE 1274	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1127414 ..	LLOYDS SYNDICATE 1414	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1120157 ..	LLOYDS SYNDICATE 1729	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1120171 ..	LLOYDS SYNDICATE 1856	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1120096 ..	LLOYDS SYNDICATE 1880	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1120083 ..	LLOYDS SYNDICATE 1910	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1120084 ..	LLOYDS SYNDICATE 1955	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1128001 ..	LLOYDS SYNDICATE 2001	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1128010 ..	LLOYDS SYNDICATE 2010	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1120152 ..	LLOYDS SYNDICATE 2357	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1128623 ..	LLOYDS SYNDICATE 2623	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1128791 ..	LLOYDS SYNDICATE 2791	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1128987 ..	LLOYDS SYNDICATE 2987	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1126033 ..	LLOYDS SYNDICATE 33	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1126005 ..	LLOYDS SYNDICATE 4000	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1120075 ..	LLOYDS SYNDICATE 4020	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1120086 ..	LLOYDS SYNDICATE 4141	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1126435 ..	LLOYDS SYNDICATE 435	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1126004 ..	LLOYDS SYNDICATE 4444	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1126006 ..	LLOYDS SYNDICATE 4472	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1120090 ..	LLOYDS SYNDICATE 4711	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1126510 ..	LLOYDS SYNDICATE 510	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1126566 ..	LLOYDS SYNDICATE 566	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1126609 ..	LLOYDS SYNDICATE 609	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1126623 ..	LLOYDS SYNDICATE 623	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1126727 ..	LLOYDS SYNDICATE 727	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-3191239 ..	LUMEN RE LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1460019 ..	MS AMLIN AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1840000 ..	MAPFRE RE COMPANIA DE REASEGUROS SA	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-3190686 ..	PARTNER REINSURANCE COMPANY LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-3190339 ..	RENAISSANCE REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1460023 ..	RENAISSANCERE EUROPE AG	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-1460146 ..	SWISS REINSURANCE COMPANY LIMITED	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
RJ-3191388 ..	VERMEER REINSURANCE LTD	0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	YES	0
5499999. Total Reciprocal Jurisdiction - Other Non-U.S. Insurers		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

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
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)		21,028	0	28	0	9	36	21,065	0	0	21,065	9	5	0.2	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		21,028	0	28	0	9	36	21,065	0	0	21,065	9	5	0.2	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																	
06-0566050 ..	TRAVELERS INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	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
Authorized - Other U.S. Unaffiliated Insurers																	
06-1182357 ..	ALLIED WORLD INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2661954 ..	AMERICAN AGRICULTURAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1430254 ..	ARCH REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-2344200 ..	ASPEN AMERICAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
51-0434766 ..	AXIS REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0574325 ..	BERKLEY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3531373 ..	CERITY INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-0542366 ..	CINCINNATI INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2114545 ..	CONTINENTAL CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3176864 ..	DR INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
38-2145898 ..	DORINCO REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
39-0264050 ..	EMPLOYERS INSURANCE COMPANY OF WAUSAU	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
42-0234980 ..	EMPLOYERS MUTUAL CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
35-2293075 ..	ENDURANCE ASSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
25-6038677 ..	ERIE INSURANCE EXCHANGE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
22-2005057 ..	EVEREST REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2915260 ..	FARMERS GROUP PROP & CAS INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
42-0245840 ..	FARMERS MUTUAL HAIL INSURANCE CO OF IOWA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2673100 ..	GENERAL REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5129825 ..	HANOVER INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
74-2195939 ..	HOUSTON CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-1543470 ..	LIBERTY MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
23-0813860 ..	LITITZ MUTUAL INSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-1481194 ..	MARKEL GLOBAL REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
62-0928337 ..	MERASTAR INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
04-1614490 ..	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-4924125 ..	MUNICH REINSURANCE AMERICA INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0355979 ..	NATIONAL INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
31-4177100 ..	NATIONWIDE MUTUAL INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
47-0698507 ..	ODYSSEY REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3031176 ..	PARTNER REINSURANCE CO OF THE US	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

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)
23-1641984 ..	QBE REINSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
52-1952955 ..	RENAISSANCE REINSURANCE US INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
75-1444207 ..	SCOR REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2941133 ..	SENECA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2997499 ..	SIRIUSPOINT AMERICA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2554270 ..	SOMPO AMERICA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1675535 ..	SWISS REINSURANCE AMERICA CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-4032666 ..	TOKIO MARINE AMERICA INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-5616275 ..	TRANSATLANTIC REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1290712 ..	XL REINSURANCE AMERICA INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-4233459 ..	ZURICH AMERICAN INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0999999. Total Authorized - Other U.S. Unaffiliated Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized - Pools - Voluntary Pools																	
AA-9995068 ..	CANADIAN AIRCRAFT INSURANCE GROUP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1199999. Total Authorized - Pools - Voluntary Pools				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized - Other Non-U.S. Insurers																	
AA-1580015 ..	AIOI NISSAY DOWA INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190010 ..	ANCON INSURANCE COMPANY SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120337 ..	ASPEN INSURANCE UK LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191086 ..	ASTRO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194139 ..	AXIS SPECIALTY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1280025 ..	CODAN FORSIKRINGS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191098 ..	CREOLE INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340145 ..	GENERAL REINSURANCE AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340125 ..	HANNOVER RUCK SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127084 ..	LLOYDS SYNDICATE 1084	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120105 ..	LLOYDS SYNDICATE 1110	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127221 ..	LLOYDS SYNDICATE 1221	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120085 ..	LLOYDS SYNDICATE 1274	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127301 ..	LLOYDS SYNDICATE 1301	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1127414 ..	LLOYDS SYNDICATE 1414	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120102 ..	LLOYDS SYNDICATE 1458	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120083 ..	LLOYDS SYNDICATE 1910	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120084 ..	LLOYDS SYNDICATE 1955	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128001 ..	LLOYDS SYNDICATE 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128003 ..	LLOYDS SYNDICATE 2003	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120071 ..	LLOYDS SYNDICATE 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1123000 ..	LLOYDS SYNDICATE 2008	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128010 ..	LLOYDS SYNDICATE 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120158 ..	LLOYDS SYNDICATE 2014	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128488 ..	LLOYDS SYNDICATE 2488	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128623 ..	LLOYDS SYNDICATE 2623	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

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)
AA-1128791 ..	LLOYDS SYNDICATE 2791	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1128987 ..	LLOYDS SYNDICATE 2987	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1129000 ..	LLOYDS SYNDICATE 3000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126033 ..	LLOYDS SYNDICATE 33	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120241 ..	LLOYDS SYNDICATE 3500	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126382 ..	LLOYDS SYNDICATE 382	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120075 ..	LLOYDS SYNDICATE 4020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126435 ..	LLOYDS SYNDICATE 435	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126004 ..	LLOYDS SYNDICATE 4444	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126006 ..	LLOYDS SYNDICATE 4472	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120090 ..	LLOYDS SYNDICATE 4711	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126510 ..	LLOYDS SYNDICATE 510	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126566 ..	LLOYDS SYNDICATE 566	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126609 ..	LLOYDS SYNDICATE 609	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126623 ..	LLOYDS SYNDICATE 623	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1126780 ..	LLOYDS SYNDICATE 780	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1840000 ..	MAPFRE RE COMPANIA DE REASEGUROS SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190829 ..	MARKEL BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580085 ..	MITSUI SUMITOMO INSURANCE CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320205 ..	MUTUELLE CENTRALE DE REASSURANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580070 ..	NISSHIN FIRE & MARINE INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190686 ..	PARTNER REINSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780078 ..	PARTNER REINSURANCE EUROPE SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190339 ..	RENAISSANCE REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580110 ..	SOMPO JAPAN INSURANCE INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1440105 ..	SWEDISH CLUB	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191097 ..	WESTEL LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190368 ..	WOBURN INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1299999. Total Authorized - Other Non-U.S. Insurers				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
Unauthorized - Other U.S. Unaffiliated Insurers																	
38-0315280 ..	AUTO OWNERS INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000 ..	INS INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000 ..	PENWALD INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
00-0000000 ..	SAMMARNICK INSURANCE CORPORATION	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Unauthorized - Pools - Voluntary Pools																	

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)
AA-9995068 ..	CANADIAN AIRCRAFT INSURANCE GROUP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2599999. Total Unauthorized - Pools - Voluntary Pools				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Unauthorized - Other Non-U.S. Insurers																	
AA-1580015 ..	AIOI NISSAY DOWA INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191454 ..	AXA XL REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191448 ..	ADA RE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194128 ..	ALLIED WORLD ASSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191298 ..	ANTARES REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190522 ..	ASHMONT INSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460025 ..	BALOISE INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340075 ..	BALOISE SACHVERSICHERUNG AG DEUTSCHLAND	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320142 ..	CCR RE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780116 ..	CHAUCER INSURANCE COMPANY DAC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560196 ..	CHUBB INSURANCE COMPANY OF CANADA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190770 ..	CHUBB TEMPEST REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191435 ..	CONDUIT REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1120191 ..	CONVEX INSURANCE UK LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191400 ..	CONVEX RE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190586 ..	COVENTRY ASSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340240 ..	ERGO VERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3194130 ..	ENDURANCE SPECIALTY INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1124129 ..	ENDURANCE WORLDWIDE INS LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340097 ..	GOTHAER ALLGEMEINE VERSICHERUNG AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191190 ..	HAMILTON RE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190060 ..	HANNOVER RE (BERMUDA) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190875 ..	HISCOX INSURANCE COMPANY (BERMUDA) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191239 ..	LUMEN RE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320131 ..	MMA IARD SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460019 ..	MS AMLIN AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1240057 ..	MS AMLIN INSURANCE SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580085 ..	MITSUI SUMITOMO INSURANCE CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560600 ..	MUNICH REINSURANCE COMPANY OF CANADA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560247 ..	NORTHBRIDGE GENERAL INSURANCE CORP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780078 ..	PARTNER REINSURANCE EUROPE SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1374105 ..	RECEM SA OF LUXEMBOURG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1560745 ..	SCOR CANADA REINSURANCE CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1320158 ..	SCOR S.E.	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3770273 ..	SAFE TRUCKING INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191321 ..	SIRIUSPOINT BERMUDA INSURANCE CO LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1580110 ..	SOMPO JAPAN INSURANCE INC	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460125 ..	SWISS MOBILIAR INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1460146 ..	SWISS REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

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)
AA-3191432 ..	VANTAGE RISK LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3190368 ..	WOBURN INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-3191315 ..	XL BERMUDA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1780072 ..	XL RE EUROPE SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2699999. Total Unauthorized - Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	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
Certified - Other Non-U.S. Insurers																	
CR-3194126 ..	ARCH REINSURANCE LTD	3	.04/27/2015 ..	20.0	0	6	1	0.0	0.0	0	0	6	0	0	0	0	0
CR-3194122 ..	DAVINCI REINSURANCE LTD	4	.11/21/2018 ..	50.0	0	2	1	50.0	100.0	0	2	0	0	0	0	0	0
CR-3194130 ..	ENDURANCE SPECIALTY INSURANCE LTD	3	.08/09/2016 ..	20.0	0	0	0	0.0	0.0	0	0	0	0	0	0	0	0
CR-3191289 ..	FIDELIS INSURANCE BERMUDA LTD	4	.01/01/2022 ..	50.0	0	0	0	0.0	0.0	0	0	0	0	0	0	0	0
CR-1340125 ..	HANNOVER RUCK SE	2	.05/22/2014 ..	10.0	0	97	10	10.0	100.0	0	97	0	0	0	0	0	0
CR-3190875 ..	HISCOX INSURANCE COMPANY (BERMUDA) LTD	3	.08/15/2017 ..	20.0	0	0	0	0.0	0.0	0	0	0	0	0	0	0	0
CR-3190339 ..	RENAISSANCE REINSURANCE LTD	3	.11/21/2018 ..	20.0	0	11	2	20.0	100.0	0	11	0	0	0	0	0	0
CR-1460023 ..	RENAISSANCERE EUROPE AG	3	.05/14/2015 ..	20.0	0	0	0	0.0	0.0	0	0	0	0	0	0	0	0
CR-1460146 ..	SWISS REINSURANCE COMPANY LIMITED	2	.03/19/2018 ..	10.0	0	46	5	0.0	0.0	0	0	46	0	0	0	0	0
CR-3191315 ..	XL BERMUDA LTD	2	.12/22/2020 ..	10.0	0	1	0	0.0	0.0	0	0	1	0	0	0	0	0
CR-3191315 ..	XL BERMUDA LTD	3	.01/01/2019 ..	20.0	0	0	0	0.0	0.0	0	0	0	0	0	0	0	0
4099999. Total Certified - Other Non-U.S. Insurers				XXX	0	164	19	XXX	XXX	0	110	53	0	0	0	0	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)				XXX	0	164	19	XXX	XXX	0	110	53	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
Reciprocal Jurisdiction - Other Non-U.S. Insurers																	
RJ-3191454 ..	AXA XL REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3194126 ..	ARCH REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3191352 ..	ASCOT BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3194168 ..	ASPEN BERMUDA LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3191435 ..	CONDUIT REINSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1120191 ..	CONVEX INSURANCE UK LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3191400 ..	CONVEX RE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3194122 ..	DAVINCI REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3194130 ..	ENDURANCE SPECIALTY INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3191289 ..	FIDELIS INSURANCE BERMUDA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3191437 ..	GROUP ARK INSURANCE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1340125 ..	HANNOVER RUCK SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

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

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		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)
RJ-3190875 ..	HISCOX INSURANCE COMPANY (BERMUDA) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3190871 ..	LANCASHIRE INSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1127084 ..	LLOYDS SYNDICATE 1084	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1127183 ..	LLOYDS SYNDICATE 1183	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1127200 ..	LLOYDS SYNDICATE 1200	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1120085 ..	LLOYDS SYNDICATE 1274	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1127414 ..	LLOYDS SYNDICATE 1414	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1120157 ..	LLOYDS SYNDICATE 1729	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1120171 ..	LLOYDS SYNDICATE 1856	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1120096 ..	LLOYDS SYNDICATE 1880	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1120083 ..	LLOYDS SYNDICATE 1910	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1120084 ..	LLOYDS SYNDICATE 1955	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1128001 ..	LLOYDS SYNDICATE 2001	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1128010 ..	LLOYDS SYNDICATE 2010	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1120152 ..	LLOYDS SYNDICATE 2357	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1128623 ..	LLOYDS SYNDICATE 2623	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1128791 ..	LLOYDS SYNDICATE 2791	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1128987 ..	LLOYDS SYNDICATE 2987	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1126033 ..	LLOYDS SYNDICATE 33	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1126005 ..	LLOYDS SYNDICATE 4000	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1120075 ..	LLOYDS SYNDICATE 4020	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1120086 ..	LLOYDS SYNDICATE 4141	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1126435 ..	LLOYDS SYNDICATE 435	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1126004 ..	LLOYDS SYNDICATE 4444	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1126006 ..	LLOYDS SYNDICATE 4472	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1120090 ..	LLOYDS SYNDICATE 4711	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1126510 ..	LLOYDS SYNDICATE 510	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1126566 ..	LLOYDS SYNDICATE 566	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1126609 ..	LLOYDS SYNDICATE 609	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1126623 ..	LLOYDS SYNDICATE 623	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1126727 ..	LLOYDS SYNDICATE 727	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3191239 ..	LUMEN RE LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1460019 ..	MS AMLIN AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1840000 ..	MAPFRE RE COMPANIA DE REASEGUROS SA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3190686 ..	PARTNER REINSURANCE COMPANY LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3190339 ..	RENAISSANCE REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1460023 ..	RENAISSANCERE EUROPE AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-1460146 ..	SWISS REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
RJ-3191388 ..	VERMEER REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5499999. Total Reciprocal Jurisdiction - Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Provision for Reinsurance for Certified 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)
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	XXX	XXX
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		XXX		0	164	19	XXX	XXX		0	110	53	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	164	19	XXX	XXX		0	110	53	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	74	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)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
Authorized - Affiliates - U.S. Intercompany Pooling										
06-0566050 ..	TRAVELERS INDEMNITY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling		0	XXX	XXX	0	0	0	XXX	XXX	0
Authorized - Affiliates - U.S. Non-Pool - Other										
06-0566050 ..	TRAVELERS INDEMNITY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		0	XXX	XXX	0	0	0	XXX	XXX	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool		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
Authorized - Other U.S. Unaffiliated Insurers										
06-1182357 ..	ALLIED WORLD INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2661954 ..	AMERICAN AGRICULTURAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1430254 ..	ARCH REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
75-2344200 ..	ASPEN AMERICAN INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
51-0434766 ..	AXIS REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
47-0574325 ..	BERKLEY INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3531373 ..	CERITY INSURANCE COMPANY	0	XXX	XXX	0	3	3	XXX	XXX	3
31-0542366 ..	CINCINNATI INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
36-2114545 ..	CONTINENTAL CASUALTY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-3176864 ..	DR INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
38-2145898 ..	DORINCO REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
39-0264050 ..	EMPLOYERS INSURANCE COMPANY OF WAUSAU	0	XXX	XXX	0	0	0	XXX	XXX	0
42-0234980 ..	EMPLOYERS MUTUAL CASUALTY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
35-2293075 ..	ENDURANCE ASSURANCE CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
25-6038677 ..	ERIE INSURANCE EXCHANGE	0	XXX	XXX	0	0	0	XXX	XXX	0
22-2005057 ..	EVEREST REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2915260 ..	FARMERS GROUP PROP & CAS INS CO	0	XXX	XXX	0	0	0	XXX	XXX	0
42-0245840 ..	FARMERS MUTUAL HAIL INSURANCE CO OF IOWA	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2673100 ..	GENERAL REINSURANCE CORPORATION	0	XXX	XXX	0	192	192	XXX	XXX	192
13-5129825 ..	HANOVER INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
74-2195939 ..	HOUSTON CASUALTY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
04-1543470 ..	LIBERTY MUTUAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
23-0813860 ..	LITITZ MUTUAL INSURANCE CO	0	XXX	XXX	0	0	0	XXX	XXX	0
06-1481194 ..	MARKEL GLOBAL REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
62-0928337 ..	MERASTAR INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
04-1614490 ..	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-4924125 ..	MUNICH REINSURANCE AMERICA INC	0	XXX	XXX	0	0	0	XXX	XXX	0
47-0355979 ..	NATIONAL INDEMNITY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
31-4177100 ..	NATIONWIDE MUTUAL INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
47-0698507 ..	ODYSSEY REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0

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)
13-3031176 ..	PARTNER REINSURANCE CO OF THE US	0	XXX	XXX	0	0	0	XXX	XXX	0
23-1641984 ..	QBE REINSURANCE CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
52-1952955 ..	RENAISSANCE REINSURANCE US INC	0	XXX	XXX	0	0	0	XXX	XXX	0
75-1444207 ..	SCOR REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2941133 ..	SENECA INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2997499 ..	SIRIUSPOINT AMERICA INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-2554270 ..	SOMPO AMERICA INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-1675535 ..	SWISS REINSURANCE AMERICA CORPORATION	0	XXX	XXX	0	0	0	XXX	XXX	0
13-4032666 ..	TOKIO MARINE AMERICA INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-5616275 ..	TRANSATLANTIC REINSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
13-1290712 ..	XL REINSURANCE AMERICA INC	0	XXX	XXX	0	0	0	XXX	XXX	0
36-4233459 ..	ZURICH AMERICAN INSURANCE COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		0	XXX	XXX	0	195	195	XXX	XXX	195
Authorized - Pools - Voluntary Pools										
AA-9995068 ..	CANADIAN AIRCRAFT INSURANCE GROUP	0	XXX	XXX	0	0	0	XXX	XXX	0
1199999. Total Authorized - Pools - Voluntary Pools		0	XXX	XXX	0	0	0	XXX	XXX	0
Authorized - Other Non-U.S. Insurers										
AA-1580015 ..	AIOI NISSAY DOWA INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190010 ..	ANCON INSURANCE COMPANY SA	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120337 ..	ASPEN INSURANCE UK LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3191086 ..	ASTRO LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3194139 ..	AXIS SPECIALTY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1280025 ..	CODAN FORSIKRINGS	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3191098 ..	CREOLE INSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1340145 ..	GENERAL REINSURANCE AG	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1340125 ..	HANNOVER RUCK SE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127084 ..	LLOYDS SYNDICATE 1084	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120105 ..	LLOYDS SYNDICATE 1110	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127221 ..	LLOYDS SYNDICATE 1221	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120085 ..	LLOYDS SYNDICATE 1274	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127301 ..	LLOYDS SYNDICATE 1301	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1127414 ..	LLOYDS SYNDICATE 1414	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120102 ..	LLOYDS SYNDICATE 1458	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120083 ..	LLOYDS SYNDICATE 1910	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120084 ..	LLOYDS SYNDICATE 1955	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128001 ..	LLOYDS SYNDICATE 2001	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128003 ..	LLOYDS SYNDICATE 2003	0	XXX	XXX	0	7	7	XXX	XXX	7
AA-1120071 ..	LLOYDS SYNDICATE 2007	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1123000 ..	LLOYDS SYNDICATE 2008	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128010 ..	LLOYDS SYNDICATE 2010	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

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)
AA-1120158 ..	LLOYDS SYNDICATE 2014	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128488 ..	LLOYDS SYNDICATE 2488	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128623 ..	LLOYDS SYNDICATE 2623	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128791 ..	LLOYDS SYNDICATE 2791	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1128987 ..	LLOYDS SYNDICATE 2987	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1129000 ..	LLOYDS SYNDICATE 3000	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126033 ..	LLOYDS SYNDICATE 33	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120241 ..	LLOYDS SYNDICATE 3500	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126382 ..	LLOYDS SYNDICATE 382	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120075 ..	LLOYDS SYNDICATE 4020	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126435 ..	LLOYDS SYNDICATE 435	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126004 ..	LLOYDS SYNDICATE 4444	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126006 ..	LLOYDS SYNDICATE 4472	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1120090 ..	LLOYDS SYNDICATE 4711	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126510 ..	LLOYDS SYNDICATE 510	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126566 ..	LLOYDS SYNDICATE 566	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126609 ..	LLOYDS SYNDICATE 609	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126623 ..	LLOYDS SYNDICATE 623	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1126780 ..	LLOYDS SYNDICATE 780	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1840000 ..	MAPFRE RE COMPANIA DE REASEGUROS SA	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190829 ..	MARKEL BERMUDA LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1580085 ..	MITSUI SUMITOMO INSURANCE CO LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1320205 ..	MUTUELLE CENTRALE DE REASSURANCE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1580070 ..	NISSHIN FIRE & MARINE INSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190686 ..	PARTNER REINSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1780078 ..	PARTNER REINSURANCE EUROPE SE	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190339 ..	RENAISSANCE REINSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1580110 ..	SOMPO JAPAN INSURANCE INC	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-1440105 ..	SWEDISH CLUB	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3191097 ..	WESTEL LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
AA-3190368 ..	WOBURN INSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
1299999. Total Authorized - Other Non-U.S. Insurers		0	XXX	XXX	0	8	8	XXX	XXX	8
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		0	XXX	XXX	0	202	202	XXX	XXX	202
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
Unauthorized - Other U.S. Unaffiliated Insurers										
38-0315280 ..	AUTO OWNERS INSURANCE COMPANY	0	97	0	XXX	XXX	XXX	97	XXX	97
00-0000000 ..	INS INSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0

SCHEDULE F - PART 3 (Continued)

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

(Total Provision for Reinsurance)

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	74	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)	Complete if Col. 52 = "Yes"; Otherwise Enter 0 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Complete if Col. 52 = "No"; Otherwise Enter 0 Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
00-0000000 ..	PENWALD INSURANCE COMPANY	0	0	0	XXX	XXX	XXX	0	XXX	0
00-0000000 ..	SAMMARNICK INSURANCE CORPORATION	0	0	0	XXX	XXX	XXX	0	XXX	0
2399999. Total Unauthorized - Other U.S. Unaffiliated Insurers		0	97	0	XXX	XXX	XXX	97	XXX	97
Unauthorized - Pools - Voluntary Pools										
AA-9995068 ..	CANADIAN AIRCRAFT INSURANCE GROUP	0	395	0	XXX	XXX	XXX	395	XXX	395
2599999. Total Unauthorized - Pools - Voluntary Pools		0	395	0	XXX	XXX	XXX	395	XXX	395
Unauthorized - Other Non-U.S. Insurers										
AA-1580015 ..	AIOI NISSAY DOWA INSURANCE COMPANY LTD	0	21	0	XXX	XXX	XXX	21	XXX	21
AA-3191454 ..	AXA XL REINSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191448 ..	ADA RE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3194128 ..	ALLIED WORLD ASSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191298 ..	ANTARES REINSURANCE COMPANY LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3190522 ..	ASHMONT INSURANCE COMPANY LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1460025 ..	BALOISE INSURANCE LTD	0	210	0	XXX	XXX	XXX	210	XXX	210
AA-1340075 ..	BALOISE SACHVERSICHERUNG AG DEUTSCHLAND	0	5	0	XXX	XXX	XXX	5	XXX	5
AA-1320142 ..	CCR RE	0	7	0	XXX	XXX	XXX	7	XXX	7
AA-1780116 ..	CHAUCER INSURANCE COMPANY DAC	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1560196 ..	CHUBB INSURANCE COMPANY OF CANADA	0	7	0	XXX	XXX	XXX	7	XXX	7
AA-3190770 ..	CHUBB TEMPEST REINSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191435 ..	CONDUIT REINSURANCE LIMITED	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1120191 ..	CONVEX INSURANCE UK LTD	0	1	0	XXX	XXX	XXX	1	XXX	1
AA-3191400 ..	CONVEX RE LIMITED	0	1	0	XXX	XXX	XXX	1	XXX	1
AA-3190586 ..	COVENTRY ASSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1340240 ..	ERGO VERSICHERUNG AG	0	610	0	XXX	XXX	XXX	610	XXX	610
AA-3194130 ..	ENDURANCE SPECIALTY INSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1124129 ..	ENDURANCE WORLDWIDE INS LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1340097 ..	GOTHAER ALLGEMEINE VERSICHERUNG AG	2	269	2	XXX	XXX	XXX	269	XXX	269
AA-3191190 ..	HAMILTON RE LIMITED	0	9	0	XXX	XXX	XXX	9	XXX	9
AA-3190060 ..	HANNOVER RE (BERMUDA) LTD	0	2	0	XXX	XXX	XXX	2	XXX	2
AA-3190875 ..	HISCOX INSURANCE COMPANY (BERMUDA) LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191239 ..	LUMEN RE LIMITED	0	2	0	XXX	XXX	XXX	2	XXX	2
AA-1320131 ..	MMA IARD SA	0	7	0	XXX	XXX	XXX	7	XXX	7
AA-1460019 ..	MS AMLIN AG	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1240057 ..	MS AMLIN INSURANCE SE	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1580085 ..	MITSUI SUMITOMO INSURANCE CO LTD	0	1	0	XXX	XXX	XXX	1	XXX	1
AA-1560600 ..	MUNICH REINSURANCE COMPANY OF CANADA	0	141	0	XXX	XXX	XXX	141	XXX	141
AA-1560247 ..	NORTHBRIDGE GENERAL INSURANCE CORP	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1780078 ..	PARTNER REINSURANCE EUROPE SE	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1374105 ..	RECEM SA OF LUXEMBOURG	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1560745 ..	SCOR CANADA REINSURANCE CO	0	301	0	XXX	XXX	XXX	301	XXX	301

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)
AA-1320158 ..	SCOR S.E.	0	1	0	XXX	XXX	XXX	1	XXX	1
AA-3770273 ..	SAFE TRUCKING INSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191321 ..	SIRIUSPOINT BERMUDA INSURANCE CO LTD	0	1	0	XXX	XXX	XXX	1	XXX	1
AA-1580110 ..	SOMPO JAPAN INSURANCE INC	0	11	0	XXX	XXX	XXX	11	XXX	11
AA-1460125 ..	SWISS MOBILIAR INSURANCE COMPANY	0	3	0	XXX	XXX	XXX	3	XXX	3
AA-1460146 ..	SWISS REINSURANCE COMPANY LIMITED	0	44	0	XXX	XXX	XXX	44	XXX	44
AA-3191432 ..	VANTAGE RISK LTD	0	2	0	XXX	XXX	XXX	2	XXX	2
AA-3190368 ..	WOBURN INSURANCE LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-3191315 ..	XL BERMUDA LTD	0	0	0	XXX	XXX	XXX	0	XXX	0
AA-1780072 ..	XL RE EUROPE SE	0	1	0	XXX	XXX	XXX	1	XXX	1
2699999. Total Unauthorized - Other Non-U.S. Insurers		2	1,657	2	XXX	XXX	XXX	1,657	XXX	1,657
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		2	2,150	2	XXX	XXX	XXX	2,150	XXX	2,150
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
Certified - Other Non-U.S. Insurers										
CR-3194126 ..	ARCH REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6	6
CR-3194122 ..	DAVINCI REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-3194130 ..	ENDURANCE SPECIALTY INSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-3191289 ..	FIDELIS INSURANCE BERMUDA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-1340125 ..	HANNOVER RUCK SE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-3190875 ..	HISCOX INSURANCE COMPANY (BERMUDA) LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-3190339 ..	RENAISSANCE REINSURANCE LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-1460023 ..	RENAISSANCERE EUROPE AG	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
CR-1460146 ..	SWISS REINSURANCE COMPANY LIMITED	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46	46
CR-3191315 ..	XL BERMUDA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	1
CR-3191315 ..	XL BERMUDA LTD	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
4099999. Total Certified - Other Non-U.S. Insurers		XXX	XXX	XXX	XXX	XXX	XXX	XXX	53	53
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	53	53
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
Reciprocal Jurisdiction - Other Non-U.S. Insurers										
RJ-3191454 ..	AXA XL REINSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-3194126 ..	ARCH REINSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-3191352 ..	ASCOT BERMUDA LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-3194168 ..	ASPEN BERMUDA LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-3191435 ..	CONDUIT REINSURANCE LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

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)
RJ-1120191 ..	CONVEX INSURANCE UK LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-3191400 ..	CONVEX RE LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-3194122 ..	DAVINCI REINSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-3194130 ..	ENDURANCE SPECIALTY INSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-3191289 ..	FIDELIS INSURANCE BERMUDA LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-3191437 ..	GROUP ARK INSURANCE LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1340125 ..	HANNOVER RUCK SE	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-3190875 ..	HISCOX INSURANCE COMPANY (BERMUDA) LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-3190871 ..	LANCASHIRE INSURANCE COMPANY LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1127084 ..	LLOYDS SYNDICATE 1084	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1127183 ..	LLOYDS SYNDICATE 1183	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1127200 ..	LLOYDS SYNDICATE 1200	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1120085 ..	LLOYDS SYNDICATE 1274	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1127414 ..	LLOYDS SYNDICATE 1414	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1120157 ..	LLOYDS SYNDICATE 1729	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1120171 ..	LLOYDS SYNDICATE 1856	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1120096 ..	LLOYDS SYNDICATE 1880	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1120083 ..	LLOYDS SYNDICATE 1910	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1120084 ..	LLOYDS SYNDICATE 1955	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1128001 ..	LLOYDS SYNDICATE 2001	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1128010 ..	LLOYDS SYNDICATE 2010	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1120152 ..	LLOYDS SYNDICATE 2357	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1128623 ..	LLOYDS SYNDICATE 2623	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1128791 ..	LLOYDS SYNDICATE 2791	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1128987 ..	LLOYDS SYNDICATE 2987	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1126033 ..	LLOYDS SYNDICATE 33	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1126005 ..	LLOYDS SYNDICATE 4000	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1120075 ..	LLOYDS SYNDICATE 4020	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1120086 ..	LLOYDS SYNDICATE 4141	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1126435 ..	LLOYDS SYNDICATE 435	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1126004 ..	LLOYDS SYNDICATE 4444	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1126006 ..	LLOYDS SYNDICATE 4472	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1120090 ..	LLOYDS SYNDICATE 4711	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1126510 ..	LLOYDS SYNDICATE 510	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1126566 ..	LLOYDS SYNDICATE 566	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1126609 ..	LLOYDS SYNDICATE 609	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1126623 ..	LLOYDS SYNDICATE 623	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1126727 ..	LLOYDS SYNDICATE 727	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-3191239 ..	LUMEN RE LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1460019 ..	MS AMLIN AG	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1840000 ..	MAPFRE RE COMPANIA DE REASEGUROS SA	0	XXX	XXX	0	0	0	XXX	XXX	0

SCHEDULE F - PART 3 (Continued)

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

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)
RJ-3190686 ..	PARTNER REINSURANCE COMPANY LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-3190339 ..	RENAISSANCE REINSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1460023 ..	RENAISSANCERE EUROPE AG	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-1460146 ..	SWISS REINSURANCE COMPANY LIMITED	0	XXX	XXX	0	0	0	XXX	XXX	0
RJ-3191388 ..	VERMEER REINSURANCE LTD	0	XXX	XXX	0	0	0	XXX	XXX	0
5499999. Total Reciprocal Jurisdiction - Other Non-U.S. Insurers		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)		2	2,150	2	0	202	202	2,150	53	2,405
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)		0	0	0	0	0	0	0	0	0
9999999 Totals		2	2,150	2	0	202	202	2,150	53	2,405

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
0001	1	026015037	LLOYDS BANK CORPORATE MARKETS PLC	1,396
Total				1,396

SCHEDULE F - PART 5

Interrogatories for Schedule F, Part 3 (000 Omitted)

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

	1 Name of Reinsurer	2 Commission Rate	3 Ceded Premium
1.		0.000	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	1,817,049	282,106	Yes [X] No [ ]
7.	GENERAL REINSURANCE CORPORATION	958	450	Yes [ ] No [X]
8.	HANNOVER RUCK SE	777	627	Yes [ ] No [X]
9.	TRANSATLANTIC REINSURANCE COMPANY	698	251	Yes [ ] No [X]
10.	SWISS REINSURANCE COMPANY LIMITED	643	656	Yes [ ] No [X]

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)	23,022,213,783	0	23,022,213,783
2.	Premiums and considerations (Line 15)	3,045,378,502	0	3,045,378,502
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	21,064,552	(21,064,552)	0
4.	Funds held by or deposited with reinsured companies (Line 16.2)	893,742	0	893,742
5.	Other assets	573,363,966	0	573,363,966
6.	Net amount recoverable from reinsurers	0	1,714,219,372	1,714,219,372
7.	Protected cell assets (Line 27)	0	0	0
8.	Totals (Line 28)	26,662,914,545	1,693,154,820	28,356,069,365
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	13,235,607,018	1,657,159,423	14,892,766,440
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	606,913,233	2,590,582	609,503,816
11.	Unearned premiums (Line 9)	4,508,010,463	144,120,929	4,652,131,392
12.	Advance premiums (Line 10)	3,177	0	3,177
13.	Dividends declared and unpaid (Line 11.1 and 11.2)	13,327,909	0	13,327,909
14.	Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	108,310,831	(108,310,831)	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)	14,508,103	0	14,508,103
17.	Provision for reinsurance (Line 16)	2,405,283	(2,405,283)	0
18.	Other liabilities	428,913,894	0	428,913,894
19.	Total liabilities excluding protected cell business (Line 26)	18,917,999,911	1,693,154,820	20,611,154,731
20.	Protected cell liabilities (Line 27)	0	0	0
21.	Surplus as regards policyholders (Line 37)	7,744,914,634	XXX	7,744,914,634
22.	Totals (Line 38)	26,662,914,545	1,693,154,820	28,356,069,365

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

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

	Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1. Premiums written		XXX		XXX		XXX		XXX		XXX		XXX		XXX
2. Premiums earned		XXX		XXX		XXX		XXX		XXX		XXX		XXX
3. Incurred claims														
4. Cost containment expenses														
5. Incurred claims and cost containment expenses (Lines 3 and 4)														
6. Increase in contract reserves														
7. Commissions (a)														
8. Other general insurance expenses														
9. Taxes, licenses and fees														
10. Total other expenses incurred														
11. Aggregate write-ins for deductions														
12. Gain from underwriting before dividends or refunds														
13. Dividends or refunds														
14. Gain from underwriting after dividends or refunds														
DETAILS OF WRITE-INS														
1101.														
1102.														
1103.														
1198. Summary of remaining write-ins for Line 11 from overflow page														
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)														

NONE

	Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
	15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1. Premiums written		XXX		XXX		XXX		XXX		XXX		XXX
2. Premiums earned		XXX		XXX		XXX		XXX		XXX		XXX
3. Incurred claims												
4. Cost containment expenses												
5. Incurred claims and cost containment expenses (Lines 3 and 4)												
6. Increase in contract reserves												
7. Commissions (a)												
8. Other general insurance expenses												
9. Taxes, licenses and fees												
10. Total other expenses incurred												
11. Aggregate write-ins for deductions												
12. Gain from underwriting before dividends or refunds												
13. Dividends or refunds												
14. Gain from underwriting after dividends or refunds												
DETAILS OF WRITE-INS												
1101.												
1102.												
1103.												
1198. Summary of remaining write-ins for Line 11 from overflow page												
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)												

NONE

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2. - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums													
2. Advance premiums													
3. Reserve for rate credits													
4. Total premium reserves, current year													
5. Total premium reserves, prior year													
6. Increase in total premium reserves													
B. Contract Reserves:													
1. Additional reserves (a)													
2. Reserve for future contingent benefits													
3. Total contract reserves, current year													
4. Total contract reserves, prior year.													
5. Increase in contract reserves													
C. Claim Reserves and Liabilities:													
1. Total current year													
2. Total prior year													
3. Increase													

NONE

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

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year													
1.2 On claims incurred during current year													
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year													
2.2 On claims incurred during current year													
3. Test:													
3.1 Lines 1.1 and 2.1													
3.2 Claim reserves and liabilities, December 31, prior year													
3.3 Line 3.1 minus Line 3.2													

NONE

PART 4. - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Premiums earned	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Incurred claims	(36,109)	0	(60,325)	0	0	0	0	0	0	0	0	0	24,216
4. Commissions	0	0	0	0	0	0	0	0	0	0	0	0	0
B. Reinsurance Ceded:													
1. Premiums written	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Premiums earned	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Incurred claims	(37,721)	0	(57,979)	0	0	0	0	0	0	0	0	0	20,258
4. Commissions	0	0	0	0	0	0	0	0	0	0	0	0	0

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims	0	2,346	0	0	0	0	0	0	0	0	0	(3,958)	(1,612)
2. Beginning claim reserves and liabilities	0	4,150	0	0	0	0	0	0	0	0	0	93,721	97,871
3. Ending claim reserves and liabilities	0	6,496	0	0	0	0	0	0	0	0	0	89,763	96,259
4. Claims paid	0	0	0	0	0	0	0	0	0	0	0	0	0
B. Assumed Reinsurance:													
1. Incurred claims	0	(60,325)	0	0	0	0	0	0	0	0	0	24,216	(36,109)
2. Beginning claim reserves and liabilities	0	74,772	0	0	0	0	0	0	0	0	0	107,627	182,400
3. Ending claim reserves and liabilities	0	994	0	0	0	0	0	0	0	0	0	131,843	132,837
4. Claims paid	0	13,454	0	0	0	0	0	0	0	0	0	0	13,454
C. Ceded Reinsurance:													
1. Incurred claims	0	(57,979)	0	0	0	0	0	0	0	0	0	20,258	(37,721)
2. Beginning claim reserves and liabilities	0	78,922	0	0	0	0	0	0	0	0	0	201,349	280,271
3. Ending claim reserves and liabilities	0	7,489	0	0	0	0	0	0	0	0	0	221,606	229,096
4. Claims paid	0	13,454	0	0	0	0	0	0	0	0	0	0	13,454
D. Net:													
1. Incurred claims	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Beginning claim reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Ending claim reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Claims paid	0	0	0	0	0	0	0	0	0	0	0	0	0
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Beginning reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Ending reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Paid claims and cost containment expenses	0	0	0	0	0	0	0	0	0	0	0	0	0

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	190,832	37,891	60,897	10,036	26,680	33	1,989	230,448	XXX
2. 2015	5,590,863	380,198	5,210,665	2,573,276	153,008	232,582	10,774	264,199	5,058	132,444	2,901,217	XXX
3. 2016	5,751,962	359,845	5,392,116	2,806,826	169,170	217,231	8,994	280,495	1,087	151,041	3,125,300	XXX
4. 2017	5,963,759	325,460	5,638,299	3,329,351	211,065	228,311	9,232	297,105	665	264,928	3,633,804	XXX
5. 2018	6,243,931	319,136	5,924,795	3,409,305	170,878	236,908	7,098	311,886	569	278,429	3,779,554	XXX
6. 2019	6,573,988	384,913	6,189,076	3,464,610	160,978	239,862	6,465	327,700	384	192,726	3,864,344	XXX
7. 2020	6,756,745	418,072	6,338,673	3,130,499	211,585	178,556	5,468	292,874	283	155,718	3,384,593	XXX
8. 2021	7,170,144	458,229	6,711,915	3,440,854	203,264	177,546	5,858	319,302	274	208,541	3,728,306	XXX
9. 2022	7,892,005	499,219	7,392,786	3,777,566	222,944	152,308	5,772	337,667	269	221,490	4,038,556	XXX
10. 2023	8,878,462	562,639	8,315,823	3,490,663	112,116	104,513	4,030	331,632	238	207,029	3,810,424	XXX
11. 2024	9,949,405	676,074	9,273,331	2,274,371	39,942	44,548	1,533	273,195	182	115,105	2,550,458	XXX
12. Totals	XXX	XXX	XXX	31,888,153	1,692,842	1,873,261	75,260	3,062,734	9,042	1,929,440	35,047,005	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	1,313,039	344,877	1,256,747	138,439	161,073	16,123	364,824	37,501	199,752	(184)	2,743	2,758,679	157,987
2. 2015	65,104	13,909	85,636	5,209	6,968	349	11,900	165	7,380	(6)	1,012	157,362	669
3. 2016	108,963	15,814	88,338	4,908	11,279	255	12,315	167	8,157	(9)	1,594	207,917	642
4. 2017	123,476	17,253	125,512	7,192	11,765	474	16,224	96	12,390	(10)	2,593	264,361	908
5. 2018	162,342	19,265	140,091	6,213	18,599	798	19,464	410	21,587	(11)	3,824	335,406	3,531
6. 2019	232,928	20,064	191,977	15,955	23,989	713	27,885	836	30,785	(15)	7,120	470,009	3,919
7. 2020	238,916	15,291	295,906	21,535	26,689	403	50,357	1,813	24,880	(15)	10,352	597,720	3,524
8. 2021	388,785	55,886	383,347	29,806	44,697	533	88,207	1,061	41,882	(25)	17,540	859,657	5,282
9. 2022	532,883	44,367	632,759	40,655	63,552	1,542	110,757	2,049	70,338	(47)	36,137	1,321,723	10,375
10. 2023	731,733	58,824	1,161,018	69,776	72,313	2,751	183,389	2,647	77,901	(59)	62,210	2,092,416	22,187
11. 2024	1,023,387	90,038	2,368,846	136,236	64,584	2,814	267,941	4,534	174,755	186	166,658	3,665,706	69,406
12. Totals	4,921,554	695,586	6,730,177	475,924	505,507	26,757	1,153,263	51,278	669,807	(194)	311,782	12,730,957	278,430

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	2,086,470	672,209
2. 2015	3,247,045	188,466	3,058,579	58.1	49.6	58.7	0	0	24.8	131,623	25,740
3. 2016	3,533,604	200,387	3,333,217	61.4	55.7	61.8	0	0	24.8	176,579	31,338
4. 2017	4,144,133	245,967	3,898,166	69.5	75.6	69.1	0	0	24.8	224,543	39,818
5. 2018	4,320,180	205,220	4,114,960	69.2	64.3	69.5	0	0	24.8	276,954	58,453
6. 2019	4,539,735	205,382	4,334,354	69.1	53.4	70.0	0	0	24.8	388,886	81,124
7. 2020	4,238,676	256,363	3,982,313	62.7	61.3	62.8	0	0	24.8	497,995	99,725
8. 2021	4,884,621	296,658	4,587,963	68.1	64.7	68.4	0	0	24.8	686,440	173,217
9. 2022	5,677,829	317,549	5,360,279	71.9	63.6	72.5	0	0	24.8	1,080,620	241,103
10. 2023	6,153,163	250,324	5,902,839	69.3	44.5	71.0	0	0	24.8	1,764,151	328,264
11. 2024	6,491,627	275,464	6,216,163	65.2	40.7	67.0	0	0	24.8	3,165,959	499,746
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	10,480,220	2,250,736

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 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	11 One Year	12 Two Year
1. Prior	7,129,055	7,029,809	6,962,195	6,926,891	6,911,505	6,932,809	6,980,841	6,999,648	7,047,905	7,072,500	24,595	72,852
2. 2015	2,944,245	2,937,522	2,902,889	2,893,862	2,884,447	2,866,633	2,844,627	2,826,166	2,816,695	2,801,592	(15,104)	(24,574)
3. 2016	XXX	3,235,949	3,205,967	3,167,066	3,161,946	3,140,326	3,106,355	3,088,144	3,068,413	3,055,618	(12,794)	(32,525)
4. 2017	XXX	XXX	3,725,670	3,749,702	3,735,210	3,646,210	3,639,903	3,631,053	3,615,528	3,599,721	(15,807)	(31,331)
5. 2018	XXX	XXX	XXX	3,870,091	3,915,640	3,841,853	3,821,324	3,823,297	3,811,311	3,794,322	(16,989)	(28,975)
6. 2019	XXX	XXX	XXX	XXX	3,909,427	3,993,603	3,997,652	4,010,775	4,019,832	3,989,466	(30,367)	(21,309)
7. 2020	XXX	XXX	XXX	XXX	XXX	3,966,166	3,878,417	3,795,101	3,736,853	3,675,656	(61,197)	(119,445)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	4,288,076	4,258,481	4,240,932	4,236,805	(4,127)	(21,677)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,902,308	4,947,057	4,962,204	15,148	59,896
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,527,303	5,503,905	(23,398)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,779,852	XXX	XXX
12. Totals											(140,039)	(147,089)

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 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024		
1. Prior	000	1,240,143	2,103,080	2,700,895	3,179,177	3,452,421	3,697,897	3,953,730	4,162,622	4,366,423	XXX	XXX
2. 2015	1,090,885	1,695,166	2,034,367	2,278,627	2,437,848	2,511,597	2,563,469	2,596,172	2,623,533	2,642,076	XXX	XXX
3. 2016	XXX	1,183,277	1,856,278	2,201,774	2,461,184	2,604,238	2,706,009	2,778,216	2,814,778	2,845,893	XXX	XXX
4. 2017	XXX	XXX	1,462,515	2,261,445	2,660,992	2,870,278	3,050,418	3,186,541	3,273,248	3,337,365	XXX	XXX
5. 2018	XXX	XXX	XXX	1,529,183	2,374,080	2,726,414	3,000,893	3,218,923	3,369,197	3,468,237	XXX	XXX
6. 2019	XXX	XXX	XXX	XXX	1,535,409	2,383,582	2,798,226	3,138,056	3,384,311	3,537,029	XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX	1,503,847	2,230,741	2,585,870	2,882,373	3,092,001	XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	1,726,393	2,673,526	3,093,499	3,409,278	XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,948,317	3,164,823	3,701,159	XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,267,404	3,479,030	XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,277,444	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 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	3,768,262	2,949,280	2,465,445	2,156,192	1,930,709	1,828,550	1,769,012	1,691,539	1,630,099	1,543,254
2. 2015	1,199,451	731,264	484,657	339,422	255,445	201,762	167,301	137,900	124,653	100,588
3. 2016	XXX	1,328,250	789,139	522,761	368,363	279,059	201,521	153,612	126,882	104,453
4. 2017	XXX	XXX	1,462,670	877,903	604,555	409,714	314,885	233,907	192,343	143,375
5. 2018	XXX	XXX	XXX	1,525,386	917,721	603,254	419,586	308,599	225,662	163,951
6. 2019	XXX	XXX	XXX	XXX	1,563,778	939,859	638,889	442,402	313,949	215,524
7. 2020	XXX	XXX	XXX	XXX	XXX	1,792,945	1,109,280	731,018	485,226	333,640
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	1,777,236	1,020,100	669,783	450,254
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,093,084	1,067,902	710,484
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,320,109	1,282,285
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,507,289

SCHEDULE P - PART 1A - HOMEOWNERS/FARMOWNERS

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	459	0	105	0	36	0	26	600	XXX
2. 2015	854,730	20,718	834,012	360,326	586	13,584	5	61,015	0	8,108	434,334	36,950
3. 2016	867,139	17,333	849,806	379,506	333	12,554	2	58,340	0	9,513	450,065	36,946
4. 2017	900,254	15,716	884,538	545,345	1,594	13,053	10	61,772	0	66,521	618,567	43,373
5. 2018	948,364	15,017	933,348	577,084	915	14,769	13	64,503	0	73,130	655,427	47,759
6. 2019	1,031,193	33,902	997,291	591,226	788	13,298	16	67,032	0	16,195	670,751	46,134
7. 2020	1,171,721	28,058	1,143,663	752,250	38,875	13,543	12	67,794	0	12,556	794,700	55,676
8. 2021	1,332,944	36,187	1,296,757	865,163	21,867	15,224	5	76,169	0	13,835	934,684	59,022
9. 2022	1,541,758	39,719	1,502,039	1,007,509	527	16,242	10	85,988	0	14,134	1,109,201	59,446
10. 2023	1,793,414	50,921	1,742,493	1,157,417	1,528	15,738	8	91,343	0	9,207	1,262,962	67,406
11. 2024	2,008,116	68,704	1,939,412	852,889	167	10,024	1	80,081	0	2,945	942,824	53,519
12. Totals	XXX	XXX	XXX	7,089,175	67,180	138,133	84	714,072	0	226,170	7,874,115	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	956	0	403	0	101	0	1,101	0	568	0	16	3,129	32
2. 2015	212	0	187	0	32	0	19	0	126	0	11	577	6
3. 2016	326	0	303	0	138	0	(45)	0	96	0	13	819	5
4. 2017	963	0	867	12	93	0	105	0	421	0	62	2,438	24
5. 2018	1,331	172	1,288	(10)	151	7	218	0	478	0	182	3,296	25
6. 2019	2,160	0	532	1,557	333	0	104	(2)	1,027	0	351	2,600	59
7. 2020	4,912	223	4,863	(10)	559	1	600	0	1,133	0	855	11,853	64
8. 2021	11,394	4,661	4,772	(140)	1,496	1	1,208	0	3,783	0	2,137	18,130	225
9. 2022	21,758	2,125	9,226	1,176	2,426	1	4,583	7	6,322	0	7,880	41,007	379
10. 2023	47,778	109	51,797	(38)	3,315	9	5,795	0	8,466	0	15,363	117,071	1,021
11. 2024	121,130	371	282,225	832	5,155	5	5,310	10	24,101	0	24,093	436,705	3,962
12. Totals	212,921	7,660	356,461	3,380	13,799	22	19,000	16	46,522	0	50,961	637,625	5,802

	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	1,359	1,770
2. 2015	435,501	591	434,911	51.0	2.9	52.1	0	0	24.8	399	178
3. 2016	451,218	335	450,883	52.0	1.9	53.1	0	0	24.8	630	189
4. 2017	622,622	1,616	621,005	69.2	10.3	70.2	0	0	24.8	1,819	620
5. 2018	659,821	1,098	658,724	69.6	7.3	70.6	0	0	24.8	2,456	840
6. 2019	675,711	2,360	673,351	65.5	7.0	67.5	0	0	24.8	1,135	1,465
7. 2020	845,653	39,100	806,553	72.2	139.4	70.5	0	0	24.8	9,562	2,291
8. 2021	979,207	26,394	952,813	73.5	72.9	73.5	0	0	24.8	11,644	6,486
9. 2022	1,154,054	3,846	1,150,209	74.9	9.7	76.6	0	0	24.8	27,683	13,324
10. 2023	1,381,649	1,616	1,380,033	77.0	3.2	79.2	0	0	24.8	99,503	17,567
11. 2024	1,380,915	1,386	1,379,529	68.8	2.0	71.1	0	0	24.8	402,152	34,552
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	558,342	79,283

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
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
				4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	4,362	2,185	93	0	87	0	17	2,357	XXX
2. 2015	532,143	4,168	527,975	331,230	2,205	20,777	69	47,965	135	6,326	397,563	50,092
3. 2016	606,019	4,662	601,357	404,809	2,369	25,078	21	55,372	210	7,673	482,661	59,295
4. 2017	701,939	5,651	696,288	460,439	3,668	27,591	33	61,468	300	9,179	545,496	65,876
5. 2018	774,219	6,653	767,566	472,458	3,398	28,658	15	65,467	332	10,449	562,838	64,038
6. 2019	805,902	5,567	800,335	484,204	2,495	28,642	46	72,222	195	10,063	582,332	61,988
7. 2020	794,910	5,122	789,787	374,845	1,709	21,625	31	55,600	162	8,268	450,168	43,506
8. 2021	846,167	4,844	841,323	485,210	2,197	25,268	27	69,078	176	11,147	577,155	55,332
9. 2022	912,596	4,971	907,625	542,228	2,320	23,537	27	70,213	157	11,231	633,474	62,173
10. 2023	1,011,272	5,198	1,006,074	479,561	2,321	15,588	8	67,536	138	11,459	560,218	61,502
11. 2024	1,113,599	5,934	1,107,665	235,146	1,118	4,521	3	54,756	115	6,473	293,186	51,492
12. Totals	XXX	XXX	XXX	4,274,490	25,986	221,378	279	619,764	1,920	92,286	5,087,448	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	86,883	61,841	20,895	12,003	920	3	189	15	1,294	(2)	50	36,322	261
2. 2015	259	0	44	0	74	0	6	1	124	0	25	507	36
3. 2016	485	0	69	1	156	1	26	1	239	(1)	36	973	69
4. 2017	1,650	994	171	2	240	0	61	1	343	(1)	68	1,469	103
5. 2018	2,795	0	306	25	708	0	98	2	702	(2)	85	4,583	218
6. 2019	4,684	14	1,591	12	1,275	0	210	2	1,264	(4)	137	8,999	399
7. 2020	7,844	0	3,956	46	1,753	2	2,400	4	1,673	(5)	192	17,578	532
8. 2021	20,823	34	15,564	88	4,636	5	4,883	3	4,366	(13)	531	50,155	1,397
9. 2022	48,584	71	44,312	236	8,778	15	10,997	5	10,208	(30)	1,403	122,582	3,270
10. 2023	104,689	151	125,686	362	11,057	6	25,572	101	12,055	(48)	3,192	278,487	7,705
11. 2024	162,507	189	337,108	1,766	5,656	3	41,967	197	23,802	(29)	8,593	568,914	20,591
12. Totals	441,202	63,295	549,704	14,543	35,253	35	86,408	330	56,069	(136)	14,312	1,090,568	34,581

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	33,934	2,388
2. 2015	400,480	2,410	398,070	75.3	57.8	75.4	0	0	24.8	303	204
3. 2016	486,235	2,601	483,634	80.2	55.8	80.4	0	0	24.8	553	420
4. 2017	551,963	4,998	546,965	78.6	88.4	78.6	0	0	24.8	825	644
5. 2018	571,192	3,771	567,421	73.8	56.7	73.9	0	0	24.8	3,075	1,507
6. 2019	594,091	2,761	591,331	73.7	49.6	73.9	0	0	24.8	6,249	2,750
7. 2020	469,695	1,950	467,745	59.1	38.1	59.2	0	0	24.8	11,753	5,825
8. 2021	629,828	2,518	627,310	74.4	52.0	74.6	0	0	24.8	36,265	13,890
9. 2022	758,857	2,800	756,056	83.2	56.3	83.3	0	0	24.8	92,589	29,993
10. 2023	841,744	3,039	838,705	83.2	58.5	83.4	0	0	24.8	229,862	48,625
11. 2024	865,462	3,362	862,100	77.7	56.7	77.8	0	0	24.8	497,659	71,255
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	913,068	177,500

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
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
				4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	2,809	1,012	297	32	306	2	2	2,368	XXX
2. 2015	413,327	21,074	392,253	260,462	12,636	28,700	3,523	24,717	524	1,686	297,196	24,143
3. 2016	429,432	24,231	405,201	283,886	18,821	32,110	3,455	28,173	457	2,000	321,436	25,551
4. 2017	449,074	19,855	429,220	301,345	12,997	33,542	3,148	28,007	107	2,588	346,641	25,528
5. 2018	495,474	15,921	479,553	338,965	9,241	35,454	2,578	29,061	3	2,397	391,657	26,567
6. 2019	542,378	18,304	524,074	376,980	11,108	36,556	1,906	29,507	15	2,478	430,013	26,165
7. 2020	565,918	21,804	544,114	253,448	7,408	25,663	1,326	21,165	15	2,329	291,528	17,245
8. 2021	587,072	22,455	564,617	260,339	8,620	25,508	1,767	26,660	18	2,417	302,102	18,070
9. 2022	614,152	23,908	590,244	226,795	9,033	18,659	1,476	26,955	17	2,327	261,882	19,807
10. 2023	658,497	24,413	634,084	140,906	3,623	9,637	895	25,382	11	2,136	171,394	20,619
11. 2024	740,223	26,878	713,344	55,802	954	2,738	466	17,408	8	1,354	74,521	18,970
12. Totals	XXX	XXX	XXX	2,501,737	95,454	248,864	20,571	257,341	1,177	21,714	2,890,739	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	26,082	19,322	7,937	1,040	541	71	810	80	1,584	(3)	10	16,446	132
2. 2015	1,163	0	1,836	174	151	36	204	(31)	340	(1)	8	3,515	10
3. 2016	3,497	7	2,253	139	477	34	250	(17)	113	(2)	9	6,429	25
4. 2017	6,962	2,785	3,096	(77)	773	105	231	18	135	(2)	11	8,368	41
5. 2018	10,627	116	4,804	404	1,089	184	613	(9)	487	0	14	16,924	93
6. 2019	33,068	1,696	10,821	675	2,224	177	1,496	77	774	0	51	45,758	178
7. 2020	28,399	724	24,329	1,694	2,606	(50)	2,328	372	655	0	57	55,578	231
8. 2021	52,500	1,486	41,223	1,473	5,262	(216)	5,290	598	1,629	0	102	102,564	543
9. 2022	90,938	2,823	88,465	3,817	8,728	283	7,488	1,189	3,367	(1)	204	190,875	1,187
10. 2023	117,660	5,084	177,985	7,160	9,716	637	15,843	1,330	6,598	0	452	313,592	2,403
11. 2024	101,357	2,293	336,580	14,853	6,575	416	31,540	1,803	19,031	9	1,589	475,708	6,104
12. Totals	472,253	36,335	699,329	31,352	38,142	1,677	66,094	5,410	34,714	0	2,508	1,235,758	10,947

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	13,658	2,788
2. 2015	317,573	16,862	300,711	76.8	80.0	76.7	0	0	24.8	2,824	691
3. 2016	350,759	22,894	327,865	81.7	94.5	80.9	0	0	24.8	5,604	825
4. 2017	374,090	19,081	355,009	83.3	96.1	82.7	0	0	24.8	7,351	1,017
5. 2018	421,099	12,517	408,582	85.0	78.6	85.2	0	0	24.8	14,911	2,013
6. 2019	491,427	15,655	475,771	90.6	85.5	90.8	0	0	24.8	41,518	4,241
7. 2020	358,594	11,488	347,106	63.4	52.7	63.8	0	0	24.8	50,311	5,267
8. 2021	418,412	13,746	404,666	71.3	61.2	71.7	0	0	24.8	90,764	11,799
9. 2022	471,394	18,637	452,757	76.8	78.0	76.7	0	0	24.8	172,763	18,113
10. 2023	503,727	18,741	484,986	76.5	76.8	76.5	0	0	24.8	283,401	30,191
11. 2024	571,031	20,802	550,229	77.1	77.4	77.1	0	0	24.8	420,790	54,918
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,103,894	131,864

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	76,853	15,601	8,580	1,005	706	18	461	69,515	XXX
2. 2015	1,123,495	154,555	968,940	435,200	76,343	65,414	4,057	(8,575)	4,210	10,400	407,429	36,720
3. 2016	1,142,512	148,173	994,339	431,790	71,234	52,798	3,760	(3,042)	226	11,452	406,326	36,451
4. 2017	1,114,927	121,387	993,539	419,800	53,538	49,943	2,484	3,357	233	10,547	416,846	35,215
5. 2018	1,097,341	119,132	978,208	423,482	59,097	50,277	2,464	6,211	229	9,865	418,180	35,576
6. 2019	1,073,995	113,227	960,768	419,022	54,568	50,302	2,587	10,924	165	10,903	422,927	34,199
7. 2020	958,181	109,862	848,319	341,050	48,916	39,907	2,192	12,756	105	4,613	342,500	26,169
8. 2021	911,235	99,018	812,217	323,297	42,043	39,167	2,015	14,864	80	3,847	333,190	25,603
9. 2022	969,153	108,656	860,497	284,226	39,001	35,740	2,088	15,160	95	2,735	293,943	27,534
10. 2023	972,586	102,002	870,584	240,587	29,931	29,116	1,445	16,916	89	964	255,154	25,899
11. 2024	967,448	96,864	870,584	112,446	11,152	12,714	498	14,527	59	144	127,978	22,961
12. Totals	XXX	XXX	XXX	3,507,753	501,422	433,959	24,596	83,804	5,510	65,931	3,493,987	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	960,898	219,206	699,771	59,291	73,987	5,692	83,484	3,668	48,763	(132)	1,586	1,579,176	3,778
2. 2015	50,548	12,167	60,271	2,938	4,135	102	7,791	77	2,845	(5)	626	110,312	213
3. 2016	86,369	15,309	53,857	3,311	6,710	209	7,355	99	3,299	(6)	1,030	138,669	263
4. 2017	73,100	11,602	69,937	3,596	5,830	75	9,248	128	3,850	(7)	1,315	146,570	315
5. 2018	76,497	10,306	77,637	2,511	7,304	131	10,385	136	4,801	(9)	1,983	163,549	408
6. 2019	94,651	8,721	94,427	2,382	7,865	116	12,190	53	6,489	(11)	3,077	204,360	546
7. 2020	95,579	11,267	107,290	2,532	8,425	131	15,567	176	7,229	(10)	4,221	219,994	597
8. 2021	134,204	29,671	113,026	9,878	11,337	288	28,033	212	10,787	(12)	6,079	257,349	897
9. 2022	125,453	16,737	144,536	6,157	13,580	638	23,695	12	16,924	(15)	8,118	300,659	1,435
10. 2023	153,917	15,687	199,666	20,596	19,544	772	24,545	609	14,826	(10)	10,384	374,845	2,471
11. 2024	130,300	14,135	333,215	30,233	25,629	1,148	35,180	1,069	21,729	206	11,303	499,261	7,016
12. Totals	1,981,516	364,810	1,953,632	143,426	184,347	9,302	257,473	6,240	141,542	(12)	49,722	3,994,745	17,939

	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	1,382,171	197,005
2. 2015	617,630	99,890	517,741	55.0	64.6	53.4	0	0	24.8	95,715	14,597
3. 2016	639,136	94,141	544,995	55.9	63.5	54.8	0	0	24.8	121,606	17,063
4. 2017	635,065	71,649	563,416	57.0	59.0	56.7	0	0	24.8	127,839	18,732
5. 2018	656,594	74,865	581,729	59.8	62.8	59.5	0	0	24.8	141,317	22,233
6. 2019	695,869	68,582	627,287	64.8	60.6	65.3	0	0	24.8	177,974	26,386
7. 2020	627,804	65,310	562,495	65.5	59.4	66.3	0	0	24.8	189,070	30,925
8. 2021	674,715	84,176	590,539	74.0	85.0	72.7	0	0	24.8	207,680	49,669
9. 2022	659,315	64,713	594,602	68.0	59.6	69.1	0	0	24.8	247,096	53,563
10. 2023	699,118	69,119	629,999	71.9	67.8	72.4	0	0	24.8	317,300	57,545
11. 2024	685,739	58,500	627,239	70.9	60.4	72.0	0	0	24.8	419,146	80,115
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	3,426,913	567,833

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	9,546	224	5,514	66	3,897	0	710	18,667	XXX
2. 2015	799,161	49,977	749,184	344,171	22,771	47,293	581	29,884	2	12,847	397,993	17,150
3. 2016	800,596	48,330	752,266	337,476	13,386	42,218	258	28,663	0	10,032	394,712	16,028
4. 2017	808,029	47,366	760,663	398,152	17,155	47,267	498	28,720	0	28,371	456,486	16,574
5. 2018	841,190	48,938	792,252	446,993	27,524	50,138	397	34,369	0	20,721	503,579	18,545
6. 2019	889,135	67,601	821,534	408,701	12,484	53,347	284	31,302	0	13,356	480,582	17,473
7. 2020	918,052	73,068	844,984	392,201	38,373	38,243	573	32,713	0	11,379	424,210	16,467
8. 2021	956,966	83,610	873,356	380,785	30,383	34,585	380	30,476	0	13,342	415,082	13,516
9. 2022	1,073,054	91,364	981,689	423,672	35,616	28,177	592	27,643	0	16,943	443,284	12,634
10. 2023	1,226,342	104,353	1,121,989	386,552	24,323	16,131	591	24,404	0	9,321	402,174	11,999
11. 2024	1,407,781	144,801	1,262,980	220,371	18,771	6,493	266	19,660	0	2,202	227,486	9,889
12. Totals	XXX	XXX	XXX	3,748,619	241,011	369,405	4,486	291,730	2	139,223	4,164,256	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	11,846	276	33,929	263	10,198	364	28,567	171	14,270	0	293	97,736	11,850
2. 2015	2,580	53	2,694	(43)	1,260	14	730	(12)	1,033	0	128	8,286	262
3. 2016	4,475	0	3,129	61	1,245	0	1,575	9	1,041	0	236	11,395	109
4. 2017	8,894	91	7,012	(91)	1,493	6	2,868	(8)	480	0	614	20,750	83
5. 2018	17,747	74	9,202	(613)	3,119	3	3,505	(23)	8,084	0	829	42,216	2,413
6. 2019	24,618	175	14,316	730	4,551	25	5,466	57	10,255	0	1,313	58,218	2,170
7. 2020	34,058	495	38,527	(251)	5,797	96	13,543	(38)	2,003	0	1,790	93,626	352
8. 2021	55,738	2,817	38,170	318	9,405	29	20,816	3	4,066	0	3,208	125,029	676
9. 2022	84,625	3,776	79,014	848	13,568	45	29,499	353	7,004	0	7,588	208,689	905
10. 2023	127,332	18,355	119,550	(417)	13,708	391	53,842	(9)	4,949	0	12,848	301,061	1,223
11. 2024	210,732	27,270	258,618	22,249	9,447	382	70,085	117	25,025	0	18,863	523,888	2,124
12. Totals	582,644	53,381	604,158	23,054	73,792	1,354	230,496	619	78,210	0	47,709	1,490,893	22,167

	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	45,235	52,500
2. 2015	429,644	23,365	406,278	53.8	46.8	54.2	0	0	24.8	5,264	3,022
3. 2016	419,820	13,713	406,107	52.4	28.4	54.0	0	0	24.8	7,543	3,852
4. 2017	494,886	17,650	477,236	61.2	37.3	62.7	0	0	24.8	15,906	4,844
5. 2018	573,157	27,361	545,795	68.1	55.9	68.9	0	0	24.8	27,488	14,728
6. 2019	552,557	13,757	538,800	62.1	20.3	65.6	0	0	24.8	38,028	20,190
7. 2020	557,084	39,248	517,836	60.7	53.7	61.3	0	0	24.8	72,340	21,285
8. 2021	574,042	33,930	540,111	60.0	40.6	61.8	0	0	24.8	90,773	34,256
9. 2022	693,202	41,230	651,972	64.6	45.1	66.4	0	0	24.8	159,015	49,674
10. 2023	746,469	43,234	703,235	60.9	41.4	62.7	0	0	24.8	228,943	72,117
11. 2024	820,430	69,055	751,375	58.3	47.7	59.5	0	0	24.8	419,831	104,057
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,110,368	380,525

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1	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	59	0	7	0	0	0	0	67	XXX
2. 2015	0	0	0	0	0	0	0	4	0	0	4	0
3. 2016	0	0	0	0	0	0	0	5	0	0	5	0
4. 2017	0	0	0	0	0	0	0	(19)	0	0	(19)	0
5. 2018	0	0	0	4	0	0	0	2	0	0	6	0
6. 2019	6	0	6	0	0	0	0	2	0	0	2	0
7. 2020	0	1	(1)	0	0	0	0	1	0	0	1	0
8. 2021	0	1	(1)	0	0	0	0	2	0	0	2	0
9. 2022	0	1	(1)	0	0	0	0	1	0	0	1	0
10. 2023	16	1	15	0	0	0	0	1	0	0	1	0
11. 2024	(1)	0	(1)	0	0	0	0	0	0	0	0	0
12. Totals	XXX	XXX	XXX	63	0	7	0	0	0	0	70	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	1	0	178	3	4	0	175	0	258	0	0	614	0
2. 2015	0	0	0	0	0	0	0	0	27	0	0	27	0
3. 2016	0	0	0	0	0	0	0	0	27	0	0	27	0
4. 2017	0	0	0	0	0	0	0	0	27	0	0	27	0
5. 2018	0	0	0	0	0	0	0	0	27	0	0	27	0
6. 2019	0	0	0	0	0	0	0	0	27	0	0	27	0
7. 2020	0	0	0	1	0	0	0	0	27	0	0	27	0
8. 2021	0	0	0	1	0	0	0	0	27	0	0	27	0
9. 2022	0	0	0	1	0	0	0	0	27	0	0	26	0
10. 2023	0	0	0	1	0	0	0	0	27	0	0	27	0
11. 2024	0	0	0	0	0	0	0	0	19	0	0	19	0
12. Totals	1	0	178	6	4	0	175	0	523	0	0	876	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	176	437
2. 2015	32	0	32	0.0	(12.9)	(10,560.3)	0	0	24.8	0	27
3. 2016	33	0	33	0.0	0.0	(413,024.1)	0	0	24.8	0	27
4. 2017	9	0	9	0.0	68.4	(151,101.8)	0	0	24.8	0	27
5. 2018	33	0	33	0.0	56.4	40,275.6	0	0	24.8	0	27
6. 2019	29	0	29	489.3	80.7	509.0	0	0	24.8	0	27
7. 2020	29	1	28	0.0	85.9	(3,738.3)	0	0	24.8	(1)	27
8. 2021	29	1	29	0.0	85.9	(4,078.8)	0	0	24.8	(1)	27
9. 2022	28	1	27	0.0	84.9	(2,400.7)	0	0	24.8	(1)	27
10. 2023	28	1	27	172.6	67.6	180.0	0	0	24.8	(1)	27
11. 2024	20	0	20	(2,266.0)	0.0	(2,266.0)	0	0	24.8	0	19
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	173	703

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	174	0	0	0	1	0	0	174	XXX
2. 2015	(35)	2	(37)	0	0	0	0	11	0	0	11	0
3. 2016	0	2	(2)	0	0	0	0	1	0	0	1	0
4. 2017	248	1	246	0	0	0	0	25	0	0	25	0
5. 2018	0	1	(1)	0	0	0	0	0	0	0	0	0
6. 2019	0	0	0	0	0	0	0	0	0	0	0	0
7. 2020	0	0	0	0	0	0	0	0	0	0	0	0
8. 2021	0	0	0	0	0	0	0	0	0	0	0	0
9. 2022	0	0	0	0	0	0	0	0	0	0	0	0
10. 2023	0	0	0	0	0	0	0	1	0	0	1	0
11. 2024	0	0	0	0	0	0	0	0	0	0	0	0
12. Totals	XXX	XXX	XXX	174	0	0	0	39	0	0	213	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	4,646	13	(2,370)	(11)	138	4	126	3	59	0	0	2,589	0
2. 2015	0	0	0	1	0	0	0	0	1	0	0	0	0
3. 2016	0	0	0	0	0	0	0	0	1	0	0	1	0
4. 2017	0	0	0	1	0	0	0	0	1	0	0	0	0
5. 2018	0	0	0	0	0	0	0	0	1	0	0	1	0
6. 2019	0	0	0	0	0	0	0	0	1	0	0	1	0
7. 2020	0	0	0	0	0	0	0	0	1	0	0	1	0
8. 2021	0	0	0	0	0	0	0	0	1	0	0	1	0
9. 2022	0	0	0	0	0	0	0	0	1	0	0	1	0
10. 2023	0	0	0	0	0	0	0	0	1	0	0	1	0
11. 2024	0	0	0	0	0	0	0	0	(4)	0	0	(4)	0
12. Totals	4,646	13	(2,370)	(9)	138	4	126	3	64	0	0	2,593	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	2,274	315
2. 2015	12	1	11	(35.3)	53.8	(30.3)	0	0	24.8	(1)	1
3. 2016	3	0	3	0.0	0.0	(132.8)	0	0	24.8	0	1
4. 2017	26	1	25	10.4	65.0	10.1	0	0	24.8	(1)	1
5. 2018	1	1	1	(7,163.6)	56.6	(100.2)	0	0	24.8	0	1
6. 2019	1	0	1	0.0	80.6	(672.5)	0	0	24.8	0	1
7. 2020	1	0	1	0.0	0.0	0.0	0	0	24.8	0	1
8. 2021	2	0	2	0.0	0.0	0.0	0	0	24.8	0	1
9. 2022	1	0	1	0.0	0.0	0.0	0	0	24.8	0	1
10. 2023	2	0	2	0.0	0.0	0.0	0	0	24.8	0	1
11. 2024	(4)	0	(4)	0.0	0.0	0.0	0	0	24.8	0	(4)
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	2,272	321

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	346	59	120	22	12	0	4	397	XXX
2. 2015	119,686	4,836	114,851	43,511	1,119	4,220	23	3,634	0	1,969	50,222	XXX
3. 2016	116,286	3,975	112,311	34,550	289	4,034	2	3,385	0	1,527	41,677	XXX
4. 2017	119,690	6,604	113,086	56,479	6,322	3,841	144	3,242	0	3,900	57,095	XXX
5. 2018	120,860	7,575	113,285	50,232	3,670	4,831	138	3,169	0	2,118	54,424	XXX
6. 2019	129,691	7,661	122,030	47,607	4,118	3,628	21	3,390	0	2,305	50,487	XXX
7. 2020	140,421	8,361	132,060	54,499	6,441	3,200	51	3,780	0	2,564	54,986	XXX
8. 2021	152,982	9,317	143,664	60,950	6,066	3,503	68	3,932	0	2,947	62,252	XXX
9. 2022	170,735	10,440	160,295	102,925	47,931	3,228	87	3,836	0	1,675	61,971	XXX
10. 2023	208,520	7,839	200,681	50,102	608	1,885	9	3,635	0	921	55,004	XXX
11. 2024	243,149	7,300	235,849	30,664	96	1,049	5	2,989	0	563	34,601	XXX
12. Totals	XXX	XXX	XXX	531,865	76,719	33,538	570	35,002	0	20,493	523,116	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	4,059	355	7,246	139	470	75	1,882	(17)	171	0	19	13,276	30
2. 2015	186	0	245	2	12	0	50	0	32	0	29	522	1
3. 2016	129	0	686	(37)	75	0	29	1	36	0	25	991	2
4. 2017	374	59	770	108	37	14	101	(5)	50	0	34	1,157	4
5. 2018	431	6	584	16	87	0	161	2	71	0	48	1,312	6
6. 2019	1,302	26	715	93	94	2	113	2	209	0	144	2,310	24
7. 2020	1,454	16	1,735	65	249	1	277	2	208	0	202	3,840	20
8. 2021	9,315	1,323	(1,392)	203	750	35	580	(12)	590	0	623	8,294	51
9. 2022	5,883	616	2,802	150	947	6	798	1	783	0	990	10,440	66
10. 2023	9,192	94	12,444	158	906	1	2,608	4	1,381	0	1,918	26,275	119
11. 2024	26,827	272	39,582	816	1,111	6	4,026	13	2,282	0	4,088	72,721	476
12. Totals	59,152	2,768	65,417	1,712	4,737	139	10,624	(11)	5,814	0	8,121	141,137	799

	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	10,810	2,465
2. 2015	51,889	1,144	50,745	43.4	23.7	44.2	0	0	24.8	429	93
3. 2016	42,923	254	42,669	36.9	6.4	38.0	0	0	24.8	852	139
4. 2017	64,894	6,642	58,252	54.2	100.6	51.5	0	0	24.8	978	179
5. 2018	59,567	3,832	55,735	49.3	50.6	49.2	0	0	24.8	994	318
6. 2019	57,059	4,262	52,796	44.0	55.6	43.3	0	0	24.8	1,898	412
7. 2020	65,401	6,575	58,826	46.6	78.6	44.5	0	0	24.8	3,108	732
8. 2021	78,229	7,683	70,546	51.1	82.5	49.1	0	0	24.8	6,397	1,897
9. 2022	121,202	48,791	72,410	71.0	467.3	45.2	0	0	24.8	7,918	2,521
10. 2023	82,152	873	81,279	39.4	11.1	40.5	0	0	24.8	21,384	4,891
11. 2024	108,528	1,207	107,322	44.6	16.5	45.5	0	0	24.8	65,321	7,400
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	120,091	21,047

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	70,431	13,770	30,573	7,930	17,051	0	0	96,354	XXX
2. 2015	482,148	31,686	450,462	238,243	20,679	30,691	1,593	25,601	0	338	272,264	5,088
3. 2016	491,680	20,787	470,893	252,027	23,259	27,619	556	27,902	1	688	283,731	4,826
4. 2017	506,050	19,441	486,609	265,862	21,516	31,261	1,675	25,986	0	271	299,919	4,605
5. 2018	536,139	17,919	518,221	307,326	27,538	31,788	371	25,705	0	126	336,910	4,677
6. 2019	585,644	26,038	559,606	300,267	20,023	30,119	674	28,212	0	157	337,901	4,555
7. 2020	617,196	37,302	579,894	241,199	9,650	19,517	96	22,071	0	145	273,040	3,309
8. 2021	664,803	39,389	625,415	197,242	7,371	17,387	43	22,197	0	199	229,413	3,540
9. 2022	734,502	36,745	697,757	159,754	1,789	10,774	86	22,128	0	100	190,782	4,121
10. 2023	805,964	44,737	761,227	71,019	288	5,579	32	18,715	0	38	94,993	3,881
11. 2024	892,668	51,701	840,968	12,763	25	673	10	13,205	0	25	26,606	2,922
12. Totals	XXX	XXX	XXX	2,116,133	145,907	235,982	13,066	248,773	1	2,086	2,441,913	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	118,624	22,969	370,335	37,412	43,888	7,143	148,963	25,603	84,788	(46)	12	673,516	88,428
2. 2015	6,081	499	16,239	2,152	907	83	2,347	116	1,239	0	8	23,964	43
3. 2016	9,078	489	21,889	1,426	1,383	4	2,422	73	1,700	0	9	34,482	85
4. 2017	17,277	1,090	26,902	3,386	2,223	140	2,472	230	3,175	0	102	47,203	144
5. 2018	36,617	1,096	30,600	4,620	4,172	48	2,334	236	3,984	0	159	71,706	170
6. 2019	51,601	7,154	53,783	8,909	5,427	276	5,888	709	7,464	0	302	107,115	206
7. 2020	50,085	1,585	74,988	16,562	5,335	47	8,236	1,281	6,287	0	305	125,457	237
8. 2021	69,687	3,327	122,817	19,922	9,139	101	16,615	279	10,543	0	354	205,172	436
9. 2022	92,585	2,304	193,107	21,813	11,275	59	22,177	529	14,114	0	508	308,552	630
10. 2023	79,740	951	323,686	22,119	8,966	400	37,467	567	14,087	0	639	439,910	684
11. 2024	40,423	559	487,984	26,668	3,937	17	49,519	666	26,236	0	804	580,188	699
12. Totals	571,799	42,022	1,722,328	164,990	96,651	8,317	298,439	30,288	173,616	(47)	3,202	2,617,263	91,762

	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	428,577	244,939
2. 2015	321,348	25,121	296,227	66.6	79.3	65.8	0	0	24.8	19,669	4,294
3. 2016	344,020	25,807	318,213	70.0	124.2	67.6	0	0	24.8	29,053	5,428
4. 2017	375,158	28,037	347,121	74.1	144.2	71.3	0	0	24.8	39,703	7,500
5. 2018	442,525	33,909	408,616	82.5	189.2	78.8	0	0	24.8	61,501	10,205
6. 2019	482,761	37,744	445,016	82.4	145.0	79.5	0	0	24.8	89,320	17,795
7. 2020	427,718	29,221	398,497	69.3	78.3	68.7	0	0	24.8	106,927	18,530
8. 2021	465,627	31,043	434,585	70.0	78.8	69.5	0	0	24.8	169,255	35,917
9. 2022	525,913	26,579	499,334	71.6	72.3	71.6	0	0	24.8	261,575	46,978
10. 2023	559,259	24,357	534,902	69.4	54.4	70.3	0	0	24.8	380,357	59,553
11. 2024	634,740	27,946	606,794	71.1	54.1	72.2	0	0	24.8	501,180	79,008
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	2,087,116	530,147

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	7,487	3,478	93	59	206	0	291	4,249	XXX
2. 2015	147,021	1,984	145,037	55,353	138	5,696	38	5,645	0	70	66,518	446
3. 2016	143,682	3,303	140,379	73,509	1,551	5,041	41	5,970	0	217	82,927	475
4. 2017	142,432	3,929	138,503	75,612	1,499	4,746	27	5,832	0	429	84,664	501
5. 2018	144,361	3,906	140,455	87,644	3,243	5,654	44	5,411	0	370	95,423	511
6. 2019	152,699	4,883	147,815	78,786	2,312	6,428	66	5,830	3	43	88,664	552
7. 2020	171,965	8,086	163,879	70,800	2,942	5,066	112	6,014	0	5	78,827	523
8. 2021	205,247	19,141	186,105	48,802	5,968	4,394	147	6,216	0	15	53,297	532
9. 2022	237,049	30,709	206,340	50,645	11,543	4,979	425	5,521	0	(48)	49,176	525
10. 2023	254,241	33,415	220,826	41,745	12,279	2,577	310	5,127	0	55	36,860	529
11. 2024	287,682	40,540	247,142	11,435	1,917	575	45	3,407	0	0	13,454	452
12. Totals	XXX	XXX	XXX	601,819	46,871	45,249	1,315	55,179	3	1,447	654,058	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	20,503	7,952	17,891	5,196	815	295	7,134	367	2,212	0	22	34,745	101
2. 2015	2,581	0	1,787	2	160	0	28	2	322	0	10	4,873	6
3. 2016	3,226	0	4,010	0	125	0	119	0	177	0	32	7,658	4
4. 2017	5,523	0	9,066	(3)	272	0	132	0	614	0	36	15,611	12
5. 2018	8,444	10	9,461	(9)	179	0	318	2	632	0	47	19,030	13
6. 2019	11,011	122	9,322	526	579	41	410	(4)	899	0	57	21,535	26
7. 2020	5,714	1	21,793	929	969	2	1,156	2	1,328	0	113	30,026	41
8. 2021	17,653	138	23,057	37	645	13	2,700	8	2,455	0	104	46,314	69
9. 2022	18,910	3,278	52,334	7,931	1,553	72	2,626	11	3,868	0	122	68,000	102
10. 2023	25,281	1,961	95,024	19,352	2,571	160	3,995	(43)	8,604	0	230	114,045	196
11. 2024	13,954	710	146,530	28,004	2,516	204	6,624	(54)	6,973	0	268	147,732	315
12. Totals	132,800	14,173	390,275	61,965	10,386	786	25,242	291	28,083	0	1,041	509,569	885

	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	25,246	9,499
2. 2015	71,572	180	71,392	48.7	9.1	49.2	0	0	24.8	4,365	508
3. 2016	92,177	1,593	90,585	64.2	48.2	64.5	0	0	24.8	7,237	421
4. 2017	101,798	1,522	100,275	71.5	38.8	72.4	0	0	24.8	14,592	1,019
5. 2018	117,744	3,290	114,453	81.6	84.2	81.5	0	0	24.8	17,903	1,127
6. 2019	113,266	3,067	110,199	74.2	62.8	74.6	0	0	24.8	19,684	1,851
7. 2020	112,840	3,987	108,853	65.6	49.3	66.4	0	0	24.8	26,576	3,450
8. 2021	105,922	6,311	99,611	51.6	33.0	53.5	0	0	24.8	40,535	5,778
9. 2022	140,436	23,260	117,176	59.2	75.7	56.8	0	0	24.8	60,035	7,964
10. 2023	184,924	34,019	150,904	72.7	101.8	68.3	0	0	24.8	98,992	15,053
11. 2024	192,014	30,827	161,186	66.7	76.0	65.2	0	0	24.8	131,770	15,962
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	446,936	62,633

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		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	(1,159)	21	60	(1)	75	0	129	(1,045)	XXX
2. 2015	561,634	85,479	476,155	212,472	12,630	6,650	529	20,357	9	11,016	226,311	XXX
3. 2016	555,586	81,937	473,649	266,166	33,449	7,661	640	19,445	2	12,243	259,181	XXX
4. 2017	551,828	80,234	471,594	394,614	88,492	8,091	1,128	17,996	0	28,606	331,082	XXX
5. 2018	564,786	80,197	484,589	310,137	34,179	7,126	925	16,975	0	38,858	299,135	XXX
6. 2019	602,214	100,793	501,421	320,040	47,151	8,133	770	17,604	0	15,411	297,856	XXX
7. 2020	644,876	119,581	525,296	294,001	51,057	7,600	893	17,353	0	12,314	267,004	XXX
8. 2021	686,919	137,203	549,716	342,890	61,756	8,257	1,047	17,581	0	11,877	305,926	XXX
9. 2022	752,927	146,022	606,904	366,184	71,734	7,663	893	17,093	0	8,237	318,313	XXX
10. 2023	931,876	180,324	751,552	284,106	33,016	6,438	625	15,363	0	7,044	272,265	XXX
11. 2024	1,115,328	220,672	894,655	174,619	3,236	4,529	148	13,947	0	2,019	189,711	XXX
12. Totals	XXX	XXX	XXX	2,964,071	436,721	72,207	7,598	173,791	11	147,754	2,765,739	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	259	59	3,086	129	51	28	123	16	1,819	0	380	5,105	8
2. 2015	1,157	1,066	768	(59)	52	110	30	0	205	0	60	1,094	2
3. 2016	165	8	74	(10)	207	8	2	0	553	0	73	994	4
4. 2017	1,108	632	465	276	91	132	18	(267)	835	0	209	1,743	4
5. 2018	4,040	7,391	1,986	(744)	83	422	13	57	747	0	312	(257)	8
6. 2019	2,837	1,891	953	1,230	153	59	29	(78)	460	0	1,419	1,329	8
7. 2020	4,041	498	6,318	(50)	184	78	133	(6)	1,190	0	2,216	11,345	17
8. 2021	10,920	10,185	(1,292)	(1,706)	451	222	2	92	785	0	3,844	2,074	35
9. 2022	36,322	12,278	(3,276)	(1,650)	1,290	408	(61)	(94)	2,879	0	7,547	26,213	78
10. 2023	57,391	15,115	2,077	145	1,629	324	338	3	2,164	0	10,667	48,012	204
11. 2024	172,932	42,849	60,760	8,720	3,654	605	2,195	18	8,494	0	18,196	195,842	913
12. Totals	291,172	91,973	71,919	6,281	7,844	2,397	2,822	(259)	20,130	0	44,922	293,495	1,281

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	3,157	1,948
2. 2015	241,691	14,286	227,405	43.0	16.7	47.8	0	0	24.8	917	177
3. 2016	294,273	34,098	260,175	53.0	41.6	54.9	0	0	24.8	241	753
4. 2017	423,218	90,393	332,825	76.7	112.7	70.6	0	0	24.8	665	1,078
5. 2018	341,107	42,229	298,878	60.4	52.7	61.7	0	0	24.8	(621)	364
6. 2019	350,209	51,024	299,186	58.2	50.6	59.7	0	0	24.8	669	660
7. 2020	330,819	52,470	278,349	51.3	43.9	53.0	0	0	24.8	9,910	1,435
8. 2021	379,595	71,596	307,999	55.3	52.2	56.0	0	0	24.8	1,149	925
9. 2022	428,095	83,569	344,527	56.9	57.2	56.8	0	0	24.8	22,419	3,794
10. 2023	369,506	49,229	320,277	39.7	27.3	42.6	0	0	24.8	44,208	3,804
11. 2024	441,130	55,577	385,553	39.6	25.2	43.1	0	0	24.8	182,123	13,719
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	264,837	28,658

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	(27)	0	2	0	79	0	26	55	XXX
2. 2015	450,842	4,686	446,156	261,843	3,287	1,062	35	47,959	171	79,376	307,371	158,715
3. 2016	505,783	5,301	500,482	319,715	3,607	1,138	69	52,369	190	94,988	369,356	190,843
4. 2017	575,189	4,223	570,966	378,550	3,188	1,294	49	56,710	23	114,421	433,295	220,417
5. 2018	626,566	2,999	623,566	377,070	1,806	1,233	133	57,692	0	119,242	434,056	220,612
6. 2019	666,401	6,235	660,167	395,938	2,181	1,163	62	57,696	0	121,233	452,554	219,295
7. 2020	679,171	6,326	672,845	330,368	4,218	1,264	106	50,310	0	101,483	377,618	175,386
8. 2021	730,634	6,490	724,143	453,658	4,310	1,336	101	49,277	0	148,756	499,860	211,266
9. 2022	787,620	6,146	781,474	598,866	3,024	1,417	74	61,103	0	164,088	658,288	237,909
10. 2023	884,730	5,502	879,228	626,327	3,264	1,397	91	61,864	0	165,793	686,233	233,989
11. 2024	1,006,658	5,844	1,000,814	561,464	2,420	1,055	89	52,459	0	99,381	612,469	201,105
12. Totals	XXX	XXX	XXX	4,303,773	31,304	12,360	808	547,519	383	1,208,787	4,831,157	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	68	5	124	28	1	0	11	1	407	0	68	577	122
2. 2015	1	0	43	14	0	0	4	1	137	0	76	170	28
3. 2016	5	0	24	12	2	0	6	0	178	0	96	202	46
4. 2017	16	0	74	(19)	4	0	10	0	150	0	120	274	86
5. 2018	40	0	288	8	12	2	36	3	386	0	143	747	141
6. 2019	50	2	446	222	13	4	52	8	952	0	180	1,277	262
7. 2020	111	31	545	5	14	13	103	(4)	724	0	208	1,453	336
8. 2021	145	625	1,238	(152)	28	13	224	(6)	1,626	0	433	2,780	909
9. 2022	403	359	542	90	87	14	264	(4)	3,681	0	1,483	4,518	2,282
10. 2023	1,641	193	(3,077)	116	120	26	1,630	22	3,551	0	5,957	3,507	6,129
11. 2024	35,421	566	28,567	1,281	418	9	7,608	551	14,390	0	78,286	83,997	27,158
12. Totals	37,901	1,781	28,814	1,605	699	82	9,949	573	26,182	0	87,050	99,503	37,499

	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	159	418
2. 2015	311,049	3,508	307,542	69.0	74.9	68.9	0	0	24.8	30	140
3. 2016	373,437	3,878	369,559	73.8	73.2	73.8	0	0	24.8	16	186
4. 2017	436,809	3,240	433,570	75.9	76.7	75.9	0	0	24.8	109	165
5. 2018	436,757	1,953	434,803	69.7	65.1	69.7	0	0	24.8	319	428
6. 2019	456,311	2,479	453,832	68.5	39.8	68.7	0	0	24.8	273	1,005
7. 2020	383,440	4,369	379,071	56.5	69.1	56.3	0	0	24.8	621	832
8. 2021	507,532	4,891	502,641	69.5	75.4	69.4	0	0	24.8	910	1,871
9. 2022	666,363	3,557	662,806	84.6	57.9	84.8	0	0	24.8	496	4,022
10. 2023	693,452	3,713	689,739	78.4	67.5	78.4	0	0	24.8	(1,746)	5,252
11. 2024	701,382	4,915	696,466	69.7	84.1	69.6	0	0	24.8	62,141	21,856
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	63,329	36,175

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	(310)	71	7	2	14	0	324	(362)	XXX
2. 2015	22,845	(1,183)	24,028	5,173	0	81	0	484	0	230	5,737	XXX
3. 2016	19,366	(13)	19,380	4,796	0	134	0	403	0	111	5,332	XXX
4. 2017	20,258	3	20,255	2,872	0	39	0	432	0	52	3,344	XXX
5. 2018	20,477	12	20,465	2,577	0	64	0	349	0	1,152	2,990	XXX
6. 2019	16,032	21	16,012	8,617	0	32	0	383	0	562	9,032	XXX
7. 2020	17,045	16	17,030	5,898	0	30	0	445	0	39	6,373	XXX
8. 2021	18,446	13	18,433	1,216	0	4	0	394	0	156	1,613	XXX
9. 2022	18,386	11	18,375	2,822	0	7	0	335	0	67	3,164	XXX
10. 2023	18,473	19	18,454	2,518	0	13	0	281	0	90	2,812	XXX
11. 2024	18,917	22	18,896	1,789	0	1	0	185	0	(1)	1,975	XXX
12. Totals	XXX	XXX	XXX	37,967	71	411	2	3,704	0	2,780	42,010	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	1,972	160	673	(26)	354	9	(11)	1	774	0	287	3,619	4
2. 2015	0	0	(4)	0	0	0	0	0	33	0	32	28	0
3. 2016	0	0	626	0	7	0	0	0	2	0	36	636	0
4. 2017	0	0	70	0	0	0	0	0	17	0	23	87	0
5. 2018	0	0	4	0	0	0	0	0	29	0	22	33	0
6. 2019	0	0	256	0	2	0	1	0	20	0	89	278	1
7. 2020	0	0	213	0	16	0	0	0	180	0	194	409	1
8. 2021	0	0	2,133	0	45	0	4	0	37	0	124	2,219	1
9. 2022	4	0	1,738	0	1	0	0	0	46	0	293	1,789	0
10. 2023	0	0	5,927	0	4	0	62	0	144	0	558	6,137	0
11. 2024	329	0	4,794	0	3	0	70	0	200	0	575	5,396	2
12. Totals	2,306	160	16,429	(25)	430	9	127	1	1,483	0	2,233	20,631	9

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	2,511	1,108
2. 2015	5,765	0	5,765	25.2	0.0	24.0	0	0	24.8	(4)	33
3. 2016	5,968	0	5,968	30.8	0.0	30.8	0	0	24.8	626	10
4. 2017	3,430	0	3,431	16.9	(12.8)	16.9	0	0	24.8	70	17
5. 2018	3,023	0	3,023	14.8	0.0	14.8	0	0	24.8	4	29
6. 2019	9,311	0	9,311	58.1	0.0	58.1	0	0	24.8	256	22
7. 2020	6,782	0	6,782	39.8	0.0	39.8	0	0	24.8	213	196
8. 2021	3,832	0	3,832	20.8	0.0	20.8	0	0	24.8	2,133	86
9. 2022	4,952	0	4,952	26.9	0.0	27.0	0	0	24.8	1,742	47
10. 2023	8,949	0	8,949	48.4	0.0	48.5	0	0	24.8	5,927	210
11. 2024	7,371	0	7,371	39.0	1.6	39.0	0	0	24.8	5,123	273
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	18,601	2,030

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	13	13	3	3	0	0	0	0	XXX
2. 2015	24	23	1	0	0	0	0	10	0	0	10	XXX
3. 2016	(80)	(47)	(34)	0	0	0	0	8	0	0	8	XXX
4. 2017	2	2	0	0	0	0	0	8	0	0	8	XXX
5. 2018	4	4	0	0	0	0	0	7	0	0	7	XXX
6. 2019	2	1	0	0	0	0	0	5	0	0	5	XXX
7. 2020	1	1	0	0	0	0	0	3	0	0	3	XXX
8. 2021	4	3	1	0	0	0	0	1	0	0	1	XXX
9. 2022	0	0	0	0	0	0	0	0	0	0	0	XXX
10. 2023	2,325	0	2,325	121	0	1	0	0	0	0	122	XXX
11. 2024	8,660	0	8,660	1,531	0	5	0	0	0	0	1,537	XXX
12. Totals	XXX	XXX	XXX	1,665	13	8	3	43	0	0	1,700	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	138	133	116	95	0	0	8	6	0	0	0	29	0
2. 2015	0	0	1	1	0	0	0	0	0	0	0	0	0
3. 2016	0	0	0	0	0	0	0	0	0	0	0	0	0
4. 2017	0	0	0	0	0	0	0	0	0	0	0	0	0
5. 2018	0	0	0	0	0	0	0	0	0	0	0	0	0
6. 2019	0	0	0	0	0	0	0	0	0	0	0	0	0
7. 2020	0	0	0	0	0	0	0	0	0	0	0	0	0
8. 2021	0	0	0	0	0	0	0	0	0	0	0	0	0
9. 2022	0	0	0	0	0	0	0	0	0	0	0	0	0
10. 2023	32	0	687	0	1	0	33	0	0	0	0	752	0
11. 2024	1,557	0	1,302	0	0	0	112	0	0	0	0	2,971	0
12. Totals	1,727	133	2,107	96	1	0	153	6	0	0	0	3,752	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	27	2
2. 2015	12	2	10	49.1	6.7	1,200.1	0	0	24.8	0	0
3. 2016	9	0	8	(10.6)	(0.4)	(24.7)	0	0	24.8	0	0
4. 2017	8	0	8	443.1	(8.8)	3,417.9	0	0	24.8	0	0
5. 2018	7	0	7	172.7	0.0	4,155.2	0	0	24.8	0	0
6. 2019	5	0	5	322.6	0.0	1,537.8	0	0	24.8	0	0
7. 2020	3	0	3	213.5	0.0	770.8	0	0	24.8	0	0
8. 2021	1	0	1	31.9	0.0	157.4	0	0	24.8	0	0
9. 2022	0	0	0	688.7	0.0	689.7	0	0	24.8	0	0
10. 2023	873	0	873	37.6	0.0	37.6	0	0	24.8	718	33
11. 2024	4,508	0	4,508	52.1	0.0	52.1	0	0	24.8	2,859	112
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	3,604	148

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		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	2	0	0	0	8	0	0	11	XXX
2. 2015	567	0	567	123	0	0	0	261	0	0	384	XXX
3. 2016	615	0	615	198	0	0	0	192	0	0	390	XXX
4. 2017	842	0	842	0	0	0	0	113	0	0	113	XXX
5. 2018	1,391	0	1,391	687	0	0	0	90	0	0	777	XXX
6. 2019	662	0	662	149	0	0	0	57	0	0	206	XXX
7. 2020	0	0	0	0	0	0	0	42	0	0	42	XXX
8. 2021	1	0	1	0	0	0	0	33	0	0	33	XXX
9. 2022	0	0	0	0	0	0	0	25	0	0	25	XXX
10. 2023	0	0	0	0	0	0	0	18	0	0	18	XXX
11. 2024	0	0	0	0	0	0	0	10	0	0	10	XXX
12. Totals	XXX	XXX	XXX	1,159	0	0	0	849	0	0	2,008	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	101	8	0	0	5	1	(1)	0	0	95	0
2. 2015	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
3. 2016	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
4. 2017	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
5. 2018	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
6. 2019	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
7. 2020	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
8. 2021	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
9. 2022	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
10. 2023	0	0	0	0	0	0	0	0	(1)	0	0	(1)	0
11. 2024	0	0	0	0	0	0	0	0	78	0	0	78	0
12. Totals	0	0	101	8	0	0	5	1	71	0	0	167	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	93	3
2. 2015	383	0	383	67.6	0.0	67.6	0	0	24.8	0	(1)
3. 2016	389	0	389	63.2	0.0	63.2	0	0	24.8	0	(1)
4. 2017	113	0	113	13.4	0.0	13.4	0	0	24.8	0	(1)
5. 2018	777	0	777	55.8	0.0	55.8	0	0	24.8	0	(1)
6. 2019	205	0	205	31.0	0.0	31.0	0	0	24.8	0	(1)
7. 2020	42	0	42	25,329.1	0.0	25,329.1	0	0	24.8	0	(1)
8. 2021	32	0	32	5,572.1	0.0	5,572.1	0	0	24.8	0	(1)
9. 2022	24	0	24	0.0	0.0	0.0	0	0	24.8	0	(1)
10. 2023	18	0	18	0.0	0.0	0.0	0	0	24.8	0	(1)
11. 2024	88	0	88	(73,948.3)	0.0	(73,948.3)	0	0	24.8	0	78
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	93	75

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	7	0	1	1	4	0	0	12	XXX
2. 2015	9,548	(2)	9,550	2,562	4	34	0	76	0	8	2,667	XXX
3. 2016	8,833	0	8,833	5,060	683	84	19	76	0	75	4,518	XXX
4. 2017	6,995	9	6,987	4,099	967	24	4	66	0	0	3,219	XXX
5. 2018	7,247	0	7,247	1,081	192	10	4	55	0	0	949	XXX
6. 2019	10,025	0	10,025	14,134	3,714	86	18	45	0	13	10,533	XXX
7. 2020	16,919	0	16,919	8,262	1,921	33	1	35	0	0	6,408	XXX
8. 2021	19,141	0	19,141	16,338	12,556	308	248	28	0	0	3,870	XXX
9. 2022	22,324	0	22,324	3,474	415	54	12	24	0	0	3,125	XXX
10. 2023	50,092	3,030	47,061	8,608	933	65	16	18	0	0	7,743	XXX
11. 2024	72,851	6,028	66,823	3,094	86	73	1	12	0	0	3,092	XXX
12. Totals	XXX	XXX	XXX	66,719	21,470	772	324	440	0	96	46,137	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	210	71	813	352	25	25	70	38	15	0	0	647	XXX
2. 2015	0	0	0	0	0	0	0	0	15	0	0	15	XXX
3. 2016	0	0	16	(1)	0	0	0	0	15	0	0	32	XXX
4. 2017	30	0	23	0	0	0	0	0	15	0	0	68	XXX
5. 2018	0	0	344	0	0	0	0	0	15	0	0	359	XXX
6. 2019	361	235	13	(430)	26	11	0	10	15	0	0	590	XXX
7. 2020	784	170	111	(3)	11	0	3	0	15	0	0	757	XXX
8. 2021	2,661	1,618	(123)	(171)	74	34	(5)	(127)	15	0	0	1,268	XXX
9. 2022	2,159	0	(1,603)	14	112	0	(96)	4	15	0	0	570	XXX
10. 2023	5,491	1,124	1,985	20	137	27	357	0	16	0	0	6,815	XXX
11. 2024	4,476	799	17,036	415	177	19	745	7	5	0	0	21,198	XXX
12. Totals	16,173	4,016	18,616	196	562	116	1,074	(68)	155	0	0	32,319	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	600	46
2. 2015	2,687	5	2,682	28.1	(217.9)	28.1	0	0	24.8	0	15
3. 2016	5,252	701	4,550	59.5	497,073.1	51.5	0	0	24.8	17	15
4. 2017	4,258	971	3,287	60.9	10,949.4	47.0	0	0	24.8	53	15
5. 2018	1,504	196	1,308	20.8	(58,313.1)	18.1	0	0	24.8	344	15
6. 2019	14,680	3,557	11,123	146.4	1,235,776.0	111.0	0	0	24.8	569	21
7. 2020	9,253	2,088	7,165	54.7	0.0	42.4	0	0	24.8	728	29
8. 2021	19,296	14,158	5,138	100.8	0.0	26.8	0	0	24.8	1,091	177
9. 2022	4,140	445	3,695	18.5	0.0	16.6	0	0	24.8	543	27
10. 2023	16,678	2,120	14,558	33.3	70.0	30.9	0	0	24.8	6,332	483
11. 2024	25,618	1,328	24,290	35.2	22.0	36.4	0	0	24.8	20,298	900
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	30,576	1,743

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	5,205	1,138	419	41	7	0	0	4,453	XXX
2. 2015	4,227	28	4,199	8,867	0	5	0	217	0	0	9,089	XXX
3. 2016	3,142	42	3,100	1,882	0	1	0	180	0	0	2,064	XXX
4. 2017	4,103	53	4,050	138	0	0	0	143	0	0	281	XXX
5. 2018	3,568	45	3,523	0	0	0	0	112	0	0	112	XXX
6. 2019	3,358	50	3,308	6,198	0	1	0	118	0	0	6,316	XXX
7. 2020	3,044	34	3,010	6,198	0	0	0	195	0	0	6,392	XXX
8. 2021	3,413	95	3,318	0	0	0	0	62	0	0	62	XXX
9. 2022	3,990	81	3,909	6,068	0	0	0	49	0	0	6,117	XXX
10. 2023	3,863	89	3,774	0	0	0	0	23	0	0	23	XXX
11. 2024	4,683	38	4,645	0	0	0	0	79	0	0	79	XXX
12. Totals	XXX	XXX	XXX	34,556	1,138	426	41	1,185	0	0	34,988	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	37,703	6,741	24,199	4,352	580	266	599	148	301	0	0	51,875	XXX
2. 2015	0	0	0	0	0	0	0	0	203	0	0	203	XXX
3. 2016	0	0	0	0	0	0	0	0	203	0	0	203	XXX
4. 2017	0	0	0	0	0	0	0	0	203	0	0	203	XXX
5. 2018	0	0	0	0	0	0	0	0	203	0	0	203	XXX
6. 2019	0	0	0	0	4	0	0	0	199	0	0	203	XXX
7. 2020	2,479	0	0	0	25	0	0	0	203	0	0	2,707	XXX
8. 2021	0	0	1,560	0	0	0	0	0	203	0	0	1,763	XXX
9. 2022	1,630	0	1,159	0	51	0	0	0	203	0	0	3,043	XXX
10. 2023	0	0	2,098	0	0	0	0	0	203	0	0	2,301	XXX
11. 2024	0	0	2,512	39	0	0	17	0	(22)	0	0	2,467	XXX
12. Totals	41,812	6,741	31,528	4,392	660	266	616	148	2,103	0	0	65,171	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	50,808	1,066
2. 2015	9,292	0	9,292	219.8	0.0	221.3	0	0	24.8	0	203
3. 2016	2,267	0	2,267	72.1	0.0	73.1	0	0	24.8	0	203
4. 2017	484	0	484	11.8	0.0	12.0	0	0	24.8	0	203
5. 2018	315	0	315	8.8	0.0	8.9	0	0	24.8	0	203
6. 2019	6,519	0	6,519	194.2	0.0	197.1	0	0	24.8	0	203
7. 2020	9,099	0	9,099	299.0	0.0	302.3	0	0	24.8	2,479	228
8. 2021	1,826	0	1,826	53.5	0.0	55.0	0	0	24.8	1,560	203
9. 2022	9,160	0	9,160	229.6	0.2	234.3	0	0	24.8	2,789	254
10. 2023	2,324	0	2,324	60.2	0.2	61.6	0	0	24.8	2,098	203
11. 2024	2,586	39	2,546	55.2	102.7	54.8	0	0	24.8	2,472	(5)
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	62,206	2,965

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	10 Salvage and Subrogation Received	11 Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	2	0	0	0	0	0	0	2	XXX
2. 2015	436	0	436	0	0	0	0	3	0	0	3	XXX
3. 2016	421	0	421	0	0	0	0	3	0	0	3	XXX
4. 2017	402	0	402	8,882	0	0	0	2	0	0	8,885	XXX
5. 2018	396	0	396	0	0	0	0	2	0	0	2	XXX
6. 2019	2,751	0	2,751	0	0	0	0	2	0	0	2	XXX
7. 2020	2,463	0	2,463	0	0	0	0	1	0	0	1	XXX
8. 2021	3,357	0	3,357	0	0	0	0	1	0	0	1	XXX
9. 2022	3,588	0	3,588	0	0	0	0	1	0	0	1	XXX
10. 2023	3,131	0	3,131	0	0	0	0	0	0	0	0	XXX
11. 2024	4,166	0	4,166	0	0	0	0	0	0	0	0	XXX
12. Totals	XXX	XXX	XXX	8,884	0	0	0	14	0	0	8,899	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	46	0	71	6	0	0	28	0	7	0	0	147	XXX
2. 2015	0	0	0	0	0	0	0	0	7	0	0	7	XXX
3. 2016	0	0	100	0	0	0	0	0	7	0	0	107	XXX
4. 2017	3,852	0	3,452	0	0	0	0	0	7	0	0	7,311	XXX
5. 2018	0	0	135	0	0	0	0	0	7	0	0	142	XXX
6. 2019	0	0	121	0	0	0	0	0	7	0	0	129	XXX
7. 2020	0	0	145	0	0	0	0	0	7	0	0	152	XXX
8. 2021	0	0	762	0	0	0	0	0	7	0	0	769	XXX
9. 2022	0	0	1,325	0	0	0	0	0	7	0	0	1,332	XXX
10. 2023	0	0	21,000	0	0	0	0	0	7	0	0	21,007	XXX
11. 2024	0	0	4,506	0	0	0	2	0	0	0	0	4,507	XXX
12. Totals	3,898	0	31,616	6	0	0	30	0	71	0	0	35,610	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	111	36
2. 2015	10	0	10	2.2	0.0	2.2	0	0	24.8	0	7
3. 2016	109	0	109	26.0	0.0	26.0	0	0	24.8	100	7
4. 2017	16,195	0	16,195	4,028.5	0.0	4,028.5	0	0	24.8	7,304	7
5. 2018	144	0	144	36.3	0.0	36.3	0	0	24.8	135	7
6. 2019	130	0	130	4.7	0.0	4.7	0	0	24.8	121	7
7. 2020	153	0	153	6.2	0.0	6.2	0	0	24.8	145	7
8. 2021	770	0	770	22.9	0.0	22.9	0	0	24.8	762	7
9. 2022	1,333	0	1,333	37.1	0.0	37.1	0	0	24.8	1,325	7
10. 2023	21,007	0	21,007	670.9	0.0	670.9	0	0	24.8	21,000	7
11. 2024	4,507	0	4,507	108.2	0.0	108.2	0	0	24.8	4,506	2
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	35,509	101

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	14,573	308	14,888	855	4,187	13	0	32,472	XXX
2. 2015	62,099	1,762	60,336	12,001	610	7,728	322	4,826	7	70	23,616	664
3. 2016	53,904	1,481	52,424	10,846	189	6,224	171	2,959	1	522	19,669	540
4. 2017	54,589	748	53,840	16,631	130	6,950	32	3,166	3	43	26,582	632
5. 2018	54,905	617	54,288	12,849	76	6,584	16	2,751	4	2	22,089	488
6. 2019	55,326	477	54,849	11,568	36	7,750	14	3,285	5	8	22,547	494
7. 2020	47,813	393	47,420	5,085	75	2,745	77	2,522	1	22	10,200	1,360
8. 2021	43,193	398	42,795	4,643	127	2,326	10	2,203	0	4	9,033	251
9. 2022	42,105	386	41,720	2,226	12	1,745	1	1,495	0	1	5,453	226
10. 2023	44,980	726	44,254	1,074	0	301	0	915	0	1	2,291	209
11. 2024	48,658	695	47,963	318	0	77	0	414	0	0	809	175
12. Totals	XXX	XXX	XXX	91,814	1,564	57,319	1,496	28,723	34	674	174,762	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	36,553	5,137	68,703	17,942	28,756	2,099	89,998	7,300	42,271	0	0	233,802	53,238
2. 2015	336	124	1,448	26	173	4	612	10	666	0	0	3,070	61
3. 2016	1,046	0	1,292	7	699	0	574	2	445	0	0	4,049	30
4. 2017	3,727	1	3,527	2	708	2	913	(1)	2,058	0	0	10,929	91
5. 2018	3,772	94	3,284	3	1,694	0	1,712	4	918	0	0	11,279	36
6. 2019	6,584	26	4,541	48	1,437	2	1,780	1	699	0	0	14,963	40
7. 2020	3,451	282	10,331	(5)	718	83	5,264	5	2,001	0	0	21,400	1,096
8. 2021	3,389	0	21,325	17	1,328	10	7,072	10	887	0	0	33,964	42
9. 2022	3,568	0	18,140	42	1,146	0	7,771	37	814	0	0	31,360	40
10. 2023	1,510	0	22,723	166	528	0	9,845	61	690	0	0	35,068	30
11. 2024	1,024	24	25,744	337	245	1	11,157	137	2,372	0	0	40,044	44
12. Totals	64,961	5,688	181,058	18,586	37,433	2,202	136,697	7,567	53,822	0	0	439,927	54,748

	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	82,176	151,626
2. 2015	27,788	1,103	26,686	44.7	62.6	44.2	0	0	24.8	1,633	1,436
3. 2016	24,087	369	23,718	44.7	24.9	45.2	0	0	24.8	2,332	1,717
4. 2017	37,679	168	37,511	69.0	22.5	69.7	0	0	24.8	7,251	3,678
5. 2018	33,566	198	33,368	61.1	32.1	61.5	0	0	24.8	6,958	4,320
6. 2019	37,644	134	37,510	68.0	28.1	68.4	0	0	24.8	11,050	3,913
7. 2020	32,117	517	31,600	67.2	131.5	66.6	0	0	24.8	13,505	7,895
8. 2021	43,172	175	42,997	100.0	43.9	100.5	0	0	24.8	24,698	9,266
9. 2022	36,906	92	36,813	87.7	23.9	88.2	0	0	24.8	21,667	9,693
10. 2023	37,586	228	37,359	83.6	31.4	84.4	0	0	24.8	24,067	11,001
11. 2024	41,351	498	40,853	85.0	71.7	85.2	0	0	24.8	26,407	13,637
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	221,744	218,183

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	0	10	133	21	2	0	0	105	XXX
2. 2015	6,966	405	6,561	1,741	0	647	0	106	0	0	2,494	13
3. 2016	7,045	349	6,696	609	0	539	0	90	0	0	1,238	6
4. 2017	6,908	238	6,670	530	0	668	0	79	0	0	1,277	8
5. 2018	6,644	202	6,442	715	0	322	0	(45)	0	0	992	9
6. 2019	6,575	153	6,422	1,174	0	376	0	84	0	0	1,634	4
7. 2020	7,048	58	6,990	395	0	120	0	74	0	0	590	3
8. 2021	7,622	65	7,557	322	0	280	0	127	0	0	729	3
9. 2022	8,066	59	8,006	174	0	85	0	97	0	0	356	3
10. 2023	8,140	69	8,070	19	0	47	0	90	0	0	156	4
11. 2024	8,820	54	8,766	39	0	23	0	57	0	0	119	2
12. Totals	XXX	XXX	XXX	5,718	10	3,241	21	761	0	0	9,689	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	1,595	636	2,647	217	242	50	1,564	100	192	0	0	5,236	3
2. 2015	0	0	78	0	11	0	78	0	26	0	0	192	1
3. 2016	162	0	8	0	54	0	2	0	25	0	0	250	0
4. 2017	0	0	80	0	0	0	64	0	8	0	0	153	1
5. 2018	0	0	169	0	0	0	71	0	16	0	0	256	0
6. 2019	2	0	139	0	6	0	145	0	25	0	0	316	0
7. 2020	6	0	761	19	29	0	747	21	16	0	0	1,519	0
8. 2021	354	0	507	38	102	0	785	0	76	0	0	1,786	1
9. 2022	59	0	938	30	12	0	1,015	0	74	0	0	2,067	1
10. 2023	77	0	1,763	35	112	0	1,458	0	131	0	0	3,507	2
11. 2024	417	0	1,785	21	61	0	1,786	0	45	0	0	4,072	2
12. Totals	2,671	636	8,876	360	629	50	7,714	121	632	0	0	19,354	11

	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	3,388	1,848
2. 2015	2,686	0	2,686	38.6	0.0	40.9	0	0	24.8	78	114
3. 2016	1,488	0	1,488	21.1	0.0	22.2	0	0	24.8	169	81
4. 2017	1,429	0	1,429	20.7	0.0	21.4	0	0	24.8	80	72
5. 2018	1,248	0	1,248	18.8	0.0	19.4	0	0	24.8	169	87
6. 2019	1,950	0	1,950	29.7	0.0	30.4	0	0	24.8	141	175
7. 2020	2,149	40	2,109	30.5	68.6	30.2	0	0	24.8	748	771
8. 2021	2,553	38	2,515	33.5	58.4	33.3	0	0	24.8	823	962
9. 2022	2,454	30	2,423	30.4	51.1	30.3	0	0	24.8	967	1,101
10. 2023	3,697	35	3,663	45.4	50.1	45.4	0	0	24.8	1,806	1,701
11. 2024	4,212	21	4,191	47.8	39.1	47.8	0	0	24.8	2,181	1,891
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	10,550	8,804

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX
2. 2015	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2016	0	0	0	0	0	0	0	0	0	0	0	XXX
4. 2017	0	0	0	0	0	0	0	0	0	0	0	XXX
5. 2018	0	0	0	0	0	0	0	0	0	0	0	XXX
6. 2019	0	0	0	0	0	0	0	0	0	0	0	XXX
7. 2020	0	0	0	0	0	0	0	0	0	0	0	XXX
8. 2021	0	0	0	0	0	0	0	0	0	0	0	XXX
9. 2022	0	0	0	0	0	0	0	0	0	0	0	XXX
10. 2023	0	0	0	0	0	0	0	0	0	0	0	XXX
11. 2024	0	0	0	0	0	0	0	0	0	0	0	XXX
12. 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. 2015	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2016	0	0	0	0	0	0	0	0	0	0	0	0	0
4. 2017	0	0	0	0	0	0	0	0	0	0	0	0	0
5. 2018	0	0	0	0	0	0	0	0	0	0	0	0	0
6. 2019	0	0	0	0	0	0	0	0	0	0	0	0	0
7. 2020	0	0	0	0	0	0	0	0	0	0	0	0	0
8. 2021	0	0	0	0	0	0	0	0	0	0	0	0	0
9. 2022	0	0	0	0	0	0	0	0	0	0	0	0	0
10. 2023	0	0	0	0	0	0	0	0	0	0	0	0	0
11. 2024	0	0	0	0	0	0	0	0	0	0	0	0	0
12. 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. 2015	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
3. 2016	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
4. 2017	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
5. 2018	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
6. 2019	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
7. 2020	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
8. 2021	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
9. 2022	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
10. 2023	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
11. 2024	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
12. 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. 2015	0	0	0	0	0	0	0	0	0	0	0	0
3. 2016	0	0	0	0	0	0	0	0	0	0	0	0
4. 2017	0	0	0	0	0	0	0	0	0	0	0	0
5. 2018	0	0	0	0	0	0	0	0	0	0	0	0
6. 2019	0	0	0	0	0	0	0	0	0	0	0	0
7. 2020	0	0	0	0	0	0	0	0	0	0	0	0
8. 2021	0	0	0	0	0	0	0	0	0	0	0	0
9. 2022	0	0	0	0	0	0	0	0	0	0	0	0
10. 2023	0	0	0	0	0	0	0	0	0	0	0	0
11. 2024	0	0	0	0	0	0	0	0	0	0	0	0
12. 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. 2015	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2016	0	0	0	0	0	0	0	0	0	0	0	0	0
4. 2017	0	0	0	0	0	0	0	0	0	0	0	0	0
5. 2018	0	0	0	0	0	0	0	0	0	0	0	0	0
6. 2019	0	0	0	0	0	0	0	0	0	0	0	0	0
7. 2020	0	0	0	0	0	0	0	0	0	0	0	0	0
8. 2021	0	0	0	0	0	0	0	0	0	0	0	0	0
9. 2022	0	0	0	0	0	0	0	0	0	0	0	0	0
10. 2023	0	0	0	0	0	0	0	0	0	0	0	0	0
11. 2024	0	0	0	0	0	0	0	0	0	0	0	0	0
12. 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. 2015	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
3. 2016	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
4. 2017	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
5. 2018	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
6. 2019	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
7. 2020	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
8. 2021	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
9. 2022	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
10. 2023	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
11. 2024	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

SCHEDULE P - PART 1U - PET INSURANCE PLANS

($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. 2015	0	0	0	0	0	0	0	0	0	0	0	XXX
3. 2016	0	0	0	0	0	0	0	0	0	0	0	XXX
4. 2017	0	0	0	0	0	0	0	0	0	0	0	XXX
5. 2018	0	0	0	0	0	0	0	0	0	0	0	XXX
6. 2019	0	0	0	0	0	0	0	0	0	0	0	XXX
7. 2020	0	0	0	0	0	0	0	0	0	0	0	XXX
8. 2021	0	0	0	0	0	0	0	0	0	0	0	XXX
9. 2022	0	0	0	0	0	0	0	0	0	0	0	XXX
10. 2023	0	0	0	0	0	0	0	0	0	0	0	XXX
11. 2024	0	0	0	0	0	0	0	0	0	0	0	XXX
12. 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. 2015	0	0	0	0	0	0	0	0	0	0	0	0	0
3. 2016	0	0	0	0	0	0	0	0	0	0	0	0	0
4. 2017	0	0	0	0	0	0	0	0	0	0	0	0	0
5. 2018	0	0	0	0	0	0	0	0	0	0	0	0	0
6. 2019	0	0	0	0	0	0	0	0	0	0	0	0	0
7. 2020	0	0	0	0	0	0	0	0	0	0	0	0	0
8. 2021	0	0	0	0	0	0	0	0	0	0	0	0	0
9. 2022	0	0	0	0	0	0	0	0	0	0	0	0	0
10. 2023	0	0	0	0	0	0	0	0	0	0	0	0	0
11. 2024	0	0	0	0	0	0	0	0	0	0	0	0	0
12. 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. 2015	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
3. 2016	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
4. 2017	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
5. 2018	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
6. 2019	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
7. 2020	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
8. 2021	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
9. 2022	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
10. 2023	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
11. 2024	0	0	0	0.0	0.0	0.0	0	0	24.8	0	0
12. 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 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	11 One Year	12 Two Year
1. Prior	63,133	65,585	67,250	62,270	60,283	60,752	61,029	62,235	62,565	62,940	375	705
2. 2015	373,393	375,970	377,547	375,795	373,630	373,640	373,945	373,744	373,694	373,770	76	26
3. 2016	XXX	405,020	403,830	398,568	394,750	393,572	392,312	392,135	392,440	392,448	7	313
4. 2017	XXX	XXX	614,852	620,735	621,400	571,315	568,215	569,987	566,417	558,811	(7,606)	(11,175)
5. 2018	XXX	XXX	XXX	674,558	669,004	620,213	606,835	606,321	601,582	593,743	(7,839)	(12,578)
6. 2019	XXX	XXX	XXX	XXX	598,704	610,386	608,107	607,775	605,862	605,293	(570)	(2,482)
7. 2020	XXX	XXX	XXX	XXX	XXX	777,220	764,708	749,550	739,956	737,627	(2,329)	(11,924)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	884,421	889,780	878,418	872,862	(5,557)	(16,918)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,090,098	1,067,568	1,057,899	(9,669)	(32,199)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,317,661	1,280,224	(37,437)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,275,347	XXX	XXX
										12. Totals	(70,548)	(86,234)

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

1. Prior	268,501	263,366	263,486	265,438	263,681	263,468	263,510	259,906	258,771	258,810	38	(1,096)
2. 2015	338,240	355,316	353,392	349,970	349,519	349,581	349,976	349,986	350,133	350,115	(18)	129
3. 2016	XXX	434,329	437,797	433,931	429,351	427,494	428,084	428,267	428,152	428,231	80	(36)
4. 2017	XXX	XXX	510,576	499,716	491,511	488,278	486,623	486,629	486,012	485,453	(559)	(1,176)
5. 2018	XXX	XXX	XXX	512,304	510,997	504,188	501,126	501,709	502,000	501,582	(418)	(127)
6. 2019	XXX	XXX	XXX	XXX	520,636	522,681	517,049	518,623	519,727	518,036	(1,691)	(587)
7. 2020	XXX	XXX	XXX	XXX	XXX	432,866	426,467	418,602	416,110	410,630	(5,480)	(7,972)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	543,975	562,940	560,296	554,030	(6,265)	(8,909)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	674,734	687,264	675,762	(11,502)	1,029
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	765,339	759,204	(6,135)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	783,628	XXX	XXX
										12. Totals	(31,951)	(18,747)

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

1. Prior	391,318	396,037	409,086	416,015	421,352	428,131	422,660	419,643	419,569	415,877	(3,691)	(3,766)
2. 2015	240,883	236,861	244,363	257,641	270,742	272,948	273,258	274,583	276,572	276,178	(394)	1,595
3. 2016	XXX	255,430	257,884	272,024	293,106	297,995	299,014	299,240	301,074	300,035	(1,039)	795
4. 2017	XXX	XXX	281,060	302,948	308,140	317,333	321,699	324,024	327,059	326,973	(86)	2,948
5. 2018	XXX	XXX	XXX	335,689	339,593	364,617	369,972	375,262	378,524	379,037	514	3,775
6. 2019	XXX	XXX	XXX	XXX	368,303	415,682	425,545	434,171	444,587	445,505	918	11,334
7. 2020	XXX	XXX	XXX	XXX	XXX	365,639	352,941	341,585	326,840	325,300	(1,539)	(16,285)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	354,217	363,156	371,936	376,394	4,458	13,238
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	393,019	418,458	422,451	3,993	29,432
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	453,968	453,017	(951)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	513,807	XXX	XXX
										12. Totals	2,181	43,066

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

1. Prior	3,366,038	3,300,434	3,230,667	3,148,222	3,093,354	3,065,674	3,049,132	3,002,592	2,945,601	2,889,831	(55,770)	(112,760)
2. 2015	695,735	679,804	657,139	640,315	618,016	593,813	579,645	563,462	549,107	536,851	(12,256)	(26,610)
3. 2016	XXX	723,903	705,016	674,164	646,359	620,459	602,004	585,806	564,899	554,513	(10,385)	(31,293)
4. 2017	XXX	XXX	719,639	694,892	668,732	643,050	630,898	606,087	581,133	566,443	(14,690)	(39,644)
5. 2018	XXX	XXX	XXX	710,001	693,049	672,978	648,859	627,133	602,456	582,842	(19,614)	(44,290)
6. 2019	XXX	XXX	XXX	XXX	691,434	699,436	692,472	675,246	647,517	622,928	(24,588)	(52,318)
7. 2020	XXX	XXX	XXX	XXX	XXX	659,598	650,553	624,979	583,657	553,211	(30,446)	(71,768)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	607,883	602,063	590,746	574,589	(16,156)	(27,473)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	591,252	589,423	572,216	(17,206)	(19,036)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	608,300	608,693	393	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	602,465	XXX	XXX
										12. Totals	(200,719)	(425,192)

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior	573,789	563,402	555,836	549,943	539,445	545,356	543,778	543,770	556,394	570,145	13,751	26,375
2. 2015	375,598	391,423	383,655	383,962	386,220	383,104	380,657	377,081	374,982	375,363	381	(1,718)
3. 2016	XXX	395,609	385,563	379,105	377,121	379,749	375,939	373,966	373,561	376,403	2,843	2,437
4. 2017	XXX	XXX	424,790	440,678	447,920	445,879	450,157	451,452	448,444	448,036	(408)	(3,416)
5. 2018	XXX	XXX	XXX	467,292	499,339	494,738	499,301	501,563	503,985	503,342	(643)	1,779
6. 2019	XXX	XXX	XXX	XXX	473,253	489,256	492,694	496,177	496,062	497,243	1,181	1,066
7. 2020	XXX	XXX	XXX	XXX	XXX	503,619	502,438	499,801	495,565	483,120	(12,445)	(16,681)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	519,902	502,535	502,700	505,569	2,869	3,034
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	599,234	609,365	617,325	7,959	18,090
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	666,715	673,881	7,167	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	706,691	XXX	XXX
										12. Totals	22,655	30,967

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 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	11 One Year	12 Two Year
1. Prior	4,235	4,237	2,127	3,131	3,060	1,920	1,921	1,918	1,907	1,907	0	(11)
2. 2015	0	0	0	0	0	0	0	0	0	0	0	0
3. 2016	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2017	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2018	XXX	XXX	XXX	0	0	0	0	0	4	4	0	4
6. 2019	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2020	XXX	XXX	XXX	XXX	XXX	(1)	(1)	(1)	(1)	(1)	0	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	(1)	(1)	(1)	(1)	0	0
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1)	(1)	(1)	0	0
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1)	(1)	0	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	0	(7)

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

1. Prior	14,466	13,279	10,744	11,952	11,357	10,328	10,578	10,774	6,173	6,217	44	(4,557)
2. 2015	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)	0	0
3. 2016	XXX	(1)	(1)	0	0	0	0	0	0	0	0	0
4. 2017	XXX	XXX	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)	0	0
5. 2018	XXX	XXX	XXX	(1)	(1)	(1)	(1)	(1)	(1)	(1)	0	0
6. 2019	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2020	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	44	(4,557)

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

1. Prior	48,408	49,440	50,775	47,833	45,049	42,038	42,381	43,373	43,334	44,804	1,471	1,431
2. 2015	46,786	44,493	47,230	46,786	48,479	48,638	48,896	47,767	47,605	47,079	(526)	(688)
3. 2016	XXX	45,000	39,473	39,180	38,937	39,686	39,011	39,281	40,693	39,248	(1,446)	(33)
4. 2017	XXX	XXX	53,314	52,969	52,998	53,346	53,870	54,239	54,703	54,961	257	721
5. 2018	XXX	XXX	XXX	52,260	54,096	52,789	53,755	52,184	52,573	52,496	(78)	312
6. 2019	XXX	XXX	XXX	XXX	52,157	53,736	51,833	49,964	49,758	49,198	(560)	(766)
7. 2020	XXX	XXX	XXX	XXX	XXX	58,234	57,502	55,254	55,863	54,838	(1,025)	(416)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	65,013	63,917	65,314	66,024	710	2,107
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	68,145	66,580	67,791	1,212	(353)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	78,557	76,263	(2,294)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	102,051	XXX	XXX
										12. Totals	(2,279)	2,315

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

1. Prior	1,275,668	1,278,623	1,278,076	1,344,729	1,434,244	1,494,738	1,537,136	1,610,229	1,695,825	1,747,207	51,382	136,978
2. 2015	238,127	220,439	216,452	228,346	251,687	261,675	260,729	264,517	271,417	269,751	(1,666)	5,234
3. 2016	XXX	257,055	249,850	257,948	281,384	287,233	287,615	289,898	290,156	289,031	(1,125)	(867)
4. 2017	XXX	XXX	266,757	269,970	281,603	289,209	291,312	300,441	314,301	318,347	4,045	17,906
5. 2018	XXX	XXX	XXX	300,806	312,633	321,532	329,642	350,884	368,398	379,300	10,902	28,416
6. 2019	XXX	XXX	XXX	XXX	349,833	356,846	353,024	370,955	405,932	409,669	3,737	38,715
7. 2020	XXX	XXX	XXX	XXX	XXX	353,274	339,908	339,778	369,163	370,362	1,199	30,584
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	364,247	367,279	379,828	401,988	22,160	34,709
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	400,194	414,546	463,180	48,634	62,986
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	482,094	502,164	20,070	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	567,406	XXX	XXX
										12. Totals	159,339	354,661

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

1. Prior	415,684	398,100	390,998	356,931	312,266	304,740	312,581	301,547	298,953	298,773	(181)	(2,775)
2. 2015	81,699	84,250	78,838	72,919	61,328	65,993	65,850	66,355	64,687	65,425	739	(929)
3. 2016	XXX	77,905	83,310	85,172	87,871	87,083	83,642	84,328	84,267	84,438	171	110
4. 2017	XXX	XXX	80,260	81,280	83,780	76,004	81,457	86,123	88,836	93,829	4,994	7,706
5. 2018	XXX	XXX	XXX	83,788	88,175	97,136	100,741	102,770	102,609	108,410	5,801	5,640
6. 2019	XXX	XXX	XXX	XXX	87,410	100,479	106,580	107,807	106,564	103,473	(3,091)	(4,333)
7. 2020	XXX	XXX	XXX	XXX	XXX	114,423	114,337	109,501	102,424	101,511	(913)	(7,990)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	109,763	98,816	92,382	90,941	(1,441)	(7,875)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	116,057	111,132	107,787	(3,345)	(8,270)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	137,428	137,173	(255)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	150,807	XXX	XXX
										12. Totals	2,479	(18,715)

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 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	11 One Year	12 Two Year
1. Prior	72,510	67,426	61,335	56,257	54,436	50,832	48,815	44,806	43,359	41,423	(1,936)	(3,383)
2. 2015	221,218	219,528	214,802	212,269	209,594	209,655	208,132	207,019	206,982	206,851	(130)	(167)
3. 2016	XXX	263,662	263,141	248,583	243,892	243,695	240,768	240,600	239,854	240,180	325	(420)
4. 2017	XXX	XXX	334,405	330,920	323,839	316,846	314,101	313,441	313,386	313,994	608	553
5. 2018	XXX	XXX	XXX	297,572	297,981	290,341	287,423	285,093	284,194	281,156	(3,038)	(3,937)
6. 2019	XXX	XXX	XXX	XXX	294,426	283,466	281,650	285,547	282,255	281,121	(1,134)	(4,426)
7. 2020	XXX	XXX	XXX	XXX	XXX	289,939	271,160	267,445	262,086	259,806	(2,279)	(7,639)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	301,841	287,523	286,339	289,633	3,294	2,110
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	305,108	325,574	324,554	(1,020)	19,446
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	302,976	302,750	(226)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	363,112	XXX	XXX
										12. Totals	(5,537)	2,136

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

1. Prior	41,436	29,615	22,201	16,323	10,938	(3,149)	(3,369)	(3,496)	(3,537)	(2,117)	1,420	1,379
2. 2015	275,132	272,777	275,026	274,085	263,745	259,710	259,697	259,642	259,712	259,617	(95)	(25)
3. 2016	XXX	330,926	331,794	334,331	321,948	318,418	317,266	317,236	317,252	317,201	(51)	(35)
4. 2017	XXX	XXX	390,046	389,264	388,451	378,447	376,806	376,769	376,838	376,731	(107)	(37)
5. 2018	XXX	XXX	XXX	388,952	405,889	378,981	377,511	377,261	376,833	376,725	(107)	(535)
6. 2019	XXX	XXX	XXX	XXX	415,818	400,119	396,183	395,954	394,981	395,184	203	(771)
7. 2020	XXX	XXX	XXX	XXX	XXX	359,479	333,227	329,126	328,189	328,037	(152)	(1,089)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	469,949	456,462	452,315	451,738	(577)	(4,725)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	608,283	600,972	598,022	(2,950)	(10,261)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	642,170	624,325	(17,846)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	629,617	XXX	XXX
										12. Totals	(20,263)	(16,098)

SCHEDULE P - PART 2K - FIDELITY/SURETY

1. Prior	42,147	33,693	30,827	27,710	25,867	19,527	23,374	22,005	15,830	13,167	(2,663)	(8,838)
2. 2015	9,163	7,390	6,896	6,585	5,574	5,418	5,196	5,257	5,252	5,249	(3)	(8)
3. 2016	XXX	7,895	6,596	6,374	4,678	5,573	5,676	4,979	5,538	5,563	25	584
4. 2017	XXX	XXX	7,690	23,572	3,701	3,642	3,068	3,023	2,986	2,981	(5)	(42)
5. 2018	XXX	XXX	XXX	7,342	4,686	3,848	2,773	2,657	2,646	2,645	(1)	(12)
6. 2019	XXX	XXX	XXX	XXX	5,784	7,350	9,035	9,305	9,683	8,908	(775)	(397)
7. 2020	XXX	XXX	XXX	XXX	XXX	6,094	6,933	6,850	6,958	6,156	(801)	(693)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	6,384	4,349	3,734	3,401	(333)	(947)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,306	4,767	4,572	(195)	(1,735)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,476	8,524	2,048	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,986	XXX	XXX
										12. Totals	(2,705)	(12,089)

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

1. Prior	1,757	1,261	1,261	1,264	1,264	520	69	25	25	25	0	0
2. 2015	0	0	0	0	0	0	0	0	0	0	0	0
3. 2016	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2017	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2018	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2019	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2020	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	946	873	(73)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,508	XXX	XXX
										12. Totals	(73)	0

SCHEDULE P - PART 2M - INTERNATIONAL

1. Prior	1,693	1,676	1,198	1,199	1,126	703	631	632	630	630	(1)	(2)
2. 2015	397	397	224	224	132	123	123	123	123	123	0	0
3. 2016	XXX	694	604	604	487	198	198	198	198	198	0	0
4. 2017	XXX	XXX	378	256	88	0	0	0	0	0	0	0
5. 2018	XXX	XXX	XXX	1,267	1,190	687	687	687	687	687	0	0
6. 2019	XXX	XXX	XXX	XXX	479	149	149	149	149	149	0	0
7. 2020	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	(1)	(2)

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 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	11 One Year	12 Two Year
1. Prior	9,664	10,750	10,648	8,924	7,901	7,629	5,242	5,338	4,614	3,568	(1,046)	(1,770)
2. 2015	4,978	3,623	3,131	3,131	3,131	2,597	2,597	2,594	2,592	2,592	0	(2)
3. 2016	XXX	3,961	3,317	3,313	3,268	2,890	4,549	4,549	4,546	4,459	(87)	(90)
4. 2017	XXX	XXX	2,652	2,712	2,713	2,842	2,942	2,902	3,042	3,206	164	304
5. 2018	XXX	XXX	XXX	1,148	838	1,347	1,315	1,265	1,247	1,239	(7)	(26)
6. 2019	XXX	XXX	XXX	XXX	6,026	6,925	7,339	7,965	10,337	11,063	726	3,098
7. 2020	XXX	XXX	XXX	XXX	XXX	6,120	6,149	6,425	6,730	7,115	385	689
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	5,812	5,558	5,643	5,095	(548)	(463)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,485	4,001	3,656	(346)	171
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,148	14,523	(4,625)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,274	XXX	XXX
12. Totals											(5,384)	1,912

SCHEDULE P - PART 2O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	127,698	130,080	141,632	137,383	138,681	137,449	137,118	137,614	136,486	134,470	(2,016)	(3,144)
2. 2015	2,712	7,175	8,166	9,158	9,204	9,204	9,184	9,116	9,116	8,872	(243)	(243)
3. 2016	XXX	2,558	2,558	1,057	2,793	2,793	2,793	2,792	2,792	1,883	(909)	(909)
4. 2017	XXX	XXX	2,666	2,178	2,178	2,178	2,178	2,110	870	138	(732)	(1,971)
5. 2018	XXX	XXX	XXX	2,435	2,435	2,435	2,435	2,318	1,078	0	(1,078)	(2,318)
6. 2019	XXX	XXX	XXX	XXX	6,512	6,512	6,512	6,437	6,437	6,202	(235)	(235)
7. 2020	XXX	XXX	XXX	XXX	XXX	4,598	7,714	7,551	7,437	8,701	1,264	1,150
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	1,906	1,595	1,675	1,560	(115)	(35)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,493	5,943	8,907	2,964	6,414
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,315	2,098	(217)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,489	XXX	XXX
12. Totals											(1,316)	(1,291)

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

1. Prior	3,571	2,666	2,604	1,999	2,817	2,434	338	41	41	37	(4)	(4)
2. 2015	243	243	119	0	887	887	0	0	0	0	0	0
3. 2016	XXX	200	200	51	1,891	1,891	1,013	100	100	100	0	0
4. 2017	XXX	XXX	173	49	19,272	19,272	19,272	17,585	16,323	16,186	(137)	(1,399)
5. 2018	XXX	XXX	XXX	163	2,413	2,413	2,413	1,500	250	135	(115)	(1,365)
6. 2019	XXX	XXX	XXX	XXX	2,321	2,321	2,321	1,410	210	121	(89)	(1,289)
7. 2020	XXX	XXX	XXX	XXX	XXX	2,042	2,042	1,890	490	145	(345)	(1,745)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	2,851	2,700	2,312	762	(1,550)	(1,938)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,062	2,925	1,325	(1,600)	(1,737)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,668	21,000	18,332	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,507	XXX	XXX
12. Totals											14,492	(9,478)

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 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024	11 One Year	12 Two Year
1. Prior	392,869	402,924	414,689	453,800	474,255	486,157	510,537	523,231	545,681	571,039	25,358	47,807
2. 2015	37,171	34,874	32,974	31,327	30,242	27,050	24,195	22,310	22,127	21,201	(926)	(1,109)
3. 2016	XXX	28,884	31,927	29,380	32,112	29,781	25,090	23,453	21,572	20,315	(1,257)	(3,139)
4. 2017	XXX	XXX	33,256	34,120	36,537	36,591	35,522	34,805	33,742	32,291	(1,451)	(2,515)
5. 2018	XXX	XXX	XXX	31,462	29,590	30,179	34,020	32,868	30,832	29,702	(1,130)	(3,166)
6. 2019	XXX	XXX	XXX	XXX	32,466	34,051	43,898	40,595	37,805	33,531	(4,273)	(7,063)
7. 2020	XXX	XXX	XXX	XXX	XXX	29,306	38,794	33,768	32,542	27,077	(5,465)	(6,691)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	46,321	46,391	44,034	39,908	(4,126)	(6,483)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	37,519	35,481	34,505	(976)	(3,014)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,746	35,753	(993)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	38,067	XXX	XXX
										12. Totals	4,760	14,629

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

1. Prior	14,468	17,213	16,755	15,567	10,129	13,563	13,380	13,466	15,683	13,747	(1,936)	282
2. 2015	2,771	2,962	2,937	1,350	2,319	2,596	2,550	2,614	2,597	2,555	(42)	(59)
3. 2016	XXX	2,918	3,109	3,280	1,999	1,815	1,383	1,315	1,320	1,374	54	58
4. 2017	XXX	XXX	3,156	3,444	2,347	1,978	1,786	1,437	1,435	1,342	(93)	(95)
5. 2018	XXX	XXX	XXX	3,051	3,730	3,430	2,519	1,825	1,413	1,277	(136)	(548)
6. 2019	XXX	XXX	XXX	XXX	3,866	4,206	3,259	2,696	1,967	1,842	(126)	(855)
7. 2020	XXX	XXX	XXX	XXX	XXX	3,716	3,545	2,996	2,844	2,019	(825)	(977)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	3,590	3,418	3,261	2,312	(949)	(1,107)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,320	3,057	2,253	(805)	(1,067)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,797	3,442	(356)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,089	XXX	XXX
										12. Totals	(5,214)	(4,367)

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

1. Prior												
2. 2015												
3. 2016	XXX											
4. 2017	XXX	XXX										
5. 2018	XXX	XXX	XXX									
6. 2019	XXX	XXX	XXX	XXX								
7. 2020	XXX	XXX	XXX	XXX	XXX							
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

SCHEDULE P - PART 2T - WARRANTY

1. Prior												
2. 2015												
3. 2016	XXX											
4. 2017	XXX	XXX										
5. 2018	XXX	XXX	XXX									
6. 2019	XXX	XXX	XXX	XXX								
7. 2020	XXX	XXX	XXX	XXX	XXX							
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

SCHEDULE P - PART 2U - PET INSURANCE PLANS

1. Prior												
2. 2015												
3. 2016	XXX											
4. 2017	XXX	XXX										
5. 2018	XXX	XXX	XXX									
6. 2019	XXX	XXX	XXX	XXX								
7. 2020	XXX	XXX	XXX	XXX	XXX							
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024		
1. Prior	000	33,320	48,813	50,488	55,436	57,129	58,334	59,144	59,816	60,380	0	0
2. 2015	256,159	343,006	359,597	367,341	370,093	371,682	372,511	372,996	373,044	373,319	34,597	2,347
3. 2016	XXX	273,934	362,421	379,194	385,764	388,578	389,566	390,849	391,275	391,725	34,744	2,197
4. 2017	XXX	XXX	389,075	543,793	580,396	549,201	552,680	554,723	555,766	556,794	41,077	2,272
5. 2018	XXX	XXX	XXX	430,013	595,683	585,855	583,508	588,434	590,203	590,925	45,328	2,406
6. 2019	XXX	XXX	XXX	XXX	418,593	564,164	588,726	596,756	601,095	603,719	43,693	2,382
7. 2020	XXX	XXX	XXX	XXX	XXX	518,128	685,066	707,279	720,831	726,907	52,696	2,916
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	593,420	822,299	850,842	858,515	54,729	4,068
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	646,943	973,505	1,023,214	55,302	3,765
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	859,403	1,171,619	62,323	4,062
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	862,744	46,884	2,673

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

1. Prior	000	109,623	166,741	195,459	207,088	212,781	216,857	218,706	221,514	223,784	0	0
2. 2015	132,713	238,743	292,321	322,707	338,561	344,228	347,108	348,614	349,289	349,732	44,307	5,749
3. 2016	XXX	154,028	293,583	359,276	396,096	413,055	420,582	425,209	426,658	427,498	51,609	7,617
4. 2017	XXX	XXX	175,225	332,432	409,683	448,982	467,557	478,851	483,234	484,328	56,515	9,258
5. 2018	XXX	XXX	XXX	179,673	342,951	417,434	456,992	482,551	493,187	497,703	54,991	8,829
6. 2019	XXX	XXX	XXX	XXX	181,429	347,981	424,373	474,102	498,802	510,305	52,433	9,156
7. 2020	XXX	XXX	XXX	XXX	XXX	139,869	268,761	340,306	377,400	394,730	36,492	6,482
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	168,488	365,280	460,168	508,254	43,821	10,114
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	213,313	455,339	563,418	46,771	12,132
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	239,820	492,820	43,281	10,516
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	238,546	24,460	6,441

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

1. Prior	000	154,324	262,780	330,180	369,376	381,410	390,521	395,516	398,957	401,019	0	0
2. 2015	47,223	105,463	165,555	210,739	242,596	255,968	262,714	267,717	271,435	273,003	13,085	11,048
3. 2016	XXX	45,330	110,034	172,714	231,373	258,636	273,405	287,210	292,222	293,720	13,446	12,080
4. 2017	XXX	XXX	48,849	117,116	189,566	241,136	275,642	298,549	313,249	318,742	13,308	12,179
5. 2018	XXX	XXX	XXX	57,210	134,895	214,431	277,074	325,362	350,893	362,600	13,872	12,602
6. 2019	XXX	XXX	XXX	XXX	58,285	151,654	237,049	317,339	372,305	400,521	13,550	12,437
7. 2020	XXX	XXX	XXX	XXX	XXX	43,885	103,715	171,123	231,300	270,377	8,947	8,067
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	44,430	120,250	206,341	275,460	8,845	8,682
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	52,458	143,368	234,944	8,536	10,084
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	55,624	146,024	7,811	10,405
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	57,121	4,871	7,995

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

1. Prior	000	292,766	512,703	680,861	818,018	925,729	1,015,362	1,096,672	1,171,686	1,240,513	0	0
2. 2015	112,947	236,482	305,432	346,418	372,871	388,281	401,247	408,538	415,545	420,214	32,764	3,743
3. 2016	XXX	110,394	230,815	295,241	335,932	361,129	378,263	392,233	401,596	409,594	32,518	3,670
4. 2017	XXX	XXX	112,326	233,054	301,848	343,599	370,524	389,157	403,051	413,721	31,209	3,691
5. 2018	XXX	XXX	XXX	114,395	240,627	306,329	348,538	376,841	396,300	412,198	31,305	3,863
6. 2019	XXX	XXX	XXX	XXX	120,856	247,023	318,877	363,448	392,959	412,169	29,898	3,755
7. 2020	XXX	XXX	XXX	XXX	XXX	100,245	206,064	263,870	302,004	329,850	20,638	4,934
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	110,089	218,709	277,920	318,405	21,283	3,423
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	100,038	214,383	278,877	20,138	5,961
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	114,496	238,327	18,332	5,096
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	113,510	11,597	4,348

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000	149,262	258,477	335,132	393,440	419,009	436,656	453,209	471,909	486,679	0	0
2. 2015	139,409	230,768	272,892	312,911	336,826	347,701	356,673	362,509	365,204	368,111	9,049	7,839
3. 2016	XXX	132,656	220,595	265,184	300,620	323,901	339,451	348,739	356,930	366,049	8,383	7,536
4. 2017	XXX	XXX	154,761	266,038	311,052	351,091	386,507	408,017	420,816	427,766	8,633	7,858
5. 2018	XXX	XXX	XXX	180,175	301,322	350,437	390,990	426,252	451,875	469,210	8,707	7,425
6. 2019	XXX	XXX	XXX	XXX	157,425	271,281	327,688	378,647	421,246	449,280	8,190	7,113
7. 2020	XXX	XXX	XXX	XXX	XXX	177,626	270,062	316,096	357,596	391,498	7,356	8,759
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	172,442	284,643	340,778	384,606	6,949	5,891
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	186,601	348,756	415,640	6,560	5,169
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	213,991	377,770	5,703	5,073
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	207,827	3,681	4,084

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		
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024		
1. Prior	000	63	347	617	1,280	1,378	1,451	1,450	1,485	1,551	0	0
2. 2015	0	0	0	0	0	0	0	0	0	0	0	0
3. 2016	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2017	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2018	XXX	XXX	XXX	0	0	4	4	4	4	4	0	0
6. 2019	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2020	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
11. 2024	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	365	1,280	1,402	1,912	2,319	2,704	2,731	3,513	3,686	0	0
2. 2015	0	0	0	0	0	0	0	0	0	0	0	0
3. 2016	XXX	0	0	0	0	0	0	0	0	0	0	0
4. 2017	XXX	XXX	0	0	0	0	0	0	0	0	0	0
5. 2018	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
6. 2019	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0	0
7. 2020	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
11. 2024	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	14,189	23,741	27,964	29,304	29,727	30,403	30,866	31,314	31,700	XXX	XXX
2. 2015	20,891	33,965	40,731	42,535	45,969	46,370	47,350	46,431	46,583	46,589	XXX	XXX
3. 2016	XXX	18,691	30,049	33,610	36,107	36,675	37,071	37,511	38,001	38,293	XXX	XXX
4. 2017	XXX	XXX	24,964	40,844	46,187	49,302	51,106	51,827	53,122	53,854	XXX	XXX
5. 2018	XXX	XXX	XXX	25,656	38,781	43,303	46,038	47,496	50,499	51,255	XXX	XXX
6. 2019	XXX	XXX	XXX	XXX	22,787	37,226	39,960	43,495	45,368	47,096	XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX	23,858	42,359	46,009	48,996	51,206	XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	22,402	45,168	53,572	58,320	XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,807	49,750	58,135	XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,755	51,369	XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31,612	XXX	XXX

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

1. Prior	000	294,829	482,924	636,348	762,510	836,676	905,116	976,799	1,050,926	1,130,229	0	0
2. 2015	10,080	34,678	84,204	139,050	183,279	204,761	216,413	228,572	240,024	246,663	1,773	3,272
3. 2016	XXX	9,248	50,115	109,392	163,924	191,894	216,696	238,856	246,944	255,830	1,681	3,060
4. 2017	XXX	XXX	10,488	47,657	98,113	139,485	181,713	228,506	255,576	273,932	1,642	2,819
5. 2018	XXX	XXX	XXX	10,013	50,071	111,526	176,146	231,223	279,592	311,206	1,678	2,829
6. 2019	XXX	XXX	XXX	XXX	11,974	58,678	119,157	200,019	260,602	309,690	1,735	2,614
7. 2020	XXX	XXX	XXX	XXX	XXX	13,216	55,505	110,396	188,338	250,970	1,356	1,716
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	14,254	59,136	126,720	207,216	1,189	1,915
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,039	74,235	168,653	988	2,503
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,301	76,278	718	2,479
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,401	405	1,818

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

1. Prior	000	75,742	128,583	162,931	192,302	203,659	220,557	258,373	262,198	266,240	0	0
2. 2015	4,501	15,599	29,924	44,377	48,996	51,214	58,774	59,218	59,829	60,874	361	79
3. 2016	XXX	2,539	15,562	26,769	42,031	55,581	70,428	74,116	76,610	76,957	379	92
4. 2017	XXX	XXX	2,927	13,379	26,942	41,897	54,590	63,560	72,277	78,832	379	110
5. 2018	XXX	XXX	XXX	4,213	17,853	33,629	52,529	67,788	78,448	90,012	392	106
6. 2019	XXX	XXX	XXX	XXX	5,266	19,259	39,188	54,277	75,280	82,837	414	112
7. 2020	XXX	XXX	XXX	XXX	XXX	7,280	26,084	39,853	58,436	72,812	367	115
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	9,299	19,460	33,407	47,082	349	114
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,468	25,646	43,655	284	139
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,468	31,732	222	111
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,047	92	45

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		
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024		
1. Prior	000	25,218	40,639	43,628	44,834	43,370	43,305	39,356	39,257	38,137	XXX	XXX
2. 2015	112,013	184,507	201,754	205,311	207,214	207,184	205,572	206,048	206,003	205,963	XXX	XXX
3. 2016	XXX	128,029	217,242	231,478	235,926	238,708	240,158	239,869	239,685	239,738	XXX	XXX
4. 2017	XXX	XXX	176,135	282,719	309,623	311,513	312,866	312,642	313,065	313,085	XXX	XXX
5. 2018	XXX	XXX	XXX	162,510	266,401	275,280	278,382	278,387	279,925	282,160	XXX	XXX
6. 2019	XXX	XXX	XXX	XXX	176,157	268,726	281,019	282,074	280,821	280,252	XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX	160,136	232,031	245,745	249,700	249,651	XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	173,802	270,871	283,414	288,344	XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	155,441	272,918	301,220	XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	153,190	256,902	XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	175,764	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1. Prior	000	(1,245)	(1,617)	(1,818)	(2,057)	(2,091)	(2,149)	(2,163)	(2,263)	(2,287)	0	0
2. 2015	251,403	261,120	260,058	259,825	259,648	259,638	259,702	259,591	259,587	259,583	134,972	23,715
3. 2016	XXX	305,693	318,953	317,456	317,289	317,188	317,182	317,161	317,148	317,177	164,145	26,652
4. 2017	XXX	XXX	365,808	378,337	377,225	376,661	376,664	376,601	376,598	376,607	191,643	28,688
5. 2018	XXX	XXX	XXX	363,281	378,424	376,865	376,473	376,444	376,384	376,364	195,051	25,420
6. 2019	XXX	XXX	XXX	XXX	377,734	396,562	395,201	394,984	394,868	394,859	194,792	24,241
7. 2020	XXX	XXX	XXX	XXX	XXX	316,337	329,357	327,852	327,509	327,308	159,402	15,648
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	414,336	456,095	451,664	450,583	190,107	20,250
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	537,681	601,054	597,185	213,146	22,481
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	569,835	624,369	206,967	20,893
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	560,010	161,037	12,910

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	000	6,999	11,153	11,769	10,879	10,400	10,972	10,636	10,699	10,323	XXX	XXX
2. 2015	1,652	4,709	4,938	4,998	5,040	5,063	5,084	5,088	5,256	5,253	XXX	XXX
3. 2016	XXX	1,008	2,104	2,175	2,881	2,871	3,264	4,768	4,763	4,929	XXX	XXX
4. 2017	XXX	XXX	554	2,019	2,287	2,931	2,925	2,922	2,918	2,911	XXX	XXX
5. 2018	XXX	XXX	XXX	1,265	1,923	2,937	2,586	2,651	2,645	2,641	XXX	XXX
6. 2019	XXX	XXX	XXX	XXX	818	4,804	6,604	7,683	8,677	8,649	XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX	1,007	2,455	5,634	5,675	5,928	XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	925	1,272	1,268	1,220	XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	955	2,302	2,829	XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,327	2,532	XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,790	XXX	XXX

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

1. Prior	000	(3)	(1)	(1)	(2)	1	(2)	(3)	(4)	(4)	XXX	XXX
2. 2015	0	0	0	0	0	0	0	0	0	0	XXX	XXX
3. 2016	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
4. 2017	XXX	XXX	0	0	0	0	0	0	0	0	XXX	XXX
5. 2018	XXX	XXX	XXX	0	0	0	0	0	0	0	XXX	XXX
6. 2019	XXX	XXX	XXX	XXX	0	0	0	0	0	0	XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	121	XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,537	XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

1. Prior	000	342	450	404	501	507	519	517	531	534	XXX	XXX
2. 2015	0	0	99	123	123	123	123	123	123	123	XXX	XXX
3. 2016	XXX	46	70	123	198	198	198	198	198	198	XXX	XXX
4. 2017	XXX	XXX	0	0	0	0	0	0	0	0	XXX	XXX
5. 2018	XXX	XXX	XXX	0	687	687	687	687	687	687	XXX	XXX
6. 2019	XXX	XXX	XXX	XXX	149	149	149	149	149	149	XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
11. 2024	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		
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024		
1. Prior	000	1,053	1,494	1,787	2,035	2,908	2,883	2,925	2,929	2,936	XXX	XXX
2. 2015	1,253	2,055	2,521	2,533	2,592	2,592	2,592	2,592	2,592	2,592	XXX	XXX
3. 2016	XXX	826	1,631	2,082	2,580	3,206	4,409	4,431	4,442	4,442	XXX	XXX
4. 2017	XXX	XXX	775	1,458	2,374	2,749	2,769	2,858	3,073	3,153	XXX	XXX
5. 2018	XXX	XXX	XXX	107	564	749	815	853	881	895	XXX	XXX
6. 2019	XXX	XXX	XXX	XXX	2,901	5,624	7,217	7,564	9,398	10,488	XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX	1,662	3,634	4,475	5,525	6,373	XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	1,921	7,750	3,320	3,842	XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13	2,241	3,101	XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,757	7,724	XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,080	XXX	XXX

SCHEDULE P - PART 3O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	000	12,112	29,639	41,500	50,224	56,652	63,096	77,154	78,451	82,896	XXX	XXX
2. 2015	0	12	6,223	7,162	8,816	8,872	8,872	8,872	8,872	8,872	XXX	XXX
3. 2016	XXX	0	0	1	1	916	1,883	1,883	1,883	1,883	XXX	XXX
4. 2017	XXX	XXX	0	0	0	0	0	0	138	138	XXX	XXX
5. 2018	XXX	XXX	XXX	0	0	0	0	0	0	0	XXX	XXX
6. 2019	XXX	XXX	XXX	XXX	0	6,198	6,198	6,198	6,198	6,198	XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX	0	3,719	3,719	3,719	6,198	XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	62	62	6,068	XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX

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

1. Prior	000	24	(195)	(191)	(191)	(126)	(126)	(105)	(105)	(103)	XXX	XXX
2. 2015	0	0	0	0	0	0	0	0	0	0	XXX	XXX
3. 2016	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
4. 2017	XXX	XXX	0	0	0	0	0	0	0	8,882	XXX	XXX
5. 2018	XXX	XXX	XXX	0	0	0	0	0	0	0	XXX	XXX
6. 2019	XXX	XXX	XXX	XXX	0	0	0	0	0	0	XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	XXX
11. 2024	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		
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024		
1. Prior	000	65,682	129,481	176,512	236,822	265,406	295,750	326,397	351,209	379,508	0	0
2. 2015	611	3,578	7,359	11,684	13,574	15,570	16,351	16,876	17,760	18,797	216	387
3. 2016	XXX	811	2,754	6,490	9,722	10,885	12,582	14,239	15,469	16,711	189	321
4. 2017	XXX	XXX	528	2,331	5,153	11,123	14,192	17,197	19,166	23,419	182	359
5. 2018	XXX	XXX	XXX	650	3,302	6,071	9,042	12,920	16,636	19,342	157	295
6. 2019	XXX	XXX	XXX	XXX	745	3,114	5,588	10,036	15,217	19,267	195	259
7. 2020	XXX	XXX	XXX	XXX	XXX	475	1,645	3,121	4,917	7,678	82	182
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	459	2,267	3,602	6,831	65	144
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	475	1,027	3,959	45	141
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	424	1,376	45	134
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	395	23	108

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

1. Prior	000	5,477	5,647	5,923	5,464	5,576	5,688	5,551	8,600	8,703	0	0
2. 2015	28	480	759	914	1,652	2,350	2,384	2,386	2,386	2,388	1	11
3. 2016	XXX	43	350	587	741	817	872	944	952	1,148	0	6
4. 2017	XXX	XXX	100	269	543	609	681	1,131	1,198	1,198	3	4
5. 2018	XXX	XXX	XXX	22	597	877	1,091	1,029	1,037	1,037	4	5
6. 2019	XXX	XXX	XXX	XXX	291	1,142	1,231	1,287	1,327	1,550	3	1
7. 2020	XXX	XXX	XXX	XXX	XXX	123	283	391	428	516	3	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	126	327	484	602	2	0
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22	235	259	0	2
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12	66	0	2
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	62	0	0

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

1. Prior	000										XXX	XXX
2. 2015											XXX	XXX
3. 2016	XXX										XXX	XXX
4. 2017	XXX	XXX									XXX	XXX
5. 2018	XXX	XXX	XXX								XXX	XXX
6. 2019	XXX	XXX	XXX	XXX							XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3T - WARRANTY

1. Prior	000											
2. 2015												
3. 2016	XXX											
4. 2017	XXX	XXX										
5. 2018	XXX	XXX	XXX									
6. 2019	XXX	XXX	XXX	XXX								
7. 2020	XXX	XXX	XXX	XXX	XXX							
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3U - PET INSURANCE PLANS

1. Prior	000										XXX	XXX
2. 2015											XXX	XXX
3. 2016	XXX										XXX	XXX
4. 2017	XXX	XXX									XXX	XXX
5. 2018	XXX	XXX	XXX								XXX	XXX
6. 2019	XXX	XXX	XXX	XXX							XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

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

Years in Which Losses Were Incurred	1	2	3	4	5	6	7	8	9	10
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	14,398	4,846	3,572	4,049	1,225	745	829	1,644	1,527	1,504
2. 2015	63,321	7,953	4,798	2,485	365	586	188	232	151	206
3. 2016	XXX	78,956	18,174	7,280	2,147	1,370	462	339	341	259
4. 2017	XXX	XXX	120,343	26,770	13,089	7,159	3,646	5,471	2,799	961
5. 2018	XXX	XXX	XXX	143,851	28,881	8,087	5,884	5,802	3,331	1,516
6. 2019	XXX	XXX	XXX	XXX	114,809	16,597	3,595	1,527	(555)	(920)
7. 2020	XXX	XXX	XXX	XXX	XXX	187,076	45,048	18,878	8,144	5,472
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	199,333	40,482	14,474	6,120
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	339,000	44,128	12,626
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	346,587	57,629
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	286,693

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

1. Prior	87,988	37,644	20,183	12,619	9,228	8,222	11,321	10,554	9,201	9,067
2. 2015	115,426	55,165	24,428	8,146	2,734	910	367	174	97	49
3. 2016	XXX	162,134	68,588	30,605	10,755	3,356	1,277	744	127	94
4. 2017	XXX	XXX	206,930	84,170	34,012	14,093	5,998	2,117	972	229
5. 2018	XXX	XXX	XXX	202,692	84,772	38,165	14,773	5,485	2,158	377
6. 2019	XXX	XXX	XXX	XXX	209,780	90,382	37,824	15,887	7,328	1,787
7. 2020	XXX	XXX	XXX	XXX	XXX	191,017	87,377	37,030	18,181	6,306
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	242,792	107,577	47,961	20,355
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	309,343	129,547	55,068
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	359,211	150,795
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	377,112

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

1. Prior	166,391	76,641	48,233	32,795	23,722	20,020	13,649	9,919	8,794	7,628
2. 2015	116,399	51,435	20,007	8,754	8,976	7,054	2,468	1,709	2,516	1,897
3. 2016	XXX	123,506	63,798	33,820	20,575	12,470	7,593	3,057	3,494	2,382
4. 2017	XXX	XXX	147,731	93,438	46,189	27,570	13,925	5,742	4,661	3,386
5. 2018	XXX	XXX	XXX	182,564	95,247	62,675	32,981	15,941	7,929	5,022
6. 2019	XXX	XXX	XXX	XXX	192,561	136,632	80,351	39,604	22,450	11,565
7. 2020	XXX	XXX	XXX	XXX	XXX	243,605	158,552	90,500	45,340	24,591
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	227,394	140,633	80,377	44,442
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	242,986	160,112	90,947
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	299,757	185,338
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	351,464

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

1. Prior	1,571,406	1,375,469	1,214,797	1,079,730	1,012,273	968,938	936,865	896,510	848,150	791,493
2. 2015	428,501	298,858	234,792	194,848	160,642	128,292	115,788	99,988	87,567	73,108
3. 2016	XXX	429,708	289,996	221,947	179,433	145,193	115,468	95,965	79,894	66,258
4. 2017	XXX	XXX	450,642	301,426	233,333	185,069	161,195	125,979	101,413	84,001
5. 2018	XXX	XXX	XXX	446,448	296,952	232,483	186,497	157,992	120,903	96,023
6. 2019	XXX	XXX	XXX	XXX	414,963	262,590	213,638	182,396	142,082	116,308
7. 2020	XXX	XXX	XXX	XXX	XXX	433,493	316,526	229,746	169,180	130,650
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	366,017	254,196	183,889	140,392
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	363,533	246,000	171,646
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	353,481	213,244
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	348,310

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior	299,434	221,368	175,087	137,948	95,155	87,928	75,106	64,905	62,874	62,061
2. 2015	125,835	86,831	47,061	27,101	22,464	15,892	11,305	7,852	4,325	3,479
3. 2016	XXX	160,786	88,296	50,344	30,358	23,378	15,397	10,141	7,031	4,634
4. 2017	XXX	XXX	145,574	86,993	64,743	32,275	25,600	19,214	14,307	9,980
5. 2018	XXX	XXX	XXX	146,166	102,053	60,484	39,988	27,037	18,882	13,343
6. 2019	XXX	XXX	XXX	XXX	173,663	114,413	75,554	46,546	28,673	18,994
7. 2020	XXX	XXX	XXX	XXX	XXX	208,691	139,956	103,569	75,314	52,359
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	217,972	126,319	87,686	58,665
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	253,617	134,550	107,312
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	262,586	173,817
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	306,336

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	1,844	2,127	1,324	1,793	1,508	380	427	441	409	350
2. 2015	0	0	0	0	0	0	0	0	0	0
3. 2016	XXX	0	0	0	0	0	0	0	0	0
4. 2017	XXX	XXX	0	0	0	0	0	0	0	0
5. 2018	XXX	XXX	XXX	0	0	(4)	(4)	(4)	0	0
6. 2019	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2020	XXX	XXX	XXX	XXX	XXX	(1)	(1)	(1)	(1)	(1)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	(1)	(1)	(1)	(1)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1)	(1)	(1)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(1)	(1)
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0

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

1. Prior	8,275	6,386	4,180	4,769	4,082	2,528	4,795	5,200	496	(2,236)
2. 2015	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)
3. 2016	XXX	(1)	(1)	0	0	0	0	0	0	0
4. 2017	XXX	XXX	(1)	(1)	(1)	(1)	(1)	(1)	(1)	(1)
5. 2018	XXX	XXX	XXX	(1)	(1)	(1)	(1)	(1)	(1)	(1)
6. 2019	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2020	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2024	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	22,161	18,355	18,074	13,462	11,325	8,646	8,783	9,716	7,945	9,006
2. 2015	11,765	2,201	2,199	556	1,009	815	666	477	593	293
3. 2016	XXX	15,419	4,355	1,791	373	1,097	338	577	471	751
4. 2017	XXX	XXX	12,338	4,400	2,295	553	577	668	259	769
5. 2018	XXX	XXX	XXX	9,683	6,277	2,652	1,504	683	716	728
6. 2019	XXX	XXX	XXX	XXX	12,155	5,939	3,885	1,798	873	733
7. 2020	XXX	XXX	XXX	XXX	XXX	17,087	6,915	3,801	2,088	1,946
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	17,094	6,088	2,406	(1,003)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,209	5,237	3,449
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,060	14,890
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	42,779

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

1. Prior	919,119	678,467	536,768	496,964	491,493	496,193	480,828	482,587	495,491	482,708
2. 2015	195,019	130,330	77,985	45,194	32,329	29,907	24,704	17,289	21,291	16,681
3. 2016	XXX	214,223	147,509	94,858	73,847	56,672	40,483	31,641	26,013	23,232
4. 2017	XXX	XXX	224,627	163,007	114,400	84,554	53,093	33,987	32,786	26,144
5. 2018	XXX	XXX	XXX	257,207	196,055	135,341	88,115	64,098	43,504	28,449
6. 2019	XXX	XXX	XXX	XXX	295,666	221,519	151,061	98,416	80,710	50,382
7. 2020	XXX	XXX	XXX	XXX	XXX	303,615	222,855	155,354	102,854	65,605
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	309,957	233,897	167,978	119,374
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	339,415	250,312	193,030
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	425,828	338,530
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	510,222

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

1. Prior	282,425	210,821	174,796	122,154	63,803	33,885	37,464	23,688	18,107	19,462
2. 2015	66,903	51,127	33,979	21,364	8,730	8,158	4,970	5,279	3,641	1,811
3. 2016	XXX	64,732	50,774	35,970	22,232	13,936	8,164	4,151	4,042	4,129
4. 2017	XXX	XXX	68,918	54,697	40,051	16,934	16,148	10,806	9,508	9,201
5. 2018	XXX	XXX	XXX	71,014	49,326	33,031	23,249	12,528	13,773	9,786
6. 2019	XXX	XXX	XXX	XXX	73,483	64,396	47,427	32,540	17,878	9,210
7. 2020	XXX	XXX	XXX	XXX	XXX	96,260	75,432	47,388	28,472	22,018
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	91,532	61,990	42,400	25,713
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	97,335	67,482	47,018
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	108,737	79,710
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	125,203

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	11,767	10,035	9,105	6,396	6,327	5,893	4,545	4,576	3,665	3,063
2. 2015	27,461	6,007	1,780	1,420	478	846	1,893	893	854	856
3. 2016	XXX	36,233	12,865	4,529	1,848	2,303	284	578	(9)	86
4. 2017	XXX	XXX	39,355	4,298	(175)	(316)	(635)	1,156	1,298	473
5. 2018	XXX	XXX	XXX	19,958	1,666	3,753	3,201	2,589	3,625	2,686
6. 2019	XXX	XXX	XXX	XXX	24,293	(4,717)	(6,710)	657	(101)	(170)
7. 2020	XXX	XXX	XXX	XXX	XXX	43,537	7,641	8,199	6,917	6,507
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	22,954	(3,070)	(3,617)	324
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	49,445	(7,527)	(1,592)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40,702	2,267
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	54,217

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

1. Prior	31,310	23,280	17,536	12,015	6,940	499	368	239	347	106
2. 2015	8,179	11,081	14,810	14,163	4,065	57	(11)	48	120	32
3. 2016	XXX	6,907	12,372	16,806	4,619	1,176	35	59	92	18
4. 2017	XXX	XXX	5,399	10,079	10,988	1,656	45	109	162	104
5. 2018	XXX	XXX	XXX	8,260	26,445	1,948	918	764	404	312
6. 2019	XXX	XXX	XXX	XXX	17,578	3,097	991	878	51	268
7. 2020	XXX	XXX	XXX	XXX	XXX	27,848	3,766	1,166	648	648
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	24,781	571	1,136	1,620
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,455	(1,454)	720
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,379	(1,585)
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,343

SCHEDULE P - PART 4K - FIDELITY/SURETY

1. Prior	31,824	17,829	11,732	8,635	4,848	29	4,796	3,996	1,473	687
2. 2015	6,114	2,364	1,836	1,485	478	325	105	169	(4)	(4)
3. 2016	XXX	6,809	4,490	4,169	1,744	2,497	2,345	174	766	626
4. 2017	XXX	XXX	7,125	21,520	1,401	711	143	101	68	70
5. 2018	XXX	XXX	XXX	5,962	2,670	819	184	5	1	4
6. 2019	XXX	XXX	XXX	XXX	3,984	1,744	1,847	571	776	257
7. 2020	XXX	XXX	XXX	XXX	XXX	5,081	1,853	1,180	1,224	213
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	5,450	3,066	2,398	2,137
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,278	2,457	1,738
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,130	5,989
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,863

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

1. Prior	1,317	848	853	960	1,001	257	59	19	18	24
2. 2015	0	0	0	0	0	0	0	0	0	0
3. 2016	XXX	0	0	0	0	0	0	0	0	0
4. 2017	XXX	XXX	0	0	0	0	0	0	0	0
5. 2018	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2019	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2020	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	946	719
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,414

SCHEDULE P - PART 4M - INTERNATIONAL

1. Prior	1,039	1,039	486	557	507	155	96	90	87	96
2. 2015	211	211	39	39	9	0	0	0	0	0
3. 2016	XXX	214	124	124	265	0	0	0	0	0
4. 2017	XXX	XXX	378	256	88	0	0	0	0	0
5. 2018	XXX	XXX	XXX	973	430	0	0	0	0	0
6. 2019	XXX	XXX	XXX	XXX	280	0	0	0	0	0
7. 2020	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2024	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	3,009	3,719	3,809	3,433	2,852	3,554	1,329	1,543	1,052	492
2. 2015	1,572	736	333	333	540	6	5	2	1	0
3. 2016	XXX	734	334	175	326	(585)	49	45	104	17
4. 2017	XXX	XXX	636	29	114	24	113	(351)	(161)	23
5. 2018	XXX	XXX	XXX	481	304	598	487	398	365	344
6. 2019	XXX	XXX	XXX	XXX	(1,265)	(1,618)	(1,246)	(60)	157	433
7. 2020	XXX	XXX	XXX	XXX	XXX	2,419	348	548	253	117
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	1,172	291	1,016	170
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,291	(891)	(1,716)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,545	2,321
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,359

SCHEDULE P - PART 4O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	49,930	47,082	42,074	36,922	35,168	30,517	30,636	28,326	24,363	20,298
2. 2015	2,712	865	369	428	201	331	311	243	243	0
3. 2016	XXX	2,557	2,557	1,056	65	65	909	909	909	0
4. 2017	XXX	XXX	2,666	2,178	2,178	2,178	2,178	1,949	732	0
5. 2018	XXX	XXX	XXX	2,435	2,435	2,435	2,435	2,318	1,078	0
6. 2019	XXX	XXX	XXX	XXX	284	295	295	219	166	0
7. 2020	XXX	XXX	XXX	XXX	XXX	868	3,995	3,833	1,240	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	1,906	1,595	1,675	1,560
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,431	706	1,159
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,315	2,098
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,489

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

1. Prior	2,543	1,767	2,296	1,595	2,392	2,286	262	104	102	94
2. 2015	243	243	119	0	887	887	0	0	0	0
3. 2016	XXX	200	200	51	1,891	1,891	1,013	100	100	100
4. 2017	XXX	XXX	173	49	19,272	19,272	19,272	17,585	16,323	3,452
5. 2018	XXX	XXX	XXX	163	2,413	2,413	2,413	1,500	250	135
6. 2019	XXX	XXX	XXX	XXX	2,321	2,321	2,321	1,410	210	121
7. 2020	XXX	XXX	XXX	XXX	XXX	2,042	2,042	1,890	490	145
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	2,851	2,700	2,312	762
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,062	2,925	1,325
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,668	21,000
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,507

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	250,923	200,567	169,631	170,061	157,191	154,391	153,192	143,353	140,059	133,459
2. 2015	27,195	24,761	19,061	13,612	11,464	7,519	4,403	3,331	3,061	2,023
3. 2016	XXX	23,182	22,524	16,951	16,910	13,483	7,471	5,095	3,440	1,858
4. 2017	XXX	XXX	26,988	21,877	20,941	16,735	12,668	9,113	6,979	4,439
5. 2018	XXX	XXX	XXX	24,993	19,539	16,094	15,569	10,674	8,368	4,988
6. 2019	XXX	XXX	XXX	XXX	26,726	23,344	26,068	18,676	12,645	6,272
7. 2020	XXX	XXX	XXX	XXX	XXX	27,009	33,828	25,477	22,596	15,595
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	43,406	41,456	35,424	28,370
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35,652	31,571	25,832
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35,551	32,339
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,427

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

1. Prior	11,157	10,991	10,912	9,335	(330)	3,484	3,663	4,129	5,939	3,894
2. 2015	2,597	1,097	1,061	(503)	73	180	138	215	199	156
3. 2016	XXX	1,951	2,185	2,284	975	759	234	37	67	10
4. 2017	XXX	XXX	2,847	2,716	1,636	1,247	921	261	238	144
5. 2018	XXX	XXX	XXX	2,535	2,258	2,281	1,392	789	376	240
6. 2019	XXX	XXX	XXX	XXX	2,497	2,925	1,990	1,338	607	284
7. 2020	XXX	XXX	XXX	XXX	XXX	3,297	3,146	2,462	2,285	1,468
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	2,626	2,310	2,267	1,254
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,031	2,744	1,923
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,626	3,186
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,550

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

1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4T - WARRANTY

1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4U - PET INSURANCE PLANS

1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	5,360	733	302	127	87	148	20	5	12	6
2. 2015	28,934	33,857	34,243	34,397	34,466	34,577	34,587	34,591	34,593	34,597
3. 2016	XXX	29,031	33,941	34,361	34,498	34,696	34,723	34,730	34,740	34,744
4. 2017	XXX	XXX	34,523	39,888	40,296	40,641	40,779	40,806	41,030	41,077
5. 2018	XXX	XXX	XXX	37,744	44,125	44,849	45,085	45,142	45,243	45,328
6. 2019	XXX	XXX	XXX	XXX	35,768	42,692	43,320	43,490	43,578	43,693
7. 2020	XXX	XXX	XXX	XXX	XXX	43,030	51,622	52,344	52,563	52,696
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	44,236	53,567	54,473	54,729
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	41,772	54,149	55,302
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	50,959	62,323
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46,884

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	1,181	574	309	188	101	67	49	49	36	32
2. 2015	2,252	514	246	120	55	25	16	11	10	6
3. 2016	XXX	2,373	491	214	96	46	24	18	8	5
4. 2017	XXX	XXX	2,500	796	537	443	316	296	71	24
5. 2018	XXX	XXX	XXX	2,686	776	458	259	208	110	25
6. 2019	XXX	XXX	XXX	XXX	2,726	723	360	229	169	59
7. 2020	XXX	XXX	XXX	XXX	XXX	3,246	822	343	169	64
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	3,819	958	397	225
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,933	1,020	379
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,515	1,021
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,962

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	7,061	1,418	636	326	198	215	73	58	51	41
2. 2015	33,065	36,682	36,825	36,862	36,870	36,948	36,950	36,949	36,950	36,950
3. 2016	XXX	33,135	36,598	36,761	36,792	36,936	36,942	36,944	36,945	36,946
4. 2017	XXX	XXX	38,850	42,927	43,101	43,347	43,365	43,372	43,372	43,373
5. 2018	XXX	XXX	XXX	42,319	47,260	47,688	47,740	47,752	47,756	47,759
6. 2019	XXX	XXX	XXX	XXX	40,321	45,731	46,041	46,094	46,126	46,134
7. 2020	XXX	XXX	XXX	XXX	XXX	48,492	55,297	55,581	55,641	55,676
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	51,287	58,525	58,932	59,022
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	48,458	58,915	59,446
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	58,933	67,406
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53,519

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	15,906	4,614	2,124	1,167	557	251	126	78	80	37
2. 2015	26,772	39,504	42,193	43,339	43,891	44,060	44,169	44,249	44,286	44,307
3. 2016	XXX	29,413	45,818	49,108	50,459	51,051	51,246	51,451	51,556	51,609
4. 2017	XXX	XXX	32,732	50,186	53,733	55,191	55,794	56,172	56,422	56,515
5. 2018	XXX	XXX	XXX	32,377	48,824	52,310	53,705	54,447	54,818	54,991
6. 2019	XXX	XXX	XXX	XXX	30,307	46,490	49,775	51,328	52,108	52,433
7. 2020	XXX	XXX	XXX	XXX	XXX	21,447	32,136	34,777	35,970	36,492
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	22,826	38,702	42,331	43,821
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,474	42,737	46,771
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,213	43,281
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,460

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	9,692	4,998	2,769	1,520	904	627	480	397	300	261
2. 2015	14,169	4,799	2,181	1,060	477	309	191	103	58	36
3. 2016	XXX	18,505	5,784	2,606	1,273	678	472	243	129	69
4. 2017	XXX	XXX	19,797	6,290	2,934	1,501	882	477	199	103
5. 2018	XXX	XXX	XXX	18,546	6,280	2,939	1,571	798	407	218
6. 2019	XXX	XXX	XXX	XXX	18,542	6,158	3,100	1,553	741	399
7. 2020	XXX	XXX	XXX	XXX	XXX	13,016	4,811	2,276	1,079	532
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	19,133	6,510	2,941	1,397
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,195	7,285	3,270
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,135	7,705
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,591

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	28,039	10,004	5,067	2,788	1,539	907	624	486	392	306
2. 2015	44,308	49,701	49,979	50,063	50,082	50,093	50,094	50,092	50,089	50,092
3. 2016	XXX	52,085	58,822	59,155	59,253	59,296	59,300	59,296	59,297	59,295
4. 2017	XXX	XXX	58,053	65,328	65,721	65,840	65,869	65,876	65,873	65,876
5. 2018	XXX	XXX	XXX	56,334	63,469	63,878	63,994	64,025	64,033	64,038
6. 2019	XXX	XXX	XXX	XXX	54,367	61,401	61,820	61,943	61,976	61,988
7. 2020	XXX	XXX	XXX	XXX	XXX	38,450	43,087	43,396	43,482	43,506
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	47,289	54,761	55,218	55,332
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53,658	61,677	62,173
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53,810	61,502
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	51,492

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	5,610	1,809	946	651	303	114	41	51	82	7
2. 2015	7,871	11,304	12,234	12,634	12,882	13,012	13,054	13,070	13,081	13,085
3. 2016	XXX	7,537	11,541	12,478	12,978	13,234	13,348	13,415	13,443	13,446
4. 2017	XXX	XXX	7,609	11,363	12,289	12,785	13,031	13,183	13,284	13,308
5. 2018	XXX	XXX	XXX	8,000	11,774	12,752	13,269	13,638	13,805	13,872
6. 2019	XXX	XXX	XXX	XXX	7,688	11,522	12,460	13,077	13,396	13,550
7. 2020	XXX	XXX	XXX	XXX	XXX	5,231	7,596	8,354	8,740	8,947
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	4,776	7,577	8,397	8,845
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,699	7,719	8,536
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,905	7,811
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,871

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	4,641	2,501	1,269	635	349	239	191	149	136	132
2. 2015	6,102	2,128	1,087	561	255	126	67	40	17	10
3. 2016	XXX	7,176	2,610	1,450	636	325	194	82	43	25
4. 2017	XXX	XXX	6,780	2,644	1,298	729	419	204	93	41
5. 2018	XXX	XXX	XXX	6,933	2,738	1,730	807	387	187	93
6. 2019	XXX	XXX	XXX	XXX	6,008	2,391	1,398	747	352	178
7. 2020	XXX	XXX	XXX	XXX	XXX	4,297	1,680	925	492	231
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	5,188	2,005	1,054	543
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,619	2,142	1,187
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,828	2,403
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,104

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	13,315	4,923	2,505	1,531	743	375	249	164	255	150
2. 2015	21,839	23,884	24,113	24,146	24,156	24,170	24,165	24,157	24,146	24,143
3. 2016	XXX	22,813	25,299	25,501	25,567	25,581	25,589	25,565	25,561	25,551
4. 2017	XXX	XXX	22,937	25,198	25,389	25,524	25,538	25,533	25,543	25,528
5. 2018	XXX	XXX	XXX	23,800	26,062	26,462	26,523	26,565	26,575	26,567
6. 2019	XXX	XXX	XXX	XXX	20,991	25,813	26,047	26,155	26,163	26,165
7. 2020	XXX	XXX	XXX	XXX	XXX	15,590	17,025	17,214	17,256	17,245
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	15,905	17,832	18,015	18,070
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,139	19,564	19,807
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,275	20,619
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,970

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	15,286	5,498	3,730	3,525	11,219	2,411	766	2,392	1,347	306
2. 2015	17,399	27,508	29,159	29,926	30,421	31,959	32,551	32,679	32,728	32,764
3. 2016	XXX	17,587	27,444	28,991	29,692	30,115	31,829	32,378	32,466	32,518
4. 2017	XXX	XXX	16,771	26,330	27,893	28,538	28,977	30,012	31,049	31,209
5. 2018	XXX	XXX	XXX	16,404	26,432	27,906	28,552	28,997	29,913	31,305
6. 2019	XXX	XXX	XXX	XXX	16,507	25,695	27,155	27,835	28,211	29,898
7. 2020	XXX	XXX	XXX	XXX	XXX	11,603	18,415	19,578	20,107	20,638
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	12,128	19,547	20,724	21,283
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,184	18,975	20,138
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,784	18,332
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,597

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	14,545	10,834	8,758	7,263	6,303	5,552	4,970	4,513	4,066	3,778
2. 2015	10,171	3,183	1,720	1,034	680	528	405	316	260	213
3. 2016	XXX	9,838	3,008	1,632	991	685	519	399	327	263
4. 2017	XXX	XXX	9,587	2,945	1,568	989	698	517	410	315
5. 2018	XXX	XXX	XXX	10,202	2,933	1,616	1,020	694	513	408
6. 2019	XXX	XXX	XXX	XXX	9,669	3,007	1,671	1,048	707	546
7. 2020	XXX	XXX	XXX	XXX	XXX	7,472	2,394	1,364	886	597
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	7,746	2,436	1,404	897
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,601	2,479	1,435
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,410	2,471
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,016

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	30,756	17,134	12,192	11,330	17,566	8,001	6,249	6,865	5,431	4,084
2. 2015	30,561	34,255	34,534	34,647	34,805	36,211	36,687	36,735	36,729	36,720
3. 2016	XXX	30,365	33,999	34,244	34,323	34,448	36,000	36,442	36,460	36,451
4. 2017	XXX	XXX	29,392	32,869	33,105	33,186	33,343	34,213	35,148	35,215
5. 2018	XXX	XXX	XXX	29,735	33,093	33,304	33,384	33,518	34,259	35,576
6. 2019	XXX	XXX	XXX	XXX	29,230	32,322	32,499	32,590	32,636	34,199
7. 2020	XXX	XXX	XXX	XXX	XXX	23,233	25,654	25,845	25,915	26,169
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	22,441	25,350	25,539	25,603
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,915	27,387	27,534
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,541	25,899
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,961

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	4,540	2,569	1,566	1,235	719	375	259	213	303	201
2. 2015	5,348	7,531	8,119	8,523	8,762	8,884	8,973	9,018	9,040	9,049
3. 2016	XXX	4,918	7,041	7,587	7,945	8,164	8,265	8,333	8,368	8,383
4. 2017	XXX	XXX	5,080	7,188	7,720	8,061	8,305	8,460	8,597	8,633
5. 2018	XXX	XXX	XXX	5,108	7,209	7,760	8,135	8,418	8,614	8,707
6. 2019	XXX	XXX	XXX	XXX	4,899	6,810	7,344	7,723	8,019	8,190
7. 2020	XXX	XXX	XXX	XXX	XXX	4,634	6,345	6,796	7,122	7,356
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	4,391	6,127	6,604	6,949
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,960	5,990	6,560
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,986	5,703
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,681

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	34,650	30,008	25,016	23,219	16,918	13,768	13,181	12,553	12,126	11,850
2. 2015	2,454	1,211	866	566	349	219	134	145	153	262
3. 2016	XXX	2,311	1,082	799	542	347	240	175	122	109
4. 2017	XXX	XXX	2,381	1,156	889	622	403	259	122	83
5. 2018	XXX	XXX	XXX	2,454	1,263	965	1,292	1,854	2,469	2,413
6. 2019	XXX	XXX	XXX	XXX	3,185	1,254	979	709	580	2,170
7. 2020	XXX	XXX	XXX	XXX	XXX	1,989	1,015	795	585	352
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	2,006	1,088	869	676
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,983	1,196	905
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,096	1,223
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,124

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	44,608	37,622	31,435	26,142	24,099	17,665	14,982	13,989	13,733	12,748
2. 2015	13,978	16,149	16,604	16,806	16,872	16,887	16,900	16,965	17,004	17,150
3. 2016	XXX	13,096	15,294	15,760	15,938	15,992	16,008	16,027	16,021	16,028
4. 2017	XXX	XXX	13,676	15,857	16,313	16,456	16,515	16,539	16,548	16,574
5. 2018	XXX	XXX	XXX	13,516	15,746	15,972	16,772	17,656	18,489	18,545
6. 2019	XXX	XXX	XXX	XXX	16,585	14,836	15,309	15,480	15,686	17,473
7. 2020	XXX	XXX	XXX	XXX	XXX	13,991	15,854	16,233	16,412	16,467
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	10,980	12,852	13,270	13,516
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,790	12,188	12,634
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,116	11,999
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,889

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	0	0	0	0	0	138	0	0	0	0
2. 2015	0	0	0	0	0	0	0	0	0	0
3. 2016	XXX	0	0	0	0	0	0	0	0	0
4. 2017	XXX	XXX	0	0	0	0	0	0	0	0
5. 2018	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2019	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2020	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2024	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	0	0	0	0	0	138	0	0	0	0
2. 2015	0	0	0	0	0	0	0	0	0	0
3. 2016	XXX	0	0	0	0	0	0	0	0	0
4. 2017	XXX	XXX	0	0	0	0	0	0	0	0
5. 2018	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2019	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2020	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2024	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	1	1	0	0	0	0	0	0	0	0
2. 2015	0	0	0	0	0	0	0	0	0	0
3. 2016	XXX	0	0	0	0	0	0	0	0	0
4. 2017	XXX	XXX	0	0	0	0	0	0	0	0
5. 2018	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2019	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2020	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2024	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	1	0	0	0	0	0	0	0	0	0
2. 2015	0	0	0	0	0	0	0	0	0	0
3. 2016	XXX	0	0	0	0	0	0	0	0	0
4. 2017	XXX	XXX	0	0	0	0	0	0	0	0
5. 2018	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2019	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2020	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2024	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	2	1	0	0	0	0	0	0	0	0
2. 2015	0	0	0	0	0	0	0	0	0	0
3. 2016	XXX	0	0	0	0	0	0	0	0	0
4. 2017	XXX	XXX	0	0	0	0	0	0	0	0
5. 2018	XXX	XXX	XXX	0	0	0	0	0	0	0
6. 2019	XXX	XXX	XXX	XXX	0	0	0	0	0	0
7. 2020	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2024	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	2,761	1,787	1,973	3,626	1,744	1,084	1,339	1,206	1,966	1,138
2. 2015	690	1,139	1,342	1,508	1,627	1,687	1,727	1,751	1,766	1,773
3. 2016	XXX	640	1,064	1,255	1,420	1,521	1,586	1,635	1,661	1,681
4. 2017	XXX	XXX	605	992	1,199	1,354	1,464	1,552	1,607	1,642
5. 2018	XXX	XXX	XXX	606	1,018	1,218	1,383	1,521	1,615	1,678
6. 2019	XXX	XXX	XXX	XXX	625	1,069	1,280	1,474	1,630	1,735
7. 2020	XXX	XXX	XXX	XXX	XXX	488	889	1,066	1,239	1,356
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	456	807	1,002	1,189
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	416	775	988
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	389	718
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	405

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	173,165	163,585	149,534	157,155	153,894	152,691	112,299	104,195	92,453	88,428
2. 2015	799	603	503	373	240	157	112	65	39	43
3. 2016	XXX	800	584	492	371	252	185	114	74	85
4. 2017	XXX	XXX	732	620	546	417	329	206	124	144
5. 2018	XXX	XXX	XXX	775	613	544	459	302	227	170
6. 2019	XXX	XXX	XXX	XXX	791	666	608	462	317	206
7. 2020	XXX	XXX	XXX	XXX	XXX	638	569	494	358	237
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	718	630	580	436
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	731	678	630
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	676	684
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	699

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	193,769	187,127	178,406	178,493	165,348	158,894	158,292	117,411	112,272	100,833
2. 2015	3,681	4,546	4,850	5,006	5,048	5,060	5,078	5,078	5,074	5,088
3. 2016	XXX	3,410	4,261	4,567	4,715	4,750	4,784	4,788	4,788	4,826
4. 2017	XXX	XXX	3,109	4,008	4,312	4,446	4,523	4,538	4,536	4,605
5. 2018	XXX	XXX	XXX	3,217	4,032	4,352	4,533	4,590	4,653	4,677
6. 2019	XXX	XXX	XXX	XXX	2,977	3,872	4,226	4,420	4,513	4,555
7. 2020	XXX	XXX	XXX	XXX	XXX	2,016	2,787	3,073	3,242	3,309
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	2,101	2,982	3,340	3,540
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,673	3,708	4,121
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,762	3,881
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,922

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	426	216	136	67	46	14	11	7	10	2
2. 2015	60	202	275	316	335	345	352	355	358	361
3. 2016	XXX	68	210	285	329	351	362	370	378	379
4. 2017	XXX	XXX	73	211	288	327	348	362	373	379
5. 2018	XXX	XXX	XXX	76	218	296	340	366	382	392
6. 2019	XXX	XXX	XXX	XXX	72	224	312	355	392	414
7. 2020	XXX	XXX	XXX	XXX	XXX	72	217	289	338	367
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	71	219	299	349
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	71	211	284
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	66	222
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	92

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	567	369	220	133	86	98	127	129	117	101
2. 2015	223	149	82	46	28	21	11	10	6	6
3. 2016	XXX	222	155	95	54	35	23	12	7	4
4. 2017	XXX	XXX	226	162	93	56	41	29	18	12
5. 2018	XXX	XXX	XXX	242	164	97	61	37	22	13
6. 2019	XXX	XXX	XXX	XXX	259	183	119	84	49	26
7. 2020	XXX	XXX	XXX	XXX	XXX	254	167	110	69	41
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	255	175	112	69
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	227	159	102
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	283	196
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	315

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	1,073	615	376	209	135	114	139	140	134	127
2. 2015	301	408	428	438	439	443	442	444	443	446
3. 2016	XXX	318	436	462	470	475	476	474	477	475
4. 2017	XXX	XXX	325	448	477	487	495	500	501	501
5. 2018	XXX	XXX	XXX	347	459	490	500	505	509	511
6. 2019	XXX	XXX	XXX	XXX	361	486	525	543	550	552
7. 2020	XXX	XXX	XXX	XXX	XXX	364	462	500	518	523
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	363	482	517	532
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	347	491	525
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	394	529
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	452

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	1,576	2,188	982	2,650	1,932	827	764	922	2,382	760
2. 2015	33	94	130	163	183	188	202	208	213	216
3. 2016	XXX	38	88	115	139	150	165	173	183	189
4. 2017	XXX	XXX	35	94	112	144	157	164	171	182
5. 2018	XXX	XXX	XXX	43	88	102	115	134	148	157
6. 2019	XXX	XXX	XXX	XXX	43	81	100	119	129	195
7. 2020	XXX	XXX	XXX	XXX	XXX	39	60	69	72	82
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	42	50	58	65
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25	37	45
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27	45
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	176,497	155,040	144,653	115,540	103,281	98,235	76,589	72,368	52,328	53,238
2. 2015	188	120	109	104	74	69	51	42	38	61
3. 2016	XXX	138	105	108	83	80	58	48	37	30
4. 2017	XXX	XXX	185	142	153	124	121	110	104	91
5. 2018	XXX	XXX	XXX	129	91	94	93	71	50	36
6. 2019	XXX	XXX	XXX	XXX	107	79	80	66	53	40
7. 2020	XXX	XXX	XXX	XXX	XXX	64	79	89	530	1,096
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	70	37	43	42
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33	32	40
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31	30
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	194,342	187,107	160,545	152,401	118,036	107,362	102,463	80,750	78,973	61,263
2. 2015	396	528	585	629	628	634	636	635	636	664
3. 2016	XXX	309	439	506	524	537	535	536	538	540
4. 2017	XXX	XXX	391	528	597	605	621	625	628	632
5. 2018	XXX	XXX	XXX	320	413	455	478	488	489	488
6. 2019	XXX	XXX	XXX	XXX	284	366	411	430	437	494
7. 2020	XXX	XXX	XXX	XXX	XXX	172	255	290	749	1,360
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	177	205	237	251
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	142	199	226
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	147	209
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	175

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	6	5	3	3	2	2	1	0	0	1
2. 2015	0	0	1	1	1	1	1	1	1	1
3. 2016	XXX	0	0	0	0	0	0	0	0	0
4. 2017	XXX	XXX	1	2	2	2	3	3	3	3
5. 2018	XXX	XXX	XXX	1	2	2	3	4	4	4
6. 2019	XXX	XXX	XXX	XXX	0	2	3	3	3	3
7. 2020	XXX	XXX	XXX	XXX	XXX	0	1	3	3	3
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	0	1	2	2
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2024	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	30	25	22	17	13	8	8	4	4	3
2. 2015	4	3	2	4	3	2	2	1	1	1
3. 2016	XXX	1	1	1	2	1	1	0	0	0
4. 2017	XXX	XXX	4	1	1	2	1	1	1	1
5. 2018	XXX	XXX	XXX	2	2	2	1	0	0	0
6. 2019	XXX	XXX	XXX	XXX	2	2	1	1	0	0
7. 2020	XXX	XXX	XXX	XXX	XXX	4	2	0	0	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	4	3	1	1
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	2	1
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	2
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	44	31	32	22	18	12	9	7	4	4
2. 2015	9	10	13	15	15	14	14	13	13	13
3. 2016	XXX	4	5	5	7	6	6	6	6	6
4. 2017	XXX	XXX	6	7	7	8	8	8	8	8
5. 2018	XXX	XXX	XXX	5	9	9	9	9	9	9
6. 2019	XXX	XXX	XXX	XXX	2	4	5	5	4	4
7. 2020	XXX	XXX	XXX	XXX	XXX	4	3	3	3	3
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	4	4	3	3
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	4	3
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	4
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior	8,571	1,065	34,776	(140)	562	316	1	47	(1)	140	140
2. 2015	404,756	410,856	411,580	411,354	411,040	411,132	411,195	411,197	411,132	411,199	67
3. 2016	XXX	422,266	426,048	427,595	427,158	427,284	427,430	427,552	427,566	427,649	83
4. 2017	XXX	XXX	409,791	420,431	424,117	424,169	424,281	424,313	424,295	424,298	4
5. 2018	XXX	XXX	XXX	483,653	492,433	494,860	494,657	495,199	495,266	495,248	(18)
6. 2019	XXX	XXX	XXX	XXX	530,101	539,932	541,752	542,098	542,209	542,349	140
7. 2020	XXX	XXX	XXX	XXX	XXX	553,073	561,056	562,302	561,711	561,666	(45)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	577,150	585,804	587,253	587,502	248
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	603,161	612,222	614,966	2,744
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	648,470	666,489	18,019
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	718,841	718,841
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	740,223
13. Earned Premiums (Sch P-Pt. 1)	413,327	429,432	449,074	495,474	542,378	565,918	587,072	614,152	658,497	740,223	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior	723	0	(21)	(38)	30	(4)	0	0	0	0	0
2. 2015	20,352	21,576	21,647	21,654	21,623	21,580	21,583	21,584	21,584	21,584	0
3. 2016	XXX	23,006	23,869	23,942	23,940	23,820	23,828	23,864	23,864	23,864	0
4. 2017	XXX	XXX	18,942	19,785	19,794	19,800	19,801	19,671	19,671	19,671	0
5. 2018	XXX	XXX	XXX	15,036	16,104	15,670	15,674	15,708	15,709	15,709	0
6. 2019	XXX	XXX	XXX	XXX	17,229	18,146	17,842	18,059	18,067	18,067	0
7. 2020	XXX	XXX	XXX	XXX	XXX	21,483	21,510	21,312	21,293	21,289	(4)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	22,717	23,036	22,309	22,314	5
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,630	23,536	23,044	(492)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,241	25,199	(42)
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,412	27,412
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,878
13. Earned Premiums (Sch P-Pt. 1)	21,074	24,231	19,855	15,921	18,304	21,804	22,455	23,908	24,413	26,878	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior	41,625	5,177	4,452	554	6,003	506	(455)	2,713	256	1,216	1,216
2. 2015	1,081,870	1,114,569	1,115,350	1,113,405	1,110,749	1,111,747	1,111,482	1,111,037	1,111,120	1,111,037	(83)
3. 2016	XXX	1,104,636	1,123,775	1,128,633	1,126,955	1,124,436	1,125,631	1,125,112	1,124,600	1,124,365	(235)
4. 2017	XXX	XXX	1,090,555	1,106,746	1,113,825	1,110,427	1,107,787	1,108,877	1,107,900	1,107,477	(423)
5. 2018	XXX	XXX	XXX	1,077,684	1,100,954	1,108,499	1,104,913	1,104,053	1,101,385	1,101,104	(280)
6. 2019	XXX	XXX	XXX	XXX	1,041,975	1,055,656	1,061,915	1,061,448	1,063,316	1,063,554	238
7. 2020	XXX	XXX	XXX	XXX	XXX	941,369	965,288	970,604	970,677	968,758	(1,920)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	886,806	938,460	952,026	952,547	520
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	910,673	951,262	972,425	21,163
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	920,307	973,563	53,256
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	893,995	893,995
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	967,448
13. Earned Premiums (Sch P-Pt. 1)	1,123,495	1,142,512	1,114,927	1,097,341	1,073,995	958,181	911,235	969,153	972,586	967,448	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior	8,928	850	794	(36)	172	(667)	58	(39)	(73)	93	93
2. 2015	145,627	154,436	155,132	154,864	154,813	154,723	154,802	154,831	154,827	154,816	(11)
3. 2016	XXX	138,513	143,749	144,446	144,466	144,481	144,682	144,692	144,692	144,678	(15)
4. 2017	XXX	XXX	114,661	120,277	121,462	121,881	122,085	122,205	122,199	122,184	(14)
5. 2018	XXX	XXX	XXX	113,124	119,307	122,664	123,258	123,526	123,520	123,549	29
6. 2019	XXX	XXX	XXX	XXX	105,718	116,369	117,633	117,966	118,221	118,093	(127)
7. 2020	XXX	XXX	XXX	XXX	XXX	96,177	102,013	103,178	104,262	104,395	132
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	90,781	96,534	98,247	98,663	416
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	101,017	106,498	109,223	2,725
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	93,558	101,080	7,522
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	86,113	86,113
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	96,864
13. Earned Premiums (Sch P-Pt. 1)	154,555	148,173	121,387	119,132	113,227	109,862	99,018	108,656	102,002	96,864	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior	10,677	1,345	399	(31)	36	2	(2)	0	0	0	0
2. 2015	788,484	793,364	795,022	795,119	795,096	795,093	795,098	795,098	795,097	795,097	0
3. 2016	XXX	794,370	797,664	799,724	799,697	799,795	799,797	799,793	799,789	799,788	(1)
4. 2017	XXX	XXX	802,676	811,181	813,444	813,398	813,415	813,416	813,412	813,411	(1)
5. 2018	XXX	XXX	XXX	830,558	841,672	844,950	845,011	845,061	844,358	844,409	51
6. 2019	XXX	XXX	XXX	XXX	875,772	876,405	883,301	883,763	884,520	884,498	(22)
7. 2020	XXX	XXX	XXX	XXX	XXX	914,091	914,381	921,629	922,408	922,417	9
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	949,697	967,488	977,097	978,154	1,058
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,047,505	1,063,883	1,076,966	13,083
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,199,531	1,207,743	8,212
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,385,393	1,385,393
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,407,781
13. Earned Premiums (Sch P-Pt. 1)	799,161	800,596	808,029	841,190	889,135	918,052	956,966	1,073,054	1,226,342	1,407,781	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior	236	20	(75)	0	0	0	0	0	0	0	0
2. 2015	49,742	49,818	49,816	49,787	49,787	49,778	49,778	49,778	49,778	49,778	0
3. 2016	XXX	48,233	48,445	48,449	48,449	48,449	48,449	48,449	48,449	48,449	0
4. 2017	XXX	XXX	47,232	47,506	47,508	47,484	47,484	47,484	47,484	47,484	0
5. 2018	XXX	XXX	XXX	48,688	49,335	49,331	49,331	49,334	49,339	49,339	0
6. 2019	XXX	XXX	XXX	XXX	66,952	67,973	67,990	68,134	68,142	68,912	770
7. 2020	XXX	XXX	XXX	XXX	XXX	72,083	72,763	72,937	72,931	74,681	1,749
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	82,915	83,672	83,704	85,632	1,928
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	90,286	91,044	93,459	2,415
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	103,556	107,782	4,226
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	133,713	133,713
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	144,801
13. Earned Premiums (Sch P-Pt. 1)	49,977	48,330	47,366	48,938	67,601	73,068	83,610	91,364	104,353	144,801	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior	6,620	4,198	17,545	(1,247)	(193)	(773)	251	131	314	(443)	(443)
2. 2015	475,528	473,962	476,235	476,190	476,283	476,407	476,358	476,275	476,298	476,302	4
3. 2016	XXX	489,048	490,293	492,961	492,918	492,965	492,850	492,831	492,906	492,923	17
4. 2017	XXX	XXX	484,988	494,744	497,382	497,227	497,135	497,104	497,041	497,039	(3)
5. 2018	XXX	XXX	XXX	525,007	537,110	540,365	540,574	540,524	539,574	539,410	(165)
6. 2019	XXX	XXX	XXX	XXX	571,046	572,556	576,982	577,173	578,065	577,860	(205)
7. 2020	XXX	XXX	XXX	XXX	XXX	613,188	613,738	616,288	616,676	616,706	30
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	659,624	668,864	676,204	676,357	153
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	722,571	729,310	740,555	11,245
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	791,206	815,866	24,661
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	857,374	857,374
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	892,668
13. Earned Premiums (Sch P-Pt. 1)	482,148	491,680	506,050	536,139	585,644	617,196	664,803	734,502	805,964	892,668	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior	774	(494)	(717)	(2,406)	(894)	(1,062)	29	68	(15)	45	45
2. 2015	30,913	31,071	31,079	31,196	30,849	30,849	30,849	30,849	31,198	31,199	1
3. 2016	XXX	21,123	21,343	21,481	21,719	21,785	21,785	22,024	22,032	22,025	(7)
4. 2017	XXX	XXX	19,930	20,525	20,692	21,238	21,270	20,929	20,971	20,914	(57)
5. 2018	XXX	XXX	XXX	19,474	20,032	19,709	19,725	19,830	20,182	20,174	(8)
6. 2019	XXX	XXX	XXX	XXX	26,317	27,951	27,914	27,450	27,447	27,447	0
7. 2020	XXX	XXX	XXX	XXX	XXX	36,440	38,095	37,852	37,861	37,863	2
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	37,694	38,862	38,906	39,995	1,088
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,214	36,976	37,022	46
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,187	44,207	1,019
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	49,572	49,572
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	51,701
13. Earned Premiums (Sch P-Pt. 1)	31,686	20,787	19,441	17,919	26,038	37,302	39,389	36,745	44,737	51,701	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior	(88)	21	219	1	(9)	13	13	0	8	3	3
2. 2015	147,110	146,904	146,921	146,940	146,940	146,940	146,940	146,940	146,940	146,940	0
3. 2016	XXX	143,867	143,750	143,739	143,739	143,739	143,739	143,740	143,739	143,739	0
4. 2017	XXX	XXX	142,313	142,266	142,234	142,233	142,234	142,234	142,234	142,234	0
5. 2018	XXX	XXX	XXX	144,398	144,377	144,377	144,377	144,377	144,377	144,377	0
6. 2019	XXX	XXX	XXX	XXX	152,761	152,815	152,811	152,811	152,810	152,810	0
7. 2020	XXX	XXX	XXX	XXX	XXX	171,898	171,942	171,950	171,951	171,951	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	205,193	205,339	205,338	205,337	(1)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	236,895	243,556	243,550	(6)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	247,573	254,552	6,979
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	280,707	280,707
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	287,682
13. Earned Premiums (Sch P-Pt. 1)	147,021	143,682	142,432	144,361	152,699	171,965	205,247	237,049	254,241	287,682	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior	76	11	75	44	0	(2)	0	3	0	0	0
2. 2015	1,908	2,028	2,031	2,032	2,033	2,034	2,034	2,034	2,034	2,034	0
3. 2016	XXX	3,172	3,384	3,393	3,392	3,392	3,392	3,392	3,392	3,392	0
4. 2017	XXX	XXX	3,637	3,846	3,854	3,854	3,854	3,854	3,854	3,854	0
5. 2018	XXX	XXX	XXX	3,643	3,737	3,743	3,743	3,743	3,743	3,743	0
6. 2019	XXX	XXX	XXX	XXX	4,782	5,025	5,036	5,036	5,036	5,036	0
7. 2020	XXX	XXX	XXX	XXX	XXX	7,837	7,918	7,922	7,925	7,925	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	19,050	19,118	19,125	19,125	0
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,634	30,716	30,720	4
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33,323	33,427	103
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40,432	40,432
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40,540
13. Earned Premiums (Sch P-Pt. 1)	1,984	3,303	3,929	3,906	4,883	8,086	19,141	30,709	33,415	40,540	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior	4	0	1	0	0	0	0	0	0	0	0
2. 2015	563	565	565	565	565	565	565	565	565	565	0
3. 2016	XXX	613	615	615	615	615	615	615	615	615	0
4. 2017	XXX	XXX	840	841	841	841	841	841	841	841	0
5. 2018	XXX	XXX	XXX	1,390	1,391	1,391	1,391	1,391	1,391	1,391	0
6. 2019	XXX	XXX	XXX	XXX	661	661	661	661	661	661	0
7. 2020	XXX	XXX	XXX	XXX	XXX	(1)	0	0	0	0	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0
11. 2024	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)	567	615	842	1,391	662	0	1	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior											
2. 2015											
3. 2016	XXX										
4. 2017	XXX	XXX									
5. 2018	XXX	XXX									
6. 2019	XXX	XXX		XXX							
7. 2020	XXX	XXX		XXX							
8. 2021	XXX	XXX		XXX							
9. 2022	XXX	XXX		XXX							
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2024	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior	(16)	(34)	1	0	0	0	0	0	0	0	0
2. 2015	9,564	9,594	9,613	9,613	9,613	9,613	9,613	9,613	9,613	9,613	0
3. 2016	XXX	8,836	8,677	8,675	8,675	8,675	8,675	8,675	8,675	8,675	0
4. 2017	XXX	XXX	7,134	7,166	7,166	7,166	7,165	7,165	7,182	7,182	0
5. 2018	XXX	XXX	XXX	7,217	7,226	7,227	7,227	7,227	7,280	7,280	0
6. 2019	XXX	XXX	XXX	XXX	10,016	10,368	10,400	10,400	10,401	10,401	0
7. 2020	XXX	XXX	XXX	XXX	XXX	16,567	17,279	17,427	17,478	17,478	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	18,396	19,454	19,454	19,408	(46)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,119	22,389	22,349	(40)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	48,700	49,792	1,092
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	71,845	71,845
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	72,851
13. Earned Premiums (Sch P-Pt. 1)	9,548	8,833	6,995	7,247	10,025	16,919	19,141	22,324	50,092	72,851	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior	(2)	0	8	1	0	0	0	0	0	0	0
2. 2015	0	0	0	0	0	0	0	0	0	0	0
3. 2016	XXX	0	0	0	0	0	0	0	0	0	0
4. 2017	XXX	XXX	0	(1)	(1)	(1)	(1)	(1)	(1)	(1)	0
5. 2018	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2019	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2020	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	11	11	0
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,020	3,048	28
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,000	6,000
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,028
13. Earned Premiums (Sch P-Pt. 1)	(2)	0	9	0	0	0	0	0	3,030	6,028	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior	163	(953)	2	(197)	(2)	(522)	(1)	(148)	4	1	1
2. 2015	4,064	4,087	4,087	4,087	4,087	4,087	4,087	4,087	4,087	4,087	0
3. 2016	XXX	4,073	4,100	4,100	4,100	4,100	4,100	4,100	4,100	4,100	0
4. 2017	XXX	XXX	4,074	4,079	4,079	4,079	4,079	4,079	4,079	4,079	0
5. 2018	XXX	XXX	XXX	3,760	3,757	3,757	3,757	3,757	3,757	3,757	0
6. 2019	XXX	XXX	XXX	XXX	3,363	3,360	3,360	3,360	3,360	3,360	0
7. 2020	XXX	XXX	XXX	XXX	XXX	3,569	3,751	3,751	3,751	3,836	85
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	3,232	4,440	4,440	4,458	18
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,930	4,423	4,415	(8)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,365	3,788	1,423
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,165	3,165
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,683
13. Earned Premiums (Sch P-Pt. 1)	4,227	3,142	4,103	3,568	3,358	3,044	3,413	3,990	3,863	4,683	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior	28	42	59	45	50	28	54	16	22	(51)	(51)
2. 2015	0	0	0	0	0	0	0	0	0	0	0
3. 2016	XXX	0	(7)	(7)	(7)	(7)	(7)	(7)	(7)	(7)	0
4. 2017	XXX	XXX	0	0	0	0	0	0	0	0	0
5. 2018	XXX	XXX	XXX	0	0	0	0	0	0	0	0
6. 2019	XXX	XXX	XXX	XXX	0	0	0	0	0	0	0
7. 2020	XXX	XXX	XXX	XXX	XXX	6	6	6	6	6	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	41	41	41	41	0
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	65	65	65	0
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	67	63	(4)
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	93	93
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	38
13. Earned Premiums (Sch P-Pt. 1)	28	42	53	45	50	34	95	81	89	38	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior	3,072	640	5,049	277	435	21	210	179	45	182	182
2. 2015	59,027	57,831	58,113	58,115	58,116	58,154	58,149	58,130	58,125	58,126	1
3. 2016	XXX	54,461	54,604	54,938	54,929	54,856	54,871	54,862	54,868	54,862	(6)
4. 2017	XXX	XXX	49,113	53,082	53,339	53,323	53,405	53,402	53,421	53,398	(23)
5. 2018	XXX	XXX	XXX	50,324	54,463	54,869	55,067	55,034	54,866	54,801	(65)
6. 2019	XXX	XXX	XXX	XXX	50,502	50,975	51,754	51,752	51,872	51,855	(17)
7. 2020	XXX	XXX	XXX	XXX	XXX	46,965	47,179	47,771	47,966	47,949	(17)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	41,699	43,758	44,842	45,006	164
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,341	41,095	42,650	1,555
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	41,930	43,934	2,004
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44,879	44,879
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	48,658
13. Earned Premiums (Sch P-Pt. 1)	62,099	53,904	54,589	54,905	55,326	47,813	43,193	42,105	44,980	48,658	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior	886	(50)	(12)	(1)	0	0	0	(1)	0	0	0
2. 2015	877	1,635	1,672	1,667	1,667	1,667	1,667	1,667	1,667	1,667	0
3. 2016	XXX	773	1,123	1,140	1,138	1,138	1,138	1,138	1,138	1,138	0
4. 2017	XXX	XXX	373	698	712	712	712	712	712	712	0
5. 2018	XXX	XXX	XXX	280	416	424	424	424	424	424	0
6. 2019	XXX	XXX	XXX	XXX	329	390	390	390	390	390	0
7. 2020	XXX	XXX	XXX	XXX	XXX	324	312	317	320	320	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	410	426	441	441	0
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	365	612	625	12
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	461	734	273
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	410	410
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	695
13. Earned Premiums (Sch P-Pt. 1)	1,762	1,481	748	617	477	393	398	386	726	695	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior	(75)	100	(94)	(5)	3	(6)	0	1	(1)	0	0
2. 2015	7,040	7,099	7,081	7,078	7,078	7,078	7,078	7,078	7,078	7,078	0
3. 2016	XXX	6,887	6,963	6,949	6,949	6,949	6,949	6,949	6,949	6,949	0
4. 2017	XXX	XXX	6,943	6,968	6,976	6,976	6,976	6,976	6,976	6,976	0
5. 2018	XXX	XXX	XXX	6,641	6,668	6,668	6,668	6,668	6,668	6,668	0
6. 2019	XXX	XXX	XXX	XXX	6,538	6,549	6,543	6,542	6,542	6,542	0
7. 2020	XXX	XXX	XXX	XXX	XXX	7,042	7,105	7,127	7,126	7,127	1
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	7,567	7,653	7,627	7,629	1
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,957	7,925	7,921	(4)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,199	8,138	(61)
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,882	8,882
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,820
13. Earned Premiums (Sch P-Pt. 1)	6,966	7,045	6,908	6,644	6,575	7,048	7,622	8,066	8,140	8,820	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior	0	0	0	0	0	0	0	0	0	0	0
2. 2015	405	405	405	405	405	405	405	405	405	405	0
3. 2016	XXX	349	349	349	349	349	349	349	349	349	0
4. 2017	XXX	XXX	238	238	238	238	238	238	238	238	0
5. 2018	XXX	XXX	XXX	202	205	205	205	205	205	205	0
6. 2019	XXX	XXX	XXX	XXX	150	152	152	152	152	152	0
7. 2020	XXX	XXX	XXX	XXX	XXX	56	61	61	61	61	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	60	61	61	61	0
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	59	60	60	0
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	69	66	(2)
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	56	56
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	54
13. Earned Premiums (Sch P-Pt. 1)	405	349	238	202	153	58	65	59	69	54	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	637,625	0	0.0	2,019,076	0	0.0
2. Private Passenger Auto Liability/ Medical	1,090,568	0	0.0	1,125,596	0	0.0
3. Commercial Auto/Truck Liability/ Medical	1,235,758	15,286	1.2	752,915	5,614	0.7
4. Workers' Compensation	3,994,745	259,460	6.5	870,218	45,697	5.3
5. Commercial Multiple Peril	1,490,893	0	0.0	1,329,160	0	0.0
6. Medical Professional Liability - Occurrence	876	0	0.0	(1)	0	0.0
7. Medical Professional Liability - Claims - Made	2,593	0	0.0	0	0	0.0
8. Special Liability	141,137	0	0.0	235,675	0	0.0
9. Other Liability - Occurrence	2,617,263	7,898	0.3	876,818	929	0.1
10. Other Liability - Claims-Made	509,569	0	0.0	256,359	0	0.0
11. Special Property	293,495	0	0.0	923,125	0	0.0
12. Auto Physical Damage	99,503	322	0.3	1,029,232	125	0.0
13. Fidelity/Surety	20,631	0	0.0	19,101	0	0.0
14. Other	3,752	0	0.0	24,783	0	0.0
15. International	167	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	439,927	5,339	1.2	49,557	594	1.2
20. Products Liability - Claims-Made	19,354	0	0.0	9,286	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. Pet Insurance Plans	0	0	0.0	0	0	0.0
24. Totals	12,597,856	288,306	2.3	9,520,900	52,960	0.6

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	4,781,731	4,784,948	4,758,588	4,739,745	4,728,400	4,712,208	4,706,624	4,696,961	4,685,327	4,676,425
2. 2015	30,648	69,663	64,312	61,794	60,644	54,422	52,309	51,764	46,513	45,043
3. 2016	XXX	25,307	61,418	58,854	54,342	48,670	44,785	42,485	42,626	41,599
4. 2017	XXX	XXX	26,849	59,022	57,903	52,306	49,492	46,421	43,302	42,217
5. 2018	XXX	XXX	XXX	28,281	63,095	58,125	55,732	49,990	46,203	43,266
6. 2019	XXX	XXX	XXX	XXX	28,247	63,024	60,450	54,626	50,186	46,692
7. 2020	XXX	XXX	XXX	XXX	XXX	31,591	55,910	44,337	40,809	38,795
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	26,742	52,223	53,037	50,046
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,877	52,071	47,567
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,691	54,309
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,608

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 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior	220,483	195,312	159,166	142,093	130,001	116,727	120,803	114,839	110,838	108,734
2. 2015	20,204	36,488	26,188	22,123	18,520	11,623	7,750	6,772	7,040	5,382
3. 2016	XXX	14,115	33,488	26,177	20,829	14,174	9,344	6,828	6,806	5,342
4. 2017	XXX	XXX	18,484	35,334	29,091	21,341	16,276	11,311	8,388	6,726
5. 2018	XXX	XXX	XXX	18,948	37,262	27,204	22,101	15,030	10,912	7,719
6. 2019	XXX	XXX	XXX	XXX	18,932	37,778	29,579	20,481	14,502	10,170
7. 2020	XXX	XXX	XXX	XXX	XXX	24,524	36,481	20,104	13,600	9,808
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	18,815	29,244	20,498	14,034
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,449	29,818	20,267
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,816	30,968
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,378

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	6,249,485	6,246,614	6,246,799	6,248,361	6,249,912	6,250,934	6,246,541	6,250,808	6,248,289	6,249,138
2. 2015	30,737	59,015	58,786	57,103	53,619	53,965	53,930	53,725	53,955	53,911
3. 2016	XXX	31,795	61,422	60,390	58,398	55,435	55,190	55,484	55,566	55,427
4. 2017	XXX	XXX	29,059	55,593	56,309	52,852	49,908	50,375	50,869	50,790
5. 2018	XXX	XXX	XXX	29,071	55,574	56,294	53,321	52,703	52,678	53,077
6. 2019	XXX	XXX	XXX	XXX	27,430	53,587	54,206	50,220	47,532	47,268
7. 2020	XXX	XXX	XXX	XXX	XXX	26,014	49,695	49,920	44,533	44,489
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	26,102	49,988	51,559	49,071
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,385	57,128	55,516
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,788	56,325
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,968

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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	14,018	11,302	8,786	7,203	5,859	4,952	2,922	3,092	1,524	1,302
2. 2015	0	(513)	7,989	4,866	1,003	620	630	352	374	284
3. 2016	XXX	0	187	7,619	4,733	811	389	231	256	259
4. 2017	XXX	XXX	0	(869)	7,319	4,066	452	334	403	271
5. 2018	XXX	XXX	XXX	0	0	4,968	3,084	867	218	131
6. 2019	XXX	XXX	XXX	XXX	0	0	7,132	4,346	557	269
7. 2020	XXX	XXX	XXX	XXX	XXX	0	0	6,714	1,429	641
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	0	0	3,761	1,548
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1,997	5,621
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
11. 2024	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	637,625	0	0.0	2,019,076	0	0.0
2. Private Passenger Auto Liability/Medical	1,090,568	0	0.0	1,125,596	0	0.0
3. Commercial Auto/Truck Liability/Medical	1,235,758	0	0.0	752,915	0	0.0
4. Workers' Compensation	3,994,745	0	0.0	870,218	0	0.0
5. Commercial Multiple Peril	1,490,893	0	0.0	1,329,160	0	0.0
6. Medical Professional Liability - Occurrence	876	0	0.0	(1)	0	0.0
7. Medical Professional Liability - Claims - Made	2,593	0	0.0	0	0	0.0
8. Special Liability	141,137	0	0.0	235,675	0	0.0
9. Other Liability - Occurrence	2,617,263	0	0.0	876,818	0	0.0
10. Other Liability - Claims-Made	509,569	0	0.0	256,359	0	0.0
11. Special Property	293,495	0	0.0	923,125	0	0.0
12. Auto Physical Damage	99,503	0	0.0	1,029,232	0	0.0
13. Fidelity/Surety	20,631	0	0.0	19,101	0	0.0
14. Other	3,752	0	0.0	24,783	0	0.0
15. International	167	0	0.0	0	0	0.0
16. Reinsurance - Nonproportional Assumed Property	32,319	0	0.0	65,123	0	0.0
17. Reinsurance - Nonproportional Assumed Liability	65,171	0	0.0	3,914	0	0.0
18. Reinsurance - Nonproportional Assumed Financial Lines	35,610	0	0.0	4,164	0	0.0
19. Products Liability - Occurrence	439,927	0	0.0	49,557	0	0.0
20. Products Liability - Claims-Made	19,354	0	0.0	9,286	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. Pet Insurance Plans	0	0	0.0	0	0	0.0
24. Totals	12,730,957	0	0.0	9,594,100	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 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	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 2015	2 2016	3 2017	4 2018	5 2019	6 2020	7 2021	8 2022	9 2023	10 2024
1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	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
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior										
2. 2015										
3. 2016	XXX									
4. 2017	XXX	XXX								
5. 2018	XXX	XXX	XXX							
6. 2019	XXX	XXX	XXX	XXX						
7. 2020	XXX	XXX	XXX	XXX	XXX					
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2024	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	2015	0	0
1.603	2016	0	0
1.604	2017	0	0
1.605	2018	0	0
1.606	2019	0	0
1.607	2020	0	0
1.608	2021	0	0
1.609	2022	0	0
1.610	2023	0	0
1.611	2024	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 911

5.2 Surety 60,793

6. Claim count information is reported per claim or per claimant (Indicate which). ..... per claim.....

If not the same in all years, explain in Interrogatory 7.

7.1 The information provided in Schedule P will be used by many persons to estimate the adequacy of the current loss and expense reserves, among other things. Are there any especially significant events, coverage, retention or accounting changes that have occurred that must be considered when making such analyses? ..... Yes [X] No [ ]

7.2 (An extended statement may be attached.)

.....

The Schedule P for each member of the TRV Reinsurance Pool is recalculated whenever the pool changes such that Schedule P reflects each company's quota share percentage of the current combined pool's premiums, losses, and loss adjustment expenses, including historical amounts. This may distort analyses comparing the current Schedule P to previously filed Schedule Ps.

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.

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

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

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.

For year end 2024, adjusting and other amounts for AY 2019 in Commercial Multiple Peril were impacted by the reporting of a number of new claims for that year.

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	10,337,517	9,066,899	0	16,576,272	14,819,259	23,935,332	6,190	0
2. Alaska AK	L	1,436	1,484	0	335,432	1,538,159	3,354,107	0	0
3. Arizona AZ	L	5,791,980	5,295,693	0	1,794,765	2,348,677	20,174,733	3,629	0
4. Arkansas AR	L	4,086,171	4,634,815	0	2,411,174	945,729	10,245,090	2,780	0
5. California CA	L	1,192,805	1,222,170	0	7,426,599	(4,069,043)	98,210,340	827	0
6. Colorado CO	L	16,562,294	16,268,569	0	25,890,035	16,232,271	35,395,008	11,837	0
7. Connecticut CT	L	10,102,186	6,534,955	0	1,982,482	2,692,338	12,503,669	8,345	0
8. Delaware DE	L	729,403	634,709	0	332,752	(321,495)	2,634,566	404	0
9. District of Columbia DC	L	829,086	527,399	0	28,736	(278,902)	2,951,749	426	0
10. Florida FL	L	715,026	670,625	0	1,942,119	(556,274)	28,586,478	201	0
11. Georgia GA	L	14,574,986	13,225,673	0	9,035,504	8,913,470	31,878,616	8,216	0
12. Hawaii HI	L	14,399	14,326	0	3,822	(91,001)	1,218,487	1	0
13. Idaho ID	L	928,126	667,109	0	440,013	568,823	1,584,258	804	0
14. Illinois IL	L	8,033,889	4,066,135	0	2,932,360	3,318,474	46,072,442	4,591	0
15. Indiana IN	L	2,161,358	1,557,816	0	2,543,027	1,360,280	11,312,739	615	0
16. Iowa IA	L	1,623,926	1,111,702	0	2,258,958	920,981	18,778,699	420	0
17. Kansas KS	L	3,827,664	2,781,144	0	590,024	(1,829,821)	14,304,192	1,145	0
18. Kentucky KY	L	969,173	817,824	0	1,219,090	1,035,953	7,544,530	402	0
19. Louisiana LA	L	2,193,250	1,565,862	0	4,861,258	708,951	27,434,145	845	0
20. Maine ME	L	179,711	205,184	0	33,250	553,064	2,182,849	79	0
21. Maryland MD	L	5,035,676	3,478,749	0	(251,014)	(1,489,670)	30,690,197	2,267	0
22. Massachusetts MA	L	5,929,204	3,826,381	0	756,061	241,770	22,189,165	2,293	0
23. Michigan MI	L	3,364,920	2,910,145	0	2,630,671	1,964,719	37,839,463	1,766	0
24. Minnesota MN	L	11,019,900	8,349,410	0	4,306,070	3,831,444	53,166,171	5,045	0
25. Mississippi MS	L	5,550,813	4,467,940	0	4,347,398	1,835,612	9,774,439	3,326	0
26. Missouri MO	L	5,949,731	5,149,196	0	3,887,943	8,162,673	28,278,859	3,269	0
27. Montana MT	L	2,845,569	2,639,019	0	1,665,684	546,458	4,307,860	2,847	0
28. Nebraska NE	L	903,872	634,070	0	333,871	(102,146)	9,957,926	303	0
29. Nevada NV	L	5,325,025	6,071,891	0	3,157,402	3,494,668	8,670,145	3,003	0
30. New Hampshire NH	L	700,953	504,743	0	96,015	80,026	3,371,686	429	0
31. New Jersey NJ	L	24,397,743	21,257,144	0	13,156,557	17,787,826	45,064,701	20,938	0
32. New Mexico NM	L	3,083,423	2,655,052	0	10,063,146	515,687	22,241,410	2,292	0
33. New York NY	L	730,703	821,179	0	16,923,060	15,975,693	95,516,926	512	0
34. North Carolina NC	L	12,233,989	8,736,398	0	1,991,649	2,087,459	14,012,956	7,629	0
35. North Dakota ND	L	1,002,591	665,891	0	1,018,831	(3,528,450)	15,177,699	241	0
36. Ohio OH	L	5,566,717	4,868,465	0	8,442,710	129,250	18,044,056	1,662	0
37. Oklahoma OK	L	8,426,031	7,740,102	0	8,328,657	5,964,664	20,446,767	182	0
38. Oregon OR	L	3,530,028	2,983,464	0	4,178,902	3,162,342	5,742,056	2,373	0
39. Pennsylvania PA	L	8,622,738	8,874,090	0	3,001,790	(2,643,916)	47,169,496	3,833	0
40. Rhode Island RI	L	1,265,122	915,729	0	179,139	131,401	2,729,291	792	0
41. South Carolina SC	L	6,431,752	6,092,520	0	5,577,504	9,757,534	10,743,625	4,436	0
42. South Dakota SD	L	602,447	531,082	0	217,837	(24,881)	7,164,828	245	0
43. Tennessee TN	L	6,494,628	5,949,599	0	871,908	2,157,761	21,624,225	3,294	0
44. Texas TX	L	43,880,247	40,364,707	0	42,091,617	27,640,522	201,259,985	26,319	0
45. Utah UT	L	4,791,863	3,922,026	0	1,386,690	1,450,154	6,434,240	5,579	0
46. Vermont VT	L	265,689	197,377	0	56,955	(47,271)	1,615,072	191	0
47. Virginia VA	L	5,211,920	3,959,939	0	1,418,630	1,440,538	15,008,566	3,683	0
48. Washington WA	L	235,073	269,984	0	2,314,716	2,234,284	11,660,901	183	0
49. West Virginia WV	L	1,280,863	1,156,007	0	(639,806)	(3,847,683)	8,343,968	420	0
50. Wisconsin WI	L	3,397,183	2,525,367	0	974,141	1,198,286	36,706,075	702	0
51. Wyoming WY	L	975,379	802,299	0	9,535,345	(2,173,279)	12,586,795	487	0
52. American Samoa AS	N	0	0	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0	0	0
54. Puerto Rico PR	N	0	0	0	0	11,000,000	11,000,000	0	0
55. U.S. Virgin Islands VI	L	0	0	0	0	(8,521)	21,730	0	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0	0	0
57. Canada CAN	L	44,228,661	46,997,806	0	14,578,212	6,743,853	102,617,326	0	0
58. Aggregate other alien OT	XXX	7,395	10,124	0	49,911	(359,051)	2,515,553	0	0
59. Totals	XXX	318,142,234	281,197,987	0	249,285,872	164,119,647	1,343,996,189	162,296	0
DETAILS OF WRITE-INS									
58001. NLD Netherlands	XXX	6,423	3,224	0	0	0	0	0	0
58002. DEU Germany	XXX	445	442	0	0	0	0	0	0
58003. GBR United Kingdom	XXX	316	220	0	8,238	(8,118)	242,506	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	211	6,238	0	41,672	(350,934)	2,273,047	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	7,395	10,124	0	49,911	(359,051)	2,515,553	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 53
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 4

(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	… … Spire GS Co-Investment, LLC (31.12%)	Delaware	99-2174283
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	… Camperdown Corporation	Delaware	41-1762781
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765	… Aprilgrange Limited	United Kingdom	
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	… F&G UK Underwriters Limited	United Kingdom	
… … Northbrook Holdings, Inc.	Delaware	51-0375653	… Travelers Underwriting Agency Limited	United Kingdom	
… … … TravCo Personal Insurance Company (36463) *	Connecticut	36-2999370	… Travelers Syndicate Management Limited	United Kingdom	
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	… Travelers Corporate Trustee Limited	United Kingdom	
… … Travelers Specialty Insurance Company (10213) *	Connecticut	52-1925132	… Travelers London Limited	United Kingdom	
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	… TCI Global Services, Inc.	Delaware	52-1965525
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	… Travelers Management Limited	United Kingdom	
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	… … Travelers Insurance Designated Activity Company *	Ireland	
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	… Xbridge Limited	United Kingdom	
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	… 10762962 Canada Inc.	Canada	
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	… … Zensurance Inc.	Canada	
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	… … … Zensurance Brokers Inc.	Canada	
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	… … … ClearCover Underwriting Inc.	Canada	
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255	… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … BMR Sports Properties, Inc.	Maryland	52-1852190	… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … MMI Capital Trust I	Delaware	52-2073764	… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … Promenade Partners, L.L.C.	Delaware	41-0406690	… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … SPFM Holdings, LLC	Delaware	41-0406690	… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … … Shelf Holdco Ltd. (22%)	Bermuda		… … … Travelers (Bermuda) Limited *	Bermuda	AA-3194119
… … USF&G Capital I	Delaware	52-1953822	… … … Travelers Lloyds Management Company	Texas	20-4312440
… … USF&G Capital III	Delaware	52-2044075	… … … TPC Investments Inc.	Connecticut	06-1534005
… … 350 Market Street, LLC	Delaware	38-4046010	… … … Travelers Group Captive Insurance Company *	Connecticut	93-2131852
… … Travelers Special Services Limited	United Kingdom		… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … Yonkers Financing Corp.	Delaware	20-3033027	… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	… … … … … Travelers MGA, Inc.	Texas	75-2676034
… … … English Turn LLC (99%)	Minnesota	59-2635727	… … … … 8527512 Canada Inc. (77.52%)	Canada	
… … … Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	… … … … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270
… … English Turn LLC (1%)	Minnesota	59-2635727	… … … … Travelers Insurance Company of Canada *	Canada	AA-1560039
… … English Turn Realty Management, Inc.	Minnesota	52-1715225	… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … … Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	… … … … … Travelers Global, Inc.	Delaware	47-2215437
… … 8527512 Canada Inc. (22.48%)	Canada		… … … … … … Travelers Brazil Holding LLC	Delaware	47-2215437
… … … The Dominion of Canada General Insurance Company *	Canada	AA-1560270	… … … … … … … Travelers Brazil Acquisition LLC	Delaware	47-2215437
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480	… … … … … … … … Junto Holding Brasil S.A. (49.5%)	Brazil	
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165	… … … … … … … … … Junto Resseguros S.A. *	Brazil	AA-2230021

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. (0.01%)	Brazil		… … … … Travelers Marketplace Holdings, LLC	Delaware	06-0566050
… … … … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002	… … … … … InsuraMatch, LLC	Delaware	04-3508349
… … … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil		… … … … Tiercel, LLC	Delaware	06-0566050
… … … … … … … … … Junto Holding Latam S.A. (49.5%)	Brazil		… … … … … Redstart, LLC	Delaware	06-0566050
… … … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036	… … … … QuantumSubro, LLC	Delaware	06-0566050
… … … … … … … … … … Voice Corretora de Seguros Ltda.	Brazil		… … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835	… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
… … … … Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266	… … … … Travelers Marine, LLC	Delaware	06-0566050
… … … … Travelers Casualty UK Investments LLC	Delaware	06-6033504	… … … … Corvus Insurance Holdings, LLC	Delaware	81-4981134
… … … … Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268	… … … … … Corvus Insurance Agency, LLC	Delaware	32-0548038
… … … … Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698	… … … … … Corvus Reinsurance Company *	Vermont	86-3282639
… … … … Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040	… … … … … Corvus Agency Limited	United Kingdom	98-1694580
… … … … Performance Construction Advisors LLC	Delaware	06-6033504	… … … … … Corvus Underwriting GmbH	Germany	98-1721933
… … … … 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			
… … … … … Highwing, Inc. (17.11%)	Delaware	85-3666408			
… … … … 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			

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	UDP			0.000		NO	0
3548	The Travelers Companies, Inc.	24767	41-0406690	0	0		St. Paul Fire and Marine Insurance Company	CT	RE	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	SPFM Holdings, LLC	B	22.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		52-1953822	0	0		USF&G Capital I	DE	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		99-2174283	0	0		Spire GS Co-Investment, LLC	DE	DS	St. Paul Fire and Marine Insurance Company	O	31.120	The Travelers Companies, Inc.	NO	0
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	NIA	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	NIA	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	IA	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	IA	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	NIA	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	NIA	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	IA	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	IA	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	IA	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	NIA	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	NIA	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	NIA	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	NIA	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	IA	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	NIA	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	IA	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	NIA	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	NIA	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	IA	Junto Holding Latam S.A.	O/B/M	51.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Voice Corretora de Seguros Ltda.	BRA	NIA	Junto Holding Latam S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.	19046	06-0876835	0	0		Travelers Casualty Insurance Company of America	CT	IA	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	IA	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	NIA	Travelers Casualty and Surety Company	O/M	100.000	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
3548	The Travelers Companies, Inc.	36137	06-1286268	0	0		Travelers Commercial Insurance Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	29696	06-1203698	0	0		Travelers Excess and Surplus Lines Company	CT	IA	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	IA	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		Performance Construction Advisors LLC	DE	NIA	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	NIA	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	NIA	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	NIA	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.		85-3666408	0	0		Highwing, Inc.	DE	NIA	Travelers Indemnity U.K. Investments LLC	O/B	17.110	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		TPC U.K. Investments LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25623	06-0303275	0	0		The Phoenix Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25666	58-6020487	0	0		The Travelers Indemnity Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25682	06-0336212	0	0		The Travelers Indemnity Company of Connecticut	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25674	36-2719165	0	0		Travelers Property Casualty Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1501229	0	0		Constitution State Services LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0303275	0	0		Phoenix UK Investments LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	28188	35-1838077	0	0		TravCo Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4403403	0	0		TINDY Foreign, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	40282	95-3634110	0	0		Travelers Commercial Casualty Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		62-1657094	0	0		Travelers Distribution Alliance, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers TLD, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Towers Foundry, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marketplace Holdings, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		04-3508349	0	0		InsuraMatch, LLC	DE	NIA	Travelers Marketplace Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Tiercel, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Redstart, LLC	DE	NIA	Tiercel, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		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

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.	41262	76-0002592	0	0		The Travelers Lloyds Insurance Company	TX	IA	The Travelers Indemnity Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Marine, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		81-4981134	0	0		Corvus Insurance Holdings, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		32-0548038	0	0		Corvus Insurance Agency, LLC	DE	NIA	Corvus Insurance Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		86-3282639	0	0		Corvus Reinsurance Company	VT	IA	Corvus Insurance Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		98-1694580	0	0		Corvus Agency Limited	GBR	NIA	Corvus Insurance Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		98-1721933	0	0		Corvus Underwriting GmbH	DEU	NIA	Corvus Insurance Holdings, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
												0.000			
												0.000			
												0.000			
												0.000			

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

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
00000	38-4046010	350 Market Street	(1,900,000)	0	0	0	0	0		0	(1,900,000)	0
43117	86-0703220	American Equity Insurance Company	(2,100,000)	0	0	0	0	0		0	(2,100,000)	(109,698)
00000	06-0566050	Arrowhead Company, LLC	0	3,600,000	0	0	0	0		0	3,600,000	0
19062	06-0848755	Automobile Insurance Company of Hartford, Connecticut (The)	(30,400,000)	0	0	0	0	0		0	(30,400,000)	143,878,339
25615	06-0291290	Charter Oak Fire Insurance Company (The)	(25,000,000)	0	0	0	0	0		0	(25,000,000)	(3,578,011,941)
00000	81-4981134	Corvus Insurance Holdings, LLC (f.k.a. Corvus Insurance Holdings, Inc.	0	27,000,000	0	0	0	0		0	27,000,000	0
41483	06-1067463	Farmington Casualty Company	(28,900,000)	0	0	0	0	0		0	(28,900,000)	347,713,495
35386	42-1091525	Fidelity and Guaranty Insurance Company	(200,000)	3,000,000	0	0	0	0		0	2,800,000	(845,806,614)
25879	52-0616768	Fidelity and Guaranty Insurance Underwriters, Inc.	(2,600,000)	0	0	0	0	0		0	(2,600,000)	(198,053,963)
10647	59-3372141	First Floridian Auto and Home Insurance Company	0	0	0	0	0	0		0	0	(2,931,754)
42811	56-1371361	Gulf Underwriters Insurance Company	0	0	0	0	0	0		0	0	(20,490,952)
00000	AA-2330036	JMalucelli Travelers Seguros S.A.	0	0	0	0	0	0		0	0	(1,290,856)
00000	AA-2230002	Junto Seguros S.A.	0	0	0	0	0	0		0	0	(9,583,533)
27987	41-0983992	Northfield Insurance Company	0	0	0	0	0	0		0	0	(707,590,328)
24031	94-6051964	Northland Casualty Company	(3,800,000)	0	0	0	0	0		0	(3,800,000)	85,464,731
24015	41-6009967	Northland Insurance Company	(47,200,000)	0	0	0	0	0		0	(47,200,000)	98,388,937
25623	06-0303275	Phoenix Insurance Company (The)	(119,400,000)	0	0	0	0	0		0	(119,400,000)	(201,852,327)
22233	75-6013697	Select Insurance Company	(2,000,000)	0	0	0	0	0		0	(2,000,000)	(1,153,764)
00000	30-0956205	Simply Business, LLC	0	80,000,000	0	0	0	0		0	80,000,000	0
24767	41-0406690	St. Paul Fire and Marine Insurance Company	(461,100,000)	(20,000,000)	426,721,411	0	(290,202,778)	0		0	(344,581,367)	15,244,864,950
24775	41-0963301	St. Paul Guardian Insurance Company	(2,200,000)	0	0	0	0	0		0	(2,200,000)	(118,980,473)
24791	41-0881659	St. Paul Mercury Insurance Company	(8,800,000)	0	0	0	0	0		0	(8,800,000)	(832,613)
19224	36-2542404	St. Paul Protective Insurance Company	(14,700,000)	0	0	0	0	0		0	(14,700,000)	(347,066,783)
30481	41-1230819	St. Paul Surplus Lines Insurance Company	0	0	0	0	0	0		0	0	(138,226,882)
19070	06-6033509	Standard Fire Insurance Company (The)	10,300,000	0	0	0	0	0		0	10,300,000	(2,538,552,637)
00000	06-6033509	Standard Fire Properties, LLC	(1,500,000)	0	0	0	0	0		0	(1,500,000)	0
00000	06-0566050	Sutton Holdco, LLC	(6,500,000)	0	0	0	0	0		0	(6,500,000)	0
00000	06-0566050	Tiercel, LLC	0	18,000,000	0	0	0	0		0	18,000,000	0
28188	35-1838077	TravCo Insurance Company	(6,500,000)	0	0	0	0	0		0	(6,500,000)	(364,735,894)
36463	36-2999370	TravCo Personal Insurance Company	(3,700,000)	0	0	0	0	0		0	(3,700,000)	(7,769,702)
00000	AA-3194119	Travelers (Bermuda) Limited	(2,500,000)	0	0	0	0	0		0	(2,500,000)	(1,060,578)
19038	06-6033504	Travelers Casualty and Surety Company	(590,400,000)	(80,000,000)	0	0	(218,631,679)	0		0	(889,031,679)	10,996,386,540
31194	06-0907370	Travelers Casualty and Surety Company of America	(617,000,000)	0	0	0	0	(168,293,235)		0	(785,293,235)	(1,850,637,656)
41769	41-1435765	Travelers Casualty Company (The)	(5,900,000)	0	0	0	0	0		0	(5,900,000)	191,661,824
36170	06-1286266	Travelers Casualty Company of Connecticut	(9,200,000)	0	0	0	0	0		0	(9,200,000)	225,711,825
19046	06-0876835	Travelers Casualty Insurance Company of America	(45,000,000)	0	0	0	0	0		0	(45,000,000)	(673,112,402)
40282	95-3634110	Travelers Commercial Casualty Company	(9,200,000)	0	0	0	0	0		0	(9,200,000)	195,755,724

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)
36137	06-1286268	Travelers Commercial Insurance Company	(10,300,000)	0	0	0	0	0		0	(10,300,000)	(292,036,172)
00000	41-0518860	Travelers Companies, Inc. (The)	567,000,000	0	0	0	0	0		0	567,000,000	0
41750	41-1435766	Travelers Constitution State Insurance Company	(5,900,000)	0	0	0	0	0		0	(5,900,000)	197,261,352
29696	06-1203698	Travelers Excess and Surplus Lines Company	0	0	0	0	0	0		0	0	(1,370,403,211)
00000	93-2131852	Travelers Group Captive Insurance Company	0	250,000	0	0	0	0		0	250,000	741,980
27998	35-1838079	Travelers Home and Marine Insurance Company (The)	(8,000,000)	0	0	0	0	0		0	(8,000,000)	(1,288,808,345)
25658	06-0566050	Travelers Indemnity Company (The)	212,100,000	(44,600,000)	(426,721,411)	0	508,834,457	168,293,235		0	417,906,281	13,789,527,235
25666	58-6020487	Travelers Indemnity Company of America (The)	(18,300,000)	0	0	0	0	0		0	(18,300,000)	(2,930,154,271)
25682	06-0336212	Travelers Indemnity Company of Connecticut (The)	(32,900,000)	0	0	0	0	0		0	(32,900,000)	(3,390,557,064)
00000	AA-1121375	Travelers Insurance Company Limited	0	0	0	0	0	0		0	0	(56,013,167)
00000	AA-1560039	Travelers Insurance Company of Canada	0	0	0	0	0	0		0	0	1,245,420
00000	06-1445591	Travelers Insurance Group Holdings Inc.	1,435,500,000	(250,000)	0	0	0	0		0	1,435,250,000	0
41262	76-0002592	Travelers Lloyds Insurance Company (The)	(2,800,000)	0	0	0	0	0		0	(2,800,000)	(347,537,273)
41564	75-1732040	Travelers Lloyds of Texas Insurance Company	(1,200,000)	0	0	0	0	0		0	(1,200,000)	(96,666,424)
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	(6,600,000)	0	0	0	0	0		0	(6,600,000)	(3,943,654,334)
36145	06-1286264	Travelers Personal Security Insurance Company	(6,200,000)	0	0	0	0	0		0	(6,200,000)	(105,843,436)
25674	36-2719165	Travelers Property Casualty Company of America	(16,000,000)	0	0	0	0	0		0	(16,000,000)	(17,255,412,346)
36161	06-1286274	Travelers Property Casualty Insurance Company	(7,600,000)	0	0	0	0	0		0	(7,600,000)	(1,092,793,200)
00000	06-0566050	Travelers Real Estate, LLC	(1,400,000)	0	0	0	0	0		0	(1,400,000)	0
10213	52-1925132	Travelers Specialty Insurance Company	0	0	0	0	0	0		0	0	(3,265,760)
25887	52-0515280	United States Fidelity and Guaranty Company	(60,000,000)	0	0	0	0	0		0	(60,000,000)	2,262,394,003
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?	YES
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?	NO
	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?	YES
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 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.
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.
29. The Company does not write premium in excess of the reporting thresholds for any of the relevant lines of business.
30. The data for this supplement is not required to be filed.
31. 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 2024.
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

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]



29. Market Conduct Annual Statement (MCAS) Premium Exhibit [Document Identifier 600]



30. Credit Insurance Experience Exhibit [Document Identifier 230]



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



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.	Amounts receivable under high deductible policies	21,163,708	2,143,928	19,019,780	19,714,605
2505.	State surcharges receivable	9,155,008	0	9,155,008	9,667,007
2506.	Suspense, undistributed payments	4,061,234	0	4,061,234	2,349,953
2507.	Ceded deposit asset	1,458,277	0	1,458,277	1,458,277
2508.	Other assets	930,343	0	930,343	892,962
2509.	Reinsurance receivable and payable	68,862	0	68,862	492,584
2510.	Other assets nonadmitted	34,232	34,232	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	36,871,665	2,178,160	34,693,505	34,575,389

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Interest deposit liability	0	142,384
2505.	Retroactive reinsurance reserve ceded	(8,348,436)	(9,577,675)
2597.	Summary of remaining write-ins for Line 25 from overflow page	(8,348,436)	(9,435,291)

Additional Write-ins for Statement of Income Line 14

		1 Current Year	2 Prior Year
1404.	Profit and loss, miscellaneous	(1,839,198)	(427,078)
1405.	Retroactive reinsurance gain/loss	(2,319,127)	946,606
1497.	Summary of remaining write-ins for Line 14 from overflow page	(4,158,325)	519,528

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken		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)
		2 Direct Premiums Written	3 Direct Premiums Earned						
58004. CHN China	XXX	210	210	0	0	0	0	0	0
58005. ZZZ Other Alien	XXX	1	0	0	41,672	(235,014)	1,965,576	0	0
58006. BRA Brazil	XXX	0	0	0	0	0	231,778	0	0
58007. BRB Barbados	XXX	0	0	0	0	0	52,255	0	0
58008. SGP Singapore	XXX	0	0	0	0	(919)	23,439	0	0
58009. CHL Chile	XXX	0	0	0	0	(1)	0	0	0
58010. FRA France	XXX	0	0	0	0	(115,000)	0	0	0
58011. MEX Mexico	XXX	0	6,027	0	0	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	211	6,238	0	41,672	(350,934)	2,273,047	0	0

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	1,454,498,436	6.309	1,454,498,436	162,525,542	1,617,023,978	7.024
	1.02 All other governments	455,302,131	1.975	455,302,131	0	455,302,131	1.978
	1.03 U.S. states, territories and possessions, etc. guaranteed	274,607,519	1.191	274,607,519	0	274,607,519	1.193
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	2,791,682,462	12.109	2,791,682,462	0	2,791,682,462	12.126
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	4,188,577,867	18.168	4,188,577,867	0	4,188,577,867	18.194
	1.06 Industrial and miscellaneous	8,463,596,319	36.711	8,463,596,319	0	8,463,596,319	36.763
	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	17,628,264,736	76.463	17,628,264,736	162,525,542	17,790,790,278	77.277
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	1,377,000	0.006	1,377,000	0	1,377,000	0.006
	2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	2.03 Total preferred stocks	1,377,000	0.006	1,377,000	0	1,377,000	0.006
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	135,685,100	0.589	135,685,100	0	135,685,100	0.589
	3.02 Industrial and miscellaneous Other (Unaffiliated)	2,780,037	0.012	2,780,037	0	2,780,037	0.012
	3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	2,088,139,326	9.057	2,078,046,828	0	2,078,046,828	9.026
	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	2,226,604,463	9.658	2,216,511,965	0	2,216,511,965	9.628
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	23,938,181	0.104	23,938,181	0	23,938,181	0.104
	5.02 Properties held for production of income	799,089,363	3.466	799,089,363	0	799,089,363	3.471
	5.03 Properties held for sale	0	0.000	0	0	0	0.000
	5.04 Total real estate	823,027,544	3.570	823,027,544	0	823,027,544	3.575
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	45,419,067	0.197	45,419,067	0	45,419,067	0.197
	6.02 Cash equivalents (Schedule E, Part 2)	230,738,283	1.001	230,738,283	0	230,738,283	1.002
	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	276,157,350	1.198	276,157,350	0	276,157,350	1.200
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)	1,934,416,204	8.391	1,912,204,387	0	1,912,204,387	8.306
10.	Receivables for securities	2,145,260	0.009	2,145,260	0	2,145,260	0.009
11.	Securities Lending (Schedule DL, Part 1)	162,525,542	0.705	162,525,542	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13.	Total invested assets	23,054,518,099	100.000	23,022,213,784	162,525,542	23,022,213,784	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		875,096,037
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	38,912,646	38,912,646
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		16,985,326
5.	Deduct amounts received on disposals, Part 3, Column 15		64,306,664
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	875,225	
	7.2 Totals, Part 3, Column 10	0	875,225
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	41,763,708	
	8.2 Totals, Part 3, Column 9	1,020,870	42,784,578
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		823,027,543
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		823,027,543

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 Line 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		1,768,997,039
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	54,061,879	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	240,392,518	294,454,397
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	129,975,501	
	5.2 Totals, Part 3, Column 9	5,188	129,980,689
6.	Total gain (loss) on disposals, Part 3, Column 19		(9,609)
7.	Deduct amounts received on disposals, Part 3, Column 16		233,548,223
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	(2,050,208)	
	9.2 Totals, Part 3, Column 14	0	(2,050,208)
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	23,407,880	
	10.2 Totals, Part 3, Column 11	0	23,407,880
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,934,416,204
12.	Deduct total nonadmitted amounts		22,211,817
13.	Statement value at end of current period (Line 11 minus Line 12)		1,912,204,387

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		17,916,275,858
2.	Cost of bonds and stocks acquired, Part 3, Column 7		4,448,202,717
3.	Accrual of discount		45,880,112
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	6,423,643	
	4.2. Part 2, Section 1, Column 15	78,600	
	4.3. Part 2, Section 2, Column 13	152,739,539	
	4.4. Part 4, Column 11	(11,719,632)	147,522,150
5.	Total gain (loss) on disposals, Part 4, Column 19		(37,129,690)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,623,159,849
7.	Deduct amortization of premium		30,875,236
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	452,253	452,253
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1. Part 1, Column 14	2,159,528	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	6,248,830	
	9.4. Part 4, Column 13	3,581,507	11,989,865
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		1,067,750
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		19,856,246,198
12.	Deduct total nonadmitted amounts		10,092,498
13.	Statement value at end of current period (Line 11 minus Line 12)		19,846,153,700

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	1,454,498,436	1,420,420,716	1,430,866,969	1,462,235,958
Governments (Including all obligations guaranteed by governments)	2.	Canada	439,302,356	440,202,563	440,000,152	441,209,636
	3.	Other Countries	15,999,775	15,282,170	15,998,660	16,000,000
	4.	Totals	1,909,800,567	1,875,905,449	1,886,865,781	1,919,445,594
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	274,607,519	254,254,541	278,796,315	276,705,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	2,791,682,462	2,592,925,299	2,826,152,989	2,793,511,000
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	4,188,577,868	4,039,726,099	4,243,033,319	4,261,765,792
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	7,453,056,332	7,027,962,616	7,486,472,460	7,517,817,870
	9.	Canada	339,495,466	329,955,462	341,250,313	340,989,000
	10.	Other Countries	671,044,521	658,554,322	671,118,889	676,181,237
	11.	Totals	8,463,596,319	8,016,472,399	8,498,841,662	8,534,988,107
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	17,628,264,735	16,779,283,787	17,733,690,067	17,786,415,493
PREFERRED STOCKS	14.	United States	1,377,000	1,377,000	750,000	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	1,377,000	1,377,000	750,000	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	1,377,000	1,377,000	750,000	
COMMON STOCKS	20.	United States	138,465,137	138,465,137	121,986,500	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	0	0	0	
	22.	Other Countries	0	0	0	
	23.	Totals	138,465,137	138,465,137	121,986,500	
Parent, Subsidiaries and Affiliates	24.	Totals	2,088,139,326	2,088,139,326	1,076,261,217	
	25.	Total Common Stocks	2,226,604,463	2,226,604,463	1,198,247,717	
	26.	Total Stocks	2,227,981,463	2,227,981,463	1,198,997,717	
	27.	Total Bonds and Stocks	19,856,246,198	19,007,265,250	18,932,687,784	

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	653,097,566	539,851,121	177,824,722	74,591,746	9,133,281	XXX	1,454,498,436	8.3	1,537,587,326	9.7	1,454,498,436	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	653,097,566	539,851,121	177,824,722	74,591,746	9,133,281	XXX	1,454,498,436	8.3	1,537,587,326	9.7	1,454,498,436	0
2. All Other Governments												
2.1 NAIC 1	83,375,011	255,637,758	107,881,533	4,513,925	0	XXX	451,408,227	2.6	427,653,744	2.7	451,408,227	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	1,023,692	0	2,870,212	0	0	XXX	3,893,905	0.0	6,853,598	0.0	3,893,905	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	84,398,704	255,637,758	110,751,745	4,513,925	0	XXX	455,302,131	2.6	434,507,343	2.7	455,302,131	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	27,153,794	111,765,953	99,426,893	36,260,880	XXX	274,607,519	1.6	296,868,493	1.9	274,607,519	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	27,153,794	111,765,953	99,426,893	36,260,880	XXX	274,607,519	1.6	296,868,493	1.9	274,607,519	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	115,756,229	195,172,144	641,748,112	1,572,184,957	266,821,020	XXX	2,791,682,462	15.8	2,714,804,660	17.1	2,791,682,462	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	2,307,944	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	115,756,229	195,172,144	641,748,112	1,572,184,957	266,821,020	XXX	2,791,682,462	15.8	2,717,112,604	17.1	2,791,682,462	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	307,830,489	1,135,703,528	993,974,165	1,499,167,460	251,902,224	XXX	4,188,577,867	23.8	3,146,319,646	19.9	4,185,624,904	2,952,964
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	307,830,489	1,135,703,528	993,974,165	1,499,167,460	251,902,224	XXX	4,188,577,867	23.8	3,146,319,646	19.9	4,185,624,904	2,952,964

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	450,203,625	2,043,692,113	2,061,812,322	236,765,624	281,789,024	XXX	5,074,262,708	28.8	4,495,858,401	28.4	3,615,140,569	1,459,122,139
6.2 NAIC 2	278,263,938	1,275,562,469	1,151,851,296	69,203,520	50,000,000	XXX	2,824,881,224	16.0	2,568,483,768	16.2	2,413,764,805	411,116,419
6.3 NAIC 3	14,179,711	250,341,844	104,637,347	0	0	XXX	369,158,903	2.1	352,845,663	2.2	116,678,615	252,480,289
6.4 NAIC 4	2,590,188	130,314,256	34,367,499	0	0	XXX	167,271,943	0.9	247,538,942	1.6	27,919,648	139,352,295
6.5 NAIC 5	0	12,428,975	1,787,980	0	0	XXX	14,216,955	0.1	37,956,116	0.2	454,680	13,762,275
6.6 NAIC 6	0	10,291,719	2,374,461	1,138,405	0	XXX	13,804,585	0.1	12,011,690	0.1	0	13,804,585
6.7 Totals	745,237,463	3,722,631,377	3,356,830,906	307,107,549	331,789,024	XXX	8,463,596,319	48.0	7,714,694,579	48.7	6,173,958,317	2,289,638,002
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) 1,610,262,920	4,197,210,459	4,095,006,807	3,486,650,605	845,906,430	0	14,235,037,220	80.8	XXX	XXX	12,772,962,118	1,462,075,102
12.2 NAIC 2	(d) 278,263,938	1,275,562,469	1,151,851,296	69,203,520	50,000,000	0	2,824,881,224	16.0	XXX	XXX	2,413,764,805	411,116,419
12.3 NAIC 3	(d) 14,179,711	250,341,844	104,637,347	0	0	0	369,158,903	2.1	XXX	XXX	116,678,615	252,480,289
12.4 NAIC 4	(d) 2,590,188	130,314,256	34,367,499	0	0	0	167,271,943	0.9	XXX	XXX	27,919,648	139,352,295
12.5 NAIC 5	(d) 1,023,692	12,428,975	4,658,192	0	0	0	(c) 18,110,860	0.1	XXX	XXX	4,348,585	13,762,275
12.6 NAIC 6	(d) 0	10,291,719	2,374,461	1,138,405	0	0	(c) 13,804,585	0.1	XXX	XXX	0	13,804,585
12.7 Totals	1,906,320,450	5,876,149,723	5,392,895,603	3,556,992,530	895,906,430	0	(b) 17,628,264,735	100.0	XXX	XXX	15,335,673,770	2,292,590,966
12.8 Line 12.7 as a % of Col. 7	10.8	33.3	30.6	20.2	5.1	0.0	100.0	XXX	XXX	XXX	87.0	13.0
13. Total Bonds Prior Year												
13.1 NAIC 1	979,826,611	3,979,948,355	3,678,317,684	3,603,353,428	377,646,191	0	XXX	XXX	12,619,092,270	79.6	11,540,629,819	1,078,462,451
13.2 NAIC 2	211,200,515	1,274,650,407	1,023,177,259	9,455,062	50,000,525	0	XXX	XXX	2,568,483,768	16.2	2,185,432,010	383,051,758
13.3 NAIC 3	14,066,162	178,352,527	159,613,014	813,960	0	0	XXX	XXX	352,845,663	2.2	117,119,640	235,726,022
13.4 NAIC 4	4,959,350	129,751,584	112,828,008	0	0	0	XXX	XXX	247,538,942	1.6	39,266,049	208,272,893
13.5 NAIC 5	5,917,833	27,910,672	13,289,154	0	0	0	XXX	XXX	(c) 47,117,658	0.3	14,619,167	32,498,492
13.6 NAIC 6	0	1,469,421	9,265,035	1,277,235	0	0	XXX	XXX	(c) 12,011,690	0.1	0	12,011,690
13.7 Totals	1,215,970,471	5,592,082,965	4,996,490,153	3,614,899,685	427,646,716	0	XXX	XXX	(b) 15,847,089,991	100.0	13,897,066,685	1,950,023,306
13.8 Line 13.7 as a % of Col. 9	7.7	35.3	31.5	22.8	2.7	0.0	XXX	XXX	100.0	XXX	87.7	12.3
14. Total Publicly Traded Bonds												
14.1 NAIC 1	1,471,665,830	3,508,157,074	3,765,286,919	3,335,539,619	692,312,676	0	12,772,962,118	72.5	11,540,629,819	72.8	12,772,962,118	XXX
14.2 NAIC 2	235,315,873	1,086,421,314	1,045,860,065	46,167,553	0	0	2,413,764,805	13.7	2,185,432,010	13.8	2,413,764,805	XXX
14.3 NAIC 3	3,968,362	76,598,090	36,112,163	0	0	0	116,678,615	0.7	117,119,640	0.7	116,678,615	XXX
14.4 NAIC 4	999,880	19,748,985	7,170,783	0	0	0	27,919,648	0.2	39,266,049	0.2	27,919,648	XXX
14.5 NAIC 5	1,023,692	454,680	2,870,212	0	0	0	4,348,585	0.0	14,619,167	0.1	4,348,585	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	1,712,973,637	4,691,380,142	4,857,300,142	3,381,707,172	692,312,676	0	15,335,673,770	87.0	13,897,066,685	87.7	15,335,673,770	XXX
14.8 Line 14.7 as a % of Col. 7	11.2	30.6	31.7	22.1	4.5	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	9.7	26.6	27.6	19.2	3.9	0.0	87.0	XXX	XXX	XXX	87.0	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	138,597,090	689,053,385	329,719,888	151,110,986	153,593,754	0	1,462,075,102	8.3	1,078,462,451	6.8	XXX	1,462,075,102
15.2 NAIC 2	42,948,066	189,141,156	105,991,231	23,035,967	50,000,000	0	411,116,419	2.3	383,051,758	2.4	XXX	411,116,419
15.3 NAIC 3	10,211,349	173,743,755	68,525,184	0	0	0	252,480,289	1.4	235,726,022	1.5	XXX	252,480,289
15.4 NAIC 4	1,590,308	110,565,271	27,196,716	0	0	0	139,352,295	0.8	208,272,893	1.3	XXX	139,352,295
15.5 NAIC 5	0	11,974,295	1,787,980	0	0	0	13,762,275	0.1	32,498,492	0.2	XXX	13,762,275
15.6 NAIC 6	0	10,291,719	2,374,461	1,138,405	0	0	13,804,585	0.1	12,011,690	0.1	XXX	13,804,585
15.7 Totals	193,346,813	1,184,769,581	535,595,461	175,285,357	203,593,754	0	2,292,590,966	13.0	1,950,023,306	12.3	XXX	2,292,590,966
15.8 Line 15.7 as a % of Col. 7	8.4	51.7	23.4	7.6	8.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	1.1	6.7	3.0	1.0	1.2	0.0	13.0	XXX	XXX	XXX	XXX	13.0

(a) Includes $ 1,785,747,907 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 20,498,398 current year of bonds with Z designations and $ 39,267,070 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 $ 3,893,905 current year, $ 9,161,543 prior year of bonds with 5GI designations and $ 10,667,188 current year, $ 12,011,690 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	574,364,216	297,915,214	30,472,534	0	0	XXX	902,751,964	5.1	1,182,465,110	7.5	902,751,964	0
1.02 Residential Mortgage-Backed Securities	55,412,833	172,728,227	89,469,379	43,195,359	6,209,424	XXX	367,015,222	2.1	241,305,305	1.5	367,015,222	0
1.03 Commercial Mortgage-Backed Securities	12,470,765	39,417,871	26,997,250	18,772,091	1,914,729	XXX	99,572,706	0.6	26,600,847	0.2	99,572,706	0
1.04 Other Loan-Backed and Structured Securities	10,849,752	29,789,809	30,885,559	12,624,296	1,009,128	XXX	85,158,544	0.5	87,216,065	0.6	85,158,544	0
1.05 Totals	653,097,566	539,851,121	177,824,722	74,591,746	9,133,281	XXX	1,454,498,436	8.3	1,537,587,326	9.7	1,454,498,436	0
2. All Other Governments												
2.01 Issuer Obligations	84,021,032	253,705,549	109,631,023	4,513,925	0	XXX	451,871,529	2.6	429,307,105	2.7	451,871,529	0
2.02 Residential Mortgage-Backed Securities	377,672	1,932,209	1,120,721	0	0	XXX	3,430,602	0.0	5,200,238	0.0	3,430,602	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	84,398,704	255,637,758	110,751,745	4,513,925	0	XXX	455,302,131	2.6	434,507,342	2.7	455,302,131	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	27,153,794	111,765,953	99,426,893	36,260,880	XXX	274,607,519	1.6	296,868,493	1.9	274,607,519	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	27,153,794	111,765,953	99,426,893	36,260,880	XXX	274,607,519	1.6	296,868,493	1.9	274,607,519	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	115,756,229	195,172,144	641,748,112	1,572,184,957	266,821,020	XXX	2,791,682,462	15.8	2,717,112,604	17.1	2,791,682,462	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	115,756,229	195,172,144	641,748,112	1,572,184,957	266,821,020	XXX	2,791,682,462	15.8	2,717,112,604	17.1	2,791,682,462	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	32,182,948	230,045,633	304,057,180	850,184,916	69,853,052	XXX	1,486,323,728	8.4	1,777,177,956	11.2	1,486,323,728	0
5.02 Residential Mortgage-Backed Securities	275,647,541	905,657,895	689,916,986	648,982,544	182,049,173	XXX	2,702,254,139	15.3	1,369,141,690	8.6	2,699,301,176	2,952,964
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	307,830,489	1,135,703,528	993,974,165	1,499,167,460	251,902,224	XXX	4,188,577,867	23.8	3,146,319,646	19.9	4,185,624,904	2,952,964
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	671,431,905	3,405,438,074	3,115,755,354	225,995,441	307,879,239	XXX	7,726,500,013	43.8	7,051,856,731	44.5	5,909,438,639	1,817,061,374
6.02 Residential Mortgage-Backed Securities	60,464,610	162,096,517	87,036,010	79,973,702	23,909,785	XXX	413,480,624	2.3	278,390,554	1.8	19,049,395	394,431,229
6.03 Commercial Mortgage-Backed Securities	13,340,949	85,951,230	151,665,081	0	0	XXX	250,957,260	1.4	310,265,945	2.0	245,470,283	5,486,977
6.04 Other Loan-Backed and Structured Securities	0	69,145,556	2,374,461	1,138,405	0	XXX	72,658,422	0.4	74,181,350	0.5	0	72,658,422
6.05 Totals	745,237,463	3,722,631,377	3,356,830,906	307,107,549	331,789,024	XXX	8,463,596,319	48.0	7,714,694,579	48.7	6,173,958,317	2,289,638,002
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	1,477,756,330	4,409,430,408	4,313,430,156	2,752,306,132	680,814,190	XXX	13,633,737,215	77.3	XXX	XXX	11,816,675,841	1,817,061,374
12.02 Residential Mortgage-Backed Securities	391,902,656	1,242,414,848	867,543,096	772,151,606	212,168,382	XXX	3,486,180,588	19.8	XXX	XXX	3,088,796,395	397,384,193
12.03 Commercial Mortgage-Backed Securities	25,811,713	125,369,101	178,662,331	18,772,091	1,914,729	XXX	350,529,966	2.0	XXX	XXX	345,042,989	5,486,977
12.04 Other Loan-Backed and Structured Securities	10,849,752	98,935,365	33,260,020	13,762,701	1,009,128	XXX	157,816,966	0.9	XXX	XXX	85,158,544	72,658,422
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	1,906,320,450	5,876,149,723	5,392,895,603	3,556,992,530	895,906,430	0	17,628,264,735	100.0	XXX	XXX	15,335,673,770	2,292,590,966
12.10 Line 12.09 as a % of Col. 7	10.8	33.3	30.6	20.2	5.1	0.0	100.0	XXX	XXX	XXX	87.0	13.0
13. Total Bonds Prior Year												
13.01 Issuer Obligations	1,008,039,369	4,812,377,875	4,246,311,382	3,112,736,898	275,322,473	XXX	XXX	XXX	13,454,787,997	84.9	11,834,598,967	1,620,189,030
13.02 Residential Mortgage-Backed Securities	157,024,012	603,762,336	499,923,368	482,326,017	151,002,053	XXX	XXX	XXX	1,894,037,786	12.0	1,651,941,875	242,095,911
13.03 Commercial Mortgage-Backed Securities	41,080,803	89,970,934	203,282,103	2,532,951	0	XXX	XXX	XXX	336,866,791	2.1	323,087,726	13,779,066
13.04 Other Loan-Backed and Structured Securities	9,826,287	85,971,819	46,973,300	17,303,819	1,322,191	XXX	XXX	XXX	161,397,416	1.0	87,438,117	73,959,299
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	1,215,970,471	5,592,082,964	4,996,490,154	3,614,899,685	427,646,716	0	XXX	XXX	15,847,089,990	100.0	13,897,066,685	1,950,023,305
13.10 Line 13.09 as a % of Col. 9	7.7	35.3	31.5	22.8	2.7	0.0	XXX	XXX	100.0	XXX	87.7	12.3
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	1,343,694,928	3,453,768,351	3,861,968,424	2,656,339,584	500,904,555	XXX	11,816,675,841	67.0	11,834,598,967	74.7	11,816,675,841	XXX
14.02 Residential Mortgage-Backed Securities	333,372,181	1,087,184,921	785,783,828	693,971,201	188,484,264	XXX	3,088,796,395	17.5	1,651,941,875	10.4	3,088,796,395	XXX
14.03 Commercial Mortgage-Backed Securities	25,056,777	120,637,061	178,662,331	18,772,091	1,914,729	XXX	345,042,989	2.0	323,087,726	2.0	345,042,989	XXX
14.04 Other Loan-Backed and Structured Securities	10,849,752	29,789,809	30,885,559	12,624,296	1,009,128	XXX	85,158,544	0.5	87,438,117	0.6	85,158,544	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	1,712,973,637	4,691,380,142	4,857,300,142	3,381,707,172	692,312,676	0	15,335,673,770	87.0	13,897,066,685	87.7	15,335,673,770	XXX
14.10 Line 14.09 as a % of Col. 7	11.2	30.6	31.7	22.1	4.5	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	9.7	26.6	27.6	19.2	3.9	0.0	87.0	XXX	XXX	XXX	87.0	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	134,061,402	955,662,057	451,461,731	95,966,548	179,909,636	XXX	1,817,061,374	10.3	1,620,189,030	10.2	XXX	1,817,061,374
15.02 Residential Mortgage-Backed Securities	58,530,475	155,229,928	81,759,268	78,180,404	23,684,118	XXX	397,384,193	2.3	242,095,911	1.5	XXX	397,384,193
15.03 Commercial Mortgage-Backed Securities	754,936	4,732,041	0	0	0	XXX	5,486,977	0.0	13,779,066	0.1	XXX	5,486,977
15.04 Other Loan-Backed and Structured Securities	0	69,145,556	2,374,461	1,138,405	0	XXX	72,658,422	0.4	73,959,299	0.5	XXX	72,658,422
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	193,346,813	1,184,769,581	535,595,461	175,285,357	203,593,754	0	2,292,590,966	13.0	1,950,023,305	12.3	XXX	2,292,590,966
15.10 Line 15.09 as a % of Col. 7	8.4	51.7	23.4	7.6	8.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	1.1	6.7	3.0	1.0	1.2	0.0	13.0	XXX	XXX	XXX	XXX	13.0

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	2,978,913	2,978,913	0	0	0
2. Cost of short-term investments acquired	17,000,000	17,000,000	0	0	0
3. Accrual of discount	21,082	21,082	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	3,990	3,990	0	0	0
6. Deduct consideration received on disposals	20,003,984	20,003,984	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	698,062,770	0	698,062,770	0
2. Cost of cash equivalents acquired	5,310,784,916	0	5,310,784,916	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	5,778,109,403	0	5,778,109,403	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)	230,738,283	0	230,738,283	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	230,738,283	0	230,738,283	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
385 Washington Street		St. Paul	MN	12/30/1983	12/31/2024	98,298,178	0	23,938,181	0	1,509,921	0	0	(1,509,921)	0	7,894,039	6,010,310
0299999. Property occupied by the reporting entity - Administrative						98,298,178	0	23,938,181	0	1,509,921	0	0	(1,509,921)	0	7,894,039	6,010,310
0399999. Total Property occupied by the reporting entity						98,298,178	0	23,938,181	0	1,509,921	0	0	(1,509,921)	0	7,894,039	6,010,310
Other Real estate properties Commercial Industrial Properties 21 warehouses and land located at Various Addresses		Denver	CO	05/26/1993	12/31/2021	103,968,852	0	48,555,292	238,300,000	3,144,932	0	0	(3,144,932)	0	22,921,767	9,843,172
35 warehouses and land located at variolus address		Saint Paul	MN	12/31/1990	12/31/2021	98,075,165	0	30,156,524	132,000,000	2,356,278	0	0	(2,356,278)	0	20,130,478	8,468,167
344 Duffy Avenue		Hicksville	NY	12/29/2020	12/31/2021	75,210,070	0	72,099,839	69,400,000	781,217	0	0	(781,217)	0	3,771,621	462,813
4 warehouses and land located at Oceangate Business Park		Hawthorne	CA	12/31/1990	12/31/2021	18,850,152	0	5,131,496	86,900,000	108,821	0	0	(108,821)	0	4,935,377	1,709,794
2 warehouses and land located at Alameda Distribution Center		Lynwood	CA	12/31/1990	12/31/2021	12,990,756	0	6,171,317	41,200,000	263,320	0	0	(263,320)	0	6,841,731	1,840,161
14 warehouses/office showrooms and land located at Plymouth Business Center		Plymouth	MN	04/01/1992	12/31/2021	75,436,014	0	16,852,517	72,800,000	2,328,404	0	0	(2,328,404)	0	9,214,473	5,732,258
9 warehouses and land located at 1885 Beaver Ruin Road		Norcross	GA	03/18/1994	12/31/2021	49,740,698	0	23,960,970	87,650,000	1,452,774	0	0	(1,452,774)	0	6,515,052	1,882,893
8 warehouses and land located at Various Addresses		Memphis	TN	12/10/1996	12/31/2021	49,555,401	0	20,921,333	43,900,000	1,271,786	0	0	(1,271,786)	0	5,031,861	1,714,636
13 warehouses and land located at 6155 Jimmy Carter Boulevard		Atlanta	GA	12/20/1996	12/31/2021	65,113,380	0	34,233,272	127,000,000	1,490,556	0	0	(1,490,556)	0	8,315,510	3,964,712
12 warehouses and land located at Various Addresses		Houston	TX	02/20/1997	12/31/2021	91,308,403	0	57,523,698	130,000,000	2,087,168	0	0	(2,087,168)	0	11,978,940	5,521,560
12 warehouses and land located at various addresses		Hayward	CA	06/15/1998	12/31/2021	54,459,274	0	27,991,303	192,300,000	1,364,909	0	0	(1,364,909)	0	12,454,065	3,277,725
5 warehouses and land located at Various Addresses		Tampa/St. Petersburg	FL	03/22/2004	12/31/2021	35,985,573	0	19,303,203	56,600,000	1,036,478	0	0	(1,036,478)	0	5,036,601	1,988,065
2 warehouses and land located at Various Addresses		Minneapolis	MN	02/20/2019	12/31/2021	63,816,475	0	58,433,907	79,300,000	1,136,792	0	0	(1,136,792)	0	2,301,165	953,776
Commercial Office Properties 706 & 730 2nd Avenue South, 733 Marquette Avenue and 109 South 7th Street		Minneapolis	MN	12/31/1991	12/31/2021	194,478,998	0	83,334,243	33,100,000	7,263,033	0	0	(7,263,033)	0	14,998,922	11,436,003
3300 Fernbrook Lane		Plymouth	MN	04/01/1992	12/31/2021	17,418,364	0	7,643,442	15,900,000	641,069	0	0	(641,069)	0	2,371,191	1,353,421
101 Lincoln Center Drive		Foster City	CA	04/07/2015	12/31/2021	60,214,447	0	51,279,078	18,900,000	984,688	0	0	(984,688)	0	6,740,110	1,517,570
1901 West 14th Street		Tempe	AZ	12/28/1995	12/31/2021	18,913,424	0	6,184,648	23,000,000	373,576	875,225	0	(1,248,801)	0	1,083,581	907,537
5401 West Kennedy		Tampa	FL	03/31/1998	12/31/2002	35,416,507	0	13,280,310	36,500,000	1,064,727	0	0	(1,064,727)	0	6,886,631	2,785,638
2525 West 190th Street		Torrance	CA	12/31/1990	12/31/2021	5,627,511	0	5,627,473	77,900,000	38	0	0	(38)	0	1,940,006	460,211
Two Centerpoint Drive		Lake Oswego	OR	10/01/1998	12/31/2021	23,069,614	0	11,550,648	29,200,000	1,038,467	0	0	(1,038,467)	0	4,085,745	1,635,872
19801 SW 72nd Street		Tualatin	OR	10/01/1998	12/31/2021	16,395,233	0	8,132,080	10,500,000	625,349	0	0	(625,349)	0	1,619,596	548,326
3001 Butterfield Road		Oakbrook	IL	05/12/1999	12/31/2021	56,033,404	0	21,797,288	14,100,000	1,766,709	0	0	(1,766,709)	0	6,101,654	4,350,731
2401 W. Peoria Ave		Phoenix	AZ	11/29/2006	12/31/2021	23,934,714	0	14,177,499	8,910,000	1,174,015	0	0	(1,174,015)	0	1,345,995	621,783
9780 S. Meridian Blvd		Denver	CO	12/21/2006	12/31/2021	36,795,660	0	23,547,887	7,700,000	1,217,412	0	0	(1,217,412)	0	2,414,874	2,213,065
9060 East Via Linda		Scottsdale	AZ	02/01/2007	12/31/2021	28,080,756	0	18,525,776	17,300,000	601,424	0	0	(601,424)	0	1,512,107	1,398,859
4440 El Camino Real		Los Altos	CA	06/27/2012	12/31/2021	51,982,742	0	38,238,604	73,000,000	1,331,556	0	0	(1,331,556)	0	8,388,763	1,784,834
10303 & 10333 E. Dry Creek Rd		Englewood	CO	10/10/2013	12/31/2021	36,090,219	0	25,036,903	11,900,000	1,723,881	0	0	(1,723,881)	0	4,304,914	2,862,746
7045 College Blvd		Overland Park	KS	08/05/2015	12/31/2021	45,025,018	0	35,301,680	29,600,000	1,261,422	0	0	(1,261,422)	0	6,527,035	3,123,064
Commercial retail properties, buildings and land located at 1550 Rosecrans Avenue		Manhattan Beach	CA	12/29/1993	12/31/2021	24,500,806	0	14,097,134	71,800,000	362,986	0	0	(362,986)	0	5,797,564	1,760,458
0499999. Properties held for the production of income						1,468,487,629	0	799,089,363	1,836,660,000	40,253,787	875,225	0	(41,129,012)	0	195,567,329	86,119,850
0699999 - Totals						1,566,785,807	0	823,027,544	1,836,660,000	41,763,708	875,225	0	(42,638,933)	0	203,461,368	92,130,160

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Office Building located at: 385 Washington Street	Saint Paul	MN	12/30/1983	Various	0	0	0	808,407
Other Real estate properties								
Commercial Industrial Properties								
21 warehouses and land located at								
Various Addresses	Denver	CO	05/26/1993	Various	0	0	0	3,882,819
35 warehouses and land located at various addresses	Saint Paul	MN	12/31/1990	Various	0	0	0	(11,447,380)
344 Duffy Avenue	Hicksville	NY	12/29/2020	Various	0	0	0	(314,404)
4 warehouses and land located at								
Oceangate Business Park	Hawthorne	CA	12/31/1990	Various	0	0	0	3,435,822
2 warehouses and land located at Alameda Distribution Center	Lynwood	CA	12/31/1990	Various	0	0	0	332,565
14 warehouses/office showrooms and land located at								
Plymouth Business Center	Plymouth	MN	04/01/1992	Various	0	0	0	1,169,059
9 warehouses and land located at								
1885 Beaver Ruin Road	Norcross	GA	03/18/1994	Various	0	0	0	1,331,249
8 warehouses and land located at								
Various Addresses	Memphis	TN	12/10/1996	Various	0	0	0	1,822,333
13 warehouses and land located at								
6155 Jimmy Carter Boulevard	Atlanta	GA	12/20/1996	Various	0	0	0	7,714,432
13 warehouses and land located at								
Various Addresses	Houston	TX	02/20/1997	Various	0	0	0	747,958
12 warehouses and land located at								
various addresses	Hayward	CA	06/15/1998	Various	0	0	0	2,334,310
5 warehouses and land located at								
Various Addresses	Tampa/St Petersburg	FL	03/22/2004	Various	0	0	0	966,337
2 Warehouses and land located at Various Addresses	Minneapolis	MN	02/20/2019	Various	0	0	0	15,684,283
Commercial Office Properties								
706 & 730 2nd Avenue South, 733 Marquette Avenue and 109 South 7th Street	Minneapolis	MN	12/31/1991	Various	0	0	0	2,347,065
3300 Fernbrook Lane	Plymouth	MN	04/01/1992	Various	0	0	0	718,189
920, 930, & 950 De Guigne Dr	Sunnyvale	CA	05/30/2013	Various	0	0	0	28,478
101 Lincoln Center Drive	Foster City	CA	04/07/2015	Various	0	0	0	377,548
1901 West 14th Street	Tempe	AZ	12/28/1995	Various	0	0	0	96,751
5401 West Kennedy	Tampa	FL	03/31/1998	Various	0	0	0	104,860
2525 West 190th Street	Torrance	CA	12/31/1990	Various	0	0	0	21,140
Two Centerpoint Drive	Tualatin	OR	10/01/1998	Various	0	0	0	196,551
19801 SW 72nd Street	Lake Oswego	OR	10/01/1998	Various	0	0	0	970,027
3001 Butterfield Road	Oakbrook	IL	05/12/1999	Various	0	0	0	712,476
2401 W. Peoria Ave	Phoenix	AZ	11/29/2006	Various	0	0	0	947,824
9780 S. Meridian Blvd	Denver	CO	12/21/2006	Various	0	0	0	575,557
4440 El Camino Real	Los Altos	CA	06/27/2012	Various	0	0	0	128,563
10303 & 10333 E. Dry Creek Rd	Englewood	CO	10/10/2013	Various	0	0	0	1,497,715
7045 College Blvd	Overland Park	KS	08/05/2015	Various	0	0	0	279,683
9060 East Via Linda	Scottsdale	AZ	02/01/2007	Various	0	0	0	1,442,429
0199999. Acquired by Purchase					0	0	0	38,912,646
0399999 - Totals					0	0	0	38,912,646

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
706 & 730 2nd Ave. So, 733 Marquette Ave & 109 So. 7th St. (Baker)	Minneapolis	MN	08/27/2024	Written Off Fully Depreciated	52,162	0	0	0	0	0	0	0	0	0	0	0	0	0	0
706 & 730 2nd Ave. So, 733 Marquette Ave & 109 So. 7th St. (Baker)	Minneapolis	MN	09/11/2024	Written Off Fully Depreciated	40,499	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Tempe 1901 W. 14th Street	Tempe	AZ	09/30/2024	Written Off Fully Depreciated	2,536,441	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3301 Butterfield Road	Oakbrook	IL	02/13/2024	Written Off Fully Depreciated	22,897	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Two Centerpointe	Lake Oswego	OR	08/27/2024	Written Off Fully Depreciated	160,011	0	0	0	0	0	0	0	0	0	0	0	0	0	0
9060 East Via Linda	Scottsdale	AZ	01/17/2024	Written Off Fully Depreciated	137,136	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5401 West Kennedy (Tampa Office)	Tampa	FL	11/22/2024	Written Off Fully Depreciated	66,037	0	0	0	0	0	0	0	0	0	0	0	0	0	0
6155 Jimmy Cater Blvd (No.Belt)	Atlanta	GA	03/20/2024	Written Off Fully Depreciated	6,271	0	0	0	0	0	0	0	0	0	0	0	0	0	0
920, 930, & 950 De Guigne Drive	Sunnyvale	CA	09/17/2024	TC Acquisition III, LLC	61,103,558	0	48,313,729	1,020,870	0	0	(1,020,870)	0	47,321,337	64,306,664	0	16,985,326	16,985,326	2,501,032	1,805,657
					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0199999. Property Disposed					64,125,012	0	48,313,729	1,020,870	0	0	(1,020,870)	0	47,321,337	64,306,664	0	16,985,326	16,985,326	2,501,032	1,805,657
0399999 - Totals					64,125,012	0	48,313,729	1,020,870	0	0	(1,020,870)	0	47,321,337	64,306,664	0	16,985,326	16,985,326	2,501,032	1,805,657

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																			
	Hancock Capital Partners IV, L.P.		Boston	MA	Hancock Mezzanine Investments LLC		04/04/2008	2.	419,150	328,984	328,984	(104,314)	0	0	0	0	0	919,303	8.020
	Hancock Capital Partners V, L.P.		Boston	MA	Hancock Mezzanine Investments LLC		11/29/2012	2.	524,812	522,179	522,179	(214,841)	0	0	0	0	120,528	799,176	2.140
	Ironwood Capital Partners V LP		Avon	CT	Ironwood Capital Advisors		03/30/2022	2.	4,015,638	4,015,638	4,015,638	(94,435)	0	0	0	0	151,421	5,856,152	2.620
	Ironwood Mezzanine Fund II LP		Avon	CT	Ironwood Capital Advisors		12/28/2006	2.	483,871	720,041	720,041	181,248	0	0	0	0	0	1,579,567	10.490
	Willow Tree Fund I, LP		New York	NY	Willow Tree Credit Partners LP		03/20/2019	2.	12,982,271	13,183,921	13,183,921	53,860	0	0	0	0	1,164,804	5,642,935	12.310
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									18,425,741	18,770,763	18,770,763	(178,482)	0	0	0	0	1,436,753	14,797,133	XXX
Joint Venture Interests - Common Stock - Unaffiliated																			
	Amplify FG HoldCo, L.P.		New York	NY	Further Global Capital Management		09/25/2024	3.	15,033,830	15,033,830	15,033,830	0	0	0	0	0	0	0	0.068
	Apollo Investment Fund X, L.P.		New York	NY	Apollo Capital Management		09/29/2022	3.	8,022,762	8,137,691	8,137,691	213,260	0	0	0	0	572,130	16,715,788	0.280
	Aquiline Financial Services Fund IV L.P.		New York	NY	Aquiline Capital Partners		05/30/2019	3.	15,244,030	16,866,948	16,866,948	(2,046,417)	0	0	0	0	3,399,672	1,041,344	0.690
	Aquiline Financial Services Fund V L.P.		New York	NY	Aquiline Capital Partners		11/03/2022	3.	10,795,770	11,720,124	11,720,124	1,285,146	0	0	0	0	34,512	9,238,742	0.840
	Aquiline Lotus Co-Invest L.P.		New York	DE	Aquiline Capital Partners		10/18/2024	3.	8,114,228	8,114,228	8,114,228	0	0	0	0	0	0	0	7.304
	Aquiline Technology Growth Fund II L.P.		New York	NY	Aquiline Capital Partners		10/30/2020	1.	1,702,102	1,599,260	1,599,260	(185,857)	0	0	0	0	131,334	3,186,303	1.330
	Atlas Merchant Capital Fund II LP		New York	NY	Atlas Merchant Capital		10/17/2019	3.	22,032,535	25,313,168	25,313,168	2,124,279	0	0	0	0	836,635	4,757,436	9.380
	Bacchus Capital, L.P.		New York	NY	Bacchus Capital		01/18/2008	3.	4,773,881	8,594,635	8,594,635	1,095,789	0	0	0	0	0	0	13.640
	BBH Capital Partners VI, L.P.		New York	NY	BBH Capital Partners		04/20/2021	3.	13,405,063	17,979,926	17,979,926	2,071,614	0	0	0	0	0	1,594,937	1.160
	BCM Fund II, LP		Miami	FL	Boyne Capital Management, LLC		07/17/2020	3.	8,650,833	12,856,748	12,856,748	3,987,224	0	0	0	0	0	6,349,167	5.610
	BharCap Partners II, LP		Greenwich	CT	BharCap Partners		07/25/2024	3.	9,086,924	9,086,924	9,086,924	0	0	0	0	0	682,594	6,595,669	8.580
	Black Enterprise/Greenwich Street Corporate Growth Partners, L.P.		New York	NY	Black Enterprise/Greenwich Street Corporate Growth		12/09/1998	3.	7,275	(82,748)	(82,748)	(20,576)	0	0	0	0	0	0	2.320
	Blackstone Capital Partners VIII L.P.		New York	NY	Blackstone Group		03/29/2019	3.	16,811,312	18,244,736	18,244,736	(59,158)	0	0	0	0	1,666,676	6,208,494	0.080
	BRS & Co. IV, L.P.		New York	NY	Bruckman, Rosser, Sherrill & Co.		12/22/2017	3.	6,359,261	7,156,777	7,156,777	236,993	0	0	0	0	490,615	4,433,541	10.070
	Carlyle Europe Partners II, L.P.		London	GBR	The Carlyle Group		12/13/2004	3.	358,408	61,034	61,034	(78,444)	0	0	0	0	(6,151)	100,359	186,546	0.460
	Carlyle Europe Partners III, L.P.		London	GBR	The Carlyle Group		02/01/2007	3.	2,915,480	151,866	151,866	(124,794)	0	0	0	0	(9,317)	20,191	88,227	0.230
	Carlyle Europe Partners V, S.C.Sp.		London	GBR	The Carlyle Group		12/21/2018	3.	15,565,752	13,039,868	13,039,868	(1,305,991)	0	0	0	0	(863,090)	0	2,883,266	0.230
	Carlyle Partners V, L.P.		Washington	DC	The Carlyle Group		05/30/2007	3.	988,918	934,300	934,300	8,437	0	0	0	0	0	709,391	0.110
	Carlyle Partners VI, L.P.		Washington	DC	The Carlyle Group		12/21/2012	3.	10,010,694	4,148,379	4,148,379	(1,425,885)	0	0	0	0	0	1,061,531	0.140
	Carlyle U.S. Equity Opportunity Fund, L.P.		Washington	DC	The Carlyle Group		11/06/2012	3.	3,709	23,302	23,302	19,593	0	0	0	0	0	793,857	0.480
	Century Capital Partners IV, L.P.		Boston	MA	Century Capital Partners		04/30/2007	3.	2,360	0	0	10,737	0	23,914	0	0	0	1,410,572	8.450
	Consonance Private Equity II, L.P.		New York	NY	Consonance Capital Partners		01/15/2020	3.	10,540,541	15,584,518	15,584,518	4,066,414	0	0	0	0	184,106	9,643,565	2.780
	Cornell Capital Partners II LP		New York	NY	Cornell Capital Partners		11/05/2021	3.	9,900,000	7,393,774	7,393,774	(1,966,514)	0	0	0	0	0	5,100,000	1.780
	Elements Health Investors I, LP		New York	DE	Elements Health Investors		11/10/2023	3.	2,353,955	1,886,495	1,886,495	(467,460)	0	0	0	0	0	7,646,045	9.250
	Eton Park Fund, L.P.		New York	NY	Eton Park Capital Management, L.P.		11/01/2004	13.	3,325	1,772	1,772	402	0	0	0	0	0	0	0.100
	Eureka II, L.P.		Philadelphia	PA	Eureka Growth Capital		02/28/2007	3.	3,836,176	2,609,941	2,609,941	(82,096)	0	0	0	0	0	410,808	8.460
	Eureka IV, L.P.		Philadelphia	PA	Eureka Growth Capital		07/19/2019	3.	7,535,253	7,386,102	7,386,102	(730,398)	0	0	0	0	0	2,291,433	5.000
	Excellere Capital Fund IV, L.P.		Denver	CO	Excellere Partners		05/20/2021	3.	9,208,308	12,542,900	12,542,900	2,340,590	0	0	0	0	620,308	11,412,000	2.130
	Exponent Private Equity Partners V, ILP		London	GBR	Exponent Private Equity (Ireland) Limited		12/23/2024	3.	0	0	0	0	0	0	0	0	0	12,510,000	0.015
	Finback Investment Partners 2024 Fund, LP		Coral Gables	DE	Finback Investment Partners, LLC		02/08/2024		132,682	156,725	156,725	24,043	0	0	0	0	0	9,867,318	4.423
	FPE Fund III LP		London	GBR	FPE Capital LLP		08/06/2021	3.	12,613,644	11,240,145	11,240,145	(357,694)	0	0	0	(189,948)	0	6,304,300	8.070
	Further Global Capital Partners II, L.P.		New York	NY	Further Global Capital Management		05/27/2021	3.	9,889,366	13,824,785	13,824,785	2,812,935	0	0	0	0	1,459,298	11,569,932	4.270
	GHK Fund I LP		Greenwich	CT	GHK Capital Partners		11/09/2021	3.	7,864,268	9,007,189	9,007,189	513,193	0	0	0	0	0	2,622,899	2.970
	GHK Fund II LP		Greenwich	DE	GHK Capital Partners		04/05/2024		1,498,496	1,135,245	1,135,245	(363,251)	0	0	0	0	0	8,501,504	1.470
	Green Equity Investors IX, L.P.		Los Angeles	CA	Leonard Green & Partners		03/01/2022	3.	9,478,480	10,242,373	10,242,373	622,213	0	0	0	0	351,440	15,872,960	0.420
	Green Equity Investors VIII, L.P.		Los Angeles	CA	Leonard Green & Partners		10/18/2019	3.	18,901,987	24,274,990	24,274,990	2,186,388	0	0	0	0	1,543,655	2,907,307	0.340
	Gridiron Capital Fund IV, L.P.		New Canaan	CT	Gridiron Capital		03/31/2020	3.	16,201,808	21,705,124	21,705,124	(6,358,037)	0	0	0	0	6,503,567	549,392	1.600
	Gridiron Capital Fund V, L.P.		New Canaan	CT	Gridiron Capital		09/30/2022	3.	14,878,544	15,790,159	15,790,159	456,969	0	0	0	0	0	10,193,216	1.790

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
	HCI Equity Partners III, L.P.		Washington	DC	HCI Equity Partners		02/22/2008	3	1,021,545	1,021,545	1,021,545	41,862	0	0	0	0	47,852	0	31.680
	HealthEdge Investment Fund IV (Parallel Fund), L.P.		Tampa	FL	HealthEdge Investment Partners		04/22/2022	3	8,550,000	9,245,500	9,245,500	1,071,420	0	0	0	0	0	6,450,000	9.220
	Heartwood Partners IV, LP		Norwalk	CT	Heartwood Partners		02/10/2022	3	4,179,539	3,826,786	3,826,786	(56,608)	0	0	0	0	0	5,533,310	1.900
	Hellman & Friedman Capital Partners VII, L.P.		San Francisco	CA	Hellman & Friedman LLC		07/21/2009	3	864,869	892,304	892,304	(374,443)	0	0	0	0	401,878	432,177	0.150
	Inverness Graham Investments IV, L.P.		Newtown Square	PA	Inverness Graham		03/01/2019	3	8,825,134	10,779,614	10,779,614	559,734	0	0	0	0	0	2,064,298	2.280
	Jade Equity Investors II, L.P.		Los Angeles	CA	Leonard Green & Partners		03/01/2022	3	3,754,727	3,731,030	3,731,030	12,337	0	0	0	0	0	11,245,273	0.860
	Jade Equity Investors, L.P.		Los Angeles	CA	Leonard Green & Partners		10/18/2019	3	10,032,596	13,117,646	13,117,646	1,499,242	0	0	0	0	156,247	1,487,105	0.680
	JFL Equity Investors III, L.P.		New York	NY	J.F. Lehman & Company		09/30/2010	3	16,235,790	16,836,336	16,836,336	337,695	0	0	0	0	0	131,313	3.670
	JFL Equity Investors V, L.P.		New York	NY	J.F. Lehman & Company		12/24/2019	3	14,602,919	21,938,424	21,938,424	1,897,683	0	0	0	0	348,906	916,018	1.100
	Kelso Investment Associates XI, L.P.		New York	NY	Kelso & Company		02/08/2023	3	6,000,612	6,976,673	6,976,673	245,117	0	0	0	0	23,457	9,197,078	0.510
	Kester Capital III LP		London	GBR	Kester Capital LLP		03/01/2023	3	4,511,928	3,628,506	3,628,506	(413,153)	0	0	0	(184,496)	0	8,207,843	4.800
	Mason Wells Buyout Fund V, LP		Milwaukee	WI	Mason Wells, Inc.		05/31/2020	3	5,984,755	4,045,359	4,045,359	(1,257,314)	0	0	0	0	0	9,015,245	2.050
	NB Strategic Capital LP		New York	NY	Neuberger Berman Investment Management		12/06/2019	3	9,794,482	9,945,119	9,945,119	(969,688)	0	0	0	0	1,766,072	2,353,599	0.970
	NexPhase Capital Fund IV, LP		New York	NY	NexPhase Capital		09/23/2019	3	18,643,391	27,474,969	27,474,969	2,299,849	0	0	0	0	0	1,583,954	5.830
	NexPhase Capital Fund V, LP		New York	NY	NexPhase Capital		09/15/2023	3	1,835,178	1,260,922	1,260,922	(234,212)	0	0	0	0	0	13,164,822	3.010
	NorthEdge Capital Fund III, LP		Manchester	GBR	NorthEdge Capital LLP		12/09/2019	3	7,912,220	9,769,215	9,769,215	656,079	0	0	0	0	(201,453)	121,689	4,687,953	4.180
	One Rock Capital Partners, LP		New York	NY	One Rock Capital Partners		02/07/2014	3	4,854,477	8,502,614	8,502,614	(926,006)	0	0	0	0	57,458	3,848,031	2.790
	Onex Partners III LP		Toronto	CAN	Onex Partners		09/30/2009	3	1,475,302	1,475,302	1,475,302	(133,104)	0	0	0	0	351,462	838,503	0.300
	Pitango HealthTech Fund I, L.P.		Herzliya	ISR	Pitango Venture Capital		09/19/2019	1	8,750,000	6,747,498	6,747,498	(1,584,155)	0	0	0	0	0	1,250,000	7.100
	Pitango HealthTech Fund II, L.P.		Herzliya	ISR	Pitango Venture Capital		02/15/2023	1	2,700,000	2,924,535	2,924,535	244,421	0	0	0	0	0	12,300,000	14.160
	Pitango Venture Capital Fund VIII, L.P.		Herzliya	ISR	Pitango Venture Capital		01/23/2020	1	10,995,000	16,885,467	16,885,467	367,469	0	0	0	0	0	4,005,000	6.990
	Plug and Play Financial Services Fund I, L.P.		Sunnyvale	CA	Plug and Play		06/15/2023	1	1,500,000	1,337,422	1,337,422	(135,283)	0	0	0	0	0	3,500,000	10.530
	Rally Ventures Fund I, L.P.		Menlo Park	CA	Rally Ventures		03/15/2013	1	5,379,491	4,973,701	4,973,701	(405,790)	0	0	0	0	717,662	0	14.350
	Rally Ventures Fund IV, L.P.		Menlo Park	CA	Rally Ventures		11/20/2020	1	8,550,000	8,482,469	8,482,469	(336,052)	0	0	0	0	158,412	6,450,000	6.650
	Rally Ventures Fund V, L.P.		Menlo Park	CA	Rally Ventures		10/05/2023	1	800,000	645,777	645,777	(154,223)	0	0	0	0	0	9,200,000	4.940
	Renovo Capital Fund IV, LP		Dallas	TX	Renovo Capital		02/05/2024	3	285,775	95,406	95,406	(190,369)	0	0	0	0	0	14,714,225	4.400
	Sentinel Capital Partners VII, L.P.		New York	NY	Sentinel Capital Partners		07/14/2022	3	12,139,401	11,585,660	11,585,660	(395,609)	0	0	0	0	0	22,849,498	1.050
	Sentinel Continuation Fund I, L.P.		New York	NY	Sentinel Capital Partners		07/28/2021	3	4,506,079	4,090,455	4,090,455	(217,761)	0	0	0	0	0	18,993,203	3.390
	Sentinel Junior Capital II, L.P.		New York	NY	Sentinel Capital Partners		07/14/2022	3	2,656,394	2,598,176	2,598,176	(235,750)	0	0	0	0	176,393	7,017,174	1.190
	Shamrock Capital Clover Fund, L.P.		Los Angeles	CA	Shamrock Capital		05/31/2024	3	69,376	69,376	69,376	0	0	0	0	0	0	4,930,624	2.199
	Shamrock Capital Growth Fund V, L.P.		Los Angeles	CA	Shamrock Capital		05/06/2021	3	8,959,962	9,803,385	9,803,385	1,217,178	0	0	0	0	58,329	1,098,367	1.000
	Shamrock Capital Growth Fund VI, L.P.		Los Angeles	CA	Shamrock Capital		05/31/2024	3	0	0	0	0	0	0	0	0	0	10,000,000	1.118
	Solamere Series IV Flagship Fund, LP		New York	NY	Solamere Capital		12/30/2022	3	6,113,267	5,874,429	5,874,429	(87,178)	0	0	0	0	0	13,886,733	2.390
	Solamere Series IV Leaders Fund, LP		New York	NY	Solamere Capital		10/25/2024	3	0	0	0	0	0	0	0	0	0	20,000,000	2.667
	Sonoma Brands III, L.P.		Sonoma	CA	Sonoma Brands		05/29/2019	3	6,303,714	6,121,655	6,121,655	(278,077)	0	0	0	0	132,598	265,040	4.410
	Spire Capital Partners IV, L.P.		New York	NY	Spire Capital Management		11/15/2019	3	12,771,097	12,771,097	12,771,097	(1,213,157)	0	0	0	0	5,301,285	3,014,727	5.230
	Spire GS Co-Investment, LLC		West Conshohocken	DE	Spire Capital Management		04/18/2024	3	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	31.120
	Split Rock Partners II, LP		Minneapolis	MN	Split Rock Partners Management, LLC		05/01/2008	1	7,754,079	8,488,282	8,488,282	(2,055,171)	0	0	0	0	2,124,204	347,916	7.770
	Split Rock Partners, LP		Minneapolis	MN	Split Rock Partners Management, LLC		04/28/2005	1	5,076,900	3,235,815	3,235,815	639,973	0	0	0	0	0	2,204,000	19.000
	Stone-Goff Partners IV, LP		New York	NY	Stone-Goff Management, LLC		06/15/2023	3	1,891,955	2,215,061	2,215,061	303,454	0	0	0	0	63,451	3,091,777	3.100
	Synova Capital Fund IV LP		London	GBR	Synova Capital		06/27/2019	3	12,630,472	19,086,594	19,086,594	2,790,496	0	0	0	0	(377,175)	16,636	359,614	2.680
	Synova Fund V LP		London	GBR	Synova Capital		07/22/2022	3	6,138,476	5,188,293	5,188,293	(502,347)	0	0	0	(78,376)	0	12,659,741	1.720
	Tamarix Equity Partners, L.P		New York	NY	Tamarix Equity Partners		03/31/2022	3	6,330,923	10,845,192	10,845,192	2,773,865	0	0	0	0	8,697,755	3,669,077	14.900
	Thompson Street Capital Partners VI, L.P.		St. Louis	MO	Thompson Street Capital Partners		06/11/2021	3	15,094,655	14,271,016	14,271,016	(341,962)	0	0	0	0	0	4,905,345	2.170
	Trident IV, L.P.		Greenwich	CT	Stone Point Capital LLC		04/12/2007	3	0	0	0	60,329	0	0	0	0	149,945	1,892,970	1.080

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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								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
	Trident IX, L.P.		Greenwich	CT	Stone Point Capital LLC		11/19/2021	3	13,755,681	15,519,465	15,519,465	1,291,999	0	0	0	0	1,653,311	7,897,630	0.370
	Trident VIII, L.P.		Greenwich	CT	Stone Point Capital LLC		02/22/2019	3	29,675,882	38,925,439	38,925,439	1,402,094	0	0	0	0	3,242,798	3,278,036	0.660
	Trident X US Fund, L.P.		Greenwich	CT	Stone Point Capital LLC		12/18/2024	3	0	0	0	0	0	0	0	0	0	20,000,000	0.520
	Trilantic Capital Partners IV L.P.		New York	NY	Trilantic Capital Partners		05/09/2007	3	1,622,282	688,064	688,064	213,023	0	0	0	0	0	2,442,297	1.020
	TruArc Fund IV, LP		New York	NY	TruArc Partners, LP		04/28/2021	3	16,225,971	19,645,548	19,645,548	1,550,708	0	0	0	0	633,033	5,232,908	3.600
	Viewpoint Ventures Fund I, LP		New York	NY	Viewpoint Ventures		07/28/2023	1	3,833,228	3,939,306	3,939,306	12,614	0	0	0	0	0	1,166,773	3.380
	Viola FinTech II, L.P.		Ohter	ISR	Viola Group		12/29/2022	1	2,074,989	1,644,979	1,644,979	(231,422)	0	0	0	0	0	7,925,011	12.270
	VMG Catalyst II, L.P.		San Francisco	CA	VMG Equity Partners		02/02/2022	3	2,505,706	2,096,198	2,096,198	(80,481)	0	0	0	0	0	7,494,294	2.530
	VMG Catalyst, L.P.		San Francisco	CA	VMG Equity Partners		07/11/2019	3	4,988,140	6,451,335	6,451,335	(642,690)	0	0	0	0	0	160,995	1.880
	VMG Partners V, L.P.		San Francisco	CA	VMG Equity Partners		02/17/2021	3	13,496,272	15,935,667	15,935,667	(1,263,344)	0	0	0	0	2,131,459	6,593,676	2.590
	WindRose Health Investors VI, L.P.		New York	NY	WindRose Health Investors		12/06/2021	3	17,211,906	19,951,997	19,951,997	1,052,942	0	0	0	0	976,878	12,887,649	3.580
1999999. Joint Venture Interests - Common Stock - Unaffiliated									691,588,495	776,365,855	776,365,855	16,329,880	0	23,914	0	(1,910,005)	48,106,264	523,498,311	XXX
	Fog City Fund LLC		Eden Prairie	MN	Fog City Fund LLC		10/25/2000		148,907	292,602	292,602	140,597	0	0	0	0	0	817,527	99.000
	Symmetry Growth Capital II LLC		St. Paul	MN	Symmetry Growth Capital II LLC		02/03/2004		329,741	1,084,691	1,084,691	0	0	0	0	0	0	0	100.000
	Upper Lake Growth Capital LLC		Eden Prairie	MN	Upper Lakes Growth Capital LLC		01/19/1999		752,195	667,346	667,346	(12,140)	0	0	0	0	0	18,009	99.000
	Windamere III LLC		Eden Prairie	MN	Windamere III LLC		05/23/2001		801,634	861,167	861,167	143,094	0	0	0	0	0	0	99.000
2099999. Joint Venture Interests - Common Stock - Affiliated									2,032,477	2,905,806	2,905,806	271,552	0	0	0	0	0	835,536	XXX
Joint Venture Interests - Real Estate - Unaffiliated																			
	747 Third LLC		New York	NY	747 Third LLC		02/08/1995		11,707,197	29,310,389	29,310,389	240,615	0	0	0	0	402,500	0	50.000
	777 Third LLC		New York	NY	777 Third LLC		02/08/1995		23,273,167	28,548,697	28,548,697	(13,587)	0	0	0	0	252,450	0	49.500
	AEW Partners Real Estate Fund IX, L.P.		Wilmington	DE	AEW Capital Managment, L.P.		12/23/2020		16,707,819	17,181,703	17,181,703	(214,553)	0	0	0	0	1,283,236	3,292,181	1.650
	AEW Partners Real Estate Fund VIII, LP		Wilmington	DE	AEW Capital Managment, L.P.		09/15/2017		2,856,879	2,856,879	2,856,879	(416,146)	0	0	0	0	775,100	3,573,229	2.280
	Bell Institutional Fund VII, L.P.		Wilmington	DE	Bell Partners, Inc		12/18/2019		18,796,702	18,332,877	18,332,877	(1,786,833)	0	0	0	0	84,198	768,850	2.470
	Bell Value-Add Fund VIII, LP		Wilmington	DE	Bell Partners, Inc		02/17/2023		6,898,699	6,389,949	6,389,949	(236,003)	0	0	0	0	0	13,009,195	1.770
	Blackstone Real Estate Debt Strategies III, LP		Wilmington	DE	Blackstone Group		12/22/2015		3,307,465	2,695,992	2,695,992	(132,543)	0	0	0	0	0	7,653,549	0.730
	Blackstone Real Estate Debt Strategies IV, L.P.		Wilmington	DE	Blackstone Group		10/17/2019		14,599,786	14,599,786	14,599,786	0	0	0	0	0	2,231,750	9,473,517	0.500
	Blackstone Real Estate Partners X L.P.		Wilmington	DE	Blackstone Group		06/30/2022		7,382,846	7,398,941	7,398,941	249,652	0	0	0	0	266,346	18,572,214	0.080
	Blue Vista Real Estate Partners V, L.P.		Wilmington	DE	Blue Vista Capital Management, LLC		04/19/2019		12,022,837	11,796,394	11,796,394	(211,636)	0	0	0	0	639,495	0	2.740
	Blue Vista Real Estate Partners VI, L.P.		Wilmington	DE	Blue Vista Capital Management, LLC		03/08/2024		0	0	0	0	0	0	0	0	0	15,000,000	9.800
	BREG Savannah Industrial Fund, LP		Wilmington	DE	Broe Real Estate Group		12/16/2020		8,589,592	8,981,816	8,981,816	(2,022,117)	0	0	0	0	3,539,683	22,100,000	13.070
	Brookfield Strategic Real Estate Partners II		Wilmington	DE	Brookfield Strategic Real Estate Partners		04/17/2015		15,435,287	12,702,405	12,702,405	(1,818,276)	0	0	0	0	0	5,647,123	0.230
	Campus Real Estate Partners II, LP		Wilmington	PA	Campus Apartments, LLC		08/31/2022		9,394,011	10,065,279	10,065,279	(1,127,931)	0	0	0	0	1,652,842	6,553,647	9.960
	Carlyle Realty Partners IX, L.P.		Wilmington	DE	Carlyle Investment Management L.L.C.		07/01/2021		11,238,918	10,993,038	10,993,038	376,976	0	0	0	0	0	13,761,064	0.310
	Carlyle Realty Partners VII, L.P.		Wilmington	DE	Carlyle Realty VII, L.L.C.		05/01/2015		5,925,378	4,827,813	4,827,813	(352,403)	0	0	0	0	0	7,208,738	0.560
	CrossHarbor Institutional Partners 2018, L.P.		Wilmington	DE	CrossHarbor Capital Partners LLC		06/28/2019		6,798,021	6,739,298	6,739,298	(20,830)	0	0	0	0	74,649	833,333	1.990
	CrossHarbor Institutional Partners 2021, L.P.		Wilmington	DE	CrossHarbor Capital Partners LLC		07/31/2023		9,059,849	9,059,849	9,059,849	(253,003)	0	0	0	0	493,940	6,434,091	1.740
	Dermody Properties Industrial Fund III LP		Dover	DE	Dermody GP, LLC		09/22/2020		20,905,953	23,805,091	23,805,091	424,471	0	0	0	0	281,671	1,973,399	2.180
	Dermody Properties Industrial Fund IV, L.P.		Dover	DE	Dermody GP, LLC		12/14/2023		4,671,864	4,324,144	4,324,144	(347,720)	0	0	0	0	0	10,328,136	1.430
	ElmTree U.S. Net Lease Fund IV, L.P.		Wilmington	DE	ElmTree Funds, LLC		10/05/2021		8,920	8,920	8,920	(12,034)	0	707,041	0	0	6,606	488,176	0.580
	Focus Senior Housing Fund II LP		Wilmington	DE	Focus Healthcare Partners LLC		05/24/2024		3,832,851	3,700,274	3,700,274	(132,577)	0	0	0	0	0	6,167,149	2.700
	Griffis Premium Apartment Fund V (INST), LP		Wilmington	DE	Griffis Residential		04/15/2020		19,835,503	19,862,481	19,862,481	(4,203,530)	0	0	0	0	593,610	0	3.990
	Harbert Seniors Housing Fund II, L.P.		Wilmington	DE	Harbert Management Corporation		12/31/2019		13,619,939	14,517,119	14,517,119	1,003,787	0	0	0	0	143,661	1,187,968	4.710

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
	High Street Real Estate Fund VII, L.P.		Wilmington	DE	High Street Logistics Properties, LLC		03/31/2022		20,000,000	24,161,737	24,161,737	1,763,394	0	0	0	0	638,956	0	4.830
	HSREF VII Venture, LLC		Wilmington	DE	High Street Logistics Properties, LLC		03/17/2023		9,919,952	13,160,708	13,160,708	3,320,663	0	0	0	0	358,820	0	7.840
	Madison Ave LLC		New York	NY	Madison Ave LLC		02/08/1995		25,742,992	39,541,930	39,541,930	21,469,300	0	0	0	0	4,106,250	0	50.000
	Noble Hospitality Fund V, L.P.		Wilmington	DE	Noble Investment Group		05/08/2023		5,089,158	5,091,229	5,091,229	279,683	0	0	0	0	0	9,910,842	1.470
	Orion European Real Estate Fund III, C.V.		Paris	FRA	Orion European Real Estate		05/14/2009		1,922,480	740,136	740,136	195,524	0	0	0	(63,518)	298,645	0	1.560
	PCCP Credit X, LP		Dover	DE	PCCP, LLC		12/14/2021		16,373,868	16,570,295	16,570,295	112,460	0	0	0	0	1,196,970	7,902,099	3.780
	PIX GCP Co-Invest, L.P.		Wilmington	DE	AEW Capital Managment, L.P.		09/21/2022		12,694,737	12,922,410	12,922,410	(40,104)	0	0	0	0	253,596	2,305,263	15.790
	PIX MM Co-Invest, L.P.		Wilmington	DE	AEW Capital Managment, L.P.		10/25/2021		11,651,628	10,661,752	10,661,752	(987,241)	0	0	0	0	0	12,169,811	9.430
	Prime Finance Short Duration VII, L.P.		Wilmington	DE	Prime Finance Partners		11/20/2020		10,768,820	10,768,820	10,768,820	(845,191)	0	0	0	0	1,615,661	14,064,000	2.150
	Prime Finance Short Duration VIII, LP		Wilmington	DE	Prime Finance Partners		04/21/2022		18,812,613	19,844,854	19,844,854	367,612	0	0	0	0	724,739	2,110,000	1.380
	Prime Storage Fund III		Wilmington	DE	Prime Group Holdings		07/20/2022		11,401,126	11,313,738	11,313,738	(87,388)	0	0	0	0	0	8,012,954	1.890
	RCG Longview CenterSquare Debt Fund VII, L.P.		Anytown	DE	RCG Longview		08/07/2023		9,439,719	10,031,008	10,031,008	203,201	0	0	0	0	541,667	5,438,807	12.730
	RREF IV Debt Direct Domestic Investors, LP		Wilmington	DE	Rialto Capital Management		09/13/2019		15,001,703	15,001,703	15,001,703	734,204	0	0	0	0	732,072	1,906,234	1.060
	Sares Regis Multifamily Value Add Fund III, LP		Camden	DE	Sares-Regis Fund Overhead, LLC		05/22/2019		12,345,324	8,568,096	8,568,096	(1,860,686)	0	0	0	0	0	0	4.560
	Sares Regis Multifamily Value Add Fund IV, LP		Camden	DE	Sares-Regis Fund Overhead, LLC		05/13/2022		6,445,487	6,445,487	6,445,487	6,460,005	0	11,873,636	0	0	0	1,680,878	3.630
	Tishman Speyer U.S. Growth & Income Fund		Wilmington	DE	Tishman Speyer		12/29/2021		6,284,084	5,512,957	5,512,957	(270,289)	0	0	0	0	0	3,053,055	6.740
	TradeLane U.S. Properties Industrial Fund II, LP		Dover	DE	TradeLane Properties Fund GP, LLC		12/10/2021		14,811,613	16,832,240	16,832,240	152,872	0	0	0	0	1,378,125	469,637	3.740
2199999. Joint Venture Interests - Real Estate - Unaffiliated									455,574,787	495,868,231	495,868,231	19,961,796	0	12,580,677	0	(63,518)	24,567,238	223,049,140	XXX
Joint Venture Interests - Real Estate - Affiliated																			
	350 Market LLC		Wilmington	DE	St. Paul Fire and Marine Insurance Company		11/01/2010		31,226,129	14,410,000	14,410,000	(1,414,341)	0	0	0	0	1,900,000	0	100.000
	Promenade Partners, LLC		Oak Brook	IL	Oakbrook		09/29/2005		0	1	1	0	0	0	0	0	0	0	100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									31,226,129	14,410,001	14,410,001	(1,414,341)	0	0	0	0	1,900,000	0	XXX
Joint Venture Interests - Other - Unaffiliated																			
	A&M Capital Partners, LP		Greenwich	NY	Alvarez & Marsal Capital		01/31/2014		3,035,214	3,175,175	3,175,175	139,961	0	0	0	0	0	4,023,622	1.720
	Acorn Aerospace & Defense Fund V, L.P.		Oklahoma City	OK	Acorn Growth Companies		08/13/2021		3,823,976	4,699,220	4,699,220	780,249	0	0	0	0	0	6,176,024	7.440
	AIOF II Electra Co-Invest A, L.P.		New York	NY	Apollo Capital Management		02/07/2022		56,732	21,949	21,949	(34,783)	0	0	0	0	67,385	390,292	1.990
	AP Tundra Holdings LLC		Wilmington	DE	Apollo Capital Management		12/29/2020		10,800,000	15,095,963	15,095,963	1,949,562	0	0	0	0	649,775	0	2.880
	Apollo Infrastructure Opportunities Fund II, L.P.		New York	NY	Apollo Capital Management		12/17/2021		17,103,018	17,294,385	17,294,385	191,367	0	0	0	0	662,862	8,770,106	2.380
	ArcLight Energy Partners Fund V, L.P.		Boston	MA	ArcLight Capital Partners		07/29/2011		1	1	1	0	0	0	0	0	0	0	0.320
	Avego Healthcare Capital Fund II, L.P.		Alpharetta	GA	Avego Management, LLC		10/11/2023		6,110,515	6,456,950	6,456,950	346,435	0	0	0	0	134,588	9,024,073	4.240
	Centerbridge Flex Partners, L.P.		New York	NY	Centerbridge Partners		01/23/2023		0	0	0	0	0	0	0	0	0	25,000,000	16.130
	Diversis Capital Partners II, L.P.		Los Angeles	CA	Diversis Capital		08/11/2021		6,247,835	7,212,609	7,212,609	568,766	0	0	0	0	0	3,752,165	2.470
	EnCap Energy Capital Fund IX, L.P.		Houston	TX	EnCap Investments		12/19/2012		5,528,994	5,440,102	5,440,102	(2,106,232)	0	0	0	0	2,215,243	972,514	0.340
	Encap Energy Capital Fund VIII, L.P.		Houston	TX	Encap Investments		01/31/2011		1,711,864	3,507,886	3,507,886	(361,134)	0	0	0	0	340,239	0	0.280
	Encap Energy Capital Fund X, L.P.		Houston	TX	EnCap Investments		03/05/2015		12,537,775	12,556,317	12,556,317	(483,489)	0	0	0	0	4,539,097	967,410	0.300
	Encap Energy Capital Fund XI, L.P.		Houston	TX	EnCap Investments		05/31/2017		7,803,796	7,803,796	7,803,796	(814,286)	0	0	0	0	3,153,887	1,165,936	0.120
	EnCap Flatrock Midstream Fund II, L.P.		San Antonio	TX	EnCap Investments		05/07/2012		4,723,034	2,018,674	2,018,674	326,905	0	0	0	0	0	0	0.900
	EnCap Flatrock Midstream Fund III, L.P.		San Antonio	TX	EnCap Investments		04/09/2014		10,017,376	10,077,073	10,077,073	59,697	0	0	0	0	393,471	589,157	0.530
	Encap Flatrock Midstream Fund IV, L.P.		San Antonio	TX	EnCap Investments		01/16/2018		6,455,358	6,730,638	6,730,638	275,280	0	0	0	0	264,528	1,239,208	0.300
	Five Elms IV Q, L.P.		Kansas City	MO	Five Elms Capital Management		04/12/2019		11,565,406	13,403,442	13,403,442	243,160	0	0	0	0	0	550,158	2.820
	Five Elms V Q, L.P.		Kansas City	MO	Five Elms Capital Management		05/07/2021		8,121,557	8,924,452	8,924,452	354,334	0	0	0	0	0	1,878,443	1.250
	Five Elms VI Q, L.P.		Kansas City	DE	Five Elms Capital Management		12/22/2023	2	0	0	0	0	0	0	0	0	0	10,000,000	1.793
	GIP Capital Solutions Fund II SCSP, L.P.		New York	NY	Global Infrastructure Partners		03/27/2020		5,588,770	5,588,770	5,588,770	0	0	0	0	0	621,824	4,620,388	0.730

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
	Global Infrastructure Partners IV-A/B, L.P. .		New York	NY	Global Infrastructure Partners		07/18/2019		22,981,805	25,286,381	25,286,381	1,820,663	0	0	0	0	1,124,181	5,349,375	0.360
	GoldenTree Distressed Debt Fund, L.P.		New York	NY	Goldentree Asset Management		07/06/2010		1,880,588	4,393,454	4,393,454	(144,227)	0	0	0	0	693,181	1,434,000	9.010
	GoldenTree Distressed Fund IV LP		New York	NY	GoldenTree Asset Management		06/24/2022	3	6,419,840	9,551,969	9,551,969	1,552,119	0	0	0	0	1,087,500	19,675,000	2.410
	Healthcare Royalty Partners II, L.P.		Stamford	CT	Healthcare Royalty Partners		02/10/2010	2	1,659,717	0	0	0	0	0	0	0	0	0	3.060
	Healthcare Royalty Partners, L.P.		Stamford	CT	Healthcare Royalty Partners		05/08/2008		1,562	0	0	57,931	0	0	0	0	323,643	308,231	5.950
	Investcorp Strategic Capital Partners, L.P. .		New York	NY	Investcorp		07/24/2020	3	10,980,929	11,885,594	11,885,594	(133,080)	0	0	0	0	1,535,385	4,868,564	3.750
	JLL Partners Fund VI, L.P.		New York	NY	JLL Partners Inc.		06/02/2008		479,343	644,091	644,091	7,986	0	0	0	0	0	3,711,022	2.480
	K1 Private Investors, L.P.		El Segundo	CA	K1 Capital Advisors		12/21/2012		10,432,944	11,926,312	11,926,312	(1,417,646)	0	0	0	0	4,938,397	907,799	8.000
	KKR Energy Income and Growth Fund I L.P.		Houston	TX	Kohlberg Kravis Roberts & Co.		03/03/2014		841,789	841,789	841,789	9,784,490	0	10,738,535	0	0	0	751,231	2.960
	LESSDCO Euro Feeder S.C.S.p.		London	GBR	Lodbrok Capital		03/03/2023		1,090,000	1,137,379	1,137,379	74,850	0	0	0	(76,685)	0	4,140,400	4.230
	Level Equity Growth Partners V, L.P.		New York	NY	Level Equity Management LLC		09/23/2021		10,691,904	12,317,890	12,317,890	1,143,140	0	0	0	0	0	4,308,096	1.870
	Lynstone Special Situations Fund II (No.1) SCSP		New York	NY	JP Morgan Asset Management		05/27/2022		10,293,416	11,850,713	11,850,713	1,200,682	0	0	0	0	0	14,706,584	5.390
	MB Special Opportunities Fund II, LP		New York	NY	MB Global Partners, LLC		03/31/2020		8,501,970	9,105,573	9,105,573	1,772,823	0	0	0	0	169,696	13,545,778	4.130
	Monarch Capital Partners V LP		New York	NY	Monarch Alternative Capital		05/04/2020		13,091,013	14,306,554	14,306,554	(971,390)	0	0	0	0	3,602,705	4,646,421	0.960
	Monarch Capital Partners VI LP		New York	NY	Monarch Alternative Capital		04/19/2023		14,500,898	16,850,934	16,850,934	2,040,154	0	0	0	0	300,898	5,800,000	1.660
	MSA Acceleration Partners, L.P.		Santa Monica	CA	MSA Acceleration Partners		05/31/2022		10,270,130	10,835,729	10,835,729	524,786	0	0	0	0	131,942	10,004,820	1.790
	Natural Gas Partners IX, L.P.		Irving	TX	Natural Gas Partners		12/31/2009		0	0	0	35,710	0	64,754	0	0	0	80,732	0.320
	NB Secondary Opportunities Fund V LP		New York	NY	Neuberger Berman Investment Management .		02/22/2022		7,531,214	7,658,835	7,658,835	(245,894)	0	0	0	0	1,347,347	9,919,775	0.310
	NGP Natural Resources X, L.P.		Irving	TX	Natural Gas Partners		10/12/2011		2,177,492	2,173,923	2,173,923	146,470	0	0	0	0	0	41,044	0.800
	Petrichor Opportunities Fund I LP		New York	NY	Petrichor Healthcare Capital Management		05/12/2020		11,711,225	12,491,810	12,491,810	1,892,785	0	0	0	0	761,370	5,935,407	5.070
	Pitango Growth Fund II, L.P.		Herzliya	ISR	Pitango Venture Capital		03/23/2020		9,550,000	10,663,005	10,663,005	(337,505)	0	0	0	0	0	450,000	2.540
	Shamrock Capital Content Fund II, L.P.		Los Angeles	CA	Shamrock Capital		02/21/2020		10,400,828	10,613,081	10,613,081	412,463	0	0	0	0	1,369,584	7,613,755	3.450
	Shamrock Capital Content Fund III, L.P.		Los Angeles	CA	Shamrock Capital		07/29/2022		4,685,225	4,095,799	4,095,799	(271,864)	0	0	0	0	0	10,314,775	2.490
	Shamrock CCF II Co-invest I, L.P.		Los Angeles	CA	Shamrock Capital		10/14/2020		11,951,859	13,411,151	13,411,151	1,148,155	0	0	0	0	2,549,961	2,314,098	13.043
	Shamrock CCF III Co-Invest I, L.P.		Los Angeles	CA	Shamrock Capital		06/27/2024		6,010,903	6,010,903	6,010,903	0	0	0	0	0	131,533	524,498	9.667
	Silas Capital Partners II, L.P.		New York	NY	Silas Capital Management		11/01/2023		1,914,402	2,689,259	2,689,259	774,857	0	0	0	0	0	3,085,598	3.110
	Staple Street Capital III, L.P.		New York	NY	Staple Street Capital Partners		10/09/2020		1,470,199	870,670	870,670	(136,867)	0	0	0	0	0	13,472,212	2.840
	The Energy & Minerals Group Fund II, L.P.		Houston	TX	The Energy & Minerals Group		12/03/2012		14,644,988	14,766,183	14,766,183	(1,194,375)	0	0	0	0	238,421	25,556	0.810
	TPF II, L.P.		Omaha	NE	Tenaska Inc.		03/21/2008		63,261	71,934	71,934	15,250	0	0	0	0	0	2,632,331	1.170
	TPH Partners II, L.P.		Houston	TX	TPH Partners		12/18/2013		1,998,222	1,922,929	1,922,929	(119,126)	0	0	0	0	0	143,940	1.340
	Transom Capital Fund IV, LP		El Segundo	CA	Transom Capital Group		06/23/2022		5,685,496	6,028,785	6,028,785	640,475	0	0	0	0	1,235,130	15,549,634	3.620
	Vintage Growth Fund IV, L.P.		Herzliya Pituach	ISR	Vintage Investment Partners		12/31/2023		0	0	0	0	0	0	0	0	0	5,000,000	2.222
	Vintage Secondary Fund V, L.P.		Herzliya Pituach	ISR	Vintage Investment Partners		10/08/2021		1,550,000	2,284,402	2,284,402	391,573	0	0	0	0	0	3,450,000	1.510
	White Deer Energy L.P. II		Houston	TX	White Deer Management		02/15/2013		13,172,867	11,315,548	11,315,548	2,465,775	0	0	0	0	0	2,007,520	1.760
	White Deer Energy LP		Houston	TX	White Deer Management		02/25/2010		467,227	0	0	(195,835)	0	0	0	0	0	0	3.040
	Yorktown Energy Partners IX, L.P.		New York	NY	Yorktown Partners		10/05/2010		6,879,371	3,814,707	3,814,707	(564,875)	0	0	0	0	0	392	1.960
	Yorktown Energy Partners VIII, L.P.		New York	NY	Yorktown Partners		12/31/2009		1,584,419	757,703	757,703	86,591	0	0	0	0	0	2,793	0.910
	Yorktown Energy Partners X, L.P.		New York	NY	Yorktown Partners		05/17/2013		6,137,193	6,137,193	6,137,193	458,062	0	0	0	0	25,673	50,364	1.190
	Yorktown Energy Partners XI, L.P.		New York	NY	Yorktown Partners		06/10/2016		15,865,029	15,537,034	15,537,034	479,879	0	0	0	0	0	189	1.610
2599999. Joint Venture Interests - Other - Unaffiliated									380,800,489	404,256,618	404,256,618	24,630,776	0	10,803,289	0	(76,685)	34,609,448	255,891,432	XXX
Joint Venture Interests - Other - Affiliated																			
	SPFM Holdings, LLC		Wilmington	DE	St. Paul Fire and Marine Insurance Company		07/13/2021		161,550,000	221,838,930	221,838,930	70,374,321	0	0	0	0	0	0	100.000
2699999. Joint Venture Interests - Other - Affiliated									161,550,000	221,838,930	221,838,930	70,374,321	0	0	0	0	0	0	XXX
6099999. Total - Unaffiliated									1,546,389,512	1,695,261,467	1,695,261,467	60,743,969	0	23,407,880	0	(2,050,208)	108,719,703	1,017,236,016	XXX
6199999. Total - Affiliated									194,808,606	239,154,737	239,154,737	69,231,531	0	0	0	0	1,900,000	835,536	XXX
6299999 - Totals									1,741,198,118	1,934,416,204	1,934,416,204	129,975,501	0	23,407,880	0	(2,050,208)	110,619,703	1,018,071,552	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated										
	Hancock Capital Partners V, L.P.	Boston	MA	Hancock Mezzanine Investments LLC	11/29/2012	2	0	43,216	0	2.140
	Ironwood Capital Partners V LP	Avon	CT	Ironwood Capital Advisors	03/30/2022	2	0	2,090,133	0	2.620
	Willow Tree Fund I, LP	New York	NY	Willow Tree Credit Partners LP	03/20/2019	2	0	634,550	0	12.310
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							0	2,767,899	0	XXX
Joint Venture Interests - Common Stock - Unaffiliated										
	Apollo Investment Fund X, L.P.	New York	NY	Apollo Capital Management	09/29/2022	3	0	4,183,074	0	0.280
	Amplify FG HoldCo, L.P.	New York	NY	Further Global Capital Management	09/25/2024	3	15,033,830	0	0	0.068
	Aquiline Financial Services Fund IV L.P.	New York	NY	Aquiline Capital Partners	05/30/2019	3	0	964,801	0	0.690
	Aquiline Financial Services Fund V L.P.	New York	NY	Aquiline Capital Partners	11/03/2022	3	0	3,061,258	0	0.840
	Aquiline Lotus Co-Invest L.P.	New York	NY	Aquiline Capital Partners	10/18/2024	3	8,114,228	0	0	7.304
	Aquiline Technology Growth Fund II L.P.	New York	NY	Aquiline Capital Partners	10/30/2020	1	0	720,279	0	1.330
	Atlas Merchant Capital Fund II LP	New York	NY	Atlas Merchant Capital	10/17/2019	3	0	920,625	0	9.380
	BBH Capital Partners VI, L.P.	New York	NY	BBH Capital Partners	04/20/2021	3	0	1,064,857	0	1.160
	BCM Fund II, LP	Miami	FL	Boyne Capital Management, LLC	07/17/2020	3	0	1,311,034	0	5.610
	BharCap Partners II, LP	Greenwich	DE	BharCap Partners	07/25/2024	3	13,013,006	(4,608,676)	0	8.580
	Blackstone Capital Partners VIII L.P.	New York	NY	Blackstone Group	03/29/2019	3	0	3,188,144	0	0.080
	BRS & Co. IV, L.P.	New York	NY	Bruckman, Rosser, Sherrill & Co.	12/22/2017	3	0	554,643	0	10.070
	Carlyle Europe Partners II, L.P.	London	GBR	The Carlyle Group	12/13/2004	3	0	15,447	0	0.460
	Carlyle Europe Partners V, S.C.Sp.	London	GBR	The Carlyle Group	12/21/2018	3	0	1,649,974	0	0.230
	Carlyle Partners VI, L.P.	Washington	DC	The Carlyle Group	12/21/2012	3	0	6,324	0	0.140
	Consonance Private Equity II, L.P.	New York	NY	Consonance Capital Partners	01/15/2020	3	0	442,616	0	2.780
	Cornell Capital Partners II LP	New York	NY	Cornell Capital Partners	11/05/2021	3	0	981,594	0	1.780
	Elements Health Investors I, LP	New York	DE	Elements Health Investors	11/10/2023	3	0	979,261	0	9.250
	Eureka IV, L.P.	Philadelphia	PA	Eureka Growth Capital	07/19/2019	3	0	526,434	0	5.000
	Excellere Capital Fund IV, L.P.	Denver	CO	Excellere Partners	05/20/2021	3	0	355,127	0	2.130
	Finback Investment Partners 2024 Fund, LP	Coral Gables	DE	Finback Investment Partners, LLC	02/08/2024		132,682	0	0	4.423
	FPE Fund III LP	London	GBR	FPE Capital LLP	08/06/2021	3	0	4,772,631	0	8.070
	Further Global Capital Partners II, L.P.	New York	NY	Further Global Capital Management	05/27/2021	3	0	1,384,739	0	4.270
	GHK Fund I LP	Greenwich	CT	GHK Capital Partners	11/09/2021	3	0	2,559,631	0	2.970
	GHK Fund II LP	Greenwich	DE	GHK Capital Partners	04/05/2024		196,859	1,301,637	0	1.470
	Green Equity Investors IX, L.P.	Los Angeles	CA	Leonard Green & Partners	03/01/2022	3	0	9,238,073	0	0.420
	Green Equity Investors VIII, L.P.	Los Angeles	CA	Leonard Green & Partners	10/18/2019	3	0	1,011,625	0	0.340
	Gridiron Capital Fund IV, L.P.	New Canaan	CT	Gridiron Capital	03/31/2020	3	0	752,217	0	1.600
	Gridiron Capital Fund V, L.P.	New Canaan	CT	Gridiron Capital	09/30/2022	3	0	4,092,857	0	1.790
	HealthEdge Investment Fund IV (Parallel Fund), L.P.	Tampa	FL	HealthEdge Investment Partners	04/22/2022	3	0	1,950,000	0	9.220
	Heartwood Partners IV, LP	Norwalk	CT	Heartwood Partners	02/10/2022	3	0	2,051,329	0	1.900
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA	Hellman & Friedman LLC	07/21/2009	3	0	4,602	0	0.150
	Inverness Graham Investments IV, L.P.	Newtown Square	PA	Inverness Graham	03/01/2019	3	0	2,196,709	0	2.280
	Jade Equity Investors, L.P.	Los Angeles	CA	Leonard Green & Partners	10/18/2019	3	0	1,371,749	0	0.680
	Jade Equity Investors II, L.P.	Los Angeles	CA	Leonard Green & Partners	03/01/2022	3	142,632	3,612,095	0	0.860
	JFL Equity Investors III, L.P.	New York	NY	J.F. Lehman & Company	09/30/2010	3	0	582,288	0	3.670
	JFL Equity Investors V, L.P.	New York	NY	J.F. Lehman & Company	12/24/2019	3	0	641,203	0	1.100
	Kelso Investment Associates XI, L.P.	New York	NY	Kelso & Company	02/08/2023	3	0	1,731,946	0	0.510
	Kester Capital III LP	London	GBR	Kester Capital LLP	03/01/2023	3	0	2,963,354	0	4.800
	Mason Wells Buyout Fund V, LP	Milwaukee	WI	Mason Wells, Inc.	05/31/2020	3	0	311,338	0	2.050
	NB Strategic Capital LP	New York	NY	Neuberger Berman Investment Management	12/06/2019	3	0	977,757	0	0.970
	NexPhase Capital Fund V, LP	New York	NY	NexPhase Capital	09/15/2023	3	0	1,260,028	0	3.010
	NorthEdge Capital Fund III, LP	Manchester	GBR	NorthEdge Capital LLP	12/09/2019	3	0	2,685,710	0	4.180
	One Rock Capital Partners, LP	New York	NY	One Rock Capital Partners	02/07/2014	3	0	98,647	0	2.790
	Onex Partners III LP	Toronto	CAN	Onex Partners	09/30/2009	3	0	7,938	0	0.300
	Pitango HealthTech Fund I, L.P.	Herzliya	ISR	Pitango Venture Capital	09/19/2019	1	0	500,000	0	7.100
	Pitango HealthTech Fund II, L.P.	Herzliya	ISR	Pitango Venture Capital	02/15/2023	1	0	1,500,000	0	14.160
	Pitango Venture Capital Fund VIII, L.P.	Herzliya	ISR	Pitango Venture Capital	01/23/2020	1	0	1,170,000	0	6.990

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
	Plug and Play Financial Services Fund I, L.P.	Sunnyvale	CA	Plug and Play	06/15/2023	1	0	750,000	0	10.530
	Rally Ventures Fund IV, L.P.	Menlo Park	CA	Rally Ventures	11/20/2020	1	0	1,950,000	0	6.650
	Rally Ventures Fund V, L.P.	Menlo Park	CA	Rally Ventures	10/05/2023	1	300,000	500,000	0	4.940
	Renovo Capital Fund IV, LP	Dallas	TX	Renovo Capital	02/05/2024	3	285,775	0	0	4.400
	Sentinel Capital Partners VII, L.P.	New York	NY	Sentinel Capital Partners	07/14/2022	3	0	9,734,156	0	1.050
	Sentinel Continuation Fund I, L.P.	New York	NY	Sentinel Capital Partners	07/28/2021	3	0	718	0	3.390
	Sentinel Junior Capital II, L.P.	New York	NY	Sentinel Capital Partners	07/14/2022	3	0	1,556,450	0	1.190
	Shamrock Capital Clover Fund, L.P.	Los Angeles	CA	Shamrock Capital	05/31/2024	3	69,376	0	0	2.199
	Shamrock Capital Growth Fund V, L.P.	Los Angeles	CA	Shamrock Capital	05/06/2021	3	0	3,311,118	0	1.000
	Solamere Series IV Flagship Fund, LP	New York	NY	Solamere Capital	12/30/2022	3	0	3,710,085	0	2.390
	Sonoma Brands III, L.P.	Sonoma	CA	Sonoma Brands	05/29/2019		0	182,448	0	4.410
	Spire Capital Partners IV, L.P.	New York	NY	Spire Capital Management	11/15/2019	3	0	6,297,885	0	5.230
	Spire GS Co-Investment, LLC	West Conshohocken	DE	Spire Capital Management	04/18/2024	3	5,000,000	0	0	31.120
	Stone-Goff Partners IV, LP	New York	NY	Stone-Goff Management, LLC	06/15/2023	3	0	302,648	0	3.100
	Synova Capital Fund IV LP	London	GBR	Synova Capital	06/27/2019	3	0	239,956	0	2.680
	Synova Fund V LP	London	GBR	Synova Capital	07/22/2022	3	0	4,053,514	0	1.720
	Tamarix Equity Partners, L.P	New York	NY	Tamarix Equity Partners	03/31/2022	3	0	0	0	14.900
	Thompson Street Capital Partners VI, L.P.	St. Louis	MO	Thompson Street Capital Partners	06/11/2021	3	0	5,586,132	0	2.170
	Trident IV, L.P.	Greenwich	CT	Stone Point Capital LLC	04/12/2007	3	0	4,087	0	1.080
	Trident IX, L.P.	Greenwich	CT	Stone Point Capital LLC	11/19/2021	3	0	4,475,085	0	0.370
	Trident VIII, L.P.	Greenwich	CT	Stone Point Capital LLC	02/22/2019	3	0	915,802	0	0.660
	Trilantic Capital Partners IV L.P.	New York	NY	Trilantic Capital Partners	05/09/2007	3	0	(34,084)	0	1.020
	TruArc Fund IV, LP	New York	NY	TruArc Partners, LP	04/28/2021	3	0	2,862,207	0	3.600
	Viewpoint Ventures Fund I, LP	New York	NY	Viewpoint Ventures	07/28/2023	1	0	1,961,014	0	3.380
	Viola FinTech II, L.P.	Ohter	ISR	Viola Group	12/29/2022	1	0	1,200,000	0	12.270
	VMG Catalyst, L.P.	San Francisco	CA	VMG Equity Partners	07/11/2019	3	0	202,847	0	1.880
	VMG Catalyst II, L.P.	San Francisco	CA	VMG Equity Partners	02/02/2022	3	0	642,248	0	2.530
	VMG Partners V, L.P.	San Francisco	CA	VMG Equity Partners	02/17/2021	3	0	4,535,166	0	2.590
	WindRose Health Investors VI, L.P.	New York	NY	WindRose Health Investors	12/06/2021	3	0	4,533,958	0	3.580
1999999. Joint Venture Interests - Common Stock - Unaffiliated							42,288,388	126,520,361	0	XXX
Joint Venture Interests - Real Estate - Unaffiliated										
	AEW Partners Real Estate Fund IX, L.P.	Wilmington	DE	AEW Capital Management, L.P.	12/23/2020		0	1,975,309	0	1.650
	Bell Institutional Fund VII, L.P.	Wilmington	DE	Bell Partners, Inc	12/18/2019		0	275,211	0	2.470
	Bell Value-Add Fund VIII, LP	Wilmington	DE	Bell Partners, Inc	02/17/2023		0	4,588,506	0	1.770
	Blackstone Real Estate Debt Strategies III, LP	Wilmington	DE	Blackstone Group	12/22/2015		0	989,379	0	0.730
	Blackstone Real Estate Debt Strategies IV, L.P.	Wilmington	DE	Blackstone Group	10/17/2019		0	1,419,881	0	0.500
	Blackstone Real Estate Partners X L.P.	Wilmington	DE	Blackstone Group	06/30/2022		0	6,256,476	0	0.080
	Blue Vista Real Estate Partners V, L.P.	Wilmington	DE	Blue Vista Capital Management, LLC	04/19/2019		0	750,000	0	2.740
	BREG Savannah Industrial Fund, LP	Wilmington	DE	Broe Real Estate Group	12/16/2020		0	3,496,825	0	13.070
	Brookfield Strategic Real Estate Partners II	Wilmington	DE	Brookfield Strategic Real Estate Partners	04/17/2015		0	1,411,401	0	0.230
	Carlyle Realty Partners IX, L.P.	Wilmington	DE	Carlyle Investment Management L.L.C.	07/01/2021		0	6,651,418	0	0.310
	Carlyle Realty Partners VII, L.P.	Wilmington	DE	Carlyle Investment Management L.L.C.	05/01/2015		0	421,340	0	0.560
	CrossHarbor Institutional Partners 2021, L.P.	Wilmington	DE	CrossHarbor Capital Partners LLC	07/31/2023		0	2,427,746	0	1.740
	Dermody Properties Industrial Fund III LP	Dover	DE	Dermody Properties	09/22/2020		0	1,056,266	0	2.180
	Dermody Properties Industrial Fund IV, L.P.	Dover	DE	Dermody Properties	12/14/2023		4,185,795	486,069	0	1.430
	ElmTree U.S. Net Lease Fund IV, L.P.	Wilmington	DE	ElmTree Funds, LLC	10/05/2021		0	(1,148)	0	0.580
	Focus Senior Housing Fund II LP	Wilmington	DE	Focus Healthcare Partners LLC	05/24/2024		1,587,697	2,245,155	0	2.700
	Harbert Seniors Housing Fund II, L.P.	Wilmington	DE	Harbert Management Corporation	12/31/2019		0	4,636,747	0	4.710
	Noble Hospitality Fund V, L.P.	Wilmington	DE	Noble Investment Group	05/08/2023		0	1,757,474	0	1.470
	PCCP Credit X, LP	Dover	DE	PCCP, LLC	12/14/2021		0	3,096,035	0	3.780
	PIX GCP Co-Invest, L.P.	Wilmington	DE	AEW Capital Management, L.P.	09/21/2022		0	536,842	0	15.790
	PIX MM Co-Invest, L.P.	Wilmington	DE	AEW Capital Management, L.P.	10/25/2021		0	896,227	0	9.430
	Prime Finance Short Duration VIII, LP	Wilmington	DE	Prime Finance Partners	04/21/2022		0	10,682,000	0	1.380
	Prime Storage Fund III	Wilmington	DE	Prime Group Holdings	07/20/2022		0	5,775,432	0	1.890

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
	RCG Longview CenterSquare Debt Fund VII. L.P.	Anytown	DE	RCG Longview	08/07/2023		0	(68,788)	0	12.730
	Sares Regis Multifamily Value Add Fund IV, LP	Camden	DE	Sares-Regis Fund Overhead, LLC	05/13/2022		0	3,811,002	0	3.630
	Tishman Speyer U.S. Growth & Income Fund	Wilmington	DE	Tishman Speyer	12/29/2021		0	2,062,307	0	6.740
2199999. Joint Venture Interests - Real Estate - Unaffiliated							5,773,492	67,635,113	0	XXX
Joint Venture Interests - Other - Unaffiliated										
	Acorn Aerospace & Defense Fund V, L.P..	Oklahoma City	OK	Acorn Growth Companies	08/13/2021		0	316,293	0	7.440
	AIOF II Electra Co-Invest A, L.P.	New York	NY	Apollo Capital Management	02/07/2022		0	20,693	0	1.990
	Apollo Infrastructure Opportunities Fund II, L.P.	New York	NY	Apollo Capital Management	12/17/2021		0	3,850,001	0	2.380
	Avego Healthcare Capital Fund II, L.P.	Alpharetta	GA	Avego Management, LLC	10/11/2023		0	2,043,551	0	4.240
	Diversis Capital Partners II, L.P.	Los Angeles	CA	Diversis Capital	08/11/2021		0	3,554,377	0	2.470
	Encap Energy Capital Fund X, L.P.	Houston	TX	EnCap Investments	03/05/2015		0	147,738	0	0.300
	Encap Energy Capital Fund XI, L.P.	Houston	TX	EnCap Investments	05/31/2017		0	407,976	0	0.120
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX	EnCap Investments	04/09/2014		0	61,413	0	0.530
	Encap Flatrock Midstream Fund IV, L.P.	San Antonio	TX	EnCap Investments	01/16/2018		0	756,258	0	0.300
	Five Elms IV Q, L.P.	Kansas City	MO	Five Elms Capital Management	04/12/2019		0	359,120	0	2.820
	Five Elms V Q, L.P.	Kansas City	MO	Five Elms Capital Management	05/07/2021		0	2,411,773	0	1.250
	GIP Capital Solutions Fund II SCSP, L.P.	New York	NY	Global Infrastructure Partners	03/27/2020	2	0	799,950	0	0.730
	Global Infrastructure Partners IV-A/B, L.P.	New York	NY	Global Infrastructure Partners	07/18/2019		0	1,080,727	0	0.360
	GoldenTree Distressed Fund IV LP	New York	NY	GoldenTree Asset Management	06/24/2022		0	1,500,000	0	2.410
	Gridiron Capital Fund, L.P.	New Canaan	CT	Gridiron Capital	09/27/2007	3	0	(4,794)	0	5.540
	Investcorp Strategic Capital Partners, L.P.	New York	NY	Investcorp	07/24/2020		0	(135,927)	0	3.750
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Kohlberg Kravis Roberts & Co.	03/03/2014		0	4,174	0	2.960
	Level Equity Growth Partners V, L.P.	New York	NY	Level Equity Management LLC	09/23/2021		0	3,577,253	0	1.870
	Lynstone Special Situations Fund II (No.1) SCSP	New York	NY	JP Morgan Asset Management	05/27/2022		0	2,639,337	0	5.390
	MB Special Opportunities Fund II, LP	New York	NY	MB Global Partners, LLC	03/31/2020		0	2,048,207	0	4.130
	Monarch Capital Partners VI LP	New York	NY	Monarch Alternative Capital	04/19/2023		0	5,200,000	0	1.660
	MSA Acceleration Partners, L.P.	Santa Monica	CA	MSA Acceleration Partners	05/31/2022		0	2,591,444	0	1.790
	NB Secondary Opportunities Fund V LP	New York	NY	Neuberger Berman Investment Management	02/22/2022		0	1,781,250	0	0.310
	NGP Natural Resources X, L.P.	Irving	TX	Natural Gas Partners	10/12/2011		0	9,305	0	0.800
	Petrichor Opportunities Fund I LP	New York	NY	Petrichor Healthcare Capital Management	05/12/2020		0	1,472,612	0	5.070
	Pitango Growth Fund II, L.P.	Herzliya	ISR	Pitango Venture Capital	03/23/2020		0	350,000	0	2.540
	Shamrock Capital Content Fund II, L.P.	Los Angeles	CA	Shamrock Capital	02/21/2020		0	615,512	0	3.450
	Shamrock Capital Content Fund III, L.P.	Los Angeles	CA	Shamrock Capital	07/29/2022		0	4,388,879	0	2.490
	Shamrock CCF II Co-invest I, L.P.	Los Angeles	CA	Shamrock Capital	10/14/2020		0	16,107	0	13.043
	Shamrock CCF III Co-Invest I, L.P.	Los Angeles	CA	Shamrock Capital	06/27/2024		6,000,000	13,065	0	9.677
	Silas Capital Partners II, L.P.	New York	NY	Silas Capital Management	11/01/2023		0	400,000	0	3.110
	Staple Street Capital III, L.P.	New York	NY	Staple Street Capital Partners	10/09/2020		0	105,453	0	2.840
	The Energy & Minerals Group Fund II, L.P.	Houston	TX	The Energy & Minerals Group	12/03/2012		0	(156,370)	0	0.810
	TPH Partners II, L.P.	Houston	TX	TPH Partners	12/18/2013		0	34,756	0	1.340
	Transom Capital Fund IV, LP	El Segundo	CA	Transom Capital Group	06/23/2022		0	640,883	0	3.620
	Vintage Secondary Fund V, L.P.	Herzliya Pituach	ISR	Vintage Investment Partners	10/08/2021		0	625,000	0	1.510
	White Deer Energy L.P. II	Houston	TX	White Deer Management	02/15/2013		0	180,756	0	1.760
	Yorktown Energy Partners IX, L.P.	New York	NY	Yorktown Partners	10/05/2010		0	(125,482)	0	1.960
	Yorktown Energy Partners VIII, L.P.	New York	NY	Yorktown Partners	12/31/2009		0	(17,391)	0	0.910
	Yorktown Energy Partners X, L.P.	New York	NY	Yorktown Partners	05/17/2013		0	43,761	0	1.190
	Yorktown Energy Partners XI, L.P.	New York	NY	Yorktown Partners	06/10/2016		0	(138,519)	0	1.610
2599999. Joint Venture Interests - Other - Unaffiliated							6,000,000	43,469,146	0	XXX
6099999. Total - Unaffiliated							54,061,879	240,392,518	0	XXX
6199999. Total - Affiliated							0	0	0	XXX
6299999 - Totals							54,061,879	240,392,518	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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																			
	Hancock Capital Partners V, L.P.	Boston	MA	Distribution	11/29/2012	08/19/2024	833,587	0	0	0	0	0	0	833,587	833,587	0	0	0	0
	Ironwood Capital Partners V LP	Avon	CT	Distribution	03/30/2022	12/27/2024	622,712	0	0	0	0	0	0	622,712	622,712	0	0	0	0
	Willow Tree Fund I, LP	New York	NY	Distribution	03/20/2019	10/22/2024	30,562	0	0	0	0	0	0	30,562	30,562	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							1,486,861	0	0	0	0	0	0	1,486,861	1,486,861	0	0	0	0
Joint Venture Interests - Common Stock - Unaffiliated																			
	Apollo Investment Fund X, L.P.	New York	NY	Distribution	09/29/2022	12/20/2024	592,623	0	0	0	0	0	0	592,623	592,623	0	0	0	0
	Aquiline Financial Services Fund V L.P.	New York	NY	Distribution	11/03/2022	11/06/2024	(34,512)	0	0	0	0	0	0	(34,512)	(34,512)	0	0	0	0
	Aquiline Technology Growth Fund II L.P.	New York	NY	Distribution	10/30/2020	05/15/2024	456,861	0	0	0	0	0	0	456,861	456,861	0	0	0	0
	Atlas Merchant Capital Fund II LP	New York	NY	Distribution	10/17/2019	12/18/2024	16,504	0	0	0	0	0	0	16,504	16,504	0	0	0	0
	BharCap Partners II, LP	Greenwich	CT	Distribution	07/25/2024	12/30/2024	(682,594)	0	0	0	0	0	0	(682,594)	(682,594)	0	0	0	0
	Blackstone Capital Partners VIII L.P.	New York	NY	Distribution	03/29/2019	12/31/2024	(373,538)	0	0	0	0	0	0	(373,538)	(373,538)	0	0	0	0
	BRS & Co. IV, L.P.	New York	NY	Distribution	12/22/2017	06/10/2024	2,637,184	0	0	0	0	0	0	2,637,184	2,637,184	0	0	0	0
	Carlyle Europe Partners II, L.P.	London	GBR	Distribution	12/13/2004	01/31/2024	(811)	0	0	0	0	0	0	(811)	(811)	0	0	0	0
	Carlyle Europe Partners III, L.P.	London	GBR	Distribution	02/01/2007	02/29/2024	58	0	0	0	0	0	0	58	58	0	0	0	0
	Carlyle Partners V, L.P.	Washington	DC	Distribution	05/30/2007	11/11/2024	41,698	0	0	0	0	0	0	41,698	41,698	0	0	0	0
	Carlyle Partners VI, L.P.	Washington	DC	Distribution	12/21/2012	12/09/2024	1,903,837	0	0	0	0	0	0	1,903,837	1,903,837	0	0	0	0
	Century Capital Partners IV, L.P.	Boston	MA	Distribution	04/30/2007	12/24/2024	3,412	0	0	0	0	0	0	3,412	3,412	0	0	0	0
	Consonance Private Equity II, L.P.	New York	NY	Distribution	01/15/2020	10/31/2024	678	0	0	0	0	0	0	678	678	0	0	0	0
	Cornell Capital Partners II LP	New York	NY	Distribution	11/05/2021	09/25/2024	231,594	0	0	0	0	0	0	231,594	231,594	0	0	0	0
	Green Equity Investors VIII, L.P.	Los Angeles	CA	Distribution	10/18/2019	12/19/2024	3,485	0	0	0	0	0	0	3,485	3,485	0	0	0	0
	Gridiron Capital Fund IV, L.P.	New Canaan	CT	Distribution	03/31/2020	12/20/2024	83	0	0	0	0	0	0	83	83	0	0	0	0
	HCI Equity Partners III, L.P.	Washington	DC	Distribution	02/22/2008	12/05/2024	583,459	0	0	0	0	0	0	583,459	583,459	0	0	0	0
	Heartwood Partners IV, LP	Norwalk	CT	Distribution	02/10/2022	11/27/2024	88,005	0	0	0	0	0	0	88,005	88,005	0	0	0	0
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA	Distribution	07/21/2009	05/30/2024	1,082,474	0	0	0	0	0	0	1,082,474	1,082,474	0	0	0	0
	Kelso Investment Associates XI, L.P.	New York	NY	Distribution	02/08/2023	08/30/2024	(40,702)	0	0	0	0	0	0	(40,702)	(40,702)	0	0	0	0
	Kester Capital III LP	London	GBR	Distribution	03/01/2023	05/06/2024	(363,895)	0	0	0	0	0	0	(363,895)	(363,895)	0	0	0	0
	NB Strategic Capital LP	New York	NY	Distribution	12/06/2019	11/11/2024	(128,681)	0	0	0	0	0	0	(128,681)	(128,681)	0	0	0	0
	NorthEdge Capital Fund III, LP	Manchester	GBR	Distribution	12/09/2019	11/05/2024	443	0	0	0	0	0	0	443	443	0	0	0	0
	Onex Partners III LP	Toronto	CAN	Distribution	09/30/2009	12/30/2024	165,562	0	0	0	0	0	0	165,562	165,562	0	0	0	0
	Rally Ventures Fund I, L.P.	Menlo Park	CA	Distribution	03/15/2013	07/08/2024	1,194,313	0	0	0	0	0	0	1,194,313	1,194,313	0	0	0	0
	Sentinel Capital Partners VII, L.P.	New York	NY	Distribution	07/14/2022	12/04/2024	11,101	0	0	0	0	0	0	11,101	11,101	0	0	0	0
	Sentinel Continuation Fund I, L.P.	New York	NY	Distribution	07/28/2021	12/04/2024	718	0	0	0	0	0	0	718	718	0	0	0	0
	Sentinel Junior Capital II, L.P.	New York	NY	Distribution	07/14/2022	12/04/2024	326,432	0	0	0	0	0	0	326,432	326,432	0	0	0	0
	Shamrock Capital Growth Fund V, L.P.	Los Angeles	CA	Distribution	05/06/2021	12/06/2024	5,297	0	0	0	0	0	0	5,297	5,297	0	0	0	0
	Solamere Series IV Flagship Fund, LP	New York	NY	Distribution	12/30/2022	12/10/2024	377,739	0	0	0	0	0	0	377,739	377,739	0	0	0	0
	Sonoma Brands III, L.P.	Sonoma	CA	Distribution	05/29/2019	02/14/2024	50,882	0	0	0	0	0	0	50,882	50,882	0	0	0	0
	Spire Capital Partners IV, L.P.	New York	NY	Distribution	11/15/2019	11/18/2024	819,877	0	0	0	0	0	0	819,877	819,877	0	0	0	0
	Stone-Goff Partners IV, LP	New York	NY	Distribution	06/15/2023	04/25/2024	16,268	0	0	0	0	0	0	16,268	16,268	0	0	0	0
	Synova Capital Fund IV LP	London	GBR	Distribution	06/27/2019	12/16/2024	361	0	0	0	0	0	0	361	361	0	0	0	0
	Trident IV, L.P.	Greenwich	CT	Distribution	04/12/2007	12/30/2024	124,001	0	0	0	0	0	0	124,001	124,001	0	0	0	0
	Trilantic Capital Partners IV L.P.	New York	NY	Distribution	05/09/2007	12/06/2024	368,340	0	0	0	0	0	0	368,340	368,340	0	0	0	0
	TruArc Fund IV, LP	New York	NY	Distribution	04/28/2021	12/13/2024	(554,270)	0	0	0	0	0	0	(554,270)	(554,270)	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							8,924,284	0	0	0	0	0	0	8,924,284	8,924,284	0	0	0	0
Joint Venture Interests - Real Estate - Unaffiliated																			
	AEW Partners Real Estate Fund VIII, LP	Wilmington	DE	Distribution	09/15/2017	11/27/2024	1,023,143	0	0	0	0	0	0	1,023,143	1,023,143	0	0	0	0
	Bell Institutional Fund VII, L.P.	Wilmington	DE	Distribution	12/18/2019	10/31/2024	232,691	0	0	0	0	0	0	232,691	232,691	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Bell Value-Add Fund VIII, LP	Wilmington	DE	Distribution	02/17/2023	10/31/2024	92,106	0	0	0	0	0	0	92,106	92,106	0	0	0	0
	Blackstone Real Estate Debt Strategies III, LP	Wilmington	DE	Distribution	12/22/2015	11/15/2024	1,724,900	0	0	0	0	0	0	1,724,900	1,724,900	0	0	0	0
	Blackstone Real Estate Debt Strategies IV, L.P.	Wilmington	DE	Distribution	10/17/2019	12/23/2024	6,596,015	0	0	0	0	0	0	6,596,015	6,596,015	0	0	0	0
	Blackstone Real Estate Partners X L.P.	Wilmington	DE	Distribution	06/30/2022	12/03/2024	240,793	0	0	0	0	0	0	240,793	240,793	0	0	0	0
	Blue Vista Real Estate Partners V, L.P.	Wilmington	DE	Distribution	04/19/2019	12/17/2024	878,559	0	0	0	0	0	0	878,559	878,559	0	0	0	0
	Brookfield Strategic Real Estate Partners II	Wilmington	DE	Distribution	04/17/2015	12/18/2024	2,616,720	0	0	0	0	0	0	2,616,720	2,616,720	0	0	0	0
	Carlyle Realty Partners IX, L.P.	Wilmington	DE	Distribution	07/01/2021	10/10/2024	382,700	0	0	0	0	0	0	382,700	382,700	0	0	0	0
	Carlyle Realty Partners VII, L.P.	Wilmington	DE	Distribution	05/01/2015	12/31/2024	1,020,996	0	0	0	0	0	0	1,020,996	1,020,996	0	0	0	0
	CrossHarbor Institutional Partners 2018, L.P.	Wilmington	DE	Distribution	06/28/2019	11/27/2024	3,899,710	0	0	0	0	0	0	3,899,710	3,899,710	0	0	0	0
	CrossHarbor Institutional Partners 2021, L.P.	Wilmington	DE	Distribution	07/31/2023	12/16/2024	44,197	0	0	0	0	0	0	44,197	44,197	0	0	0	0
	ElmTree U.S. Net Lease Fund IV, L.P.	Wilmington	DE	Distribution	10/05/2021	12/23/2024	1,226,635	0	0	0	0	0	0	1,226,635	1,226,635	0	0	0	0
	HSREF VII Venture, LLC	Wilmington	DE	Distribution	03/17/2023	11/07/2024	80,048	0	0	0	0	0	0	80,048	80,048	0	0	0	0
	Madison Ave LLC	New York	NY	Distribution	02/08/1995	12/16/2024	1,368,750	0	0	0	0	0	0	1,368,750	1,368,750	0	0	0	0
	Orion European Real Estate Fund III, C.V.	Paris	FRA	Distribution	05/14/2009	12/11/2024	(57)	0	0	0	0	0	0	(57)	(57)	0	0	0	0
	PCCP Credit X, LP	Dover	DE	Distribution	12/14/2021	12/18/2024	2,675,429	0	0	0	0	0	0	2,675,429	2,675,429	0	0	0	0
	PIX MM Co-Invest, L.P.	Wilmington	DE	Distribution	10/25/2021	12/30/2024	912,656	0	0	0	0	0	0	912,656	912,656	0	0	0	0
	Prime Finance Short Duration VII, L.P.	Wilmington	DE	Distribution	11/20/2020	12/20/2024	4,954,339	0	0	0	0	0	0	4,954,339	4,954,339	0	0	0	0
	Prime Finance Short Duration VIII, LP	Wilmington	DE	Distribution	04/21/2022	10/02/2024	1,727,261	0	0	0	0	0	0	1,727,261	1,727,261	0	0	0	0
	Prime Storage Fund III	Wilmington	DE	Distribution	07/20/2022	10/14/2024	142,385	0	0	0	0	0	0	142,385	142,385	0	0	0	0
	RCG Longview CenterSquare Debt Fund VII, L.P.	Anytown	DE	Distribution	08/07/2023	11/07/2024	81,721	0	0	0	0	0	0	81,721	81,721	0	0	0	0
	RREF IV Debt Direct Domestic Investors, LP	Wilmington	DE	Distribution	09/13/2019	12/30/2024	1,004,417	0	0	0	0	0	0	1,004,417	1,004,417	0	0	0	0
	Tishman Speyer U.S. Growth & Income Fund	Wilmington	DE	Distribution	12/29/2021	12/31/2024	77,665	0	0	0	0	0	0	77,665	77,665	0	0	0	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							33,003,780	0	0	0	0	0	0	33,003,780	33,003,780	0	0	0	0
Joint Venture Interests - Other - Unaffiliated																			
	AIOF II Electra Co-Invest A, L.P.	New York	NY	Distribution	02/07/2022	10/23/2024	464,709	0	0	0	0	0	0	464,709	464,709	0	0	0	0
	Apollo Infrastructure Opportunities Fund II, L.P.	New York	NY	Distribution	12/17/2021	12/23/2024	1,343,178	0	0	0	0	0	0	1,343,178	1,343,178	0	0	0	0
	Avego Healthcare Capital Fund II, L.P.	Alpharetta	GA	Distribution	10/11/2023	03/27/2024	(134,588)	0	0	0	0	0	0	(134,588)	(134,588)	0	0	0	0
	EnCap Energy Capital Fund IX, L.P.	Houston	TX	Distribution	12/19/2012	12/16/2024	1,053,102	0	0	0	0	0	0	1,053,102	1,053,102	0	0	0	0
	Encap Energy Capital Fund X, L.P.	Houston	TX	Distribution	03/05/2015	12/11/2024	1,753,195	0	0	0	0	0	0	1,753,195	1,753,195	0	0	0	0
	Encap Energy Capital Fund XI, L.P.	Houston	TX	Distribution	05/31/2017	12/18/2024	2,317,694	0	0	0	0	0	0	2,317,694	2,317,694	0	0	0	0
	EnCap Flatrock Midstream Fund II, L.P.	San Antonio	TX	Distribution	05/07/2012	09/18/2024	236,312	0	0	0	0	0	0	236,312	236,312	0	0	0	0
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX	Distribution	04/09/2014	08/30/2024	859,877	0	0	0	0	0	0	859,877	859,877	0	0	0	0
	Encap Flatrock Midstream Fund IV, L.P.	San Antonio	TX	Distribution	01/16/2018	09/09/2024	58,739	0	0	0	0	0	0	58,739	58,739	0	0	0	0
	GIP Capital Solutions Fund II SCSP, L.P.	New York	NY	Distribution	03/27/2020	12/30/2024	1,089,670	0	0	0	0	0	0	1,089,670	1,089,670	0	0	0	0
	Global Infrastructure Partners IV-A/B, L.P.	New York	NY	Distribution	07/18/2019	12/24/2024	(5,066)	0	0	0	0	0	0	(5,066)	(5,066)	0	0	0	0
	Healthcare Royalty Partners, L.P.	Stamford	CT	Distribution	05/08/2008	05/16/2024	595,191	0	0	0	0	0	0	595,191	595,191	0	0	0	0
	Investcorp Strategic Capital Partners, L.P.	New York	NY	Distribution	07/24/2020	11/20/2024	1,193,918	0	0	0	0	0	0	1,193,918	1,193,918	0	0	0	0
	K1 Private Investors, L.P.	El Segundo	CA	Distribution	12/21/2012	09/24/2024	2,147,538	0	0	0	0	0	0	2,147,538	2,147,538	0	0	0	0
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Distribution	03/03/2014	12/31/2024	4,554,745	0	0	0	0	0	0	4,554,745	4,554,745	0	0	0	0
	MB Special Opportunities Fund II, LP	New York	NY	Distribution	03/31/2020	10/29/2024	2,486,675	0	0	0	0	0	0	2,486,675	2,486,675	0	0	0	0
	Monarch Capital Partners VI LP	New York	NY	Distribution	04/19/2023	12/20/2024	(300,898)	0	0	0	0	0	0	(300,898)	(300,898)	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	MSA Acceleration Partners, L.P.	Santa Monica	CA	Distribution	05/31/2022	09/26/2024	79	0	0	0	0	0	0	79	79	0	0	0	0
	Natural Gas Partners IX, L.P.	Irving	TX	Distribution	12/31/2009	12/31/2024	2,348	0	0	0	0	0	0	2,348	2,348	0	0	0	0
	NGP Natural Resources X, L.P.	Irving	TX	Distribution	10/12/2011	10/24/2024	148,277	0	0	0	0	0	0	148,277	148,277	0	0	0	0
	Petrichor Opportunities Fund I LP	New York	NY	Distribution	05/12/2020	12/30/2024	48,467	0	0	0	0	0	0	48,467	48,467	0	0	0	0
	Shamrock Capital Content Fund II, L.P.	Los Angeles	CA	Distribution	02/21/2020	10/31/2024	289,810	0	0	0	0	0	0	289,810	289,810	0	0	0	0
	Shamrock Capital Content Fund III, L.P.	Los Angeles	CA	Distribution	07/29/2022	12/18/2024	102,031	0	0	0	0	0	0	102,031	102,031	0	0	0	0
	Shamrock CCF III Co-Invest I, L.P.	Los Angeles	CA	Distribution	06/27/2024	12/18/2024	2,162	0	0	0	0	0	0	2,162	2,162	0	0	0	0
	Staple Street Capital III, L.P.	New York	NY	Distribution	10/09/2020	10/11/2024	8,768	0	0	0	0	0	0	8,768	8,768	0	0	0	0
	The Energy & Minerals Group Fund II, L.P.	Houston	TX	Distribution	12/03/2012	09/20/2024	(158,636)	0	0	0	0	0	0	(158,636)	(158,636)	0	0	0	0
	Transom Capital Fund IV, LP	El Segundo	CA	Distribution	06/23/2022	12/20/2024	(1,235,130)	0	0	0	0	0	0	(1,235,130)	(1,235,130)	0	0	0	0
	White Deer Energy L.P. II	Houston	TX	Distribution	02/15/2013	12/03/2024	3,084,905	0	0	0	0	0	0	3,084,905	3,084,905	0	0	0	0
	Yorktown Energy Partners IX, L.P.	New York	NY	Distribution	10/05/2010	12/10/2024	657,725	0	0	0	0	0	0	657,725	657,725	0	0	0	0
	Yorktown Energy Partners VIII, L.P.	New York	NY	Distribution	12/31/2009	12/05/2024	740,878	0	0	0	0	0	0	740,878	740,878	0	0	0	0
	Yorktown Energy Partners X, L.P.	New York	NY	Distribution	05/17/2013	12/20/2024	875,426	0	0	0	0	0	0	875,426	875,426	0	0	0	0
	Yorktown Energy Partners XI, L.P.	New York	NY	Distribution	06/10/2016	02/28/2024	352,197	0	0	0	0	0	0	352,197	352,197	0	0	0	0
	Content Partners Fund 3 LP	Los Angeles	CA	Liquidation	04/10/2014	04/19/2024	1	0	0	0	0	0	0	1	1	0	0	0	73,381
	Gridiron Capital Fund, L.P.	New Canaan	CT	Liquidation	09/27/2007	04/30/2024	9,214	5,189	0	0	0	5,189	0	9,609	0	0	(9,609)	(9,609)	0
	Oaktree Principal Fund V, L.P.	Los Angeles	CA	Liquidation	02/18/2010	04/17/2024	1	(1)	0	0	0	(1)	0	0	0	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							24,642,514	5,188	0	0	0	5,188	0	24,642,908	24,633,299	0	(9,609)	(9,609)	73,381
Joint Venture Interests - Other - Affiliated																			
	SPFM Holdings LLC	Wilmington	DE	Distribution	07/13/2021	12/31/2024	165,500,000	0	0	0	0	0	0	165,500,000	165,500,000	0	0	0	0
2699999. Joint Venture Interests - Other - Affiliated							165,500,000	0	0	0	0	0	0	165,500,000	165,500,000	0	0	0	0
6099999. Total - Unaffiliated							68,057,438	5,188	0	0	0	5,188	0	68,057,832	68,048,223	0	(9,609)	(9,609)	73,381
6199999. Total - Affiliated							165,500,000	0	0	0	0	0	0	165,500,000	165,500,000	0	0	0	0
6299999 - Totals							233,557,438	5,188	0	0	0	5,188	0	233,557,832	233,548,223	0	(9,609)	(9,609)	73,381

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted 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																					
912828-R3-6	U S TREASURY BONDS				1.A	14,201,417	96.5340	14,480,100	15,000,000	14,709,804	0	203,865	0	0	1.625	3.073	MN	30,974	243,750	06/09/2022	05/15/2026
912810-EV-6	U S TREASURY BONDS LS:551K	LS			1.A	7,829,512	101.8490	5,092,450	5,000,000	5,151,697	0	(239,146)	0	0	6.875	1.962	FA	128,906	343,750	06/29/2012	08/15/2025
912828-H4-5	U S TREASURY INFL IX NOTES				1.A	9,732,098	133.0790	13,307,976	10,000,000	13,325,824	336,800	26,234	0	0	0.250	0.514	JJ	15,301	32,783	06/12/2015	01/15/2025
912828-2A-7	U S TREASURY NOTES				1.A	35,592,471	95.7430	36,382,340	38,000,000	37,002,147	0	588,943	0	0	1.500	3.169	FA	213,750	570,000	07/18/2022	08/15/2026
912828-4R-8	U S TREASURY NOTES				1.A	38,318,884	99.4310	39,772,400	40,000,000	39,716,966	0	654,030	0	0	2.875	4.601	MN	97,940	1,150,000	10/20/2022	05/31/2025
912828-6A-3	U S TREASURY NOTES				1.A	26,650,522	98.3200	27,234,640	27,700,000	27,325,501	0	331,304	0	0	2.625	3.909	JJ	302,310	727,125	12/01/2022	01/31/2026
912828-6L-9	U S TREASURY NOTES				1.A	9,550,815	97.6000	9,760,000	10,000,000	9,845,381	0	119,162	0	0	2.250	3.525	MS	56,868	225,000	06/15/2022	03/31/2026
912828-6L-9	U S TREASURY NOTES				1.A	9,531,284	97.6000	9,760,000	10,000,000	9,838,679	0	124,255	0	0	2.250	3.582	MS	56,868	225,000	06/14/2022	03/31/2026
912828-M5-6	U S TREASURY NOTES				1.A	5,738,692	98.2980	5,897,880	6,000,000	5,930,077	0	77,385	0	0	2.250	3.616	MN	17,155	135,000	06/14/2022	11/15/2025
912828-P4-6	U S TREASURY NOTES				1.A	4,761,345	97.1580	4,857,900	5,000,000	4,924,283	0	65,157	0	0	1.625	3.002	FA	30,469	81,250	06/08/2022	02/15/2026
912828-XZ-8	U S TREASURY NOTES				1.A	41,528,738	99.2870	42,693,410	43,000,000	42,680,658	0	618,811	0	0	2.750	4.266	JD	0	1,773,750	02/06/2023	06/30/2025
912828-Y9-5	U S TREASURY NOTES				1.A	9,420,346	96.4300	9,643,000	10,000,000	9,767,512	0	140,429	0	0	1.875	3.393	JJ	77,955	187,500	06/16/2022	07/31/2026
91282C-AT-8	U S TREASURY NOTES				1.A	18,167,255	96.7840	19,356,800	20,000,000	19,525,856	0	554,549	0	0	0.250	3.160	AO	8,425	50,000	06/24/2022	10/31/2025
91282C-AT-8	U S TREASURY NOTES				1.A	18,469,406	96.7840	20,324,640	21,000,000	20,270,731	0	842,345	0	0	0.250	4.552	AO	8,847	52,500	10/19/2022	10/31/2025
91282C-AT-8	U S TREASURY NOTES				1.A	28,513,945	96.7840	30,003,040	31,000,000	29,875,856	0	1,296,175	0	0	0.250	4.748	AO	13,059	77,500	12/12/2023	10/31/2025
91282C-BJ-9	U S TREASURY NOTES				1.A	963,285	89.8690	898,690	1,000,000	983,125	0	5,327	0	0	0.750	1.310	JJ	3,118	7,500	03/17/2021	01/31/2028
91282C-BP-5	U S TREASURY NOTES				1.A	24,754,983	90.7300	22,682,500	25,000,000	24,885,552	0	35,273	0	0	1.125	1.273	FA	94,786	281,250	03/15/2021	02/29/2028
91282C-BP-5	U S TREASURY NOTES				1.A	24,588,967	90.7300	22,682,500	25,000,000	24,807,860	0	59,111	0	0	1.125	1.374	FA	94,786	281,250	03/18/2021	02/29/2028
91282C-BS-9	U S TREASURY NOTES				1.A	995,746	90.8440	908,440	1,000,000	997,967	0	608	0	0	1.250	1.314	MS	3,159	12,500	04/29/2021	03/31/2028
91282C-BZ-3	U S TREASURY NOTES				1.A	1,500,475	90.6170	1,359,255	1,500,000	1,500,238	0	(71)	0	0	1.250	1.244	AO	3,160	18,750	05/06/2021	04/30/2028
91282C-BZ-3	U S TREASURY NOTES				1.A	24,967,873	90.6170	22,654,250	25,000,000	24,984,443	0	4,515	0	0	1.250	1.268	AO	52,659	312,500	05/05/2021	04/30/2028
91282C-BZ-3	U S TREASURY NOTES				1.A	24,951,272	90.6170	22,654,250	25,000,000	24,976,317	0	6,889	0	0	1.250	1.278	AO	52,659	312,500	05/14/2021	04/30/2028
91282C-BZ-3	U S TREASURY NOTES				1.A	24,939,553	90.6170	22,654,250	25,000,000	24,970,630	0	8,549	0	0	1.250	1.286	AO	52,659	312,500	05/18/2021	04/30/2028
91282C-CB-5	U S TREASURY NOTES				1.A	30,712,620	84.3850	25,315,500	30,000,000	30,472,534	0	(70,570)	0	0	1.625	1.365	MN	61,948	487,500	07/14/2021	05/15/2031
91282C-CE-9	U S TREASURY NOTES				1.A	22,528,583	90.3320	20,415,032	22,600,000	22,564,567	0	10,070	0	0	1.250	1.297	MN	24,059	282,500	06/03/2021	05/31/2028
91282C-CE-9	U S TREASURY NOTES	SD			1.A	2,392,416	90.3320	2,167,968	2,400,000	2,396,237	0	1,069	0	0	1.250	1.297	MN	2,555	30,000	06/03/2021	05/31/2028
91282C-CH-2	U S TREASURY NOTES				1.A	1,986,328	90.1210	1,802,420	2,000,000	1,992,709	0	2,020	0	0	1.250	1.356	JD	0	37,500	10/13/2021	06/30/2028
91282C-CV-1	U S TREASURY NOTES				1.A	1,327,429	89.2090	1,204,322	1,350,000	1,337,739	0	3,246	0	0	1.125	1.380	FA	5,118	15,188	10/13/2021	08/31/2028
91282C-CV-1	U S TREASURY NOTES	SD			1.A	147,492	89.2090	133,814	150,000	148,638	0	361	0	0	1.125	1.380	FA	569	1,688	10/13/2021	08/31/2028
91282C-DZ-1	U S TREASURY NOTES				1.A	4,792,790	99.6520	4,982,600	5,000,000	4,989,374	0	82,029	0	0	1.500	3.189	FA	28,125	75,000	07/18/2022	02/15/2025
91282C-DZ-1	U S TREASURY NOTES				1.A	15,753,044	99.6520	16,442,580	16,500,000	16,446,628	0	409,994	0	0	1.500	4.078	FA	92,813	247,500	04/13/2023	02/15/2025
91282C-DZ-1	U S TREASURY NOTES				1.A	11,243,946	99.6520	11,958,240	12,000,000	11,954,889	0	345,601	0	0	1.500	4.498	FA	67,500	180,000	11/21/2022	02/15/2025
91282C-EQ-0	U S TREASURY NOTES				1.A	32,061,673	99.4590	32,821,470	33,000,000	32,860,910	0	357,194	0	0	2.750	3.883	MN	115,318	907,500	09/15/2022	05/15/2025
91282C-EQ-0	U S TREASURY NOTES				1.A	20,365,898	99.4590	20,886,390	21,000,000	20,828,122	0	439,951	0	0	2.750	4.968	MN	73,384	577,500	12/12/2023	05/15/2025
91282C-EU-1	U S TREASURY NOTES				1.A	59,830,208	99.4070	61,632,340	62,000,000	61,590,639	0	865,048	0	0	2.875	4.345	JD	78,352	1,782,500	11/30/2022	06/15/2025
91282C-EU-1	U S TREASURY NOTES				1.A	47,941,574	99.4070	49,703,500	50,000,000	49,619,216	0	803,632	0	0	2.875	4.574	JD	63,187	1,437,500	11/09/2022	06/15/2025
91282C-EU-1	U S TREASURY NOTES				1.A	24,259,766	99.4070	24,851,750	25,000,000	24,769,501	0	485,384	0	0	2.875	4.936	JD	31,593	718,750	12/12/2023	06/15/2025
91282C-EY-3	U S TREASURY NOTES				1.A	23,392,580	99.3590	23,846,160	24,000,000	23,877,913	0	218,588	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	24,492,271	99.4740	24,868,500	25,000,000	24,866,343	0	181,793	0	0	3.500	4.271	MS	258,633	875,000	11/18/2022	09/15/2025
91282C-HM-6	U S TREASURY NOTES				1.A	17,776,691	100.3750	17,947,050	17,880,000	17,823,420	0	34,392	0	0	4.500	4.714	JJ	369,504	804,600	08/21/2023	07/15/2026
91282C-HM-6	U S TREASURY NOTES	SD			1.A	119,307	100.3750	120,450	120,000	119,620	0	231	0	0	4.500	4.714	JJ	2,480	5,400	08/21/2023	07/15/2026
91282C-KB-6	U S TREASURY NOTES				1.A	10,022,299	100.4200	10,042,000	10,000,000	10,012,844	0	(9,455)	0	0	4.625	4.505	FA	155,870	231,250	03/07/2024	02/28/2026
91282C-BC-4	U S TREASURY NOTES LS: 0K	LS			1.A	20,950,741	96.3010	22,149,230	23,000,000	22,383,563	0	597,657	0	0	0.375	3.118	JD	0	129,375	07/15/2022	12/31/2025
912828-3Z-1	U S TREASURY NOTES LS: 28K	LS			1.A	12,584,145	99.7520	12,967,760	13,000,000	12,964,516	0	205,357	0	0	2.750	4.396	FA	120,483	357,500	02/08/2023	02/28/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
91282C-ED-9	U S TREASURY NOTES LS:35M	LS			1.A	38,841,231	99.5060	40,797,460	41,000,000	40,794,686	0	964,493	0	0	1.750	4.198	MS	212,079	717,500	12/02/2022	03/15/2025
91282C-GA-3	U S TREASURY NOTES LS:6.4M	LS			1.A	49,828,293	99.8390	49,919,500	50,000,000	49,940,251	0	59,238	0	0	4.000	4.127	JD	87,912	2,000,000	02/07/2023	12/15/2025
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						879,020,210	XXX	882,036,746	907,200,000	902,751,964	336,800	11,511,021	0	0	XXX	XXX	XXX	3,597,945	20,034,908	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36225C-PC-4	G2 (ARM) #80418			4	1.A	10,410	99.7460	10,359	10,386	10,301	0	0	0	0	5.000	5.036	MON	43	459	06/19/2003	06/20/2030
36202K-6Z-3	G2 (ARM) #8988			4	1.A	10,587	99.7290	10,536	10,564	10,530	0	0	0	0	3.750	5.673	MON	33	387	06/19/2003	10/20/2026
36202F-2L-9	GNMA II PASS THRU CERT POOL #00005279			4	1.A	2,167,251	91.7770	1,909,966	2,081,081	2,174,106	0	(2,707)	0	0	3.500	2.775	MON	6,070	72,838	12/19/2011	01/20/2042
36202C-HM-8	GNMA II PASS THRU CERT POOL #2036			4	1.A	66	99.9890	65	65	65	0	0	0	0	8.000	7.754	MON	0	5	06/09/1995	07/20/2025
36202C-K7-7	GNMA II PASS THRU CERT POOL #2118			4	1.A	22	100.0650	21	21	21	0	0	0	0	7.500	7.098	MON	0	2	01/03/1996	11/20/2025
36202C-K7-7	GNMA II PASS THRU CERT POOL #2118			4	1.A	66	100.0650	64	64	64	0	0	0	0	7.500	7.133	MON	0	5	01/02/1996	11/20/2025
36202C-K7-7	GNMA II PASS THRU CERT POOL #2118			4	1.A	210	100.0650	206	206	205	0	(1)	0	0	7.500	7.181	MON	1	15	01/09/1996	11/20/2025
36202C-K7-7	GNMA II PASS THRU CERT POOL #2118			4	1.A	32	100.0650	32	32	32	0	0	0	0	7.500	7.181	MON	0	2	01/09/1996	11/20/2025
36202C-K7-7	GNMA II PASS THRU CERT POOL #2118			4	1.A	1,013	100.0650	997	996	994	0	(3)	0	0	7.500	7.245	MON	6	75	12/06/1995	11/20/2025
36202C-K7-7	GNMA II PASS THRU CERT POOL #2118			4	1.A	602	100.0650	594	593	592	0	(1)	0	0	7.500	7.292	MON	4	44	12/01/1995	11/20/2025
36202C-PS-6	GNMA II PASS THRU CERT POOL #2233			4	1.A	4,482	100.5220	4,577	4,553	4,525	0	7	0	0	7.500	7.804	MON	28	340	05/14/1996	06/20/2026
36202C-QY-2	GNMA II PASS THRU CERT POOL #2271			4	1.A	138	100.1740	134	134	135	0	(1)	0	0	8.500	8.042	MON	1	11	08/06/1996	08/20/2026
36202C-QY-2	GNMA II PASS THRU CERT POOL #2271			4	1.A	416	100.1740	406	405	406	0	(2)	0	0	8.500	8.051	MON	3	35	08/06/1996	08/20/2026
36202C-QY-2	GNMA II PASS THRU CERT POOL #2271			4	1.A	4	100.1740	4	4	4	0	0	0	0	8.500	8.092	MON	0	1	08/06/1996	08/20/2026
36202C-QY-2	GNMA II PASS THRU CERT POOL #2271			4	1.A	149	100.1740	146	146	146	0	(1)	0	0	8.500	8.151	MON	1	13	08/01/1996	08/20/2026
36202C-QY-2	GNMA II PASS THRU CERT POOL #2271			4	1.A	406	100.1740	399	398	398	0	(2)	0	0	8.500	8.211	MON	3	35	07/12/1996	08/20/2026
36202C-RF-2	GNMA II PASS THRU CERT POOL #2286			4	1.A	79	100.1400	77	77	77	0	0	0	0	8.500	8.096	MON	1	6	08/06/1996	09/20/2026
36202C-RF-2	GNMA II PASS THRU CERT POOL #2286			4	1.A	132	100.1400	129	129	129	0	(1)	0	0	8.500	8.155	MON	1	11	08/01/1996	09/20/2026
36202C-RF-2	GNMA II PASS THRU CERT POOL #2286			4	1.A	15	100.1400	15	15	15	0	0	0	0	8.500	8.297	MON	0	2	07/16/1996	09/20/2026
36202C-RF-2	GNMA II PASS THRU CERT POOL #2286			4	1.A	336	100.1400	331	331	330	0	(1)	0	0	8.500	8.297	MON	2	29	07/16/1996	09/20/2026
36202C-RF-2	GNMA II PASS THRU CERT POOL #2286			4	1.A	34	100.1400	33	33	33	0	0	0	0	8.500	8.303	MON	0	3	07/15/1996	09/20/2026
36202C-RF-2	GNMA II PASS THRU CERT POOL #2286			4	1.A	83	100.1400	82	82	82	0	0	0	0	8.500	8.326	MON	1	8	07/29/1996	09/20/2026
36202D-HK-0	GNMA II PASS THRU CERT POOL #2934			4	1.A	6,451	103.0010	6,749	6,552	6,447	0	15	0	0	7.500	7.826	MON	41	491	06/09/2000	06/20/2030
36202D-HK-0	GNMA II PASS THRU CERT POOL #2934			4	1.A	1,999	103.0010	2,108	2,046	1,997	0	8	0	0	7.500	7.939	MON	13	153	05/31/2000	06/20/2030
36202D-SP-7	GNMA II PASS THRU CERT POOL #3226			4	1.A	46,632	102.6970	49,983	48,671	46,926	0	136	0	0	5.500	6.204	MON	223	2,677	05/31/2002	04/20/2032
36202D-TD-3	GNMA II PASS THRU CERT POOL #3248			4	1.A	30,684	101.9580	32,796	32,166	31,103	0	87	0	0	5.500	6.254	MON	147	1,769	05/24/2002	06/20/2032
36202D-UU-3	GNMA II PASS THRU CERT POOL #3295			4	1.A	17,905	101.9200	18,283	17,938	17,902	0	(1)	0	0	5.500	5.543	MON	82	987	09/05/2002	10/20/2032
36202D-U7-4	GNMA II PASS THRU CERT POOL #3306			4	1.A	161,160	101.9360	164,589	161,462	161,138	0	(13)	0	0	5.500	5.534	MON	740	8,881	09/05/2002	11/20/2032
36202D-U7-4	GNMA II PASS THRU CERT POOL #3306			4	1.A	11,114	101.9360	11,351	11,135	11,113	0	(1)	0	0	5.500	5.540	MON	51	612	09/05/2002	11/20/2032
36202D-VM-0	GNMA II PASS THRU CERT POOL #3320			4	1.A	219,155	101.8160	221,642	217,687	218,958	0	(167)	0	0	5.500	5.369	MON	998	11,973	09/25/2003	12/20/2032
36202D-VM-0	GNMA II PASS THRU CERT POOL #3320			4	1.A	94,358	101.8160	95,535	93,831	94,266	0	(62)	0	0	5.500	5.373	MON	430	5,161	11/21/2002	12/20/2032
36202D-YY-1	GNMA II PASS THRU CERT POOL #3427			4	1.A	165,572	97.7120	171,030	175,035	169,248	0	408	0	0	4.500	5.340	MON	656	7,876	11/12/2003	08/20/2033
36202D-YY-1	GNMA II PASS THRU CERT POOL #3427			4	1.A	402,162	97.7120	416,589	426,343	411,560	0	1,044	0	0	4.500	5.383	MON	1,599	19,185	11/10/2003	08/20/2033
36202D-YY-1	GNMA II PASS THRU CERT POOL #3427			4	1.A	592,251	97.7120	624,883	639,515	611,087	0	2,020	0	0	4.500	5.635	MON	2,398	28,778	08/29/2003	08/20/2033
36202D-2B-6	GNMA II PASS THRU CERT POOL #3470			4	1.A	97,996	98.2160	103,946	105,834	100,597	0	331	0	0	4.500	5.645	MON	397	4,763	06/10/2004	11/20/2033
36202D-4N-8	GNMA II PASS THRU CERT POOL #3529			4	1.A	610,056	99.0710	632,356	638,280	617,347	0	1,353	0	0	5.000	5.736	MON	2,660	31,914	06/10/2004	03/20/2034
36202D-5P-2	GNMA II PASS THRU CERT POOL #3554			4	1.A	231,362	97.7340	244,208	249,868	239,156	0	696	0	0	4.500	5.606	MON	937	11,244	06/10/2004	05/20/2034
36202E-F2-0	GNMA II PASS THRU CERT POOL #3785			4	1.A	473,973	99.7060	484,236	485,659	476,574	0	373	0	0	5.000	5.400	MON	2,024	24,283	10/25/2005	11/20/2035
36202E-F2-0	GNMA II PASS THRU CERT POOL #3785			4	1.A	945,669	99.7060	968,471	971,318	951,433	0	827	0	0	5.000	5.436	MON	4,047	48,566	10/27/2005	11/20/2035
36202E-XT-1	GNMA II PASS THRU CERT POOL #4290			4	1.A	104,857	102.4130	107,792	105,252	104,812	0	4	0	0	5.500	5.578	MON	482	5,789	10/20/2008	11/20/2038
36202E-XT-1	GNMA II PASS THRU CERT POOL #4290			4	1.A	212,530	102.4130	218,615	213,464	212,374	0	14	0	0	5.500	5.589	MON	978	11,740	10/20/2008	11/20/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
3622AC-EH-9	GNMA II PASS THRU CERT POOL #786536			4	1.A	20,958,416	99.7310	20,759,447	20,815,311	20,938,775	0	(13,799)	0	0	5.500	5.402	MON	95,404	1,144,842	05/22/2023	02/20/2053
3622AC-JA-9	GNMA II PASS THRU CERT POOL #786657			4	1.A	17,503,110	97.1800	17,014,931	17,508,582	17,499,661	0	(1,993)	0	0	5.000	5.015	MON	72,952	875,429	05/17/2023	04/20/2053
3622AC-JE-1	GNMA II PASS THRU CERT POOL #786661			4	1.A	12,710,079	100.1430	12,660,032	12,641,931	12,701,606	0	(5,712)	0	0	5.500	5.421	MON	57,942	695,306	07/26/2023	04/20/2053
3622AC-JG-6	GNMA II PASS THRU CERT POOL #786663			4	1.A	8,712,245	99.5620	8,635,019	8,672,946	8,705,671	0	(4,108)	0	0	5.500	5.435	MON	39,751	477,012	07/26/2023	04/20/2053
3622AC-JK-7	GNMA II PASS THRU CERT POOL #786666			4	1.A	21,804,283	99.1480	21,465,912	21,650,363	21,778,150	0	(15,217)	0	0	5.500	5.393	MON	99,231	1,190,770	05/16/2023	04/20/2053
3622AC-NE-6	GNMA II PASS THRU CERT POOL #786789			4	1.A	17,796,932	100.2160	17,782,746	17,744,253	17,784,879	0	(8,121)	0	0	5.500	5.466	MON	81,328	975,934	07/05/2023	04/20/2053
3622AC-SK-7	GNMA II PASS THRU CERT POOL #786922			4	1.A	14,856,435	99.8520	14,781,330	14,803,236	14,858,619	0	2,184	0	0	5.500	5.449	MON	67,848	339,241	07/10/2024	09/20/2053
3622AC-W8-9	GNMA II PASS THRU CERT POOL #787071			4	1.A	6,515,970	100.2580	6,626,003	6,608,907	6,519,051	0	3,081	0	0	5.500	5.761	MON	30,291	242,327	04/16/2024	09/20/2053
36179S-LQ-8	GNMA II PASS THRU CERT POOL #MA3935			4	1.A	817,356	85.0760	708,331	832,577	806,664	0	138	0	0	2.500	2.769	MON	1,735	20,815	05/15/2019	09/20/2046
36179S-NT-0	GNMA II PASS THRU CERT POOL #MA4002			4	1.A	6,535,688	85.3020	5,656,850	6,631,535	6,500,371	0	730	0	0	2.500	2.697	MON	13,816	165,788	09/26/2017	10/20/2046
36179S-NT-0	GNMA II PASS THRU CERT POOL #MA4002			4	1.A	2,791,837	85.3020	2,425,462	2,843,373	2,772,489	0	391	0	0	2.500	2.749	MON	5,924	71,084	09/27/2017	10/20/2046
36179S-SN-8	GNMA II PASS THRU CERT POOL #MA4125			4	1.A	7,034,412	85.0760	6,081,566	7,148,339	6,998,001	0	388	0	0	2.500	2.717	MON	14,892	178,708	09/27/2017	12/20/2046
36179S-SN-8	GNMA II PASS THRU CERT POOL #MA4125			4	1.A	2,454,523	85.0760	2,148,225	2,525,047	2,416,940	0	605	0	0	2.500	2.882	MON	5,261	63,126	05/03/2019	12/20/2046
36179T-G3-3	GNMA II PASS THRU CERT POOL #MA4718			4	1.A	1,787,345	87.7190	1,542,907	1,758,900	1,802,439	0	(881)	0	0	3.000	2.734	MON	4,397	52,767	09/22/2017	09/20/2047
36179X-VR-4	GNMA II PASS THRU CERT POOL #MA8724			4	1.A	6,819,872	94.6930	6,777,243	7,157,035	6,821,145	0	1,273	0	0	4.500	5.332	MON	26,839	26,839	11/18/2024	03/20/2053
36179X-VT-0	GNMA II PASS THRU CERT POOL #MA8726			4	1.A	12,190,262	99.4750	12,165,789	12,229,914	12,190,502	0	126	0	0	5.500	5.569	MON	56,054	672,645	07/21/2023	03/20/2053
36179X-X6-8	GNMA II PASS THRU CERT POOL #MA8801			4	1.A	8,223,407	99.4550	8,213,900	8,258,895	8,224,162	0	375	0	0	5.500	5.586	MON	37,853	454,239	07/25/2023	04/20/2053
36179X-5H-5	GNMA II PASS THRU CERT POOL #MA8948			4	1.A	17,158,315	99.3450	17,017,419	17,129,543	17,150,436	0	(4,017)	0	0	5.500	5.488	MON	78,510	942,125	06/16/2023	06/20/2053
36179Y-AR-5	GNMA II PASS THRU CERT POOL #MA9016			4	1.A	9,017,699	97.2260	8,935,807	9,190,743	9,031,957	0	8,865	0	0	5.000	5.297	MON	38,295	459,537	07/25/2023	07/20/2053
36179Y-KR-4	GNMA II PASS THRU CERT POOL #MA9304			4	1.A	23,525,344	97.1790	23,078,274	23,747,981	23,537,420	0	12,076	0	0	5.000	5.160	MON	98,950	1,088,449	01/02/2024	11/20/2053
36179Y-KR-4	GNMA II PASS THRU CERT POOL #MA9304			4	1.A	9,377,484	97.1790	9,231,310	9,499,192	9,384,790	0	7,306	0	0	5.000	5.216	MON	39,580	435,380	01/03/2024	11/20/2053
36176S-SV-3	GNMA PASS THRU CERT POOL #0074832			4	1.A	277,254	91.0580	241,557	265,275	281,449	0	(681)	0	0	3.500	2.722	MON	774	9,285	02/17/2012	04/15/2042
36176J-GJ-3	GNMA PASS THRU CERT POOL #00767301			4	1.A	23,406	92.0170	20,607	22,394	23,938	0	(150)	0	0	3.500	2.722	MON	65	784	02/17/2012	04/15/2042
36176X-FR-5	GNMA PASS THRU CERT POOL #00778976			4	1.A	549,787	91.7350	480,403	523,685	573,565	0	(1,230)	0	0	3.500	2.689	MON	1,527	18,329	03/13/2012	03/15/2042
36208F-JZ-4	GNMA PASS THRU CERT POOL #449480			4	1.A	17,578	100.8440	17,286	17,141	17,264	0	(43)	0	0	7.500	5.849	MON	107	1,286	06/19/2003	10/15/2027
36209G-RV-1	GNMA PASS THRU CERT POOL #471300			4	1.A	63,775	102.7080	67,053	65,284	64,137	0	132	0	0	6.000	6.458	MON	326	3,917	12/20/2001	01/15/2032
36209Y-TV-0	GNMA PASS THRU CERT POOL #485764			4	1.A	27,661	101.8300	28,256	27,748	27,667	0	3	0	0	6.000	6.088	MON	139	1,665	09/18/2001	09/15/2031
36210N-RP-6	GNMA PASS THRU CERT POOL #497394			4	1.A	16,818	101.8430	17,492	17,175	16,936	0	41	0	0	6.000	6.471	MON	86	1,031	12/18/2001	01/15/2029
36212N-AM-9	GNMA PASS THRU CERT POOL #538312			4	1.A	59,754	101.8280	61,143	60,045	59,770	0	18	0	0	6.000	6.118	MON	300	3,603	02/26/2002	02/15/2032
36212N-AM-9	GNMA PASS THRU CERT POOL #538312			4	1.A	58,840	101.8280	61,143	60,045	58,956	0	128	0	0	6.000	6.373	MON	300	3,603	01/25/2002	02/15/2032
36213A-CE-2	GNMA PASS THRU CERT POOL #548269			4	1.A	30,168	101.0930	30,806	30,473	30,194	0	23	0	0	6.000	6.204	MON	152	1,828	02/13/2002	02/15/2032
36213C-U4-0	GNMA PASS THRU CERT POOL #550603			4	1.A	74,022	99.9230	74,830	74,888	74,153	0	37	0	0	5.000	5.205	MON	312	3,744	12/14/2005	08/15/2035
36213C-YY-0	GNMA PASS THRU CERT POOL #550727			4	1.A	480,030	99.7870	486,716	487,750	481,730	0	221	0	0	5.000	5.269	MON	2,032	24,387	12/14/2005	11/15/2035
36213D-Z4-3	GNMA PASS THRU CERT POOL #551663			4	1.A	45,474	102.6760	46,837	45,616	45,480	0	4	0	0	6.000	6.087	MON	228	2,737	09/18/2001	09/15/2031
36213E-B9-6	GNMA PASS THRU CERT POOL #551864			4	1.A	13,348	101.4960	13,798	13,595	13,397	0	40	0	0	6.000	6.344	MON	68	816	01/07/2002	11/15/2031
36213E-PU-4	GNMA PASS THRU CERT POOL #552235			4	1.A	10,197	101.9130	10,643	10,443	10,205	0	25	0	0	6.000	6.436	MON	52	627	12/19/2001	12/15/2031
36213E-PY-6	GNMA PASS THRU CERT POOL #552239			4	1.A	47,090	103.1300	49,571	48,067	47,205	0	112	0	0	6.000	6.405	MON	240	2,884	12/14/2001	12/15/2031
36213E-UH-7	GNMA PASS THRU CERT POOL #552384			4	1.A	17,959	102.4220	18,965	18,517	17,863	0	76	0	0	6.000	6.572	MON	93	1,111	03/20/2002	02/15/2032
36213E-UL-8	GNMA PASS THRU CERT POOL #552387			4	1.A	36,459	102.1010	35,216	34,492	36,139	0	(240)	0	0	6.500	3.900	MON	187	2,242	01/22/2003	02/15/2032
36213E-YG-5	GNMA PASS THRU CERT POOL #552511			4	1.A	97,439	102.5140	94,500	92,182	97,293	0	(703)	0	0	6.500	3.997	MON	499	5,992	01/22/2003	04/15/2032
36213F-QS-5	GNMA PASS THRU CERT POOL #553165			4	1.A	155,572	100.9970	149,597	148,120	153,594	0	(681)	0	0	6.000	4.273	MON	741	8,887	05/07/2003	04/15/2033
36213F-WW-9	GNMA PASS THRU CERT POOL #553361			4	1.A	279,790	102.7470	289,696	281,949	280,422	0	53	0	0	5.500	5.670	MON	1,292	15,507	08/13/2003	07/15/2033
36213G-U5-8	GNMA PASS THRU CERT POOL #554204			4	1.A	7,680	102.8280	8,043	7,822	7,704	0	26	0	0	6.000	6.342	MON	39	469	01/07/2002	12/15/2031
36213G-U5-8	GNMA PASS THRU CERT POOL #554204			4	1.A	7,680	102.8280	8,043	7,822	7,704	0	26	0	0	6.000	6.344	MON	39	469	01/07/2002	12/15/2031
36213U-YC-8	GNMA PASS THRU CERT POOL #565107			4	1.A	134,925	103.2360	136,645	132,360	133,863	0	(225)	0	0	6.000	5.628	MON	662	7,942	08/26/2002	10/15/2032

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
36213X-2H-6	GNMA PASS THRU CERT POOL #567876			4	1.A	67,091	102.6540	67,920	66,164	67,018	0	(126)	0	0	6.000	5.670	MON	331	3,970	09/25/2003	10/15/2032
36200Q-LQ-5	GNMA PASS THRU CERT POOL #569235			4	1.A	48,980	104.0140	49,978	48,049	48,993	0	(154)	0	0	6.000	5.570	MON	240	2,883	08/26/2002	03/15/2032
36200Q-WM-2	GNMA PASS THRU CERT POOL #569552			4	1.A	70,359	101.8610	71,747	70,436	70,353	0	(9)	0	0	6.000	6.054	MON	352	4,226	02/22/2002	01/15/2032
36200Q-W6-7	GNMA PASS THRU CERT POOL #569569			4	1.A	70,732	103.6760	75,407	72,733	71,019	0	191	0	0	6.000	6.541	MON	364	4,364	12/27/2001	01/15/2032
36200R-WR-9	GNMA PASS THRU CERT POOL #570456			4	1.A	24,711	102.4330	25,219	24,620	24,695	0	(6)	0	0	6.000	5.965	MON	123	1,477	10/24/2001	11/15/2031
36200S-AG-5	GNMA PASS THRU CERT POOL #570707			4	1.A	14,778	100.7010	15,103	14,998	14,893	0	23	0	0	6.000	6.305	MON	75	900	11/21/2001	12/15/2031
36200S-BH-2	GNMA PASS THRU CERT POOL #570740			4	1.A	36,791	101.1970	37,930	37,482	36,955	0	22	0	0	6.000	6.343	MON	187	2,249	12/31/2001	01/15/2032
36200S-WM-8	GNMA PASS THRU CERT POOL #571352			4	1.A	27,536	101.8650	28,728	28,202	27,578	0	65	0	0	6.000	6.436	MON	141	1,692	12/19/2001	12/15/2031
36200W-BU-4	GNMA PASS THRU CERT POOL #574351			4	1.A	47,271	102.2540	48,972	47,893	47,362	0	59	0	0	6.000	6.254	MON	239	2,874	01/23/2002	01/15/2032
36200W-T6-8	GNMA PASS THRU CERT POOL #574873			4	1.A	47,978	104.5710	50,879	48,654	48,084	0	53	0	0	6.000	6.286	MON	243	2,919	12/12/2001	12/15/2031
36200X-E6-2	GNMA PASS THRU CERT POOL #575357			4	1.A	53,606	101.8080	54,850	53,876	53,629	0	28	0	0	6.000	6.122	MON	269	3,232	02/26/2002	12/15/2031
36200X-XP-9	GNMA PASS THRU CERT POOL #575886			4	1.A	69,122	102.6300	71,998	70,152	69,253	0	66	0	0	6.000	6.301	MON	351	4,209	11/21/2001	12/15/2031
36200X-YB-9	GNMA PASS THRU CERT POOL #575906			4	1.A	26,882	101.1150	27,545	27,241	26,863	0	36	0	0	6.000	6.258	MON	136	1,635	01/31/2002	01/15/2032
36201A-NV-6	GNMA PASS THRU CERT POOL #577404			4	1.A	58,755	104.0320	61,810	59,414	58,846	0	63	0	0	6.000	6.234	MON	297	3,565	12/05/2001	12/15/2031
36201A-NV-6	GNMA PASS THRU CERT POOL #577404			4	1.A	58,569	104.0320	61,810	59,414	58,692	0	86	0	0	6.000	6.292	MON	297	3,565	12/13/2001	12/15/2031
36201A-NV-6	GNMA PASS THRU CERT POOL #577404			4	1.A	58,541	104.0320	61,810	59,414	58,669	0	89	0	0	6.000	6.305	MON	297	3,565	11/21/2001	12/15/2031
36201A-PS-1	GNMA PASS THRU CERT POOL #577433			4	1.A	194,791	104.2390	203,830	195,540	194,822	0	30	0	0	6.000	6.101	MON	978	11,732	03/01/2002	02/15/2032
36201A-SW-9	GNMA PASS THRU CERT POOL #577533			4	1.A	38,229	101.9110	39,481	38,741	38,230	0	65	0	0	6.000	6.258	MON	194	2,325	01/31/2002	01/15/2032
36201A-XN-3	GNMA PASS THRU CERT POOL #577685			4	1.A	64,480	102.3510	64,742	63,254	64,583	0	(206)	0	0	6.000	5.628	MON	316	3,795	08/26/2002	10/15/2032
36201A-3T-3	GNMA PASS THRU CERT POOL #577810			4	1.A	34,360	103.7020	36,302	35,006	34,426	0	42	0	0	6.000	6.343	MON	175	2,100	12/31/2001	01/15/2032
36201B-RQ-1	GNMA PASS THRU CERT POOL #578395			4	1.A	102,746	101.6670	103,016	101,326	103,218	0	(216)	0	0	6.000	5.670	MON	507	6,079	09/25/2003	10/15/2032
36201B-RT-5	GNMA PASS THRU CERT POOL #578398			4	1.A	101,210	100.5160	99,799	99,286	101,794	0	(316)	0	0	6.000	5.628	MON	496	5,957	08/26/2002	10/15/2032
36201C-JW-5	GNMA PASS THRU CERT POOL #579077			4	1.A	37,656	104.3170	39,867	38,217	37,692	0	53	0	0	6.000	6.305	MON	191	2,293	11/21/2001	12/15/2031
36201C-KF-0	GNMA PASS THRU CERT POOL #579094			4	1.A	36,932	102.8030	38,533	37,482	36,954	0	63	0	0	6.000	6.305	MON	187	2,249	11/21/2001	12/15/2031
36201C-LA-0	GNMA PASS THRU CERT POOL #579121			4	1.A	41,189	104.2520	43,571	41,793	41,309	0	68	0	0	6.000	6.287	MON	209	2,508	01/30/2002	01/15/2032
36201C-LA-0	GNMA PASS THRU CERT POOL #579121			4	1.A	41,231	104.2520	43,571	41,793	41,326	0	65	0	0	6.000	6.377	MON	209	2,508	09/25/2003	01/15/2032
36201C-LZ-5	GNMA PASS THRU CERT POOL #579144			4	1.A	4,863	100.9460	5,051	5,003	4,851	0	17	0	0	6.000	6.510	MON	25	300	12/26/2001	01/15/2032
36201C-LZ-5	GNMA PASS THRU CERT POOL #579144			4	1.A	2,084	100.9460	2,165	2,145	2,079	0	7	0	0	6.000	6.511	MON	11	129	01/24/2002	01/15/2032
36201C-YP-3	GNMA PASS THRU CERT POOL #579518			4	1.A	78,310	102.7050	82,929	80,745	78,438	0	294	0	0	6.000	6.572	MON	404	4,845	03/20/2002	02/15/2032
36201E-M7-2	GNMA PASS THRU CERT POOL #580982			4	1.A	91,947	102.5280	95,692	93,332	92,194	0	125	0	0	6.000	6.292	MON	467	5,600	02/01/2002	02/15/2032
36201F-XP-7	GNMA PASS THRU CERT POOL #582186			4	1.A	46,228	101.9620	47,653	46,736	46,282	0	44	0	0	6.000	6.217	MON	234	2,804	01/22/2002	01/15/2032
36201F-5T-0	GNMA PASS THRU CERT POOL #582358			4	1.A	164,427	102.9430	166,929	162,155	165,014	0	(381)	0	0	6.000	5.670	MON	811	9,729	09/25/2003	10/15/2032
36201F-5U-7	GNMA PASS THRU CERT POOL #582359			4	1.A	290,722	101.3690	290,633	286,705	290,659	0	(610)	0	0	6.000	5.670	MON	1,434	17,202	09/25/2003	10/15/2032
36201G-TK-1	GNMA PASS THRU CERT POOL #582954			4	1.A	39,967	102.3090	41,099	40,171	39,981	0	14	0	0	6.000	6.122	MON	201	2,410	03/01/2002	02/15/2032
36201H-2U-6	GNMA PASS THRU CERT POOL #584087			4	1.A	68,542	100.3300	67,461	67,239	68,913	0	(194)	0	0	6.000	5.628	MON	336	4,034	08/26/2002	10/15/2032
36201M-FN-7	GNMA PASS THRU CERT POOL #587073			4	1.A	36,238	103.2320	37,670	36,490	36,259	0	22	0	0	6.000	6.155	MON	182	2,189	05/31/2002	05/15/2032
36201N-M4-9	GNMA PASS THRU CERT POOL #588179			4	1.A	154,897	103.7280	154,423	148,872	153,738	0	(423)	0	0	6.000	4.564	MON	744	8,932	07/24/2003	01/15/2033
36201S-XE-4	GNMA PASS THRU CERT POOL #592077			4	1.A	46,991	99.4810	46,783	47,027	46,972	0	(4)	0	0	5.000	5.030	MON	196	2,351	07/16/2003	08/15/2033
36201V-AE-2	GNMA PASS THRU CERT POOL #594105			4	1.A	228,604	98.3020	236,512	240,596	233,712	0	684	0	0	4.500	5.257	MON	902	10,827	10/28/2003	09/15/2033
36201V-AE-2	GNMA PASS THRU CERT POOL #594105			4	1.A	108,403	98.3020	112,541	114,485	111,021	0	345	0	0	4.500	5.314	MON	429	5,152	10/16/2003	09/15/2033
36201V-AE-2	GNMA PASS THRU CERT POOL #594105			4	1.A	284,016	98.3020	295,640	300,745	291,146	0	958	0	0	4.500	5.350	MON	1,128	13,533	11/06/2003	09/15/2033
36201V-AF-9	GNMA PASS THRU CERT POOL #594106			4	1.A	37,437	98.0590	38,732	39,499	38,291	0	109	0	0	4.500	5.293	MON	148	1,777	10/23/2003	09/15/2033
36201V-VN-9	GNMA PASS THRU CERT POOL #594721			4	1.A	49,782	97.9360	48,377	49,396	49,528	0	(18)	0	0	4.500	4.394	MON	185	2,223	05/30/2003	07/15/2033
36200A-BA-6	GNMA PASS THRU CERT POOL #595033			4	1.A	66,985	101.5720	66,746	65,712	67,484	0	(212)	0	0	6.000	5.628	MON	329	3,943	08/26/2002	10/15/2032
36200E-BQ-3	GNMA PASS THRU CERT POOL #598647			4	1.A	294,910	102.5780	295,836	288,401	293,933	0	(732)	0	0	5.500	4.831	MON	1,322	15,862	06/19/2003	04/15/2033

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
36200E-B6-7	GNMA PASS THRU CERT POOL #598661			4	1.A	168,455	101.0580	165,381	163,648	165,990	0	(192)	0	0	5.000	4.464	MON	682	8,182	05/16/2003	05/15/2033
36200E-B6-7	GNMA PASS THRU CERT POOL #598661			4	1.A	81,248	101.0580	82,690	81,824	81,445	0	16	0	0	5.000	5.187	MON	341	4,091	04/07/2003	05/15/2033
36200E-CQ-2	GNMA PASS THRU CERT POOL #598679			4	1.A	71,474	100.6320	70,220	69,779	71,044	0	(116)	0	0	5.500	4.944	MON	320	3,838	04/22/2003	05/15/2033
36200E-DL-2	GNMA PASS THRU CERT POOL #598707			4	1.A	125,633	99.1590	124,476	125,530	125,503	0	(12)	0	0	5.000	5.009	MON	523	6,277	09/25/2003	07/15/2033
36200E-D5-7	GNMA PASS THRU CERT POOL #598724			4	1.A	108,775	97.8190	105,611	107,965	108,346	0	(57)	0	0	4.500	4.387	MON	405	4,858	06/05/2003	07/15/2033
36200E-D5-7	GNMA PASS THRU CERT POOL #598724			4	1.A	109,231	97.8190	106,021	108,384	108,786	0	(59)	0	0	4.500	4.394	MON	406	4,877	05/30/2003	07/15/2033
36200M-QW-6	GNMA PASS THRU CERT POOL #604469			4	1.A	198,140	97.8530	209,501	214,097	204,535	0	1,040	0	0	4.500	5.650	MON	803	9,634	08/15/2003	07/15/2033
36200M-QW-6	GNMA PASS THRU CERT POOL #604469			4	1.A	97,778	97.8530	104,282	106,570	101,342	0	568	0	0	4.500	5.748	MON	400	4,796	08/14/2003	07/15/2033
36200M-RT-2	GNMA PASS THRU CERT POOL #604498			4	1.A	83,172	98.5460	81,619	82,823	82,975	0	(37)	0	0	4.500	4.449	MON	311	3,727	06/02/2003	07/15/2033
36200M-T7-8	GNMA PASS THRU CERT POOL #604574			4	1.A	184,339	97.8450	181,388	185,382	184,630	0	46	0	0	4.500	4.610	MON	695	8,342	06/27/2003	08/15/2033
36200M-VM-2	GNMA PASS THRU CERT POOL #604620			4	1.A	243,535	97.7670	251,758	257,507	248,684	0	840	0	0	4.500	5.309	MON	966	11,588	09/11/2003	09/15/2033
36200M-WA-7	GNMA PASS THRU CERT POOL #604641			4	1.A	50,322	97.7670	52,021	53,208	51,308	0	195	0	0	4.500	5.309	MON	200	2,394	09/11/2003	09/15/2033
36200M-WA-7	GNMA PASS THRU CERT POOL #604641			4	1.A	12,307	97.7670	13,005	13,302	12,645	0	68	0	0	4.500	5.630	MON	50	599	08/27/2003	09/15/2033
36200M-3K-7	GNMA PASS THRU CERT POOL #604802			4	1.A	45,047	99.3100	47,239	47,566	45,958	0	(69)	0	0	4.500	5.296	MON	178	2,140	11/03/2003	11/15/2033
36200N-RJ-2	GNMA PASS THRU CERT POOL #605389			4	1.A	217,709	99.7880	219,893	220,360	218,224	0	104	0	0	5.000	5.250	MON	918	11,018	03/09/2005	04/15/2034
36290R-QZ-9	GNMA PASS THRU CERT POOL #615272			4	1.A	199,166	99.4600	196,617	197,683	198,294	0	(100)	0	0	4.500	4.387	MON	741	8,896	06/05/2003	07/15/2033
36290R-Q2-2	GNMA PASS THRU CERT POOL #615273			4	1.A	134,829	99.4090	133,035	133,825	134,356	0	(86)	0	0	4.500	4.387	MON	502	6,022	06/05/2003	07/15/2033
36290R-T4-5	GNMA PASS THRU CERT POOL #615371			4	1.A	51,663	98.2860	50,486	51,366	51,473	0	(36)	0	0	4.500	4.415	MON	193	2,311	06/06/2003	07/15/2033
36290R-YE-7	GNMA PASS THRU CERT POOL #615509			4	1.A	264,754	97.8530	280,313	286,463	272,954	0	974	0	0	4.500	5.655	MON	1,074	12,891	08/15/2003	08/15/2033
36290R-YM-9	GNMA PASS THRU CERT POOL #615516			4	1.A	82,000	97.8120	84,706	86,600	83,867	0	286	0	0	4.500	5.314	MON	325	3,897	10/16/2003	09/15/2033
36290R-ZJ-5	GNMA PASS THRU CERT POOL #615545			4	1.A	107,741	97.9700	111,652	113,965	109,964	0	406	0	0	4.500	5.314	MON	427	5,128	09/11/2003	09/15/2033
36290R-ZJ-5	GNMA PASS THRU CERT POOL #615545			4	1.A	105,404	97.9700	111,652	113,965	108,437	0	562	0	0	4.500	5.641	MON	427	5,128	09/02/2003	09/15/2033
36290R-4Y-6	GNMA PASS THRU CERT POOL #615639			4	1.A	74,717	98.2150	77,622	79,033	76,381	0	301	0	0	4.500	5.314	MON	296	3,556	09/11/2003	09/15/2033
36290R-5E-9	GNMA PASS THRU CERT POOL #615645			4	1.A	70,900	96.5340	74,001	76,658	73,009	0	344	0	0	4.500	5.641	MON	287	3,450	09/02/2003	09/15/2033
36290X-JW-1	GNMA PASS THRU CERT POOL #620477			4	1.A	44,193	98.9280	46,051	46,550	45,135	0	136	0	0	4.500	5.294	MON	175	2,095	10/09/2003	08/15/2033
36290X-PJ-3	GNMA PASS THRU CERT POOL #620625			4	1.A	59,065	98.4950	61,278	62,214	61,255	0	222	0	0	4.500	5.289	MON	233	2,800	10/09/2003	09/15/2033
36290X-QX-1	GNMA PASS THRU CERT POOL #620670			4	1.A	90,854	99.6190	95,587	95,952	92,876	0	409	0	0	4.500	5.314	MON	360	4,318	10/16/2003	09/15/2033
36291Q-BW-3	GNMA PASS THRU CERT POOL #634653			4	1.A	177,878	99.9220	174,883	175,018	176,817	0	(220)	0	0	5.000	4.746	MON	729	8,751	11/12/2004	12/15/2034
36291R-RF-1	GNMA PASS THRU CERT POOL #635986			4	1.A	125,962	99.9230	123,842	123,937	125,229	0	(65)	0	0	5.000	4.746	MON	516	6,197	11/12/2004	12/15/2034
36291R-2G-6	GNMA PASS THRU CERT POOL #636275			4	1.A	106,492	99.4070	107,150	107,789	106,934	0	34	0	0	5.000	5.234	MON	449	5,389	03/09/2005	03/15/2035
36291S-VW-7	GNMA PASS THRU CERT POOL #637029			4	1.A	176,022	99.9230	173,059	173,192	175,115	0	(113)	0	0	5.000	4.746	MON	722	8,660	11/12/2004	12/15/2034
36292F-S2-4	GNMA PASS THRU CERT POOL #647737			4	1.A	36,399	100.5510	37,028	36,825	36,558	0	51	0	0	5.000	5.205	MON	153	1,841	12/14/2005	08/15/2035
36292H-S6-1	GNMA PASS THRU CERT POOL #649541			4	1.A	72,053	98.4350	71,755	72,896	72,210	0	18	0	0	5.000	5.202	MON	304	3,645	12/14/2005	11/15/2035
36176E-5W-7	GNMA PASS THRU CERT POOL #764361			4	1.A	259,933	91.6960	228,325	249,000	269,990	0	(798)	0	0	3.500	2.748	MON	726	8,715	12/14/2011	01/15/2042
36176E-6E-6	GNMA PASS THRU CERT POOL #764369			4	1.A	74,456	91.9620	65,592	71,325	77,913	0	(219)	0	0	3.500	2.748	MON	208	2,496	12/14/2011	01/15/2042
36176Q-NH-3	GNMA PASS THRU CERT POOL #772892			4	1.A	107,223	91.8800	94,373	102,713	112,539	0	(320)	0	0	3.500	2.748	MON	300	3,595	12/14/2011	01/15/2042
36176Q-NT-7	GNMA PASS THRU CERT POOL #772902			4	1.A	123,434	91.9690	108,747	118,242	130,061	0	(430)	0	0	3.500	2.748	MON	345	4,139	12/14/2011	01/15/2042
36176Q-NX-8	GNMA PASS THRU CERT POOL #772906			4	1.A	46,993	91.5640	41,219	45,017	47,887	0	(309)	0	0	3.500	2.748	MON	131	1,576	12/14/2011	01/15/2042
36225A-TG-5	GNMA PASS THRU CERT POOL #780551			4	1.A	3,180	100.2570	3,111	3,103	3,133	0	(19)	0	0	7.500	5.884	MON	19	233	06/19/2003	04/15/2027
36225A-YM-6	GNMA PASS THRU CERT POOL #780716			4	1.A	2,067	100.1470	2,020	2,017	2,035	0	(6)	0	0	7.500	5.886	MON	13	151	06/19/2003	02/15/2028
36241K-BF-4	GNMA PASS THRU CERT POOL #781838			4	1.A	100,165	102.3200	93,934	91,804	94,473	0	(923)	0	0	8.000	4.826	MON	612	7,344	12/13/2004	12/15/2029
36241K-BL-1	GNMA PASS THRU CERT POOL #781843			4	1.A	69,443	102.7710	67,664	65,840	67,122	0	(358)	0	0	6.500	4.975	MON	357	4,280	12/20/2004	11/15/2028
36241K-BM-9	GNMA PASS THRU CERT POOL #781844			4	1.A	920,683	102.8500	899,359	874,434	900,980	0	(4,356)	0	0	6.500	5.025	MON	4,737	56,838	12/20/2004	03/15/2032
36241K-CT-3	GNMA PASS THRU CERT POOL #781882			4	1.A	84,786	101.3870	80,247	79,148	80,697	0	(803)	0	0	7.500	3.982	MON	495	5,936	03/21/2005	03/15/2030
36241K-CU-0	GNMA PASS THRU CERT POOL #781883			4	1.A	100,968	102.1250	96,273	94,269	96,431	0	(819)	0	0	7.500	3.990	MON	589	7,070	03/21/2005	03/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
36241K-CV-8	GNMA PASS THRU CERT POOL #781884			4	1.A	104,991	102.4090	100,362	98,001	100,581	0	(713)	0	0	7.500	3.977	MON	613	7,350	03/21/2005	04/15/2030
36241K-DH-8	GNMA PASS THRU CERT POOL #781904			4	1.A	647,162	99.9220	657,061	657,570	649,434	0	329	0	0	5.000	5.278	MON	2,740	32,879	12/14/2005	04/15/2035
38375B-G2-2	GNR 2013-H03 HA CMO			4	1.A	8,594	90.5440	7,784	8,597	8,589	0	0	0	0	1.750	1.744	MON	13	149	02/05/2013	12/20/2062
38376R-GY-6	GNR 2015-H22 GA CMO			4	1.A	5,683,662	97.5010	5,746,807	5,894,100	5,839,395	0	10,533	0	0	2.000	2.830	MON	9,824	116,800	09/28/2017	09/20/2065
38376R-ML-7	GNR 2015-H32 KA CMO			4	1.A	5,604,687	97.8070	5,517,377	5,641,045	5,636,812	0	911	0	0	2.700	2.803	MON	4,654	150,513	12/03/2015	12/20/2065
38384A-RB-1	GNR 2023-66 BC CMO			4	1.A	9,410,309	100.2910	9,587,173	9,559,300	9,447,631	0	24,882	0	0	5.000	5.363	MON	39,830	477,965	06/07/2023	09/20/2048
38384Q-M4-7	GNR 2024-109 AK CMO			4	1.A	12,104,972	100.7140	12,181,884	12,095,522	12,101,067	0	(3,905)	0	0	5.500	5.471	MON	55,438	277,189	07/12/2024	12/20/2050
38384Q-ED-6	GNR 2024-120 AT CMO			4	1.A	11,347,359	101.0260	11,505,129	11,388,286	11,348,003	0	644	0	0	5.500	5.578	MON	52,196	260,982	07/10/2024	07/20/2054
38384M-ZT-7	GNR 2024-64 QK CMO			4	1.A	23,014,671	101.4100	23,339,178	23,014,671	23,008,134	0	(6,537)	0	0	5.500	5.497	MON	105,484	632,903	06/13/2024	07/20/2051
38384N-R4-9	GNR 2024-78 D CMO			4	1.A	32,128,585	100.8460	32,568,323	32,295,107	32,133,617	0	4,205	0	0	5.500	5.618	MON	148,019	1,035,459	05/14/2024	07/20/2051
38384P-3E-8	GNR 2024-94 KB CMO			4	1.A	19,789,176	100.8410	19,993,873	19,827,127	19,787,082	0	(2,094)	0	0	5.500	5.545	MON	90,874	545,246	06/05/2024	06/20/2054
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						366,830,767	XXX	363,140,605	368,348,606	367,015,222	0	9,585	0	0	XXX	XXX	XXX	1,552,437	15,020,536	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
38378N-EW-9	GNR 2013-162 A (PROJECT LOAN)			4	1.A	246,795	92.4340	230,938	249,840	248,185	0	263	0	0	2.750	3.091	MON	573	6,871	10/18/2013	09/16/2046
38378X-P6-2	GNR 2014-166 PL (PROJECT LOAN)			4	1.A	1,923,697	83.8230	1,612,005	1,923,096	1,923,690	0	(188)	0	0	2.500	2.487	MON	4,006	48,077	12/05/2014	05/16/2055
38378Y-S8-3	GNR 2014-34 PA (PROJECT LOAN)			4	1.A	1,427,687	88.8060	1,262,796	1,421,966	1,425,716	0	(603)	0	0	2.471	2.373	MON	2,928	35,137	12/11/2014	09/16/2053
38378N-5Q-2	GNR 2014-77 AD (PROJECT LOAN)			4	1.A	1,909,879	94.0010	1,780,836	1,894,486	1,903,025	0	(9,975)	0	0	2.750	2.501	MON	4,342	52,098	12/19/2019	12/16/2047
38379K-H5-0	GNR 2015-130 AH (PROJECT LOAN)			4	1.A	2,972,622	96.4890	2,801,716	2,903,660	2,923,603	0	(4,189)	0	0	2.900	2.149	MON	7,017	84,206	09/25/2015	08/16/2047
38379K-PV-4	GNR 2015-70 AB (PROJECT LOAN)			4	1.A	2,378,194	88.6530	2,128,308	2,400,701	2,384,246	0	1,205	0	0	2.300	2.497	MON	4,601	55,216	09/30/2015	11/16/2048
38379K-RM-2	GNR 2015-86 AC (PROJECT LOAN)			4	1.A	3,380,118	94.3200	3,168,597	3,359,384	3,365,127	0	(2,529)	0	0	2.650	2.496	MON	7,419	89,024	09/30/2015	03/16/2050
38379R-5R-0	GNR 2017-145A (PROJECT LOAN)			4	1.A	4,120,922	86.7340	3,575,370	4,122,210	4,120,803	0	(232)	0	0	2.700	2.694	MON	9,275	111,300	09/13/2017	10/16/2051
38379R-ZM-8	GNR 2017-90 AB (PROJECT LOAN)			4	1.A	4,148,273	86.6460	3,620,334	4,178,304	4,151,034	0	1,995	0	0	2.600	2.776	MON	9,053	108,636	10/12/2017	07/16/2057
38380M-BX-8	GNR 2018-98 A (PROJECT LOAN)			4	1.A	418,829	96.3110	403,395	418,845	418,660	0	(62)	0	0	3.000	2.990	MON	1,047	12,565	05/16/2019	10/16/2050
38380M-ZX-2	GNR 2019-2 AE (PROJECT LOAN)			4	1.A	1,849,709	93.6120	1,760,586	1,880,712	1,841,912	0	4,136	0	0	3.250	3.598	MON	5,094	61,123	01/25/2019	03/16/2059
38381K-BM-5	GNR 2024 50 AC (PROJECT LOAN)			4	1.A	10,978,172	97.2330	11,032,087	11,346,031	11,006,158	0	27,986	0	0	4.500	5.295	MON	42,548	255,286	06/27/2024	07/16/2057
38381L-LR-1	GNR 2024-123 A (PROJECT LOAN)			4	1.A	6,328,165	98.6310	6,230,823	6,317,307	6,326,571	0	(1,594)	0	0	5.000	4.944	MON	26,322	105,289	08/16/2024	03/16/2055
38381L-UE-0	GNR 2024-150 AB (PROJECT LOAN)			4	1.A	17,656,899	93.8800	16,856,805	17,955,693	17,664,182	0	7,283	0	0	4.250	4.570	MON	63,593	190,779	09/24/2024	02/16/2065
38381L-C8-3	GNR 2024-165 AC (PROJECT LOAN)			4	1.A	14,561,553	94.4920	14,157,755	14,982,948	14,568,719	0	7,166	0	0	4.500	4.984	MON	56,186	112,372	10/10/2024	11/16/2066
38381L-F2-3	GNR 2024-193 AC (PROJECT LOANS)			4	1.A	10,702,177	97.1140	10,671,394	10,988,479	10,703,385	0	1,208	0	0	4.500	5.036	MON	41,207	0	12/17/2024	04/16/2057
38381L-EE-8	GNR 2024-72 AC (PROJECT LOAN)			4	1.A	14,578,587	97.0920	14,471,199	14,904,626	14,597,690	0	19,103	0	0	5.000	5.445	MON	62,103	434,718	05/20/2024	10/16/2064
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						99,582,276	XXX	95,764,943	101,248,287	99,572,706	0	50,975	0	0	XXX	XXX	XXX	347,313	1,762,697	XXX	XXX
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities																					
83162C-TV-5	SBAP 2011-20B 1			4	1.A	755,158	97.3990	735,522	755,158	753,502	0	220	0	0	4.220	4.220	FA	13,278	31,868	02/08/2011	02/01/2031
83162C-UR-2	SBAP 2012-20C 1			4	1.A	117,017	92.8150	107,919	116,273	116,588	0	(33)	0	0	2.510	2.425	MS	973	2,918	09/12/2017	03/01/2032
83162C-UR-2	SBAP 2012-20C 1			4	1.A	2,092,906	92.8150	1,942,539	2,092,906	2,088,285	0	507	0	0	2.510	2.510	MS	17,511	52,532	03/06/2012	03/01/2032
83162C-VY-6	SBAP 2013-20L 1			4	1.A	725,137	94.6250	686,166	725,137	721,262	0	318	0	0	3.380	3.380	JD	2,042	24,510	12/05/2013	12/01/2033
83162C-WK-5	SBAP 2014-20G 1			4	1.A	1,276,497	92.7370	1,172,249	1,264,054	1,267,055	0	(330)	0	0	2.870	2.719	JJ	18,139	36,648	08/26/2015	07/01/2034
83162C-WK-5	SBAP 2014-20G 1			4	1.A	9,172	92.7370	8,464	9,127	9,116	0	(1)	0	0	2.870	2.793	JJ	131	265	08/27/2015	07/01/2034
83162C-XE-8	SBAP 2015-20H 1			4	1.A	2,485,738	91.9980	2,285,049	2,483,797	2,474,643	0	334	0	0	2.820	2.808	FA	29,185	71,420	09/15/2015	08/01/2035
83162C-XE-8	SBAP 2015-20H 1			4	1.A	851,712	91.9980	783,315	851,446	848,031	0	132	0	0	2.820	2.815	FA	10,004	24,483	09/15/2015	08/01/2035
83162C-XG-3	SBAP 2015-20I 1			4	1.A	5,737,831	91.4980	5,250,001	5,737,831	5,712,836	0	1,304	0	0	2.820	2.820	MS	53,936	163,965	09/10/2015	09/01/2035
83162C-XN-8	SBAP 2016-20A 1			4	1.A	2,664,652	92.0230	2,452,103	2,664,652	2,652,258	0	587	0	0	2.780	2.780	JJ	37,039	74,862	01/07/2016	01/01/2036
83162C-YH-0	SBAP 2017-20B 1			4	1.A	3,410,921	91.0740	3,076,565	3,378,064	3,388,713	0	(1,006)	0	0	2.820	2.747	FA	39,692	96,238	09/14/2017	02/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83162C-YH-0	SBAP 2017-20B 1			4	1.A	191,800	91.0740	173,328	190,313	190,632	0	(38)	0	0	2.820	2.776	FA	2,236	5,422	09/14/2017	02/01/2037
83162C-YH-0	SBAP 2017-20B 1			4	1.A	4,186,896	91.0740	3,813,207	4,186,896	4,169,861	0	814	0	0	2.820	2.820	FA	49,196	119,281	02/09/2017	02/01/2037
83162C-YU-1	SBAP 2017-20H 1			4	1.A	1,354,113	90.0910	1,219,942	1,354,113	1,349,619	0	(38)	0	0	2.750	2.749	FA	15,516	38,129	09/20/2017	08/01/2037
83162C-YU-1	SBAP 2017-20H 1			4	1.A	4,869,241	90.0910	4,386,777	4,869,241	4,853,279	0	(130)	0	0	2.750	2.750	FA	55,793	137,107	08/10/2017	08/01/2037
83162C-YX-5	SBAP 2017-20J 1			4	1.A	2,067,070	90.5630	1,872,019	2,067,070	2,057,536	0	515	0	0	2.850	2.850	AO	14,728	59,306	10/05/2017	10/01/2037
83162C-ZT-3	SBAP 2018-10E 1			4	1.A	1,021,191	96.2060	982,451	1,021,191	1,020,120	0	225	0	0	3.140	3.140	MS	10,688	32,065	09/06/2018	09/01/2028
83162C-ZY-2	SBAP 2018-10F 1			4	1.A	725,155	96.1760	697,427	725,155	724,547	0	125	0	0	3.470	3.470	MN	4,194	25,163	11/08/2018	11/01/2028
83162C-ZP-1	SBAP 2018-20G 1			4	1.A	2,374,675	93.0170	2,211,983	2,378,019	2,361,447	0	(315)	0	0	3.540	3.562	JJ	42,091	86,454	12/13/2018	07/01/2038
83162C-ZR-7	SBAP 2018-20H 1			4	1.A	4,816,792	93.5280	4,505,083	4,816,792	4,786,281	0	(131)	0	0	3.580	3.580	FA	71,850	176,982	08/09/2018	08/01/2038
83162C-ZR-7	SBAP 2018-20H 1			4	1.A	800,670	93.5280	750,997	802,959	795,915	0	71	0	0	3.580	3.623	FA	11,977	29,503	09/19/2018	08/01/2038
83162C-ZR-7	SBAP 2018-20H 1			4	1.A	2,377,915	93.5280	2,252,541	2,408,396	2,367,103	0	1,187	0	0	3.580	3.776	FA	35,925	88,491	11/02/2018	08/01/2038
83162C-ZU-0	SBAP 2018-20I 1			4	1.A	4,759,324	92.1380	4,385,189	4,759,324	4,735,928	0	(226)	0	0	3.530	3.525	MS	56,001	171,851	09/06/2018	09/01/2038
83162C-ZU-0	SBAP 2018-20I 1			4	1.A	2,576,395	92.1380	2,378,601	2,581,538	2,564,806	0	86	0	0	3.530	3.555	MS	30,376	93,215	09/13/2018	09/01/2038
83162C-ZU-0	SBAP 2018-20I 1			4	1.A	2,051,355	92.1380	1,902,881	2,065,231	2,044,159	0	464	0	0	3.530	3.626	MS	24,301	74,572	09/20/2018	09/01/2038
83162C-ZZ-9	SBAP 2018-20K 1			4	1.A	1,700,140	94.3730	1,604,474	1,700,140	1,688,228	0	92	0	0	3.870	3.870	MN	10,966	67,202	11/08/2018	11/01/2038
83162C-B9-3	SBAP 2019-25E 1			4	1.A	3,760,597	88.6900	3,335,292	3,760,597	3,748,953	0	(1,523)	0	0	3.070	3.070	MN	19,242	118,977	05/09/2019	05/01/2044
83162C-T6-0	SBAP 2023-25F 1			4	1.A	5,609,188	97.4190	5,464,414	5,609,188	5,607,073	0	(1,546)	0	0	4.930	4.930	JD	23,044	278,367	06/08/2023	06/01/2048
83162C-V5-9	SBAP 2023-25L 1			4	1.A	5,789,824	99.0950	5,737,478	5,789,824	5,787,194	0	(2,453)	0	0	5.280	5.280	JD	25,475	297,994	12/07/2023	12/01/2048
831641-FE-0	SBIC 2015-10B 1			4	1.A	2,030,745	98.6520	2,003,385	2,030,745	2,029,486	0	(411)	0	0	2.829	2.817	MS	19,045	57,607	09/14/2015	09/10/2025
831641-FQ-3	SBIC 2020-10B 1			4	1.A	4,743,891	85.6650	4,063,883	4,743,891	4,744,880	0	66	0	0	1.034	1.030	MS	16,261	49,186	09/15/2020	09/10/2030
831641-FY-6	SBIC 2024-10B 1			4	1.A	7,500,000	96.4950	7,237,178	7,500,000	7,499,211	0	(789)	0	0	4.380	4.362	MS	87,300	0	09/20/2024	09/10/2034
0049999999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						85,433,715	XXX	79,478,422	85,439,065	85,158,544	0	(1,923)	0	0	XXX	XXX	XXX	848,137	2,586,582	XXX	XXX
0109999999. Total - U.S. Government Bonds						1,430,866,968	XXX	1,420,420,716	1,462,235,958	1,454,498,436	336,800	11,569,660	0	0	XXX	XXX	XXX	6,345,831	39,404,722	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					
013051-DQ-7	ALBERTA (PROVINCE OF)	SD			1.C FE	4,987,050	99.6830	4,984,165	5,000,000	4,999,119	0	1,800	0	0	2.350	2.388	JD	9,658	117,500	12/12/2017	06/01/2025
013051-DT-1	ALBERTA (PROVINCE OF)				1.C FE	3,018,870	98.9140	2,967,435	3,000,000	3,004,061	0	(2,811)	0	0	2.200	2.102	JD	5,425	66,000	06/11/2019	06/01/2026
013051-DW-4	ALBERTA (PROVINCE OF)	SD			1.C FE	1,087,330	98.9040	989,042	1,000,000	1,031,536	0	(12,783)	0	0	2.550	1.222	JD	2,096	25,500	07/13/2020	06/01/2027
013051-DW-4	ALBERTA (PROVINCE OF)	SD			1.C FE	1,961,460	98.9040	1,978,084	2,000,000	1,989,524	0	4,126	0	0	2.550	2.775	JD	4,192	51,000	07/26/2017	06/01/2027
013051-DW-4	ALBERTA (PROVINCE OF)	SD			1.C FE	3,871,600	98.9040	3,956,168	4,000,000	3,962,509	0	14,733	0	0	2.550	2.954	JD	8,384	102,000	04/16/2018	06/01/2027
013051-EB-9	ALBERTA (PROVINCE OF)				1.C FE	1,127,650	99.2370	992,374	1,000,000	1,064,822	0	(16,074)	0	0	2.900	1.201	JD	2,384	29,000	01/05/2021	12/01/2028
013051-EB-9	ALBERTA (PROVINCE OF)	SD			1.C FE	984,640	99.2370	992,374	1,000,000	993,499	0	1,536	0	0	2.900	3.077	JD	2,384	29,000	10/02/2018	12/01/2028
013051-EP-8	ALBERTA (PROVINCE OF)	SD			1.C FE	865,990	90.0080	900,089	1,000,000	881,799	0	15,809	0	0	1.650	3.738	JD	1,356	16,500	01/03/2024	06/01/2031
013051-ER-4	ALBERTA (PROVINCE OF)	SD			1.C FE	2,006,740	103.4370	2,068,756	2,000,000	2,006,331	0	(409)	0	0	4.150	4.104	JD	6,822	41,500	06/04/2024	06/01/2033
013051-ER-4	ALBERTA (PROVINCE OF)	SD			1.C FE	974,360	103.4370	1,034,378	1,000,000	977,175	0	2,186	0	0	4.150	4.478	JD	3,411	41,500	09/13/2023	06/01/2033
013051-EU-7	ALBERTA (PROVINCE OF)				1.C FE	4,999,100	103.8460	5,192,305	5,000,000	4,999,067	0	(33)	0	0	4.100	4.103	JD	16,849	102,500	05/30/2024	06/01/2029
013051-EW-3	ALBERTA (PROVINCE OF)				1.C FE	1,018,480	100.5980	1,005,985	1,000,000	1,018,390	0	(90)	0	0	3.950	3.734	JD	3,247	0	12/11/2024	06/01/2035
013051-EW-3	ALBERTA (PROVINCE OF)	SD			1.C FE	1,498,216	100.5980	1,480,810	1,472,000	1,498,046	0	(171)	0	0	3.950	3.743	JD	4,779	0	12/05/2024	06/01/2035
013051-EW-3	ALBERTA (PROVINCE OF)				1.C FE	449,694	100.5980	452,693	450,000	449,685	0	(9)	0	0	3.950	3.957	JD	1,461	8,888	11/26/2024	06/01/2035
013051-EW-3	ALBERTA (PROVINCE OF)	SD			1.C FE	549,626	100.5980	553,292	550,000	549,615	0	(11)	0	0	3.950	3.957	JD	1,786	10,863	11/26/2024	06/01/2035
06850K-VU-4	BARRIE (CITY OF)				1.B FE	3,012,773	99.4210	2,998,558	3,016,000	3,015,715	0	549	0	0	2.100	2.119	JD	1,909	63,336	06/06/2019	06/20/2025
06850K-VV-2	BARRIE (CITY OF)				1.B FE	3,076,440	98.6080	3,038,122	3,081,000	3,079,970	0	675	0	0	2.200	2.223	JD	2,043	67,782	06/06/2019	06/20/2026
06850K-WX-7	BARRIE (CITY OF)	SD			1.B FE	1,005,170	100.1520	1,001,521	1,000,000	1,000,885	0	(1,837)	0	0	3.691	3.499	JD	809	36,910	08/03/2022	06/23/2025
110709-AF-9	BRITISH COLUMBIA (PROVINCE OF)				1.B FE	1,458,686	89.2600	1,405,848	1,575,000	1,492,181	0	11,696	0	0	1.550	2.433	JD	869	24,413	01/20/2022	06/18/2031
110709-AF-9	BRITISH COLUMBIA (PROVINCE OF)	SD			1.B FE	393,614	89.2600	379,356	425,000	402,652	0	3,156	0	0	1.550	2.433	JD	235	6,588	01/20/2022	06/18/2031

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
110709-AF-9	BRITISH COLUMBIA (PROVINCE OF)	SD			1.B FE	1,676,000	89.2600	1,785,204	2,000,000	1,742,630	0	34,498	0	0	1.550	3.814	JD	1,104	31,000	01/10/2023	06/18/2031
110709-AK-8	BRITISH COLUMBIA (PROVINCE OF)	SD			1.B FE	994,740	102.4920	1,024,928	1,000,000	994,952	0	212	0	0	4.150	4.215	JD	1,478	20,750	07/09/2024	06/18/2034
110709-EK-4	BRITISH COLUMBIA (PROVINCE OF)	SD			1.B FE	1,124,620	110.4710	1,104,716	1,000,000	1,088,716	0	(18,048)	0	0	5.700	3.533	JD	2,030	57,000	12/20/2022	06/18/2029
110709-EX-6	BRITISH COLUMBIA (PROVINCE OF)				1.B FE	1,105,600	116.9220	1,169,221	1,000,000	1,090,928	0	(11,789)	0	0	6.350	4.701	JD	2,262	63,500	09/26/2023	06/18/2031
110709-GK-2	BRITISH COLUMBIA (PROVINCE OF)				1.B FE	1,998,500	94.5240	1,890,484	2,000,000	1,999,173	0	140	0	0	2.200	2.208	JD	1,567	44,000	12/09/2019	06/18/2030
110709-GL-0	BRITISH COLUMBIA (PROVINCE OF)				1.B FE	1,377,405	97.5360	1,463,052	1,500,000	1,400,507	0	11,113	0	0	3.200	4.246	JD	1,710	48,000	11/09/2022	06/18/2032
110709-GL-0	BRITISH COLUMBIA (PROVINCE OF)	SD			1.B FE	2,295,675	97.5360	2,438,420	2,500,000	2,334,179	0	18,522	0	0	3.200	4.246	JD	2,849	80,000	11/09/2022	06/18/2032
110709-GN-6	BRITISH COLUMBIA (PROVINCE OF)				1.B FE	970,830	98.8570	988,570	1,000,000	973,344	0	2,514	0	0	3.550	3.922	JD	1,264	35,500	01/10/2024	06/18/2033
110709-GN-6	BRITISH COLUMBIA (PROVINCE OF)				1.B FE	963,290	98.8570	988,570	1,000,000	966,689	0	3,244	0	0	3.550	4.017	JD	1,264	35,500	12/07/2023	06/18/2033
11070T-AF-5	BRITISH COLUMBIA (PROVINCE OF)				1.B FE	2,127,620	99.8920	1,997,848	2,000,000	2,016,306	0	(34,868)	0	0	2.850	1.084	JD	2,030	57,000	10/05/2021	06/18/2025
11070T-AF-5	BRITISH COLUMBIA (PROVINCE OF)	SD			1.B FE	5,257,000	99.8920	4,994,620	5,000,000	5,034,829	0	(74,358)	0	0	2.850	1.339	JD	5,075	142,500	12/16/2021	06/18/2025
11070T-AF-5	BRITISH COLUMBIA (PROVINCE OF)	SD			1.B FE	2,095,800	99.8920	1,997,848	2,000,000	2,013,030	0	(27,802)	0	0	2.850	1.436	JD	2,030	57,000	12/21/2021	06/18/2025
11070T-AJ-7	BRITISH COLUMBIA (PROVINCE OF)				1.B FE	2,160,880	99.0450	1,980,914	2,000,000	2,044,261	0	(29,947)	0	0	2.300	0.777	JD	1,638	46,000	01/20/2021	06/18/2026
11070T-AL-2	BRITISH COLUMBIA (PROVINCE OF)				1.B FE	2,194,860	98.8960	1,977,930	2,000,000	2,075,269	0	(30,028)	0	0	2.550	1.000	JD	1,816	51,000	12/10/2020	06/18/2027
110610-AA-0	BRITISH COLUMBIA INVESTMENT	SD			1.A FE	1,070,410	108.1890	1,081,894	1,000,000	1,064,290	0	(6,120)	0	0	4.900	3.992	JD	3,893	49,000	01/08/2024	06/02/2033
110610-AA-0	BRITISH COLUMBIA INVESTMENT	SD			1.A FE	2,217,859	108.1890	2,309,844	2,135,000	2,212,978	0	(4,881)	0	0	4.900	4.376	JD	8,312	104,615	05/08/2024	06/02/2033
626209-AD-2	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH				1.A FE	1,086,240	99.6980	996,981	1,000,000	1,013,713	0	(18,121)	0	0	2.650	0.818	AO	6,534	26,500	12/08/2020	10/02/2025
626209-JR-2	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH				1.A FE	1,050,970	99.2860	992,869	1,000,000	1,013,561	0	(10,284)	0	0	2.500	1.442	AO	5,000	25,000	03/30/2021	04/19/2026
62620D-AF-8	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH	SD			1.A FE	997,050	99.6010	996,011	1,000,000	998,759	0	296	0	0	3.050	3.084	AO	5,766	30,500	09/12/2018	10/23/2028
62620D-AH-4	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH	SD			1.A FE	2,995,050	96.9760	2,909,298	3,000,000	2,997,529	0	470	0	0	2.550	2.568	AO	17,396	76,500	04/01/2019	10/09/2029
62620D-AH-4	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH				1.A FE	556,572	96.9760	581,860	600,000	560,909	0	4,337	0	0	2.550	4.065	AO	3,479	7,650	05/22/2024	10/09/2029
62620D-AH-4	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH	SD			1.A FE	371,048	96.9760	387,906	400,000	373,939	0	2,891	0	0	2.550	4.065	AO	2,319	5,100	05/22/2024	10/09/2029
62620D-AK-7	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH	SD			1.A FE	4,992,250	99.1770	4,958,855	5,000,000	4,999,314	0	1,569	0	0	1.100	1.132	JD	4,521	55,000	05/20/2020	06/01/2025
62620D-AM-3	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH	SD			1.A FE	3,096,528	97.5630	3,024,472	3,100,000	3,098,945	0	691	0	0	1.350	1.372	JD	0	62,775	05/12/2021	06/30/2026
62620D-AQ-4	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH	SD			1.A FE	1,697,280	100.6410	1,710,900	1,700,000	1,698,597	0	535	0	0	3.350	3.385	JD	4,681	56,950	05/18/2022	06/01/2027
62620D-AR-2	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH				1.A FE	1,947,180	102.1170	2,042,356	2,000,000	1,950,465	0	3,285	0	0	4.050	4.388	JD	6,214	81,000	04/02/2024	12/03/2033
62620D-AT-8	BRITISH COLUMBIA MUNICIPAL FINANCE AUTH				1.A FE	999,460	98.8270	988,273	1,000,000	999,488	0	28	0	0	3.750	3.755	JD	2,877	18,750	09/20/2024	12/03/2034
178916-AA-0	CALGARY (CITY OF)	SD			1.B FE	2,247,908	102.1860	2,299,185	2,250,000	2,247,861	0	(46)	0	0	4.200	4.211	JD	7,767	67,445	03/07/2024	06/01/2034
178916-AA-0	CALGARY (CITY OF)	SD			1.B FE	991,015	102.1860	1,021,860	1,000,000	991,401	0	386	0	0	4.200	4.311	JD	3,452	21,000	06/10/2024	06/01/2034
13509P-ER-0	CANADA HOUSING TRUST	SD			1.A FE	1,035,990	99.8710	998,712	1,000,000	1,002,279	0	(11,163)	0	0	2.550	1.420	MS	7,475	25,500	12/02/2021	03/15/2025
13509P-ER-0	CANADA HOUSING TRUST	SD			1.A FE	2,481,840	99.8710	2,396,909	2,400,000	2,405,322	0	(26,072)	0	0	2.550	1.451	MS	17,941	61,200	01/04/2022	03/15/2025
13509P-FD-0	CANADA HOUSING TRUST	SD			1.A FE	5,406,900	99.2890	4,964,480	5,000,000	5,071,450	0	(74,218)	0	0	2.250	0.747	JD	4,932	112,500	05/29/2020	12/15/2025
13509P-FD-0	CANADA HOUSING TRUST	SD			1.A FE	2,885,100	99.2890	2,978,688	3,000,000	2,966,488	0	33,885	0	0	2.250	3.447	JD	2,959	67,500	07/13/2022	12/15/2025
13509P-FX-6	CANADA HOUSING TRUST	SD			1.A FE	6,002,220	98.5430	5,912,592	6,000,000	6,001,106	0	(446)	0	0	2.350	2.342	JD	6,181	141,000	03/15/2022	06/15/2027
13509P-GL-1	CANADA HOUSING TRUST	SD			1.A FE	3,932,880	98.9550	3,958,236	4,000,000	3,975,939	0	7,058	0	0	2.650	2.847	MS	31,074	106,000	05/16/2018	03/15/2028
13509P-GS-6	CANADA HOUSING TRUST	SD			1.A FE	949,220	98.5450	985,457	1,000,000	967,799	0	7,458	0	0	2.650	3.529	JD	1,162	26,500	06/07/2022	12/15/2028
13509P-HT-3	CANADA HOUSING TRUST				1.A FE	998,240	97.5780	975,781	1,000,000	999,495	0	340	0	0	1.250	1.285	JD	548	12,500	03/16/2021	06/15/2026
13509P-JC-8	CANADA HOUSING TRUST	SD			1.A FE	1,947,120	101.0000	2,020,018	2,000,000	1,949,860	0	2,740	0	0	3.550	3.929	MS	20,814	35,500	07/02/2024	09/15/2032
13509P-JE-4	CANADA HOUSING TRUST	SD			1.A FE	997,760	101.9490	1,019,492	1,000,000	998,824	0	443	0	0	3.800	3.849	JD	1,666	38,000	06/14/2022	06/15/2027
13509P-JF-1	CANADA HOUSING TRUST				1.A FE	1,017,820	101.7110	1,017,116	1,000,000	1,010,904	0	(3,467)	0	0	3.600	3.210	JD	1,578	36,000	12/14/2022	12/15/2027
13509P-JF-1	CANADA HOUSING TRUST	SD			1.A FE	6,106,920	101.7110	6,102,696	6,000,000	6,065,422	0	(20,801)	0	0	3.600	3.210	JD	9,468	216,000	12/14/2022	12/15/2027
13509P-JK-0	CANADA HOUSING TRUST	SD			1.A FE	1,990,880	101.2440	2,024,890	2,000,000	1,991,327	0	447	0	0	3.650	3.710	JD	3,200	73,000	06/13/2024	06/15/2033
13509P-JK-0	CANADA HOUSING TRUST	SD			1.A FE	1,989,220	101.2440	2,024,890	2,000,000	1,989,745	0	525	0	0	3.650	3.721	JD	3,200	36,500	06/17/2024	06/15/2033
13509P-JK-0	CANADA HOUSING TRUST				1.A FE	1,967,980	101.2440	2,024,890	2,000,000	1,969,511	0	1,531	0	0	3.650	3.862	JD	3,200	36,500	06/27/2024	06/15/2033
13509P-JN-4	CANADA HOUSING TRUST	SD			1.A FE	3,998,760	103.0390	4,121,576	4,000,000	3,999,042	0	237	0	0	3.950	3.957	JD	6,926	158,000	06/14/2023	06/15/2028

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
13509P-JQ-7	CANADA HOUSING TRUST	SD			1.A FE	15,517,200	104.4260	15,664,035	15,000,000	15,417,630	0	(96,898)	0	0	4.250	3.490	JD	27,945	637,500	12/14/2023	12/15/2028
13509P-JQ-7	CANADA HOUSING TRUST	SD			1.A FE	9,988,900	104.4260	10,442,690	10,000,000	9,990,810	0	2,049	0	0	4.250	4.275	JD	18,630	425,000	09/15/2023	12/15/2028
13509P-JS-3	CANADA HOUSING TRUST	SD			1.A FE	527,995	105.4840	527,421	500,000	527,003	0	(992)	0	0	4.250	3.556	MS	6,229	10,625	08/07/2024	03/15/2034
13509P-JT-1	CANADA HOUSING TRUST				1.A FE	1,564,090	102.5690	1,589,832	1,550,000	1,562,728	0	(1,362)	0	0	3.700	3.499	JD	2,514	28,675	06/18/2024	06/15/2029
13509P-JT-1	CANADA HOUSING TRUST	SD			1.A FE	3,229,088	102.5690	3,282,234	3,200,000	3,226,277	0	(2,811)	0	0	3.700	3.499	JD	5,190	59,200	06/18/2024	06/15/2029
13509P-JW-4	CANADA HOUSING TRUST				1.A FE	987,210	99.2630	992,637	1,000,000	987,316	0	106	0	0	3.500	3.652	JD	1,534	11,027	11/14/2024	12/15/2034
13509P-JX-2	CANADA HOUSING TRUST				1.A FE	199,582	99.0150	198,030	200,000	199,595	0	13	0	0	2.900	2.944	JD	254	1,271	09/19/2024	12/15/2029
13509P-JX-2	CANADA HOUSING TRUST	SD			1.A FE	2,794,148	99.0150	2,772,426	2,800,000	2,794,329	0	181	0	0	2.900	2.944	JD	3,559	17,797	09/19/2024	12/15/2029
13509P-JX-2	CANADA HOUSING TRUST	SD			1.A FE	9,914,600	99.0150	9,901,520	10,000,000	9,915,057	0	457	0	0	2.900	3.085	JD	12,712	0	12/12/2024	12/15/2029
135087-E6-7	CANADA TREASURY BONDS	SD			1.A FE	4,756,900	98.1380	4,906,915	5,000,000	4,910,581	0	60,998	0	0	1.500	2.794	JD	6,164	75,000	06/01/2022	06/01/2026
135087-F8-2	CANADA TREASURY BONDS	SD			1.A FE	4,982,900	95.8130	4,790,675	5,000,000	4,992,968	0	2,854	0	0	1.000	1.059	JD	4,110	50,000	06/02/2021	06/01/2027
135087-F8-2	CANADA TREASURY BONDS	SD			1.A FE	4,976,650	95.8130	4,790,675	5,000,000	4,990,352	0	3,916	0	0	1.000	1.080	JD	4,110	50,000	06/01/2021	06/01/2027
135087-H2-3	CANADA TREASURY BONDS	SD			1.A FE	5,270,800	97.1350	4,856,775	5,000,000	5,135,221	0	(38,564)	0	0	2.000	1.190	JD	8,219	100,000	06/02/2021	06/01/2028
135087-H2-3	CANADA TREASURY BONDS	SD			1.A FE	5,263,850	97.1350	4,856,775	5,000,000	5,131,661	0	(37,531)	0	0	2.000	1.210	JD	8,219	100,000	06/01/2021	06/01/2028
135087-J3-9	CANADA TREASURY BONDS	SD			1.A FE	5,359,450	97.4460	4,872,335	5,000,000	5,203,257	0	(44,444)	0	0	2.250	1.299	JD	9,247	112,500	06/02/2021	06/01/2029
135087-K9-4	CANADA TREASURY BONDS	SD			1.A FE	4,641,000	98.3690	4,918,475	5,000,000	4,923,616	0	112,255	0	0	0.500	2.831	MS	8,288	25,000	06/01/2022	09/01/2025
135087-L5-1	CANADA TREASURY BONDS	SD			1.A FE	4,842,600	96.9090	4,845,480	5,000,000	4,960,666	0	33,462	0	0	0.250	0.929	MS	4,144	12,500	06/01/2021	03/01/2026
135087-L9-3	CANADA TREASURY BONDS	SD			1.A FE	4,998,100	96.9760	4,848,805	5,000,000	4,999,409	0	342	0	0	1.000	1.007	MS	16,575	50,000	06/02/2021	09/01/2026
135087-N6-7	CANADA TREASURY BONDS	SD			1.A FE	995,750	96.8020	968,024	1,000,000	997,171	0	536	0	0	2.250	2.310	JD	1,849	22,500	03/22/2022	12/01/2029
135087-Q2-3	CANADA TREASURY BONDS				1.A FE	1,951,660	96.9120	1,938,250	2,000,000	1,951,980	0	320	0	0	2.750	3.075	JD	4,521	0	12/05/2024	06/01/2033
135087-R4-8	CANADA TREASURY BONDS				1.A FE	1,932,440	98.2550	1,965,112	2,000,000	1,935,017	0	2,577	0	0	3.000	3.405	JD	4,932	30,000	07/22/2024	06/01/2034
C23264-AY-7	CDP FINANCIAL INC	SD			1.A FE	997,530	98.1650	981,654	1,000,000	997,530	0	0	0	0	3.650	3.680	JD	2,900	7,600	09/10/2024	06/02/2034
C23264-AW-1	CDP FINANCIAL INC				1.A FE	505,140	104.1650	520,828	500,000	504,531	0	(609)	0	0	4.200	4.025	JD	1,668	20,856	01/22/2024	12/02/2030
12593C-AV-3	CPPIB CAPITAL INC	SD			1.A FE	955,810	100.4910	1,004,918	1,000,000	967,743	0	9,254	0	0	3.250	4.344	MS	10,151	32,500	09/05/2023	03/08/2028
12593C-AW-1	CPPIB CAPITAL INC				1.A FE	997,530	107.6640	1,076,647	1,000,000	997,697	0	214	0	0	4.750	4.783	JD	3,774	47,500	09/26/2023	06/02/2033
12593C-AX-9	CPPIB CAPITAL INC	SD			1.A FE	1,995,200	101.6820	2,033,650	2,000,000	1,995,904	0	704	0	0	3.600	3.650	JD	5,721	64,011	01/05/2024	06/02/2029
26682C-SL-8	DURHAM REGIONAL MUNICIPALITY				1.A FE	999,530	97.6960	976,963	1,000,000	999,807	0	95	0	0	1.900	1.909	MN	1,822	19,000	11/16/2021	11/26/2026
26682C-SM-6	DURHAM REGIONAL MUNICIPALITY				1.A FE	997,360	96.6660	966,666	1,000,000	998,674	0	437	0	0	2.000	2.046	MN	1,918	20,000	11/16/2021	11/26/2027
26682C-TH-6	DURHAM REGIONAL MUNICIPALITY	SD			1.A FE	1,279,359	102.4080	1,312,880	1,282,000	1,280,371	0	422	0	0	4.000	4.039	JJ	25,148	51,280	06/22/2022	07/05/2028
26682C-TK-9	DURHAM REGIONAL MUNICIPALITY				1.A FE	997,980	103.6510	1,036,514	1,000,000	998,533	0	231	0	0	4.200	4.230	JJ	20,597	42,000	06/22/2022	07/05/2030
26682C-TP-8	DURHAM REGIONAL MUNICIPALITY	SD			1.A FE	1,001,700	103.8530	1,038,530	1,000,000	1,001,658	0	(42)	0	0	4.500	4.478	JJ	22,068	22,500	05/06/2024	07/05/2034
26682C-UE-1	DURHAM REGIONAL MUNICIPALITY	SD			1.A FE	998,780	100.5540	1,005,544	1,000,000	998,767	0	(13)	0	0	3.750	3.769	AO	6,884	0	10/07/2024	10/25/2031
26682C-UF-8	DURHAM REGIONAL MUNICIPALITY	SD			1.A FE	999,730	100.7390	1,007,394	1,000,000	999,692	0	(38)	0	0	3.900	3.903	AO	7,159	0	10/07/2024	10/25/2032
40156H-YU-8	GUELPH (CITY OF)	SD			1.A FE	2,680,098	98.3020	2,828,172	2,877,000	2,767,398	0	66,201	0	0	2.250	4.817	JJ	28,908	64,733	08/30/2023	07/21/2026
40649C-A4-8	HALTON REGIONAL MUNICIPALITY				1.A Z	1,078,682	104.6360	1,130,075	1,080,000	1,078,971	0	309	0	0	4.900	4.933	AO	9,859	52,920	09/28/2023	10/24/2027
40649C-A7-1	HALTON REGIONAL MUNICIPALITY				1.A Z	1,243,000	107.4490	1,335,600	1,243,000	1,243,000	0	0	0	0	4.950	4.950	AO	11,463	61,529	09/28/2023	10/24/2030
40649C-C6-1	HALTON REGIONAL MUNICIPALITY				1.A Z	1,997,900	103.3810	2,067,622	2,000,000	1,998,015	0	115	0	0	4.150	4.169	AO	15,690	41,500	04/03/2024	04/23/2030
40649C-ZF-6	HALTON REGIONAL MUNICIPALITY	SD			1.A FE	3,289,685	100.3560	3,305,750	3,294,000	3,290,887	0	502	0	0	3.550	3.568	JD	3,204	116,937	05/27/2022	06/21/2030
40649C-ZL-3	HALTON REGIONAL MUNICIPALITY				1.A FE	2,149,934	100.7320	2,167,757	2,152,000	2,150,948	0	678	0	0	3.650	3.684	MN	6,671	78,548	05/02/2023	05/30/2026
40649C-ZM-1	HALTON REGIONAL MUNICIPALITY				1.A FE	2,229,360	100.8070	2,251,025	2,233,000	2,230,694	0	881	0	0	3.500	3.544	MN	6,638	78,155	05/02/2023	05/30/2027
541908-HR-3	LONDON ONTARIO	SD			1.A Z	1,912,807	99.7850	1,970,758	1,975,000	1,969,726	0	24,319	0	0	2.250	3.524	MS	12,905	44,438	08/04/2022	03/16/2025
541908-KE-8	LONDON ONTARIO				1.A FE	2,171,669	99.3010	1,986,032	2,000,000	2,040,120	0	(31,745)	0	0	2.550	0.935	AO	12,575	51,000	10/13/2020	04/02/2026
541908-KZ-1	LONDON ONTARIO				1.A FE	2,298,252	96.5730	2,221,188	2,300,000	2,299,312	0	285	0	0	1.600	1.613	AO	7,662	36,800	03/24/2021	04/16/2027
541908-LA-5	LONDON ONTARIO				1.A FE	2,295,630	95.6140	2,199,124	2,300,000	2,297,855	0	622	0	0	1.750	1.779	AO	8,381	40,250	03/24/2021	04/16/2028
541908-LU-1	LONDON ONTARIO				1.A FE	2,147,958	101.3590	2,179,219	2,150,000	2,148,517	0	390	0	0	3.600	3.620	MN	12,723	77,400	04/11/2023	05/01/2028

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
541908-ME-6	LONDON ONTARIO				1.A FE	998,250	103.1470	1,031,477	1,000,000	998,418	0	168	0	0	4.100	4.139	AO	7,077	20,500	04/04/2024	04/29/2029
541908-MF-3	LONDON ONTARIO				1.A FE	999,050	103.6870	1,036,871	1,000,000	999,097	0	47	0	0	4.150	4.168	AO	7,163	20,750	04/04/2024	04/29/2030
541908-MG-1	LONDON ONTARIO				1.A FE	997,360	103.9070	1,039,074	1,000,000	997,532	0	172	0	0	4.200	4.243	AO	7,249	21,000	04/04/2024	04/29/2031
563469-UE-3	MANITOBA (PROVINCE OF)		SD		1.E FE	3,410,190	99.7120	3,489,924	3,500,000	3,493,581	0	14,715	0	0	2.450	2.886	JD	6,813	85,750	11/29/2018	06/02/2025
563469-UP-8	MANITOBA (PROVINCE OF)		SD		1.E FE	2,946,180	98.9900	2,969,718	3,000,000	2,984,696	0	6,015	0	0	2.600	2.819	JD	6,197	78,000	01/16/2018	06/02/2027
563469-UR-4	MANITOBA (PROVINCE OF)		SD		1.E FE	966,400	99.7380	997,382	1,000,000	977,905	0	5,952	0	0	3.000	3.693	JD	2,384	30,000	01/10/2023	06/02/2028
563469-UT-0	MANITOBA (PROVINCE OF)		SD		1.E FE	1,993,540	98.2030	1,964,060	2,000,000	1,997,000	0	624	0	0	2.750	2.786	JD	4,370	55,000	02/07/2019	06/02/2029
563469-UT-0	MANITOBA (PROVINCE OF)		SD		1.E FE	1,875,900	98.2030	1,964,060	2,000,000	1,905,602	0	19,200	0	0	2.750	3.923	JD	4,370	55,000	06/05/2023	06/02/2029
563469-UV-5	MANITOBA (PROVINCE OF)		SD		1.E FE	1,782,300	93.7980	1,875,976	2,000,000	1,826,285	0	28,324	0	0	2.050	3.839	JD	3,258	41,000	06/01/2023	06/02/2030
563469-VB-8	MANITOBA (PROVINCE OF)				1.E FE	306,395	100.5130	311,593	310,000	306,710	0	316	0	0	3.800	3.949	JD	936	11,780	01/09/2024	06/02/2033
563469-VB-8	MANITOBA (PROVINCE OF)		SD		1.E FE	681,975	100.5130	693,546	690,000	682,678	0	702	0	0	3.800	3.949	JD	2,083	26,220	01/09/2024	06/02/2033
563469-VB-8	MANITOBA (PROVINCE OF)		SD		1.E FE	984,270	100.5130	1,005,139	1,000,000	986,358	0	1,337	0	0	3.800	3.992	JD	3,019	38,000	05/31/2023	06/02/2033
563469-VE-2	MANITOBA (PROVINCE OF)		SD		1.E FE	2,003,140	103.1320	2,062,646	2,000,000	2,003,030	0	(110)	0	0	4.250	4.229	JD	6,753	42,500	07/09/2024	06/02/2034
563469-VE-2	MANITOBA (PROVINCE OF)				1.E FE	973,040	103.1320	1,031,323	1,000,000	974,500	0	1,460	0	0	4.250	4.585	JD	3,377	42,500	04/24/2024	06/02/2034
65355D-H3-2	NIAGARA REGIONAL MUNICIPALITY		SD		1.B FE	1,204,641	95.1860	1,292,635	1,358,000	1,228,088	0	16,793	0	0	2.800	4.510	JJ	18,439	38,024	08/01/2023	07/07/2031
65355D-K5-3	NIAGARA REGIONAL MUNICIPALITY		SD		1.B FE	1,052,674	99.8950	1,051,898	1,053,000	1,052,972	0	51	0	0	3.000	3.005	JJ	15,665	31,590	06/06/2018	07/03/2025
65355D-K6-1	NIAGARA REGIONAL MUNICIPALITY		SD		1.B FE	996,760	99.9290	999,290	1,000,000	999,325	0	429	0	0	3.050	3.096	JJ	15,125	30,500	06/06/2018	07/03/2026
65355D-N5-0	NIAGARA REGIONAL MUNICIPALITY				1.B FE	1,994,640	99.4160	1,988,324	2,000,000	1,999,450	0	933	0	0	2.150	2.198	JJ	18,849	43,000	07/03/2019	07/24/2025
65355D-T8-8	NIAGARA REGIONAL MUNICIPALITY				1.B Z	997,930	102.7360	1,027,364	1,000,000	997,977	0	47	0	0	4.300	4.328	JJ	18,025	0	07/09/2024	07/31/2033
65355D-T9-6	NIAGARA REGIONAL MUNICIPALITY				1.B Z	996,630	102.3910	1,023,916	1,000,000	996,710	0	80	0	0	4.350	4.392	JJ	18,234	0	07/09/2024	07/31/2034
669827-GA-9	NOVA SCOTIA (PROVINCE OF)		SD		1.E FE	1,037,230	97.8430	978,434	1,000,000	1,015,406	0	(6,222)	0	0	2.100	1.449	JD	1,726	21,000	06/02/2021	06/01/2027
669827-GC-5	NOVA SCOTIA (PROVINCE OF)				1.E FE	998,860	93.1140	931,147	1,000,000	999,349	0	106	0	0	2.000	2.012	MS	6,630	20,000	01/30/2020	09/01/2030
669827-GD-3	NOVA SCOTIA (PROVINCE OF)		SD		1.E FE	1,997,880	93.6340	1,872,684	2,000,000	1,998,993	0	287	0	0	1.100	1.115	JD	1,808	22,000	01/26/2021	06/01/2028
669827-GD-3	NOVA SCOTIA (PROVINCE OF)		SD		1.E FE	964,190	93.6340	936,342	1,000,000	981,990	0	5,083	0	0	1.100	1.644	JD	904	11,000	06/02/2021	06/01/2028
669827-GM-3	NOVA SCOTIA (PROVINCE OF)				1.D Z	998,200	99.3200	993,200	1,000,000	998,189	0	(11)	0	0	3.850	3.870	JD	3,164	0	12/02/2024	06/01/2035
66989Z-EW-4	NOVA SCOTIA (PROVINCE OF)		SD		1.E FE	955,240	99.4770	994,774	1,000,000	995,050	0	15,790	0	0	1.350	2.980	AO	2,626	13,500	05/31/2022	04/21/2025
68323A-CX-0	ONTARIO (PROVINCE OF)		SD		1.D FE	4,962,350	99.7990	4,989,975	5,000,000	4,997,494	0	5,513	0	0	2.600	2.715	JD	10,329	130,000	03/06/2018	06/02/2025
68323A-DM-3	ONTARIO (PROVINCE OF)		SD		1.D FE	4,765,500	99.2020	4,960,125	5,000,000	4,885,069	0	77,031	0	0	2.400	4.081	JD	9,534	120,000	06/01/2023	06/02/2026
68323A-EE-0	ONTARIO (PROVINCE OF)		SD		1.D FE	3,015,120	99.0170	2,970,537	3,000,000	3,004,167	0	(1,662)	0	0	2.600	2.540	JD	6,197	78,000	11/21/2017	06/02/2027
68323A-EE-0	ONTARIO (PROVINCE OF)		SD		1.D FE	2,000,140	99.0170	1,980,358	2,000,000	2,000,024	0	(19)	0	0	2.600	2.599	JD	4,132	52,000	08/02/2017	06/02/2027
68323A-EE-0	ONTARIO (PROVINCE OF)		SD		1.D FE	998,470	99.0170	990,179	1,000,000	999,569	0	166	0	0	2.600	2.618	JD	2,066	26,000	10/31/2017	06/02/2027
68323A-ER-1	ONTARIO (PROVINCE OF)		SD		1.D FE	2,998,860	99.9380	2,998,158	3,000,000	2,999,900	0	134	0	0	2.650	2.656	FA	32,236	79,500	06/15/2018	02/05/2025
68333Z-AC-1	ONTARIO (PROVINCE OF)		SD		1.D FE	1,998,560	99.4130	1,988,266	2,000,000	1,999,455	0	142	0	0	2.900	2.908	JD	4,608	58,000	04/04/2018	06/02/2028
68333Z-AE-7	ONTARIO (PROVINCE OF)		SD		1.D FE	944,580	98.0330	980,336	1,000,000	963,348	0	7,519	0	0	2.700	3.604	JD	2,145	27,000	06/02/2022	06/02/2029
68333Z-AH-0	ONTARIO (PROVINCE OF)		SD		1.D FE	1,766,900	93.9590	1,879,184	2,000,000	1,823,063	0	28,817	0	0	2.050	3.875	JD	3,258	41,000	01/03/2023	06/02/2030
68333Z-AK-3	ONTARIO (PROVINCE OF)				1.D FE	2,999,670	99.1380	2,974,164	3,000,000	2,999,933	0	59	0	0	1.750	1.752	MS	16,397	52,500	02/20/2020	09/08/2025
68333Z-AW-7	ONTARIO (PROVINCE OF)		SD		1.D FE	998,540	101.6130	1,016,133	1,000,000	999,127	0	244	0	0	3.600	3.628	MS	11,244	36,000	07/07/2022	03/08/2028
68333Z-AZ-0	ONTARIO (PROVINCE OF)		SD		1.D FE	999,680	100.9600	1,009,606	1,000,000	999,760	0	52	0	0	3.400	3.406	MS	10,619	34,000	04/13/2023	09/08/2028
68333Z-AZ-0	ONTARIO (PROVINCE OF)				1.D FE	2,829,540	100.9600	3,028,818	3,000,000	2,868,714	0	31,933	0	0	3.400	4.705	MS	31,858	102,000	10/04/2023	09/08/2028
68333Z-BD-8	ONTARIO (PROVINCE OF)		SD		1.D FE	2,023,160	103.1990	2,063,988	2,000,000	2,021,954	0	(1,206)	0	0	4.100	3.940	MS	26,510	41,000	06/17/2024	03/04/2033
C69798-AZ-6	ONTARIO TEACHERS FINANCE TRUST		SD		1.A FE	799,376	102.9420	823,541	800,000	799,365	0	(11)	0	0	4.300	4.309	JD	2,733	15,739	06/11/2024	06/02/2034
689551-EQ-8	OTTAWA (CITY OF)		SD		1.B FE	1,010,090	104.5770	1,045,771	1,000,000	1,009,186	0	(849)	0	0	4.400	4.273	AO	8,438	44,000	12/04/2023	10/22/2033
689551-FK-0	OTTAWA (CITY OF)				1.B FE	997,110	98.4470	984,479	1,000,000	997,125	0	15	0	0	3.750	3.784	AO	9,247	0	09/24/2024	10/02/2034
705464-EQ-4	PEEL (REGIONAL MUNICIPALITY OF ONTARIO)		SD		1.A FE	997,520	103.2760	1,032,760	1,000,000	997,616	0	96	0	0	4.250	4.282	JD	3,377	21,250	06/03/2024	12/02/2033
705464-FX-8	PEEL (REGIONAL MUNICIPALITY OF ONTARIO)		SD		1.A FE	1,981,580	98.6730	1,973,462	2,000,000	1,995,183	0	2,520	0	0	2.300	2.434	MN	7,436	46,000	04/05/2019	11/02/2026

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
705464-HL-2	PEEL (REGIONAL MUNICIPALITY OF ONTARIO)				1.A FE	578,718	95.6260	554,635	580,000	579,535	0	214	0	0	0.950	0.988	FA	2,053	5,510	01/29/2021	02/17/2027
705464-HU-2	PEEL (REGIONAL MUNICIPALITY OF ONTARIO)				1.A FE	1,997,840	98.6700	1,973,400	2,000,000	1,999,514	0	546	0	0	1.600	1.627	MN	4,647	32,000	10/27/2021	11/08/2025
71603G-MD-5	PETERBOROUGH (CITY OF)		SD		1.B FE	2,297,194	100.1320	2,303,043	2,300,000	2,297,251	0	57	0	0	3.800	3.820	FA	33,284	0	07/30/2024	08/14/2031
69363T-AM-4	PSP CAPITAL INC		SD		1.A FE	962,260	99.9330	999,332	1,000,000	984,851	0	17,118	0	0	3.000	4.845	MN	4,603	30,000	08/30/2023	11/05/2025
C75089-AB-5	PSP CAPITAL INC		SD		1.A FE	978,610	103.1380	1,031,382	1,000,000	980,955	0	1,829	0	0	4.150	4.422	JD	3,411	41,500	09/07/2023	06/01/2033
C75089-AC-3	PSP CAPITAL INC				1.A FE	999,140	105.4590	1,054,598	1,000,000	999,194	0	112	0	0	4.400	4.414	JD	3,496	44,000	08/24/2023	12/02/2030
748148-PZ-0	QUEBEC (PROVINCE OF)		SD		1.D FE	3,275,700	106.6280	3,198,858	3,000,000	3,138,109	0	(105,326)	0	0	8.500	4.655	AO	63,575	255,000	09/05/2023	04/01/2026
748148-PZ-0	QUEBEC (PROVINCE OF)		SD		1.D FE	3,269,670	106.6280	3,198,858	3,000,000	3,135,278	0	(103,090)	0	0	8.500	4.732	AO	63,575	255,000	09/06/2023	04/01/2026
748148-QJ-5	QUEBEC (PROVINCE OF)		SD		1.D FE	1,261,087	112.1920	1,224,021	1,091,000	1,214,135	0	(23,546)	0	0	6.000	3.405	AO	16,320	65,460	12/15/2022	10/01/2029
74814Z-EV-1	QUEBEC (PROVINCE OF)		SD		1.D FE	3,052,050	99.7530	2,992,602	3,000,000	3,005,615	0	(8,361)	0	0	2.750	2.462	MS	27,349	82,500	02/06/2019	09/01/2025
74814Z-EX-7	QUEBEC (PROVINCE OF)				1.D FE	2,177,980	99.1950	1,983,900	2,000,000	2,052,608	0	(31,269)	0	0	2.500	0.905	MS	16,575	50,000	12/02/2020	09/01/2026
74814Z-FB-4	QUEBEC (PROVINCE OF)				1.D FE	1,082,330	99.2690	992,699	1,000,000	1,037,059	0	(13,596)	0	0	2.750	1.329	MS	9,116	27,500	08/10/2021	09/01/2027
74814Z-FB-4	QUEBEC (PROVINCE OF)		SD		1.D FE	1,050,760	99.2690	992,699	1,000,000	1,024,210	0	(8,806)	0	0	2.750	1.815	MS	9,116	27,500	12/01/2021	09/01/2027
74814Z-FD-0	QUEBEC (PROVINCE OF)				1.D FE	955,050	98.7350	987,357	1,000,000	970,356	0	7,439	0	0	2.750	3.619	MS	9,116	27,500	11/22/2022	09/01/2028
74814Z-FH-1	QUEBEC (PROVINCE OF)		SD		1.D FE	3,192,240	88.5480	3,541,936	4,000,000	3,303,553	0	87,732	0	0	1.500	4.558	MS	19,890	60,000	09/19/2023	09/01/2031
74814Z-FS-7	QUEBEC (PROVINCE OF)		SD		1.D FE	1,093,411	99.1130	1,090,246	1,100,000	1,093,589	0	178	0	0	3.600	3.678	MS	13,128	19,800	08/27/2024	09/01/2033
803854-KE-7	SASKATCHEWAN (PROVINCE OF)		SD		1.C FE	2,027,160	99.1240	1,982,480	2,000,000	2,007,543	0	(2,997)	0	0	2.650	2.488	JD	4,211	53,000	12/07/2017	06/02/2027
803854-KM-9	SASKATCHEWAN (PROVINCE OF)				1.C FE	2,000,920	98.5410	1,970,834	2,000,000	2,000,130	0	(198)	0	0	0.800	0.790	MS	5,260	16,000	11/30/2020	09/02/2025
803854-KM-9	SASKATCHEWAN (PROVINCE OF)				1.C FE	2,993,280	98.5410	2,956,251	3,000,000	2,999,096	0	1,336	0	0	0.800	0.845	MS	7,890	24,000	07/22/2020	09/02/2025
803854-KM-9	SASKATCHEWAN (PROVINCE OF)		SD		1.C FE	4,988,800	98.5410	4,927,085	5,000,000	4,998,494	0	2,227	0	0	0.800	0.845	MS	13,151	40,000	07/22/2020	09/02/2025
803854-KU-1	SASKATCHEWAN (PROVINCE OF)		SD		1.C FE	989,690	101.4890	1,014,899	1,000,000	990,215	0	525	0	0	3.900	4.037	JD	3,099	19,500	06/06/2024	06/02/2033
803854-KU-1	SASKATCHEWAN (PROVINCE OF)		SD		1.C FE	957,980	101.4890	1,014,899	1,000,000	962,649	0	3,586	0	0	3.900	4.436	JD	3,099	39,000	09/06/2023	06/02/2033
80383B-RB-2	SASKATOON SASKATCHEWAN		SD		1.A FE	999,820	102.4930	1,024,933	1,000,000	999,828	0	8	0	0	4.000	4.002	JJ	19,836	0	06/12/2024	07/03/2031
80383B-RD-8	SASKATOON SASKATCHEWAN		SD		1.A FE	997,030	102.0780	1,020,788	1,000,000	997,162	0	132	0	0	4.150	4.189	JJ	20,579	0	06/12/2024	07/03/2033
83740T-AE-7	SOUTH COAST BRITISH COLUMBIA TRANS AUTH				1.C FE	1,049,900	99.9690	999,699	1,000,000	1,004,151	0	(9,655)	0	0	3.050	2.062	JD	2,256	30,500	01/21/2020	06/04/2025
83740T-AE-7	SOUTH COAST BRITISH COLUMBIA TRANS AUTH				1.C FE	2,091,200	99.9690	1,999,398	2,000,000	2,006,969	0	(16,217)	0	0	3.050	2.219	JD	4,512	61,000	07/12/2019	06/04/2025
891288-DK-5	TORONTO (CITY OF)		SD		1.C FE	1,064,660	99.9270	999,270	1,000,000	1,001,417	0	(14,089)	0	0	2.450	1.029	FA	9,867	24,500	06/02/2020	02/06/2025
891288-DN-9	TORONTO (CITY OF)		SD		1.B FE	3,478,193	99.0760	3,596,473	3,630,000	3,570,282	0	38,599	0	0	2.400	3.550	JD	1,671	87,120	07/19/2022	06/24/2026
891288-DQ-2	TORONTO (CITY OF)		SD		1.C FE	1,028,350	98.4000	984,008	1,000,000	1,012,882	0	(5,131)	0	0	2.400	1.856	JD	1,578	24,000	12/01/2021	06/07/2027
891288-DQ-2	TORONTO (CITY OF)		SD		1.C FE	1,911,320	98.4000	1,968,016	2,000,000	1,974,094	0	10,114	0	0	2.400	2.955	JD	3,156	48,000	03/20/2018	06/07/2027
891288-DZ-2	TORONTO (CITY OF)		SD		1.B FE	996,610	91.8250	918,258	1,000,000	997,556	0	320	0	0	2.200	2.238	JD	603	22,000	12/02/2021	12/21/2031
891288-EE-8	TORONTO (CITY OF)		SD		1.B FE	1,999,360	103.5310	2,070,620	2,000,000	1,999,408	0	54	0	0	4.250	4.253	JJ	40,288	85,000	06/21/2023	07/11/2033
891288-EG-3	TORONTO (CITY OF)		SD		1.B FE	1,048,690	102.6440	1,026,449	1,000,000	1,047,535	0	(1,155)	0	0	4.250	3.656	JJ	18,048	0	09/17/2024	07/29/2034
921577-RS-3	VANCOUVER (CITY OF)		SD		1.A FE	698,341	100.7370	705,162	700,000	698,334	0	(8)	0	0	4.000	4.029	AO	5,140	0	10/08/2024	10/25/2034
519388-DP-4	VILLE DE LAVAL		SD		1.B FE	1,888,352	89.7730	2,006,447	2,235,000	1,920,885	0	32,533	0	0	1.500	4.424	JD	1,286	33,525	05/06/2024	06/17/2030
519388-FD-9	VILLE DE LAVAL				5.B GI	1,013,937	100.5180	1,032,324	1,027,000	1,023,692	0	6,923	0	0	4.500	5.220	JD	2,279	46,215	07/27/2023	06/13/2025
519388-FH-0	VILLE DE LAVAL		SD		5.B GI	2,853,930	99.8270	2,994,828	3,000,000	2,870,212	0	12,296	0	0	4.000	4.623	JD	5,918	120,000	08/30/2023	06/13/2033
519388-FU-1	VILLE DE LAVAL		SD		1.B FE	2,759,743	102.2220	2,848,938	2,787,000	2,763,496	0	3,753	0	0	4.000	4.220	MS	33,597	55,740	03/21/2024	03/12/2029
519388-FV-9	VILLE DE LAVAL		SD		1.B FE	1,989,560	101.2740	2,025,484	2,000,000	1,990,133	0	573	0	0	4.300	4.364	MS	25,918	43,000	03/12/2024	03/12/2034
519388-GH-9	VILLE DE LAVAL				1.B Z	1,215,844	98.7570	1,194,961	1,210,000	1,215,810	0	(34)	0	0	4.050	3.989	AO	0	9,264	12/11/2024	10/23/2034
94180C-K5-6	WATERLOO REGIONAL MUNICIPALITY		SD		1.A FE	3,027,959	102.2940	3,104,635	3,035,000	3,029,331	0	695	0	0	4.050	4.081	AO	28,625	122,918	09/22/2022	10/07/2031
94180C-L7-1	WATERLOO REGIONAL MUNICIPALITY				1.A FE	999,570	108.6670	1,086,670	1,000,000	999,542	0	39	0	0	5.050	5.056	AO	9,962	50,500	10/05/2023	10/20/2032
94180C-P7-7	WATERLOO REGIONAL MUNICIPALITY				1.A FE	998,910	101.1260	1,011,267	1,000,000	998,895	0	(15)	0	0	3.950	3.966	JD	2,814	0	11/19/2024	12/05/2032
94180C-P8-5	WATERLOO REGIONAL MUNICIPALITY				1.A FE	474,430	101.2730	481,047	475,000	474,422	0	(8)	0	0	4.050	4.066	JD	1,370	0	11/19/2024	12/05/2033
94180C-RQ-3	WATERLOO REGIONAL MUNICIPALITY		SD		1.A FE	1,075,292	99.1660	1,072,978	1,082,000	1,076,428	0	552	0	0	3.750	3.822	MN	5,336	40,575	12/14/2022	05/13/2033

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
94180C-TE-8	WATERLOO REGIONAL MUNICIPALITY	SD			1.A FE	1,537,280	99.9940	1,505,923	1,506,000	1,518,963	0	(6,773)	0	0	3.200	2.718	MN	7,262	48,192	03/21/2022	11/06/2026
94180C-UP-1	WATERLOO REGIONAL MUNICIPALITY	SD			1.A FE	1,599,802	98.6040	1,601,335	1,624,000	1,614,316	0	5,371	0	0	2.350	2.703	MS	10,038	38,164	03/21/2022	09/26/2026
94180C-YF-9	WATERLOO REGIONAL MUNICIPALITY	SD			1.A FE	1,833,909	98.8000	1,823,850	1,846,000	1,840,231	0	2,341	0	0	2.650	2.787	MN	7,773	48,919	03/21/2022	05/03/2027
94951N-JK-8	WELLINGTON CNTY ONTARIO				1.A FE	999,740	100.1540	1,001,547	1,000,000	999,885	0	65	0	0	3.400	3.407	JD	2,701	34,000	05/03/2022	06/02/2026
94951N-JM-4	WELLINGTON CNTY ONTARIO				1.A FE	999,250	100.4530	1,004,539	1,000,000	999,532	0	121	0	0	3.550	3.563	JD	2,821	35,500	05/03/2022	06/02/2028
98704C-QU-3	YORK ONTARIO REGIONAL MUNICIPALITY	SD			1.A FE	1,934,180	99.0810	1,981,634	2,000,000	1,942,937	0	5,621	0	0	3.650	4.055	MN	9,600	73,000	05/31/2023	05/13/2033
98704C-QW-9	YORK ONTARIO REGIONAL MUNICIPALITY	SD			1.A FE	2,038,240	101.0420	2,020,858	2,000,000	2,037,486	0	(754)	0	0	4.050	3.808	MN	13,315	40,500	10/02/2024	05/01/2034
98704C-QX-7	YORK ONTARIO REGIONAL MUNICIPALITY	SD			1.A FE	2,124,760	99.5700	1,991,402	2,000,000	2,026,933	0	(27,863)	0	0	2.600	1.179	JD	2,279	52,000	06/03/2021	12/15/2025
98704C-QZ-2	YORK ONTARIO REGIONAL MUNICIPALITY				1.A FE	1,850,800	98.2400	1,964,814	2,000,000	1,902,731	0	36,935	0	0	2.350	4.476	JD	2,833	47,000	07/27/2023	06/09/2027
98704C-RA-6	YORK ONTARIO REGIONAL MUNICIPALITY	SD			1.A FE	1,997,380	97.6720	1,953,448	2,000,000	1,998,747	0	263	0	0	2.650	2.665	AO	10,745	53,000	04/09/2019	04/18/2029
168863-CF-3	CHILE (REPUBLIC OF)		D	1	1.F FE	999,410	94.7270	947,270	1,000,000	999,775	0	62	0	0	3.240	3.247	FA	13,050	32,400	01/30/2018	02/06/2028
500769-HS-6	KFW		D		1.A FE	14,999,250	95.5660	14,334,900	15,000,000	15,000,000	0	0	0	0	2.875	2.875	AO	104,219	431,250	01/24/2018	04/03/2028
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						452,587,998	XXX	452,079,119	453,729,000	451,871,529	0	(6,192)	0	0	XXX	XXX	XXX	1,883,294	11,215,455	XXX	XXX
Bonds - All Other Governments - Residential Mortgage-Backed Securities																					
62959Z-RN-5	CANADA NHA PASS THRU POOL 9751 #97516046			4	1.A	285,417	99.9880	288,269	288,303	288,487	0	1,016	0	0	1.740	1.995	MON	0	4,998	01/15/2020	01/01/2025
62976Z-V5-8	CANADA NHA PASS THRU POOL 9752 #97526349			4	1.A FE	885,200	99.2900	941,262	947,985	898,952	0	10,992	0	0	3.119	5.040	MON	2,431	29,574	09/27/2023	08/01/2028
62981Z-AC-9	CANADA NHA PASS THRU POOL 9752 #97529012			4	1.A FE	983,125	102.1330	999,350	978,478	982,557	0	(568)	0	0	4.100	3.924	MON	3,297	20,089	06/20/2024	06/01/2029
62959Z-X6-5	CANADA NHA PASS THRU POOL 9900 #99000269			4	1.A	1,257,072	92.9580	1,176,733	1,265,870	1,260,606	0	869	0	0	1.920	1.995	MON	1,931	24,208	02/19/2020	01/01/2030
0229999999. Subtotal - Bonds - All Other Governments - Residential Mortgage-Backed Securities						3,410,815	XXX	3,405,614	3,480,636	3,430,602	0	12,308	0	0	XXX	XXX	XXX	7,659	78,869	XXX	XXX
0309999999. Total - All Other Government Bonds						455,998,812	XXX	455,484,733	457,209,636	455,302,131	0	6,116	0	0	XXX	XXX	XXX	1,890,953	11,294,324	XXX	XXX
Bonds - U.S. States, Territories and Possessions - Issuer Obligations																					
341150-7G-9	FLORIDA DEPT TRANSN GO S2019			2	1.A FE	7,628,523	86.0680	6,493,831	7,545,000	7,586,131	0	(8,446)	0	0	3.000	2.870	JJ	113,175	226,350	07/23/2019	07/01/2041
60412A-XL-2	MINNESOTA GENERAL OBLIGATION S2021B			2	1.A FE	15,329,346	76.7440	11,933,692	15,550,000	15,376,472	0	14,673	0	0	1.625	1.740	MS	84,229	252,688	09/09/2021	09/01/2035
60412A-VM-2	MINNESOTA GO TAXABLE REF S2020G				1.A FE	18,278,913	89.2400	19,458,782	21,805,000	19,439,250	0	596,852	0	0	1.100	4.405	FA	99,940	239,855	01/04/2023	08/01/2028
658256-Z9-6	NORTH CAROLINA GENERAL OBLIG REF S2016A			2	1.A FE	21,916,640	98.1980	20,798,336	21,180,000	21,293,867	0	(78,091)	0	0	3.000	2.610	JD	52,950	635,400	02/24/2016	06/01/2030
658256-3Y-6	NORTH CAROLINA GENERAL OBLIGATION S2018A	SD		2	1.A FE	19,540,800	92.7200	18,544,000	20,000,000	19,657,382	0	19,821	0	0	3.250	3.410	JD	54,167	650,000	07/18/2018	06/01/2038
658256-5H-1	NORTH CAROLINA GENERAL OBLIGATION S2020A			2	1.A FE	19,965,800	82.2630	16,452,600	20,000,000	19,976,414	0	2,584	0	0	1.625	1.640	JD	27,083	325,000	10/08/2020	06/01/2033
658256-5J-7	NORTH CAROLINA GENERAL OBLIGATION S2020A			2	1.A FE	19,746,200	79.9890	15,997,800	20,000,000	19,818,142	0	17,626	0	0	1.625	1.730	JD	27,083	325,000	10/08/2020	06/01/2034
677522-4J-0	OHIO HIGHER ED GO TAXABLE REF S2020A			1	1.A FE	9,765,960	83.4240	10,010,880	12,000,000	10,209,893	0	230,107	0	0	1.730	4.361	FA	86,500	207,600	01/10/2023	08/01/2031
68609B-QG-5	OREGON GENERAL OBLIGATION S2016A			2	1.B FE	1,241,474	99.9450	1,194,343	1,195,000	1,203,045	0	(4,898)	0	0	3.500	3.060	FA	17,427	41,825	02/23/2016	08/01/2034
83710R-RT-6	SOUTH CAROLINA GENERAL OBLIGATION S2016F			2	1.A FE	3,377,768	91.9230	3,102,401	3,375,000	3,375,422	0	(318)	0	0	2.750	2.740	JD	7,734	92,813	09/22/2016	06/01/2034
882724-W7-8	TEXAS GENERAL OBLIGATION TAXABLE S2023A			2	1.A FE	5,000,000	105.8860	5,294,300	5,000,000	5,000,000	0	0	0	0	6.129	6.129	AO	76,613	268,995	10/26/2023	10/01/2036
882724-W8-6	TEXAS GENERAL OBLIGATION TXBL REF S2023A			2	1.A FE	2,500,000	105.8010	2,645,025	2,500,000	2,500,000	0	0	0	0	6.179	6.179	AO	38,619	135,595	10/26/2023	10/01/2037
882724-Z6-7	TEXAS GO AMT S2024A			2	1.A FE	36,255,132	97.2150	35,731,373	36,755,000	36,260,880	0	5,748	0	0	4.375	4.511	FA	728,081	0	06/27/2024	08/01/2047
924258-W5-1	VERMONT GENERAL OBLIGATION S2015B			2	1.B FE	3,581,543	99.6020	3,476,110	3,490,000	3,496,546	0	(10,395)	0	0	3.250	2.940	FA	42,849	113,425	10/07/2015	08/15/2031
924258-W8-5	VERMONT GENERAL OBLIGATION S2015B			2	1.B FE	4,405,094	95.9330	4,307,392	4,490,000	4,440,176	0	4,334	0	0	3.125	3.260	FA	53,007	140,313	10/07/2015	08/15/2034
924258-W9-3	VERMONT GENERAL OBLIGATION S2015B			2	1.B FE	4,376,223	95.1870	4,273,896	4,490,000	4,419,969	0	5,415	0	0	3.125	3.300	FA	53,007	140,313	10/07/2015	08/15/2035
928109-3S-4	VIRGINIA GENERAL OBLIGATION S2020A			2	1.A FE	6,332,602	80.9880	5,154,886	6,365,000	6,342,568	0	2,459	0	0	1.625	1.670	JD	8,619	103,431	10/15/2020	06/01/2033
928109-3T-2	VIRGINIA GENERAL OBLIGATION S2020A			2	1.A FE	6,395,854	78.6130	5,086,261	6,470,000	6,416,744	0	5,164	0	0	1.625	1.720	JD	8,761	105,138	10/15/2020	06/01/2034
928109-3U-9	VIRGINIA GENERAL OBLIGATION S2020A			2	1.A FE	6,558,102	77.6320	5,104,304	6,575,000	6,562,506	0	1,081	0	0	1.750	1.770	JD	9,589	115,063	10/15/2020	06/01/2035
93974D-RN-0	WASHINGTON GENERAL OBLIGATION S2016B			2	1.B FE	2,458,382	100.7630	2,146,252	2,130,000	2,152,419	0	(37,589)	0	0	5.000	3.160	FA	44,375	106,500	09/30/2015	08/01/2037
93974D-RN-0	WASHINGTON GENERAL OBLIGATION S2016B	SD		2	1.B FE	10,018,196	100.7630	8,746,228	8,680,000	8,771,360	0	(153,178)	0	0	5.000	3.160	FA	180,833	434,000	09/30/2015	08/01/2037
93974D-XX-1	WASHINGTON GO MOTOR VEHICLE FUEL REFS16B	SD		2	1.B FE	15,617,802	102.4980	12,607,254	12,300,000	12,868,138	0	(349,752)	0	0	5.000	2.020	FA	256,250	615,000	06/28/2016	08/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
93974E-PY-6	WASHINGTON MVFT/VRF GO S2021F			2	1.B FE	1,314,037	107.4780	1,069,406	995,000	1,203,886	0	(30,732)	0	0	5.000	1.550	JD	4,146	49,750	04/20/2021	06/01/2042
93974E-PY-6	WASHINGTON MVFT/VRF GO S2021F	SD.		2	1.B FE	16,395,746	107.4780	13,343,394	12,415,000	15,021,357	0	(383,453)	0	0	5.000	1.550	JD	51,729	620,750	04/20/2021	06/01/2042
97705M-UL-7	WISCONSIN GENERAL OBLIG TXBL REF S2021-3				1.B FE	5,143,089	95.3850	5,627,715	5,900,000	5,589,544	0	219,932	0	0	0.800	4.925	MN	7,867	47,200	11/29/2022	05/01/2026
97705M-YS-8	WISCONSIN GENERAL OBLIG TXBL REF S2022-5			1	1.B FE	1,000,000	100.9610	1,009,610	1,000,000	1,000,000	0	0	0	0	4.751	4.751	MN	7,918	47,510	10/20/2022	05/01/2027
97705M-YT-6	WISCONSIN GENERAL OBLIG TXBL REF S2022-5			1	1.B FE	1,125,000	101.3670	1,140,379	1,125,000	1,125,000	0	0	0	0	4.858	4.858	MN	9,109	54,653	10/20/2022	05/01/2028
97705M-YU-3	WISCONSIN GENERAL OBLIG TXBL REF S2022-5			1	1.B FE	75,000	102.1600	76,620	75,000	75,000	0	0	0	0	5.081	5.081	MN	635	3,811	10/20/2022	05/01/2031
97705M-YV-1	WISCONSIN GENERAL OBLIG TXBL REF S2022-5			1	1.B FE	1,400,000	102.4050	1,433,670	1,400,000	1,400,000	0	0	0	0	5.231	5.231	MN	12,206	73,234	10/20/2022	05/01/2033
97705M-YW-9	WISCONSIN GENERAL OBLIG TXBL REF S2022-5			1	1.B FE	850,000	102.8370	874,115	850,000	850,000	0	0	0	0	5.381	5.381	MN	7,623	45,739	10/20/2022	05/01/2034
97705M-YX-7	WISCONSIN GENERAL OBLIG TXBL REF S2022-5			1	1.B FE	1,000,000	103.2170	1,032,170	1,000,000	1,000,000	0	0	0	0	5.531	5.531	MN	9,218	55,310	10/20/2022	05/01/2035
97705M-YY-5	WISCONSIN GENERAL OBLIG TXBL REF S2022-5			1	1.B FE	500,000	103.3650	516,825	500,000	500,000	0	0	0	0	5.631	5.631	MN	4,693	28,155	10/20/2022	05/01/2036
97705M-YZ-2	WISCONSIN GENERAL OBLIG TXBL REF S2022-5			1	1.B FE	550,000	103.5820	569,701	550,000	550,000	0	0	0	0	5.731	5.731	MN	5,253	31,521	10/20/2022	05/01/2037
97705M-A6-2	WISCONSIN GENERAL OBLIGATION S2023A	SD.		2	1.B FE	9,153,090	100.0110	9,000,990	9,000,000	9,125,410	0	(14,630)	0	0	4.000	3.780	MN	60,000	360,000	01/10/2023	05/01/2043
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						278,796,315	XXX	254,254,541	276,705,000	274,607,519	0	54,316	0	0	XXX	XXX	XXX	2,251,288	6,691,932	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						278,796,315	XXX	254,254,541	276,705,000	274,607,519	0	54,316	0	0	XXX	XXX	XXX	2,251,288	6,691,932	XXX	XXX
Bonds - U.S. Political Subdivisions - Issuer Obligations																					
003554-P3-0	ABINGTON SCHOOL DISTRICT GO REF S2016			2	1.C FE	1,721,194	100.9390	1,746,245	1,730,000	1,724,382	0	455	0	0	4.000	4.040	AO	17,300	69,200	12/05/2016	10/01/2034
012662-GL-0	ALBEMARLE CO GENERAL OBLIGATION S2017			2	1.A FE	1,996,387	94.6180	1,916,015	2,025,000	2,005,881	0	1,352	0	0	3.250	3.350	JD	5,484	65,813	02/22/2017	06/01/2036
013518-3Y-9	ALBUQUERQUE GENERAL OBLIGATION S2014			2	1.C FE	4,446,171	100.0110	4,275,470	4,275,000	4,275,000	0	0	0	0	3.500	2.940	JJ	74,813	149,625	04/21/2014	07/01/2027
015104-XG-2	ALEXANDRIA GENERAL OBLIG TXBL S2024B				1.C FE	70,436	100.7470	70,523	70,000	70,411	0	(25)	0	0	5.000	4.900	FA	1,857	0	05/22/2024	02/01/2032
015104-XH-0	ALEXANDRIA GENERAL OBLIG TXBL S2024B				1.C FE	75,361	100.4700	75,353	75,000	75,343	0	(17)	0	0	5.000	4.930	FA	1,990	0	05/22/2024	02/01/2033
015104-XJ-6	ALEXANDRIA GENERAL OBLIG TXBL S2024B				1.C FE	80,359	100.1990	80,159	80,000	80,344	0	(15)	0	0	5.000	4.940	FA	2,122	0	05/22/2024	02/01/2034
015104-XK-3	ALEXANDRIA GENERAL OBLIG TXBL S2024B			2	1.C FE	85,188	99.6810	84,729	85,000	85,180	0	(7)	0	0	5.000	4.970	FA	2,255	0	05/22/2024	02/01/2035
015104-XL-1	ALEXANDRIA GENERAL OBLIG TXBL S2024B			2	1.C FE	90,000	99.2530	89,328	90,000	90,000	0	0	0	0	5.000	5.000	FA	2,388	0	05/22/2024	02/01/2036
015104-XM-9	ALEXANDRIA GENERAL OBLIG TXBL S2024B			2	1.C FE	89,744	98.6470	88,782	90,000	89,753	0	9	0	0	5.000	5.030	FA	2,388	0	05/22/2024	02/01/2037
015104-XN-7	ALEXANDRIA GENERAL OBLIG TXBL S2024B			2	1.C FE	94,346	97.9930	93,093	95,000	94,365	0	19	0	0	5.000	5.070	FA	2,520	0	05/22/2024	02/01/2038
015104-XP-2	ALEXANDRIA GENERAL OBLIG TXBL S2024B			2	1.C FE	100,000	98.6040	98,604	100,000	100,000	0	0	0	0	5.125	5.125	FA	2,719	0	05/22/2024	02/01/2039
015104-XQ-0	ALEXANDRIA GENERAL OBLIG TXBL S2024B			2	1.C FE	104,381	98.0110	102,912	105,000	104,396	0	15	0	0	5.125	5.180	FA	2,855	0	05/22/2024	02/01/2040
015104-XR-8	ALEXANDRIA GENERAL OBLIG TXBL S2024B			2	1.C FE	109,750	98.2170	108,039	110,000	109,757	0	6	0	0	5.200	5.220	FA	3,035	0	05/22/2024	02/01/2041
015104-XS-6	ALEXANDRIA GENERAL OBLIG TXBL S2024B			2	1.C FE	119,582	98.2950	117,954	120,000	119,592	0	9	0	0	5.250	5.280	FA	3,343	0	05/22/2024	02/01/2042
015104-XT-4	ALEXANDRIA GENERAL OBLIG TXBL S2024B			2	1.C FE	123,820	97.8390	122,299	125,000	123,842	0	22	0	0	5.250	5.330	FA	3,482	0	05/22/2024	02/01/2043
015104-YB-2	ALEXANDRIA GENERAL OBLIG TXBL S2024B			2	1.C FE	1,257,840	97.8550	1,237,866	1,265,000	1,257,948	0	108	0	0	5.400	5.442	FA	36,242	0	05/22/2024	02/01/2051
015302-3F-7	ALEXANDRIA GENERAL OBLIGATION S2016A			2	1.A FE	4,119,884	94.2090	3,763,650	3,995,000	4,016,521	0	(13,544)	0	0	3.000	2.640	JJ	55,264	119,850	07/26/2016	07/15/2035
021087-XT-3	ALPINE SCH DIST GO S2019B			2	1.A FE	4,665,000	86.7280	4,045,861	4,665,000	4,665,000	0	0	0	0	2.500	2.500	MS	34,340	116,625	10/15/2019	03/15/2034
021087-XU-0	ALPINE SCH DIST GO S2019B			2	1.A FE	4,751,472	85.3420	4,096,416	4,800,000	4,765,645	0	2,900	0	0	2.500	2.580	MS	35,333	120,000	10/15/2019	03/15/2035
033753-QH-0	ANDERSON CO SCH DIST #5 GO REF S2016			2	1.C FE	6,484,559	95.8170	6,007,726	6,270,000	6,298,333	0	(23,645)	0	0	3.500	3.100	MS	73,150	219,450	02/03/2016	03/01/2036
035339-3L-2	ANKENY GENERAL OBLIGATION REF S2014G			2	1.B FE	2,383,125	100.0090	2,325,209	2,325,000	2,324,999	0	15	0	0	3.500	3.160	JD	6,781	81,375	11/17/2014	06/01/2028
035771-4S-0	ANNAPOLIS GO TAXABLE REF S2021B				1.B FE	2,242,419	92.8160	2,079,078	2,240,000	2,241,123	0	(427)	0	0	1.500	1.480	FA	14,000	33,600	10/29/2021	08/01/2027
035771-4T-8	ANNAPOLIS GO TAXABLE REF S2021B				1.B FE	2,221,376	90.4560	2,008,123	2,220,000	2,220,759	0	(207)	0	0	1.650	1.640	FA	15,263	36,630	10/29/2021	08/01/2028
035771-4U-5	ANNAPOLIS GO TAXABLE REF S2021B				1.B FE	2,356,721	88.3340	2,075,849	2,350,000	2,354,109	0	(856)	0	0	1.800	1.760	FA	17,625	42,300	10/29/2021	08/01/2029
035771-4V-3	ANNAPOLIS GO TAXABLE REF S2021B				1.B FE	2,385,000	85.9120	2,049,001	2,385,000	2,385,000	0	0	0	0	1.850	1.850	FA	18,384	44,123	10/29/2021	08/01/2030
035771-4W-1	ANNAPOLIS GO TAXABLE REF S2021B				1.B FE	2,625,000	83.8650	2,201,456	2,625,000	2,625,000	0	0	0	0	1.950	1.950	FA	21,328	51,188	10/29/2021	08/01/2031
035771-4X-9	ANNAPOLIS GO TAXABLE REF S2021B			2	1.B FE	2,687,309	82.0150	2,202,103	2,685,000	2,686,627	0	(231)	0	0	2.050	2.040	FA	22,934	55,043	10/29/2021	08/01/2032
035771-4Y-7	ANNAPOLIS GO TAXABLE REF S2021B			2	1.B FE	2,532,075	79.9980	2,031,949	2,540,000	2,534,032	0	625	0	0	2.100	2.130	FA	22,225	53,340	10/29/2021	08/01/2033
035771-4Z-4	ANNAPOLIS GO TAXABLE REF S2021B			2	1.B FE	2,190,105	78.3870	1,720,595	2,195,000	2,191,211	0	350	0	0	2.200	2.220	FA	20,121	48,290	10/29/2021	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
035771-5A-8	ANNAPOLIS GO TAXABLE REF S2021B			2	1.B FE	2,250,000	76.9020	1,730,295	2,250,000	2,250,000	0	0	0	0	2.300	2.300	FA	21,563	51,750	10/29/2021	08/01/2035
164555-DN-1	ARAPAHOE CO SD #5 CHERRY CREEK GO S2021			2	1.B FE	41,858,704	73.4420	29,240,932	39,815,000	41,095,910	0	(202,865)	0	0	2.250	1.680	JD	39,815	895,838	02/10/2021	12/15/2040
041826-7X-0	ARLINGTON ISD GEN OBLIG REF S2022 (PSF)			2	1.A FE	1,722,180	97.6760	1,465,140	1,500,000	1,656,547	0	(23,666)	0	0	4.000	2.170	FA	22,667	60,000	02/10/2022	02/15/2044
041826-T2-4	ARLINGTON ISD GENERAL OBLIG S2015 (PSF)			2	1.A FE	3,928,896	99.9940	3,839,770	3,840,000	3,841,093	0	(10,907)	0	0	4.000	3.710	FA	58,027	153,600	06/24/2015	02/15/2036
052430-TA-3	AUSTIN ISD GENERAL OBLIG S2021 (PSF)			2	1.A FE	9,387,766	68.1930	6,454,467	9,465,000	9,398,686	0	3,324	0	0	2.000	2.050	FA	78,875	189,300	07/22/2021	08/01/2041
054231-RL-1	AVON LOCAL SCH DIST GO TXBL CABS REF S20	@			1.C FE	192,898	87.5750	188,286	215,000	205,616	0	3,122	0	0	0.000	1.536	N/A	0	0	09/30/2020	12/01/2027
054231-RM-9	AVON LOCAL SCH DIST GO TXBL CABS REF S20	@			1.C FE	219,833	83.4230	212,729	255,000	237,320	0	4,314	0	0	0.000	1.843	N/A	0	0	09/30/2020	12/01/2028
054231-RN-7	AVON LOCAL SCH DIST GO TXBL CABS REF S20	@			1.C FE	461,357	79.2880	436,084	550,000	500,120	0	9,578	0	0	0.000	1.943	N/A	0	0	09/30/2020	12/01/2029
054231-RA-5	AVON LOCAL SCHOOL DIST GO TXBL REF S2020				1.C FE	80,000	91.6830	73,346	80,000	80,000	0	0	0	0	1.286	1.286	JD	86	1,029	09/30/2020	12/01/2027
054231-RB-3	AVON LOCAL SCHOOL DIST GO TXBL REF S2020				1.C FE	85,000	89.4630	76,044	85,000	85,000	0	0	0	0	1.473	1.473	JD	104	1,252	09/30/2020	12/01/2028
054231-RC-1	AVON LOCAL SCHOOL DIST GO TXBL REF S2020				1.C FE	145,000	86.5020	125,428	145,000	145,000	0	0	0	0	1.573	1.573	JD	190	2,281	09/30/2020	12/01/2029
054231-RD-9	AVON LOCAL SCHOOL DIST GO TXBL REF S2020			2	1.C FE	425,000	84.1250	357,531	425,000	425,000	0	0	0	0	1.663	1.663	JD	589	7,068	09/30/2020	12/01/2030
054231-RE-7	AVON LOCAL SCHOOL DIST GO TXBL REF S2020			2	1.C FE	805,000	81.9370	659,593	805,000	805,000	0	0	0	0	1.753	1.753	JD	1,176	14,112	09/30/2020	12/01/2031
054231-RF-4	AVON LOCAL SCHOOL DIST GO TXBL REF S2020			2	1.C FE	850,000	80.0020	680,017	850,000	850,000	0	0	0	0	1.853	1.853	JD	1,313	15,751	09/30/2020	12/01/2032
054231-RG-2	AVON LOCAL SCHOOL DIST GO TXBL REF S2020			2	1.C FE	1,050,000	78.2450	821,573	1,050,000	1,050,000	0	0	0	0	1.953	1.953	JD	1,709	20,507	09/30/2020	12/01/2033
054231-RH-0	AVON LOCAL SCHOOL DIST GO TXBL REF S2020			2	1.C FE	1,285,000	76.5420	983,565	1,285,000	1,285,000	0	0	0	0	2.053	2.053	JD	2,198	26,381	09/30/2020	12/01/2034
054231-RJ-6	AVON LOCAL SCHOOL DIST GO TXBL REF S2020			2	1.C FE	1,215,000	75.0260	911,566	1,215,000	1,215,000	0	0	0	0	2.153	2.153	JD	2,180	26,159	09/30/2020	12/01/2035
05914F-6C-9	BALTIMORE CO GENERAL OBLIGATION S2020			2	1.A FE	515,427	100.8320	428,536	425,000	473,815	0	(8,975)	0	0	4.000	1.670	MS	5,667	17,000	02/26/2020	03/01/2040
05914F-6C-9	BALTIMORE CO GENERAL OBLIGATION S2020	SD		2	1.A FE	22,994,119	100.8320	19,117,747	18,960,000	21,137,725	0	(400,372)	0	0	4.000	1.670	MS	252,800	758,400	02/26/2020	03/01/2040
074347-H7-3	BEAUFORT CO GENERAL OBLIGATION S2017A			2	1.B FE	4,818,803	93.2150	4,506,945	4,835,000	4,824,545	0	862	0	0	3.125	3.150	FA	62,956	151,094	07/20/2017	02/01/2035
080401-VM-1	BELMONT GENERAL OBLIGATION LTD S2024			2	1.A FE	6,574,430	93.0840	6,222,665	6,685,000	6,574,855	0	425	0	0	3.875	3.980	MS	68,359	0	09/12/2024	09/15/2049
082744-CN-1	BENTON & LINN CNTYS SD#509J GO S2018A			2	1.B FE	1,860,373	104.8250	1,834,438	1,750,000	1,792,129	0	(11,104)	0	0	5.000	3.180	JD	3,889	87,500	07/19/2018	06/15/2038
082887-PW-4	BENTON CO SD #17 KENNEWICK GO S2019			2	1.A FE	8,657,093	86.1160	7,449,034	8,650,000	8,653,463	0	(751)	0	0	2.750	2.740	JD	19,823	237,875	09/12/2019	12/01/2036
084167-LZ-6	BERKELEY CO GENERAL OBLIGATION S2016			2	1.B FE	4,075,539	96.0890	3,872,387	4,030,000	4,035,873	0	(4,961)	0	0	3.000	2.870	MS	40,300	120,900	01/13/2016	03/01/2031
087672-AM-3	BETTENDORF GENERAL OBLIGATION S2019A			2	1.C FE	614,085	88.1130	546,301	620,000	616,490	0	503	0	0	2.125	2.220	JD	1,098	13,175	12/04/2019	06/01/2031
087672-AN-1	BETTENDORF GENERAL OBLIGATION S2019A			2	1.C FE	621,911	87.5320	551,452	630,000	624,880	0	624	0	0	2.250	2.370	JD	1,181	14,175	12/04/2019	06/01/2032
087672-AP-6	BETTENDORF GENERAL OBLIGATION S2019A			2	1.C FE	639,264	87.5440	560,282	640,000	639,510	0	51	0	0	2.500	2.510	JD	1,333	16,000	12/04/2019	06/01/2033
087672-AQ-4	BETTENDORF GENERAL OBLIGATION S2019A			2	1.C FE	656,255	86.2170	573,343	665,000	658,920	0	562	0	0	2.500	2.610	JD	1,385	16,625	12/04/2019	06/01/2034
087672-AR-2	BETTENDORF GENERAL OBLIGATION S2019A			2	1.C FE	673,594	85.8920	584,066	680,000	675,388	0	378	0	0	2.625	2.700	JD	1,488	17,850	12/04/2019	06/01/2035
087672-AS-0	BETTENDORF GENERAL OBLIGATION S2019A			2	1.C FE	694,076	85.7220	595,768	695,000	694,314	0	50	0	0	2.750	2.760	JD	1,593	19,113	12/04/2019	06/01/2036
087672-AT-8	BETTENDORF GENERAL OBLIGATION S2019A			2	1.C FE	709,116	84.4920	604,118	715,000	710,520	0	297	0	0	2.750	2.810	JD	1,639	19,663	12/04/2019	06/01/2037
087672-AU-5	BETTENDORF GENERAL OBLIGATION S2019A			2	1.C FE	729,448	82.6370	611,514	740,000	731,787	0	496	0	0	2.750	2.850	JD	1,696	20,350	12/04/2019	06/01/2038
090874-NK-0	BIRDVILLE ISD GO S2019 (PSF)			2	1.A FE	11,351,344	100.3440	10,977,634	10,940,000	11,096,871	0	(46,851)	0	0	4.000	3.510	FA	165,316	437,600	01/16/2019	02/15/2040
091212-DU-1	BIRMINGHAM PUBLIC SCHOOLS GO S2015			2	1.C FE	4,811,815	100.0490	4,777,340	4,775,000	4,776,110	0	(4,543)	0	0	3.875	3.780	MN	30,839	185,031	06/09/2015	05/01/2035
094797-Y7-6	BLOOMINGTON ISD#271 GO S2014B			2	1.A FE	6,843,054	100.0010	6,780,068	6,780,000	6,780,341	0	(7,388)	0	0	3.500	3.390	FA	98,875	237,300	12/10/2014	02/01/2035
101547-YD-3	BOULDER VALLEY SD #RE-2 GO REF S2019B			2	1.B FE	9,640,400	95.3910	9,539,100	10,000,000	9,762,156	0	22,571	0	0	3.000	3.310	JD	25,000	300,000	01/24/2019	12/01/2033
103637-JB-1	BOZEMAN GENERAL OBLIGATION S2019			2	1.B FE	1,061,900	81.8370	875,656	1,070,000	1,064,127	0	438	0	0	2.375	2.430	JJ	12,706	25,413	08/29/2019	07/01/2036
117583-C2-8	BRYAN ISD GENERAL OBLIG S2016 (PSF)			2	1.A FE	1,898,889	98.0960	1,775,538	1,810,000	1,821,665	0	(10,117)	0	0	3.500	2.910	FA	23,932	63,350	06/07/2016	02/15/2036
120287-AV-9	BULLITT CO SCH DIST GO S2024A			2	1.C FE	10,278,307	96.1000	9,917,520	10,320,000	10,278,935	0	628	0	0	4.000	4.030	JD	34,400	84,853	08/28/2024	12/01/2043
120287-AW-7	BULLITT CO SCH DIST GO S2024A			2	1.C FE	10,893,945	95.4190	10,510,403	11,015,000	10,895,297	0	1,352	0	0	4.000	4.080	JD	36,717	90,568	08/28/2024	12/01/2044
121638-JC-5	BURLINGTON CNTY GO TAXABLE REF S2020B				1.B FE	1,000,000	97.9500	979,500	1,000,000	1,000,000	0	0	0	0	1.108	1.108	MS	3,693	11,080	10/30/2020	09/01/2025
121638-JD-3	BURLINGTON CNTY GO TAXABLE REF S2020B				1.B FE	1,680,000	95.2830	1,600,754	1,680,000	1,680,000	0	0	0	0	1.378	1.378	MS	7,717	23,150	10/30/2020	09/01/2026
121638-JF-8	BURLINGTON CNTY GO TAXABLE REF S2020B				1.B FE	1,450,000	90.8460	1,317,267	1,450,000	1,450,000	0	0	0	0	1.806	1.806	MS	8,729	26,187	10/30/2020	09/01/2028
127109-PW-0	CABRILLO CCD GO REF S2019A			2	1.C FE	6,744,587	85.1690	5,757,424	6,760,000	6,747,906	0	653	0	0	2.875	2.890	FA	80,979	194,350	09/18/2019	08/01/2039
131537-E3-2	CALVERT CO GENERAL OBLIGATION REF S2016			2	1.A FE	2,372,571	94.7020	2,173,411	2,295,000	2,307,809	0	(8,317)	0	0	2.500	2.120	JJ	28,688	57,375	07/19/2016	07/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
132285-4K-0	CAMBRIDGE GEN OBLIG LTD S2017B			2	1.A FE	981,991	97.2000	962,280	990,000	984,902	0	416	0	0	3.250	3.310	FA	12,155	32,175	03/01/2017	02/15/2035
132285-5R-4	CAMBRIDGE GEN OBLIG LTD S2018B			2	1.A FE	2,953,197	97.1200	2,869,896	2,955,000	2,953,881	0	112	0	0	3.125	3.130	FA	34,885	92,344	03/02/2018	02/15/2033
132285-5U-7	CAMBRIDGE GEN OBLIG LTD S2018B			2	1.A FE	2,935,054	97.0250	2,867,089	2,955,000	2,941,266	0	1,002	0	0	3.250	3.300	FA	36,281	96,038	03/02/2018	02/15/2036
139078-ER-6	CANYONS SCHOOL DISTRICT GO S2018B			2	1.A FE	4,693,713	97.7570	4,643,458	4,750,000	4,712,157	0	3,300	0	0	3.500	3.600	JD	7,389	166,250	10/24/2018	06/15/2034
139078-FK-0	CANYONS SCHOOL DISTRICT GO S2020			2	1.A FE	1,976,780	82.6770	1,653,540	2,000,000	1,983,865	0	1,517	0	0	2.125	2.220	JD	1,889	42,500	02/06/2020	06/15/2034
139078-FK-0	CANYONS SCHOOL DISTRICT GO S2020	SD		2	1.A FE	9,883,900	82.6770	8,267,700	10,000,000	9,919,327	0	7,583	0	0	2.125	2.220	JD	9,444	212,500	02/06/2020	06/15/2034
139078-FL-8	CANYONS SCHOOL DISTRICT GO S2020			2	1.A FE	7,710,010	82.0610	6,359,728	7,750,000	7,721,281	0	2,402	0	0	2.250	2.290	JD	7,750	174,375	02/06/2020	06/15/2035
139078-FM-6	CANYONS SCHOOL DISTRICT GO S2020			2	1.A FE	3,185,784	80.5300	2,597,093	3,225,000	3,195,964	0	2,185	0	0	2.250	2.340	JD	3,225	72,563	02/06/2020	06/15/2036
142665-EN-4	CARLSBAD USD GO REF S2016			2	1.C FE	1,861,399	96.1580	1,769,307	1,840,000	1,843,650	0	(2,238)	0	0	3.000	2.870	FA	23,000	55,200	01/21/2016	08/01/2032
144879-6L-2	CARROLL CO GENERAL OBLIGATION REF S2015			2	1.A FE	1,372,784	97.4120	1,324,803	1,360,000	1,361,191	0	(1,430)	0	0	3.000	2.890	MN	6,800	40,800	11/19/2015	11/01/2029
144880-AV-3	CARROLL CO GENERAL OBLIGATION S2019A			2	1.A FE	1,486,290	84.2740	1,264,110	1,500,000	1,489,112	0	583	0	0	2.750	2.810	MN	6,875	41,250	10/17/2019	11/01/2039
144880-GN-5	CARROLL CO GENERAL OBLIGATION TXBL S2024				1.A FE	325,241	98.2640	319,358	325,000	325,233	0	(8)	0	0	4.700	4.690	MN	1,103	0	11/22/2024	11/01/2034
144880-GP-0	CARROLL CO GENERAL OBLIGATION TXBL S2024			2	1.A FE	323,889	97.7210	317,593	325,000	323,888	0	(1)	0	0	4.700	4.740	MN	1,103	0	11/22/2024	11/01/2035
144880-GQ-8	CARROLL CO GENERAL OBLIGATION TXBL S2024			2	1.A FE	323,814	97.5420	317,012	325,000	323,813	0	(1)	0	0	4.750	4.790	MN	1,115	0	11/22/2024	11/01/2036
144880-GR-6	CARROLL CO GENERAL OBLIGATION TXBL S2024			2	1.A FE	323,749	97.2710	316,131	325,000	323,747	0	(1)	0	0	4.800	4.840	MN	1,127	0	11/22/2024	11/01/2037
144880-GS-4	CARROLL CO GENERAL OBLIGATION TXBL S2024			2	1.A FE	323,684	97.0880	315,536	325,000	323,682	0	(2)	0	0	4.850	4.890	MN	1,138	0	11/22/2024	11/01/2038
144880-GT-2	CARROLL CO GENERAL OBLIGATION TXBL S2024			2	1.A FE	318,643	97.0350	310,512	320,000	318,641	0	(2)	0	0	4.900	4.940	MN	1,132	0	11/22/2024	11/01/2039
144880-GU-9	CARROLL CO GENERAL OBLIGATION TXBL S2024			2	1.A FE	318,938	96.9420	310,214	320,000	318,934	0	(4)	0	0	4.950	4.980	MN	1,144	0	11/22/2024	11/01/2040
144880-GV-7	CARROLL CO GENERAL OBLIGATION TXBL S2024			2	1.A FE	319,261	97.1630	310,922	320,000	319,256	0	(5)	0	0	5.000	5.020	MN	1,156	0	11/22/2024	11/01/2041
144880-GW-5	CARROLL CO GENERAL OBLIGATION TXBL S2024			2	1.A FE	319,610	97.2450	311,184	320,000	319,604	0	(6)	0	0	5.050	5.060	MN	1,167	0	11/22/2024	11/01/2042
144880-GX-3	CARROLL CO GENERAL OBLIGATION TXBL S2024			2	1.A FE	320,000	97.8580	313,146	320,000	320,000	0	0	0	0	5.100	5.100	MN	1,179	0	11/22/2024	11/01/2043
144880-GY-1	CARROLL CO GENERAL OBLIGATION TXBL S2024			2	1.A FE	318,794	97.4890	311,965	320,000	318,789	0	(5)	0	0	5.100	5.130	MN	1,179	0	11/22/2024	11/01/2044
145232-FG-4	CARROLL ISD GENERAL OBLIGATION S18 (PSF)			2	1.A FE	1,815,374	97.4300	1,851,170	1,900,000	1,837,798	0	3,959	0	0	3.500	3.840	FA	25,122	66,500	09/20/2018	02/15/2037
145232-GX-6	CARROLL ISD GO REF S2019A (PSF)			2	1.A FE	2,474,470	83.6830	2,075,338	2,480,000	2,475,664	0	243	0	0	2.875	2.890	FA	26,936	71,300	11/13/2019	02/15/2039
145232-GY-4	CARROLL ISD GO REF S2019A (PSF)			2	1.A FE	2,545,214	82.3230	2,103,353	2,555,000	2,547,176	0	405	0	0	2.875	2.900	FA	27,750	73,456	11/13/2019	02/15/2040
145232-GZ-1	CARROLL ISD GO REF S2019A (PSF)			2	1.A FE	2,602,268	81.0410	2,127,326	2,625,000	2,606,504	0	884	0	0	2.875	2.930	FA	28,510	75,469	11/13/2019	02/15/2041
145628-VP-5	CARROLLTON-FMRS BRH ISD GO REF S15A(PSF)			2	1.A FE	521,670	100.0260	500,130	500,000	500,307	0	(2,687)	0	0	3.750	3.200	FA	7,083	18,750	11/18/2015	02/15/2030
147051-VS-2	CARY GENERAL OBLIGATION S2017A			2	1.A FE	1,549,252	94.4740	1,473,794	1,560,000	1,553,618	0	657	0	0	2.875	2.930	JD	3,738	44,850	09/26/2017	06/01/2033
147051-WY-8	CARY GENERAL OBLIGATION S2019A			2	1.A FE	840,023	90.4460	764,269	845,000	841,718	0	333	0	0	2.500	2.550	MS	7,042	21,125	07/16/2019	09/01/2033
14984P-BV-6	CECIL CO GENERAL OBLIGATION REF S2016			2	1.B FE	2,309,990	93.4220	2,125,351	2,275,000	2,279,292	0	(3,873)	0	0	3.250	3.070	FA	30,807	73,938	01/21/2016	02/01/2036
14984P-DX-0	CECIL CO GENERAL OBLIGATION S2019			2	1.A	223,693	97.4410	219,242	225,000	224,257	0	149	0	0	2.750	2.790	FA	2,578	6,188	11/20/2019	08/01/2038
14984P-ER-2	CECIL CO GENERAL OBLIGATION S2019			2	1.B FE	2,828,471	85.3470	2,428,122	2,845,000	2,832,169	0	765	0	0	2.750	2.790	FA	32,599	78,238	11/20/2019	08/01/2038
15722T-JW-2	CHABOT-LAS POSITAS CCD GO TXBL S2021			1	1.C FE	2,568,510	83.6820	2,510,460	3,000,000	2,679,550	0	42,197	0	0	1.890	3.735	FA	23,625	56,700	04/12/2022	08/01/2031
158843-YP-1	CHANDLER GO TAXABLE REF S2021				1.A FE	5,000,000	91.2440	4,562,200	5,000,000	5,000,000	0	0	0	0	1.750	1.750	JJ	43,750	87,500	11/17/2021	07/01/2028
159429-WS-4	CHAPEL HILL GENERAL OBLIGATION S2018			2	1.A FE	622,156	96.5300	603,313	625,000	623,352	0	196	0	0	3.000	3.040	MN	3,125	18,750	04/03/2018	05/01/2032
159429-WV-7	CHAPEL HILL GENERAL OBLIGATION S2018			2	1.A FE	618,875	94.8020	592,513	625,000	620,886	0	330	0	0	3.125	3.200	MN	3,255	19,531	04/03/2018	05/01/2035
159808-LF-9	CHARLES CO GENERAL OBLIGATION S2018			2	1.A FE	2,803,624	98.3560	2,783,475	2,830,000	2,813,667	0	1,797	0	0	3.375	3.460	AO	23,878	95,513	10/30/2018	10/01/2032
159808-RH-9	CHARLES CO GENERAL OBLIGATION S2021			2	1.A FE	1,014,385	69.8680	719,640	1,030,000	1,016,299	0	631	0	0	2.000	2.090	AO	5,150	20,600	11/16/2021	10/01/2042
160069-YA-2	CHARLESTON CO GENERAL OBLIGATION S2015A			2	1.A FE	1,178,064	96.9670	1,163,604	1,200,000	1,187,619	0	1,188	0	0	3.125	3.260	MN	6,250	37,500	10/21/2015	11/01/2033
160069-YY-0	CHARLESTON CO GENERAL OBLIGATION S2017A			2	1.A FE	1,537,746	100.6720	1,419,475	1,410,000	1,450,302	0	(13,462)	0	0	4.000	2.940	MN	9,400	56,400	11/17/2017	11/01/2037
160069-YY-0	CHARLESTON CO GENERAL OBLIGATION S2017A	SD		2	1.A FE	8,179,500	100.6720	7,550,400	7,500,000	7,714,371	0	(71,608)	0	0	4.000	2.940	MN	50,000	300,000	11/17/2017	11/01/2037
160069-B5-8	CHARLESTON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,510,531	85.3250	1,292,674	1,515,000	1,511,506	0	203	0	0	2.750	2.770	MN	6,944	41,663	10/18/2019	11/01/2038
160069-D7-2	CHARLESTON CO GENERAL OBLIGATION S2019B			2	1.A FE	6,251,258	87.2350	5,539,423	6,350,000	6,276,495	0	5,185	0	0	2.625	2.740	MN	27,781	166,688	10/17/2019	11/01/2036
159902-EM-3	CHARLESTON CO PARK & REC DIST GO S2017			2	1.B FE	1,889,328	88.5240	1,982,938	2,240,000	2,063,868	0	26,093	0	0	1.500	2.920	FA	14,000	33,600	08/23/2017	02/01/2031
161035-LS-7	CHARLOTTE GENERAL OBLIGATION REF S2021A			2	1.A FE	1,872,113	73.4040	1,376,325	1,875,000	1,872,512	0	136	0	0	2.000	2.010	JD	3,125	37,500	11/10/2021	06/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
161035-LT-5	CHARLOTTE GENERAL OBLIGATION REF S2021A			2	1.A FE	1,611,984	71.8550	1,167,644	1,625,000	1,613,711	0	573	0	0	2.000	2.050	JD	2,708	32,500	11/10/2021	06/01/2041
161069-R4-3	CHARLOTTESVILLE GEN OBLIG REF S2016			2	1.A FE	378,869	93.2610	345,066	370,000	371,609	0	(936)	0	0	3.000	2.730	MS	3,700	11,100	05/23/2016	09/01/2035
161069-T8-2	CHARLOTTESVILLE GEN OBLIG S2017			2	1.A FE	681,527	92.6990	634,988	685,000	682,622	0	161	0	0	3.125	3.160	JD	951	21,406	06/15/2017	12/15/2036
161681-UF-6	CHASKA ISD#112 GO S2016A			2	1.B FE	5,090,050	99.3070	4,856,112	4,890,000	4,914,743	0	(22,218)	0	0	3.500	3.020	FA	71,313	171,150	01/21/2016	02/01/2036
162376-BZ-9	CHATTANOOGA GEN OBLIG REF S2015B			2	1.B FE	2,118,835	98.7290	2,038,754	2,065,000	2,070,025	0	(5,938)	0	0	3.000	2.700	MN	10,325	61,950	10/20/2015	11/01/2028
166393-5V-6	CHESTERFIELD CO GENERAL OBLIG REF S2016			2	1.A FE	2,219,925	95.9780	2,010,739	2,095,000	2,109,596	0	(14,232)	0	0	3.250	2.540	JJ	34,044	68,088	06/14/2016	01/01/2035
166393-7A-0	CHESTERFIELD CO GENERAL OBLIG S2017B			2	1.A FE	4,074,366	94.7790	3,895,417	4,110,000	4,087,280	0	1,901	0	0	3.125	3.190	JJ	64,219	128,438	06/16/2017	01/01/2035
179090-MX-0	CLACKAMAS CO SD #7J LAKE OSWEGO GO S17			2	1.C FE	2,699,250	100.6920	2,517,300	2,500,000	2,554,877	0	(21,580)	0	0	4.000	3.050	JD	8,333	100,000	08/16/2017	06/01/2036
184541-HE-3	CLEAR CREEK ISD GO S2024 (PSF)			2	1.A FE	28,009,290	97.7710	27,757,187	28,390,000	28,014,881	0	5,591	0	0	4.000	4.100	FA	520,483	0	06/27/2024	02/15/2044
190335-GU-7	COAST CCD GO REF S2015	SD		2	1.B FE	19,811,095	100.6900	18,627,650	18,500,000	18,594,926	0	(149,578)	0	0	4.000	3.150	FA	308,333	740,000	10/15/2015	08/01/2032
190335-JU-4	COAST CCD GO S2019F			2	1.B FE	892,009	93.3840	803,102	860,000	875,241	0	(3,502)	0	0	3.000	2.540	FA	10,750	25,800	11/21/2019	08/01/2036
190335-JV-2	COAST CCD GO S2019F			2	1.B FE	1,032,280	92.1000	921,000	1,000,000	1,015,388	0	(3,531)	0	0	3.000	2.600	FA	12,500	30,000	11/21/2019	08/01/2037
190335-JW-0	COAST CCD GO S2019F			2	1.B FE	2,255,284	90.7600	1,987,644	2,190,000	2,221,149	0	(7,142)	0	0	3.000	2.630	FA	27,375	65,700	11/21/2019	08/01/2038
190335-JX-8	COAST CCD GO S2019F			2	1.B FE	4,109,440	89.3620	3,574,480	4,000,000	4,052,240	0	(11,970)	0	0	3.000	2.660	FA	50,000	120,000	11/21/2019	08/01/2039
194475-VL-0	COLLEGE STATION ISD GO REF S2017 (PSF)			2	1.A FE	2,202,992	96.8670	2,106,857	2,175,000	2,183,398	0	(3,052)	0	0	3.125	2.970	FA	25,677	67,969	12/21/2017	08/15/2031
194475-VR-7	COLLEGE STATION ISD GO REF S2017 (PSF)			2	1.A FE	1,302,703	93.7340	1,227,915	1,310,000	1,304,941	0	350	0	0	3.250	3.290	FA	16,084	42,575	12/21/2017	08/15/2036
194475-XW-4	COLLEGE STATION ISD GO S2024			2	1.A FE	20,312,015	100.4590	20,594,095	20,500,000	20,313,478	0	1,463	0	0	4.250	4.310	FA	379,962	0	06/28/2024	08/15/2049
194740-HR-0	COLLIN CO GENERAL OBLIGATION REF S2015			2	1.A FE	2,486,668	100.0220	2,425,534	2,425,000	2,425,780	0	(7,593)	0	0	4.000	3.680	FA	36,644	97,000	07/07/2015	02/15/2035
199820-2M-2	COMAL ISD GO REF S2016 (PSF)			2	1.A FE	1,211,840	100.0420	1,160,487	1,160,000	1,166,856	0	(6,158)	0	0	3.500	2.940	FA	16,917	40,600	10/25/2016	02/01/2033
206165-HD-7	CONCORD & CARLISLE REG SCH DIST GO S2015			2	1.B FE	2,478,086	93.1280	2,421,328	2,600,000	2,518,248	0	4,773	0	0	3.250	3.550	MS	24,881	84,500	03/06/2015	03/15/2038
208418-R9-6	CONROE ISD GENERAL OBLIG S2020 (PSF)			2	1.A FE	6,853,374	78.8990	5,428,251	6,880,000	6,858,575	0	1,133	0	0	2.625	2.650	FA	68,227	180,600	01/10/2020	02/15/2040
208418-3Z-4	CONROE ISD GO S2024 (PSF)			2	1.A FE	2,917,170	95.4030	2,862,090	3,000,000	2,942,276	0	25,106	0	0	4.000	4.179	FA	45,333	63,000	06/06/2024	02/15/2049
212204-KJ-9	CONTRA COSTA CCD GO S2019B2			2	1.B FE	834,807	95.2410	738,118	775,000	804,286	0	(6,022)	0	0	3.000	2.130	FA	9,688	23,250	08/29/2019	08/01/2035
212204-KL-4	CONTRA COSTA CCD GO S2019B2			2	1.B FE	1,463,413	92.9570	1,278,159	1,375,000	1,418,443	0	(8,899)	0	0	3.000	2.270	FA	17,188	41,250	08/29/2019	08/01/2037
212204-KN-0	CONTRA COSTA CCD GO S2019B2			2	1.B FE	1,055,210	89.2330	892,330	1,000,000	1,027,197	0	(5,556)	0	0	3.000	2.370	FA	12,500	30,000	08/29/2019	08/01/2039
212204-LE-9	CONTRA COSTA CCD GO S2020C			2	1.B FE	9,590,305	76.6990	7,543,347	9,835,000	9,639,142	0	12,270	0	0	2.000	2.170	FA	81,958	196,700	11/12/2020	08/01/2038
212204-MJ-7	CONTRA COSTA CCD GO TAXABLE S2022E			1	1.B FE	109,412	98.1220	107,934	110,000	109,420	0	9	0	0	4.503	4.585	FA	2,064	0	11/25/2024	08/01/2032
231237-Q2-7	CUPERTINO USD GO TAXABLE REF S2019			2	1.B FE	9,925,997	83.8120	7,907,662	9,435,000	9,712,955	0	(57,096)	0	0	2.850	2.171	FA	112,041	268,898	02/24/2021	08/01/2034
232769-BR-9	CYPRESS-FAIRBANKS ISD GO REF S15A (PSF)			2	1.A FE	4,452,432	99.8550	4,248,830	4,255,000	4,257,789	0	(24,490)	0	0	4.000	3.410	FA	64,298	170,200	10/20/2015	02/15/2035
232769-BT-5	CYPRESS-FAIRBANKS ISD GO REF S15A (PSF)			2	1.A FE	4,909,563	99.2850	4,676,324	4,710,000	4,712,796	0	(24,816)	0	0	4.000	3.460	FA	71,173	188,400	10/20/2015	02/15/2036
232769-DX-4	CYPRESS-FAIRBANKS ISD GO REF S2018 (PSF)			2	1.A FE	934,962	100.5870	930,430	925,000	928,742	0	(1,117)	0	0	4.000	3.860	FA	13,978	37,000	10/18/2018	02/15/2038
232769-DX-4	CYPRESS-FAIRBANKS ISD GO REF S2018 (PSF)	SD		2	1.A FE	4,447,388	100.5870	4,425,828	4,400,000	4,417,801	0	(5,313)	0	0	4.000	3.860	FA	66,489	176,000	10/18/2018	02/15/2038
232769-ET-2	CYPRESS-FAIRBANKS ISD GO REF S2019 (PSF)			2	1.A FE	2,109,540	100.7210	2,014,420	2,000,000	2,049,605	0	(11,058)	0	0	4.000	3.350	FA	30,222	80,000	01/18/2019	02/15/2037
232769-ET-2	CYPRESS-FAIRBANKS ISD GO REF S2019 (PSF)	SD		2	1.A FE	6,328,620	100.7210	6,043,260	6,000,000	6,148,815	0	(33,173)	0	0	4.000	3.350	FA	90,667	240,000	01/18/2019	02/15/2037
232769-EV-7	CYPRESS-FAIRBANKS ISD GO REF S2019 (PSF)			2	1.A FE	804,255	101.8430	763,823	750,000	774,443	0	(5,475)	0	0	4.000	3.150	FA	11,333	30,000	01/18/2019	02/15/2034
232769-EV-7	CYPRESS-FAIRBANKS ISD GO REF S2019 (PSF)	SD		2	1.A FE	5,361,700	101.8430	5,092,150	5,000,000	5,162,952	0	(36,498)	0	0	4.000	3.150	FA	75,556	200,000	01/18/2019	02/15/2034
232769-HG-7	CYPRESS-FAIRBANKS ISD GO REF S2020A(PSF)			2	1.A FE	3,722,939	101.8070	3,100,023	3,045,000	3,463,823	0	(64,549)	0	0	4.000	1.630	FA	46,013	121,800	10/28/2020	02/15/2037
232769-HH-5	CYPRESS-FAIRBANKS ISD GO REF S2020A(PSF)			2	1.A FE	3,655,260	101.4350	3,043,050	3,000,000	3,405,143	0	(62,351)	0	0	4.000	1.670	FA	45,333	120,000	10/28/2020	02/15/2038
232769-MN-6	CYPRESS-FAIRBANKS ISD GO S2023 (PSF)			2	1.A FE	3,843,526	96.5100	3,841,098	3,980,000	3,892,039	0	48,513	0	0	4.000	4.230	FA	60,142	79,600	05/22/2024	02/15/2048
235308-P9-8	DALLAS ISD GENERAL OBLIGATION S24 (PSF)			2	1.A FE	54,425,500	106.5600	53,280,000	50,000,000	54,063,951	0	(361,549)	0	0	5.000	3.824	FA	2,243,056	0	01/19/2024	02/15/2049
236091-6V-1	DANE CO GENERAL OBLIGATION REF S2015B			2	1.A FE	1,211,917	99.3360	1,196,999	1,205,000	1,205,304	0	(834)	0	0	3.250	3.180	JD	3,264	39,163	09/17/2015	06/01/2030
236092-CS-9	DANE CO GENERAL OBLIGATION REF S2018B			2	1.A FE	271,508	98.7430	271,543	275,000	272,793	0	223	0	0	3.250	3.360	JD	745	8,938	09/07/2018	06/01/2033
237217-P4-0	DARIEN GENERAL OBLIGATION S2022			2	1.A FE	1,575,981	88.3880	1,400,950	1,585,000	1,578,677	0	964	0	0	2.000	2.070	FA	13,208	31,700	02/10/2022	02/01/2031
237217-P5-7	DARIEN GENERAL OBLIGATION S2022			2	1.A FE	1,608,524	87.2260	1,408,700	1,615,000	1,610,239	0	614	0	0	2.125	2.170	FA	14,299	34,319	02/10/2022	02/01/2032
238388-TG-7	DAVENPORT GENERAL OBLIGATION REF S2018A			2	1.C FE	1,758,017	96.9070	1,715,254	1,770,000	1,763,034	0	812	0	0	3.250	3.310	JD	4,794	57,525	03/15/2018	06/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
239019-K4-3	DAVIS CO SCH DIST GO S2014			2	1.A FE	1,238,314	98.7380	1,229,288	1,245,000	1,243,541	0	566	0	0	3.000	3.050	JD	3,113	37,350	04/23/2014	06/01/2027
239019-K5-0	DAVIS CO SCH DIST GO S2014			2	1.A FE	1,709,037	98.6370	1,731,079	1,755,000	1,741,844	0	3,578	0	0	3.000	3.233	JD	4,388	52,650	04/23/2014	06/01/2028
239019-K6-8	DAVIS CO SCH DIST GO S2014			2	1.A FE	1,791,998	98.4340	1,830,872	1,860,000	1,836,456	0	4,867	0	0	3.000	3.310	JD	4,650	55,800	04/23/2014	06/01/2029
239019-K7-6	DAVIS CO SCH DIST GO S2014			2	1.A FE	1,853,414	98.4140	1,884,628	1,915,000	1,890,418	0	4,063	0	0	3.125	3.386	JD	4,987	59,844	04/23/2014	06/01/2030
239019-S8-6	DAVIS CO SCH DIST GO S2016			2	1.A FE	4,813,452	94.6830	4,473,772	4,725,000	4,734,446	0	(10,092)	0	0	3.375	3.150	JD	13,289	159,469	02/18/2016	06/01/2036
239019-V3-3	DAVIS CO SCH DIST GO S2017			2	1.A FE	5,925,288	97.9450	5,852,214	5,975,000	5,941,480	0	2,334	0	0	3.500	3.560	JD	17,427	209,125	03/22/2017	06/01/2036
245145-GG-6	DEL MAR UNION SCH DIST GO S2022B			2	1.A FE	1,506,837	103.7770	1,515,144	1,460,000	1,496,469	0	(4,115)	0	0	4.000	3.620	FA	24,333	58,400	05/04/2022	08/01/2039
248775-6X-1	DENTON CO GO LTD REF S2019A			2	1.A FE	9,168,451	87.7610	8,095,952	9,225,000	9,186,110	0	3,554	0	0	2.500	2.550	JJ	106,344	230,625	10/03/2019	07/15/2034
248775-4G-0	DENTON CO GO LTD S2017			2	1.A FE	2,913,604	93.1260	2,733,248	2,935,000	2,920,003	0	950	0	0	3.250	3.300	JJ	43,984	95,388	06/16/2017	07/15/2037
249174-TX-1	DENVER CITY & CO SD #1 GO REF S14B	SD		2	1.B FE	9,343,797	99.6030	9,113,675	9,150,000	9,150,274	0	(20,043)	0	0	3.500	3.250	JD	26,688	320,250	11/05/2014	12/01/2029
249164-QA-5	DENVER CITY AND CNTY GO S2019C			2	1.A FE	2,781,828	90.8540	2,516,656	2,770,000	2,775,941	0	(1,216)	0	0	2.500	2.450	FA	28,854	69,250	11/13/2019	08/01/2032
249164-QK-3	DENVER CITY AND CNTY GO S2020A			2	1.A FE	17,529,241	75.7830	13,008,152	17,165,000	17,383,054	0	(36,869)	0	0	2.000	1.760	FA	143,042	343,300	11/17/2020	08/01/2037
249164-NK-6	DENVER CITY AND CNTY GO S2018A			2	1.A FE	6,446,575	99.1510	6,410,112	6,465,000	6,454,063	0	1,246	0	0	3.125	3.150	FA	84,180	202,031	06/19/2018	08/01/2032
249164-NK-6	DENVER CITY AND CNTY GO S2018A	C		2	1.A FE	8,974,350	99.1510	8,923,590	9,000,000	8,984,775	0	1,735	0	0	3.125	3.150	FA	117,188	281,250	06/19/2018	08/01/2032
25009X-LM-5	DES MOINES GENERAL OBLIGATION S2017A			2	1.C FE	2,478,157	90.4240	2,314,854	2,560,000	2,502,690	0	3,698	0	0	3.000	3.220	JD	6,400	76,800	08/22/2017	06/01/2037
25009X-NG-6	DES MOINES GENERAL OBLIGATION S2018B			2	1.B FE	2,643,614	95.9070	2,551,126	2,660,000	2,649,261	0	954	0	0	3.250	3.300	JD	7,204	86,450	07/11/2018	06/01/2034
250375-LJ-9	DESERT CCD GO TAXABLE S2021A-2			2	1.C FE	1,180,000	81.3340	959,741	1,180,000	1,180,000	0	0	0	0	2.778	2.778	FA	13,659	32,780	11/24/2021	08/01/2035
250375-LK-6	DESERT CCD GO TAXABLE S2021A-2			2	1.C FE	1,260,000	80.3640	1,012,586	1,260,000	1,260,000	0	0	0	0	2.878	2.878	FA	15,110	36,263	11/24/2021	08/01/2036
259291-NM-0	DOUGLAS CO SD #1 GO S2016			2	1.C FE	9,897,111	100.1220	9,937,109	9,925,000	9,905,897	0	1,236	0	0	3.750	3.770	JD	16,542	372,188	12/14/2016	12/15/2036
259291-PS-5	DOUGLAS CO SD #1 GO S2018			2	1.C FE	4,990,300	100.8050	5,040,250	5,000,000	4,992,809	0	460	0	0	3.875	3.890	JD	8,611	193,750	11/16/2018	12/15/2036
259147-PP-5	DOUGLAS CO USD #497 GO S2014A			2	1.D FE	3,322,809	100.0000	3,150,000	3,150,000	3,149,856	0	(135)	0	0	4.000	3.270	MS	42,000	126,000	12/08/2014	09/01/2033
259147-PQ-3	DOUGLAS CO USD #497 GO S2014A			2	1.D FE	3,468,267	99.9990	3,299,967	3,300,000	3,299,846	0	(138)	0	0	4.000	3.320	MS	44,000	132,000	12/08/2014	09/01/2034
262061-UC-6	DRIPPING SPRINGS ISD REF GO S2023 (PSF)			2	1.A FE	1,304,200	107.1160	1,338,950	1,250,000	1,298,963	0	(4,919)	0	0	5.000	4.420	FA	23,611	43,403	11/10/2023	02/15/2048
262579-RM-9	DUPAGE & COOK CO (HINSDALE)SD #181 S2017			2	1.A FE	3,174,401	99.4650	3,192,827	3,210,000	3,186,992	0	1,884	0	0	3.375	3.460	JJ	49,956	108,338	06/27/2017	01/15/2035
269408-PT-1	EAGAN GENERAL OBLIGATION S2018A			2	1.A FE	1,407,192	99.7530	1,416,493	1,420,000	1,410,937	0	654	0	0	3.500	3.570	FA	20,708	49,700	09/18/2018	02/01/2036
271015-PY-9	EAST BAY REGIONAL PARK DIST GO S2017A-1			2	1.A FE	1,835,055	94.7090	1,747,381	1,845,000	1,839,291	0	651	0	0	2.875	2.920	MS	17,681	53,044	11/16/2017	09/01/2032
271015-QV-4	EAST BAY REGIONAL PARK DIST GO S2017A-2			2	1.A FE	1,230,122	94.9910	1,173,139	1,235,000	1,231,884	0	271	0	0	3.000	3.030	MS	12,350	37,050	11/16/2017	09/01/2034
276119-VZ-4	EASTCHESTER UNION FREE SCH DIST GO S2018			2	1.C FE	1,619,618	95.5090	1,571,123	1,645,000	1,627,328	0	1,346	0	0	3.250	3.370	MS	15,742	53,463	09/06/2018	09/15/2035
278444-HY-3	EAU CLAIRE GENERAL OBLIGATION S2019A			2	1.C FE	515,000	88.4160	455,342	515,000	515,000	0	0	0	0	2.000	2.000	AO	2,575	10,300	08/14/2019	04/01/2030
280659-TY-9	EDINA ISD #273 GENERAL OBLIGATION S2015A			2	1.A FE	9,419,576	100.0600	8,975,382	8,970,000	8,974,202	0	(54,263)	0	0	4.000	3.380	FA	149,500	358,800	06/24/2015	02/01/2035
282726-FW-3	EL CAMINO CCD GO REF S2016	SD		2	1.B FE	7,806,532	100.0140	7,396,035	7,395,000	7,464,393	0	(42,433)	0	0	3.250	2.640	FA	100,141	240,338	01/14/2016	08/01/2030
289425-UE-8	ELMHURST GENERAL OBLIGATION S2015			2	1.A FE	1,072,571	100.0640	1,035,662	1,035,000	1,034,947	0	(813)	0	0	4.000	3.510	MS	13,800	41,400	06/15/2015	03/01/2030
30382A-LF-7	FAIRFAX CO GENERAL OBLIGATION S2021A			2	1.A FE	860,016	77.0480	631,794	820,000	845,358	0	(3,846)	0	0	2.000	1.480	AO	4,100	16,400	01/26/2021	10/01/2037
30382A-LF-7	FAIRFAX CO GENERAL OBLIGATION S2021A	SD		2	1.A FE	12,548,892	77.0480	9,218,793	11,965,000	12,335,003	0	(56,117)	0	0	2.000	1.480	AO	59,825	239,300	01/26/2021	10/01/2037
30382A-KJ-0	FAIRFAX CO GO TAXABLE REF S2020B			2	1.A FE	15,530,000	81.3840	12,638,935	15,530,000	15,530,000	0	0	0	0	1.483	1.483	AO	57,577	230,310	08/26/2020	10/01/2031
30382O-4P-6	FAIRFAX CO GO TAXABLE S2009E			1	1.A FE	13,805,677	101.1040	13,628,819	13,480,000	13,713,274	0	(42,913)	0	0	5.250	4.836	AO	176,925	707,700	10/17/2022	10/01/2029
345766-NG-0	FOREST HILLS LOCAL SCH DIST GO S2015			2	1.C FE	3,515,873	94.8120	3,289,976	3,470,000	3,470,037	0	(4,864)	0	0	3.500	3.340	JD	10,121	121,450	02/04/2015	12/01/2034
346623-CS-8	FORSYTH CO GENERAL OBLIGATION S2014			2	1.A FE	1,467,807	97.1090	1,383,803	1,425,000	1,424,960	0	(1,673)	0	0	3.000	2.640	MN	7,125	42,750	10/14/2014	05/01/2031
346623-CT-6	FORSYTH CO GENERAL OBLIGATION S2014			2	1.A FE	1,204,328	96.4320	1,133,076	1,175,000	1,174,966	0	(1,146)	0	0	3.000	2.700	MN	5,875	35,250	10/14/2014	05/01/2032
346623-CU-3	FORSYTH CO GENERAL OBLIGATION S2014			2	1.A FE	560,951	95.6300	525,965	550,000	549,994	0	(417)	0	0	3.000	2.760	MN	2,750	16,500	10/14/2014	05/01/2033
346623-FS-5	FORSYTH CO GENERAL OBLIGATION S2017B			2	1.A FE	3,236,414	95.7000	3,115,035	3,255,000	3,242,108	0	828	0	0	3.500	3.540	MS	37,975	113,925	02/21/2017	03/01/2037
346843-PX-7	FORT BEND ISD GO REF S2019B (PSF)			2	1.A FE	154,295	102.0120	142,817	140,000	145,496	0	(1,667)	0	0	4.000	2.680	FA	2,116	5,600	04/24/2019	02/15/2034
346843-PX-7	FORT BEND ISD GO REF S2019B (PSF)	SD		2	1.A FE	5,510,550	102.0120	5,100,600	5,000,000	5,196,299	0	(59,536)	0	0	4.000	2.680	FA	75,556	200,000	04/24/2019	02/15/2034
346843-RP-2	FORT BEND ISD GO REF S2020 (PSF)			2	1.A FE	1,818,653	90.3820	1,581,685	1,750,000	1,786,404	0	(7,343)	0	0	3.000	2.520	FA	19,833	52,500	04/28/2020	08/15/2036
346843-RQ-0	FORT BEND ISD GO REF S2020 (PSF)			2	1.A FE	2,071,967	89.3980	1,792,430	2,005,000	2,040,558	0	(7,159)	0	0	3.000	2.590	FA	22,723	60,150	04/28/2020	08/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
346843-RR-8	FORT BEND ISD GO REF S2020 (PSF)			2	1.A FE	1,394,634	88.2960	1,196,411	1,355,000	1,376,071	0	(4,237)	0	0	3.000	2.640	FA	15,357	40,650	04/28/2020	08/15/2038
346843-RS-6	FORT BEND ISD GO REF S2020 (PSF)			2	1.A FE	1,840,108	86.8200	1,558,419	1,795,000	1,819,001	0	(4,821)	0	0	3.000	2.690	FA	20,343	53,850	04/28/2020	08/15/2039
346843-RT-4	FORT BEND ISD GO REF S2020 (PSF)			2	1.A FE	1,530,300	85.6390	1,284,585	1,500,000	1,516,144	0	(3,238)	0	0	3.000	2.750	FA	17,000	45,000	04/28/2020	08/15/2040
346843-RU-1	FORT BEND ISD GO REF S2020 (PSF)			2	1.A FE	2,939,294	84.6180	2,449,691	2,895,000	2,918,631	0	(4,735)	0	0	3.000	2.810	FA	32,810	86,850	04/28/2020	08/15/2041
346843-RV-9	FORT BEND ISD GO REF S2020 (PSF)			2	1.A FE	3,182,897	83.6680	2,631,359	3,145,000	3,165,233	0	(4,052)	0	0	3.000	2.850	FA	35,643	94,350	04/28/2020	08/15/2042
346843-UN-3	FORT BEND ISD GO REF S2022A (PSF)			2	1.A FE	1,950,638	101.3550	1,885,203	1,860,000	1,927,856	0	(9,008)	0	0	4.000	3.380	FA	28,107	74,400	04/27/2022	08/15/2037
346843-UP-8	FORT BEND ISD GO REF S2022A (PSF)			2	1.A FE	2,092,600	100.9840	2,019,680	2,000,000	2,069,359	0	(9,197)	0	0	4.000	3.410	FA	30,222	80,000	04/27/2022	08/15/2038
346843-UQ-6	FORT BEND ISD GO REF S2022A (PSF)			2	1.A FE	2,609,725	100.8510	2,521,275	2,500,000	2,582,202	0	(10,888)	0	0	4.000	3.440	FA	37,778	100,000	04/27/2022	08/15/2039
346843-UR-4	FORT BEND ISD GO REF S2022A (PSF)			2	1.A FE	2,769,377	100.5730	2,670,213	2,655,000	2,740,709	0	(11,348)	0	0	4.000	3.450	FA	40,120	106,200	04/27/2022	08/15/2040
347550-PP-4	FORT LAUDERDALE GENERAL OBLIGATION S20B			2	1.B FE	3,647,511	77.6040	2,813,145	3,625,000	3,636,490	0	(2,380)	0	0	2.625	2.550	JJ	47,578	95,156	01/29/2020	07/01/2040
35569P-AU-7	FREDERICK CO GENERAL OBLIGATION S2016A			2	1.A FE	5,964,095	93.1500	5,318,865	5,710,000	5,754,357	0	(27,137)	0	0	3.125	2.620	FA	74,349	178,438	06/15/2016	08/01/2035
355748-VA-9	FREDERICK GENERAL OBLIGATION S2018			2	1.B FE	1,538,167	95.6990	1,473,765	1,540,000	1,538,789	0	113	0	0	3.250	3.260	JD	4,171	50,050	12/11/2018	12/01/2033
358776-3A-8	FRISCO GENERAL OBLIGATION S2024			2	1.A FE	984,540	98.3920	983,920	1,000,000	984,736	0	196	0	0	4.000	4.120	FA	16,000	0	07/10/2024	02/15/2043
358776-3A-8	FRISCO GENERAL OBLIGATION S2024	SD		2	1.A FE	4,922,700	98.3920	4,919,600	5,000,000	4,923,681	0	981	0	0	4.000	4.120	FA	80,000	0	07/10/2024	02/15/2043
358776-3B-6	FRISCO GENERAL OBLIGATION S2024			2	1.A FE	6,207,655	99.5380	6,216,148	6,245,000	6,207,967	0	312	0	0	4.125	4.170	FA	103,043	0	07/10/2024	02/15/2044
361050-GJ-0	FUQUAY-VARINA GENERAL OBLIGATION S2018			2	1.A FE	847,824	97.3200	827,220	850,000	848,461	0	113	0	0	3.500	3.520	JJ	14,875	29,750	12/04/2018	01/01/2036
373046-WT-4	GEORGETOWN ISD GO S2019A (PSF)			2	1.A FE	495,117	101.0300	474,841	470,000	480,486	0	(2,684)	0	0	4.000	3.340	FA	7,102	18,800	01/17/2019	08/15/2037
373046-WT-4	GEORGETOWN ISD GO S2019A (PSF)	SD		2	1.A FE	5,704,378	101.0300	5,470,775	5,415,000	5,535,817	0	(30,922)	0	0	4.000	3.340	FA	81,827	216,600	01/17/2019	08/15/2037
373046-WW-7	GEORGETOWN ISD GO S2019A (PSF)			2	1.A FE	2,463,283	100.4310	2,380,215	2,370,000	2,409,103	0	(9,975)	0	0	4.000	3.510	FA	35,813	94,800	01/17/2019	08/15/2040
373046-ZZ-7	GEORGETOWN ISD GO S2023 (PSF)			2	1.A FE	6,580,083	97.9100	6,486,538	6,625,000	6,583,877	0	2,081	0	0	3.625	3.680	FA	90,726	240,156	01/11/2023	08/15/2039
374100-LR-4	GERMANTOWN SCHOOL DIST GO TAXABLE S21A				1.D FE	6,885,000	91.3880	6,292,064	6,885,000	6,885,000	0	0	0	0	1.700	1.700	APR	87,784	58,523	10/26/2021	04/01/2028
374100-LT-0	GERMANTOWN SCHOOL DIST GO TAXABLE S21A			2	1.D FE	4,000,000	87.3080	3,492,320	4,000,000	4,000,000	0	0	0	0	2.000	2.000	APR	60,000	40,000	10/26/2021	04/01/2030
375280-MK-7	GILBERT GENERAL OBLIGATION S2022			2	1.A FE	7,497,909	99.7290	7,489,648	7,510,000	7,500,011	0	771	0	0	3.375	3.390	JJ	116,874	253,463	04/28/2022	07/15/2035
375280-MR-2	GILBERT GENERAL OBLIGATION S2022	SD		2	1.A FE	10,529,417	97.7130	10,352,692	10,595,000	10,536,155	0	2,543	0	0	3.625	3.670	JJ	177,098	384,069	04/28/2022	07/15/2041
38138P-BB-4	GOLDEN RANCH FIRE DISTRICT GO S2021			2	1.C FE	359,861	102.5110	297,282	290,000	331,763	0	(7,283)	0	0	4.000	1.280	JJ	5,800	11,600	01/08/2021	07/01/2034
38138P-BC-2	GOLDEN RANCH FIRE DISTRICT GO S2021			2	1.C FE	283,797	102.3160	235,327	230,000	262,204	0	(5,603)	0	0	4.000	1.350	JJ	4,600	9,200	01/08/2021	07/01/2035
38138P-BD-0	GOLDEN RANCH FIRE DISTRICT GO S2021			2	1.C FE	343,549	101.9600	285,488	280,000	318,090	0	(6,613)	0	0	4.000	1.420	JJ	5,600	11,200	01/08/2021	07/01/2036
38138P-BE-8	GOLDEN RANCH FIRE DISTRICT GO S2021			2	1.C FE	244,602	101.7220	203,444	200,000	226,754	0	(4,639)	0	0	4.000	1.460	JJ	4,000	8,000	01/08/2021	07/01/2037
38138P-BG-3	GOLDEN RANCH FIRE DISTRICT GO S2021			2	1.C FE	450,331	100.8930	373,304	370,000	418,240	0	(8,347)	0	0	4.000	1.520	JJ	7,400	14,800	01/08/2021	07/01/2039
38138P-BH-1	GOLDEN RANCH FIRE DISTRICT GO S2021			2	1.C FE	436,748	100.7350	362,646	360,000	406,125	0	(7,971)	0	0	4.000	1.560	JJ	7,200	14,400	01/08/2021	07/01/2040
38138P-BJ-7	GOLDEN RANCH FIRE DISTRICT GO S2021			2	1.C FE	1,379,994	98.1440	1,133,563	1,155,000	1,290,683	0	(23,303)	0	0	4.000	1.750	JJ	23,100	46,200	01/08/2021	07/01/2045
385443-7Y-6	GRAND FORKS GENERAL OBLIGATION REF S19B			2	1.C FE	925,239	88.1400	824,109	935,000	928,118	0	596	0	0	2.625	2.710	JD	2,045	24,544	10/22/2019	12/01/2034
385443-7Z-3	GRAND FORKS GENERAL OBLIGATION REF S19B			2	1.C FE	937,575	87.9770	826,984	940,000	938,227	0	136	0	0	2.750	2.770	JD	2,154	25,850	10/22/2019	12/01/2035
385443-8A-7	GRAND FORKS GENERAL OBLIGATION REF S19B			2	1.C FE	939,778	86.8940	825,493	950,000	942,345	0	532	0	0	2.750	2.830	JD	2,177	26,125	10/22/2019	12/01/2036
385443-8B-5	GRAND FORKS GENERAL OBLIGATION REF S19B			2	1.C FE	954,322	86.8950	829,847	955,000	954,474	0	32	0	0	2.875	2.880	JD	2,288	27,456	10/22/2019	12/01/2037
385443-8C-3	GRAND FORKS GENERAL OBLIGATION REF S19B			2	1.C FE	958,689	85.1790	821,977	965,000	960,049	0	284	0	0	2.875	2.920	JD	2,312	27,744	10/22/2019	12/01/2038
385443-8D-1	GRAND FORKS GENERAL OBLIGATION REF S19B			2	1.C FE	962,540	83.3440	812,604	975,000	965,050	0	523	0	0	2.875	2.960	JD	2,336	28,031	10/22/2019	12/01/2039
385443-8E-9	GRAND FORKS GENERAL OBLIGATION REF S19B			2	1.C FE	957,577	82.0510	799,997	975,000	960,867	0	684	0	0	2.875	2.990	JD	2,336	28,031	10/22/2019	12/01/2040
385443-8F-6	GRAND FORKS GENERAL OBLIGATION REF S19B			2	1.C FE	981,838	85.1380	838,609	985,000	982,390	0	116	0	0	3.000	3.020	JD	2,463	29,550	10/22/2019	12/01/2041
395460-3W-6	GREENSBORO GENERAL OBLIGATION REF S2016			2	1.A FE	524,970	96.8420	484,210	500,000	504,407	0	(2,709)	0	0	2.750	2.180	FA	5,729	13,750	09/22/2016	02/01/2029
395460-4Y-1	GREENSBORO GENERAL OBLIGATION REF S2018B			2	1.A FE	7,234,815	98.1760	7,157,030	7,290,000	7,254,196	0	3,427	0	0	3.375	3.440	AO	61,509	246,038	09/25/2018	10/01/2033
396028-5R-9	GREENVILLE CO GENERAL OBLIGATION S2014			2	1.A FE	1,624,175	93.7500	1,584,375	1,690,000	1,653,236	0	3,393	0	0	2.750	3.021	AO	11,619	46,475	03/24/2015	04/01/2034
401784-S6-1	GUILFORD CO GENERAL OBLIGATION S2022B			2	1.A FE	6,346,063	90.1770	5,726,240	6,350,000	6,346,616	0	220	0	0	2.875	2.880	MS	60,854	182,563	03/16/2022	03/01/2037
401784-S7-9	GUILFORD CO GENERAL OBLIGATION S2022B			2	1.A FE	6,313,742	89.0720	5,656,072	6,350,000	6,318,803	0	1,909	0	0	2.875	2.920	MS	60,854	182,563	03/16/2022	03/01/2038
407325-AX-7	HAMILTON CO GENERAL OBLIGATION S2021			2	1.A FE	7,609,803	91.1970	6,096,519	6,685,000	7,341,417	0	(89,420)	0	0	3.000	1.500	JD	16,713	200,550	11/30/2021	12/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
409558-6H-1	HAMPTON GO S2019A			2	1.B FE	3,235,064	83.6110	2,742,441	3,280,000	3,245,644	0	2,139	0	0	2.625	2.720	MS	28,700	86,100	09/25/2019	03/01/2038
409558-6J-7	HAMPTON GO S2019A			2	1.B FE	144,564	83.1690	120,595	145,000	144,659	0	19	0	0	2.750	2.770	MS	1,329	3,988	09/25/2019	03/01/2039
409558-6J-7	HAMPTON GO S2019A	SD		2	1.B FE	3,215,293	83.1690	2,682,200	3,225,000	3,217,417	0	428	0	0	2.750	2.770	MS	29,563	88,688	09/25/2019	03/01/2039
412487-GV-6	HARFORD CO GENERAL OBLIGATION S2019			2	1.A FE	1,991,040	94.4440	1,888,880	2,000,000	1,994,457	0	619	0	0	3.000	3.040	AO	15,000	60,000	01/16/2019	10/01/2032
413324-CH-5	HARNETT CO GENERAL OBLIGATION S2020			2	1.C FE	1,391,486	81.9120	1,126,290	1,375,000	1,384,686	0	(1,584)	0	0	2.000	1.870	AO	6,875	27,500	06/30/2020	10/01/2034
413324-CJ-1	HARNETT CO GENERAL OBLIGATION S2020			2	1.C FE	1,383,841	80.0550	1,100,756	1,375,000	1,380,198	0	(850)	0	0	2.000	1.930	AO	6,875	27,500	06/30/2020	10/01/2035
413324-CK-8	HARNETT CO GENERAL OBLIGATION S2020			2	1.C FE	1,377,503	78.3080	1,076,735	1,375,000	1,376,471	0	(242)	0	0	2.000	1.980	AO	6,875	27,500	06/30/2020	10/01/2036
413324-CL-6	HARNETT CO GENERAL OBLIGATION S2020			2	1.C FE	1,369,019	76.6110	1,053,401	1,375,000	1,370,369	0	314	0	0	2.000	2.030	AO	6,875	27,500	06/30/2020	10/01/2037
413324-CM-4	HARNETT CO GENERAL OBLIGATION S2020			2	1.C FE	1,358,390	74.7210	1,027,414	1,375,000	1,361,887	0	815	0	0	2.000	2.080	AO	6,875	27,500	06/30/2020	10/01/2038
413324-CN-2	HARNETT CO GENERAL OBLIGATION S2020			2	1.C FE	1,349,068	72.9920	1,003,640	1,375,000	1,354,176	0	1,190	0	0	2.000	2.120	AO	6,875	27,500	06/30/2020	10/01/2039
413324-CP-7	HARNETT CO GENERAL OBLIGATION S2020			2	1.C FE	1,367,135	72.7630	1,000,491	1,375,000	1,368,584	0	338	0	0	2.125	2.160	AO	7,305	29,219	06/30/2020	10/01/2040
415365-HP-3	HARRISON CENTRAL SCHOOL DIST GO S2018			2	1.A FE	735,705	96.4130	723,098	750,000	738,992	0	539	0	0	3.375	3.500	MS	7,453	25,313	03/28/2018	03/15/2040
421110-6F-9	HAYS CONSOL ISD GO S2021 (PSF)			2	1.A FE	11,351,113	65.6430	7,634,281	11,630,000	11,614,927	0	23,413	0	0	2.250	2.380	FA	98,855	261,675	08/18/2021	02/15/2046
425507-MB-3	HENNEPIN CO GENERAL OBLIGATION S2021A			2	1.A FE	3,590,565	101.9700	2,946,933	2,890,000	3,377,449	0	(66,587)	0	0	4.000	1.430	JD	9,633	115,600	09/14/2021	12/01/2039
425507-MB-3	HENNEPIN CO GENERAL OBLIGATION S2021A	SD		2	1.A FE	4,969,640	101.9700	4,078,800	4,000,000	4,674,670	0	(92,162)	0	0	4.000	1.430	JD	13,333	160,000	09/14/2021	12/01/2039
425507-MC-1	HENNEPIN CO GENERAL OBLIGATION S2021A			2	1.A FE	2,216,289	101.4240	1,815,490	1,790,000	2,086,784	0	(40,477)	0	0	4.000	1.470	JD	5,967	71,600	09/14/2021	12/01/2040
425507-MC-1	HENNEPIN CO GENERAL OBLIGATION S2021A	SD		2	1.A FE	6,661,247	101.4240	5,456,611	5,380,000	6,272,010	0	(121,658)	0	0	4.000	1.470	JD	17,933	215,200	09/14/2021	12/01/2040
425507-MD-9	HENNEPIN CO GENERAL OBLIGATION S2021A			2	1.A FE	302,565	100.8880	247,176	245,000	285,096	0	(5,462)	0	0	4.000	1.500	JD	817	9,800	09/14/2021	12/01/2041
425507-MD-9	HENNEPIN CO GENERAL OBLIGATION S2021A	SD		2	1.A FE	8,959,635	100.8880	7,319,424	7,255,000	8,442,331	0	(161,742)	0	0	4.000	1.500	JD	24,183	290,200	09/14/2021	12/01/2041
430686-RM-9	HIGHLAND PARK ISD GO S2016 (PSF)			2	1.A	5,325,023	100.0950	4,949,698	4,945,000	4,950,688	0	(47,801)	0	0	4.000	3.010	FA	74,724	197,800	02/23/2016	02/15/2036
430686-RN-7	HIGHLAND PARK ISD GO S2016 (PSF)			2	1.A FE	16,179,671	100.0930	15,038,973	15,025,000	15,042,281	0	(145,241)	0	0	4.000	3.010	FA	227,044	601,000	02/23/2016	02/15/2036
431621-SX-0	HILLIARD SCHOOL DISTRICT GO S2017			2	1.B FE	1,411,685	100.5470	1,352,357	1,345,000	1,359,821	0	(7,376)	0	0	4.000	3.400	JD	4,483	53,800	01/18/2017	12/01/2037
432290-MN-1	HILLSBOROUGH CO GO REF S2019A			2	1.A FE	2,295,623	90.1280	2,086,463	2,315,000	2,301,315	0	1,114	0	0	2.625	2.690	JJ	30,384	60,769	07/31/2019	07/01/2035
44256P-DU-4	HOWARD CO GENERAL OBLIGATION REF S2016A			2	1.A FE	4,698,084	94.9170	4,470,591	4,710,000	4,703,906	0	744	0	0	3.000	3.020	FA	53,380	141,300	03/15/2016	02/15/2032
44256P-UB-7	HOWARD CO GENERAL OBLIGATION REF S2019A			2	1.A FE	7,101,558	89.4360	6,390,202	7,145,000	7,113,368	0	2,247	0	0	2.875	2.920	FA	77,603	205,419	05/15/2019	08/15/2036
44256P-UC-5	HOWARD CO GENERAL OBLIGATION REF S2019A			2	1.A FE	7,252,098	88.3510	6,493,799	7,350,000	7,276,802	0	4,707	0	0	2.875	2.970	FA	79,829	211,313	05/15/2019	08/15/2037
44256P-SA-2	HOWARD CO GENERAL OBLIGATION S2018A			2	1.A FE	9,390,814	93.3310	8,885,111	9,520,000	9,425,059	0	5,611	0	0	3.375	3.470	FA	121,380	321,300	04/04/2018	02/15/2038
44256P-H8-9	HOWARD CO GENERAL OBLIGATION S2022A			2	1.A FE	2,886,234	86.5350	2,513,842	2,905,000	2,890,004	0	1,374	0	0	2.250	2.310	FA	24,693	65,363	03/02/2022	08/15/2034
444089-CE-4	HUDSON SCHOOL DISTRICT GO S2018			2	1.B FE	1,139,402	100.1860	1,097,037	1,095,000	1,103,533	0	(5,798)	0	0	4.000	3.430	JD	3,650	43,800	02/15/2018	12/01/2038
444089-CF-1	HUDSON SCHOOL DISTRICT GO S2018			2	1.B FE	2,303,561	100.1930	2,224,285	2,220,000	2,236,076	0	(10,921)	0	0	4.000	3.470	JD	7,400	88,800	02/15/2018	12/01/2039
445047-HK-2	HUMBLE ISD GO S2020 (PSF)			2	1.A FE	5,479,119	80.7320	4,436,223	5,495,000	5,482,706	0	777	0	0	2.500	2.520	FA	51,897	137,375	01/23/2020	02/15/2038
445047-ND-1	HUMBLE ISD GO S2024 (PSF)			2	1.A FE	14,244,510	96.8290	14,040,205	14,500,000	14,330,438	0	85,928	0	0	4.125	4.240	FA	225,958	262,510	02/15/2024	02/15/2049
446186-NU-8	HUNTINGTON BEACH CSD GO S2018B			2	1.C FE	1,039,660	100.6720	1,006,720	1,000,000	1,011,343	0	(5,177)	0	0	4.000	3.430	FA	16,667	40,000	01/10/2019	08/01/2039
446186-NZ-7	HUNTINGTON BEACH CSD GO S2018B			2	1.C FE	1,131,174	100.2160	1,102,376	1,100,000	1,108,948	0	(4,078)	0	0	4.000	3.590	FA	18,333	44,000	01/10/2019	08/01/2042
447819-GW-7	HURST EULESS BEDFORD ISD GO S2018 (PSF)			2	1.A FE	1,375,127	101.3830	1,317,979	1,300,000	1,329,897	0	(7,655)	0	0	4.000	3.320	FA	19,644	52,000	06/28/2018	08/15/2036
448348-LE-0	HUTCHINSON ISD #423 GO S2016A			2	1.B FE	2,425,166	98.1430	2,321,082	2,365,000	2,372,450	0	(6,694)	0	0	3.500	3.200	FA	34,490	82,775	01/11/2016	02/01/2038
462297-FY-3	IOWA CENTRAL COMMUNITY COLLEGE GO S2018			2	1.C FE	981,090	97.5020	970,145	995,000	985,863	0	805	0	0	3.375	3.490	JD	2,798	33,581	06/13/2018	06/01/2034
462297-GB-2	IOWA CENTRAL COMMUNITY COLLEGE GO S2018			2	1.C FE	1,086,922	96.7630	1,069,231	1,105,000	1,091,808	0	827	0	0	3.500	3.620	JD	3,223	38,675	06/13/2018	06/01/2037
462668-GT-5	IREDELL CO GENERAL OBLIGATION S2015C			2	1.A FE	1,875,862	97.6530	1,796,815	1,840,000	1,841,002	0	(4,340)	0	0	3.000	2.760	AO	13,800	55,200	12/01/2015	04/01/2030
462668-KL-7	IREDELL CO GENERAL OBLIGATION S2018			2	1.A FE	2,181,567	97.3420	2,136,657	2,195,000	2,184,924	0	605	0	0	3.625	3.670	AO	19,892	79,569	09/19/2018	10/01/2037
467486-XP-6	JACKSON CO SD#4 BLUE SPRINGS GO S2021A	SD		2	1.B FE	11,842,900	99.8200	9,982,000	10,000,000	11,253,569	0	(190,300)	0	0	4.000	1.840	MS	133,333	400,000	10/21/2021	03/01/2040
47844P-HU-2	JOHNSON CO GENERAL OBLIGATION S2016A			2	1.A FE	2,282,604	91.2540	2,048,652	2,245,000	2,252,042	0	(4,105)	0	0	2.875	2.680	MS	21,515	64,544	09/28/2016	09/01/2033
47844P-KA-2	JOHNSON CO GENERAL OBLIGATION S2017A			2	1.A FE	913,188	94.4980	864,657	915,000	913,839	0	99	0	0	3.125	3.140	MS	9,531	28,594	10/05/2017	09/01/2034
47844P-LA-1	JOHNSON CO GENERAL OBLIGATION S2018A			2	1.A FE	16,540,610	97.5770	16,246,571	16,650,000	16,564,996	0	4,278	0	0	3.625	3.670	MS	201,188	603,563	07/25/2018	09/01/2039
47844P-LP-8	JOHNSON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,029,454	89.4890	921,737	1,030,000	1,029,668	0	43	0	0	2.375	2.380	MS	8,154	24,463	11/14/2019	09/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
47844P-LQ-6	JOHNSON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,044,091	88.1820	930,320	1,055,000	1,048,022	0	815	0	0	2.375	2.470	MS	8,352	25,056	11/14/2019	09/01/2032
47844P-LR-4	JOHNSON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,073,758	87.7030	947,192	1,080,000	1,075,806	0	425	0	0	2.500	2.550	MS	9,000	27,000	11/14/2019	09/01/2033
47844P-LS-2	JOHNSON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,093,783	86.3090	958,030	1,110,000	1,098,670	0	1,016	0	0	2.500	2.620	MS	9,250	27,750	11/14/2019	09/01/2034
47844P-LT-0	JOHNSON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,125,557	85.9940	976,032	1,135,000	1,128,176	0	544	0	0	2.625	2.690	MS	9,931	29,794	11/14/2019	09/01/2035
47844P-LU-7	JOHNSON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,165,000	85.8960	1,000,688	1,165,000	1,165,000	0	0	0	0	2.750	2.750	MS	10,679	32,038	11/14/2019	09/01/2036
47844P-LV-5	JOHNSON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,191,624	84.6540	1,015,848	1,200,000	1,193,613	0	413	0	0	2.750	2.800	MS	11,000	33,000	11/14/2019	09/01/2037
47844P-LW-3	JOHNSON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,212,214	83.4310	1,026,201	1,230,000	1,216,131	0	818	0	0	2.750	2.850	MS	11,275	33,825	11/14/2019	09/01/2038
47844P-LX-1	JOHNSON CO GENERAL OBLIGATION S2019A			2	1.A FE	1,262,128	83.3110	1,053,884	1,265,000	1,262,716	0	122	0	0	2.875	2.890	MS	12,123	36,369	11/14/2019	09/01/2039
478700-2M-8	JOHNSON CO USD #229 BLUE VALLEY GO S17A			2	1.B FE	2,368,084	93.6910	2,239,215	2,390,000	2,375,927	0	1,215	0	0	3.000	3.070	AO	17,925	71,700	11/14/2017	10/01/2034
478700-4P-9	JOHNSON CO USD #229 BLUE VALLEY GO S22A			2	1.B FE	3,033,951	94.6890	2,892,749	3,055,000	3,036,593	0	1,026	0	0	3.375	3.430	AO	25,777	103,106	04/12/2022	10/01/2038
478700-4Q-7	JOHNSON CO USD #229 BLUE VALLEY GO S22A			2	1.B FE	3,112,790	94.6830	2,991,983	3,160,000	3,118,265	0	2,125	0	0	3.375	3.490	AO	26,663	106,650	04/12/2022	10/01/2039
478700-4R-5	JOHNSON CO USD #229 BLUE VALLEY GO S22A			2	1.B FE	3,247,369	96.0020	3,134,465	3,265,000	3,249,211	0	732	0	0	3.500	3.540	AO	28,569	114,275	04/12/2022	10/01/2040
478700-4S-3	JOHNSON CO USD #229 BLUE VALLEY GO S22A			2	1.B FE	3,337,649	95.3590	3,223,134	3,380,000	3,341,823	0	1,632	0	0	3.500	3.590	AO	29,575	118,300	04/12/2022	10/01/2041
478718-Z2-8	JOHNSON CO USD #233 OLATHE GO S2022A			2	1.D FE	6,619,862	100.0720	6,659,792	6,655,000	6,623,507	0	1,438	0	0	3.750	3.790	MS	83,188	249,563	04/29/2022	09/01/2040
478740-TK-9	JOHNSON CO USD #512 GO REF S2016B			2	1.A FE	2,782,300	100.2000	2,505,000	2,500,000	2,555,105	0	(30,393)	0	0	4.000	2.700	AO	25,000	100,000	09/20/2016	10/01/2036
480772-QX-3	JORDAN SCHOOL DISTRICT GO S2017			2	1.A FE	2,446,840	98.3080	2,408,546	2,450,000	2,448,176	0	182	0	0	3.250	3.260	JD	3,539	79,625	02/09/2017	06/15/2033
480772-RA-2	JORDAN SCHOOL DISTRICT GO S2017			2	1.A FE	2,664,009	96.7550	2,612,385	2,700,000	2,675,892	0	1,685	0	0	3.375	3.470	JD	4,050	91,125	02/09/2017	06/15/2036
483862-NK-0	KANE CO FOREST PRESERVE DIST GO S2017A			2	1.B FE	3,183,111	100.0110	3,235,356	3,235,000	3,200,106	0	2,551	0	0	3.500	3.620	JD	5,032	113,225	07/11/2017	12/15/2035
486063-QY-9	KATY ISD GO REF S2014A (PSF)			2	1.A FE	3,108,077	100.0830	2,922,424	2,920,000	2,922,492	0	(21,365)	0	0	4.000	3.250	FA	44,124	116,800	12/02/2014	02/15/2035
486063-TA-8	KATY ISD GO REF S2015B (PSF)			2	1.A FE	2,395,220	100.0830	2,211,834	2,210,000	2,212,515	0	(21,146)	0	0	4.000	3.020	FA	33,396	88,400	02/02/2015	02/15/2035
486063-UD-0	KATY ISD GO S2016A (PSF)			2	1.A FE	1,249,413	100.2280	1,147,611	1,145,000	1,158,271	0	(11,492)	0	0	4.000	2.940	FA	17,302	45,800	01/27/2016	02/15/2035
486063-V2-3	KATY ISD GO S2024 (PSF)			2	1.A FE	24,237,500	95.9050	23,976,250	25,000,000	24,435,773	0	198,273	0	0	4.000	4.199	FA	452,778	0	06/21/2024	02/15/2049
487694-UD-1	KELLER ISD GO TAXABLE REF S2021 (PSF)				1.A FE	15,519,710	102.1430	15,755,558	15,425,000	15,501,653	0	(16,600)	0	0	5.000	4.864	FA	291,361	771,250	11/16/2023	02/15/2029
489782-3H-3	KENOSHA CO GENERAL OBLIGATION S2017B			2	1.B FE	432,464	92.6210	402,901	435,000	433,197	0	112	0	0	3.250	3.290	MS	4,713	14,138	08/16/2017	09/01/2037
495224-3S-4	KING CO SD #411 ISSAQUAH GO S2017	SD		2	1.B FE	7,698,944	103.2130	6,605,632	6,400,000	6,693,808	0	(147,832)	0	0	5.000	2.530	JD	26,667	320,000	08/10/2017	12/01/2032
495224-5B-9	KING CO SD #411 ISSAQUAH GO S2019			2	1.B FE	31,038,600	94.5460	28,363,800	30,000,000	30,497,252	0	(105,010)	0	0	3.000	2.600	JD	75,000	900,000	06/27/2019	12/01/2033
495242-N6-2	KING CO SD #412 SHORELINE GO S2018			2	1.B FE	4,234,810	101.0320	4,526,234	4,480,000	4,260,416	0	11,703	0	0	4.000	4.479	JD	14,933	179,200	09/28/2022	06/01/2038
495242-N6-2	KING CO SD #412 SHORELINE GO S2018	SD		2	1.B FE	5,217,890	101.0320	5,576,966	5,520,000	5,249,441	0	14,420	0	0	4.000	4.479	JD	18,400	220,800	09/28/2022	06/01/2038
495260-J2-8	KING CO SD #414 LAKE WASHINGTON GO S2017			2	1.B FE	1,370,663	101.4060	1,292,927	1,275,000	1,302,091	0	(10,648)	0	0	4.000	3.080	JD	4,250	51,000	11/30/2017	12/01/2034
494890-B8-8	KING CO SD#210 FEDERAL WAY GO S2018			2	1.B FE	4,516,376	101.3060	4,356,158	4,300,000	4,375,755	0	(24,356)	0	0	4.000	3.360	JD	14,333	172,000	09/11/2018	12/01/2035
494890-B9-6	KING CO SD#210 FEDERAL WAY GO S2018			2	1.B FE	1,305,928	101.2310	1,270,449	1,255,000	1,272,922	0	(5,751)	0	0	4.000	3.480	JD	4,183	50,200	09/18/2018	12/01/2036
494890-B9-6	KING CO SD#210 FEDERAL WAY GO S2018	SD		2	1.B FE	8,579,582	101.2310	8,346,496	8,245,000	8,362,743	0	(37,781)	0	0	4.000	3.480	JD	27,483	329,800	09/18/2018	12/01/2036
494890-G8-3	KING CO SD#210 FEDERAL WAY GO S2021			2	1.A FE	3,388,683	67.8460	2,439,064	3,595,000	3,415,320	0	8,550	0	0	2.000	2.360	JD	5,992	71,900	10/20/2021	12/01/2041
495098-VL-6	KING CO SD#405 BELLEVUE GO S2012A			2	1.B FE	3,008,100	97.8070	2,934,210	3,000,000	3,000,000	0	0	0	0	3.000	2.960	JD	7,500	90,000	03/24/2015	12/01/2029
495098-VM-4	KING CO SD#405 BELLEVUE GO S2012A			2	1.B FE	5,021,550	97.3580	4,867,900	5,000,000	5,000,000	0	0	0	0	3.000	2.950	JD	12,500	150,000	10/16/2012	12/01/2030
495098-XA-8	KING CO SD#405 BELLEVUE GO S2014			2	1.B FE	6,362,731	100.0250	6,136,534	6,135,000	6,135,258	0	(23,788)	0	0	3.750	3.310	JD	19,172	230,063	11/18/2014	12/01/2031
495098-XB-6	KING CO SD#405 BELLEVUE GO S2014			2	1.B FE	6,573,899	100.0210	6,366,337	6,365,000	6,365,225	0	(21,862)	0	0	3.750	3.360	JD	19,891	238,688	11/18/2014	12/01/2032
495260-K9-1	KING CO SD#414 LAKE WASHINGTON GO S2018			2	1.B FE	3,529,205	105.2710	3,268,665	3,105,000	3,273,122	0	(45,767)	0	0	5.000	3.310	JD	12,938	155,250	11/16/2018	12/01/2036
495260-L3-3	KING CO SD#414 LAKE WASHINGTON GO S2018			2	1.B FE	971,508	104.8140	901,400	860,000	904,292	0	(12,037)	0	0	5.000	3.390	JD	3,583	43,000	11/16/2018	12/01/2038
495278-Q5-5	KING CO SD#415 KENT GO S2013			2	1.B FE	1,287,770	100.0290	1,190,345	1,190,000	1,189,964	0	(28)	0	0	4.000	2.866	JD	3,967	47,600	03/24/2015	12/01/2028
498062-PT-9	KITSAP CO SD#303 BAINBRIDGE GO S2017A			2	1.A FE	582,207	101.1600	551,322	545,000	555,560	0	(4,145)	0	0	4.000	3.160	JD	1,817	21,800	11/29/2017	12/01/2035
498531-CC-4	KLEIN ISD GENERAL OBLIG REF S2013A (PSF)			2	1.A FE	2,556,591	100.0280	2,395,671	2,395,000	2,395,000	0	0	0	0	4.000	3.190	FA	39,917	95,800	03/26/2013	02/01/2032
498531-CD-2	KLEIN ISD GENERAL OBLIG REF S2013A (PSF)			2	1.A FE	1,356,613	100.0210	1,275,268	1,275,000	1,275,000	0	0	0	0	4.000	3.230	FA	21,250	51,000	03/26/2013	02/01/2033
498531-CF-7	KLEIN ISD GENERAL OBLIG REF S2013A (PSF)			2	1.A FE	1,401,837	100.0140	1,325,186	1,325,000	1,325,000	0	0	0	0	4.000	3.300	FA	22,083	53,000	03/26/2013	02/01/2034
498531-FS-6	KLEIN ISD GENERAL OBLIG REF S2015A (PSF)			2	1.A FE	2,302,139	100.0250	2,235,559	2,235,000	2,239,547	0	(7,668)	0	0	4.000	3.640	FA	37,250	89,400	06/25/2015	08/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
499513-CJ-6	KNOX CO GENERAL OBLIGATION REF S2019			2	1.B FE	2,310,167	90.0720	2,094,174	2,325,000	2,313,681	0	674	0	0	3.125	3.170	AO	18,164	72,656	04/24/2019	04/01/2038
499512-7R-6	KNOX CO GENERAL OBLIGATION S2016			2	1.B FE	1,823,598	95.8520	1,725,336	1,800,000	1,799,977	0	(1,315)	0	0	2.750	2.570	JD	4,125	49,500	03/23/2016	06/01/2029
499512-7T-2	KNOX CO GENERAL OBLIGATION S2016			2	1.B FE	1,980,966	96.2810	1,877,480	1,950,000	1,949,971	0	(1,741)	0	0	3.000	2.780	JD	4,875	58,500	03/23/2016	06/01/2031
499512-7U-9	KNOX CO GENERAL OBLIGATION S2016			2	1.B FE	2,014,340	95.5060	1,910,120	2,000,000	1,999,967	0	(797)	0	0	3.000	2.900	JD	5,000	60,000	03/23/2016	06/01/2032
499512-7V-7	KNOX CO GENERAL OBLIGATION S2016			2	1.B FE	2,080,893	94.6120	1,963,199	2,075,000	2,074,962	0	(316)	0	0	3.000	2.960	JD	5,188	62,250	03/23/2016	06/01/2033
499512-7W-5	KNOX CO GENERAL OBLIGATION S2016			2	1.B FE	2,175,413	93.8810	2,018,442	2,150,000	2,149,964	0	(1,428)	0	0	3.125	2.960	JD	5,599	67,188	03/23/2016	06/01/2034
499512-7X-3	KNOX CO GENERAL OBLIGATION S2016			2	1.B FE	2,243,267	92.2620	2,052,830	2,225,000	2,224,961	0	(1,020)	0	0	3.125	3.010	JD	5,794	69,531	03/23/2016	06/01/2035
499512-7Y-1	KNOX CO GENERAL OBLIGATION S2016			2	1.B FE	2,337,416	91.1880	2,120,121	2,325,000	2,325,002	0	(639)	0	0	3.125	3.050	JD	6,055	72,656	03/23/2016	06/01/2036
499512-8T-1	KNOX CO GENERAL OBLIGATION S2017			2	1.B FE	6,112,530	92.7200	5,683,736	6,130,000	6,118,285	0	827	0	0	3.250	3.270	JD	16,602	199,225	04/20/2017	06/01/2036
499513-DE-6	KNOX CO GENERAL OBLIGATION S2019B			2	1.B FE	2,456,273	84.3480	2,096,048	2,485,000	2,462,011	0	1,161	0	0	2.875	2.950	JD	5,954	71,444	09/17/2019	06/01/2040
502769-CD-2	LA CROSSE GENERAL OBLIGATION S2017D			2	1.C FE	853,636	92.8040	798,114	860,000	856,578	0	449	0	0	2.875	2.940	AO	6,181	24,725	10/13/2017	10/01/2031
505786-HU-0	LADUE SCHOOL DIST GO S2016			2	1.A FE	5,199,501	92.7230	4,728,873	5,100,000	5,100,000	0	0	0	0	3.000	2.680	MS	51,000	153,000	05/24/2016	03/01/2035
508354-UY-1	LAKE CO FOREST PRES DIST GO S2015			2	1.A FE	2,324,499	100.0110	2,255,248	2,255,000	2,254,981	0	(260)	0	0	3.750	3.310	JD	3,758	84,563	11/09/2015	12/15/2031
511074-SH-0	LAKE TRAVIS ISD GO REF S2017 (PSF)			2	1.A FE	1,365,202	100.5070	1,261,363	1,255,000	1,283,183	0	(12,710)	0	0	4.000	2.900	FA	18,964	50,200	12/06/2017	02/15/2035
511074-XE-1	LAKE TRAVIS ISD GO REF S2023			2	1.B FE	2,813,232	96.4040	2,795,716	2,900,000	2,844,155	0	30,923	0	0	4.000	4.200	FA	43,822	58,000	05/20/2024	02/15/2048
512445-C9-6	LAKEVILLE GENERAL OBLIGATION S2014A			2	1.A FE	116,937	99.9980	114,998	115,000	115,000	0	0	0	0	3.500	3.270	FA	1,677	4,025	07/21/2014	02/01/2032
512445-M9-5	LAKEVILLE GENERAL OBLIGATION S2016B			2	1.A FE	1,447,407	96.6720	1,343,741	1,390,000	1,390,589	0	(7,369)	0	0	3.000	2.460	FA	17,375	41,700	06/20/2016	02/01/2032
514224-PW-8	LANCASTER CENTRAL SCH DIST GO S2020A			2	1.C FE	2,976,396	83.9320	2,509,567	2,990,000	2,980,772	0	993	0	0	2.000	2.040	JD	4,983	59,800	05/21/2020	06/01/2033
514224-PY-4	LANCASTER CENTRAL SCH DIST GO S2020A			2	1.C FE	3,096,129	81.4950	2,534,495	3,110,000	3,099,871	0	857	0	0	2.125	2.160	JD	5,507	66,088	05/21/2020	06/01/2035
514014-PN-3	LANCASTER CO SD #1 GO REF S2015			2	1.C FE	7,554,970	98.9400	7,341,348	7,420,000	7,428,551	0	(15,605)	0	0	3.750	3.530	JJ	128,304	278,250	08/12/2015	01/15/2035
515300-RL-7	LANE CO SD #4J EUGENE GO S2016			2	1.B FE	2,928,536	98.0210	3,053,354	3,115,000	2,988,349	0	47,923	0	0	2.500	4.261	JD	3,461	77,875	06/02/2016	06/15/2027
517210-WJ-5	LARIMER CO SD#R-2J THOMPSON GO REF S2012			2	1.C FE	333,883	100.1590	275,437	275,000	274,996	0	(3)	0	0	5.000	2.690	JD	611	13,750	03/06/2012	12/15/2025
517210-WJ-5	LARIMER CO SD#R-2J THOMPSON GO REF S2012	SD		2	1.C FE	12,748,260	100.1590	10,516,695	10,500,000	10,499,835	0	(96)	0	0	5.000	2.690	JD	23,333	525,000	03/06/2012	12/15/2025
517210-XK-1	LARIMER CO SD#R-2J THOMPSON GO S2019			2	1.C FE	3,783,715	105.6290	3,432,943	3,250,000	3,483,171	0	(54,656)	0	0	5.000	3.060	JD	7,222	162,500	01/17/2019	12/15/2038
520121-PW-8	LAWRENCE GENERAL OBLIGATION REF S2017D			2	1.B FE	554,612	93.4730	518,775	555,000	554,735	0	20	0	0	3.125	3.130	MS	5,781	17,344	09/13/2017	09/01/2035
520121-LG-7	LAWRENCE GENERAL OBLIGATION S2014A			2	1.B FE	1,637,792	99.7320	1,595,712	1,600,000	1,600,001	0	(2,881)	0	0	3.500	3.220	MS	18,667	56,000	09/09/2014	09/01/2032
521841-L4-6	LEANDER ISD GO S2023			2	1.A FE	24,595,542	106.8850	24,455,288	22,880,000	24,354,530	0	(151,218)	0	0	5.000	4.040	FA	432,178	1,096,333	08/03/2023	02/15/2048
522364-4B-1	LEAWOOD GENERAL OBLIGATION S2017A			2	1.A FE	1,210,000	94.2850	1,140,849	1,210,000	1,210,000	0	0	0	0	2.750	2.750	MS	11,092	33,275	08/08/2017	09/01/2030
526030-X6-3	LENEXA GENERAL OBLIGATION S2015B			2	1.A FE	1,068,766	99.0390	1,049,813	1,060,000	1,060,664	0	(1,014)	0	0	3.250	3.150	MS	11,483	34,450	11/17/2015	09/01/2032
526030-2U-4	LENEXA GENERAL OBLIGATION S2018C			2	1.A FE	894,303	100.2880	907,606	905,000	898,828	0	805	0	0	3.375	3.490	MS	10,181	30,544	10/25/2018	09/01/2031
526030-3P-4	LENEXA GENERAL OBLIGATION S2019C			2	1.A FE	494,675	90.9510	454,755	500,000	497,091	0	473	0	0	2.250	2.360	MS	3,750	11,250	07/17/2019	09/01/2030
526030-3S-8	LENEXA GENERAL OBLIGATION S2019C			2	1.A FE	537,165	88.9160	480,146	540,000	538,121	0	189	0	0	2.625	2.670	MS	4,725	14,175	07/17/2019	09/01/2033
526030-3V-1	LENEXA GENERAL OBLIGATION S2019C			2	1.A FE	295,968	86.1780	258,534	300,000	297,034	0	211	0	0	2.750	2.850	MS	2,750	8,250	07/17/2019	09/01/2036
526030-3X-7	LENEXA GENERAL OBLIGATION S2019C			2	1.A FE	311,573	84.6440	266,629	315,000	312,351	0	155	0	0	2.875	2.950	MS	3,019	9,056	07/17/2019	09/01/2038
52882P-ES-3	LEWISVILLE ISD GO REF S2020 (PSF)			2	1.A FE	15,922,880	73.2860	11,725,760	16,000,000	15,937,024	0	3,313	0	0	2.250	2.280	FA	136,000	360,000	06/24/2020	08/15/2040
52882P-DS-4	LEWISVILLE ISD GO S2019 (PSF)			2	1.A FE	5,235,882	101.2130	4,686,162	4,630,000	4,888,734	0	(67,636)	0	0	4.000	2.380	FA	69,964	185,200	07/10/2019	08/15/2035
529063-WP-0	LEXINGTON CO SCH DIST #1 GO S2020C			2	1.C FE	7,896,377	74.0380	5,882,319	7,945,000	7,906,213	0	2,352	0	0	2.000	2.040	FA	66,208	158,900	09/01/2020	02/01/2039
529063-WQ-8	LEXINGTON CO SCH DIST #1 GO S2020C			2	1.C FE	8,001,904	72.3980	5,867,858	8,105,000	8,021,367	0	4,673	0	0	2.000	2.080	FA	67,542	162,100	09/01/2020	02/01/2040
529063-WR-6	LEXINGTON CO SCH DIST #1 GO S2020C			2	1.C FE	8,114,908	70.7780	5,849,802	8,265,000	8,141,490	0	6,385	0	0	2.000	2.110	FA	68,875	165,300	09/01/2020	02/01/2041
529063-WS-4	LEXINGTON CO SCH DIST #1 GO S2020C			2	1.C FE	7,660,547	70.7380	5,439,752	7,690,000	7,665,853	0	1,157	0	0	2.125	2.147	FA	68,089	163,413	09/01/2020	02/01/2042
52908E-H4-8	LEXINGTON-FAYETTE URBAN CO GO S2016C			2	1.C FE	1,289,914	93.0690	1,168,016	1,255,000	1,259,827	0	(4,037)	0	0	3.250	2.910	MS	13,596	40,788	09/08/2016	09/01/2036
535205-MR-6	LINDBERGH SCHOOL DIST GO REF S2021			2	1.C FE	1,721,069	79.4120	1,381,769	1,740,000	1,725,375	0	1,450	0	0	1.750	1.850	MS	10,150	30,450	12/01/2021	03/01/2034
535205-LP-1	LINDBERGH SCHOOL DIST GO S2019A			2	1.D FE	6,856,590	89.1310	6,190,148	6,945,000	6,877,628	0	4,079	0	0	3.000	3.090	MS	69,450	208,350	06/14/2019	03/01/2038
535205-MC-9	LINDBERGH SCHOOL DIST GO S2020			2	1.D FE	13,138,156	74.5840	9,774,233	13,105,000	13,118,720	0	(4,187)	0	0	2.375	2.340	MS	103,748	311,244	02/20/2020	03/01/2040
542411-NN-9	LONG BEACH CCD GO TAXABLE REF S2019H				1.C FE	2,234,048	92.7950	2,417,310	2,605,000	2,361,810	0	60,206	0	0	2.337	5.227	FA	25,366	60,879	10/20/2022	08/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
546585-LB-4	LOUISVILLE & JEFFERSON MET GOV GO S2015A			2	1.B FE	1,588,815	97.5890	1,580,942	1,620,000	1,603,227	0	1,814	0	0	3.250	3.400	JD	4,388	52,650	11/10/2015	12/01/2032
546585-QS-2	LOUISVILLE & JEFFERSON MET GOV GO S2016A			2	1.B FE	1,106,147	93.7120	1,012,090	1,080,000	1,084,296	0	(2,939)	0	0	3.250	2.960	JD	2,925	35,100	09/13/2016	12/01/2036
546585-RJ-1	LOUISVILLE & JEFFERSON MET GOV GO S2017A			2	1.B FE	708,973	96.2080	687,887	715,000	711,495	0	384	0	0	3.000	3.070	JD	1,788	21,450	10/11/2017	12/01/2032
546585-SM-3	LOUISVILLE & JEFFERSON MET GOV GO S2018A			2	1.B FE	821,362	99.8150	823,474	825,000	823,010	0	296	0	0	3.375	3.420	JD	2,320	27,844	11/01/2018	12/01/2030
546585-SQ-4	LOUISVILLE & JEFFERSON MET GOV GO S2018A			2	1.B FE	1,724,077	100.0520	1,745,907	1,745,000	1,731,169	0	1,282	0	0	3.625	3.730	JD	5,271	63,256	11/01/2018	12/01/2033
546585-ST-8	LOUISVILLE & JEFFERSON MET GOV GO S2018A			2	1.B FE	1,938,715	100.2240	1,959,379	1,955,000	1,942,956	0	775	0	0	3.875	3.940	JD	6,313	75,756	11/01/2018	12/01/2036
546585-SU-5	LOUISVILLE & JEFFERSON MET GOV GO S2018A			2	1.B FE	2,006,693	100.1090	2,037,218	2,035,000	2,013,529	0	1,247	0	0	3.875	3.980	JD	6,571	78,856	11/01/2018	12/01/2037
546585-UP-3	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	2,693,733	86.1020	2,320,449	2,695,000	2,694,241	0	121	0	0	1.625	1.630	AO	10,948	43,794	10/15/2020	10/01/2030
546585-UQ-1	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	798,408	85.0300	680,240	800,000	798,979	0	140	0	0	1.750	1.770	AO	3,500	14,000	10/15/2020	10/01/2031
546585-UR-9	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	814,560	84.1030	685,439	815,000	814,698	0	35	0	0	1.875	1.880	AO	3,820	15,281	10/15/2020	10/01/2032
546585-US-7	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	819,169	82.4400	684,252	830,000	822,360	0	791	0	0	1.875	1.990	AO	3,891	15,563	10/15/2020	10/01/2033
546585-UT-5	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	837,877	80.7230	682,109	845,000	839,791	0	477	0	0	2.000	2.070	AO	4,225	16,900	10/15/2020	10/01/2034
546585-UU-2	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	863,339	80.0630	692,545	865,000	863,748	0	102	0	0	2.125	2.140	AO	4,595	18,381	10/15/2020	10/01/2035
546585-UV-0	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	870,003	78.5450	691,196	880,000	872,284	0	568	0	0	2.125	2.210	AO	4,675	18,700	10/15/2020	10/01/2036
546585-UW-8	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	898,731	78.1330	703,197	900,000	898,994	0	66	0	0	2.250	2.260	AO	5,063	20,250	10/15/2020	10/01/2037
546585-UX-6	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	911,932	76.4380	703,230	920,000	913,514	0	396	0	0	2.250	2.310	AO	5,175	20,700	10/15/2020	10/01/2038
546585-UY-4	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	929,209	74.0600	699,867	945,000	932,099	0	723	0	0	2.250	2.360	AO	5,316	21,263	10/15/2020	10/01/2039
546585-UZ-1	LOUISVILLE & JEFFERSON MET GOV GO S2020A			2	1.B FE	961,188	74.1080	715,142	965,000	961,834	0	163	0	0	2.375	2.400	AO	5,730	22,919	10/15/2020	10/01/2040
548210-RM-7	LOWER MAKEFIELD GENERAL OBLIG REF S2016			2	1.C FE	408,905	92.7940	380,455	410,000	409,589	0	91	0	0	2.375	2.400	MS	3,246	9,738	10/06/2016	03/01/2029
549220-2C-4	LUBBOCK ISD GEN OBLIG REF S2017 (PSF)			2	1.A FE	1,174,491	100.6210	1,091,738	1,085,000	1,111,860	0	(9,712)	0	0	4.000	3.010	FA	16,396	43,400	11/17/2017	02/15/2038
549220-3A-7	LUBBOCK ISD GEN OBLIG S2019 (PSF)			2	1.A FE	3,447,888	99.7570	3,157,309	3,165,000	3,274,832	0	(33,213)	0	0	4.000	2.830	FA	47,827	126,600	05/29/2019	02/15/2041
55844P-QX-9	MADISON AREA TECH COLL DIST GO S2015	SD		2	1.A FE	433,600	100.0410	420,172	420,000	420,245	0	(1,641)	0	0	4.000	3.600	MS	5,600	16,800	06/10/2015	03/01/2033
55844R-PM-0	MADISON GENERAL OBLIGATION S2017C			2	1.A FE	688,020	93.5640	645,592	690,000	688,932	0	139	0	0	2.875	2.900	AO	4,959	19,838	09/20/2017	10/01/2031
562785-MX-0	MANHATTAN BEACH USD GO S2018A MEASURE EE			2	1.C FE	788,942	102.1440	750,758	735,000	756,192	0	(5,376)	0	0	4.000	3.160	MS	9,800	29,400	04/05/2018	09/01/2035
564386-UD-0	MANSFIELD ISD GENERAL OBLIGATION S2024			2	1.A FE	18,307,830	95.9050	18,221,950	19,000,000	18,314,653	0	6,823	0	0	4.000	4.240	FA	333,556	0	06/26/2024	02/15/2049
56516P-WL-3	MAPLE GROVE GO TAXABLE REF S2020C				1.A FE	3,090,000	99.7120	3,081,101	3,090,000	3,090,000	0	0	0	0	0.620	0.620	FA	7,983	19,158	10/20/2020	02/01/2025
56516P-WM-1	MAPLE GROVE GO TAXABLE REF S2020C				1.A FE	3,100,000	96.4540	2,990,074	3,100,000	3,100,000	0	0	0	0	0.820	0.820	FA	10,592	25,420	10/20/2020	02/01/2026
56516P-WN-9	MAPLE GROVE GO TAXABLE REF S2020C				1.A FE	3,115,000	93.4580	2,911,217	3,115,000	3,115,000	0	0	0	0	1.000	1.000	FA	12,979	31,150	10/20/2020	02/01/2027
56516P-WP-4	MAPLE GROVE GO TAXABLE REF S2020C				1.A FE	300,000	90.7030	272,109	300,000	300,000	0	0	0	0	1.160	1.160	FA	1,450	3,480	10/20/2020	02/01/2028
56516P-WQ-2	MAPLE GROVE GO TAXABLE REF S2020C				1.A FE	305,000	88.1920	268,986	305,000	305,000	0	0	0	0	1.300	1.300	FA	1,652	3,965	10/20/2020	02/01/2029
567389-XN-6	MARICOPA CO USD #80 CHANDLER GO S18C			2	1.C FE	924,453	101.5710	914,139	900,000	909,967	0	(2,623)	0	0	4.000	3.660	JJ	18,000	36,000	11/15/2018	07/01/2036
56781R-KP-1	MARIN CCD GO TAXABLE REF S2021			2	1.A FE	462,795	72.7430	363,715	500,000	469,578	0	2,226	0	0	1.971	2.582	FA	4,106	9,855	11/10/2021	08/01/2036
56781R-KZ-9	MARIN CCD GO TAXABLE REF S2021B				1.A FE	238,584	83.0790	245,083	295,000	252,251	0	5,517	0	0	1.710	4.257	FA	2,102	5,045	06/08/2022	08/01/2031
574157-2V-4	MARYLAND NATIONAL CAP PARK GO (PGC) S15A			2	1.A FE	1,229,459	96.4190	1,171,491	1,215,000	1,215,077	0	(1,762)	0	0	3.250	3.100	JJ	18,208	39,488	10/15/2015	01/15/2033
574157-2Y-8	MARYLAND NATIONAL CAP PARK GO (PGC) S15A			2	1.A FE	1,371,798	96.8050	1,297,187	1,340,000	1,340,205	0	(3,857)	0	0	3.500	3.200	JJ	21,626	46,900	10/15/2015	01/15/2036
574157-3Q-4	MARYLAND NATIONAL CAP PARK GO (PGC) S17A			2	1.A FE	1,641,882	94.1770	1,553,921	1,650,000	1,645,311	0	506	0	0	3.000	3.040	JJ	22,825	49,500	07/13/2017	01/15/2033
58178C-AP-2	MCKINNEY GENERAL OBLIGATION LTD REF S19			2	1.A FE	1,066,200	92.7030	927,030	1,000,000	1,028,396	0	(7,458)	0	0	3.000	2.180	FA	11,333	30,000	08/14/2019	08/15/2033
581664-DZ-9	MCKINNEY ISD GEN OBLIG REF S2015 (PSF)			2	1.A FE	2,187,458	100.0950	2,112,005	2,110,000	2,111,010	0	(9,076)	0	0	3.750	3.310	FA	29,892	79,125	03/04/2015	02/15/2031
584002-RV-3	MECKLENBURG CO GEN OBLIG REF S2013A	SD			1.A FE	11,660,800	101.8730	10,187,300	10,000,000	10,148,355	0	(157,089)	0	0	5.000	3.340	JD	41,667	500,000	08/14/2013	12/01/2025
584002-SN-0	MECKLENBURG CO GENERAL OBLIGATION S2013B			2	1.A FE	3,717,936	99.4820	3,626,119	3,645,000	3,645,000	0	0	0	0	3.000	2.770	MS	36,450	109,350	02/05/2013	03/01/2028
584002-SP-5	MECKLENBURG CO GENERAL OBLIGATION S2013B			2	1.A FE	4,135,066	99.1060	4,038,570	4,075,000	4,075,000	0	0	0	0	3.000	2.830	MS	40,750	122,250	02/05/2013	03/01/2029
584002-SQ-3	MECKLENBURG CO GENERAL OBLIGATION S2013B			2	1.A FE	4,507,462	98.0200	4,376,593	4,465,000	4,465,000	0	0	0	0	3.000	2.890	MS	44,650	133,950	02/05/2013	03/01/2030
584002-UW-7	MECKLENBURG CO GENERAL OBLIGATION S2016B			2	1.A FE	15,693,900	95.9930	14,398,950	15,000,000	15,144,933	0	(73,040)	0	0	3.000	2.480	JD	37,500	450,000	09/29/2016	12/01/2032
584002-VQ-9	MECKLENBURG CO GENERAL OBLIGATION S2017A			2	1.A FE	4,929,200	95.0570	4,752,850	5,000,000	4,955,938	0	4,039	0	0	3.000	3.110	AO	37,500	150,000	08/15/2017	04/01/2034
584002-WN-5	MECKLENBURG CO GENERAL OBLIGATION S2018			2	1.A FE	7,463,550	97.0440	7,278,300	7,500,000	7,472,494	0	1,585	0	0	3.625	3.660	MS	90,625	271,875	09/12/2018	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
584002-XF-1	MECKLENBURG CO GENERAL OBLIGATION S2019			2	1.A FE	9,919,800	86.9650	8,696,500	10,000,000	9,941,869	0	4,432	0	0	2.500	2.560	MS	83,333	250,000	09/10/2019	03/01/2036
584002-QB-8	MECKLENBURG CO TXBL GO S2011			2	1.A FE	1,882,176	96.6460	1,855,603	1,920,000	1,891,013	0	4,287	0	0	4.349	4.650	AO	20,875	83,501	11/16/2022	10/01/2030
587059-GW-0	MENOMONEE FALLS SCHOOL DISTRICT GO S2016			2	1.C FE	2,920,379	100.3720	2,795,360	2,785,000	2,804,455	0	(15,148)	0	0	3.375	2.800	AO	23,498	93,994	06/13/2016	04/01/2034
587839-K2-6	MERCER CO GENERAL OBLIGATION (TXBL) S19				1.C FE	2,170,000	97.5890	2,117,681	2,170,000	2,170,000	0	0	0	0	2.417	2.417	MN	8,741	52,449	12/13/2019	05/01/2026
587839-K3-4	MERCER CO GENERAL OBLIGATION (TXBL) S19				1.C FE	4,085,000	95.6070	3,905,546	4,085,000	4,085,000	0	0	0	0	2.476	2.476	MN	16,857	101,145	12/13/2019	05/01/2027
587839-K4-2	MERCER CO GENERAL OBLIGATION (TXBL) S19				1.C FE	1,315,000	93.8360	1,233,943	1,315,000	1,315,000	0	0	0	0	2.536	2.536	MN	5,558	33,348	12/13/2019	05/01/2028
590760-HD-9	MESQUITE ISD GO REF S2015C (PSF)			2	1.A FE	2,923,334	100.4630	2,802,918	2,790,000	2,799,449	0	(14,910)	0	0	4.000	3.440	FA	42,160	111,600	05/04/2015	08/15/2032
590760-SK-1	MESQUITE ISD GO TAXABLE REF S20D (PSF)				1.A FE	1,247,218	99.8260	1,083,112	1,085,000	1,106,636	0	(34,566)	0	0	4.000	0.780	FA	16,396	43,400	10/23/2020	08/15/2025
590760-SL-9	MESQUITE ISD GO TAXABLE REF S20D (PSF)				1.A FE	1,364,559	99.4820	1,163,939	1,170,000	1,226,136	0	(34,157)	0	0	4.000	1.010	FA	17,680	46,800	10/23/2020	08/15/2026
590760-SM-7	MESQUITE ISD GO TAXABLE REF S20D (PSF)				1.A FE	1,485,368	98.9520	1,241,848	1,255,000	1,346,779	0	(34,279)	0	0	4.000	1.160	FA	18,964	50,200	10/23/2020	08/15/2027
590760-SN-5	MESQUITE ISD GO TAXABLE REF S20D (PSF)				1.A FE	2,345,000	89.6780	2,102,949	2,345,000	2,345,000	0	0	0	0	1.390	1.390	FA	12,314	32,596	10/23/2020	08/15/2028
591852-WJ-3	MET COUNCIL MPS-ST PAUL MET AREA GO S12I			2	1.A FE	1,572,592	98.2070	1,507,477	1,535,000	1,535,000	0	0	0	0	3.000	2.700	MS	15,350	46,050	10/24/2012	03/01/2028
591852-WJ-3	MET COUNCIL MPS-ST PAUL MET AREA GO S12I	SD		2	1.A FE	5,875,450	98.2070	5,632,171	5,735,000	5,735,000	0	0	0	0	3.000	2.700	MS	57,350	172,050	10/24/2012	03/01/2028
591852-ZG-6	MET COUNCIL MPS-ST PAUL MET AREA GO S15C			2	1.A FE	5,651,470	100.0340	5,501,870	5,500,000	5,502,711	0	(18,307)	0	0	3.750	3.410	MS	68,750	206,250	07/08/2015	03/01/2035
591852-B8-0	MET COUNCIL MPS-ST PAUL MET AREA GO S16C			2	1.A FE	5,312,200	100.3370	5,016,850	5,000,000	5,041,826	0	(34,949)	0	0	3.375	2.640	MS	56,250	168,750	05/25/2016	03/01/2033
591852-C3-0	MET COUNCIL MPS-ST PAUL MET AREA GO S16C			2	1.A FE	1,323,763	100.0950	1,251,188	1,250,000	1,259,941	0	(8,296)	0	0	3.500	2.800	MS	14,583	43,750	05/25/2016	03/01/2036
591852-C3-0	MET COUNCIL MPS-ST PAUL MET AREA GO S16C	SD		2	1.A FE	3,971,288	100.0950	3,753,563	3,750,000	3,779,823	0	(24,888)	0	0	3.500	2.800	MS	43,750	131,250	05/25/2016	03/01/2036
591852-K6-4	MET COUNCIL MPS-ST PAUL MET AREA GO S18C			2	1.A FE	7,453,302	96.9050	7,282,411	7,515,000	7,470,533	0	2,859	0	0	3.500	3.560	MS	87,675	263,025	04/26/2018	03/01/2037
591852-Q2-7	MET COUNCIL MPS-ST PAUL MET AREA GO S19B			2	1.A FE	2,231,100	90.4810	2,035,823	2,250,000	2,237,307	0	1,193	0	0	2.750	2.820	MS	20,625	61,875	05/22/2019	03/01/2034
591852-Q3-5	MET COUNCIL MPS-ST PAUL MET AREA GO S19B			2	1.A FE	2,248,515	90.3150	2,032,088	2,250,000	2,248,963	0	82	0	0	2.875	2.880	MS	21,563	64,688	05/22/2019	03/01/2035
59163P-LS-0	METRO COUNCIL GENERAL OBLIGATION S2020A			2	1.A FE	13,545,531	80.3240	10,851,772	13,510,000	13,530,217	0	(3,462)	0	0	2.600	2.570	JD	29,272	351,260	04/22/2020	06/01/2039
592240-UQ-6	METRO PARK DISTRICT OF TACOMA GO REF S16			2	1.D FE	1,348,151	101.3930	1,201,507	1,185,000	1,219,391	38,863	(17,329)	0	0	4.000	2.440	JD	3,950	47,400	11/03/2016	12/01/2029
592240-UR-4	METRO PARK DISTRICT OF TACOMA GO REF S16			2	1.D FE	1,242,076	101.2790	1,114,069	1,100,000	1,130,049	35,083	(15,122)	0	0	4.000	2.530	JD	3,667	44,000	11/03/2016	12/01/2030
602245-D2-5	MILWAUKEE CO GENERAL OBLIGATION S2015A			2	1.C FE	2,089,313	98.4590	2,038,101	2,070,000	2,069,988	0	(1,787)	0	0	3.000	2.880	AO	15,525	62,100	10/16/2015	10/01/2028
602245-D3-3	MILWAUKEE CO GENERAL OBLIGATION S2015A			2	1.C FE	1,466,648	98.0830	1,441,820	1,470,000	1,468,667	0	249	0	0	3.000	3.020	AO	11,025	44,100	10/16/2015	10/01/2029
602409-NK-6	MILWAUKEE METRO SEWER DIST GO S2022A			2	1.B FE	2,491,150	98.6920	2,467,300	2,500,000	2,492,705	0	614	0	0	3.375	3.410	AO	21,094	84,375	04/25/2022	10/01/2034
602409-NL-4	MILWAUKEE METRO SEWER DIST GO S2022A			2	1.B FE	2,548,421	98.2540	2,534,953	2,580,000	2,553,500	0	1,993	0	0	3.375	3.490	AO	21,769	87,075	04/25/2022	10/01/2035
604617-AZ-3	MIRACOSTA CCD GO REF S2017A			2	1.A FE	2,179,041	101.3730	2,042,666	2,015,000	2,062,670	0	(17,494)	0	0	4.000	3.040	FA	33,583	80,600	08/23/2017	08/01/2038
613681-7B-5	MONTGOMERY CO GEN OBLIG S2018B			2	1.B FE	2,602,457	99.1660	2,588,233	2,610,000	2,604,000	0	277	0	0	4.000	4.020	MS	34,800	104,400	11/02/2018	03/01/2040
613664-7A-3	MONTGOMERY CO GENERAL OBLIGATION REF S14			2	1.C FE	3,618,638	99.8330	3,524,105	3,530,000	3,529,863	0	(81)	0	0	3.000	2.680	AO	26,475	105,900	04/29/2014	04/01/2025
613664-7B-1	MONTGOMERY CO GENERAL OBLIGATION REF S14			2	1.C FE	2,523,766	99.2930	2,467,431	2,485,000	2,485,000	0	0	0	0	3.000	2.800	AO	18,638	74,550	04/29/2014	04/01/2026
61366A-BB-2	MONTGOMERY CO GENERAL OBLIGATION S16A			2	1.C FE	828,761	97.3970	818,135	840,000	832,820	0	567	0	0	3.500	3.600	AO	7,350	29,400	11/15/2016	04/01/2035
61366A-BC-0	MONTGOMERY CO GENERAL OBLIGATION S16A			2	1.C FE	868,164	97.4040	847,415	870,000	868,769	0	85	0	0	3.625	3.640	AO	7,884	31,538	11/15/2016	04/01/2036
613580-EZ-8	MONTGOMERY CO GENERAL OBLIGATION S2022			2	1.A FE	2,126,468	108.6520	2,042,658	1,880,000	2,073,736	0	(22,296)	0	0	5.000	3.430	JJ	47,000	94,000	06/29/2022	07/01/2041
613580-EZ-8	MONTGOMERY CO GENERAL OBLIGATION S2022	SD		2	1.A FE	11,311,000	108.6520	10,865,200	10,000,000	11,030,511	0	(118,594)	0	0	5.000	3.430	JJ	250,000	500,000	06/29/2022	07/01/2041
613580-FA-2	MONTGOMERY CO GENERAL OBLIGATION S2022			2	1.A FE	1,806,880	108.2790	1,732,464	1,600,000	1,762,658	0	(18,703)	0	0	5.000	3.450	JJ	40,000	80,000	06/29/2022	07/01/2042
613580-FA-2	MONTGOMERY CO GENERAL OBLIGATION S2022	SD		2	1.A FE	11,852,004	108.2790	11,363,881	10,495,000	11,561,937	0	(122,680)	0	0	5.000	3.450	JJ	262,375	524,750	06/29/2022	07/01/2042
615683-LP-2	MOORE CO GENERAL OBLIGATION S2018			2	1.B FE	1,548,094	96.1900	1,490,945	1,550,000	1,548,781	0	113	0	0	3.250	3.260	JD	4,198	50,375	08/21/2018	12/01/2033
622625-JT-9	MOUNT PLEASANT GENERAL OBLIGATION S2019			2	1.A FE	1,741,845	96.1640	1,682,870	1,750,000	1,745,397	0	640	0	0	2.875	2.920	JD	4,193	50,313	01/22/2019	06/01/2031
624454-LV-4	MOUNTAIN VIEW LOS ALTOS UHSD GO S2018A			2	1.A FE	4,150,000	98.1580	4,073,557	4,150,000	4,150,000	0	0	0	0	3.350	3.350	FA	57,927	139,025	08/30/2018	08/01/2036
624454-MJ-0	MOUNTAIN VIEW LOS ALTOS UHSD GO S2020B			2	1.A FE	3,468,263	82.0090	2,866,215	3,495,000	3,477,560	0	2,148	0	0	1.500	1.570	FA	21,844	52,425	07/08/2020	08/01/2032
62451F-HT-0	MOUNTAIN VIEW-WHISMAN SD GO S2016B			2	1.A FE	5,218,750	98.8740	4,943,700	5,000,000	5,039,861	0	(23,098)	0	0	3.375	2.880	MS	56,250	168,750	04/27/2016	09/01/2035
62451F-JH-4	MOUNTAIN VIEW-WHISMAN SD GO TXBL REF S20				1.A FE	845,000	89.9330	759,934	845,000	845,000	0	0	0	0	2.145	2.145	MS	6,042	18,125	02/13/2020	09/01/2029
62451F-JJ-0	MOUNTAIN VIEW-WHISMAN SD GO TXBL REF S20				1.A FE	650,000	87.8420	570,973	650,000	650,000	0	0	0	0	2.195	2.195	MS	4,756	14,268	02/13/2020	09/01/2030
62451F-JK-7	MOUNTAIN VIEW-WHISMAN SD GO TXBL REF S20			2	1.A FE	660,000	86.1170	568,372	660,000	660,000	0	0	0	0	2.295	2.295	MS	5,049	15,147	02/13/2020	09/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
62451F-JL-5	MOUNTAIN VIEW-WHISMAN SD GO TXBL REF S20			2	1.A FE	550,000	84.5700	465,135	550,000	550,000	0	0	0	0	2.395	2.395	MS	4,391	13,173	02/13/2020	09/01/2032
62451F-JM-3	MOUNTAIN VIEW-WHISMAN SD GO TXBL REF S20			2	1.A FE	875,000	83.1800	727,825	875,000	875,000	0	0	0	0	2.495	2.495	MS	7,277	21,831	02/13/2020	09/01/2033
62451F-JN-1	MOUNTAIN VIEW-WHISMAN SD GO TXBL REF S20			2	1.A FE	500,000	81.6990	408,495	500,000	500,000	0	0	0	0	2.575	2.575	MS	4,292	12,875	02/13/2020	09/01/2034
62451F-JP-6	MOUNTAIN VIEW-WHISMAN SD GO TXBL REF S20			2	1.A FE	1,000,000	80.2330	802,330	1,000,000	1,000,000	0	0	0	0	2.645	2.645	MS	8,817	26,450	02/13/2020	09/01/2035
62451F-JQ-4	MOUNTAIN VIEW-WHISMAN SD GO TXBL REF S20			2	1.A FE	1,000,000	78.7810	787,810	1,000,000	1,000,000	0	0	0	0	2.695	2.695	MS	8,983	26,950	02/13/2020	09/01/2036
625506-QP-8	MULTNOMAH CO GO TAXABLE S2021B				1.A FE	10,021,000	95.2260	9,522,600	10,000,000	10,005,773	0	(3,934)	0	0	0.800	0.760	JD	3,556	80,000	01/13/2021	06/15/2026
627636-VQ-3	MUSKEGO GENERAL OBLIGATION REF S2018A			2	1.B FE	2,160,622	98.7020	2,186,249	2,215,000	2,177,654	0	2,909	0	0	3.375	3.570	JD	6,230	74,756	06/27/2018	06/01/2035
627627-RF-1	MUSKEGO NORWAY SCHOOL DISTRICT GO S2016			2	1.C FE	2,439,868	94.1940	2,232,398	2,370,000	2,380,042	0	(7,831)	0	0	3.250	2.900	AO	19,256	77,025	05/25/2016	04/01/2035
627627-RV-6	MUSKEGO NORWAY SCHOOL DISTRICT GO S2022			2	1.C FE	5,695,000	97.3860	5,546,133	5,695,000	5,695,000	0	0	0	0	3.500	3.500	AO	49,831	199,325	06/09/2022	04/01/2036
627627-RW-4	MUSKEGO NORWAY SCHOOL DISTRICT GO S2022			2	1.C FE	3,375,513	96.0770	3,261,814	3,395,000	3,378,125	0	1,075	0	0	3.500	3.550	AO	29,706	118,825	06/09/2022	04/01/2037
627627-RX-2	MUSKEGO NORWAY SCHOOL DISTRICT GO S2022			2	1.C FE	5,995,904	95.9800	5,859,579	6,105,000	6,009,229	0	5,519	0	0	3.500	3.650	AO	53,419	213,675	06/09/2022	04/01/2038
639557-UZ-8	NEBO SCHOOL DISTRICT GEN OBLIG S2017C			2	1.A FE	409,988	96.7060	396,495	410,000	410,000	0	0	0	0	3.000	3.000	JJ	6,150	12,300	08/09/2017	07/01/2032
642543-WV-0	NEW BRAUNFELS ISD GO REF S2016 (PSF)			2	1.A FE	2,464,983	87.8910	2,241,221	2,550,000	2,494,168	0	3,723	0	0	3.000	3.220	FA	31,875	76,500	02/03/2016	02/01/2037
642543-YK-2	NEW BRAUNFELS ISD GO REF S2019 (PSF)			2	1.A FE	2,778,188	98.5440	2,759,232	2,800,000	2,786,152	0	1,465	0	0	3.250	3.320	FA	37,917	91,000	01/11/2019	02/01/2033
642543-H2-1	NEW BRAUNFELS ISD GO REF S2022B (PSF)			2	1.A FE	18,385,241	103.5160	19,098,702	18,450,000	18,389,530	0	1,772	0	0	4.625	4.650	FA	355,547	853,313	10/21/2022	02/01/2045
64327T-JW-9	NEW CASTLE CO GO TAXABLE REF S2021B			1	1.A FE	2,399,010	86.0780	2,582,340	3,000,000	2,541,530	0	70,209	0	0	1.810	5.003	JJ	25,038	54,300	11/29/2022	07/15/2030
64327T-KF-4	NEW CASTLE CO GO TAXABLE REF S2021B			2	1.A FE	9,441,894	72.0390	6,879,725	9,550,000	9,458,130	0	5,124	0	0	2.550	2.630	JJ	112,292	243,525	09/30/2021	07/15/2039
655867-K9-9	NORFOLK GO TAXABLE S2021				1.A FE	2,423,460	87.3740	2,621,220	3,000,000	2,579,279	0	76,772	0	0	1.604	4.953	AO	12,030	48,120	11/29/2022	10/01/2029
659155-HG-3	NORTH EAST ISD GO REF S2015 (PSF)			2	1.A FE	1,250,114	100.0170	1,155,196	1,155,000	1,161,606	0	(11,101)	0	0	4.000	3.000	FA	19,250	46,200	01/13/2016	08/01/2036
659155-JX-4	NORTH EAST ISD GO S2017 (PSF)			2	1.A FE	1,071,480	100.4720	1,004,720	1,000,000	1,014,555	0	(8,852)	0	0	4.000	3.050	FA	16,667	40,000	12/01/2017	08/01/2034
660266-JQ-1	NORTH KANSAS CITY SD #74 GO S2020			2	1.B FE	5,633,285	82.7990	4,686,423	5,660,000	5,642,821	0	2,233	0	0	1.625	1.670	MS	30,658	91,975	07/29/2020	03/01/2032
660266-JR-9	NORTH KANSAS CITY SD #74 GO S2020			2	1.B FE	5,828,406	81.7130	4,767,954	5,835,000	5,830,530	0	499	0	0	1.750	1.760	MS	34,038	102,113	07/29/2020	03/01/2033
660266-JS-7	NORTH KANSAS CITY SD #74 GO S2020			2	1.B FE	5,966,788	79.7370	4,792,194	6,010,000	5,979,615	0	3,016	0	0	1.750	1.810	MS	35,058	105,175	07/29/2020	03/01/2034
661334-FL-1	NORTH ORANGE CO CCD GO S2019B			2	1.B FE	4,255,819	90.0240	3,857,528	4,285,000	4,265,146	0	1,790	0	0	2.625	2.680	FA	46,867	112,481	05/30/2019	08/01/2034
661334-FN-7	NORTH ORANGE CO CCD GO S2019B			2	1.B FE	2,925,985	89.0510	2,644,815	2,970,000	2,937,939	0	2,302	0	0	2.750	2.860	FA	34,031	81,675	05/30/2019	08/01/2036
666195-QR-6	NORTHFIELD ISD #659 GO S2019A			2	1.A FE	2,889,520	98.7950	2,889,754	2,925,000	2,899,554	0	1,849	0	0	3.375	3.470	FA	41,133	98,719	01/11/2019	02/01/2036
666195-QT-2	NORTHFIELD ISD #659 GO S2019A			2	1.A FE	3,078,699	97.2220	3,043,049	3,130,000	3,091,063	0	2,287	0	0	3.500	3.620	FA	45,646	109,550	01/11/2019	02/01/2038
66702R-MC-3	NORTHSIDE ISD GO REF S2016 (PSF)			2	1.A FE	3,126,200	100.2440	2,897,052	2,890,000	2,928,352	0	(25,407)	0	0	4.000	3.060	JD	5,138	115,600	03/08/2016	06/15/2034
66702R-UU-4	NORTHSIDE ISD GO REF S2018A (PSF)			2	1.A FE	1,223,004	100.7580	1,209,096	1,200,000	1,207,683	0	(2,754)	0	0	4.000	3.740	FA	18,133	48,000	10/26/2018	08/15/2037
66702R-UW-0	NORTHSIDE ISD GO REF S2018A (PSF)			2	1.A FE	3,513,271	100.3450	3,481,972	3,470,000	3,484,463	0	(5,191)	0	0	4.000	3.830	FA	52,436	138,800	10/26/2018	08/15/2039
66702R-WX-6	NORTHSIDE ISD GO REF S2019A (PSF)			2	1.A FE	4,243,834	89.0490	3,699,986	4,155,000	4,193,364	0	(9,965)	0	0	3.000	2.730	FA	47,090	124,650	07/31/2019	08/15/2037
66702R-XP-2	NORTHSIDE ISD GO REF S2019B (PSF)			2	1.A FE	6,100,000	90.2440	5,504,884	6,100,000	6,100,000	0	0	0	0	2.500	2.500	FA	57,611	152,500	11/20/2019	02/15/2032
66702R-SJ-2	NORTHSIDE ISD GO S2017 (PSF)			2	1.A FE	5,397,628	100.0320	5,056,618	5,055,000	5,122,313	0	(40,905)	0	0	4.000	3.130	FA	84,250	202,200	06/29/2017	08/01/2037
66702R-D6-6	NORTHSIDE ISD GO S2022A (PSF)			2	1.A FE	5,872,406	86.1090	5,067,515	5,885,000	5,874,914	0	908	0	0	2.500	2.520	FA	55,581	147,125	02/16/2022	08/15/2034
66702R-D7-4	NORTHSIDE ISD GO S2022A (PSF)			2	1.A FE	5,934,370	84.6400	5,057,240	5,975,000	5,941,755	0	2,685	0	0	2.500	2.560	FA	56,431	149,375	02/16/2022	08/15/2035
674736-BW-2	OCEAN CO GENERAL OBLIGATION S2016			2	1.A FE	2,076,901	95.3850	1,941,085	2,035,000	2,038,849	0	(5,079)	0	0	3.000	2.740	AO	15,263	61,050	09/20/2016	10/01/2034
674736-CR-2	OCEAN CO GENERAL OBLIGATION S2017			2	1.A FE	2,424,302	94.8700	2,301,546	2,426,000	2,424,842	0	85	0	0	3.125	3.130	MS	25,271	75,813	08/29/2017	09/01/2035
675635-MP-8	OCONOMOWOC AREA SCH DIST GO S2018			2	1.B FE	1,816,793	96.4400	1,827,538	1,895,000	1,828,481	0	7,854	0	0	3.150	3.706	AO	14,923	59,693	06/29/2023	04/01/2032
675635-MQ-6	OCONOMOWOC AREA SCH DIST GO S2018			2	1.B FE	1,635,385	96.4140	1,643,859	1,705,000	1,644,448	0	6,164	0	0	3.200	3.702	AO	13,640	54,560	06/29/2023	04/01/2033
678519-VG-1	OKLAHOMA CITY GEN OBLIG S2016			2	1.A FE	4,167,965	95.4360	3,893,789	4,080,000	4,091,579	0	(9,726)	0	0	2.750	2.500	MS	37,400	112,200	03/29/2016	03/01/2029
678519-VL-0	OKLAHOMA CITY GEN OBLIG S2016			2	1.A FE	4,204,318	98.4750	4,017,780	4,080,000	4,096,626	0	(13,902)	0	0	3.250	2.890	MS	44,200	132,600	03/29/2016	03/01/2033
678519-VP-1	OKLAHOMA CITY GEN OBLIG S2016			2	1.A FE	4,135,029	94.5230	3,837,634	4,060,000	4,070,053	0	(8,432)	0	0	3.250	3.030	MS	43,983	131,950	03/29/2016	03/01/2036
680616-R7-6	OLENTANGY LOCAL SCH DIST GO TXBL REF S20				1.B FE	592,370	98.6290	493,145	500,000	539,272	0	(13,141)	0	0	4.000	1.249	JD	1,667	20,000	10/30/2020	12/01/2027
680616-R8-4	OLENTANGY LOCAL SCH DIST GO TXBL REF S20				1.B FE	891,443	97.9220	734,415	750,000	821,056	0	(17,487)	0	0	4.000	1.500	JD	2,500	30,000	10/30/2020	12/01/2028
680616-R9-2	OLENTANGY LOCAL SCH DIST GO TXBL REF S20				1.B FE	1,032,998	97.0420	834,561	860,000	957,208	0	(18,858)	0	0	4.000	1.600	JD	2,867	34,400	10/30/2020	12/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
680616-S2-6	OLENTANGY LOCAL SCH DIST GO TXBL REF S20				1.B FE	1,573,455	95.9980	1,247,974	1,300,000	1,466,830	0	(26,576)	0	0	4.000	1.710	JD	4,333	52,000	10/30/2020	12/01/2030
680616-S3-4	OLENTANGY LOCAL SCH DIST GO TXBL REF S20			2	1.B FE	670,000	82.3810	551,953	670,000	670,000	0	0	0	0	1.830	1.830	JD	1,022	12,261	10/30/2020	12/01/2031
680616-S4-2	OLENTANGY LOCAL SCH DIST GO TXBL REF S20			2	1.B FE	720,000	80.5020	579,614	720,000	720,000	0	0	0	0	1.930	1.930	JD	1,158	13,896	10/30/2020	12/01/2032
680616-S5-9	OLENTANGY LOCAL SCH DIST GO TXBL REF S20			2	1.B FE	650,000	78.7980	512,187	650,000	650,000	0	0	0	0	2.030	2.030	JD	1,100	13,195	10/30/2020	12/01/2033
680616-S6-7	OLENTANGY LOCAL SCH DIST GO TXBL REF S20			2	1.B FE	850,000	77.3510	657,484	850,000	850,000	0	0	0	0	2.150	2.150	JD	1,523	18,275	10/30/2020	12/01/2034
680616-K2-4	OLENTANGY LOCAL SCHOOL DIST GO REF S2018			2	1.B FE	1,690,288	100.9270	1,614,832	1,600,000	1,630,419	0	(9,788)	0	0	4.000	3.310	JD	5,333	64,000	03/21/2018	12/01/2036
681181-UN-1	OLMSTED CO GENERAL OBLIGATION S2015A			2	1.A FE	2,670,125	100.0420	2,516,056	2,515,000	2,516,476	0	(18,656)	0	0	4.000	3.240	FA	41,917	100,600	06/23/2015	02/01/2033
681181-VZ-3	OLMSTED CO GENERAL OBLIGATION S2019A			2	1.A FE	970,349	87.9610	857,620	975,000	971,844	0	304	0	0	2.500	2.540	FA	10,156	24,375	10/16/2019	02/01/2034
685814-ND-3	OREGON SCH DIST GO GREEN BONDS S2019			2	1.C FE	5,881,137	95.6350	5,671,156	5,930,000	5,892,655	0	2,178	0	0	3.500	3.560	MS	69,183	207,550	01/23/2019	03/01/2038
687908-HH-9	OSHKOSH AREA SCHOOL DIST GO S2017			2	1.D FE	870,406	98.9460	865,778	875,000	872,488	0	301	0	0	3.375	3.420	MS	9,844	29,531	03/08/2017	03/01/2032
687908-HL-0	OSHKOSH AREA SCHOOL DIST GO S2017			2	1.D FE	968,070	99.0240	960,533	970,000	968,738	0	98	0	0	3.625	3.640	MS	11,721	35,163	03/08/2017	03/01/2035
688443-T8-3	OSSEO ISD #279 GENERAL OBLIGATION S2016A			2	1.B FE	7,484,669	95.5500	7,194,915	7,530,000	7,510,463	0	3,495	0	0	2.875	2.930	FA	90,203	216,488	10/18/2016	02/01/2030
688443-V7-2	OSSEO ISD #279 GENERAL OBLIGATION S2018B			2	1.B FE	7,810,225	100.5330	7,861,681	7,820,000	7,813,298	0	523	0	0	3.750	3.760	FA	122,188	293,250	10/24/2018	02/01/2035
690275-4X-7	OVERLAND PARK GENERAL OBLIGATION REFS15A			2	1.A FE	3,063,860	93.6990	2,759,436	2,945,000	2,966,564	0	(12,615)	0	0	2.500	2.050	MS	24,542	73,625	08/15/2016	09/01/2029
690564-QZ-5	OWATONNA ISD #761 GO S2016A			2	1.B FE	3,595,433	95.3780	3,481,297	3,650,000	3,618,667	0	2,937	0	0	3.000	3.109	FA	45,625	109,500	01/19/2016	02/01/2034
696497-WK-8	PALM BEACH CNTY TXBL S2024			2	1.A FE	5,628,802	96.5510	5,440,649	5,635,000	5,628,950	0	148	0	0	4.900	4.910	JD	23,010	113,514	06/20/2024	06/01/2039
696497-WL-6	PALM BEACH CNTY TXBL S2024			2	1.A FE	5,915,000	96.3960	5,701,823	5,915,000	5,915,000	0	0	0	0	4.950	4.950	JD	24,399	120,370	06/20/2024	06/01/2040
697379-YM-1	PALO ALTO USD GENERAL OBLIGATION S2022	SD		2	1.A FE	15,307,077	91.7140	14,201,913	15,485,000	15,331,107	0	8,979	0	0	3.000	3.090	FA	193,563	464,550	03/23/2022	08/01/2038
697379-YN-9	PALO ALTO USD GENERAL OBLIGATION S2022			2	1.A FE	16,423,294	91.1920	15,219,945	16,690,000	16,456,506	0	12,458	0	0	3.000	3.120	FA	208,625	500,700	03/23/2022	08/01/2039
698873-ZQ-2	PAPILLION-LA VISTA SD#27 GO S2019			2	1.C FE	1,393,883	96.5380	1,332,224	1,380,000	1,386,036	0	(1,433)	0	0	3.250	3.130	JD	3,738	44,850	01/16/2019	12/01/2032
720390-ZA-4	PIERCE CO SD#003 PUYALLUP GO S2016			2	1.B FE	3,947,090	101.2490	3,396,904	3,355,000	3,417,280	0	(66,164)	0	0	5.000	2.930	JD	13,979	167,750	12/08/2015	12/01/2036
720424-D7-2	PIERCE CO SD#10 TACOMA GO TXBL REF S20C				1.B FE	1,200,000	96.9900	1,163,880	1,200,000	1,200,000	0	0	0	0	0.781	0.781	JD	781	9,372	10/22/2020	12/01/2025
720611-ZC-9	PIERCE CO SD#403 BETHEL GO REF S2021			2	1.A FE	1,618,371	102.3630	1,376,782	1,345,000	1,538,493	0	(26,066)	0	0	4.000	1.780	JD	4,483	53,800	10/27/2021	12/01/2038
720611-ZD-7	PIERCE CO SD#403 BETHEL GO REF S2021			2	1.A FE	1,002,167	102.2770	854,013	835,000	953,372	0	(15,927)	0	0	4.000	1.810	JD	2,783	33,400	10/27/2021	12/01/2039
720611-ZD-7	PIERCE CO SD#403 BETHEL GO REF S2021	SD		2	1.A FE	4,998,833	102.2770	4,259,837	4,165,000	4,755,443	0	(79,445)	0	0	4.000	1.810	JD	13,883	166,600	10/27/2021	12/01/2039
725769-KE-2	PITTSYLVANIA CO GEN OBLIG REF S2016			2	1.D FE	1,186,283	96.8520	1,113,798	1,150,000	1,155,865	0	(3,907)	0	0	3.000	2.640	JD	1,533	34,500	05/03/2016	06/15/2031
727199-C7-4	PLANO ISD GENERAL OBLIGATION S2023			2	1.B FE	7,119,368	96.9530	6,936,987	7,155,000	7,122,054	0	1,578	0	0	3.750	3.790	FA	101,363	401,723	01/11/2023	02/15/2040
727199-C7-4	PLANO ISD GENERAL OBLIGATION S2023	SD		2	1.B FE	25,671,516	96.9530	25,013,874	25,800,000	25,681,200	0	5,689	0	0	3.750	3.790	FA	365,500	1,448,563	01/11/2023	02/15/2040
727730-LA-9	PLATTE CO SCH DIST PARK HILL GO S2023			2	1.C FE	9,915,576	100.5060	9,814,411	9,765,000	9,878,298	0	(19,596)	0	0	4.000	3.750	MS	130,200	390,600	01/13/2023	03/01/2041
729067-JJ-8	PLEASANTVILLE UNION FREE SD GO REF S2016			2	1.C FE	1,982,795	93.3020	1,768,073	1,895,000	1,894,976	0	(4,069)	0	0	3.250	2.590	MN	10,265	61,588	06/22/2016	05/01/2036
732147-EX-7	POMPANO BEACH GENERAL OBLIGATION S2018			2	1.C FE	1,816,583	101.0380	1,773,217	1,755,000	1,779,623	0	(6,493)	0	0	4.000	3.570	JJ	35,100	70,200	09/11/2018	07/01/2038
733794-JU-6	PORT CHESTER-RYE UNION FREE SD GO REFS20			2	1.D FE	5,255,950	76.7520	4,037,155	5,260,000	5,256,756	0	184	0	0	2.375	2.380	JD	10,410	124,925	06/02/2020	06/01/2039
734260-5N-8	PORT HOUSTON AUTH GO REF S2018A (AMT)			2	1.B FE	3,873,817	103.4890	3,472,056	3,355,000	3,565,425	0	(52,038)	0	0	5.000	3.210	AO	41,938	167,750	06/20/2018	10/01/2035
737050-V5-0	PORTSMOUTH GENERAL OBLIGATION S2022			2	1.A FE	1,084,877	98.1420	1,069,748	1,090,000	1,085,706	0	336	0	0	3.375	3.420	JD	1,635	36,788	06/07/2022	06/15/2035
737050-V6-8	PORTSMOUTH GENERAL OBLIGATION S2022			2	1.A FE	1,073,651	97.8440	1,061,607	1,085,000	1,075,312	0	677	0	0	3.375	3.470	JD	1,628	36,619	06/07/2022	06/15/2036
737050-V7-6	PORTSMOUTH GENERAL OBLIGATION S2022			2	1.A FE	1,077,494	97.6410	1,054,523	1,080,000	1,077,824	0	136	0	0	3.500	3.520	JD	1,680	37,800	06/07/2022	06/15/2037
737050-V8-4	PORTSMOUTH GENERAL OBLIGATION S2022			2	1.A FE	1,065,884	97.2380	1,045,309	1,075,000	1,067,002	0	455	0	0	3.500	3.570	JD	1,672	37,625	06/07/2022	06/15/2038
742290-BE-8	PRINCETON BOARD OF EDU GO S2018			2	1.A FE	1,470,555	97.3450	1,460,175	1,500,000	1,481,042	0	1,904	0	0	3.000	3.170	JJ	20,750	45,000	01/10/2019	07/15/2033
742327-FW-4	PRINCETON CITY SCH DIST GO TXBL CABS S21	@			1.C FE	4,483,678	70.7870	4,126,882	5,830,000	4,865,443	0	125,574	0	0	0.000	2.632	N/A	0	0	10/22/2021	12/01/2031
744159-PR-9	PROVO SCHOOL DISTRICT GO S2016			2	1.A FE	3,766,066	99.0120	3,440,667	3,475,000	3,507,581	0	(33,309)	0	0	3.500	2.500	JD	5,406	121,625	06/22/2016	06/15/2035
748233-QV-8	QUEEN ANNES CO GENERAL OBLIGATION S2014			2	1.B FE	1,631,145	99.3200	1,569,256	1,580,000	1,579,961	0	(1,425)	0	0	4.000	3.610	AO	15,800	63,200	04/01/2014	04/01/2034
762196-U3-5	RHODE ISLAND H & E BLDG CORP REV S2022			2	1.A FE	997,201	96.7410	972,247	1,005,000	998,356	0	472	0	0	3.250	3.320	MN	4,174	32,663	06/09/2022	05/15/2036
763261-R2-2	RICHARDSON ISD GEN OBLIG S2016 (PSF)			2	1.A FE	4,038,231	100.0890	3,638,235	3,635,000	3,641,251	0	(51,611)	0	0	4.000	2.550	FA	54,929	145,400	06/22/2016	02/15/2038
763261-R3-0	RICHARDSON ISD GEN OBLIG S2016 (PSF)			2	1.A FE	4,201,215	100.0890	3,793,373	3,790,000	3,796,377	0	(52,688)	0	0	4.000	2.580	FA	57,271	151,600	06/22/2016	02/15/2039
763261-7R-9	RICHARDSON ISD GO S2005 (PSF)			2	1.A FE	1,836,159	110.1650	1,900,346	1,725,000	1,814,532	0	(10,612)	0	0	5.000	4.150	FA	32,583	86,250	10/27/2022	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
763261-7S-7	RICHARDSON ISD GO S2005 (PSF)			2	1.A FE	2,119,440	109.4880	2,189,760	2,000,000	2,096,264	0	(11,383)	0	0	5.000	4.210	FA	37,778	100,000	10/27/2022	02/15/2039
763261-7T-5	RICHARDSON ISD GO S2005 (PSF)			2	1.A FE	2,106,940	108.9950	2,179,900	2,000,000	2,086,258	0	(10,167)	0	0	5.000	4.290	FA	37,778	100,000	10/27/2022	02/15/2040
763261-7A-6	RICHARDSON ISD GO S2022 (PSF)			2	1.A FE	411,871	99.4680	412,792	415,000	412,160	0	114	0	0	3.875	3.930	FA	6,075	16,081	05/11/2022	02/15/2042
763261-7A-6	RICHARDSON ISD GO S2022 (PSF)	SD		2	1.A FE	8,237,418	99.4680	8,255,844	8,300,000	8,243,208	0	2,278	0	0	3.875	3.930	FA	121,503	321,625	05/11/2022	02/15/2042
763261-8T-4	RICHARDSON ISD GO S2024 (PSF)			2	1.A FE	27,801,465	95.9050	27,332,925	28,500,000	27,808,763	0	7,298	0	0	4.000	4.160	FA	475,000	47,500	06/20/2024	02/15/2049
763631-M9-6	RICHLAND CO GENERAL OBLIGATION S2014A			2	1.A FE	2,350,904	97.6180	2,416,046	2,475,000	2,410,673	0	6,651	0	0	3.250	3.620	MS	26,813	80,438	04/30/2014	03/01/2033
763631-N2-0	RICHLAND CO GENERAL OBLIGATION S2014A			2	1.A FE	2,401,496	96.9570	2,477,251	2,555,000	2,470,088	0	7,653	0	0	3.250	3.680	MS	27,679	83,038	04/30/2014	03/01/2034
765820-F2-6	RIDGEFIELD GENERAL OBLIGATION S2015			2	1.A FE	226,829	96.8380	217,886	225,000	225,000	0	0	0	0	2.625	2.500	FA	2,231	5,906	12/03/2015	02/15/2028
765820-F4-2	RIDGEFIELD GENERAL OBLIGATION S2015			2	1.A FE	531,421	97.7110	512,983	525,000	525,000	0	0	0	0	3.000	2.810	FA	5,950	15,750	12/03/2015	02/15/2030
765820-J2-2	RIDGEFIELD GENERAL OBLIGATION S2018			2	1.A FE	661,344	98.0040	656,627	670,000	664,023	0	483	0	0	3.375	3.480	FA	8,543	22,613	12/12/2018	02/15/2035
765820-J5-5	RIDGEFIELD GENERAL OBLIGATION S2018			2	1.A FE	668,600	95.0890	637,096	670,000	668,939	0	61	0	0	3.625	3.640	FA	9,175	24,288	12/12/2018	02/15/2038
771588-TF-7	ROCHESTER GENERAL OBLIGATION S2015A			2	1.A FE	3,324,048	100.0020	3,245,065	3,245,000	3,245,664	0	(9,529)	0	0	3.750	3.450	FA	50,703	121,688	05/18/2015	02/01/2035
771588-UG-3	ROCHESTER GENERAL OBLIGATION S2017B			2	1.A FE	1,229,677	92.9420	1,147,834	1,235,000	1,231,889	0	335	0	0	2.875	2.910	FA	14,794	35,506	10/17/2017	02/01/2033
771614-TX-2	ROCHESTER ISD #535 GO REF S2020B			2	1.A FE	1,659,106	80.5340	1,340,891	1,665,000	1,660,819	0	420	0	0	1.750	1.780	FA	12,141	29,138	10/07/2020	02/01/2034
771614-TY-0	ROCHESTER ISD #535 GO REF S2020B			2	1.A FE	2,473,738	78.8220	1,974,491	2,505,000	2,482,040	0	2,052	0	0	1.750	1.850	FA	18,266	43,838	10/07/2020	02/01/2035
771614-TZ-7	ROCHESTER ISD #535 GO REF S2020B			2	1.A FE	2,857,923	78.1270	2,246,151	2,875,000	2,862,121	0	1,032	0	0	1.875	1.920	FA	22,461	53,906	10/07/2020	02/01/2036
771614-UB-8	ROCHESTER ISD #535 GO REF S2020B			2	1.A FE	3,424,970	74.4170	2,556,224	3,435,000	3,427,112	0	520	0	0	2.000	2.020	FA	28,625	68,700	10/07/2020	02/01/2038
771614-RU-0	ROCHESTER ISD #535 GO S2017B			2	1.B FE	327,245	94.6600	312,378	330,000	328,754	0	224	0	0	2.750	2.830	FA	3,781	9,075	08/01/2017	02/01/2030
777594-YZ-9	ROSEMOUNT ISD #196 GO S2016A	SD		2	1.B FE	10,375,600	98.4480	9,844,800	10,000,000	10,045,519	0	(41,034)	0	0	3.000	2.570	FA	125,000	300,000	01/20/2016	02/01/2029
779240-JK-7	ROUND ROCK ISD GO S2015 (PSF)			2	1.A FE	3,302,488	100.0540	3,031,636	3,030,000	3,047,505	0	(29,416)	0	0	4.000	2.990	FA	50,500	121,200	02/03/2015	08/01/2035
783244-KN-5	RUTHERFORD CO GEN OBLIG TXBL REF S2020				1.B FE	11,975,000	99.0930	11,866,387	11,975,000	11,975,000	0	0	0	0	0.720	0.720	AO	21,555	86,220	10/27/2020	04/01/2025
783244-HB-5	RUTHERFORD CO GENERAL OBLIGATION S2017			2	1.B FE	4,813,974	93.2300	4,549,624	4,880,000	4,838,710	0	3,812	0	0	2.875	2.980	AO	35,075	140,300	11/08/2017	04/01/2034
791757-GR-2	SAINT LOUIS PARK ISD #283 GO S2014A			2	1.B FE	6,688,547	97.2500	6,574,100	6,760,000	6,714,920	0	4,201	0	0	3.125	3.210	FA	88,021	211,250	01/23/2018	02/01/2034
793181-JN-9	SAINT PETER ISD #508 GO S2015A			2	1.A FE	3,529,207	100.0420	3,481,462	3,480,000	3,480,336	0	(6,158)	0	0	4.000	3.820	FA	58,000	139,200	07/14/2015	02/01/2037
101565-F5-3	SAINT VRAIN VALLEY SD#RE-1J GO REF S16A	SD		2	1.B FE	11,283,546	100.6820	10,269,564	10,200,000	10,319,325	0	(121,700)	0	0	4.000	2.750	JD	18,133	408,000	02/17/2016	12/15/2032
795676-TF-2	SALT LAKE CO GEN OBLIG REF S2016	SD			1.A FE	267,250	108.0720	216,144	200,000	223,597	0	(5,693)	0	0	5.000	1.890	JD	444	15,000	09/08/2016	12/15/2028
795676-SL-0	SALT LAKE CO GEN OBLIG S2015B			2	1.A FE	994,749	96.9400	950,012	980,000	980,780	0	(1,717)	0	0	2.750	2.570	JD	1,198	26,950	12/08/2015	12/15/2028
797272-RT-0	SAN DIEGO CCD GO TAXABLE REF S2021				1.B FE	3,484,080	85.4370	3,417,480	4,000,000	3,497,468	0	13,388	0	0	2.113	4.326	FA	35,217	0	10/17/2024	08/01/2031
797661-YZ-2	SAN FRANCISCO BAY AREA GO S2019-F1			2	1.D FE	15,430,350	90.3850	13,557,750	15,000,000	15,212,006	0	(42,972)	0	0	3.000	2.670	FA	187,500	450,000	07/31/2019	08/01/2038
797661-ZR-9	SAN FRANCISCO BAY AREA GO S2020C-1			2	1.D FE	12,938,770	73.2290	9,519,770	13,000,000	12,950,894	0	2,862	0	0	2.000	2.030	FA	108,333	260,000	08/19/2020	08/01/2039
797661-ZS-7	SAN FRANCISCO BAY AREA GO S2020C-1			2	1.D FE	13,425,324	71.0540	9,649,133	13,580,000	13,453,838	0	6,792	0	0	2.000	2.070	FA	113,167	271,600	08/19/2020	08/01/2040
798189-NA-0	SAN JOSE EVERGREEN CCD GO REF S2016D			2	1.B FE	4,948,609	98.2070	4,625,550	4,710,000	4,753,363	0	(25,175)	0	0	3.250	2.680	MS	51,025	153,075	05/18/2016	09/01/2035
798189-SK-3	SAN JOSE EVERGREEN CCD GO TXBL REF S2020			2	1.A FE	3,969,011	72.8060	3,858,718	5,300,000	4,057,255	0	88,244	0	0	3.038	5.139	MS	53,671	0	11/22/2024	09/01/2043
798189-RR-9	SAN JOSE EVERGREEN CCD GO TXBL S2020B-1			2	1.B FE	3,825,200	75.0950	3,754,750	5,000,000	3,878,011	0	52,811	0	0	2.923	5.111	MS	48,717	0	11/22/2024	09/01/2040
798186-Q3-9	SAN JOSE USD GO TAXABLE REF S2021			2	1.B FE	3,073,720	73.0680	2,922,720	4,000,000	3,082,941	0	9,221	0	0	2.306	4.461	FA	38,433	0	10/16/2024	08/01/2039
799038-NJ-9	SAN MATEO CO CCD GO FORWARD S2018			2	1.A FE	1,125,370	108.1020	1,081,020	1,000,000	1,062,691	0	(12,162)	0	0	5.000	3.530	MS	16,667	50,000	10/31/2018	09/01/2039
799038-NE-0	SAN MATEO CO CCD GO S2018			2	1.A FE	8,472,866	100.3160	8,511,813	8,485,000	8,475,668	0	496	0	0	3.750	3.760	MS	106,063	318,188	10/31/2018	09/01/2038
799038-MX-9	SAN MATEO CO CCD GO S2018B			2	1.A FE	2,727,726	101.8530	2,683,827	2,635,000	2,673,515	0	(9,692)	0	0	4.000	3.570	MS	35,133	105,400	10/31/2018	09/01/2037
799038-MX-9	SAN MATEO CO CCD GO S2018B	SD		2	1.A FE	10,351,900	101.8530	10,185,300	10,000,000	10,146,169	0	(36,780)	0	0	4.000	3.570	MS	133,333	400,000	10/31/2018	09/01/2037
799055-SN-9	SAN MATEO FOSTER CSD GO S2021A			2	1.B FE	872,824	92.0790	736,632	800,000	841,324	0	(8,571)	0	0	3.000	1.820	FA	10,000	24,000	03/10/2021	08/01/2037
799055-SP-4	SAN MATEO FOSTER CSD GO S2021A			2	1.B FE	812,828	91.1910	683,933	750,000	785,705	0	(7,387)	0	0	3.000	1.910	FA	9,375	22,500	03/10/2021	08/01/2038
799055-SQ-2	SAN MATEO FOSTER CSD GO S2021A			2	1.B FE	539,875	90.1720	450,860	500,000	522,683	0	(4,686)	0	0	3.000	1.960	FA	6,250	15,000	03/10/2021	08/01/2039
799055-SR-0	SAN MATEO FOSTER CSD GO S2021A			2	1.B FE	537,875	89.2050	446,025	500,000	521,565	0	(4,449)	0	0	3.000	2.010	FA	6,250	15,000	03/10/2021	08/01/2040
799055-SS-8	SAN MATEO FOSTER CSD GO S2021A			2	1.B FE	466,568	87.8530	382,161	435,000	452,986	0	(3,707)	0	0	3.000	2.050	FA	5,438	13,050	03/10/2021	08/01/2041
799055-TD-0	SAN MATEO FOSTER CSD GO S2021B			2	1.B FE	960,106	92.0790	810,295	880,000	925,456	0	(9,428)	0	0	3.000	1.820	FA	11,000	26,400	03/10/2021	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
799055-TE-8	SAN MATEO FOSTER CSD GO S2021B			2	1.B FE	997,068	91.1910	838,957	920,000	963,798	0	(9,061)	0	0	3.000	1.910	FA	11,500	27,600	03/10/2021	08/01/2038
799055-TF-5	SAN MATEO FOSTER CSD GO S2021B			2	1.B FE	539,875	90.1720	450,860	500,000	522,683	0	(4,686)	0	0	3.000	1.960	FA	6,250	15,000	03/10/2021	08/01/2039
799055-TG-3	SAN MATEO FOSTER CSD GO S2021B			2	1.B FE	699,238	89.2050	579,833	650,000	678,035	0	(5,784)	0	0	3.000	2.010	FA	8,125	19,500	03/10/2021	08/01/2040
799055-TH-1	SAN MATEO FOSTER CSD GO S2021B			2	1.B FE	536,285	87.8530	439,265	500,000	520,673	0	(4,260)	0	0	3.000	2.050	FA	6,250	15,000	03/10/2021	08/01/2041
799055-RJ-9	SAN MATEO FOSTER CSD GO TXBL REF S2020			2	1.B FE	1,335,980	73.8610	1,477,220	2,000,000	1,828,900	0	250,119	0	0	3.059	5.752	FA	25,492	61,180	10/20/2022	08/01/2044
799055-RU-4	SAN MATEO FOSTER CSD GO TXBL REF S2020C				1.A FE	300,000	98.0120	294,036	300,000	300,000	0	0	0	0	0.769	0.769	FA	961	2,307	10/22/2020	08/01/2025
799055-RV-2	SAN MATEO FOSTER CSD GO TXBL REF S2020C				1.A FE	300,000	95.2740	285,822	300,000	300,000	0	0	0	0	1.095	1.095	FA	1,369	3,285	10/22/2020	08/01/2026
799055-RW-0	SAN MATEO FOSTER CSD GO TXBL REF S2020C				1.A FE	580,000	92.7390	537,886	580,000	580,000	0	0	0	0	1.325	1.325	FA	3,202	7,685	10/22/2020	08/01/2027
799055-RY-6	SAN MATEO FOSTER CSD GO TXBL REF S2020C				1.A FE	500,000	88.8080	444,040	500,000	500,000	0	0	0	0	1.776	1.776	FA	3,700	8,880	10/22/2020	08/01/2029
799055-SA-7	SAN MATEO FOSTER CSD GO TXBL REF S2020C			2	1.A FE	400,000	83.9130	335,652	400,000	399,997	0	0	0	0	2.076	2.076	FA	3,460	8,304	10/22/2020	08/01/2032
799055-SB-5	SAN MATEO FOSTER CSD GO TXBL REF S2020C			2	1.A FE	530,000	80.6650	427,525	530,000	529,995	0	0	0	0	2.266	2.266	FA	5,004	12,010	10/22/2020	08/01/2034
799017-QF-8	SAN MATEO UHSD GO REF S2016			2	1.B FE	2,552,734	98.1960	2,449,990	2,495,000	2,505,404	0	(6,038)	0	0	3.250	2.990	MS	27,029	81,088	02/24/2016	09/01/2034
799408-2A-6	SAN RAMON VALLEY USD GO TAXABLE REF S20				1.B FE	6,440,000	92.3530	5,947,533	6,440,000	6,440,000	0	0	0	0	1.184	1.184	FA	31,771	76,250	10/02/2020	08/01/2027
799408-Z8-5	SAN RAMON VALLEY USD GO TAXABLE REF S20				1.B FE	6,500,000	98.0240	6,371,560	6,500,000	6,500,000	0	0	0	0	0.740	0.740	FA	20,042	48,100	10/02/2020	08/01/2025
799408-Z9-3	SAN RAMON VALLEY USD GO TAXABLE REF S20				1.B FE	9,400,000	95.1520	8,944,288	9,400,000	9,400,000	0	0	0	0	1.034	1.034	FA	40,498	97,196	10/02/2020	08/01/2026
801686-RY-4	SANTA CLARITA CCD GO S2019			2	1.C FE	372,565	96.6700	338,345	350,000	359,593	0	(2,547)	0	0	3.000	2.200	FA	4,375	10,500	08/08/2019	08/01/2033
801686-SF-4	SANTA CLARITA CCD GO S2019			2	1.C FE	822,104	87.6080	700,864	800,000	809,501	0	(2,498)	0	0	3.000	2.650	FA	10,000	24,000	08/08/2019	08/01/2040
801686-SW-7	SANTA CLARITA CCD GO TAXABLE REF S2019			1	1.C FE	71,416	89.3520	71,482	80,000	71,578	0	162	0	0	2.812	4.688	FA	937	0	11/07/2024	08/01/2031
801889-QC-3	SANTA FE CO GENERAL OBLIGATION REF S2017			2	1.A FE	2,278,909	94.4120	2,171,476	2,300,000	2,290,073	0	1,652	0	0	2.625	2.710	JJ	30,188	60,375	08/09/2017	07/01/2030
802385-QN-7	SANTA MONICA CCD GO S2018A			2	1.C FE	1,068,700	102.0810	1,020,810	1,000,000	1,026,518	0	(6,882)	0	0	4.000	3.210	FA	16,667	40,000	04/05/2018	08/01/2035
802385-QP-2	SANTA MONICA CCD GO S2018A			2	1.C FE	1,316,248	101.8770	1,263,275	1,240,000	1,269,503	0	(7,643)	0	0	4.000	3.290	FA	20,667	49,600	04/05/2018	08/01/2036
802498-WA-9	SANTA MONICA-MALIBU USD GO TXBL REF S20				1.B FE	431,015	85.0730	476,409	560,000	461,774	0	15,057	0	0	1.510	5.220	JJ	4,228	8,456	11/22/2022	07/01/2030
802498-WG-6	SANTA MONICA-MALIBU USD GO TXBL REF S20			2	1.B FE	3,666,140	72.4010	3,489,728	4,820,000	3,680,091	0	13,950	0	0	2.134	4.650	JJ	51,429	0	10/16/2024	07/01/2037
810454-BP-2	SCOTTSDALE LTGO TAXABLE REF S2020				1.A FE	4,955,018	89.5260	5,443,181	6,080,000	5,339,217	0	189,283	0	0	1.139	4.975	JJ	34,626	69,251	11/29/2022	07/01/2028
812626-5C-9	SEATTLE GENERAL OBLIGATION S2015	SD		2	1.A FE	4,471,567	100.1030	4,299,424	4,295,000	4,303,436	0	(20,299)	0	0	4.000	3.510	JD	14,317	171,800	05/06/2015	12/01/2034
817409-N7-6	SEQUOIA UHSD GO TAXABLE REF S2020				1.A FE	540,000	90.2650	487,431	540,000	540,000	0	0	0	0	2.103	2.103	JJ	5,678	11,356	01/31/2020	07/01/2029
817409-P3-3	SEQUOIA UHSD GO TAXABLE REF S2020			2	1.A FE	2,750,000	83.4860	2,295,865	2,750,000	2,750,000	0	0	0	0	2.463	2.463	JJ	33,866	67,733	01/31/2020	07/01/2033
819649-M3-5	SHARON GENERAL OBLIGATION LTD S2020			2	1.C FE	5,025,457	83.0540	4,194,227	5,050,000	5,031,450	0	1,299	0	0	2.375	2.410	FA	45,310	119,938	02/04/2020	02/15/2037
831460-GH-7	SLINGER SCHOOL DIST GENERAL OBLIG S2016			2	1.A	274,786	100.2820	265,747	265,000	266,382	0	(1,077)	0	0	3.250	2.820	AO	2,153	8,613	04/18/2016	04/01/2033
831460-GK-0	SLINGER SCHOOL DIST GENERAL OBLIG S2016			2	1.A	404,403	100.1600	390,624	390,000	392,035	0	(1,586)	0	0	3.250	2.820	AO	3,169	12,675	04/18/2016	04/01/2033
831460-GL-8	SLINGER SCHOOL DIST GENERAL OBLIG S2016			2	1.C FE	2,224,215	96.9730	2,080,071	2,145,000	2,156,190	0	(8,721)	0	0	3.250	2.820	AO	17,428	69,713	04/18/2016	04/01/2033
833119-YY-0	SNOHOMISH CO SD#2 EVERETT GO S2016			2	1.B FE	1,564,315	100.3620	1,515,466	1,510,000	1,519,271	0	(6,296)	0	0	4.000	3.550	JD	5,033	60,400	11/15/2016	12/01/2035
833136-QH-0	SNOHOMISH CO SD#6 MUKILTEO GO S2016			2	1.A FE	2,178,418	93.9970	2,067,934	2,200,000	2,188,985	0	1,419	0	0	2.750	2.830	JD	5,042	60,500	10/06/2016	12/01/2031
83412P-FY-3	SOLANO CO CCD GO TAXABLE REF S2019			1	1.C FE	5,134,842	74.1050	5,016,909	6,770,000	5,273,855	0	139,014	0	0	3.144	5.102	FA	88,687	0	11/21/2024	08/01/2044
834664-5Z-3	SOMERSET CO GENERAL OBLIGATION S2019			2	1.A FE	1,526,848	91.0830	1,393,570	1,530,000	1,528,157	0	255	0	0	2.500	2.520	JJ	17,638	38,250	07/17/2019	07/15/2031
834664-6A-7	SOMERSET CO GENERAL OBLIGATION S2019			2	1.A FE	1,569,121	90.7890	1,425,387	1,570,000	1,569,457	0	63	0	0	2.625	2.630	JJ	19,004	41,213	07/17/2019	07/15/2032
834664-6B-5	SOMERSET CO GENERAL OBLIGATION S2019			2	1.A FE	1,589,207	89.6530	1,438,931	1,605,000	1,594,652	0	1,062	0	0	2.625	2.710	JJ	19,427	42,131	07/17/2019	07/15/2033
834664-6C-3	SOMERSET CO GENERAL OBLIGATION S2019			2	1.A FE	1,643,961	89.3780	1,474,737	1,650,000	1,645,866	0	373	0	0	2.750	2.780	JJ	20,923	45,375	07/17/2019	07/15/2034
834666-PW-3	SOMERSET CO GENERAL OBLIGATION S2022			2	1.A FE	6,193,608	111.6670	6,242,185	5,590,000	6,074,852	0	(53,833)	0	0	5.000	3.690	MS	93,167	279,500	09/23/2022	09/01/2037
835569-GK-4	SONOMA CO JR COLL DIST GO S2019B			2	1.C FE	9,806,801	83.2070	8,179,248	9,830,000	9,811,464	0	923	0	0	2.875	2.890	FA	117,755	282,613	10/23/2019	08/01/2040
840610-SG-5	SOUTH WASHINGTON CO ISD #833 GO S2016A			2	1.B FE	12,310,395	100.0920	11,670,727	11,660,000	11,740,088	0	(71,960)	0	0	3.500	2.850	FA	170,042	408,100	02/04/2016	02/01/2034
840610-SX-8	SOUTH WASHINGTON CO ISD #833 GO S2016C			2	1.B FE	1,023,740	97.4620	974,620	1,000,000	1,002,955	0	(2,665)	0	0	3.000	2.720	FA	12,500	30,000	04/14/2016	02/01/2031
847048-FG-5	SPARTANBURG SCH DIST #5 GO S2022			2	1.C FE	4,679,063	79.6160	3,785,741	4,755,000	4,690,716	0	4,111	0	0	2.250	2.370	MS	35,663	106,988	01/27/2022	03/01/2038
847048-FH-3	SPARTANBURG SCH DIST #5 GO S2022			2	1.C FE	4,811,111	79.0730	3,838,994	4,855,000	4,817,316	0	2,198	0	0	2.375	2.440	MS	38,435	115,306	01/27/2022	03/01/2039
848797-QM-1	SPOKANE CO SD #356 CENTRAL VALLEY GO S18			2	1.B FE	895,852	101.1210	864,585	855,000	868,873	0	(4,456)	0	0	4.000	3.410	JD	2,850	34,200	04/25/2018	12/01/2036

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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
848797-QM-1	SPOKANE CO SD #356 CENTRAL VALLEY GO S18	SD		2	1.B FE	5,238,900	101.1210	5,056,050	5,000,000	5,081,127	0	(26,061)	0	0	4.000	3.410	JD	16,667	200,000	04/25/2018	12/01/2036
848712-PZ-2	SPOKANE CO SD #81 SPOKANE GO S2014	SD		2	1.B FE	5,524,300	100.2600	5,013,000	5,000,000	5,000,708	0	(54,713)	0	0	4.500	3.260	JD	18,750	225,000	11/19/2014	12/01/2033
848712-QQ-1	SPOKANE CO SD #81 SPOKANE GO S2017C	SD		2	1.B FE	5,389,000	101.3890	5,069,450	5,000,000	5,125,870	0	(40,663)	0	0	4.000	3.090	JD	16,667	200,000	11/27/2017	12/01/2035
849254-VW-4	SPOTSYLVANIA CO GEN OBLIG S2017A			2	1.A FE	917,529	94.2070	876,125	930,000	923,249	0	849	0	0	2.875	2.990	JJ	12,329	26,738	08/02/2017	01/15/2032
849476-RG-3	SPRING BRANCH ISD GO REF S2015B (PSF)			2	1.A FE	6,141,454	100.0210	5,816,221	5,815,000	5,818,166	0	(40,290)	0	0	4.000	3.290	FA	96,917	232,600	10/05/2015	02/01/2033
849476-RH-1	SPRING BRANCH ISD GO REF S2015B (PSF)			2	1.A FE	4,807,914	100.0150	4,570,686	4,570,000	4,572,295	0	(29,431)	0	0	4.000	3.340	FA	76,167	182,800	10/05/2015	02/01/2034
849476-RJ-7	SPRING BRANCH ISD GO REF S2015B (PSF)			2	1.A FE	4,233,920	100.0070	4,040,283	4,040,000	4,041,858	0	(24,045)	0	0	4.000	3.390	FA	67,333	161,600	10/05/2015	02/01/2035
849476-TR-7	SPRING BRANCH ISD GO S2019 (PSF)			2	1.A FE	5,291,679	80.5980	4,271,694	5,300,000	5,293,428	0	344	0	0	2.750	2.760	FA	60,729	145,750	10/04/2019	02/01/2040
851035-TY-1	SPRINGFIELD SD #R-12 GO REF S2017			2	1.B FE	8,351,087	93.5820	7,781,343	8,315,000	8,327,279	0	(3,707)	0	0	3.000	2.950	MS	83,150	249,450	12/08/2017	03/01/2034
85227L-CV-1	ST CHARLES CCD GO S2021			2	1.B FE	1,172,367	96.2900	1,198,811	1,245,000	1,189,333	0	6,707	0	0	3.000	3.720	FA	14,110	37,350	05/20/2022	02/15/2032
791319-KM-7	ST LOUIS CO SD C-2 PARKWAY GO S2016			2	1.A FE	4,581,818	92.8800	4,156,380	4,475,000	4,489,705	0	(12,325)	0	0	3.000	2.710	MS	44,750	134,250	09/28/2016	03/01/2035
791319-LM-6	ST LOUIS CO SD C-2 PARKWAY GO S2020			2	1.A FE	7,686,902	73.3650	7,633,628	10,405,000	7,918,236	0	152,836	0	0	1.750	4.291	MS	60,696	182,088	06/15/2023	03/01/2037
792881-6T-6	ST PAUL GENERAL OBLIGATION REF S2017B			2	1.A FE	748,060	95.5890	726,476	760,000	752,107	0	584	0	0	3.375	3.490	JD	2,138	25,650	03/08/2017	12/01/2035
852427-MD-2	STAFFORD GENERAL OBLIGATION S2017			2	1.A FE	599,574	93.1260	558,756	600,000	599,721	0	21	0	0	3.125	3.130	FA	7,813	18,750	05/24/2017	08/01/2035
864856-NH-8	SUGAR LAND GO S2022A			2	1.A FE	503,540	102.5450	512,725	500,000	502,868	0	(340)	0	0	4.375	4.280	FA	8,264	21,875	11/16/2022	02/15/2040
864856-NJ-4	SUGAR LAND GO S2022A			2	1.A FE	350,900	102.1730	357,606	350,000	350,728	0	(87)	0	0	4.375	4.340	FA	5,785	15,313	11/16/2022	02/15/2041
864856-NK-1	SUGAR LAND GO S2022A			2	1.A FE	403,568	102.5990	410,396	400,000	402,892	0	(341)	0	0	4.500	4.380	FA	6,800	18,000	11/16/2022	02/15/2042
864856-NL-9	SUGAR LAND GO S2022A			2	1.A FE	276,834	102.2170	281,097	275,000	276,486	0	(176)	0	0	4.500	4.410	FA	4,675	12,375	11/16/2022	02/15/2043
867578-XF-8	SUNNYVALE SCH DIST GO 2018 ELEC S2024C			2	1.A FE	22,422,400	99.7470	22,587,708	22,645,000	22,423,775	0	1,375	0	0	4.000	4.060	MS	364,836	0	07/24/2024	09/01/2051
869142-FX-2	SUSQUEHANNA GENERAL OBLIGATION REF S18			2	1.C FE	518,700	100.2260	501,130	500,000	503,254	0	(2,521)	0	0	4.000	3.460	AO	5,000	20,000	03/09/2018	10/01/2037
87638K-CD-2	TARRANT CNTY CLG DIST GO LTD S2020			2	1.A FE	14,609,043	82.1560	11,937,267	14,530,000	14,576,095	0	(7,708)	0	0	2.000	1.940	FA	109,782	290,600	07/07/2020	08/15/2034
889855-R4-6	TOMBALL ISD GENERAL OBLIG REF S22 (PSF)			2	1.A FE	7,480,000	78.4900	5,871,052	7,480,000	7,480,000	0	0	0	0	2.050	2.050	FA	57,928	153,340	01/13/2022	02/15/2036
889855-R5-3	TOMBALL ISD GENERAL OBLIG REF S22 (PSF)			2	1.A FE	7,635,000	77.3470	5,905,443	7,635,000	7,635,000	0	0	0	0	2.100	2.100	FA	60,571	160,335	01/13/2022	02/15/2037
889855-R6-1	TOMBALL ISD GENERAL OBLIG REF S22 (PSF)			2	1.A FE	7,778,940	76.2600	5,948,280	7,800,000	7,782,186	0	1,157	0	0	2.150	2.170	FA	63,353	167,700	01/13/2022	02/15/2038
889855-R7-9	TOMBALL ISD GENERAL OBLIG REF S22 (PSF)			2	1.A FE	7,975,000	75.3670	6,010,518	7,975,000	7,975,000	0	0	0	0	2.250	2.250	FA	67,788	179,438	01/13/2022	02/15/2039
889855-V3-3	TOMBALL ISD GENERAL OBLIGATION S23 (PSF)			2	1.A FE	6,952,470	96.7650	6,773,550	7,000,000	6,962,213	0	9,743	0	0	4.125	4.170	FA	109,083	144,375	06/06/2024	02/15/2048
89453P-NY-1	TRAVIS CO ROAD GENERAL OBLIGATION S2014			2	1.A FE	811,160	99.7750	798,200	800,000	799,974	0	(221)	0	0	3.250	3.070	MS	8,667	26,000	03/24/2015	03/01/2031
89453P-NZ-8	TRAVIS CO ROAD GENERAL OBLIGATION S2014			2	1.A FE	1,537,041	99.9980	1,504,970	1,505,000	1,504,978	0	(621)	0	0	3.375	3.100	MS	16,931	50,794	03/24/2015	03/01/2032
89453P-WB-1	TRAVIS CO ROAD GENERAL OBLIGATION S2016			2	1.A FE	1,566,268	94.9180	1,485,467	1,565,000	1,565,139	0	(148)	0	0	3.000	2.990	MS	15,650	46,950	04/19/2016	03/01/2035
902273-ZL-8	TYLER ISD GEN OBLIG S2022 (PSF)			2	1.A FE	5,363,490	99.4680	5,470,740	5,500,000	5,375,115	0	4,961	0	0	3.875	4.060	FA	80,514	213,125	06/29/2022	02/15/2042
915506-ML-0	UPPER ARLINGTON CITY SCH DIST GO S2017A			2	1.B FE	1,521,875	100.6030	1,443,653	1,435,000	1,463,885	0	(9,301)	0	0	4.000	3.270	JD	4,783	57,400	01/31/2018	12/01/2037
922680-JZ-7	VENICE GENERAL OBLIGATION S2017			2	1.B FE	763,032	98.7980	750,865	760,000	760,742	0	(345)	0	0	3.500	3.450	FA	11,083	26,600	07/12/2017	02/01/2037
927734-H4-8	VIRGINIA BEACH GENERAL OBLIGATION S2017A			2	1.A FE	1,309,240	95.0670	1,245,378	1,310,000	1,309,594	0	54	0	0	2.875	2.880	AO	9,416	37,663	12/19/2017	04/01/2031
927734-H4-8	VIRGINIA BEACH GENERAL OBLIGATION S2017A	SD		2	1.A FE	5,996,520	95.0670	5,704,020	6,000,000	5,998,141	0	246	0	0	2.875	2.880	AO	43,125	172,500	12/19/2017	04/01/2031
927734-N9-0	VIRGINIA BEACH GENERAL OBLIGATION S2019A			2	1.A FE	4,870,820	90.3440	4,318,443	4,780,000	4,824,517	0	(9,088)	0	0	3.000	2.780	JJ	66,123	143,400	07/10/2019	07/15/2037
92817T-GN-0	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S16			2	1.A FE	799,607	96.1480	773,991	805,000	801,968	0	303	0	0	3.000	3.050	FA	10,063	24,150	03/30/2016	08/01/2033
92817T-GN-0	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S16	SD		2	1.A FE	4,166,894	96.1480	4,033,409	4,195,000	4,179,199	0	1,581	0	0	3.000	3.050	FA	52,438	125,850	03/30/2016	08/01/2033
92817T-JH-0	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S18			2	1.A FE	5,732,878	96.4730	5,590,610	5,795,000	5,749,133	0	2,701	0	0	3.375	3.450	MS	65,194	195,581	05/09/2018	03/01/2038
92817T-PV-2	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S24			2	1.A FE	6,810,489	101.2900	6,781,366	6,695,000	6,808,522	0	(1,967)	0	0	4.000	3.770	AO	44,633	0	10/15/2024	10/01/2042
92817T-PX-8	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S24			2	1.A FE	6,749,832	99.1470	6,637,892	6,695,000	6,748,824	0	(1,008)	0	0	4.000	3.890	AO	44,633	0	10/15/2024	10/01/2044
92818F-CD-5	VIRGINIA PUBLIC SCH MONTGOMERY CO GO S19			2	1.B FE	1,651,152	84.9050	1,409,423	1,660,000	1,653,603	0	493	0	0	2.500	2.540	FA	17,292	41,500	10/10/2019	02/01/2036
92818F-CF-0	VIRGINIA PUBLIC SCH MONTGOMERY CO GO S19			2	1.B FE	1,736,189	83.4920	1,452,761	1,740,000	1,737,108	0	182	0	0	2.625	2.640	FA	19,031	45,675	10/10/2019	02/01/2038
92818F-CZ-6	VIRGINIA PUBLIC SCH MONTGOMERY CO GO S22			2	1.B FE	6,591,378	94.6280	6,297,493	6,655,000	6,598,228	0	2,568	0	0	3.500	3.570	FA	97,052	232,925	04/12/2022	02/01/2041
92818F-DA-0	VIRGINIA PUBLIC SCH MONTGOMERY CO GO S22			2	1.B FE	6,783,274	94.5220	6,512,566	6,890,000	6,793,841	0	4,004	0	0	3.500	3.610	FA	100,479	241,150	04/12/2022	02/01/2042
930864-AR-4	WAKE CO GENERAL OBLIGATION S2018A			2	1.A FE	10,353,495	96.6460	10,056,016	10,405,000	10,371,987	0	3,012	0	0	3.250	3.290	MS	112,721	338,163	02/21/2018	03/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
938650-PY-8	WASHINGTON CO GEN OBLIG REF S2016A			2	1.C FE	8,327,236	90.5120	7,476,291	8,260,000	8,270,713	0	(7,392)	0	0	2.875	2.780	JD	19,790	237,475	06/27/2016	06/01/2035
938234-SC-6	WASHINGTON CO GEN OBLIG S2016B			2	1.A FE	7,988,486	98.8340	7,269,241	7,355,000	7,454,837	0	(68,640)	0	0	3.250	2.270	JD	19,920	239,038	07/07/2016	06/01/2034
937751-7B-5	WASHINGTON CO GENERAL OBLIGATION S2016			2	1.B FE	1,257,661	95.0080	1,159,098	1,220,000	1,226,239	0	(4,025)	0	0	3.000	2.650	JJ	18,300	36,600	05/03/2016	07/01/2032
938650-QY-7	WASHINGTON CO GENERAL OBLIGATION S2017A			2	1.C FE	1,106,549	91.4220	1,023,926	1,120,000	1,110,941	0	646	0	0	3.125	3.210	JD	2,917	35,000	06/19/2017	06/01/2036
938650-RR-1	WASHINGTON CO GENERAL OBLIGATION S2017B			2	1.C FE	918,026	94.3000	872,275	925,000	920,895	0	420	0	0	3.000	3.060	JD	2,313	27,750	06/19/2017	06/01/2033
938752-PR-7	WASHINGTON CO GENERAL OBLIGATION S2021			2	1.A FE	902,101	81.5510	742,114	910,000	904,121	0	665	0	0	1.625	1.710	MS	4,929	14,788	11/12/2021	03/01/2033
938752-PS-5	WASHINGTON CO GENERAL OBLIGATION S2021			2	1.A FE	922,956	80.3280	743,034	925,000	923,433	0	155	0	0	1.750	1.770	MS	5,396	16,188	11/12/2021	03/01/2034
938752-PT-3	WASHINGTON CO GENERAL OBLIGATION S2021			2	1.A FE	932,273	78.5650	738,511	940,000	933,910	0	540	0	0	1.750	1.820	MS	5,483	16,450	11/12/2021	03/01/2035
938752-PU-0	WASHINGTON CO GENERAL OBLIGATION S2021			2	1.A FE	946,819	76.7020	736,339	960,000	949,388	0	847	0	0	1.750	1.860	MS	5,600	16,800	11/12/2021	03/01/2036
937777-FJ-4	WASHINGTON CO GENERAL OBLIGATION S2022			2	1.B FE	1,062,455	96.2360	1,034,537	1,075,000	1,063,777	0	521	0	0	3.750	3.840	JJ	20,156	40,313	05/24/2022	07/01/2040
937777-FK-1	WASHINGTON CO GENERAL OBLIGATION S2022			2	1.B FE	1,092,129	95.3900	1,058,829	1,110,000	1,093,868	0	688	0	0	3.750	3.870	JJ	20,813	41,625	05/24/2022	07/01/2041
937777-FL-9	WASHINGTON CO GENERAL OBLIGATION S2022			2	1.B FE	1,155,963	96.1260	1,115,062	1,160,000	1,156,347	0	143	0	0	3.875	3.900	JJ	22,475	44,950	05/24/2022	07/01/2042
938718-A2-9	WASHINGTON CO SD ST. GEORGE GO REF S13			2	1.A FE	1,736,856	100.0470	1,700,799	1,700,000	1,700,000	0	0	0	0	4.000	3.720	MS	22,667	68,000	11/13/2013	03/01/2028
938429-W8-6	WASHINGTON CO SD#48J BEAVERTON CABS S22A		@	2	1.B FE	4,196,400	58.9980	4,719,840	8,000,000	4,669,234	0	197,548	0	0	0.000	4.370	N/A	0	0	06/29/2022	06/15/2037
938429-W9-4	WASHINGTON CO SD#48J BEAVERTON CABS S22A		@	2	1.B FE	2,956,615	55.9230	3,327,419	5,950,000	3,295,307	0	141,580	0	0	0.000	4.440	N/A	0	0	06/29/2022	06/15/2038
942833-YN-8	WAUKEE CSD GENERAL OBLIGATION REF S19A			2	1.C FE	5,744,928	92.0680	5,349,151	5,810,000	5,759,929	0	2,912	0	0	3.250	3.330	JD	15,735	188,825	04/23/2019	06/01/2038
943198-GS-4	WAUPACA CO GENERAL OBLIGATION S2018A			2	1.C FE	1,150,349	98.5810	1,143,540	1,160,000	1,153,108	0	488	0	0	3.625	3.690	MS	14,017	42,050	09/18/2018	03/01/2036
943363-QV-6	WAUSAU SCHOOL DIST GO S2022			2	1.C FE	1,342,796	100.4940	1,366,718	1,360,000	1,344,267	0	611	0	0	4.125	4.220	MS	18,700	56,100	06/14/2022	03/01/2042
943363-QV-6	WAUSAU SCHOOL DIST GO S2022		SD	2	1.C FE	6,299,293	100.4940	6,411,517	6,380,000	6,306,196	0	2,868	0	0	4.125	4.220	MS	87,725	263,175	06/14/2022	03/01/2042
946813-XP-2	WAYZATA ISD #284 GO TAXABLE REF S2021A			2	1.A FE	9,320,663	87.1960	9,709,275	11,135,000	9,599,843	0	261,328	0	0	1.650	4.733	FA	76,553	183,728	12/04/2023	02/01/2030
94766P-HP-9	WEBER SCH DIST GENERAL OBLIGATION S2018			2	1.A FE	3,085,053	95.6670	2,994,377	3,130,000	3,099,821	0	2,370	0	0	3.250	3.360	JD	4,521	101,725	02/22/2018	06/15/2035
94766P-JH-5	WEBER SCH DIST GENERAL OBLIGATION S2018B			2	1.A FE	2,980,080	100.0850	3,002,550	3,000,000	2,985,183	0	913	0	0	3.750	3.800	JD	5,000	112,500	10/30/2018	06/15/2037
948050-KB-4	WEBSTER GROVES SCHOOL DIST GO S2019			2	1.B FE	1,628,352	89.1100	1,470,315	1,650,000	1,636,166	0	1,489	0	0	2.625	2.740	MS	14,438	43,313	05/20/2019	03/01/2033
949493-C3-2	WELLESLEY GENERAL OBLIGATION LTD S2022			2	1.A FE	3,054,589	85.4240	2,622,517	3,070,000	3,057,709	0	1,098	0	0	2.125	2.170	JD	5,436	65,238	02/03/2022	12/01/2034
949493-C4-0	WELLESLEY GENERAL OBLIGATION LTD S2022			2	1.A FE	3,035,493	83.7320	2,570,572	3,070,000	3,041,838	0	2,254	0	0	2.125	2.220	JD	5,436	65,238	02/03/2022	12/01/2035
95640H-HN-1	WEST VALLEY-MISSION CCD GO S2017C			2	1.A FE	8,178,156	94.9670	7,863,268	8,280,000	8,213,033	0	5,264	0	0	3.000	3.090	FA	103,500	248,400	09/13/2017	08/01/2035
95640H-KE-7	WEST VALLEY-MISSION CCD GO S2022B			2	1.A FE	1,227,894	100.3140	1,248,909	1,245,000	1,229,627	0	715	0	0	3.625	3.730	FA	18,805	45,131	06/10/2022	08/01/2040
95640H-KE-7	WEST VALLEY-MISSION CCD GO S2022B		SD	2	1.A FE	5,917,560	100.3140	6,018,840	6,000,000	5,925,914	0	3,445	0	0	3.625	3.730	FA	90,625	217,500	06/10/2022	08/01/2040
95640H-KF-4	WEST VALLEY-MISSION CCD GO S2022B			2	1.A FE	1,884,729	100.8130	1,910,406	1,895,000	1,885,684	0	396	0	0	3.750	3.790	FA	29,609	71,063	06/10/2022	08/01/2041
95640H-KF-4	WEST VALLEY-MISSION CCD GO S2022B		SD	2	1.A FE	5,768,564	100.8130	5,847,154	5,800,000	5,771,488	0	1,211	0	0	3.750	3.790	FA	90,625	217,500	06/10/2022	08/01/2041
95988M-DP-9	WESTERN TECH COLLEGE DIST GO REF S2017F			2	1.B FE	990,290	98.4440	984,440	1,000,000	994,182	0	608	0	0	3.000	3.080	AO	7,500	30,000	12/07/2017	04/01/2033
961165-V7-9	WESTON GENERAL OBLIGATION S2013			2	1.A FE	1,493,005	93.9080	1,436,792	1,530,000	1,529,914	0	125	0	0	2.500	2.670	FA	15,938	38,250	01/23/2013	02/01/2031
961165-W2-9	WESTON GENERAL OBLIGATION S2013			2	1.A FE	2,260,917	95.6370	2,147,051	2,245,000	2,245,068	0	(1)	0	0	3.000	2.900	FA	28,063	67,350	01/23/2013	02/01/2034
962506-SM-4	WHATCOM CO SD#501 BELLINGHAM GO S2018			2	1.A FE	2,335,300	105.3420	2,106,840	2,000,000	2,140,613	0	(33,296)	0	0	5.000	3.080	JD	8,333	100,000	08/15/2018	12/01/2035
962506-TD-3	WHATCOM CO SD#501 BELLINGHAM GO S2019			2	1.A FE	5,271,550	90.3990	4,519,950	5,000,000	5,131,293	0	(27,890)	0	0	3.000	2.370	JD	12,500	150,000	08/27/2019	12/01/2037
967244-4W-1	WICHITA GENERAL OBLIGATION S14-811			2	1.C FE	3,181,343	99.5370	3,095,601	3,110,000	3,110,000	0	0	0	0	3.750	3.440	JD	9,719	116,625	09/16/2014	06/01/2034
967244-4W-1	WICHITA GENERAL OBLIGATION S14-811		SD	2	1.C FE	8,183,520	99.5370	7,962,960	8,000,000	8,000,000	0	0	0	0	3.750	3.440	JD	25,000	300,000	09/16/2014	06/01/2034
967245-AW-1	WICHITA GENERAL OBLIGATION S2015A			2	1.C FE	751,426	100.2100	741,554	740,000	741,169	0	(1,251)	0	0	4.000	3.820	JD	2,467	29,600	05/13/2015	12/01/2036
969872-ES-5	WILLIAMSON CO GENERAL OBLIGATION S2015B			2	1.A FE	1,787,605	99.4410	1,725,301	1,735,000	1,736,493	0	(6,283)	0	0	3.250	2.880	AO	14,097	56,388	10/20/2015	04/01/2030
969872-JM-3	WILLIAMSON CO GENERAL OBLIGATION S2016B			2	1.A FE	1,445,750	98.4150	1,441,780	1,465,000	1,454,657	0	1,234	0	0	3.250	3.360	AO	11,903	47,613	11/15/2016	04/01/2032
969872-JN-1	WILLIAMSON CO GENERAL OBLIGATION S2016B			2	1.A FE	942,296	98.4510	935,285	950,000	945,563	0	454	0	0	3.375	3.440	AO	8,016	32,063	11/15/2016	04/01/2033
969872-JP-6	WILLIAMSON CO GENERAL OBLIGATION S2016B			2	1.A FE	982,419	98.8400	973,574	985,000	983,419	0	139	0	0	3.500	3.520	AO	8,619	34,475	11/15/2016	04/01/2034
969872-KK-5	WILLIAMSON CO GENERAL OBLIGATION S2016C			2	1.A FE	2,289,141	98.8400	2,283,204	2,310,000	2,297,267	0	1,135	0	0	3.500	3.570	AO	20,213	80,850	11/15/2016	04/01/2034
969872-KL-3	WILLIAMSON CO GENERAL OBLIGATION S2016C			2	1.A FE	2,385,148	98.8670	2,362,921	2,390,000	2,386,858	0	241	0	0	3.625	3.640	AO	21,659	86,638	11/15/2016	04/01/2035
969872-ND-8	WILLIAMSON CO GENERAL OBLIGATION S2017			2	1.A FE	5,387,859	92.7890	5,029,164	5,420,000	5,396,688	0	1,373	0	0	3.250	3.290	AO	44,038	176,150	11/01/2017	04/01/2038

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
969872-NY-2	WILLIAMSON CO GENERAL OBLIGATION S2018			2	1.A FE	6,157,290	99.5510	6,142,297	6,170,000	6,160,201	0	540	0	0	3.875	3.890	AO	59,772	239,088	10/18/2018	04/01/2038
969887-6R-4	WILLIAMSON CO GENERAL OBLIGATION S2020			2	1.A FE	17,309,830	81.1720	14,091,459	17,360,000	17,321,161	0	2,454	0	0	2.500	2.520	FA	163,956	434,000	01/23/2020	02/15/2038
969872-XT-2	WILLIAMSON CO GENERAL OBLIGATION S2021A			2	1.A FE	3,392,029	78.0710	2,662,221	3,410,000	3,395,238	0	1,048	0	0	2.000	2.040	AO	17,050	68,200	11/02/2021	04/01/2037
969872-XU-9	WILLIAMSON CO GENERAL OBLIGATION S2021A			2	1.A FE	3,431,941	76.4900	2,661,852	3,480,000	3,439,886	0	2,597	0	0	2.000	2.100	AO	17,400	69,600	11/02/2021	04/01/2038
969872-XV-7	WILLIAMSON CO GENERAL OBLIGATION S2021A			2	1.A FE	3,537,149	75.8270	2,691,859	3,550,000	3,539,106	0	644	0	0	2.125	2.150	AO	18,859	75,438	11/02/2021	04/01/2039
969872-XW-5	WILLIAMSON CO GENERAL OBLIGATION S2021A			2	1.A FE	3,584,524	74.2600	2,688,212	3,620,000	3,589,582	0	1,661	0	0	2.125	2.190	AO	19,231	76,925	11/02/2021	04/01/2040
969872-XX-3	WILLIAMSON CO GENERAL OBLIGATION S2021A			2	1.A FE	3,644,833	72.7050	2,690,085	3,700,000	3,652,214	0	2,415	0	0	2.125	2.220	AO	19,656	78,625	11/02/2021	04/01/2041
969872-XY-1	WILLIAMSON CO GENERAL OBLIGATION S2021A			2	1.A FE	3,780,000	72.7440	2,749,723	3,780,000	3,780,000	0	0	0	0	2.250	2.250	AO	21,263	85,050	11/02/2021	04/01/2042
969872-A6-7	WILLIAMSON CO GENERAL OBLIGATION S2022A			2	1.A FE	4,593,129	103.3310	4,815,225	4,660,000	4,598,186	0	2,510	0	0	4.375	4.490	MN	33,979	203,875	10/26/2022	05/01/2041
97217P-XJ-3	WILSON CNTY GENERAL OBLIGATION S2024			2	1.B FE	12,900,371	93.9750	12,320,123	13,110,000	12,901,215	0	844	0	0	3.875	3.990	AO	84,669	0	10/17/2024	04/01/2045
97217P-KQ-1	WILSON CO GENERAL OBLIGATION S2016			2	1.B FE	4,284,834	96.5850	4,008,278	4,150,000	4,169,046	0	(14,824)	0	0	3.500	3.120	AO	36,313	145,250	03/15/2016	04/01/2035
97217P-PN-3	WILSON CO GENERAL OBLIGATION S2018			2	1.B FE	7,049,360	97.2280	6,932,356	7,130,000	7,070,475	0	3,758	0	0	3.625	3.710	AO	64,616	258,463	09/19/2018	04/01/2037
97217P-PQ-6	WILSON CO GENERAL OBLIGATION S2018			2	1.B FE	7,621,539	97.1910	7,449,690	7,665,000	7,631,144	0	1,746	0	0	3.750	3.790	AO	71,859	287,438	09/19/2018	04/01/2039
973024-R3-8	WINCHESTER GENERAL OBLIGATION S2018			2	1.A FE	728,106	97.7940	718,786	735,000	730,690	0	434	0	0	3.250	3.330	JD	1,062	23,888	06/12/2018	06/15/2033
973024-R7-9	WINCHESTER GENERAL OBLIGATION S2018			2	1.A FE	811,626	96.8130	789,026	815,000	812,543	0	154	0	0	3.500	3.530	JD	1,268	28,525	06/12/2018	06/15/2037
975673-BK-9	WINSTON SALEM GENERAL OBLIGATION S2016B			2	1.A FE	3,117,203	98.2470	2,976,884	3,030,000	3,043,728	0	(9,391)	0	0	3.250	2.920	JD	8,206	98,475	03/15/2016	06/01/2033
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						2,826,152,989	XXX	2,592,925,299	2,793,511,000	2,791,682,462	73,946	(3,965,278)	0	0	XXX	XXX	XXX	28,777,980	77,650,028	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						2,826,152,989	XXX	2,592,925,299	2,793,511,000	2,791,682,462	73,946	(3,965,278)	0	0	XXX	XXX	XXX	28,777,980	77,650,028	XXX	XXX
Bonds - U.S. Special Revenues - Issuer Obligations																					
052414-TW-9	AUSTIN ELEC UTILITY SYS REV REF S2020A			2	1.D FE	1,665,588	109.8180	1,372,725	1,250,000	1,501,249	0	(40,747)	0	0	5.000	1.420	MN	7,986	62,500	10/28/2020	11/15/2033
052414-TX-7	AUSTIN ELEC UTILITY SYS REV REF S2020A			2	1.D FE	1,657,375	109.4560	1,368,200	1,250,000	1,496,574	0	(39,907)	0	0	5.000	1.480	MN	7,986	62,500	10/28/2020	11/15/2034
052414-TY-5	AUSTIN ELEC UTILITY SYS REV REF S2020A			2	1.D FE	1,736,392	109.1550	1,435,388	1,315,000	1,570,312	0	(41,250)	0	0	5.000	1.530	MN	8,401	65,750	10/28/2020	11/15/2035
090132-AV-3	BILLINGS SEWER SYSTEM REV S2017			2	1.D FE	806,341	100.5580	779,325	775,000	783,643	0	(3,251)	0	0	4.000	3.530	JJ	15,500	31,000	01/26/2017	07/01/2036
091634-AT-2	BISMARCK SANITATION SEWER REV S2015			2	1.C FE	1,444,877	87.5910	1,602,915	1,830,000	1,615,897	0	21,628	0	0	2.000	3.640	MN	6,100	36,600	10/13/2015	05/01/2033
091634-AV-7	BISMARCK SANITATION SEWER REV S2015			2	1.C FE	1,495,483	83.8670	1,647,987	1,965,000	1,674,138	0	22,676	0	0	2.000	3.740	MN	6,550	39,300	10/13/2015	05/01/2035
101029-SM-9	BOSTON WATER & SEWER COMM REV REF S14A	SD		2	1.B FE	5,156,500	100.0010	5,000,050	5,000,000	5,000,098	0	(14,443)	0	0	3.500	3.140	MN	29,167	175,000	07/22/2014	11/01/2029
10146H-MW-3	BOULDER CO WATER & SEWER REV S2022			2	1.A FE	2,846,295	100.9140	2,876,049	2,850,000	2,846,592	0	147	0	0	4.000	4.010	JD	9,500	114,000	05/18/2022	12/01/2040
10146H-MX-1	BOULDER CO WATER & SEWER REV S2022			2	1.A FE	2,944,105	100.7150	2,981,164	2,960,000	2,945,509	0	584	0	0	4.000	4.040	JD	9,867	118,400	05/18/2022	12/01/2041
10146H-MY-9	BOULDER CO WATER & SEWER REV S2022			2	1.A FE	3,045,966	100.5050	3,095,554	3,080,000	3,048,811	0	1,160	0	0	4.000	4.080	JD	10,267	123,200	05/18/2022	12/01/2042
115117-LX-9	BROWARD CO WATER & SEWER REF S2015B			2	1.B FE	29,222,719	100.2660	28,199,813	28,125,000	28,218,694	0	(122,746)	0	0	4.000	3.540	AO	281,250	1,125,000	06/16/2015	10/01/2034
120532-LB-0	BUNCOMBE CO METRO SEWER DIST REF S2017			2	1.A FE	610,657	93.3160	578,559	620,000	613,930	0	482	0	0	3.000	3.110	JJ	9,300	18,600	06/22/2017	07/01/2035
130178-X6-8	CALIFORNIA ED FAC AUTH S13 S-2(STANFORD)	SD		1	1.A FE	19,859,250	120.4560	18,068,400	15,000,000	18,207,865	0	(166,975)	0	0	5.000	3.180	MN	125,000	750,000	04/30/2013	11/01/2039
130178-X7-6	CALIFORNIA ED FAC AUTH S13 U-3(STANFORD)			1	1.A FE	2,383,367	120.0310	2,232,577	1,860,000	2,250,516	0	(14,967)	0	0	5.000	3.450	JD	7,750	93,000	08/13/2014	06/01/2043
130178-X7-6	CALIFORNIA ED FAC AUTH S13 U-3(STANFORD)	C		1	1.A FE	333,159	120.0310	312,081	260,000	314,588	0	(2,092)	0	0	5.000	3.450	JD	1,083	13,000	08/13/2014	06/01/2043
130178-X7-6	CALIFORNIA ED FAC AUTH S13 U-3(STANFORD)	SD		1	1.A FE	10,097,274	120.0310	9,458,443	7,880,000	9,534,446	0	(63,409)	0	0	5.000	3.450	JD	32,833	394,000	08/13/2014	06/01/2043
130178-VU-7	CALIFORNIA ED FAC AUTH S2010 (STANFORD)			1	1.A FE	170,460	123.3460	154,183	125,000	156,415	0	(1,582)	0	0	5.250	3.160	AO	1,641	6,563	10/09/2014	04/01/2040
130178-VU-7	CALIFORNIA ED FAC AUTH S2010 (STANFORD)	C		1	1.A FE	6,136,560	123.3460	5,550,570	4,500,000	5,630,928	0	(56,952)	0	0	5.250	3.160	AO	59,063	236,250	10/09/2014	04/01/2040
130178-VU-7	CALIFORNIA ED FAC AUTH S2010 (STANFORD)	SD		1	1.A FE	1,009,123	123.3460	912,760	740,000	925,975	0	(9,365)	0	0	5.250	3.160	AO	9,713	38,850	10/09/2014	04/01/2040
130178-VU-7	CALIFORNIA ED FAC AUTH S2010 (STANFORD)	SD		1	1.A FE	6,981,723	123.3460	6,376,988	5,170,000	6,426,594	0	(62,955)	0	0	5.250	3.220	AO	67,856	271,425	10/29/2014	04/01/2040
13034A-YY-0	CALIFORNIA INFRAS & ECON DEV BANK S2018			2	1.A FE	11,198,858	106.1630	10,122,642	9,535,000	10,126,982	0	(171,119)	0	0	5.000	2.980	AO	119,188	476,750	02/23/2018	10/01/2036
139391-CV-6	CAPE FEAR PUBLIC UTIL WTR & SWR REF S14A			2	1.B FE	2,934,474	99.8350	2,855,281	2,860,000	2,859,995	0	(3,660)	0	0	3.500	3.180	JD	8,342	100,100	10/30/2014	06/01/2031
139391-CW-4	CAPE FEAR PUBLIC UTIL WTR & SWR REF S14A			2	1.B FE	3,704,460	99.6370	3,611,841	3,625,000	3,624,919	0	(3,965)	0	0	3.500	3.230	JD	10,573	126,875	10/30/2014	06/01/2032
139391-CX-2	CAPE FEAR PUBLIC UTIL WTR & SWR REF S14A			2	1.B FE	3,867,716	99.2630	3,771,994	3,800,000	3,799,910	0	(3,377)	0	0	3.500	3.280	JD	11,083	133,000	10/30/2014	06/01/2033
139391-CY-0	CAPE FEAR PUBLIC UTIL WTR & SWR REF S14A			2	1.B FE	3,811,625	98.3520	3,698,035	3,760,000	3,759,912	0	(2,565)	0	0	3.500	3.330	JD	10,967	131,600	10/30/2014	06/01/2034
147056-HX-6	CARY COMBINED ENTERPRISE REF TXBL S20C				1.A FE	700,000	96.9120	678,384	700,000	700,000	0	0	0	0	0.771	0.771	JD	450	5,397	10/23/2020	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
147056-HY-4	CARY COMBINED ENTERPRISE REF TXBL S20C				1.A FE	800,000	93.9100	751,280	800,000	800,000	0	0	0	0	1.003	1.003	JD	669	8,024	10/23/2020	12/01/2026
147056-HZ-1	CARY COMBINED ENTERPRISE REF TXBL S20C				1.A FE	1,245,000	91.1460	1,134,768	1,245,000	1,245,000	0	0	0	0	1.183	1.183	JD	1,227	14,728	10/23/2020	12/01/2027
147056-JA-4	CARY COMBINED ENTERPRISE REF TXBL S20C				1.A FE	1,520,000	88.8460	1,350,459	1,520,000	1,520,000	0	0	0	0	1.393	1.393	JD	1,764	21,174	10/23/2020	12/01/2028
147056-JB-2	CARY COMBINED ENTERPRISE REF TXBL S20C				1.A FE	3,730,000	86.3520	3,220,930	3,730,000	3,730,000	0	0	0	0	1.493	1.493	JD	4,641	55,689	10/23/2020	12/01/2029
147056-JC-0	CARY COMBINED ENTERPRISE REF TXBL S20C				1.A FE	4,465,000	84.1130	3,755,645	4,465,000	4,465,000	0	0	0	0	1.623	1.623	JD	6,039	72,467	10/23/2020	12/01/2030
147056-JD-8	CARY COMBINED ENTERPRISE REF TXBL S20C			2	1.A FE	2,540,000	82.1350	2,086,229	2,540,000	2,540,000	0	0	0	0	1.743	1.743	JD	3,689	44,272	10/23/2020	12/01/2031
147056-JZ-9	CARY COMBINED ENTERPRISE SYS REF S2020B			2	1.A FE	1,640,117	83.2320	1,373,328	1,650,000	1,643,291	0	785	0	0	1.625	1.680	JD	2,234	26,813	10/23/2020	12/01/2032
147056-KA-2	CARY COMBINED ENTERPRISE SYS REF S2020B			2	1.A FE	1,523,819	83.4950	1,277,474	1,530,000	1,525,619	0	446	0	0	1.875	1.910	JD	2,391	28,688	10/23/2020	12/01/2033
147056-EG-6	CARY COMBINED ENTERPRISE SYS REV REF S15			2	1.A FE	3,271,027	99.0270	3,154,010	3,185,000	3,193,503	0	(9,063)	0	0	3.500	3.200	JD	9,290	111,475	02/25/2015	12/01/2033
14739H-DV-0	CASCADE WATER ALLIANCE WTR SYS REV S2019			2	1.B FE	3,634,471	85.7430	3,142,481	3,665,000	3,644,910	0	2,065	0	0	2.250	2.320	MS	27,488	82,463	08/14/2019	09/01/2033
14739H-DY-4	CASCADE WATER ALLIANCE WTR SYS REV S2019			2	1.B FE	2,551,474	82.9410	2,119,143	2,555,000	2,552,386	0	188	0	0	2.500	2.510	MS	21,292	63,875	08/14/2019	09/01/2036
158855-ED-4	CHANDLER EXCISE TAX REV S2017			2	1.A FE	2,708,843	93.8940	2,563,306	2,730,000	2,716,585	0	1,200	0	0	3.000	3.060	JJ	40,950	81,900	12/05/2017	07/01/2034
158855-EG-7	CHANDLER EXCISE TAX REV S2017			2	1.A FE	2,927,914	91.9640	2,722,134	2,960,000	2,937,276	0	1,458	0	0	3.125	3.200	JJ	46,250	92,500	12/05/2017	07/01/2037
160429-VK-9	CHARLESTON WATERWORKS & SEWER REF S16A			2	1.A FE	5,053,139	100.2490	4,521,230	4,510,000	4,600,295	0	(58,261)	0	0	4.000	2.630	JJ	90,200	180,400	05/11/2016	01/01/2037
161045-MW-6	CHARLOTTE WATER & SEWER SYS REV REF S15			2	1.A FE	8,415,741	99.8070	7,929,666	7,945,000	7,972,748	0	(54,157)	0	0	4.000	3.290	JJ	158,900	317,800	08/13/2015	07/01/2035
186427-JB-7	CLEVELAND WTR REV S2024HH			2	1.C FE	3,829,700	107.9730	3,779,055	3,500,000	3,825,379	0	(4,321)	0	0	5.000	3.870	JJ	29,167	0	10/17/2024	01/01/2049
196632-Q8-9	COLORADO SPRINGS UTILITIES REV S2018 A-1			2	1.C FE	1,169,940	105.5710	1,055,710	1,000,000	1,069,922	0	(16,765)	0	0	5.000	3.070	MN	6,389	50,000	06/27/2018	11/15/2038
196797-W4-2	COLORADO WTR RES PWR DEV AUTH REV S2018			2	1.A FE	437,734	100.6680	442,939	440,000	438,689	0	169	0	0	3.500	3.550	MS	5,133	15,400	11/01/2018	09/01/2031
196797-X2-5	COLORADO WTR RES PWR DEV AUTH REV S2018			2	1.A FE	402,039	100.2860	406,158	405,000	402,777	0	132	0	0	3.875	3.930	MS	5,231	15,694	11/01/2018	09/01/2037
19679P-JA-3	COLORADO WTR RES PWR DEV AUTH S16A			2	1.A FE	479,696	95.6670	449,635	470,000	471,745	0	(1,018)	0	0	2.750	2.520	MS	4,308	12,925	05/24/2016	09/01/2030
19679P-JZ-8	COLORADO WTR RES PWR DEV AUTH S16B			2	1.A FE	472,126	94.9570	451,046	475,000	473,555	0	193	0	0	2.750	2.800	MS	4,354	13,063	11/03/2016	09/01/2031
19679P-KA-1	COLORADO WTR RES PWR DEV AUTH S16B			2	1.A FE	476,425	92.5080	448,664	485,000	480,350	0	533	0	0	2.750	2.890	MS	4,446	13,338	11/03/2016	09/01/2032
19679E-RW-1	COLORADO WTR RES PWR DEV AUTH S17A			2	1.A FE	588,313	95.1320	561,279	590,000	589,098	0	119	0	0	2.875	2.900	MS	5,654	16,963	11/03/2017	09/01/2031
198504-WT-5	COLUMBIA WATERWORKS & SEWER SYS REF S16B			2	1.B FE	2,174,403	100.5940	2,112,474	2,100,000	2,117,504	0	(7,977)	0	0	4.000	3.580	FA	35,000	84,000	11/16/2016	02/01/2035
198504-K2-7	COLUMBIA WATERWORKS & SEWER SYS S2022			2	1.B FE	625,000	102.2750	639,219	625,000	625,000	0	0	0	0	4.250	4.250	FA	11,068	26,563	11/16/2022	02/01/2041
198504-K3-5	COLUMBIA WATERWORKS & SEWER SYS S2022			2	1.B FE	646,594	101.9190	662,474	650,000	646,854	0	122	0	0	4.250	4.290	FA	11,510	27,625	11/16/2022	02/01/2042
198504-K4-3	COLUMBIA WATERWORKS & SEWER SYS S2022			2	1.B FE	667,757	101.4110	684,524	675,000	668,255	0	241	0	0	4.250	4.330	FA	11,953	28,688	11/16/2022	02/01/2043
20775Y-CE-4	CONNECTICUT REVOLVING GREEN BONDS S15A			2	1.A FE	349,797	100.0840	330,277	330,000	330,370	0	(2,316)	0	0	4.000	3.280	MS	4,400	13,200	04/22/2015	03/01/2033
20775Y-CE-4	CONNECTICUT REVOLVING GREEN BONDS S15A	SD		2	1.A FE	17,913,831	100.0840	16,914,196	16,900,000	16,918,945	0	(118,614)	0	0	4.000	3.280	MS	225,333	676,000	04/22/2015	03/01/2033
24916P-HZ-3	DENVER CITY & CO WTR COMMRS REF REV S20B			2	1.A FE	7,036,668	81.2090	5,790,202	7,130,000	7,056,224	0	4,423	0	0	2.500	2.590	MS	52,485	178,250	05/06/2020	09/15/2038
24916T-DF-3	DENVER CITY & CO WTR COMMRS REF S14A			2	1.A FE	6,517,196	100.0080	6,350,508	6,350,000	6,349,950	0	(503)	0	0	4.000	3.660	JD	11,289	254,000	09/16/2014	12/15/2041
24916T-DG-1	DENVER CITY & CO WTR COMMRS REF S14A	SD		2	1.A FE	9,104,904	96.5200	8,575,802	8,885,000	8,884,955	0	(618)	0	0	4.000	3.680	JD	15,796	355,400	09/16/2014	12/15/2042
24916T-FJ-3	DENVER CITY & CO WTR COMMRS REF S2016B			2	1.A FE	5,690,135	95.1520	5,233,360	5,500,000	5,535,306	0	(20,006)	0	0	3.250	2.860	MS	52,632	178,750	05/10/2016	09/15/2036
24916P-GK-7	DENVER CITY & CO WTR COMMRS REV S2017B			2	1.A FE	2,587,657	96.9810	2,550,600	2,630,000	2,601,046	0	1,966	0	0	3.375	3.490	MS	26,136	88,763	05/12/2017	09/15/2036
25477G-TC-9	DISTRICT OF COLUMBIA INCOME TAX REV S19A			2	1.A FE	6,066,350	101.9400	5,097,000	5,000,000	5,602,869	0	(107,357)	0	0	4.000	1.630	MN	33,333	200,000	07/10/2020	05/01/2038
25477G-TD-7	DISTRICT OF COLUMBIA INCOME TAX REV S20C			2	1.A FE	6,046,300	101.2690	5,063,450	5,000,000	5,592,014	0	(105,291)	0	0	4.000	1.670	MN	33,333	200,000	07/10/2020	05/01/2039
25477G-TE-5	DISTRICT OF COLUMBIA INCOME TAX REV S20C			2	1.A FE	5,423,625	100.8700	4,539,150	4,500,000	5,023,065	0	(92,911)	0	0	4.000	1.710	MN	30,000	180,000	07/10/2020	05/01/2040
25477G-UW-3	DISTRICT OF COLUMBIA INCOME TAX TXBLS22A				1.A FE	442,087	106.5800	442,307	415,000	442,009	0	(78)	0	0	5.000	4.535	JJ	10,375	0	11/07/2024	07/01/2047
25477G-VC-6	DISTRICT OF COLUMBIA INCOME TAX TXBLS22B			1	1.A FE	10,000,000	94.7160	9,471,600	10,000,000	10,000,000	0	0	0	0	3.863	3.863	JJ	193,150	386,300	07/13/2022	07/01/2031
27149T-BF-7	EAST CENTRAL REGL WASTEWATER REV REF S17			2	1.B FE	5,631,973	103.6760	4,841,669	4,670,000	4,965,421	0	(102,393)	0	0	5.000	2.600	AO	58,375	233,500	12/08/2017	10/01/2038
303867-KB-0	FAIRFAX CO SEWER REV REF S2016A			2	1.A FE	883,805	97.8580	831,793	850,000	855,771	0	(3,619)	0	0	3.375	2.920	JJ	13,228	28,688	04/05/2016	07/15/2035
303867-KB-0	FAIRFAX CO SEWER REV REF S2016A	SD		2	1.A FE	10,397,700	97.8580	9,785,800	10,000,000	10,067,898	0	(42,580)	0	0	3.375	2.920	JJ	155,625	337,500	04/05/2016	07/15/2035
343137-EY-7	FLORIDA TURNPIKE AUTH REF S2018A			2	1.C FE	5,771,740	100.6550	5,601,451	5,565,000	5,650,409	0	(22,542)	0	0	4.000	3.530	JJ	111,300	222,600	01/10/2019	07/01/2039
343137-EY-7	FLORIDA TURNPIKE AUTH REF S2018A	SD		2	1.C FE	11,408,650	100.6550	11,072,050	11,000,000	11,168,822	0	(44,558)	0	0	4.000	3.530	JJ	220,000	440,000	01/10/2019	07/01/2039
343137-FV-2	FLORIDA TURNPIKE AUTH REV S2019B			2	1.C FE	7,229,124	86.3560	6,135,594	7,105,000	7,167,689	0	(12,901)	0	0	3.000	2.790	JJ	106,575	213,150	11/19/2019	07/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
343137-FX-8	FLORIDA TURNPIKE AUTH REV S2019B			2	1.C FE	7,609,823	84.3280	6,354,115	7,535,000	7,572,908	0	(7,782)	0	0	3.000	2.880	JJ	113,025	226,050	11/19/2019	07/01/2042
347658-WQ-5	FORT LAUDERDALE WTR & SWR REV REF S2016			2	1.B FE	6,930,397	97.5660	6,507,652	6,670,000	6,670,000	0	(22,846)	0	0	3.125	2.600	MS	69,479	208,438	04/19/2016	09/01/2032
347658-WV-4	FORT LAUDERDALE WTR & SWR REV REF S2016			2	1.B FE	7,651,934	98.8720	7,247,318	7,330,000	7,329,998	0	(28,424)	0	0	3.375	2.780	MS	82,463	247,388	04/19/2016	03/01/2035
347658-WW-2	FORT LAUDERDALE WTR & SWR REV REF S2016			2	1.B FE	7,651,934	98.5830	7,226,134	7,330,000	7,329,998	0	(28,424)	0	0	3.375	2.780	MS	82,463	247,388	04/19/2016	09/01/2035
395468-KV-2	GREENSBORO ENTERPRISE SYS REV REF S2017A			2	1.B FE	2,037,709	97.7070	1,924,828	1,970,000	1,988,633	0	(7,330)	0	0	3.500	3.090	JD	5,746	68,950	07/27/2017	06/01/2035
396290-DQ-8	GREENVILLE COMB ENTERPRISE SYS REV S19			2	1.D FE	1,171,070	92.2650	1,074,887	1,165,000	1,167,959	0	(598)	0	0	3.000	2.940	FA	14,563	34,950	05/23/2019	08/01/2035
396290-DS-4	GREENVILLE COMB ENTERPRISE SYS REV S19			2	1.D FE	1,464,734	90.2090	1,330,583	1,475,000	1,467,318	0	493	0	0	3.000	3.050	FA	18,438	44,250	05/23/2019	08/01/2037
396290-DT-2	GREENVILLE COMB ENTERPRISE SYS REV S19			2	1.D FE	1,776,654	89.1660	1,604,988	1,800,000	1,782,111	0	1,044	0	0	3.000	3.090	FA	22,500	54,000	05/23/2019	08/01/2038
41423P-AT-4	HARRIS CO SR LIEN TOLL REF S2018A			2	1.C FE	5,273,300	100.6840	5,034,200	5,000,000	5,095,435	0	(28,578)	0	0	4.000	3.350	FA	75,556	200,000	02/08/2018	08/15/2036
426170-RV-0	HENRICO CO WTR & SWR TAXABLE S2020B			1	1.A FE	1,255,000	98.8390	1,240,429	1,255,000	1,255,000	0	0	0	0	0.635	0.635	MN	1,328	7,969	09/30/2020	05/01/2025
426170-RW-8	HENRICO CO WTR & SWR TAXABLE S2020B			1	1.A FE	1,350,000	95.6370	1,291,100	1,350,000	1,350,000	0	0	0	0	0.823	0.823	MN	1,852	11,111	09/30/2020	05/01/2026
426170-RX-6	HENRICO CO WTR & SWR TAXABLE S2020B			1	1.A FE	3,000,000	92.5740	2,777,220	3,000,000	3,000,000	0	0	0	0	0.953	0.953	MN	4,765	28,590	09/30/2020	05/01/2027
426170-RY-4	HENRICO CO WTR & SWR TAXABLE S2020B			1	1.A FE	2,155,000	89.8830	1,936,979	2,155,000	2,155,000	0	0	0	0	1.130	1.130	MN	4,059	24,352	09/30/2020	05/01/2028
426170-RZ-1	HENRICO CO WTR & SWR TAXABLE S2020B			1	1.A FE	2,000,000	87.2120	1,744,240	2,000,000	2,000,000	0	0	0	0	1.230	1.230	MN	4,100	24,600	09/30/2020	05/01/2029
426170-SA-5	HENRICO CO WTR & SWR TAXABLE S2020B			1	1.A FE	1,895,000	84.6390	1,603,909	1,895,000	1,895,000	0	0	0	0	1.330	1.330	MN	4,201	25,204	09/30/2020	05/01/2030
426170-SB-3	HENRICO CO WTR & SWR TAXABLE S2020B			1	1.A FE	1,890,000	82.3420	1,556,264	1,890,000	1,890,000	0	0	0	0	1.450	1.450	MN	4,568	27,405	09/30/2020	05/01/2031
426170-SC-1	HENRICO CO WTR & SWR TAXABLE S2020B			1	1.A FE	2,195,000	80.2090	1,760,588	2,195,000	2,195,000	0	0	0	0	1.550	1.550	MN	5,670	34,023	09/30/2020	05/01/2032
45203H-2B-7	ILLINOIS FIN AUTH (NORTHWESTERN) S2015	SD		2	1.B FE	13,123,300	98.3890	13,011,945	13,225,000	13,190,872	0	8,031	0	0	3.000	3.070	JD	33,063	396,750	05/12/2015	12/01/2028
45204E-D5-4	ILLINOIS FIN AUTH (UNIV OF CHICAGO) S18A			2	1.C FE	6,458,226	102.3910	5,867,004	5,730,000	5,963,874	0	(79,870)	0	0	5.000	3.430	AO	71,625	286,500	02/23/2018	10/01/2041
45204E-JP-4	ILLINOIS FIN AUTH REV CLEAN WTR REV S16			2	1.A FE	5,121,259	100.5350	4,549,209	4,525,000	4,595,668	0	(68,995)	0	0	4.000	2.410	JJ	90,500	181,000	08/30/2016	07/01/2032
45204E-KJ-6	ILLINOIS FIN AUTH REV CLEAN WTR REV S16			2	1.A FE	5,607,920	100.5550	4,982,500	4,955,000	5,032,383	0	(75,551)	0	0	4.000	2.410	JJ	99,100	198,200	08/30/2016	01/01/2032
45204F-SV-8	ILLINOIS FIN AUTH REV CLEAN WTR REV S17			2	1.A	316,651	103.6940	279,974	270,000	281,101	0	(5,318)	0	0	5.000	2.870	JJ	6,750	13,500	08/30/2017	07/01/2037
45204F-SW-6	ILLINOIS FIN AUTH REV CLEAN WTR REV S17			2	1.A FE	2,615,299	102.6620	2,289,363	2,230,000	2,321,685	0	(43,920)	0	0	5.000	2.870	JJ	55,750	111,500	08/30/2017	07/01/2037
45506E-LQ-4	INDIANA FINANCE AUTH REV GREEN BOND S24B			2	1.A FE	27,622,500	107.9950	26,998,750	25,000,000	27,568,210	0	(54,290)	0	0	5.000	3.660	FA	288,194	0	09/26/2024	02/01/2049
455168-AT-1	INDIANA UNIV REV STUDENT FEE REF S15W-1			2	1.A FE	3,954,608	100.0230	3,665,843	3,665,000	3,664,965	0	(20,150)	0	0	4.000	3.040	FA	61,083	146,600	12/10/2014	08/01/2032
455168-EY-6	INDIANA UNIV REV STUDENT FEE S2018Y			2	1.A FE	2,060,935	100.7660	1,985,090	1,970,000	1,999,439	0	(10,744)	0	0	4.000	3.390	FA	32,833	78,800	09/13/2018	08/01/2036
45528U-RL-7	INDIANAPOLIS LOC PUB IMPT STORMWTR S15H			2	1.A FE	2,231,388	100.0000	2,185,000	2,185,000	2,185,000	0	(5,725)	0	0	4.000	3.730	JJ	43,700	87,400	07/28/2015	01/01/2038
46247S-CF-9	IOWA FINANCE AUTH ST GREEN BOND REF S22A			2	1.A FE	1,562,106	113.1180	1,470,534	1,300,000	1,500,877	0	(23,542)	0	0	5.000	2.730	FA	27,083	65,000	04/13/2022	08/01/2033
46247S-CG-7	IOWA FINANCE AUTH ST GREEN BOND REF S22A			2	1.A FE	1,796,505	112.7110	1,690,665	1,500,000	1,727,344	0	(26,598)	0	0	5.000	2.770	FA	31,250	75,000	04/13/2022	08/01/2034
46247S-CH-5	IOWA FINANCE AUTH ST GREEN BOND REF S22A			2	1.A FE	3,158,164	112.2920	2,975,738	2,650,000	3,039,929	0	(45,500)	0	0	5.000	2.830	FA	55,208	132,500	04/13/2022	08/01/2035
47875P-CU-9	JOHNSON CO WATER DISTRICT #1 S2017B			2	1.A FE	1,883,178	93.2270	1,799,281	1,930,000	1,898,171	0	2,300	0	0	3.125	3.300	JJ	30,156	60,313	10/11/2017	07/01/2036
47875P-EM-5	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	6,635,000	100.0000	6,635,000	6,635,000	6,635,000	0	0	0	0	0.650	0.650	JJ	21,564	43,128	10/14/2020	01/01/2025
47875P-EN-3	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	2,482,232	98.2470	2,436,526	2,480,000	2,480,247	0	(492)	0	0	0.700	0.680	JJ	8,680	17,360	10/14/2020	07/01/2025
47875P-EP-8	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	6,775,000	96.7130	6,552,306	6,775,000	6,775,000	0	0	0	0	0.850	0.850	JJ	28,794	57,588	10/14/2020	01/01/2026
47875P-EQ-6	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	3,356,812	95.1820	3,193,356	3,355,000	3,355,499	0	(328)	0	0	0.950	0.940	JJ	15,936	31,873	10/14/2020	07/01/2026
47875P-ER-4	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	7,363,679	93.7290	6,893,768	7,355,000	7,357,905	0	(1,430)	0	0	1.050	1.030	JJ	38,614	77,228	10/14/2020	01/01/2027
47875P-ES-2	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	3,222,936	92.2450	2,974,901	3,225,000	3,224,207	0	311	0	0	1.100	1.110	JJ	17,738	35,475	10/14/2020	07/01/2027
47875P-ET-0	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	7,530,255	91.0740	6,844,211	7,515,000	7,521,622	0	(2,154)	0	0	1.250	1.220	JJ	46,969	93,938	10/14/2020	01/01/2028
47875P-EU-7	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	3,106,696	89.7420	2,782,002	3,100,000	3,103,174	0	(881)	0	0	1.300	1.270	JJ	20,150	40,300	10/14/2020	07/01/2028
47875P-EV-5	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	7,691,674	88.6340	6,807,091	7,680,000	7,685,958	0	(1,439)	0	0	1.400	1.380	JJ	53,760	107,520	10/14/2020	01/01/2029
47875P-EW-3	JOHNSON CO WATER DISTRICT #1 TXBL REFS20				1.A FE	3,007,260	87.3720	2,621,160	3,000,000	3,003,910	0	(836)	0	0	1.450	1.420	JJ	21,750	43,500	10/14/2020	07/01/2029
495289-X2-1	KING CO SEWER REV REF S2015			2	1.B FE	6,371,940	100.1700	6,010,200	6,000,000	6,002,384	0	(40,954)	0	0	4.000	3.260	JJ	120,000	240,000	01/12/2015	07/01/2036
495289-3J-7	KING CO SEWER REV REF S2016A			2	1.B FE	3,735,014	100.2120	3,447,293	3,440,000	3,473,980	0	(32,986)	0	0	4.000	2.990	JJ	68,800	137,600	02/01/2016	07/01/2037
495289-3J-7	KING CO SEWER REV REF S2016A	SD		2	1.B FE	10,314,720	100.2120	9,520,140	9,500,000	9,593,840	0	(91,096)	0	0	4.000	2.990	JJ	190,000	380,000	02/01/2016	07/01/2037
495290-BZ-0	KING CO SEWER REV REF S2020A			2	1.B FE	4,214,320	100.6750	3,543,760	3,520,000	3,902,935	0	(72,730)	0	0	4.000	1.720	JJ	70,400	140,800	07/22/2020	01/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
495290-CA-4	KING CO SEWER REV REF S2020A			2	1.B FE	3,099,416	100.4120	2,605,691	2,595,000	2,873,366	0	(52,822)	0	0	4.000	1.750	JJ	51,900	103,800	07/22/2020	01/01/2042
495290-CA-4	KING CO SEWER REV REF S2020A	SD		2	1.B FE	1,272,015	100.4120	1,069,388	1,065,000	1,179,243	0	(21,678)	0	0	4.000	1.750	JJ	21,300	42,600	07/22/2020	01/01/2042
495290-CB-2	KING CO SEWER REV REF S2020A			2	1.B FE	464,689	100.0460	390,179	390,000	431,244	0	(7,819)	0	0	4.000	1.780	JJ	7,800	15,600	07/22/2020	01/01/2043
495290-CB-2	KING CO SEWER REV REF S2020A	C		2	1.B FE	3,038,351	100.0460	2,551,173	2,550,000	2,819,674	0	(51,126)	0	0	4.000	1.780	JJ	51,000	102,000	07/22/2020	01/01/2043
495290-CB-2	KING CO SEWER REV REF S2020A	SD		2	1.B FE	6,553,305	100.0460	5,502,530	5,500,000	6,081,650	0	(110,272)	0	0	4.000	1.780	JJ	110,000	220,000	07/22/2020	01/01/2043
50607C-AU-9	LAFAYETTE WATER RECLAMATION REV S2021			2	1.C FE	1,608,718	71.7810	1,159,263	1,615,000	1,609,570	0	283	0	0	2.125	2.150	JD	2,860	34,319	11/09/2021	12/01/2040
50607C-AV-7	LAFAYETTE WATER RECLAMATION REV S2021			2	1.C FE	1,632,692	70.2620	1,159,323	1,650,000	1,634,893	0	730	0	0	2.125	2.190	JD	2,922	35,063	11/09/2021	12/01/2041
50607C-AW-5	LAFAYETTE WATER RECLAMATION REV S2021			2	1.C FE	1,655,462	68.8570	1,160,240	1,685,000	1,658,972	0	1,169	0	0	2.125	2.230	JD	2,984	35,806	11/09/2021	12/01/2042
50607C-AX-3	LAFAYETTE WATER RECLAMATION REV S2021			2	1.C FE	1,714,066	69.0070	1,186,920	1,720,000	1,714,718	0	221	0	0	2.250	2.270	JD	3,225	38,700	11/09/2021	12/01/2043
50607C-AY-1	LAFAYETTE WATER RECLAMATION REV S2021			2	1.C FE	1,741,238	67.8160	1,193,562	1,760,000	1,743,203	0	657	0	0	2.250	2.310	JD	3,300	39,600	11/09/2021	12/01/2044
520192-PP-4	LAWRENCE WATER & SEWER SYS REV REF S16A			2	1.C FE	3,125,069	100.0580	2,901,682	2,900,000	2,922,263	0	(26,184)	0	0	3.500	2.560	MN	16,917	101,500	06/07/2016	11/01/2032
520192-SE-6	LAWRENCE WATER & SEWER SYS REV REF S2021			2	1.C FE	2,928,390	70.2520	2,068,921	2,945,000	2,930,481	0	707	0	0	2.125	2.160	MN	10,430	62,581	12/08/2021	11/01/2041
520192-SF-3	LAWRENCE WATER & SEWER SYS REV REF S2021			2	1.C FE	2,972,345	68.8450	2,072,235	3,010,000	2,976,810	0	1,504	0	0	2.125	2.200	MN	10,660	63,963	12/08/2021	11/01/2042
528902-KR-9	LEXINGTON-FAYETTE URBAN CO SEWER REV S19			2	1.C FE	2,947,807	85.2450	2,544,563	2,985,000	2,957,609	0	2,050	0	0	2.625	2.720	AO	19,589	78,356	12/04/2019	04/01/2036
528902-KS-7	LEXINGTON-FAYETTE URBAN CO SEWER REV S19			2	1.C FE	3,003,451	83.9560	2,569,054	3,060,000	3,017,240	0	2,893	0	0	2.625	2.760	AO	20,081	80,325	12/04/2019	04/01/2037
528902-KT-5	LEXINGTON-FAYETTE URBAN CO SEWER REV S19			2	1.C FE	3,117,549	83.0560	2,607,958	3,140,000	3,122,645	0	1,064	0	0	2.750	2.800	AO	21,588	86,350	12/04/2019	04/01/2038
528902-KU-2	LEXINGTON-FAYETTE URBAN CO SEWER REV S19			2	1.C FE	3,186,976	81.1130	2,619,950	3,230,000	3,196,049	0	1,904	0	0	2.750	2.840	AO	22,206	88,825	12/04/2019	04/01/2039
528902-KV-0	LEXINGTON-FAYETTE URBAN CO SEWER REV S19			2	1.C FE	3,258,978	79.9630	2,654,772	3,320,000	3,270,993	0	2,525	0	0	2.750	2.870	AO	22,825	91,300	12/04/2019	04/01/2040
545904-MM-3	LOUDOUN CO SANTN WATER & SEWER REF S15			2	1.A FE	6,497,119	100.0000	6,235,000	6,235,000	6,235,000	0	(32,205)	0	0	4.000	3.470	JJ	124,700	249,400	08/05/2015	01/01/2036
54659R-EN-7	LOUISVILLE & JEFFERSON CO WATER S2019			2	1.A FE	10,395,393	84.2720	8,785,356	10,425,000	10,402,367	0	1,434	0	0	2.750	2.770	MN	36,632	286,688	10/17/2019	11/15/2037
557363-DE-5	MADISON CO CAP RES CORP COLGATE UNV S15B			2	1.D FE	570,560	100.1150	565,650	565,000	565,333	0	(646)	0	0	4.000	3.880	JJ	11,300	22,600	06/24/2015	07/01/2036
56045R-QW-2	MAINE MUNI BOND BANK S2015A			2	1.B FE	1,685,625	100.1540	1,642,526	1,640,000	1,644,217	0	(4,973)	0	0	3.750	3.430	MN	10,250	61,500	04/28/2015	11/01/2033
56045R-UB-3	MAINE MUNI BOND BANK S2016A			2	1.B FE	2,085,713	100.0940	1,941,824	1,940,000	1,968,573	0	(15,036)	0	0	3.500	2.670	MN	11,317	67,900	04/25/2016	11/01/2031
560551-PJ-6	MAINE TURNPIKE AUTH REV REF S2015			2	1.D FE	1,913,901	100.4950	1,658,168	1,650,000	1,664,944	0	(29,194)	0	0	5.000	3.160	JJ	41,250	82,500	03/03/2015	07/01/2037
561851-KH-8	MANATEE CO PUBLIC UTILITIES REV S2018			2	1.B FE	2,962,865	99.8240	2,959,782	2,965,000	2,963,286	0	88	0	0	3.625	3.630	AO	26,870	107,481	09/07/2018	10/01/2038
57430Y-BN-4	MARYLAND WTR QUAL FING ADMIN REV S2014			2	1.C FE	9,226,759	98.9110	8,822,861	8,920,000	8,919,942	0	(5,588)	0	0	3.500	3.090	MS	104,067	312,200	04/29/2014	03/01/2028
57430Y-BP-9	MARYLAND WTR QUAL FING ADMIN REV S2014			2	1.C FE	9,522,828	98.3590	9,122,797	9,275,000	9,274,942	0	(4,408)	0	0	3.500	3.180	MS	108,208	324,625	04/29/2014	03/01/2029
575829-GC-4	MASSACHUSETTS CLEAN WATER TRUST REF S20			2	1.A FE	1,053,945	81.8970	864,013	1,055,000	1,054,191	0	54	0	0	2.375	2.382	FA	10,440	25,056	05/15/2020	08/01/2037
575829-ER-3	MASSACHUSETTS CLEAN WATER TRUST S2018-21			2	1.A FE	8,266,554	105.5730	7,453,454	7,060,000	7,538,639	0	(124,784)	0	0	5.000	2.990	FA	147,083	353,000	08/28/2018	08/01/2038
57583U-ZK-7	MASSACHUSETTS DEV (BOSTON COLLEGE) S13S			2	1.D FE	5,517,175	100.0690	5,278,640	5,275,000	5,275,000	0	0	0	0	5.000	4.420	JJ	131,875	263,750	08/13/2013	07/01/2032
57584X-S7-7	MASSACHUSETTS DEV FIN AGY (WILLIAMS)S17S			2	1.B FE	7,357,733	98.2080	6,923,664	7,050,000	7,142,109	0	(34,694)	0	0	4.000	3.450	JJ	141,000	282,000	02/15/2018	07/01/2046
57584Y-EP-0	MASSACHUSETTS DEV FIN AGY(WELLESLEY)S18L			2	1.B FE	4,770,854	101.2690	4,617,866	4,560,000	4,640,517	0	(21,284)	0	0	4.000	3.460	JJ	91,200	182,400	03/09/2018	07/01/2040
57584Y-NE-5	MASSACHUSETTS DEV FIN(TUFTS UNIV)REFS15Q			2	1.D FE	6,342,438	100.0710	6,129,349	6,125,000	6,140,115	0	(23,917)	0	0	4.000	3.590	FA	92,556	245,000	02/12/2015	08/15/2038
576051-ZP-4	MASSACHUSETTS WTR RES AUTH TXBL REF S21C				1.B FE	4,030,000	85.0530	3,427,636	4,030,000	4,030,000	0	0	0	0	2.090	2.090	FA	35,095	84,227	12/10/2021	08/01/2031
576051-ZP-4	MASSACHUSETTS WTR RES AUTH TXBL REF S21C				1.B FE	3,549,661	85.0530	3,529,700	4,150,000	3,552,270	0	2,609	0	0	2.090	4.655	FA	36,140	0	12/18/2024	08/01/2031
586158-QA-8	MEMPHIS ELEC SYS REV S2017			2	1.C FE	5,557,319	98.8730	5,176,002	5,235,000	5,336,862	0	(33,094)	0	0	3.500	2.800	JD	15,269	183,225	09/15/2017	12/01/2031
59164G-FP-2	METRO WASTEWATER RECLAM DIST REV S2020A			2	1.B FE	3,759,050	70.8730	3,543,650	5,000,000	4,043,109	0	284,059	0	0	2.500	4.330	AO	31,250	62,500	08/05/2024	04/01/2045
59447T-8B-2	MICHIGAN FIN AUTH CWDW REV S2024A			2	1.A FE	4,783,175	96.4550	4,649,131	4,820,000	4,783,202	0	26	0	0	4.000	4.050	AO	6,427	0	12/11/2024	10/01/2048
59447T-Y5-6	MICHIGAN FIN AUTH DRINK WTR GREEN BDS21B			2	1.A FE	6,945,295	75.2810	5,311,075	7,055,000	6,963,951	0	6,210	0	0	1.875	1.990	AO	33,070	132,281	11/17/2021	10/01/2037
594695-2E-7	MICHIGAN TRUNK LINE S2020B			2	1.B FE	4,206,014	100.9410	3,548,076	3,515,000	3,929,478	0	(66,188)	0	0	4.000	1.870	MN	17,966	140,600	08/27/2020	11/15/2041
594695-2E-7	MICHIGAN TRUNK LINE S2020B	SD		2	1.B FE	26,025,833	100.9410	21,954,668	21,750,000	24,314,695	0	(409,554)	0	0	4.000	1.870	MN	111,167	870,000	08/27/2020	11/15/2041
594695-2W-7	MICHIGAN TRUNK LINE S2021A			2	1.B FE	3,980,750	101.8020	4,168,792	4,095,000	3,991,653	0	4,898	0	0	4.000	4.230	MN	20,930	163,800	09/16/2022	11/15/2039
604164H-3G-7	MINNESOTA HIGHER ED(CARLETON COLL)REFS17			2	1.C FE	1,567,582	96.5630	1,511,211	1,565,000	1,565,613	0	(287)	0	0	3.000	2.980	MS	15,650	46,950	04/28/2017	03/01/2030
604115-CT-0	MINNESOTA PUB FAC AUTH REV S2016A			2	1.A FE	9,649,251	101.8800	8,058,708	7,910,000	8,135,714	0	(188,558)	0	0	5.000	2.500	MS	131,833	395,500	02/09/2016	03/01/2036
60636U-DG-1	MISSOURI ENV IMP & ENERGY WTR POLL S15B			2	1.A FE	3,670,999	100.2160	3,412,355	3,405,000	3,420,632	0	(30,672)	0	0	3.500	2.570	JJ	59,588	119,175	12/10/2015	07/01/2028

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
60636U-DL-0	MISSOURI ENV IMP & ENERGY WTR POLL S15B			2	1.A FE	1,683,260	100.2010	1,608,226	1,605,000	1,609,667	0	(9,134)	0	0	3.500	2.910	JJ	28,088	56,175	12/10/2015	07/01/2030
641480-JB-5	NEVADA HIGHWAY IMPT REV REF S2016			2	1.B FE	24,930,615	98.1480	23,771,446	24,220,000	24,330,058	0	(75,464)	0	0	3.000	2.670	JD	60,550	726,600	02/17/2016	12/01/2029
64465P-5S-3	NEW HAMPSHIRE MUNI BOND BANK S2019A			2	1.B FE	474,384	97.9900	470,352	480,000	476,640	0	414	0	0	3.000	3.110	FA	5,440	14,400	01/09/2019	02/15/2032
64465Q-LJ-3	NEW HAMPSHIRE MUNI BOND BANK S2022C			2	1.B FE	7,932,268	98.7910	7,527,874	7,620,000	7,857,199	0	(31,384)	0	0	4.000	3.470	FA	115,147	304,800	06/08/2022	08/15/2042
646066-JP-6	NEW JERSEY EDL FACS (PRINCETON UNIV)S15D	SD		2	1.A FE	19,388,766	100.1890	18,359,634	18,325,000	18,386,288	0	(119,589)	0	0	4.000	3.320	JJ	366,500	733,000	05/05/2015	07/01/2035
646066-P7-9	NEW JERSEY EDL FACS (PRINCETON UNIV)S17B			2	1.A FE	3,159,750	100.9260	3,027,780	3,000,000	3,044,232	0	(16,681)	0	0	4.000	3.380	JJ	60,000	120,000	03/07/2017	07/01/2036
646066-5P-1	NEW JERSEY EDL FACS (PRINCETON UNIV)S17I			2	1.A FE	6,142,976	100.2820	5,615,792	5,600,000	5,757,070	0	(59,803)	0	0	4.000	2.830	JJ	112,000	224,000	12/15/2017	07/01/2040
64579S-DW-2	NEW JERSEY ENVR INFRA TRUST REF S16A R-2				1.A	19,041	105.2650	15,790	15,000	16,314	0	(342)	0	0	4.500	2.010	MS	225	675	05/10/2016	09/01/2028
645791-8P-2	NEW JERSEY ENVR INFRA TRUST REV S17 A-1			2	1.A FE	1,466,779	97.5090	1,448,009	1,485,000	1,473,045	0	916	0	0	3.250	3.340	MS	16,088	48,263	05/11/2017	09/01/2035
64579S-BE-4	NEW JERSEY ENVR INFRA TRUST REV S17 A-2			2	1.A FE	976,027	94.4480	930,313	985,000	981,109	0	771	0	0	2.500	2.590	MS	8,208	24,625	11/08/2017	09/01/2029
64711N-3L-7	NEW MEXICO FIN AUTH SR LIEN REF S2018A			2	1.B FE	1,412,688	93.7880	1,336,479	1,425,000	1,415,912	0	519	0	0	3.500	3.560	JD	4,156	49,875	02/21/2018	06/01/2038
64711N-YN-9	NEW MEXICO FIN AUTH SR LIEN S2015B			2	1.B FE	1,478,611	100.0670	1,410,945	1,410,000	1,413,294	0	(7,889)	0	0	4.000	3.420	JD	4,700	56,400	05/28/2015	06/01/2033
64972G-JZ-8	NEW YORK CITY FIN AUTH WTR & SWR REFS16A	SD		2	1.B FE	21,264,053	101.7210	18,380,985	18,070,000	18,575,384	0	(336,784)	0	0	4.500	2.530	JD	36,140	813,150	02/25/2016	06/15/2032
649907-7D-8	NEW YORK DORM AUTH (COLUMBIA UNIV) S2015			1	1.A FE	6,172,065	116.7290	5,252,805	4,500,000	5,817,261	0	(44,784)	0	0	5.000	3.080	AO	56,250	225,000	01/28/2016	10/01/2045
64990B-ZL-0	NEW YORK DORM AUTH (COLUMBIA UNIV)S16A-2	SD		2	1.A FE	3,950,765	101.5390	3,300,018	3,250,000	3,348,036	0	(76,340)	0	0	5.000	2.530	AO	40,625	162,500	04/11/2016	10/01/2046
64985H-L3-9	NEW YORK ENV FACS CORP GREEN BOND REF21B			2	1.A FE	434,203	105.0820	367,787	350,000	410,172	0	(7,964)	0	0	4.000	1.450	FA	5,289	14,000	11/10/2021	08/15/2035
64985H-L4-7	NEW YORK ENV FACS CORP GREEN BOND REF21B			2	1.A FE	866,915	104.3290	730,303	700,000	819,313	0	(15,779)	0	0	4.000	1.470	FA	10,578	28,000	11/10/2021	08/15/2036
64985H-L7-0	NEW YORK ENV FACS CORP GREEN BOND REF21B			2	1.A FE	1,827,917	102.5360	1,527,786	1,490,000	1,731,929	0	(31,851)	0	0	4.000	1.580	FA	22,516	59,600	11/10/2021	08/15/2039
64985H-L8-8	NEW YORK ENV FACS CORP GREEN BOND REF21B			2	1.A FE	2,717,904	101.9830	2,269,122	2,225,000	2,578,143	0	(46,398)	0	0	4.000	1.630	FA	33,622	89,000	11/10/2021	08/15/2040
64985H-L9-6	NEW YORK ENV FACS CORP GREEN BOND REF21B			2	1.A FE	889,417	101.4890	740,870	730,000	844,264	0	(14,994)	0	0	4.000	1.660	FA	11,031	29,200	11/10/2021	08/15/2041
64985H-M2-0	NEW YORK ENV FACS CORP GREEN BOND REF21B			2	1.A FE	1,206,940	100.5150	1,005,150	1,000,000	1,148,559	0	(19,407)	0	0	4.000	1.770	FA	15,111	40,000	11/10/2021	08/15/2046
64985H-UM-7	NEW YORK ENV FACS CORP GREEN BOND S15D	SD		2	1.A FE	13,277,432	100.3730	11,181,552	11,140,000	11,191,239	0	(248,883)	0	0	5.000	2.710	MS	164,006	557,000	08/04/2015	09/15/2029
65819G-LD-8	NORTH CAROLINA CAP FACS (DUKE UNIV) S16B			2	1.B FE	7,098,330	102.8410	6,113,897	5,945,000	6,171,767	0	(124,937)	0	0	5.000	2.750	AO	74,313	297,250	10/17/2016	10/01/2040
65819G-LD-8	NORTH CAROLINA CAP FACS (DUKE UNIV) S16B	SD		2	1.B FE	686,550	102.8410	591,336	575,000	596,933	0	(12,084)	0	0	5.000	2.750	AO	7,188	28,750	10/17/2016	10/01/2040
662903-NX-7	NORTH TEXAS MUNI WTR DIST SYS REV S2014			2	1.B FE	11,375,547	100.0200	11,332,266	11,330,000	11,329,545	0	(638)	0	0	3.500	3.450	MS	132,183	396,550	07/09/2014	09/01/2030
662903-NY-5	NORTH TEXAS MUNI WTR DIST SYS REV S2014			2	1.B FE	4,608,894	100.0350	4,526,584	4,525,000	4,524,805	0	(1,590)	0	0	3.750	3.520	MS	56,563	169,688	07/09/2014	09/01/2031
662903-RG-0	NORTH TEXAS MUNI WTR DIST SYS REV S2016			2	1.B FE	3,856,702	102.1430	3,309,433	3,240,000	3,357,307	0	(67,926)	0	0	5.000	2.760	MS	54,000	162,000	10/27/2016	09/01/2037
662903-RG-0	NORTH TEXAS MUNI WTR DIST SYS REV S2016	SD		2	1.B FE	15,141,125	102.1430	12,992,590	12,720,000	13,180,537	0	(266,671)	0	0	5.000	2.760	MS	212,000	636,000	10/27/2016	09/01/2037
662835-ZT-7	NORTH TEXAS WATER REGL WSTWTR REV S2018			2	1.C FE	1,257,805	98.7880	1,264,486	1,280,000	1,265,006	0	1,172	0	0	3.375	3.510	JD	3,600	43,200	03/26/2018	06/01/2035
662842-PH-0	NORTH TEXAS WATER UPPER EAST FORK S2018			2	1.B FE	3,790,470	99.8700	3,810,041	3,815,000	3,798,430	0	1,288	0	0	3.500	3.550	JD	11,127	133,525	02/23/2018	06/01/2035
677561-KP-6	OHIO HOSP FAC REV (CLEV CLINIC) REF S17A			2	1.C FE	6,803,370	93.3900	6,537,300	7,000,000	6,863,383	0	9,052	0	0	3.250	3.450	JJ	113,750	227,500	08/09/2017	01/01/2037
678908-4F-8	OKLAHOMA DEV FIN AUTH TAXABLE S2022A-1				1.A FE	2,677,460	96.8320	2,675,112	2,762,632	2,684,271	0	6,811	0	0	4.135	4.980	JD	9,520	114,235	02/28/2024	12/01/2033
678908-4A-9	OKLAHOMA DEV OKLAHOMA GAS TXBL S22A-2				1.A FE	8,250,000	94.5680	7,801,860	8,250,000	8,249,811	0	(7)	0	0	4.851	4.850	FA	166,753	400,208	07/08/2022	02/01/2045
679111-WQ-3	OKLAHOMA TURNPIKE AUTH REV S2017A			2	1.D FE	2,494,027	100.2420	2,455,929	2,450,000	2,455,718	0	(5,509)	0	0	4.000	3.760	JJ	49,000	98,000	01/31/2017	01/01/2036
679111-ZH-0	OKLAHOMA TURNPIKE AUTH REV S2018A			2	1.D FE	3,202,518	100.6000	3,204,110	3,185,000	3,189,856	0	(2,290)	0	0	4.000	3.920	JJ	63,700	127,400	10/18/2018	01/01/2038
67919P-PF-4	OKLAHOMA WATER RES BRD GREEN BOND S18			2	1.A FE	2,046,013	104.2630	1,824,603	1,750,000	1,830,971	0	(34,393)	0	0	5.000	2.860	AO	21,875	87,500	03/14/2018	04/01/2032
67919P-MG-5	OKLAHOMA WATER RES BRD MASTER TR S2015			2	1.A FE	553,592	100.4530	467,106	465,000	467,652	0	(10,562)	0	0	5.000	2.670	AO	5,813	23,250	12/01/2015	04/01/2032
67919P-NQ-2	OKLAHOMA WATER RES BRD MASTER TR S2016			2	1.A FE	5,277,222	100.3040	4,774,470	4,760,000	4,835,988	0	(59,112)	0	0	4.000	2.690	AO	47,600	190,400	10/04/2016	04/01/2037
67919P-TR-4	OKLAHOMA WATER RES BRD MASTER TR S2023			2	1.A FE	9,595,000	97.1810	9,324,517	9,595,000	9,595,000	0	0	0	0	3.750	3.750	AO	89,953	359,813	01/24/2023	04/01/2043
67919P-SP-9	OKLAHOMA WTR RES BRD REVOLVING FD S2021			2	1.A FE	6,759,775	69.6620	4,789,263	6,875,000	6,777,241	0	5,874	0	0	1.875	1.990	AO	32,227	128,906	12/02/2021	04/01/2039
67919P-SQ-7	OKLAHOMA WTR RES BRD REVOLVING FD S2021			2	1.A FE	6,261,633	69.4990	4,378,437	6,300,000	6,267,037	0	1,822	0	0	2.000	2.040	AO	31,500	126,000	12/02/2021	04/01/2040
67919P-SR-5	OKLAHOMA WTR RES BRD REVOLVING FD S2021			2	1.A FE	8,999,989	68.0190	6,210,135	9,130,000	9,017,161	0	5,771	0	0	2.000	2.090	AO	45,650	182,600	12/02/2021	04/01/2041
682001-GG-1	OMAHA PUBLIC POWER DIST ELEC S2018A			2	1.C FE	1,563,444	97.9210	1,552,048	1,585,000	1,571,609	0	1,416	0	0	3.250	3.370	FA	21,464	51,513	09/12/2018	02/01/2033
68428T-CV-7	ORANGE CO SANTN DIST WSTWTR REV REF S16A	SD		2	1.A FE	11,386,404	100.2060	10,571,733	10,550,000	10,654,663	0	(93,802)	0	0	4.000	3.060	FA	175,833	422,000	03/02/2016	02/01/2038
696572-LD-6	PALM BEACH CO WTR & SWR REF S2015	SD		2	1.A FE	8,278,158	100.0120	7,770,932	7,770,000	7,770,149	0	(45,247)	0	0	4.000	3.200	AO	77,700	310,800	02/10/2015	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
696572-LX-2	PALM BEACH CO WTR & SWR REF S2019			2	1.A FE	2,877,809	85.4500	2,482,323	2,905,000	2,884,712	0	1,433	0	0	2.750	2.820	AO	19,972	79,888	11/12/2019	10/01/2036
70917S-KX-0	PENNSYLVANIA HIGHER ED (BRYN MAWR) S2014			2	1.C FE	2,306,812	100.0120	2,215,266	2,215,000	2,215,160	0	(9,295)	0	0	4.000	3.520	JD	7,383	88,600	06/26/2014	12/01/2033
70917S-KY-8	PENNSYLVANIA HIGHER ED (BRYN MAWR) S2014			2	1.C FE	2,364,428	100.0040	2,280,091	2,280,000	2,280,140	0	(8,569)	0	0	4.000	3.570	JD	7,600	91,200	06/26/2014	12/01/2034
70917S-LB-7	PENNSYLVANIA HIGHER ED (BRYN MAWR) S2014			2	1.C FE	2,473,173	99.9960	2,394,904	2,395,000	2,395,122	0	(7,952)	0	0	4.000	3.620	JD	7,983	95,800	06/26/2014	12/01/2035
741765-FT-3	PRINCE WILLIAM CO WTR & SEW SYS REF S13			2	1.A FE	1,901,177	100.0530	1,705,904	1,705,000	1,705,000	0	0	0	0	4.000	2.700	JJ	34,100	68,200	04/10/2013	07/01/2029
741765-FU-0	PRINCE WILLIAM CO WTR & SEW SYS REF S13			2	1.A FE	2,890,039	100.0480	2,606,250	2,605,000	2,605,000	0	0	0	0	4.000	2.760	JJ	52,100	104,200	04/10/2013	07/01/2030
74823Y-HC-2	QUEEN CREEK EXCISE TAX REV S2024			2	1.B FE	4,931,370	107.4500	4,835,250	4,500,000	4,930,063	0	(1,307)	0	0	5.000	3.801	FA	7,500	0	12/11/2024	08/01/2049
762197-VF-5	RHODE ISLAND H&E (BROWN UNIV) REF S2017A			2	1.B FE	5,393,600	100.9370	5,046,850	5,000,000	5,115,702	0	(41,068)	0	0	4.000	3.088	MS	66,667	200,000	06/22/2017	09/01/2037
76221U-GH-3	RHODE ISLAND INFRAS WTR PCR TXBL REFS19A			2	1.A FE	3,000,000	90.8140	2,724,420	3,000,000	3,000,000	0	0	0	0	2.438	2.438	AO	18,285	73,140	12/05/2019	10/01/2029
771902-HK-2	ROCHESTER HLTH CARE FAC REF (MAYO) S2022			2	1.C FE	5,231,897	94.0400	4,988,822	5,305,000	5,239,967	0	3,054	0	0	3.250	3.350	MN	22,030	172,413	03/25/2022	11/15/2040
771902-HK-2	ROCHESTER HLTH CARE FAC REF (MAYO) S2022	SD		2	1.C FE	26,134,830	94.0400	24,920,600	26,500,000	26,175,139	0	15,254	0	0	3.250	3.350	MN	110,049	861,250	03/25/2022	11/15/2040
79560T-FQ-0	SALT LAKE CITY SALES & EXCISE TAX S2022B			2	1.A FE	2,320,718	109.0760	2,405,126	2,205,000	2,299,766	0	(10,104)	0	0	5.000	4.340	AO	27,563	110,250	10/26/2022	10/01/2041
79560T-FQ-0	SALT LAKE CITY SALES & EXCISE TAX S2022B	SD		2	1.A FE	484,141	109.0760	501,750	460,000	479,770	0	(2,108)	0	0	5.000	4.340	AO	5,750	23,000	10/26/2022	10/01/2041
810489-JT-2	SCOTTSDALE PPTY CORP EXCISE TAX REF S06				1.A FE	6,293,615	107.3970	5,283,932	4,920,000	5,204,274	0	(108,671)	0	0	5.000	2.940	JJ	123,000	246,000	01/29/2013	07/01/2030
810489-TG-9	SCOTTSDALE PPTY CORP EXCISE TAX REV S17A			2	1.A FE	2,520,956	98.4540	2,510,577	2,550,000	2,531,053	0	1,473	0	0	3.375	3.460	JJ	43,031	86,063	05/09/2017	07/01/2035
812643-PZ-1	SEATTLE LIGHT & POWER REV REF S2017C	SD		2	1.C FE	10,942,600	101.1280	10,112,800	10,000,000	10,280,008	0	(99,697)	0	0	4.000	2.900	MS	133,333	400,000	09/14/2017	09/01/2034
821697-TB-5	SHELBY CO HLTH ED & HSG (CME-PPTYS) S98A				6. *	2	0.0000	0	2,000,000	0	0	0	0	0	5.000	972.624	JJ	0	0	10/28/1998	01/01/2009
821697-SY-6	SHELBY CO HLTH ED & HSG (CME-PPTYS) S98C			2	6. *	1	0.0000	0	475,000	0	0	0	0	0	6.000	972.526	JJ	0	0	10/28/1998	01/01/2029
837545-NA-6	SOUTH DAKOTA CONSERVANCY DIST S2018			2	1.A FE	1,437,725	105.6690	1,305,012	1,235,000	1,317,428	0	(21,475)	0	0	5.000	3.020	FA	25,729	61,750	12/06/2018	08/01/2035
837545-PE-6	SOUTH DAKOTA CONSERVANCY DIST TXBL S22A				1.A FE	5,620,000	100.9880	5,675,526	5,620,000	5,620,000	0	0	0	0	4.790	4.790	FA	112,166	269,198	10/13/2022	08/01/2029
837545-PX-4	SOUTH DAKOTA CONSERVANCY DIST TXBL S22A			2	1.A FE	2,605,000	97.8350	2,548,602	2,605,000	2,605,000	0	0	0	0	5.350	5.350	FA	58,070	139,368	10/13/2022	08/01/2046
837545-PY-2	SOUTH DAKOTA CONSERVANCY DIST TXBL S22A			2	1.A FE	2,745,000	97.6530	2,680,575	2,745,000	2,745,000	0	0	0	0	5.360	5.360	FA	61,305	147,132	10/13/2022	08/01/2047
849103-AV-8	SPOKANE WATER & SEWER SYS REV S2014			2	1.C FE	392,731	94.5100	363,864	385,000	385,006	0	(812)	0	0	3.750	3.510	JD	1,203	14,438	11/18/2014	12/01/2034
849103-AV-8	SPOKANE WATER & SEWER SYS REV S2014	SD		2	1.C FE	12,929,514	94.5100	11,979,143	12,675,000	12,675,196	0	(26,724)	0	0	3.750	3.510	JD	39,609	475,313	11/18/2014	12/01/2034
851018-KP-5	SPRINGFIELD PUBLIC UTILITY REV REF S2015	SD		2	1.C FE	18,768,306	101.1890	15,962,565	15,775,000	15,971,284	0	(329,737)	0	0	5.000	2.830	FA	328,646	788,750	05/20/2015	08/01/2026
592481-LC-7	ST LOUIS METRO SWR DIST SYS REV S2019B			2	1.B FE	3,202,425	104.9040	2,622,600	2,500,000	2,878,207	0	(84,112)	0	0	5.000	1.390	MN	20,833	125,000	01/21/2021	05/01/2044
592481-PH-2	ST LOUIS METRO SWR DIST SYS REV S2020B			2	1.B FE	6,352,279	106.7320	5,107,126	4,785,000	5,699,754	0	(164,709)	0	0	5.000	1.280	MN	39,875	239,250	12/03/2020	05/01/2041
592481-PJ-8	ST LOUIS METRO SWR DIST SYS REV S2020B	SD		2	1.B FE	6,650,035	106.3860	5,345,897	5,025,000	5,974,213	0	(170,697)	0	0	5.000	1.320	MN	41,875	251,250	12/03/2020	05/01/2042
592481-PK-5	ST LOUIS METRO SWR DIST SYS REV S2020B			2	1.B FE	6,964,583	106.1610	5,599,993	5,275,000	6,262,462	0	(177,407)	0	0	5.000	1.350	MN	43,958	263,750	12/03/2020	05/01/2043
592481-PL-3	ST LOUIS METRO SWR DIST SYS REV S2020B			2	1.B FE	2,654,158	105.7320	2,130,500	2,015,000	2,388,778	0	(67,089)	0	0	5.000	1.380	MN	16,792	100,750	12/03/2020	05/01/2044
592481-PL-3	ST LOUIS METRO SWR DIST SYS REV S2020B	SD		2	1.B FE	4,643,130	105.7320	3,727,053	3,525,000	4,178,880	0	(117,364)	0	0	5.000	1.380	MN	29,375	176,250	12/03/2020	05/01/2044
592481-PM-1	ST LOUIS METRO SWR DIST SYS REV S2020B			2	1.B FE	7,648,178	105.5120	6,140,798	5,820,000	6,889,727	0	(191,822)	0	0	5.000	1.410	MN	48,500	291,000	12/03/2020	05/01/2045
870000-MS-2	SWARTHMORE BORO AUTH SWARTHMORE CLG S18			2	1.A FE	4,871,333	104.6610	4,516,122	4,315,000	4,545,565	0	(57,430)	0	0	5.000	3.450	MS	63,526	215,750	10/22/2018	09/15/2041
873545-KP-1	TACOMA SEWER REV S2018			2	1.B FE	706,687	102.2670	700,529	685,000	694,409	0	(2,202)	0	0	4.000	3.620	JD	2,283	27,400	11/07/2018	12/01/2033
873545-KT-3	TACOMA SEWER REV S2018			2	1.B FE	1,650,379	101.1230	1,663,473	1,645,000	1,647,321	0	(548)	0	0	4.000	3.960	JD	5,483	65,800	11/07/2018	12/01/2037
873545-KY-2	TACOMA SEWER REV S2018			2	1.B FE	362,354	100.2720	365,993	365,000	362,864	0	94	0	0	4.000	4.050	JD	1,217	14,600	11/07/2018	12/01/2040
873545-KY-2	TACOMA SEWER REV S2018	SD		2	1.B FE	1,623,146	100.2720	1,639,447	1,635,000	1,625,432	0	419	0	0	4.000	4.050	JD	5,450	65,400	11/07/2018	12/01/2040
876448-EL-1	TARRANT REGIONAL WATER DIST TXBL REFS21B			2	1.C FE	9,586,640	71.0480	10,039,082	14,130,000	10,002,965	0	201,835	0	0	2.250	5.276	MS	105,975	317,925	11/15/2022	09/01/2038
876443-PX-4	TARRANT REGIONAL WATER DIST WTR REF S17			2	1.B FE	3,212,875	100.5660	3,001,895	2,985,000	3,043,291	0	(25,681)	0	0	4.000	3.060	MS	39,800	119,400	08/16/2017	03/01/2036
882117-20-6	TEXAS A & M PERM UNIV FUND REF S2015A			2	1.A FE	8,864,536	99.7220	8,261,968	8,285,000	8,318,027	0	(64,508)	0	0	4.000	3.190	JJ	165,700	331,400	04/02/2015	07/01/2035
882117-Z6-4	TEXAS A & M PERM UNIV FUND S2013			2	1.A FE	2,216,180	100.0070	2,185,153	2,185,000	2,185,051	0	42	0	0	4.000	3.820	JJ	43,700	87,400	11/13/2013	07/01/2030
882117-Z6-4	TEXAS A & M PERM UNIV FUND S2013	SD		2	1.A FE	4,325,862	100.0070	4,265,299	4,265,000	4,265,099	0	83	0	0	4.000	3.820	JJ	85,300	170,600	11/13/2013	07/01/2030
882117-Z7-2	TEXAS A & M PERM UNIV FUND S2013			2	1.A FE	6,752,538	100.0020	6,705,134	6,705,000	6,705,000	0	0	0	0	4.000	3.910	JJ	134,100	268,200	11/13/2013	07/01/2031
882854-E2-4	TEXAS WATER DEV BOARD REVOLVING S2018			2	1.A FE	3,226,526	100.9630	3,059,179	3,030,000	3,094,867	0	(23,769)	0	0	4.000	3.130	FA	50,500	121,200	01/08/2019	08/01/2035
882854-3J-9	TEXAS WATER DEV BOARD REVOLVING S2020			2	1.A FE	2,749,890	101.8070	2,799,693	2,750,000	2,750,000	0	0	0	0	4.000	4.000	FA	45,833	110,000	09/15/2022	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
882854-3L-4	TEXAS WATER DEV BOARD REVOLVING S2020			2	1.A FE	5,999,852	86.4990	4,809,344	5,560,000	5,813,306	0	(42,299)	0	0	3.000	2.130	FA	69,500	166,800	05/19/2020	08/01/2039
882854-3M-2	TEXAS WATER DEV BOARD REVOLVING S2020			2	1.A FE	5,376,600	85.1820	4,259,100	5,000,000	5,217,059	0	(36,199)	0	0	3.000	2.170	FA	62,500	150,000	05/19/2020	08/01/2040
882854-7E-6	TEXAS WATER DEV BOARD REVOLVING S2021			2	1.A FE	23,192,002	75.1650	17,498,412	23,280,000	23,204,478	0	3,943	0	0	2.375	2.400	FA	230,375	552,900	10/14/2021	08/01/2040
882854-7F-3	TEXAS WATER DEV BOARD REVOLVING S2021			2	1.A FE	16,233,376	73.7240	12,090,736	16,400,000	16,255,165	0	7,003	0	0	2.375	2.440	FA	162,292	389,500	10/14/2021	08/01/2041
882854-8B-1	TEXAS WATER DEV BRD GREEN BOND S2022			2	1.A FE	1,804,615	96.0050	1,752,091	1,825,000	1,806,398	0	728	0	0	3.750	3.830	FA	28,516	68,438	06/09/2022	08/01/2042
882854-8B-1	TEXAS WATER DEV BRD GREEN BOND S2022	SD		2	1.A FE	14,634,684	96.0050	14,208,740	14,800,000	14,649,148	0	5,907	0	0	3.750	3.830	FA	231,250	555,000	06/09/2022	08/01/2042
890680-PX-3	TOPEKA UTILITY REVENUE REF S2018A			2	1.D FE	1,417,519	98.7120	1,406,646	1,425,000	1,420,237	0	467	0	0	3.375	3.420	FA	20,039	48,094	08/15/2018	08/01/2033
890680-SH-5	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	5,031,051	80.2060	4,070,455	5,075,000	5,044,697	0	3,250	0	0	1.625	1.700	FA	34,362	82,469	08/12/2020	08/01/2033
890680-SJ-1	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	2,925,000	79.1200	2,314,260	2,925,000	2,925,000	0	0	0	0	1.750	1.750	FA	21,328	51,188	08/12/2020	08/01/2034
890680-SK-8	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	2,959,471	77.1660	2,295,689	2,975,000	2,963,557	0	973	0	0	1.750	1.790	FA	21,693	52,063	08/12/2020	08/01/2035
890680-SL-6	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	2,996,670	75.3360	2,282,681	3,030,000	3,004,785	0	1,936	0	0	1.750	1.830	FA	22,094	53,025	08/12/2020	08/01/2036
890680-SM-4	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	3,026,624	73.5230	2,264,508	3,080,000	3,038,712	0	2,884	0	0	1.750	1.870	FA	22,458	53,900	08/12/2020	08/01/2037
890680-SN-2	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	3,118,385	73.0090	2,288,832	3,135,000	3,121,908	0	836	0	0	1.875	1.910	FA	24,492	58,781	08/12/2020	08/01/2038
890680-SP-7	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	3,147,353	71.1200	2,265,172	3,185,000	3,154,786	0	1,774	0	0	1.875	1.950	FA	24,883	59,719	08/12/2020	08/01/2039
890680-SQ-5	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	3,183,897	69.4340	2,253,133	3,245,000	3,195,189	0	2,700	0	0	1.875	1.990	FA	25,352	60,844	08/12/2020	08/01/2040
890680-SR-3	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	2,461,577	68.1040	1,682,169	2,470,000	2,463,051	0	349	0	0	2.000	2.020	FA	20,583	49,400	08/12/2020	08/01/2041
890680-SS-1	TOPEKA UTILITY REVENUE REF S2020A			2	1.D FE	2,497,824	66.6060	1,678,471	2,520,000	2,501,460	0	867	0	0	2.000	2.050	FA	21,000	50,400	08/12/2020	08/01/2042
89658H-WH-9	TRINITY RIVER AUTH REG WSTWTR SYS REFS18			2	1.A FE	521,474	104.8420	471,789	450,000	478,460	0	(7,398)	0	0	5.000	3.120	FA	9,375	22,500	08/15/2018	08/01/2037
89658H-WH-9	TRINITY RIVER AUTH REG WSTWTR SYS REFS18	SD		2	1.A FE	5,504,443	104.8420	4,979,995	4,750,000	5,050,415	0	(78,091)	0	0	5.000	3.120	FA	98,958	237,500	08/15/2018	08/01/2037
89658H-WY-2	TRINITY RIVER AUTH REG WSTWTR SYS REFS19			2	1.A FE	6,947,514	87.8880	6,174,132	7,025,000	6,973,594	0	5,307	0	0	2.375	2.470	FA	69,518	166,844	10/02/2019	08/01/2033
89658H-XB-1	TRINITY RIVER AUTH REG WSTWTR SYS REFS19			2	1.A FE	4,177,074	84.9570	3,551,203	4,180,000	4,177,875	0	152	0	0	2.625	2.630	FA	45,719	109,725	10/02/2019	08/01/2036
89658H-XE-5	TRINITY RIVER AUTH REG WSTWTR SYS REFS19			2	1.A FE	4,096,236	82.1930	3,382,242	4,115,000	4,100,228	0	809	0	0	2.750	2.780	FA	47,151	113,163	10/02/2019	08/01/2039
89657P-NH-2	TRINITY RIVER AUTH TARRANT CO WTR S2022			2	1.B FE	1,617,450	109.0050	1,635,075	1,500,000	1,593,583	0	(11,237)	0	0	5.000	3.980	FA	31,250	75,000	10/07/2022	02/01/2038
89657P-NL-3	TRINITY RIVER AUTH TARRANT CO WTR S2022			2	1.B FE	1,689,610	101.5690	1,721,595	1,695,000	1,690,096	0	204	0	0	4.375	4.400	FA	30,898	74,156	10/07/2022	02/01/2041
89657P-NM-1	TRINITY RIVER AUTH TARRANT CO WTR S2022			2	1.B FE	2,192,079	101.0980	2,229,211	2,205,000	2,193,115	0	455	0	0	4.375	4.420	FA	40,195	96,469	10/07/2022	02/01/2042
896576-PX-7	TRINITY RIVER AUTH TEN MILE CREEK REFS16			2	1.D FE	1,115,330	100.2110	1,002,110	1,000,000	1,020,624	0	(12,599)	0	0	4.000	2.660	FA	16,667	40,000	08/31/2016	08/01/2036
899656-QW-5	TULSA MET UTILITY AUTH REF S2017A			2	1.B FE	4,160,061	98.9600	4,136,528	4,180,000	4,171,161	0	1,566	0	0	3.125	3.170	FA	54,427	130,625	01/24/2017	02/01/2030
906400-ED-4	UNION CO ENTERPRISE SYSTEM REV W&S S2017			2	1.C FE	1,960,648	96.5750	1,863,898	1,930,000	1,938,447	0	(3,331)	0	0	3.250	3.060	JD	5,227	62,725	08/11/2017	06/01/2033
91335V-JS-6	UNIV OF PITTSBURGH COMMONWEALTH SYS S14A			2	1.B FE	5,252,676	99.1470	5,031,710	5,075,000	5,074,998	0	(14,505)	0	0	4.000	3.580	MS	59,772	203,000	09/04/2014	09/15/2038
91514A-JX-4	UNIV OF TEXAS REV REF S2020A			1	1.A FE	4,589,375	116.7410	3,543,089	3,035,000	4,281,386	0	(67,703)	0	0	5.000	1.940	FA	57,328	151,750	03/06/2020	08/15/2040
91514A-JX-4	UNIV OF TEXAS REV REF S2020A	SD		1	1.A FE	18,092,875	116.7410	13,968,061	11,965,000	16,878,676	0	(266,908)	0	0	5.000	1.940	FA	226,006	598,250	03/06/2020	08/15/2040
91514A-DD-4	UNIV OF TEXAS REV S2016B	SD		2	1.A FE	10,917,400	99.4610	9,946,100	10,000,000	10,115,907	0	(100,366)	0	0	4.000	2.940	FA	151,111	400,000	01/06/2016	08/15/2036
914455-NK-2	UNIVERSITY OF MICHIGAN REV S2014A			2	1.A FE	3,095,309	100.0710	2,882,045	2,880,000	2,879,832	0	(6,195)	0	0	4.250	3.370	AO	30,600	122,400	02/12/2014	04/01/2029
914455-NL-0	UNIVERSITY OF MICHIGAN REV S2014A			2	1.A FE	3,434,786	100.0650	3,227,096	3,225,000	3,224,807	0	(6,052)	0	0	4.250	3.480	AO	34,266	137,063	02/12/2014	04/01/2030
914455-RU-6	UNIVERSITY OF MICHIGAN REV S2018A			2	1.A FE	3,339,305	101.4370	3,124,260	3,080,000	3,171,693	0	(26,491)	0	0	4.000	3.030	AO	30,800	123,200	01/25/2018	04/01/2035
914455-TZ-3	UNIVERSITY OF MICHIGAN REV S2020A			2	1.A FE	1,195,670	100.7470	1,007,470	1,000,000	1,109,188	0	(19,656)	0	0	4.000	1.810	AO	10,000	40,000	06/10/2020	04/01/2040
914455-UA-6	UNIVERSITY OF MICHIGAN REV S2020A			2	1.A FE	1,772,850	98.6880	1,480,320	1,500,000	1,652,706	0	(27,371)	0	0	4.000	1.950	AO	15,000	60,000	06/10/2020	04/01/2045
924214-X5-3	VERMONT MUNI BOND BANK S2020			2	1.C FE	695,303	78.9190	552,433	700,000	696,587	0	276	0	0	2.000	2.050	JD	1,167	14,000	02/28/2020	12/01/2035
924214-X6-1	VERMONT MUNI BOND BANK S2020			2	1.C FE	379,943	92.4970	323,740	350,000	361,778	0	(3,899)	0	0	3.000	1.810	JD	875	10,500	02/28/2020	12/01/2036
924214-X7-9	VERMONT MUNI BOND BANK S2020			2	1.C FE	362,148	91.1270	305,275	335,000	345,694	0	(3,536)	0	0	3.000	1.870	JD	838	10,050	02/28/2020	12/01/2037
924214-X8-7	VERMONT MUNI BOND BANK S2020			2	1.C FE	387,558	90.0340	324,122	360,000	370,870	0	(3,590)	0	0	3.000	1.930	JD	900	10,800	02/28/2020	12/01/2038
924214-X9-5	VERMONT MUNI BOND BANK S2020			2	1.C FE	873,731	73.7120	656,037	890,000	877,075	0	722	0	0	2.125	2.240	JD	1,576	18,913	02/28/2020	12/01/2039
924214-Y2-9	VERMONT MUNI BOND BANK S2020			2	1.C FE	897,021	73.5080	661,572	900,000	897,599	0	124	0	0	2.250	2.270	JD	1,688	20,250	02/28/2020	12/01/2040
927749-HL-8	VIRGINIA BEACH WATER & SEWER S2013			2	1.A FE	2,088,518	100.0150	2,045,307	2,045,000	2,044,886	0	(92)	0	0	4.000	3.740	AO	20,450	81,800	10/29/2013	10/01/2030
927749-HM-6	VIRGINIA BEACH WATER & SEWER S2013			2	1.A FE	2,161,226	100.0040	2,130,085	2,130,000	2,129,884	0	(151)	0	0	4.000	3.820	AO	21,300	85,200	10/29/2013	10/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
927749-HN-4	VIRGINIA BEACH WATER & SEWER S2013			2	1.A FE	2,231,125	99.8650	2,212,010	2,215,000	2,215,000	0	0	0	0	4.000	3.910	AO	22,150	88,600	10/29/2013	10/01/2032
927749-HP-9	VIRGINIA BEACH WATER & SEWER S2013			2	1.A FE	2,310,509	99.9970	2,304,931	2,305,000	2,305,000	0	0	0	0	4.000	3.970	AO	23,050	92,200	10/29/2013	10/01/2033
927749-HQ-7	VIRGINIA BEACH WATER & SEWER S2013			2	1.A FE	2,389,800	98.9660	2,375,184	2,400,000	2,394,123	0	474	0	0	4.000	4.030	AO	24,000	96,000	10/29/2013	10/01/2034
927749-JN-2	VIRGINIA BEACH WATER & SEWER S2016A			2	1.A FE	2,308,218	98.1950	2,160,290	2,200,000	2,220,487	0	(11,316)	0	0	3.250	2.700	AO	17,875	71,500	05/25/2016	10/01/2034
92812U-H7-6	VIRGINIA HOUSING DEV AUTH S2013C-3			2	1.A FE	21,762,730	96.8240	20,817,160	21,500,000	21,499,476	0	(1,147)	0	0	3.250	3.070	AO	174,688	698,750	01/14/2015	04/01/2031
92812U-Z8-4	VIRGINIA HOUSING DEV AUTH TXBL 2023D			2	1.A FE	3,000,000	100.4340	3,013,020	3,000,000	2,999,978	0	74	0	0	5.830	5.830	JJ	87,450	95,709	11/29/2023	07/01/2038
92812U-Z9-2	VIRGINIA HOUSING DEV AUTH TXBL 2023D			2	1.A FE	2,500,000	100.4660	2,511,650	2,500,000	2,499,963	0	52	0	0	6.025	6.025	JJ	75,313	82,425	11/29/2023	07/01/2043
92812U-5E-4	VIRGINIA HOUSING DEV AUTH TXBL S2024A			2	1.A FE	10,000,000	96.6570	9,665,700	10,000,000	9,999,656	0	(344)	0	0	5.356	5.356	AO	133,900	272,263	03/12/2024	10/01/2039
92812X-DC-3	VIRGINIA HOUSING DEV AUTH TXBL S2024C			2	1.A FE	15,815,000	97.0480	15,348,141	15,815,000	15,815,000	0	0	0	0	5.703	5.703	AO	260,557	0	08/08/2024	10/01/2044
92812X-ED-0	VIRGINIA HOUSING DEV AUTH TXBL S2024E					9,000,000	98.3200	8,848,800	9,000,000	9,000,000	0	0	0	0	5.823	5.823	JJ	58,230	0	10/30/2024	07/01/2044
92818H-SF-9	VIRGINIA PUB SCH AUTH FING TXBL S2020C			2	1.B FE	9,777,180	81.8730	8,162,738	9,970,000	9,847,097	0	17,358	0	0	1.700	1.900	FA	70,621	169,490	10/21/2020	08/01/2031
92818H-BM-2	VIRGINIA PUBLIC SCH AUTH FING REF S2015	SD		2	1.B FE	21,820,044	99.6780	20,334,312	20,400,000	20,489,958	0	(151,506)	0	0	3.500	2.730	FA	297,500	714,000	02/03/2015	08/01/2029
92818H-FD-8	VIRGINIA PUBLIC SCH AUTH FING REF S2016B			2	1.B FE	3,872,837	94.8040	3,692,616	3,895,000	3,884,947	0	1,633	0	0	2.750	2.800	FA	44,630	107,113	10/25/2016	08/01/2030
92818H-HB-0	VIRGINIA PUBLIC SCH AUTH FING REF S2017B			2	1.B FE	1,931,522	96.2250	1,866,765	1,940,000	1,934,897	0	507	0	0	3.125	3.160	FA	25,260	60,625	08/09/2017	08/01/2033
92818H-PR-6	VIRGINIA PUBLIC SCH AUTH FING S2019C			2	1.B FE	1,690,882	84.7350	1,448,969	1,710,000	1,694,864	0	819	0	0	2.875	2.950	FA	20,484	49,163	10/22/2019	08/01/2039
92818H-PR-6	VIRGINIA PUBLIC SCH AUTH FING S2019C	SD		2	1.B FE	3,757,516	84.7350	3,219,930	3,800,000	3,766,365	0	1,819	0	0	2.875	2.950	FA	45,521	109,250	10/22/2019	08/01/2039
92818H-VK-4	VIRGINIA PUBLIC SCH AUTH FING S2021C			2	1.B FE	1,395,237	76.4150	1,077,452	1,410,000	1,397,630	0	773	0	0	2.125	2.200	FA	12,484	29,963	10/19/2021	08/01/2038
92818H-VK-4	VIRGINIA PUBLIC SCH AUTH FING S2021C	SD		2	1.B FE	6,135,086	76.4150	4,737,730	6,200,000	6,145,608	0	3,399	0	0	2.125	2.200	FA	54,896	131,750	10/19/2021	08/01/2038
92818H-VL-2	VIRGINIA PUBLIC SCH AUTH FING S2021C			2	1.B FE	1,155,000	75.9990	877,788	1,155,000	1,155,000	0	0	0	0	2.250	2.250	FA	10,828	25,988	10/19/2021	08/01/2039
92818H-VL-2	VIRGINIA PUBLIC SCH AUTH FING S2021C	SD		2	1.B FE	6,555,000	75.9990	4,981,734	6,555,000	6,555,000	0	0	0	0	2.250	2.250	FA	61,453	147,488	10/19/2021	08/01/2039
92817L-PM-9	VIRGINIA RES AUTH CLEAN WTR REF S2014B			2	1.A FE	26,692,111	100.0050	25,616,281	25,615,000	25,615,203	0	(91,355)	0	0	3.500	3.010	AO	224,131	896,525	09/17/2014	10/01/2028
92818G-FA-6	VIRGINIA RES AUTH INFRASTRUCTURE REFS13C			2	1.A FE	640,168	100.0590	565,333	565,000	564,962	0	(129)	0	0	4.500	2.752	MN	4,238	25,425	03/24/2015	11/01/2029
92818G-KT-9	VIRGINIA RES AUTH INFRASTRUCTURE S2011A			2	1.A FE	78,705	100.1080	70,076	70,000	69,998	0	1	0	0	5.000	3.560	MN	583	3,500	05/18/2011	11/01/2026
92818G-KU-6	VIRGINIA RES AUTH INFRASTRUCTURE S2011A			2	1.A FE	27,878	100.1310	25,033	25,000	25,000	0	0	0	0	5.000	3.660	MN	208	1,250	05/18/2011	11/01/2027
92818G-KV-4	VIRGINIA RES AUTH INFRASTRUCTURE S2011A			2	1.A FE	27,673	100.1220	25,031	25,000	25,000	0	0	0	0	5.000	3.750	MN	208	1,250	05/18/2011	11/01/2028
92818M-KP-4	VIRGINIA RESOURCES AUTH INFRA REF S2017B			2	1.A FE	514,743	100.9260	479,399	475,000	487,274	0	(4,093)	0	0	4.000	3.040	MN	3,167	19,000	08/03/2017	11/01/2038
960686-CY-7	WESTMINSTER WTR & WSTWTR UTIL REV S2019			2	1.B FE	1,731,950	87.3180	1,453,845	1,665,000	1,700,169	0	(6,638)	0	0	3.000	2.540	JD	4,163	49,950	12/11/2019	12/01/2038
960686-CZ-4	WESTMINSTER WTR & WSTWTR UTIL REV S2019			2	1.B FE	1,554,960	86.4640	1,296,960	1,500,000	1,528,896	0	(5,448)	0	0	3.000	2.580	JD	3,750	45,000	12/11/2019	12/01/2039
977123-2L-1	WISCONSIN TRANSPORTATION REV S2021A			2	1.A FE	2,182,220	87.5810	1,751,620	2,000,000	2,112,232	0	(19,169)	0	0	3.000	1.920	JJ	30,000	60,000	03/10/2021	07/01/2040
977123-2M-9	WISCONSIN TRANSPORTATION REV S2021A			2	1.A FE	1,685,734	87.4030	1,354,747	1,550,000	1,633,661	0	(14,270)	0	0	3.000	1.960	JJ	23,250	46,500	03/10/2021	07/01/2041
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,542,694,107	XXX	1,395,737,839	1,455,587,632	1,486,323,728	0	(7,806,214)	0	0	XXX	XXX	XXX	15,894,052	48,581,062	XXX	XXX
Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities																					
307910-AA-7	FARM 2024-2 A1 (144A)			4	1.A	2,952,507	97.9800	2,932,457	2,992,900	2,952,964	0	457	0	0	5.196	5.496	MON	12,959	12,959	11/15/2024	08/25/2054
31349S-KR-3	FH (3/1 ARM) #781204			4	1.A	85,289	102.1270	87,213	85,396	85,124	0	0	0	0	6.401	3.481	MON	456	4,986	10/11/2006	02/15/2034
31295N-AQ-1	FH (5/1 ARM) #789015			4	1.A	8,855	101.2430	8,936	8,826	8,798	0	0	0	0	6.355	5.480	MON	47	517	01/25/2002	02/15/2032
31349G-5Z-8	FH (ARM) #755364			4	1.A	22,056	100.0390	21,887	21,879	21,817	0	0	0	0	6.238	4.062	MON	114	1,257	06/19/2003	01/15/2029
3132GR-LV-1	FHLMC GOLD PASSTHRU #00006340			4	1.A	443,236	91.2030	394,328	432,359	444,323	0	(702)	0	0	3.500	2.980	MON	1,261	15,133	03/01/2012	02/15/2042
3132GS-LQ-0	FHLMC GOLD PASSTHRU #00007235			4	1.A	2,475,575	91.2010	2,201,695	2,414,091	2,466,870	0	(3,239)	0	0	3.500	2.986	MON	7,041	84,493	02/21/2012	03/15/2042
3128MJ-TB-6	FHLMC GOLD PASSTHRU #08545			4	1.A	616,076	90.9680	567,980	624,368	615,743	0	400	0	0	3.500	3.621	MON	1,821	21,853	08/16/2013	09/15/2043
31335G-NC-5	FHLMC GOLD PASSTHRU #C80387			4	1.A	1,673	102.2300	1,832	1,792	1,773	0	10	0	0	6.500	7.486	MON	10	117	07/31/1996	04/15/2026
31294M-GB-1	FHLMC GOLD PASSTHRU #E02894			4	1.A	56,873	99.2680	56,185	56,599	56,592	0	(51)	0	0	3.500	3.426	MON	165	1,981	03/17/2011	05/15/2026
3128MJ-ZA-1	FHLMC GOLD PASSTHRU #G08736			4	1.A	3,282,468	83.5570	2,747,889	3,288,634	3,281,390	0	168	0	0	2.500	2.526	MON	6,851	82,216	01/09/2020	12/15/2046
3128MJ-ZQ-6	FHLMC GOLD PASSTHRU #G08750			4	1.A	1,774,651	86.7310	1,520,415	1,753,012	1,786,872	0	(1,036)	0	0	3.000	2.796	MON	4,383	52,590	07/09/2019	03/15/2047
3128MM-QB-2	FHLMC GOLD PASSTHRU #G18449			4	1.A	258,207	97.5200	241,467	247,606	250,091	0	(768)	0	0	2.500	1.226	MON	516	6,190	12/10/2012	11/15/2027
31335A-YU-6	FHLMC GOLD PASSTHRU #G60723			4	1.A	1,510,069	86.9140	1,291,280	1,485,694	1,516,154	0	(700)	0	0	3.000	2.749	MON	3,714	44,571	06/07/2019	10/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31335B-T8-9	FHLMC GOLD PASSTHRU #G61475			4	1.A	2,527,757	91.1230	2,323,358	2,549,668	2,521,855	0	1,195	0	0	3.500	3.639	MON	7,437	89,238	09/20/2018	12/15/2044
31323F-AD-3	FHLMC GOLD PASSTHRU #T69904			4	1.A	18,325,659	85.3730	17,219,193	20,169,254	18,492,611	0	106,851	0	0	3.000	4.516	MON	50,423	605,078	09/16/2022	05/15/2045
3133BN-AX-1	FHLMC PASS THRU CERT POOL #QF0922			4	1.A	8,501,842	96.7920	8,195,830	8,467,443	8,497,710	0	(2,979)	0	0	5.000	4.937	MON	35,281	423,372	01/30/2023	09/25/2052
3133BN-6A-6	FHLMC PASS THRU CERT POOL #QF1765			4	1.A	16,693,156	94.1040	16,439,224	17,469,027	16,695,797	0	2,641	0	0	4.500	5.205	MON	65,509	131,018	10/23/2024	10/25/2052
3133G6-7K-5	FHLMC PASS THRU CERT POOL #QN0898			4	1.A	2,902,014	91.7630	2,643,572	2,880,858	2,904,020	0	(3,158)	0	0	2.500	2.316	MON	6,002	72,021	11/13/2019	11/25/2034
3133KJ-XK-3	FHLMC PASS THRU CERT POOL #RA3382			4	1.A	14,455,816	84.8940	13,568,570	15,982,936	14,458,651	0	2,834	0	0	3.000	4.555	MON	39,957	119,872	09/20/2024	08/25/2050
3133KP-K8-0	FHLMC PASS THRU CERT POOL #RA7519			4	1.A	20,467,897	88.5750	20,063,795	22,651,658	20,470,683	0	2,786	0	0	3.500	5.114	MON	66,067	132,135	10/25/2024	06/25/2052
3133KP-LQ-9	FHLMC PASS THRU CERT POOL #RA7535			4	1.A	9,595,637	94.1900	9,518,601	10,105,657	9,618,188	0	19,817	0	0	4.500	5.333	MON	37,896	454,755	12/08/2023	06/25/2052
3133KP-LQ-9	FHLMC PASS THRU CERT POOL #RA7535			4	1.A	19,760,638	94.1900	19,830,418	21,053,452	19,815,677	0	50,340	0	0	4.500	5.531	MON	78,950	947,405	11/28/2023	06/25/2052
3133KP-QV-3	FHLMC PASS THRU CERT POOL #RA7668			4	1.A	20,048,116	91.5940	19,731,963	21,542,637	20,122,320	0	46,738	0	0	4.000	5.023	MON	71,809	861,705	08/08/2023	07/25/2052
3133KP-Q2-7	FHLMC PASS THRU CERT POOL #RA7673			4	1.A	15,246,069	94.0730	14,699,666	15,625,725	15,253,084	0	7,015	0	0	4.500	4.879	MON	58,596	234,386	08/22/2024	07/25/2052
3133KP-R4-2	FHLMC PASS THRU CERT POOL #RA7707			4	1.A	17,488,708	97.6530	17,983,146	18,415,224	17,509,792	0	12,651	0	0	5.000	5.865	MON	76,730	920,761	11/02/2023	07/25/2052
3133KP-TE-8	FHLMC PASS THRU CERT POOL #RA7749			4	1.A	10,423,054	88.5590	9,770,701	11,032,879	10,429,359	0	6,306	0	0	3.500	4.366	MON	32,179	96,538	09/16/2024	08/25/2052
3133KP-UU-0	FHLMC PASS THRU CERT POOL #RA7795			4	1.A	9,830,369	96.7990	9,747,283	10,069,520	9,843,652	0	8,527	0	0	5.000	5.375	MON	41,956	503,476	08/10/2023	08/25/2052
3133KQ-FT-8	FHLMC PASS THRU CERT POOL #RA8278			4	1.A	10,501,738	96.8250	10,346,604	10,685,818	10,505,758	0	4,019	0	0	5.000	5.278	MON	44,524	445,242	02/06/2024	12/25/2052
3133KQ-PS-9	FHLMC PASS THRU CERT POOL #RA8533			4	1.A	17,633,640	94.0970	17,214,848	18,294,678	17,665,283	0	31,644	0	0	4.500	5.077	MON	68,605	754,656	01/16/2024	02/25/2053
3133KQ-VF-0	FHLMC PASS THRU CERT POOL #RA8714			4	1.A	8,430,856	94.2140	8,125,573	8,624,572	8,434,359	0	3,503	0	0	4.500	4.857	MON	32,342	129,369	08/05/2024	04/25/2053
3133KQ-XX-9	FHLMC PASS THRU CERT POOL #RA8794			4	1.A	26,875,718	99.6440	26,535,528	26,630,220	26,849,289	0	(16,571)	0	0	5.500	5.360	MON	122,055	1,464,662	06/21/2023	04/25/2053
3132D5-3W-0	FHLMC PASS THRU CERT POOL #SB8013			4	1.A	1,623,471	91.0270	1,458,211	1,601,945	1,630,674	0	(4,016)	0	0	2.500	2.157	MON	3,337	40,049	09/05/2019	09/25/2034
3132D5-3W-0	FHLMC PASS THRU CERT POOL #SB8013			4	1.A	1,947,489	91.0270	1,749,853	1,922,333	1,955,709	0	(4,680)	0	0	2.500	2.167	MON	4,005	48,058	08/29/2019	09/25/2034
3132D6-ER-7	FHLMC PASS THRU CERT POOL #SB8244			4	1.A	17,136,689	100.6640	17,285,601	17,171,569	17,136,087	0	(1,266)	0	0	5.500	5.525	MON	78,703	944,436	08/16/2023	07/25/2038
3132DM-BB-0	FHLMC PASS THRU CERT POOL #SD0034			4	1.A	1,504,407	86.6260	1,285,834	1,484,345	1,516,210	0	(1,257)	0	0	3.000	2.773	MON	3,711	44,530	07/18/2019	09/25/2047
3132DM-EV-3	FHLMC PASS THRU CERT POOL #SD0148			4	1.A	3,611,181	83.4320	3,017,630	3,616,832	3,611,323	0	(23)	0	0	2.500	2.511	MON	7,535	90,421	11/21/2019	04/25/2048
3132DM-KF-1	FHLMC PASS THRU CERT POOL #SD0294			4	1.A	19,948,819	94.7870	18,939,253	19,980,819	19,948,594	0	(224)	0	0	4.500	4.517	MON	74,928	224,784	09/26/2024	03/25/2050
3132DM-RX-5	FHLMC PASS THRU CERT POOL #SD0502			4	1.A	17,725,421	85.8280	16,649,493	19,398,546	17,729,686	0	4,265	0	0	3.000	4.449	MON	48,496	145,489	09/27/2024	08/25/2050
3132DN-EZ-2	FHLMC PASS THRU CERT POOL #SD1052			4	1.A	19,730,648	91.6170	19,406,421	21,181,942	19,732,768	0	2,121	0	0	4.000	5.158	MON	70,606	141,213	10/28/2024	06/25/2052
3132DN-FD-0	FHLMC PASS THRU CERT POOL #SD1064			4	1.A	6,388,094	85.0880	6,309,226	7,414,882	6,394,091	0	752	0	0	3.000	5.177	MON	18,537	222,446	12/12/2023	01/25/2052
3132DN-FZ-1	FHLMC PASS THRU CERT POOL #SD1084			4	1.A	14,978,846	89.7100	14,027,217	15,636,049	15,006,284	0	14,276	0	0	3.500	4.162	MON	45,605	547,262	09/01/2022	05/25/2051
3132DN-QB-2	FHLMC PASS THRU CERT POOL #SD1350			4	1.A	11,622,076	94.5500	11,388,255	12,044,577	11,647,750	0	18,663	0	0	4.500	5.028	MON	45,167	542,006	07/20/2023	07/25/2052
3132DN-Y4-9	FHLMC PASS THRU CERT POOL #SD1631			4	1.A	16,560,445	97.5890	16,264,199	16,665,909	16,560,261	0	(185)	0	0	5.000	5.106	MON	69,441	138,883	10/21/2024	09/25/2052
3132DP-CV-8	FHLMC PASS THRU CERT POOL #SD1884			4	1.A	7,994,680	96.8360	7,871,219	8,128,354	7,997,487	0	1,410	0	0	5.000	5.270	MON	33,868	406,418	02/22/2023	11/25/2052
3132DP-M9-6	FHLMC PASS THRU CERT POOL #SD2184			4	1.A	16,638,128	100.5360	16,701,253	16,612,172	16,628,936	0	(6,163)	0	0	6.000	5.981	MON	83,061	996,730	07/06/2023	01/25/2053
3132DP-PD-4	FHLMC PASS THRU CERT POOL #SD2220			4	1.A	21,585,295	85.7460	21,940,208	25,587,311	21,647,157	0	49,635	0	0	3.000	5.461	MON	63,968	767,619	11/16/2023	05/25/2052
3132DQ-AG-1	FHLMC PASS THRU CERT POOL #SD2707			4	1.A	9,971,412	96.8390	9,677,485	9,993,272	9,971,131	0	(174)	0	0	5.000	5.036	MON	41,639	499,664	05/02/2023	04/25/2053
3132DQ-E4-4	FHLMC PASS THRU CERT POOL #SD2855			4	1.A	15,710,274	85.0110	15,541,009	18,281,047	15,800,523	0	77,660	0	0	3.000	5.146	MON	45,703	548,431	12/12/2023	06/25/2052
3132DQ-QS-8	FHLMC PASS THRU CERT POOL #SD3165			4	1.A	10,364,115	96.7780	10,194,264	10,533,641	10,366,774	0	2,659	0	0	5.000	5.266	MON	43,890	438,902	02/06/2024	08/25/2052
3132DQ-Y5-9	FHLMC PASS THRU CERT POOL #SD3432			4	1.A	10,150,388	101.5570	10,455,486	10,295,163	10,156,686	0	6,076	0	0	6.000	6.251	MON	51,476	617,710	10/12/2023	07/25/2053
3132E0-K2-7	FHLMC PASS THRU CERT POOL #SD3913			4	1.A	13,554,242	99.3840	13,512,032	13,595,667	13,553,782	0	(460)	0	0	5.500	5.552	MON	62,313	623,135	02/12/2024	09/25/2053
3132E0-L8-3	FHLMC PASS THRU CERT POOL #SD3951			4	1.A	21,203,935	97.7810	21,797,082	22,291,517	21,228,005	0	14,379	0	0	5.000	5.785	MON	92,881	1,114,576	11/06/2023	10/25/2053
3132E0-NN-8	FHLMC PASS THRU CERT POOL #SD3997			4	1.A	13,481,951	101.4040	13,870,710	13,678,581	13,494,891	0	11,263	0	0	6.000	6.249	MON	68,393	820,715	10/12/2023	09/25/2053
3132E0-TU-6	FHLMC PASS THRU CERT POOL #SD4163			4	1.A	8,862,542	91.7610	8,635,674	9,411,029	8,885,148	0	22,606	0	0	4.000	4.889	MON	31,370	345,071	01/10/2024	04/25/2053
3132DS-LS-9	FHLMC PASS THRU CERT POOL #SD4837			4	1.A	14,588,859	94.2140	14,160,727	15,030,376	14,596,882	0	8,022	0	0	4.500	4.973	MON	56,364	225,456	08/12/2024	05/25/2053
3132DS-PP-1	FHLMC PASS THRU CERT POOL #SD4930			4	1.A	10,641,103	88.8400	10,013,350	11,271,142	10,643,267	0	2,164	0	0	3.500	4.422	MON	32,874	98,623	09/20/2024	06/25/2052
3132DS-Q6-2	FHLMC PASS THRU CERT POOL #SD4977			4	1.A	23,540,990	96.5880	22,886,220	23,694,635	23,542,108	0	1,118	0	0	5.000	5.104	MON	98,728	394,911	08/19/2024	11/25/2053
3132DS-4H-2	FHLMC PASS THRU CERT POOL #SD5324			4	1.A	18,137,025	91.4620	17,479,700	19,111,251	18,146,751	0	9,727	0	0	4.000	4.789	MON	63,704	254,817	08/16/2024	02/25/2053

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted 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
3132DU-RG-4	FHLMC PASS THRU CERT POOL #SD6787			4	1.A	18,465,120	91.8490	18,093,871	19,699,411	18,469,624	0	4,504	0	0	4.000	5.020	MON	65,665	131,329	10/29/2024	05/25/2053
3132DU-XC-6	FHLMC PASS THRU CERT POOL #SD6975			4	1.A	19,123,181	94.1930	18,777,862	19,935,393	19,127,941	0	4,759	0	0	4.500	5.155	MON	74,758	74,758	11/27/2024	11/25/2054
3132DU-3E-5	FHLMC PASS THRU CERT POOL #SD7097			4	1.A	24,309,495	97.1380	24,198,987	24,911,856	24,309,495	0	0	0	0	5.000	5.376	MON	103,799	0	12/30/2024	11/25/2054
3132DV-L8-6	FHLMC PASS THRU CERT POOL #SD7551			4	1.A	14,403,054	86.2130	13,172,712	15,279,222	14,430,489	0	15,805	0	0	3.000	3.851	MON	38,198	458,377	07/07/2022	01/25/2052
3132DV-MC-6	FHLMC PASS THRU CERT POOL #SD7555			4	1.A	20,790,969	86.1230	21,061,806	24,455,468	20,841,503	0	36,559	0	0	3.000	5.363	MON	61,139	733,664	11/20/2023	08/25/2052
3132DV-ML-6	FHLMC PASS THRU CERT POOL #SD7563			4	1.A	14,142,106	95.3640	13,962,164	14,640,809	14,153,580	0	7,426	0	0	4.500	5.022	MON	54,903	658,836	08/09/2023	05/25/2053
3132DW-DS-9	FHLMC PASS THRU CERT POOL #SD8213			4	1.A	21,288,195	84.9370	21,214,034	24,976,068	21,288,195	0	0	0	0	3.000	5.230	MON	62,440	0	12/30/2024	05/25/2052
3132DW-D6-7	FHLMC PASS THRU CERT POOL #SD8225			4	1.A	12,067,118	85.0150	11,315,269	13,309,704	12,083,552	0	16,433	0	0	3.000	4.411	MON	33,274	99,823	09/11/2024	07/25/2052
3132DW-D6-7	FHLMC PASS THRU CERT POOL #SD8225			4	1.A	14,450,595	85.0150	13,578,323	15,971,644	14,470,313	0	19,718	0	0	3.000	4.443	MON	39,929	119,787	09/12/2024	07/25/2052
3132DW-EC-3	FHLMC PASS THRU CERT POOL #SD8231			4	1.A	12,377,862	94.1010	11,960,815	12,710,520	12,381,321	0	3,459	0	0	4.500	4.910	MON	47,664	190,658	08/16/2024	07/25/2052
3132DW-EK-5	FHLMC PASS THRU CERT POOL #SD8238			4	1.A	20,645,928	94.0900	19,978,339	21,233,157	20,683,030	0	20,348	0	0	4.500	4.912	MON	79,624	955,492	02/15/2023	08/25/2052
3132DW-EK-5	FHLMC PASS THRU CERT POOL #SD8238			4	1.A	9,874,214	94.0900	9,589,603	10,191,915	9,878,966	0	4,751	0	0	4.500	4.989	MON	38,220	152,879	08/08/2024	08/25/2052
3132DW-EL-3	FHLMC PASS THRU CERT POOL #SD8239			4	1.A	16,408,043	96.6510	15,828,869	16,377,335	16,402,618	0	(3,008)	0	0	5.000	4.963	MON	68,239	818,867	01/30/2023	08/25/2052
3132DW-ER-0	FHLMC PASS THRU CERT POOL #SD8244			4	1.A	16,247,536	91.5670	16,135,547	17,621,459	16,255,698	0	8,162	0	0	4.000	5.223	MON	58,738	58,738	11/20/2024	09/25/2052
3132DW-E6-6	FHLMC PASS THRU CERT POOL #SD8257			4	1.A	16,796,261	94.2170	16,246,407	17,243,515	16,801,182	0	4,921	0	0	4.500	4.903	MON	64,663	258,653	08/14/2024	10/25/2052
3132DW-E6-6	FHLMC PASS THRU CERT POOL #SD8257			4	1.A	8,174,504	94.2170	8,123,203	8,621,757	8,208,665	0	17,797	0	0	4.500	5.267	MON	32,332	387,979	09/27/2022	10/25/2052
3132DW-FF-5	FHLMC PASS THRU CERT POOL #SD8266			4	1.A	12,412,645	94.1590	12,017,258	12,762,620	12,417,503	0	4,858	0	0	4.500	4.927	MON	47,860	191,439	08/16/2024	11/25/2052
3132DW-FP-3	FHLMC PASS THRU CERT POOL #SD8274			4	1.A	9,453,561	91.5510	9,108,148	9,948,662	9,460,544	0	6,984	0	0	4.000	4.733	MON	33,162	132,649	08/14/2024	12/25/2052
3132DW-F4-0	FHLMC PASS THRU CERT POOL #SD8287			4	1.A	29,322,797	94.1720	27,944,680	29,674,017	29,327,386	0	4,589	0	0	4.500	4.696	MON	111,278	333,833	09/12/2024	01/25/2053
3132DW-F5-7	FHLMC PASS THRU CERT POOL #SD8288			4	1.A	17,278,616	96.5310	16,922,482	17,530,618	17,291,353	0	8,400	0	0	5.000	5.210	MON	73,044	876,531	06/13/2023	01/25/2053
3132DW-F5-7	FHLMC PASS THRU CERT POOL #SD8288			4	1.A	17,259,441	96.5310	16,922,482	17,530,618	17,273,493	0	9,233	0	0	5.000	5.225	MON	73,044	876,531	06/12/2023	01/25/2053
3132DW-GZ-0	FHLMC PASS THRU CERT POOL #SD8316			4	1.A	25,848,316	98.7810	25,342,378	25,654,902	25,831,422	0	(13,674)	0	0	5.500	5.348	MON	117,585	1,411,020	04/26/2023	04/25/2053
3132DW-HP-1	FHLMC PASS THRU CERT POOL #SD8338			4	1.A	17,361,419	91.4550	16,485,237	18,025,402	17,361,584	0	165	0	0	4.000	4.580	MON	60,085	180,254	09/23/2024	06/25/2053
3132DW-HU-0	FHLMC PASS THRU CERT POOL #SD8343			4	1.A	24,697,298	100.6890	25,568,733	25,393,639	24,732,958	0	30,547	0	0	6.000	6.464	MON	126,968	1,523,618	10/17/2023	07/25/2053
3132DW-JJ-3	FHLMC PASS THRU CERT POOL #SD8365			4	1.A	11,549,401	94.1050	10,992,249	11,680,810	11,550,705	0	1,304	0	0	4.500	4.684	MON	43,803	131,409	09/20/2024	10/25/2053
3132DW-J2-0	FHLMC PASS THRU CERT POOL #SD8381			4	1.A	6,314,162	94.0670	6,007,158	6,386,004	6,314,878	0	717	0	0	4.500	4.681	MON	23,948	71,843	09/20/2024	12/25/2053
3132DW-L8-4	FHLMC PASS THRU CERT POOL #SD8451			4	1.A	9,410,132	94.0480	9,197,899	9,779,936	9,412,410	0	2,278	0	0	4.500	5.076	MON	36,675	0	12/05/2024	08/25/2054
3132A5-F9-1	FHLMC PASS THRU CERT POOL #ZS4692			4	1.A	1,873,846	83.4370	1,557,042	1,866,119	1,901,782	0	2,819	0	0	2.500	2.426	MON	3,888	46,653	08/06/2019	12/25/2046
3133TB-JR-2	FHR 1998 PE CMO			4	1.A	20,437	101.4370	19,981	19,698	19,769	0	(53)	0	0	7.500	7.010	MON	123	1,477	10/13/1998	10/17/2027
3137BD-GH-3	FHR 4388 TP CMO			4	1.A	4,268,854	93.9360	3,909,207	4,161,564	4,258,613	0	(9,293)	0	0	3.000	2.212	MON	10,404	124,847	09/25/2014	09/15/2044
3137FC-H9-8	FHR 4736 AB CMO			4	1.A	5,306,909	90.8930	4,822,669	5,305,873	5,306,345	0	(383)	0	0	2.500	2.482	MON	11,054	132,647	11/08/2017	12/15/2047
3137FC-HH-0	FHR 4736 CT CMO			4	1.A	5,804,722	89.8890	5,143,092	5,721,581	5,806,458	0	(6,164)	0	0	3.000	2.675	MON	14,304	171,647	11/27/2017	12/15/2047
3137FP-K2-0	FHR 4929 CP CMO			4	1.A	3,263,276	84.2070	2,740,200	3,254,123	3,272,123	0	(424)	0	0	2.500	2.398	MON	6,779	81,353	12/06/2019	10/25/2048
3137H9-FU-8	FHR 5271 A CMO			4	1.A	6,743,673	99.3550	6,774,805	6,818,786	6,757,426	0	8,524	0	0	5.500	5.762	MON	31,253	375,033	10/20/2022	10/25/2047
3137H9-EV-7	FHR 5274 DA CMO			4	1.A	3,771,640	99.6650	3,805,985	3,818,778	3,778,212	0	4,008	0	0	5.500	5.759	MON	17,503	210,033	10/20/2022	06/25/2045
3137HC-ZF-2	FHR 5421 A CMO			4	1.A	8,870,876	101.1190	9,077,942	8,977,484	8,873,901	0	3,025	0	0	5.500	5.780	MON	41,147	288,028	05/09/2024	02/25/2052
3137HD-2C-3	FHR 5424 CD CMO			4	1.A	16,460,181	99.7560	16,616,035	16,656,677	16,461,228	0	1,048	0	0	5.500	5.798	MON	76,343	458,059	05/30/2024	01/25/2044
3137HH-BC-4	FHR 5468H (CMO)			4	1.A	2,450,302	97.6420	2,418,599	2,477,007	2,450,772	0	470	0	0	5.000	5.249	MON	10,321	20,642	10/11/2024	05/25/2054
3137HH-BC-4	FHR 5468H (CMO)			4	1.A	4,898,669	97.6420	4,837,199	4,954,014	4,899,658	0	989	0	0	5.000	5.259	MON	20,642	41,283	10/10/2024	05/25/2054
3137HH-H8-7	FHR 5469 QA (CMO)			4	1.A	4,818,890	95.6760	4,712,341	4,925,284	4,820,961	0	2,071	0	0	4.500	4.965	MON	18,470	36,940	10/09/2024	11/25/2054
31379X-VF-9	FN (10/1 ARM) #432714			4	1.A	5,964	99.5940	5,850	5,874	5,837	0	0	0	0	5.613	5.821	MON	27	295	06/19/2003	12/25/2027
31404M-BN-7	FN (3/1 ARM) #772345			4	1.A	441,508	101.7890	449,129	441,233	440,386	0	0	0	0	6.119	3.737	MON	2,250	25,528	10/12/2006	03/25/2034
31405N-4F-9	FN (3/1 ARM) #794722			4	1.A	37,148	100.7100	37,720	37,454	37,357	0	0	0	0	6.040	4.409	MON	189	2,194	02/01/2006	10/25/2034
31389D-W4-5	FN (5/1 ARM) #622667			4	1.A	36,882	100.9860	37,067	36,704	36,660	0	0	0	0	6.189	5.140	MON	189	2,248	01/16/2002	12/25/2031
31385S-B4-9	FN (ARM) #550959			4	1.A	25,991	101.2910	25,917	25,586	25,581	0	0	0	0	7.238	4.542	MON	154	1,725	06/19/2003	08/25/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31392B-6U-5	FNGT 2002-T4 A2 CMO			4	1.A	109,012	103.1160	108,871	105,581	105,179	0	0	0	0	7.000	6.090	MON	616	7,391	02/07/2002	12/25/2041
31359V-YH-0	FNGT 99-T2 A1 CMO			4	1.A	36,848	99.9100	35,367	35,399	35,288	0	0	0	0	7.500	6.560	MON	221	2,651	04/09/1999	01/19/2039
31371F-E9-9	FNMA PASS THRU CERT POOL #250460			4	1.A	31	103.6110	33	32	32	0	0	0	0	7.000	7.663	MON	0	2	07/31/1996	02/25/2026
31371F-E9-9	FNMA PASS THRU CERT POOL #250460			4	1.A	804	103.6110	868	838	830	0	3	0	0	7.000	7.663	MON	5	59	07/31/1996	02/25/2026
31371M-DT-1	FNMA PASS THRU CERT POOL #255814			4	1.A	21,975	101.1520	22,233	21,980	21,961	0	(3)	0	0	5.500	5.504	MON	101	1,209	09/30/2005	08/25/2035
31382M-ZX-5	FNMA PASS THRU CERT POOL #486858			4	1.A	14,748	103.6110	15,102	14,575	14,615	0	(25)	0	0	7.000	6.746	MON	85	1,020	03/09/2001	03/25/2029
31391T-UL-0	FNMA PASS THRU CERT POOL #676587			4	1.A	40,888	102.0050	41,539	40,722	40,816	0	(25)	0	0	5.500	5.395	MON	187	2,240	11/22/2002	12/25/2032
31402R-F9-5	FNMA PASS THRU CERT POOL #735592			4	1.A	616,966	99.1480	640,016	645,510	623,495	0	1,854	0	0	5.000	5.759	MON	2,690	32,275	11/04/2005	05/25/2034
31403D-SP-5	FNMA PASS THRU CERT POOL #745826			4	1.A	26,446	103.7150	27,533	26,547	26,447	0	0	0	0	6.000	6.072	MON	133	1,593	08/08/2006	07/25/2036
31405N-TV-7	FNMA PASS THRU CERT POOL #794464			4	1.A	193,305	102.4730	193,108	188,447	194,939	0	(595)	0	0	6.000	5.433	MON	942	11,307	04/26/2005	09/25/2034
31406Y-TU-4	FNMA PASS THRU CERT POOL #824163			4	1.A	84,735	100.6610	84,437	83,883	84,490	0	(47)	0	0	5.500	5.316	MON	384	4,614	06/20/2005	04/25/2035
31407B-XH-7	FNMA PASS THRU CERT POOL #826080			4	1.A	625,431	99.1270	595,405	600,643	630,521	0	(2,775)	0	0	5.000	4.410	MON	2,503	30,032	02/01/2010	07/25/2035
31408G-ZW-0	FNMA PASS THRU CERT POOL #851357			4	1.A	31,239	102.2580	31,556	30,859	31,252	0	(34)	0	0	6.000	5.800	MON	154	1,852	01/06/2006	02/25/2036
31408J-D4-0	FNMA PASS THRU CERT POOL #852523			4	1.A	4,000	101.0490	4,065	4,023	3,999	0	0	0	0	5.500	5.596	MON	18	221	01/06/2006	02/25/2036
31409T-QM-3	FNMA PASS THRU CERT POOL #878060			4	1.A	56,723	101.1520	58,345	57,680	56,819	0	27	0	0	5.500	5.771	MON	264	3,172	03/03/2006	03/25/2036
31410U-3G-5	FNMA PASS THRU CERT POOL #898199			4	1.A	14,219	103.7220	14,675	14,148	14,238	0	(5)	0	0	6.000	5.923	MON	71	849	09/27/2006	11/25/2036
31411A-RJ-6	FNMA PASS THRU CERT POOL #902389			4	1.A	23,471	100.8450	23,980	23,779	23,453	0	8	0	0	5.500	5.711	MON	109	1,308	09/27/2006	11/25/2036
31411Y-VZ-3	FNMA PASS THRU CERT POOL #918732			4	1.A	5,376	100.4460	5,519	5,494	5,348	0	2	0	0	5.500	5.881	MON	25	302	08/30/2007	06/25/2037
31417G-F2-7	FNMA PASS THRU CERT POOL #AB9184			4	1.A	5,951,102	88.1130	5,165,054	5,861,801	5,957,375	0	(4,751)	0	0	3.000	2.756	MON	14,655	175,854	09/26/2017	04/25/2043
3138EP-KU-7	FNMA PASS THRU CERT POOL #AL6606			4	1.A	1,948,784	88.1310	1,712,946	1,943,621	1,949,750	0	(520)	0	0	3.000	2.948	MON	4,859	58,309	10/27/2017	08/25/2043
3138WF-KG-0	FNMA PASS THRU CERT POOL #AS5694			4	1.A	2,672,183	87.0620	2,342,940	2,691,104	2,663,833	0	969	0	0	3.000	3.093	MON	6,728	80,733	05/03/2019	08/25/2045
3138WG-X7-4	FNMA PASS THRU CERT POOL #AS7001			4	1.A	683,994	88.1770	601,013	681,598	685,378	0	(281)	0	0	3.000	2.931	MON	1,704	20,448	11/30/2017	04/25/2041
3138X0-Y3-6	FNMA PASS THRU CERT POOL #AU1629			4	1.A	3,656,350	88.1200	3,250,184	3,688,335	3,649,515	0	1,422	0	0	3.000	3.122	MON	9,221	110,650	04/17/2019	07/25/2043
3140F0-HX-5	FNMA PASS THRU CERT POOL #BC4745			4	1.A	8,186,183	86.7950	7,276,925	8,383,993	8,165,567	0	6,607	0	0	3.000	3.329	MON	20,960	251,520	01/25/2019	10/25/2046
3140FQ-T3-1	FNMA PASS THRU CERT POOL #BE5069			4	1.A	1,218,740	87.0620	1,059,742	1,217,218	1,219,474	0	(207)	0	0	3.000	2.970	MON	3,043	36,517	04/27/2017	11/25/2046
3140FX-LZ-3	FNMA PASS THRU CERT POOL #BF0343			4	1.A	5,045,047	87.9240	4,418,552	5,025,417	5,043,455	0	(1,491)	0	0	2.500	2.401	MON	10,470	125,635	12/04/2019	06/25/2043
3140J6-DF-1	FNMA PASS THRU CERT POOL #BM1901			4	1.A	5,747,821	88.1310	5,046,709	5,726,347	5,751,747	0	(1,702)	0	0	3.000	2.930	MON	14,316	171,790	11/10/2017	06/25/2045
3140J8-LG-6	FNMA PASS THRU CERT POOL #BM3926			4	1.A	2,671,540	94.2090	2,547,899	2,704,501	2,666,698	0	2,752	0	0	3.500	3.791	MON	7,888	94,657	10/05/2018	08/25/2037
3140JA-CC-0	FNMA PASS THRU CERT POOL #BM5466			4	1.A	1,816,323	84.9890	1,551,445	1,825,450	1,815,327	0	384	0	0	2.500	2.563	MON	3,803	45,636	07/25/2019	10/25/2043
3140ME-AV-8	FNMA PASS THRU CERT POOL #BV0919			4	1.A	11,798,355	85.0360	11,182,192	13,149,806	11,805,983	0	7,628	0	0	3.000	4.627	MON	32,875	98,624	09/04/2024	05/25/2052
3140MF-4H-3	FNMA PASS THRU CERT POOL #BV2623			4	1.A	7,904,157	94.2100	7,853,322	8,335,932	7,930,188	0	21,248	0	0	4.500	5.288	MON	31,260	375,117	09/27/2022	07/25/2052
3140MM-Y2-8	FNMA PASS THRU CERT POOL #BV7928			4	1.A	16,089,002	94.2100	15,349,402	16,292,660	16,095,948	0	6,022	0	0	4.500	4.685	MON	61,097	733,170	01/24/2023	08/25/2052
3140MS-KP-9	FNMA PASS THRU CERT POOL #BW1201			4	1.A	16,938,485	96.7240	16,422,175	16,978,278	16,937,178	0	(942)	0	0	5.000	5.036	MON	70,743	848,914	02/06/2023	09/25/2052
3140MS-NG-6	FNMA PASS THRU CERT POOL #BW1290			4	1.A	12,455,911	96.7930	12,076,380	12,476,380	12,454,681	0	(999)	0	0	5.000	5.026	MON	51,985	623,819	02/08/2023	10/25/2052
3140MS-NG-6	FNMA PASS THRU CERT POOL #BW1290			4	1.A	8,179,177	96.7930	8,050,920	8,317,587	8,184,625	0	5,200	0	0	5.000	5.261	MON	34,657	415,879	02/22/2023	10/25/2052
3140Q7-WS-2	FNMA PASS THRU CERT POOL #CA0656			4	1.A	3,762,688	89.7160	3,405,020	3,795,303	3,752,402	0	1,300	0	0	3.500	3.615	MON	11,070	132,836	09/10/2018	11/25/2047
3140QB-GN-2	FNMA PASS THRU CERT POOL #CA3804			4	1.A	2,455,036	83.4570	2,047,633	2,453,503	2,456,298	0	(379)	0	0	2.500	2.480	MON	5,111	61,338	08/08/2019	07/25/2049
3140QM-KC-7	FNMA PASS THRU CERT POOL #CB2090			4	1.A	17,010,845	82.0590	17,213,353	20,976,765	17,056,539	0	45,694	0	0	2.500	5.450	MON	43,702	305,911	05/23/2024	11/25/2051
3140QP-FM-4	FNMA PASS THRU CERT POOL #CB3771			4	1.A	15,582,746	88.6040	15,251,050	17,212,560	15,635,654	0	52,907	0	0	3.500	4.982	MON	50,203	502,033	01/30/2024	06/25/2052
3140QP-SS-7	FNMA PASS THRU CERT POOL #CB4128			4	1.A	15,406,758	94.2510	14,758,587	15,658,767	15,404,756	0	(2,003)	0	0	4.500	4.761	MON	58,720	234,882	08/27/2024	07/25/2052
3140QP-3E-5	FNMA PASS THRU CERT POOL #CB4396			4	1.A	23,578,969	94.2260	23,492,191	24,931,709	23,592,240	0	13,271	0	0	4.500	5.413	MON	93,494	934,939	02/21/2024	08/25/2052
3140QQ-CC-7	FNMA PASS THRU CERT POOL #CB4566			4	1.A	15,651,183	96.8170	16,428,806	16,968,926	15,703,920	0	36,927	0	0	5.000	6.337	MON	70,704	848,446	10/30/2023	09/25/2052
3140QQ-DU-6	FNMA PASS THRU CERT POOL #CB4614			4	1.A	14,888,421	94.3280	14,297,532	15,157,225	14,891,891	0	3,470	0	0	4.500	4.783	MON	56,840	227,358	08/05/2024	09/25/2052
3140QQ-J6-3	FNMA PASS THRU CERT POOL #CB4784			4	1.A	25,963,027	96.8280	26,488,889	27,356,498	25,994,922	0	16,092	0	0	5.000	5.846	MON	113,985	1,367,825	11/03/2023	10/25/2052
3140QQ-J9-7	FNMA PASS THRU CERT POOL #CB4787			4	1.A	16,609,470	96.8550	16,502,339	17,038,085	16,613,741	0	4,271	0	0	5.000	5.407	MON	70,992	496,944	05/16/2024	10/25/2052

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
31400Q-J9-7	FNMA PASS THRU CERT POOL #CB4787			4	1.A	14,675,381	96.8550	14,852,105	15,334,276	14,684,716	0	9,334	0	0	5.000	5.707	MON	63,893	511,142	04/17/2024	10/25/2052
31400Q-J9-7	FNMA PASS THRU CERT POOL #CB4787			4	1.A	9,753,638	96.8550	9,901,403	10,222,851	9,758,872	0	5,234	0	0	5.000	5.760	MON	42,595	340,762	04/26/2024	10/25/2052
31400Q-S0-9	FNMA PASS THRU CERT POOL #CB5026			4	1.A	21,493,848	99.4040	21,266,097	21,393,565	21,482,243	0	(9,111)	0	0	5.500	5.428	MON	98,054	1,176,646	06/22/2023	11/25/2052
31400Q-SR-7	FNMA PASS THRU CERT POOL #CB5027			4	1.A	17,160,580	99.0060	17,062,155	17,233,283	17,160,716	0	135	0	0	5.500	5.573	MON	78,986	394,929	07/09/2024	11/25/2052
31400Q-U6-0	FNMA PASS THRU CERT POOL #CB5104			4	1.A	8,262,866	94.2250	8,208,969	8,712,083	8,285,343	0	20,388	0	0	4.500	5.277	MON	32,670	392,044	12/08/2023	11/25/2052
31400Q-Z8-1	FNMA PASS THRU CERT POOL #CB5266			4	1.A	23,449,645	94.1720	22,640,206	24,041,286	23,450,717	0	1,073	0	0	4.500	4.871	MON	90,155	360,619	08/20/2024	11/25/2052
31400Q-3Q-6	FNMA PASS THRU CERT POOL #CB5306			4	1.A	9,516,078	101.7590	9,898,875	9,727,732	9,527,602	0	10,842	0	0	6.000	6.389	MON	48,639	583,664	10/23/2023	12/25/2052
31400Q-6W-0	FNMA PASS THRU CERT POOL #CB5384			4	1.A	22,432,415	94.2310	21,453,608	22,766,803	22,436,781	0	4,366	0	0	4.500	4.718	MON	85,376	170,751	10/03/2024	12/25/2052
31400R-XF-5	FNMA PASS THRU CERT POOL #CB6077			4	1.A	18,952,843	99.3340	18,881,373	19,007,787	18,952,347	0	(496)	0	0	5.500	5.549	MON	87,119	87,119	11/05/2024	04/25/2053
31400S-T4-3	FNMA PASS THRU CERT POOL #CB6870			4	1.A	17,785,231	98.8880	17,783,410	17,983,328	17,789,892	0	4,662	0	0	5.500	5.691	MON	82,424	824,236	02/16/2024	08/25/2053
31400S-UC-3	FNMA PASS THRU CERT POOL #CB6878			4	1.A	22,146,586	100.7790	22,329,740	22,156,972	22,139,315	0	(5,739)	0	0	6.000	6.016	MON	110,785	1,329,418	08/14/2023	08/25/2053
31400S-4E-8	FNMA PASS THRU CERT POOL #CB7120			4	1.A	22,370,605	101.1520	22,508,868	22,252,389	22,364,587	0	(6,018)	0	0	6.000	5.894	MON	111,262	890,095	04/10/2024	09/25/2053
31400V-QR-8	FNMA PASS THRU CERT POOL #CB9463			4	1.A	17,554,424	97.3740	17,452,098	17,922,679	17,557,770	0	3,346	0	0	5.000	5.320	MON	74,678	74,678	11/06/2024	11/25/2054
3140X4-DE-3	FNMA PASS THRU CERT POOL #FM1000			4	1.A	2,738,576	86.6360	2,341,513	2,702,682	2,763,624	0	(2,643)	0	0	3.000	2.774	MON	6,757	81,080	07/18/2019	04/25/2047
3140X4-S6-4	FNMA PASS THRU CERT POOL #FM1440			4	1.A	3,589,343	83.4590	3,012,019	3,608,939	3,584,436	0	784	0	0	2.500	2.568	MON	7,519	90,223	10/25/2019	04/25/2048
3140XA-Y5-5	FNMA PASS THRU CERT POOL #FM7031			4	1.A	14,470,351	92.4000	14,174,670	15,340,442	14,486,045	0	15,694	0	0	4.000	4.944	MON	51,135	562,483	01/22/2024	01/25/2051
3140XD-UF-1	FNMA PASS THRU CERT POOL #FM9581			4	1.A	7,308,818	86.1630	6,692,797	7,767,591	7,328,124	0	11,285	0	0	3.000	3.848	MON	19,419	233,028	07/07/2022	11/25/2051
3140XE-B4-5	FNMA PASS THRU CERT POOL #FM9958			4	1.A	12,053,084	88.7170	11,960,278	13,481,254	12,075,476	0	15,291	0	0	3.500	5.144	MON	39,320	471,844	12/12/2023	11/25/2051
3140XF-H6-1	FNMA PASS THRU CERT POOL #FS0252			4	1.A	16,791,653	88.6850	16,022,106	18,066,164	16,778,237	0	(13,416)	0	0	3.500	4.605	MON	52,693	210,772	08/21/2024	01/25/2052
3140XF-7L-9	FNMA PASS THRU CERT POOL #FS0898			4	1.A	22,362,586	85.5090	21,089,398	24,663,200	22,362,618	0	32	0	0	3.000	4.961	MON	61,658	184,974	09/25/2024	02/25/2052
3140XH-K6-3	FNMA PASS THRU CERT POOL #FS2116			4	1.A	12,354,742	94.5450	11,974,570	12,665,441	12,357,448	0	2,706	0	0	4.500	4.906	MON	47,495	189,982	08/08/2024	06/25/2052
3140XH-PQ-4	FNMA PASS THRU CERT POOL #FS2230			4	1.A	8,038,709	88.8270	7,553,697	8,503,758	8,065,785	0	1,950	0	0	3.500	4.390	MON	24,803	297,631	09/13/2022	04/25/2049
3140XH-WX-1	FNMA PASS THRU CERT POOL #FS2461			4	1.A	8,090,408	86.5200	8,257,935	9,544,444	8,113,739	0	10,163	0	0	3.000	5.539	MON	23,861	286,333	11/16/2023	12/25/2051
3140XH-4D-6	FNMA PASS THRU CERT POOL #FS2619			4	1.A	9,933,671	96.8630	9,799,701	10,117,042	9,934,070	0	400	0	0	5.000	5.312	MON	42,154	210,772	07/30/2024	08/25/2052
3140XJ-AR-4	FNMA PASS THRU CERT POOL #FS2715			4	1.A	10,982,604	89.5120	10,608,217	11,851,065	11,002,242	0	15,839	0	0	3.500	4.703	MON	34,566	414,787	09/22/2022	04/25/2052
3140XJ-JL-8	FNMA PASS THRU CERT POOL #FS2966			4	1.A	11,746,161	97.0900	11,615,851	11,963,942	11,752,078	0	3,955	0	0	5.000	5.300	MON	49,850	598,197	09/29/2022	10/25/2052
3140XJ-Q3-0	FNMA PASS THRU CERT POOL #FS3173			4	1.A	12,870,369	86.0400	12,432,540	14,449,673	12,912,366	0	18,018	0	0	3.000	4.664	MON	36,124	433,490	11/23/2022	06/25/2051
3140XJ-RM-7	FNMA PASS THRU CERT POOL #FS3191			4	1.A	15,843,732	99.1180	15,686,837	15,826,422	15,840,772	0	(988)	0	0	5.500	5.484	MON	72,538	870,453	02/28/2023	10/25/2052
3140XJ-XY-4	FNMA PASS THRU CERT POOL #FS3394			4	1.A	18,291,398	91.6330	19,375,139	21,144,215	18,388,752	0	67,548	0	0	4.000	6.091	MON	70,481	845,769	10/30/2023	10/25/2052
3140XK-DN-7	FNMA PASS THRU CERT POOL #FS3708			4	1.A	13,213,057	96.8470	12,701,298	13,114,697	13,202,424	0	(7,395)	0	0	5.000	4.869	MON	54,645	655,735	02/03/2023	01/25/2053
3140XK-DN-7	FNMA PASS THRU CERT POOL #FS3708			4	1.A	17,234,897	96.8470	16,935,065	17,486,262	17,248,157	0	9,945	0	0	5.000	5.243	MON	72,859	874,313	02/22/2023	01/25/2053
3140XK-EU-0	FNMA PASS THRU CERT POOL #FS3746			4	1.A	14,524,931	98.7600	14,227,051	14,405,634	14,510,722	0	(10,294)	0	0	5.500	5.344	MON	66,026	792,310	05/08/2023	12/25/2052
3140XK-P3-8	FNMA PASS THRU CERT POOL #FS4041			4	1.A	8,888,098	98.9630	8,723,705	8,815,098	8,878,931	0	(3,969)	0	0	5.500	5.347	MON	40,403	484,830	05/09/2023	03/25/2053
3140XK-V3-1	FNMA PASS THRU CERT POOL #FS4233			4	1.A	17,344,528	94.2200	16,641,200	17,661,890	17,358,985	0	12,143	0	0	4.500	4.755	MON	66,232	794,785	05/04/2023	12/25/2052
3140XL-DL-9	FNMA PASS THRU CERT POOL #FS4606			4	1.A	15,768,073	86.0440	16,136,791	18,754,073	15,764,173	0	(15,863)	0	0	3.000	5.563	MON	46,885	562,622	11/15/2023	04/25/2052
3140XL-PS-1	FNMA PASS THRU CERT POOL #FS4932			4	1.A	13,197,233	101.2110	13,303,097	13,143,836	13,186,625	0	(8,191)	0	0	6.000	5.934	MON	65,719	788,630	07/07/2023	06/25/2053
3140XL-UG-1	FNMA PASS THRU CERT POOL #FS5082			4	1.A	9,910,379	97.7830	9,931,284	10,156,353	9,910,540	0	1,103	0	0	5.000	5.391	MON	42,318	507,818	08/28/2023	02/25/2053
3140XL-VF-2	FNMA PASS THRU CERT POOL #FS5113			4	1.A	18,013,510	99.3520	17,888,470	18,005,070	18,007,719	0	(4,194)	0	0	5.500	5.500	MON	82,523	990,279	07/14/2023	07/25/2053
3140XM-FP-6	FNMA PASS THRU CERT POOL #FS5573			4	1.A	17,450,638	101.7980	17,678,806	17,366,519	17,439,820	0	(12,341)	0	0	6.000	5.932	MON	86,833	1,041,991	08/21/2023	08/25/2053
3140XM-JV-9	FNMA PASS THRU CERT POOL #FS5675			4	1.A	19,710,313	94.2140	18,843,697	20,000,952	19,713,765	0	3,452	0	0	4.500	4.725	MON	75,004	150,007	10/02/2024	01/25/2053
3140XM-JY-3	FNMA PASS THRU CERT POOL #FS5678			4	1.A	17,586,251	98.9220	17,280,590	17,468,882	17,581,564	0	(3,541)	0	0	5.500	5.369	MON	80,066	960,788	12/14/2023	12/25/2052
3140XM-PS-9	FNMA PASS THRU CERT POOL #FS5832			4	1.A	11,561,818	101.3180	11,654,197	11,502,508	11,557,689	0	(4,129)	0	0	6.000	5.910	MON	57,513	460,100	04/11/2024	10/25/2053
3140XN-QX-5	FNMA PASS THRU CERT POOL #FS6769			4	1.A	27,008,500	96.7930	26,860,251	27,749,943	27,024,333	0	15,833	0	0	5.000	5.433	MON	115,625	1,156,248	02/20/2024	01/25/2053
3140XN-R7-1	FNMA PASS THRU CERT POOL #FS6809			4	1.A	14,510,712	98.6900	14,447,700	14,639,379	14,511,326	0	613	0	0	5.500	5.654	MON	67,097	335,486	07/09/2024	02/25/2054
3140XN-S4-7	FNMA PASS THRU CERT POOL #FS6838			4	1.A	18,488,233	98.7390	18,288,034	18,521,514	18,487,859	0	(375)	0	0	5.500	5.528	MON	84,890	424,451	07/30/2024	11/25/2053

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted 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
3140XP-FA-2	FNMA PASS THRU CERT POOL #FS7360			4	1.A	9,115,703	98.8890	9,263,391	9,367,453	9,123,458	0	7,755	0	0	5.500	5.976	MON	42,934	343,473	04/25/2024	09/25/2053
3140XQ-MB-0	FNMA PASS THRU CERT POOL #FS8453			4	1.A	19,580,283	99.2150	19,475,288	19,629,356	19,579,540	0	(742)	0	0	5.500	5.544	MON	89,968	449,839	07/23/2024	07/25/2054
3140XQ-Y3-5	FNMA PASS THRU CERT POOL #FS8829			4	1.A	15,314,219	94.2030	14,791,749	15,701,858	15,320,674	0	6,456	0	0	4.500	4.925	MON	58,882	117,764	10/04/2024	09/25/2053
3140XQ-2A-4	FNMA PASS THRU CERT POOL #FS8868			4	1.A	19,291,135	96.8090	18,690,938	19,306,973	19,290,914	0	(221)	0	0	5.000	5.007	MON	80,446	321,783	08/27/2024	02/25/2053
3140XQ-2C-0	FNMA PASS THRU CERT POOL #FS8870			4	1.A	23,893,888	96.8670	23,298,189	24,051,727	23,894,323	0	435	0	0	5.000	5.107	MON	100,216	200,431	10/07/2024	09/25/2053
3140XQ-2X-4	FNMA PASS THRU CERT POOL #FS8889			4	1.A	14,274,138	97.5450	14,066,683	14,420,597	14,274,208	0	70	0	0	5.000	5.167	MON	60,086	120,172	10/22/2024	04/25/2054
3140XR-R5-6	FNMA PASS THRU CERT POOL #FS9507			4	1.A	14,118,423	94.1070	14,009,377	14,886,594	14,126,258	0	7,835	0	0	4.500	5.302	MON	55,825	55,825	11/01/2024	02/25/2054
31418E-HP-8	FNMA PASS THRU CERT POOL #MA 4737			4	1.A	12,040,192	96.8090	11,710,917	12,096,896	12,040,935	0	437	0	0	5.000	5.074	MON	50,404	604,845	12/20/2022	08/25/2052
31418A-VF-2	FNMA PASS THRU CERT POOL #MA1513			4	1.A	110,323	96.9460	107,492	110,877	110,582	0	38	0	0	2.500	2.582	MON	231	2,772	02/12/2014	07/25/2028
31418C-3D-4	FNMA PASS THRU CERT POOL #MA3495			4	1.A	424,354	92.6590	393,681	424,869	425,378	0	(62)	0	0	4.000	4.011	MON	1,416	16,995	10/19/2018	10/25/2048
31418D-CX-8	FNMA PASS THRU CERT POOL #MA3685			4	1.A	588,771	86.2310	512,271	594,062	581,877	0	224	0	0	3.000	3.116	MON	1,485	17,822	05/07/2019	06/25/2049
31418D-CX-8	FNMA PASS THRU CERT POOL #MA3685			4	1.A	1,175,500	86.2310	1,024,541	1,188,124	1,158,312	0	556	0	0	3.000	3.140	MON	2,970	35,644	05/08/2019	06/25/2049
31418D-GF-3	FNMA PASS THRU CERT POOL #MA3797			4	1.A	2,667,368	91.7660	2,431,691	2,649,875	2,673,201	0	(3,521)	0	0	2.500	2.334	MON	5,521	66,247	09/25/2019	10/25/2034
31418D-GU-0	FNMA PASS THRU CERT POOL #MA3810			4	1.A	1,881,677	87.0380	1,628,876	1,871,443	1,891,391	0	(1,903)	0	0	2.500	2.385	MON	3,899	46,786	10/09/2019	10/25/2039
31418D-ZX-3	FNMA PASS THRU CERT POOL #MA4357			4	1.A	3,495,679	85.4960	3,509,791	4,105,206	3,503,729	0	6,833	0	0	3.000	5.363	MON	10,263	123,156	11/28/2023	06/25/2051
31418D-3Z-3	FNMA PASS THRU CERT POOL #MA4415			4	1.A	15,068,115	85.3870	15,226,342	17,832,089	15,080,098	0	15,823	0	0	3.000	5.488	MON	44,580	534,963	11/21/2023	09/25/2051
31418E-CR-9	FNMA PASS THRU CERT POOL #MA4579			4	1.A	22,833,649	85.0070	21,428,333	25,207,702	22,851,113	0	17,464	0	0	3.000	4.487	MON	63,019	189,058	09/20/2024	04/25/2052
31418E-DD-9	FNMA PASS THRU CERT POOL #MA4599			4	1.A	16,755,230	85.0360	16,867,927	19,836,010	16,805,788	0	50,558	0	0	3.000	5.349	MON	49,590	347,130	05/23/2024	05/25/2052
31418E-D6-4	FNMA PASS THRU CERT POOL #MA4624			4	1.A	16,987,188	84.9670	15,987,316	18,815,854	17,013,561	0	26,372	0	0	3.000	4.487	MON	47,040	141,119	09/09/2024	06/25/2052
31418E-D7-2	FNMA PASS THRU CERT POOL #MA4625			4	1.A	17,832,887	88.5540	16,737,823	18,901,251	17,844,842	0	11,955	0	0	3.500	4.381	MON	55,129	165,386	09/16/2024	06/25/2052
31418E-D8-0	FNMA PASS THRU CERT POOL #MA4626			4	1.A	14,391,066	91.5830	14,058,425	15,350,471	14,418,668	0	27,602	0	0	4.000	4.971	MON	51,168	511,682	02/02/2024	06/25/2052
31418E-GK-0	FNMA PASS THRU CERT POOL #MA4701			4	1.A	12,453,499	94.2130	11,936,226	12,669,273	12,465,496	0	6,465	0	0	4.500	4.757	MON	47,510	570,117	02/08/2023	08/25/2052
31418E-GK-0	FNMA PASS THRU CERT POOL #MA4701			4	1.A	20,308,778	94.2130	19,893,710	21,115,455	20,347,884	0	25,769	0	0	4.500	5.081	MON	79,183	950,196	05/24/2023	08/25/2052
31418E-JF-8	FNMA PASS THRU CERT POOL #MA4761			4	1.A	13,968,734	96.8010	13,734,399	14,188,208	13,975,634	0	4,438	0	0	5.000	5.240	MON	59,118	709,410	06/12/2023	09/25/2052
31418E-J6-8	FNMA PASS THRU CERT POOL #MA4784			4	1.A	8,343,289	94.2170	8,035,359	8,528,517	8,353,357	0	4,929	0	0	4.500	4.818	MON	31,982	383,783	02/09/2023	10/25/2052
31418E-J7-6	FNMA PASS THRU CERT POOL #MA4785			4	1.A	16,338,608	96.7930	15,911,720	16,438,782	16,338,903	0	294	0	0	5.000	5.100	MON	68,495	136,990	10/04/2024	10/25/2052
31418E-KT-6	FNMA PASS THRU CERT POOL #MA4805			4	1.A	15,294,922	94.2240	14,854,928	15,765,421	15,301,055	0	6,134	0	0	4.500	4.966	MON	59,120	236,481	08/12/2024	11/25/2052
31418E-KV-1	FNMA PASS THRU CERT POOL #MA4807			4	1.A	16,493,116	99.1840	16,402,163	16,537,042	16,491,725	0	(807)	0	0	5.500	5.548	MON	75,795	909,537	03/03/2023	11/25/2052
31418E-LV-0	FNMA PASS THRU CERT POOL #MA4839			4	1.A	10,612,715	91.4830	10,217,332	11,168,523	10,624,270	0	11,556	0	0	4.000	4.732	MON	37,228	148,914	08/14/2024	12/25/2052
31418E-L5-7	FNMA PASS THRU CERT POOL #MA4847			4	1.A	23,256,227	100.6970	23,352,668	23,191,002	23,243,621	0	(10,787)	0	0	6.000	5.961	MON	115,955	1,391,460	08/03/2023	11/25/2052
31418E-L8-1	FNMA PASS THRU CERT POOL #MA4850			4	1.A	13,165,553	99.5060	13,117,940	13,183,062	13,164,009	0	(999)	0	0	5.000	5.005	MON	54,929	659,153	07/18/2023	11/25/2037
31418E-MS-6	FNMA PASS THRU CERT POOL #MA4868			4	1.A	21,749,411	96.7860	21,364,178	22,073,617	21,765,272	0	11,207	0	0	5.000	5.214	MON	91,973	1,103,681	06/26/2023	01/25/2053
31418E-PA-2	FNMA PASS THRU CERT POOL #MA4916			4	1.A	8,339,856	91.4680	8,216,280	8,982,679	8,343,739	0	3,883	0	0	4.000	5.079	MON	29,942	59,885	10/29/2024	02/25/2053
31418E-PD-6	FNMA PASS THRU CERT POOL #MA4919			4	1.A	19,924,042	98.7560	19,449,863	19,694,782	19,907,635	0	(9,822)	0	0	5.500	5.228	MON	90,268	1,083,213	05/03/2023	02/25/2053
31418E-R8-5	FNMA PASS THRU CERT POOL #MA5010			4	1.A	18,516,077	98.8520	18,510,431	18,725,273	18,519,011	0	2,934	0	0	5.500	5.696	MON	85,824	858,242	02/14/2024	05/25/2053
31418E-R9-3	FNMA PASS THRU CERT POOL #MA5011			4	1.A	22,171,555	100.6890	22,376,874	22,223,642	22,170,816	0	(739)	0	0	6.000	6.043	MON	111,118	888,946	04/17/2024	05/25/2053
31418E-S5-0	FNMA PASS THRU CERT POOL #MA5039			4	1.A	12,956,619	98.7530	12,891,860	13,054,528	12,957,471	0	852	0	0	5.500	5.634	MON	59,833	359,000	06/06/2024	06/25/2053
31418E-T6-7	FNMA PASS THRU CERT POOL #MA5072			4	1.A	27,780,697	98.8160	27,755,533	28,087,909	27,787,075	0	6,377	0	0	5.500	5.689	MON	128,736	1,287,362	02/13/2024	07/25/2053
313921-DF-2	FNR 2001-55 PC CMO			4	1.A	32,431	102.1640	32,825	32,129	32,285	0	(41)	0	0	6.500	6.390	MON	174	2,088	11/30/2001	10/25/2031
3136A8-SU-5	FNR 2012-102 BC CMO			4	1.A	514,124	97.0540	509,326	524,784	520,637	0	1,251	0	0	1.750	2.350	MON	765	9,184	12/14/2017	09/25/2027
3136AG-XN-7	FNR 2013-102 DG CMO			4	1.A	238,909	99.1130	237,161	239,283	238,813	0	(10)	0	0	3.000	3.009	MON	598	7,178	09/12/2013	05/25/2032
3136AG-QV-7	FNR 2013-109 BA CMO			4	1.A	929,272	97.7020	914,852	936,368	933,056	0	417	0	0	3.000	3.132	MON	2,341	28,091	09/12/2013	10/25/2032
3136AD-R2-7	FNR 2013-41 DA CMO			4	1.A	884,778	88.0200	811,237	921,644	885,862	0	3,299	0	0	1.750	2.768	MON	1,344	16,129	11/13/2014	02/25/2043
3136AM-UK-3	FNR 2015-8 AP CMO			4	1.A	4,625,572	87.2610	4,049,787	4,640,981	4,623,661	0	744	0	0	2.000	2.056	MON	7,735	92,820	02/11/2020	03/25/2045
3136AR-C2-2	FNR 2016-19 CD CMO			4	1.A	3,470,145	93.4160	3,239,172	3,467,436	3,468,127	0	(478)	0	0	2.500	2.447	MON	7,224	86,686	11/10/2017	04/25/2046

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
3136B7-DH-1	FNR 2019-64 A CMO			4	1.A	2,980,258	85.3100	2,522,958	2,957,384	2,989,643	0	256	0	0	2.500	2.323	MON	6,161	73,934	10/10/2019	08/25/2051
3136B7-VD-0	FNR 2019-74 C CMO			4	1.A	3,013,178	83.1670	2,536,106	3,049,390	2,996,384	0	512	0	0	2.500	2.726	MON	6,353	76,235	11/08/2019	12/25/2049
3136BR-Q2-6	FNR 2024-22 G CMO			4	1.A	23,983,002	101.3040	24,681,387	24,363,685	24,007,866	0	24,864	0	0	5.500	5.941	MON	111,667	781,668	05/02/2024	08/25/2051
3136BR-TV-9	FNR 2024-25 AD CMO			4	1.A	16,407,189	99.0800	16,657,053	16,811,721	16,417,048	0	9,858	0	0	5.000	5.672	MON	70,049	420,293	05/30/2024	03/25/2044
3136BS-PP-4	FNR 2024-41 CT CMO			4	1.A	22,639,513	101.1250	22,921,068	22,666,075	22,638,015	0	(1,498)	0	0	5.500	5.507	MON	103,886	519,431	07/17/2024	07/25/2054
3136BS-RH-0	FNR 2024-50 BA CMO			4	1.A	18,352,704	99.9350	18,400,433	18,412,401	18,352,443	0	(261)	0	0	5.500	5.549	MON	84,390	421,951	07/23/2024	05/25/2051
3136BT-LX-9	FNR 2024-81 MT CMO			4	1.A	4,771,441	94.0330	4,634,078	4,928,140	4,772,614	0	1,173	0	0	4.500	5.093	MON	18,481	36,961	10/17/2024	11/25/2054
31392O-XY-1	FNW 2001-W2 AF5			4	1.A	96,424	100.8590	97,256	96,427	96,054	0	6,823	0	0	6.521	6.610	MON	524	6,770	08/09/2001	11/25/2031
31392C-MJ-0	FNW 2002-W1 1A4 CMO			4	1.A	1,015,302	96.7380	1,018,916	1,053,270	1,032,982	0	13,293	0	0	6.000	6.512	MON	5,266	45,996	03/06/2002	02/25/2042
3133TL-4S-4	FSPC T-17 A5			4	1.A	164,718	101.0200	166,422	164,742	163,961	0	(587)	0	0	7.160	7.268	MON	983	11,795	06/02/1999	07/25/2029
31392M-EJ-7	FSPC T-41 1A4 CMO			4	1.A	821,577	99.6040	823,313	826,586	821,992	0	(16)	0	0	6.500	6.610	MON	4,477	53,728	05/16/2002	06/25/2032
31392M-GY-2	FSPC T-42 A4 CMO			4	1.A	367,053	100.5880	369,731	367,570	365,988	0	1	0	0	6.500	6.548	MON	1,991	23,892	05/24/2002	02/25/2042
31393N-TB-5	FSPC T-55 1A1 CMO			4	1.A	126,633	100.7470	120,535	119,641	119,267	0	0	0	0	6.500	4.742	MON	648	7,777	04/07/2003	03/25/2043
3137G1-BC-0	FWLS 2016-SCO2 1A CMO			4	1.A	796,513	83.3350	667,267	800,704	794,457	0	549	0	0	3.000	3.090	MON	2,002	24,021	11/15/2016	10/25/2046
3137G1-BD-8	FWLS 2016-SCO2 2A CMO			4	1.A	370,047	89.4880	325,328	363,543	383,614	0	2,358	0	0	3.500	3.081	MON	1,060	12,724	11/15/2016	10/25/2046
3137G1-BS-5	FWLS 2017-SCO2 1A CMO			4	1.A	1,642,928	84.5640	1,404,262	1,660,572	1,631,378	0	(2,327)	0	0	3.000	3.151	MON	4,151	49,817	07/19/2017	05/25/2047
3137G1-BV-8	FWLS 2017-SCO2 2A CMO			4	1.A	206,491	88.2080	179,458	203,447	209,774	0	414	0	0	3.500	3.178	MON	593	7,121	07/19/2017	05/25/2047
35563P-BX-6	SCRT 2017-3 HT CMO			4	1.A	1,954,212	86.4490	1,694,826	1,960,492	1,975,491	0	(1,237)	0	0	3.250	3.126	MON	5,310	63,716	10/04/2017	07/25/2056
35563P-GB-9	SCRT 2018-3 HA CMO			4	1.A	1,805,700	92.7720	1,722,681	1,856,898	1,809,611	0	2,856	0	0	3.000	3.644	MON	4,642	55,707	08/09/2018	08/25/2057
35563P-E2-1	SCRT 2022-2 MT CMO			4	1.A	9,435,107	82.8990	8,648,712	10,432,830	9,474,102	0	15,210	0	0	3.000	4.554	MON	26,082	312,985	09/08/2022	04/25/2062
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						2,700,339,212	XXX	2,643,988,260	2,806,178,160	2,702,254,139	0	1,412,500	0	0	XXX	XXX	XXX	10,548,253	85,824,659	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						4,243,033,319	XXX	4,039,726,099	4,261,765,792	4,188,577,867	0	(6,393,713)	0	0	XXX	XXX	XXX	26,442,304	134,405,721	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
88579Y-AR-2	3M COMPANY			1	1.G FE	980,740	98.9830	989,830	1,000,000	998,254	0	2,804	0	0	3.000	3.293	FA	12,000	30,000	02/15/2018	08/07/2025
88579Y-AR-2	3M COMPANY			1	1.G FE	980,130	98.9830	989,830	1,000,000	998,195	0	2,899	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	919,300	96.0600	960,600	1,000,000	981,970	0	10,027	0	0	2.250	3.338	MS	6,375	22,500	02/14/2018	09/19/2026
88579Y-AV-3	3M COMPANY			1	1.G FE	1,835,380	96.0600	1,921,200	2,000,000	1,962,665	0	20,754	0	0	2.250	3.377	MS	12,750	45,000	04/03/2018	09/19/2026
88579Y-AY-7	3M COMPANY			1	1.G FE	2,981,580	95.7720	2,873,160	3,000,000	2,994,260	0	1,921	0	0	2.875	2.946	AO	18,208	86,250	09/21/2017	10/15/2027
88579Y-BH-3	3M COMPANY			1	1.G FE	4,969,950	99.6620	4,983,100	5,000,000	4,999,207	0	5,693	0	0	2.000	2.117	FA	38,056	100,000	08/19/2019	02/14/2025
00037B-AF-9	ABB FINANCE USA		C	1	1.F FE	4,000,000	97.7280	3,909,120	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	99.6620	996,620	1,000,000	999,898	0	207	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	584,613	98.8500	560,150	566,667	570,457	0	(2,170)	0	0	3.750	3.335	MN	1,771	21,250	10/11/2017	11/30/2026
002824-BF-6	ABBOTT LABORATORIES			1	1.D FE	1,131,803	98.8500	1,120,300	1,133,333	1,132,932	0	185	0	0	3.750	3.768	MN	3,542	42,500	04/10/2018	11/30/2026
002824-BF-6	ABBOTT LABORATORIES			1	1.D FE	3,852,335	98.8500	3,866,024	3,911,000	3,895,099	0	7,783	0	0	3.750	3.971	MN	12,222	146,663	12/04/2018	11/30/2026
002824-BM-1	ABBOTT LABORATORIES			1	1.D FE	1,996,260	99.5890	1,991,780	2,000,000	1,999,551	0	492	0	0	3.875	3.901	MS	22,819	77,500	03/20/2017	09/15/2025
00287Y-AQ-2	ABBVIE INC			1	1.G FE	1,835,154	99.6020	1,792,836	1,800,000	1,800,633	0	(5,483)	0	0	3.600	3.289	MN	8,460	64,800	01/09/2018	05/14/2025
00287Y-AR-0	ABBVIE INC			1	1.G FE	5,020,000	93.7050	4,685,250	5,000,000	5,019,575	0	(425)	0	0	4.500	4.449	MN	29,375	112,500	09/19/2024	05/14/2035
00287Y-AR-0	ABBVIE INC			1	1.G FE	5,015,500	93.7050	4,685,250	5,000,000	5,015,177	0	(323)	0	0	4.500	4.461	MN	29,375	112,500	09/23/2024	05/14/2035
00287Y-AY-5	ABBVIE INC			1	1.G FE	9,629,800	98.2780	9,827,800	10,000,000	9,765,630	0	135,830	0	0	3.200	4.988	MN	41,778	320,000	02/27/2024	05/14/2026
00287Y-AY-5	ABBVIE INC			1	1.G FE	2,118,072	98.2780	2,162,116	2,200,000	2,148,130	0	30,058	0	0	3.200	4.999	MN	9,191	70,400	02/27/2024	05/14/2026
00287Y-BF-5	ABBVIE INC			1	1.G FE	3,328,803	98.5160	3,482,541	3,535,000	3,396,215	0	31,418	0	0	4.250	5.386	MN	19,614	150,238	10/11/2022	11/14/2028
00287Y-BF-5	ABBVIE INC			1	1.G FE	5,845,998	98.5160	6,120,799	6,213,000	5,965,935	0	55,911	0	0	4.250	5.400	MN	34,474	264,053	10/11/2022	11/14/2028
00287Y-BV-0	ABBVIE INC			1	1.G FE	4,994,050	97.1890	4,859,450	5,000,000	4,998,174	0	879	0	0	2.950	2.969	MN	16,389	147,500	11/12/2019	11/21/2026
00287Y-BV-0	ABBVIE INC			1	1.G FE	17,480,700	97.1890	17,494,020	18,000,000	17,488,503	0	7,803	0	0	2.950	4.535	MN	59,000	0	12/19/2024	11/21/2026

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
00287Y-BV-0	ABBVIE INC			1	1.G FE	1,941,880	97.1890	1,943,780	2,000,000	1,942,753	0	873	0	0	2.950	4.546	MN	6,556	0	12/19/2024	11/21/2026
00287Y-BV-0	ABBVIE INC			1	1.G FE	4,741,400	97.1890	4,859,450	5,000,000	4,817,255	0	75,855	0	0	2.950	5.000	MN	16,389	147,500	02/27/2024	11/21/2026
00287Y-DS-5	ABBVIE INC			1	1.G FE	6,985,510	99.9510	6,996,570	7,000,000	6,987,410	0	1,900	0	0	4.800	4.845	MS	98,933	185,733	02/22/2024	03/15/2029
00287Y-DU-0	ABBVIE INC			1	1.G FE	10,099,500	98.8370	9,883,700	10,000,000	10,098,017	0	(1,483)	0	0	5.050	4.913	MS	148,694	0	11/04/2024	03/15/2034
00724P-AD-1	ADOBE INC			1	1.E FE	6,331,260	88.9650	5,337,900	6,000,000	6,199,158	0	(39,337)	0	0	2.300	1.584	FA	57,500	138,000	07/27/2021	02/01/2030
00724P-AD-1	ADOBE INC			1	1.E FE	4,984,950	88.9650	4,448,250	5,000,000	4,991,849	0	1,485	0	0	2.300	2.334	FA	47,917	115,000	01/22/2020	02/01/2030
00724F-AC-5	ADOBE SYSTEMS INC			1	1.E FE	2,208,625	99.8660	2,162,099	2,165,059	2,165,059	0	(6,979)	0	0	3.250	2.854	FA	29,318	70,363	04/15/2019	02/01/2025
00724F-AC-5	ADOBE SYSTEMS INC			1	1.E FE	1,924,924	99.8660	1,927,414	1,930,000	1,929,874	0	602	0	0	3.250	3.284	FA	26,135	62,725	02/04/2016	02/01/2025
00724F-AC-5	ADOBE SYSTEMS INC			1	1.E FE	995,960	99.8660	998,660	1,000,000	999,920	0	487	0	0	3.250	3.302	FA	13,542	32,500	01/14/2016	02/01/2025
00724F-AC-5	ADOBE SYSTEMS INC			1	1.E FE	1,978,560	99.8660	1,997,320	2,000,000	1,999,713	0	2,431	0	0	3.250	3.377	FA	27,083	65,000	01/21/2015	02/01/2025
00724F-AC-5	ADOBE SYSTEMS INC			1	1.E FE	2,487,630	99.8660	2,533,600	2,537,000	2,536,147	0	8,710	0	0	3.250	3.606	FA	34,355	82,453	12/11/2018	02/01/2025
00751Y-AE-6	ADVANCE AUTO PARTS	LS		1	3.A FE	992,750	89.2160	981,376	1,100,000	981,376	(12,634)	1,260	0	0	3.900	6.054	AO	9,057	0	12/03/2024	04/15/2030
00751Y-AE-6	ADVANCE AUTO PARTS	LS		1	3.A FE	993,444	89.2160	1,070,592	1,200,000	1,026,396	0	26,084	0	0	3.900	7.238	AO	9,880	46,800	09/19/2023	04/15/2030
0010EP-AN-8	AEP TEXAS INC			1	2.A FE	998,500	99.0400	990,400	1,000,000	999,822	0	170	0	0	3.850	3.868	AO	9,625	38,500	09/16/2015	10/01/2025
0010EP-AN-8	AEP TEXAS INC			1	2.A FE	990,210	99.0400	990,400	1,000,000	999,082	0	1,122	0	0	3.850	3.969	AO	9,625	38,500	09/15/2015	10/01/2025
00115A-AE-9	AEP TRANSMISSION CO LLC			1	1.F FE	998,030	97.2020	972,020	1,000,000	999,559	0	212	0	0	3.100	3.123	JD	2,583	31,000	11/16/2016	12/01/2026
037680-AB-1	AEPWV 2013-1 A2				1.A FE	2,925,892	98.2290	2,874,372	2,926,195	2,926,142	0	(5)	0	0	3.772	3.770	FA	45,992	110,382	11/06/2013	08/01/2031
00846U-AK-7	AGILENT TECHNOLOGIES INC			1	2.A FE	996,240	97.3550	973,550	1,000,000	999,237	0	408	0	0	3.050	3.094	MS	8,388	30,500	09/15/2016	09/22/2026
00846U-AN-1	AGILENT TECHNOLOGIES INC			1	2.A FE	6,326,272	85.0000	5,440,000	6,400,000	6,351,565	0	7,142	0	0	2.300	2.432	MS	44,569	147,200	05/03/2021	03/12/2031
009158-BC-9	AIR PRODUCTS & CHEMICALS			1	1.F FE	4,192,880	86.8260	3,473,040	4,000,000	4,112,077	0	(20,908)	0	0	2.050	1.480	MN	10,478	82,000	01/14/2021	05/15/2030
009158-BC-9	AIR PRODUCTS & CHEMICALS			1	1.F FE	8,669,468	86.8260	7,588,592	8,740,000	8,696,669	0	7,515	0	0	2.050	2.148	MN	22,894	179,170	04/06/2021	05/15/2030
009158-BK-1	AIR PRODUCTS & CHEMICALS LS: 87K	LS		2	1.F FE	1,994,520	97.6900	1,953,800	2,000,000	1,994,815	0	295	0	0	4.850	4.884	FA	38,531	48,500	02/06/2024	02/08/2034
009158-BK-1	AIR PRODUCTS & CHEMICALS LS:216K	LS		2	1.F FE	5,094,850	97.6900	4,884,500	5,000,000	5,093,001	0	(1,849)	0	0	4.850	4.591	FA	96,326	0	10/08/2024	02/08/2034
009158-BK-1	AIR PRODUCTS & CHEMICALS LS:216K	LS		2	1.F FE	5,069,650	97.6900	4,884,500	5,000,000	5,067,199	0	(2,451)	0	0	4.850	4.662	FA	96,326	0	08/15/2024	02/08/2034
01400E-AB-9	ALCON FINANCE CORP (144A)			1	2.A FE	3,078,210	91.8590	2,755,770	3,000,000	3,039,509	0	(8,191)	0	0	3.000	2.686	MS	24,250	90,000	01/06/2020	09/23/2029
01400E-AB-9	ALCON FINANCE CORP (144A)			1	2.A FE	3,064,170	91.8590	2,755,770	3,000,000	3,032,291	0	(6,684)	0	0	3.000	2.743	MS	24,250	90,000	12/13/2019	09/23/2029
01400E-AE-3	ALCON FINANCE CORP (144A)			1	2.A FE	9,977,100	99.9960	9,999,600	10,000,000	9,980,430	0	1,889	0	0	5.375	5.404	JD	37,326	537,500	11/30/2022	12/06/2032
01748N-AE-4	ALLEGION US HOLDING CO			1	2.B FE	1,995,160	96.4750	1,929,500	2,000,000	1,998,415	0	512	0	0	3.550	3.579	AO	17,750	71,000	09/18/2017	10/01/2027
01748N-AE-4	ALLEGION US HOLDING CO			1	2.B FE	1,664,334	96.4750	1,736,550	1,800,000	1,753,736	0	15,423	0	0	3.550	4.553	AO	15,975	63,900	06/13/2018	10/01/2027
02079K-AC-1	ALPHABET INC			1	1.C FE	979,190	96.3370	963,370	1,000,000	996,298	0	2,211	0	0	1.998	2.231	FA	7,548	19,980	08/02/2016	08/15/2026
02079K-AC-1	ALPHABET INC			1	1.C FE	948,600	96.3370	963,370	1,000,000	989,561	0	6,209	0	0	1.998	2.659	FA	7,548	19,980	11/07/2017	08/15/2026
02079K-AC-1	ALPHABET INC			1	1.C FE	2,670,150	96.3370	2,890,110	3,000,000	2,927,734	0	42,514	0	0	1.998	3.538	FA	22,644	59,940	04/25/2018	08/15/2026
023135-BC-9	AMAZON.COM INC			1	1.E FE	1,007,340	96.5830	965,830	1,000,000	1,002,064	0	(817)	0	0	3.150	3.060	FA	11,288	31,500	12/05/2017	08/22/2027
023135-BC-9	AMAZON.COM INC			1	1.E FE	1,996,420	96.5830	1,931,660	2,000,000	1,998,893	0	378	0	0	3.150	3.171	FA	22,575	63,000	08/15/2017	08/22/2027
023135-BY-1	AMAZON.COM INC			1	1.D FE	24,985,250	91.1040	22,776,000	25,000,000	24,992,500	0	2,103	0	0	1.650	1.658	MN	56,146	412,500	05/10/2021	05/12/2028
02343U-AG-0	AMCOR FINANCE USA INC		C	1	2.B FE	999,790	98.3700	983,700	1,000,000	999,912	0	37	0	0	3.625	3.629	AO	6,344	36,250	06/13/2019	04/28/2026
081437-AS-4	AMCOR FLEXIBLES NORTH AMERICA		C	1	2.B FE	1,004,450	96.8880	968,880	1,000,000	1,000,989	0	(654)	0	0	3.100	3.030	MS	9,128	31,000	06/13/2019	09/15/2026
081437-AS-4	AMCOR FLEXIBLES NORTH AMERICA		C	1	2.B FE	998,680	96.8880	968,880	1,000,000	999,625	0	195	0	0	3.100	3.121	MS	9,128	31,000	06/13/2019	09/15/2026
081437-AT-2	AMCOR FLEXIBLES NORTH AMERICA		C	1	2.B FE	5,252,000	87.7120	4,385,600	5,000,000	5,150,347	0	(27,052)	0	0	2.630	2.020	JD	4,383	131,500	02/16/2021	06/19/2030
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA LS:4.9M	LS	C	1	2.B FE	9,995,600	85.9940	8,599,400	10,000,000	9,996,935	0	413	0	0	2.690	2.695	MN	26,900	269,000	05/18/2021	05/25/2031
02361D-AP-5	AMEREN ILLINOIS			1	1.F FE	999,430	99.7450	997,450	1,000,000	999,930	0	39	0	0	3.250	3.256	MS	10,833	32,500	12/03/2014	03/01/2025
02361D-AS-9	AMEREN ILLINOIS			1	1.F FE	2,001,000	97.0780	1,941,560	2,000,000	2,000,362	0	(101)	0	0	3.800	3.794	MN	9,711	76,000	05/21/2018	05/15/2028
02361D-AS-9	AMEREN ILLINOIS			1	1.F FE	2,997,300	97.0780	2,912,340	3,000,000	2,998,863	0	282	0	0	3.800	3.811	MN	14,567	114,000	05/14/2018	05/15/2028
02361D-AV-2	AMEREN ILLINOIS			1	1.F FE	3,030,690	82.9600	2,488,800	3,000,000	3,018,250	0	(3,094)	0	0	1.550	1.437	MN	5,942	46,500	11/23/2020	11/15/2030
02361D-AV-2	AMEREN ILLINOIS			1	1.F FE	3,023,970	82.9600	2,488,800	3,000,000	3,014,364	0	(2,433)	0	0	1.550	1.461	MN	5,942	46,500	12/16/2020	11/15/2030

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
025816-CP-2	AMERICAN EXPRESS			2	1.F FE	3,214,050	97.0540	2,911,620	3,000,000	3,093,090	0	(40,034)	0	0	3.300	1.888	MN	15,950	99,000	12/02/2021	05/03/2027
025816-CY-3	AMERICAN EXPRESS			2	1.F FE	9,850,700	99.6200	9,962,000	10,000,000	9,963,886	0	59,219	0	0	3.950	4.578	FA	164,583	395,000	01/12/2023	08/01/2025
025816-DB-2	AMERICAN EXPRESS			2	1.F FE	4,996,400	103.1140	5,155,700	5,000,000	4,997,350	0	691	0	0	5.850	5.866	MN	45,500	292,500	10/31/2022	11/05/2027
025816-CW-7	AMERICAN EXPRESS LS:581K		LS	2	1.F FE	2,994,390	97.6560	2,929,680	3,000,000	2,996,202	0	757	0	0	4.050	4.080	MN	19,575	121,500	04/28/2022	05/03/2029
025816-CW-7	AMERICAN EXPRESS LS:581K		LS	2	1.F FE	2,981,850	97.6560	2,929,680	3,000,000	2,987,828	0	2,483	0	0	4.050	4.151	MN	19,575	121,500	07/06/2022	05/03/2029
025816-DP-1	AMERICAN EXPRESS CO			1	1.F FE	6,983,270	100.5940	7,041,580	7,000,000	6,986,216	0	2,946	0	0	5.098	5.164	FA	133,823	178,430	02/13/2024	02/16/2028
025816-DW-6	AMERICAN EXPRESS CO			1	1.F FE	4,173,280	98.9590	3,958,360	4,000,000	4,169,507	0	(3,773)	0	0	5.284	4.758	JJ	91,002	0	09/19/2024	07/26/2035
02665W-EF-4	AMERICAN HONDA FINANCE		C	1	1.G FE	4,998,300	99.9910	4,999,550	5,000,000	4,999,104	0	540	0	0	4.600	4.617	AO	47,278	230,000	04/13/2023	04/17/2025
02665W-EV-9	AMERICAN HONDA FINANCE		C	1	1.G FE	4,999,150	102.7860	5,139,300	5,000,000	4,998,940	0	155	0	0	5.650	5.653	MN	36,097	282,500	11/13/2023	11/15/2028
02665W-FL-0	AMERICAN HONDA FINANCE		C	1	1.G FE	2,999,130	99.0640	2,971,920	3,000,000	2,999,135	0	5	0	0	5.050	5.054	JJ	71,963	0	07/08/2024	07/10/2031
03027X-AG-5	AMERICAN TOWER CORP			1	2.A FE	992,280	99.5550	995,550	1,000,000	999,559	0	868	0	0	4.000	4.094	JD	3,333	40,000	05/04/2015	06/01/2025
03027X-AM-2	AMERICAN TOWER CORP			1	2.B FE	999,330	96.8030	968,030	1,000,000	999,834	0	73	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.B FE	997,730	96.9830	969,830	1,000,000	999,339	0	240	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.B FE	1,989,520	96.2470	1,924,940	2,000,000	1,996,441	0	1,081	0	0	3.600	3.662	JJ	33,200	72,000	12/05/2017	01/15/2028
03027X-BG-4	AMERICAN TOWER CORP			1	2.B FE	5,641,860	83.8430	5,030,580	6,000,000	5,773,486	0	35,821	0	0	1.875	2.581	AO	23,750	112,500	03/08/2021	10/15/2030
03027X-CG-3	AMERICAN TOWER CORP			1	2.B FE	4,981,900	100.6380	5,031,900	5,000,000	4,984,115	0	2,215	0	0	5.200	5.285	FA	98,222	114,111	03/04/2024	02/15/2029
03028P-L#-1	AMERICAN TRANSMISSION COMPANY			1	1.F	4,000,000	100.8270	4,033,108	4,000,000	4,000,000	0	0	0	0	5.380	5.380	JJ	97,438	215,200	10/26/2022	01/18/2033
03040W-AL-9	AMERICAN WATER CAPITAL CORP			1	2.A FE	1,001,820	99.7240	997,240	1,000,000	999,979	0	(220)	0	0	3.400	3.379	MS	11,333	34,000	08/13/2014	03/01/2025
03040W-AL-9	AMERICAN WATER CAPITAL CORP			1	2.A FE	998,670	99.7240	997,240	1,000,000	999,911	0	113	0	0	3.400	3.415	MS	11,333	34,000	08/11/2014	03/01/2025
03040W-AN-5	AMERICAN WATER CAPITAL CORP			1	2.A FE	998,180	96.6720	966,720	1,000,000	999,596	0	194	0	0	3.000	3.021	JD	2,500	30,000	11/14/2016	12/01/2026
03040W-AN-5	AMERICAN WATER CAPITAL CORP			1	2.A FE	1,789,182	96.6720	1,740,096	1,800,000	1,797,411	0	1,278	0	0	3.000	3.077	JD	4,500	54,000	11/29/2017	12/01/2026
03040W-AQ-8	AMERICAN WATER CAPITAL CORP			1	2.A FE	996,710	95.6290	956,290	1,000,000	999,009	0	343	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	979,110	95.6290	956,290	1,000,000	993,531	0	2,279	0	0	2.950	3.204	MS	9,833	29,500	01/18/2018	09/01/2027
03040W-AS-4	AMERICAN WATER CAPITAL CORP			1	2.A FE	2,999,430	96.2210	2,886,630	3,000,000	2,999,680	0	51	0	0	3.750	3.752	MS	37,500	112,500	08/06/2018	09/01/2028
03076C-AH-9	AMERIPRISE FINANCIAL			1	1.G FE	998,930	97.3560	973,560	1,000,000	999,777	0	112	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	96.7870	967,870	1,000,000	999,872	0	66	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	96.2110	4,810,550	5,000,000	4,993,540	0	2,094	0	0	3.200	3.247	MN	26,222	160,000	10/31/2017	11/02/2027
031162-CU-2	AMGEN INC			1	2.A FE	9,996,500	88.4450	8,844,500	10,000,000	9,997,930	0	347	0	0	2.450	2.454	FA	88,472	245,000	02/18/2020	02/21/2030
031162-DE-7	AMGEN INC			1	2.A FE	5,081,900	89.1240	4,456,200	5,000,000	5,060,586	0	(7,752)	0	0	3.350	3.152	FA	60,021	167,500	03/03/2022	02/22/2032
031162-DE-7	AMGEN INC			1	2.A FE	2,992,680	89.1240	2,673,720	3,000,000	2,994,435	0	668	0	0	3.350	3.378	FA	36,013	100,500	02/17/2022	02/22/2032
031162-DJ-6	AMGEN INC			1	2.A FE	10,000,700	92.7750	9,277,500	10,000,000	10,000,575	0	(54)	0	0	4.200	4.198	MS	140,000	420,000	08/16/2022	03/01/2033
031162-DM-9	AMGEN INC			1	2.A FE	2,998,020	100.0610	3,001,830	3,000,000	2,999,362	0	768	0	0	5.250	5.285	MS	52,063	157,500	02/15/2023	03/02/2025
031162-DP-2	AMGEN INC			1	2.A FE	4,991,300	100.7500	5,037,500	5,000,000	4,993,854	0	1,636	0	0	5.150	5.189	MS	85,118	257,500	02/15/2023	03/02/2028
032095-AH-4	AMPHENOL CORP			1	1.G FE	2,997,120	97.9910	2,939,730	3,000,000	2,998,470	0	288	0	0	4.350	4.362	JD	10,875	130,500	01/07/2019	06/01/2029
032095-AL-5	AMPHENOL CORP			1	2.A FE	14,945,100	83.8490	12,577,350	15,000,000	14,961,685	0	5,209	0	0	2.200	2.241	MS	97,167	330,000	09/07/2021	09/15/2031
032095-AQ-4	AMPHENOL CORP			1	2.A FE	3,152,490	100.3420	3,010,260	3,000,000	3,148,770	0	(3,720)	0	0	5.250	4.572	AO	37,625	78,750	09/24/2024	04/05/2034
032095-AQ-4	AMPHENOL CORP			1	2.A FE	3,023,970	100.3420	3,010,260	3,000,000	3,023,029	0	(941)	0	0	5.250	5.142	AO	37,625	78,750	07/10/2024	04/05/2034
032095-AR-2	AMPHENOL CORP			1	2.A FE	4,959,000	97.6700	4,883,500	5,000,000	4,959,172	0	172	0	0	5.000	5.105	JJ	41,667	0	10/29/2024	01/15/2035
032177-AH-0	AMSTED INDUSTRIES (144A)			1	3.C FE	500,000	99.5310	497,655	500,000	497,655	(1,050)	0	0	0	5.625	5.625	JJ	14,063	28,125	05/21/2019	07/01/2027
032177-AJ-6	AMSTED INDUSTRIES (144A)			1	3.C FE	2,055,000	94.1400	1,882,800	2,000,000	1,882,800	57,380	(7,660)	0	0	4.625	4.171	MN	11,819	92,500	04/16/2021	05/15/2030
032177-AJ-6	AMSTED INDUSTRIES (144A)			1	3.C FE	2,037,500	94.1400	1,882,800	2,000,000	1,882,800	54,971	(5,251)	0	0	4.625	4.311	MN	11,819	92,500	05/12/2021	05/15/2030
032177-AJ-6	AMSTED INDUSTRIES (144A)			1	3.C FE	2,020,000	94.1400	1,882,800	2,000,000	1,882,800	52,119	(2,399)	0	0	4.625	4.481	MN	11,819	92,500	12/16/2019	05/15/2030
032177-AJ-6	AMSTED INDUSTRIES (144A)			1	3.C FE	500,000	94.1400	470,700	500,000	470,700	12,430	0	0	0	4.625	4.625	MN	2,955	23,125	12/09/2019	05/15/2030
032177-AJ-6	AMSTED INDUSTRIES (144A)			1	3.C FE	425,000	94.1400	470,700	500,000	442,082	0	8,532	0	0	4.625	7.265	MN	2,955	23,125	11/29/2022	05/15/2030
032177-AJ-6	AMSTED INDUSTRIES (144A)			1	3.C FE	840,000	94.1400	941,400	1,000,000	876,583	0	18,071	0	0	4.625	7.452	MN	5,910	46,250	11/17/2022	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
032654-AN-5	ANALOG DEVICES INC			1	1.G FE	1,011,120	98.2010	982,010	1,000,000	1,002,428	0	(1,373)	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	1,936,155	98.2010	1,914,920	1,950,000	1,946,578	0	1,666	0	0	3.500	3.594	JD	4,929	68,250	01/31/2018	12/05/2026
032654-AU-9	ANALOG DEVICES INC			1	1.F FE	4,970,250	89.7990	4,489,950	5,000,000	4,983,521	0	4,199	0	0	1.700	1.790	AO	21,250	85,000	09/28/2021	10/01/2028
032654-AV-7	ANALOG DEVICES INC			1	1.F FE	5,019,400	83.8000	4,190,000	5,000,000	5,013,313	0	(1,896)	0	0	2.100	2.055	AO	26,250	105,000	09/29/2021	10/01/2031
032654-AV-7	ANALOG DEVICES INC			1	1.F FE	10,037,000	83.8000	8,380,000	10,000,000	10,025,414	0	(3,618)	0	0	2.100	2.058	AO	52,500	210,000	09/29/2021	10/01/2031
032654-AV-7	ANALOG DEVICES INC			1	1.F FE	4,992,900	83.8000	4,190,000	5,000,000	4,994,924	0	683	0	0	2.100	2.115	AO	26,250	105,000	11/29/2021	10/01/2031
032654-AV-7	ANALOG DEVICES INC			1	1.F FE	1,995,880	83.8000	1,676,000	2,000,000	1,997,094	0	393	0	0	2.100	2.123	AO	10,500	42,000	10/18/2021	10/01/2031
032654-BA-2	ANALOG DEVICES INC			1	1.G FE	918,400	97.5170	975,170	1,000,000	954,722	0	16,788	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	99.1140	1,472,834	1,486,000	1,469,801	0	14,210	0	0	3.650	4.690	FA	22,600	54,239	02/08/2023	02/01/2026
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	1.G FE	2,000,800	98.2120	1,964,240	2,000,000	2,000,274	0	(83)	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	98.2120	1,964,240	2,000,000	1,994,058	0	1,630	0	0	4.000	4.096	AO	17,333	80,000	03/20/2018	04/13/2028
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC		C	1	1.G FE	4,984,250	100.0240	5,001,200	5,000,000	4,992,547	0	1,593	0	0	4.750	4.790	JJ	104,236	237,500	01/10/2019	01/23/2029
00229*-AA-3	AP TUNDRA HOLDINGS LLC		C	1	1.F PL	71,852,273	93.0910	66,888,448	71,852,273	71,852,273	0	0	0	0	4.750	4.750	FA	1,289,349	3,412,983	12/23/2020	02/15/2042
037735-CU-9	APPALACHIAN POWER CO			1	2.A FE	805,970	99.4180	815,228	820,000	818,996	0	2,244	0	0	3.400	3.688	JD	2,323	27,880	08/29/2018	06/01/2025
037735-CU-9	APPALACHIAN POWER CO			1	2.A FE	1,477,990	99.4180	1,515,130	1,524,000	1,520,838	0	7,173	0	0	3.400	3.895	JD	4,318	51,816	05/17/2018	06/01/2025
037735-CW-5	APPALACHIAN POWER CO			1	2.A FE	994,900	96.6760	966,760	1,000,000	998,599	0	540	0	0	3.300	3.360	JD	2,750	33,000	05/08/2017	06/01/2027
037735-CW-5	APPALACHIAN POWER CO			1	2.A FE	2,880,210	96.6760	2,900,280	3,000,000	2,962,680	0	14,441	0	0	3.300	3.843	JD	8,250	99,000	09/12/2018	06/01/2027
037833-AZ-3	APPLE INC			1	1.B FE	998,590	99.7850	997,850	1,000,000	999,957	0	143	0	0	2.500	2.516	FA	9,861	25,000	02/02/2015	02/09/2025
037833-BG-4	APPLE INC			1	1.B FE	996,520	99.5660	995,660	1,000,000	999,801	0	370	0	0	3.200	3.241	MN	4,267	32,000	05/06/2015	05/13/2025
037833-BY-5	APPLE INC			1	1.B FE	1,059,420	98.8420	988,420	1,000,000	1,006,456	0	(7,044)	0	0	3.250	2.516	FA	11,556	32,500	10/11/2016	02/23/2026
037833-BY-5	APPLE INC			1	1.B FE	997,800	98.8420	988,420	1,000,000	999,683	0	244	0	0	3.250	3.276	FA	11,556	32,500	02/16/2016	02/23/2026
037833-CJ-7	APPLE INC			1	1.B FE	2,000,000	98.0130	1,960,260	2,000,000	2,000,000	0	0	0	0	3.350	3.350	FA	26,428	67,000	02/02/2017	02/09/2027
037833-DK-3	APPLE INC			1	1.B FE	1,994,180	96.5820	1,931,640	2,000,000	1,998,102	0	610	0	0	3.000	3.034	MN	8,000	60,000	11/06/2017	11/13/2027
037833-ED-8	APPLE INC			1	1.B FE	9,997,200	84.1910	8,419,100	10,000,000	9,998,210	0	268	0	0	1.650	1.653	FA	65,542	165,000	02/01/2021	02/08/2031
037833-EJ-5	APPLE INC LS:2.5M	LS		1	1.B FE	5,011,250	83.3260	4,166,300	5,000,000	5,007,507	0	(1,110)	0	0	1.700	1.674	FA	34,472	85,000	08/02/2021	08/05/2031
037833-EJ-5	APPLE INC LS:7.5M	LS		1	1.B FE	14,937,000	83.3260	12,498,900	15,000,000	14,957,112	0	6,073	0	0	1.700	1.745	FA	103,417	255,000	07/29/2021	08/05/2031
038222-AL-9	APPLIED MATERIALS			1	1.F FE	1,022,520	97.4800	974,800	1,000,000	1,005,490	0	(2,624)	0	0	3.300	3.015	AO	8,250	33,000	11/22/2017	04/01/2027
038222-AL-9	APPLIED MATERIALS			1	1.F FE	996,450	97.4800	974,800	1,000,000	999,063	0	380	0	0	3.300	3.342	AO	8,250	33,000	03/28/2017	04/01/2027
038222-AN-5	APPLIED MATERIALS			1	1.F FE	9,711,800	85.5090	8,550,900	10,000,000	9,821,620	0	30,770	0	0	1.750	2.099	JD	14,583	175,000	04/28/2021	06/01/2030
038336-AA-1	APTARGROUP INC			1	2.C FE	4,491,300	89.9390	4,496,950	5,000,000	4,540,636	0	49,336	0	0	3.600	5.140	MS	53,000	180,000	01/11/2024	03/15/2032
038336-AA-1	APTARGROUP INC			1	2.C FE	4,520,000	89.9390	4,496,950	5,000,000	4,530,753	0	10,753	0	0	3.600	5.176	MS	53,000	0	10/17/2024	03/15/2032
038336-AA-1	APTARGROUP INC			1	2.C FE	4,499,300	89.9390	4,496,950	5,000,000	4,507,820	0	8,520	0	0	3.600	5.257	MS	53,000	0	11/05/2024	03/15/2032
038522-AP-3	ARAMARK SERVICES INC (144A)			1	4.A FE	505,000	99.8420	499,210	500,000	499,210	2,620	0	0	0	5.000	4.777	AO	6,250	25,000	02/13/2018	04/01/2025
039482-AB-0	ARCHER-DANIELS-MIDLAND			1	1.F FE	6,151,615	92.3380	5,880,084	6,368,000	6,213,440	0	26,181	0	0	3.250	3.764	MS	54,040	206,960	07/26/2022	03/27/2030
03969Y-AA-6	ARDAGH METAL PACKAGING (144A)		C	1	4.B FE	1,001,250	89.9300	899,300	1,000,000	899,300	23,592	(262)	0	0	3.250	3.222	MN	4,153	32,500	02/26/2021	09/01/2028
03969Y-AA-6	ARDAGH METAL PACKAGING (144A)		C	1	4.B FE	500,000	89.9300	449,650	500,000	449,650	11,665	0	0	0	3.250	3.250	MN	2,076	16,250	02/26/2021	09/01/2028
03969Y-AA-6	ARDAGH METAL PACKAGING (144A)		C	1	4.B FE	985,000	89.9300	899,300	1,000,000	899,300	21,354	1,976	0	0	3.250	3.480	MN	4,153	32,500	03/16/2021	09/01/2028
03969Y-AB-4	ARDAGH METAL PACKAGING (144A)		C	1	5.B FE	501,875	86.0140	430,070	500,000	430,070	6,587	(382)	0	0	4.000	3.917	MN	2,556	20,000	02/26/2021	09/01/2029
03969Y-AB-4	ARDAGH METAL PACKAGING (144A)		C	1	5.B FE	500,000	86.0140	430,070	500,000	430,070	6,205	0	0	0	4.000	4.000	MN	2,556	20,000	02/26/2021	09/01/2029
03969Y-AB-4	ARDAGH METAL PACKAGING (144A)		C	1	5.B FE	993,750	86.0140	860,140	1,000,000	860,140	11,654	756	0	0	4.000	4.094	MN	5,111	40,000	11/02/2021	09/01/2029
03969Y-AC-2	ARDAGH METAL PACKAGING (144A)		C	1	4.B FE	500,000	99.3080	496,540	500,000	496,540	(1,980)	0	0	0	6.000	6.000	JD	1,250	30,000	06/01/2022	06/15/2027
040555-CV-4	ARIZONA PUBLIC SERVICE CO			1	2.A FE	995,370	96.2930	962,930	1,000,000	999,101	0	497	0	0	2.550	2.603	MS	7,508	25,500	09/15/2016	09/15/2026
040555-CZ-5	ARIZONA PUBLIC SERVICE CO			1	2.A FE	6,990,830	90.4820	6,333,740	7,000,000	6,995,347	0	913	0	0	2.600	2.615	FA	68,756	182,000	08/12/2019	08/15/2029
045054-AF-0	ASHTEAD CAPITAL INC (144A)		C	1	2.C FE	1,932,500	98.3210	1,966,420	2,000,000	1,978,031	0	7,647	0	0	4.375	4.824	FA	33,056	87,500	03/02/2018	08/15/2027
045054-AQ-6	ASHTEAD CAPITAL INC (144A)		C	1	2.C FE	4,988,350	98.6330	4,931,650	5,000,000	4,989,438	0	936	0	0	5.550	5.581	MN	23,125	277,500	01/24/2023	05/30/2033

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
045054-AR-4	ASHTEAD CAPITAL INC (144A)		C	1	2.C FE	2,997,360	101.1950	3,035,850	3,000,000	2,997,042	0	223	0	0	5.950	5.963	AO	37,683	178,500	07/24/2023	10/15/2033
045054-AS-2	ASHTEAD CAPITAL INC (144A)		C	1	2.C FE	1,992,220	100.1390	2,002,780	2,000,000	1,992,999	0	779	0	0	5.800	5.847	AO	24,489	82,489	01/25/2024	04/15/2034
04636N-AH-6	ASTRAZENECA FINANCE LLC		C	1	1.F FE	8,136,400	99.0360	7,922,880	8,000,000	8,124,377	0	(12,023)	0	0	4.875	4.638	MS	127,833	390,000	01/23/2024	03/03/2033
04636N-AH-6	ASTRAZENECA FINANCE LLC		C	1	1.F FE	5,053,900	99.0360	4,951,800	5,000,000	5,046,707	0	(4,755)	0	0	4.875	4.732	MS	79,896	243,750	06/14/2023	03/03/2033
04636N-AN-3	ASTRAZENECA FINANCE LLC		C	1	1.F FE	4,986,400	98.9470	4,947,350	5,000,000	4,986,596	0	196	0	0	5.000	5.036	FA	86,806	0	11/14/2024	02/26/2034
04636N-AN-3	ASTRAZENECA FINANCE LLC		C	1	1.F FE	14,543,206	98.9470	14,446,262	14,600,000	14,543,973	0	767	0	0	5.000	5.051	FA	253,472	0	11/13/2024	02/26/2034
00206R-GQ-9	AT&T INC			1	2.B FE	3,418,830	96.8820	2,906,460	3,000,000	3,251,870	0	(48,080)	0	0	4.300	2.460	FA	48,733	129,000	05/27/2021	02/15/2030
00206R-GQ-9	AT&T INC			1	2.B FE	4,517,960	96.8820	3,875,280	4,000,000	4,328,562	0	(62,650)	0	0	4.300	2.498	FA	64,978	172,000	11/22/2021	02/15/2030
00206R-GQ-9	AT&T INC			1	2.B FE	5,653,300	96.8820	4,844,100	5,000,000	5,389,267	0	(74,028)	0	0	4.300	2.589	FA	81,222	215,000	04/20/2021	02/15/2030
00206R-HT-2	AT&T INC			1	2.B FE	1,010,630	99.1710	991,710	1,000,000	1,001,487	0	(1,785)	0	0	3.875	3.686	JJ	17,868	38,750	06/05/2019	01/15/2026
00206R-HV-7	AT&T INC			1	2.B FE	1,908,600	97.5300	1,950,600	2,000,000	1,978,154	0	13,540	0	0	2.950	3.686	JJ	27,206	59,000	06/05/2019	07/15/2026
00206R-KH-4	AT&T INC			2	2.B FE	4,009,880	82.7110	3,308,440	4,000,000	4,006,831	0	(912)	0	0	2.250	2.223	FA	37,500	90,000	08/03/2021	02/01/2032
00206R-KH-4	AT&T INC			2	2.B FE	4,988,900	82.7110	4,135,550	5,000,000	4,992,146	0	1,005	0	0	2.250	2.273	FA	46,875	112,500	08/30/2021	02/01/2032
04651L-30-5	AT&T MOBILITY II LLC			1	2.B FE	50,000,000	105.5310	52,765,649	50,000,000	50,000,000	0	0	0	0	6.800	6.857	FMAN	566,667	3,400,000	06/12/2023	06/15/2099
048303-CH-2	ATLANTIC CITY ELECTRIC			1	1.F FE	882,403	97.0590	849,266	875,000	878,034	0	(785)	0	0	4.000	3.894	AO	7,389	35,000	11/20/2018	10/15/2028
048303-CH-2	ATLANTIC CITY ELECTRIC			1	1.F FE	3,996,080	97.0590	3,882,360	4,000,000	3,998,135	0	401	0	0	4.000	4.012	AO	33,778	160,000	10/09/2018	10/15/2028
048303-CJ-8	ATLANTIC CITY ELECTRIC			1	1.F FE	3,993,600	85.0570	3,402,280	4,000,000	3,995,797	0	614	0	0	2.300	2.318	MS	27,089	92,000	04/12/2021	03/15/2031
049468-AA-9	ATLASSIAN CORPORATION			1	2.C FE	1,993,660	100.7890	2,015,780	2,000,000	1,994,237	0	577	0	0	5.250	5.323	MN	13,417	52,500	05/09/2024	05/15/2029
049560-AN-5	ATMOS ENERGY CORP			1	1.E FE	1,004,060	96.3200	963,200	1,000,000	1,001,035	0	(439)	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	997,250	96.3200	963,200	1,000,000	999,239	0	291	0	0	3.000	3.032	JD	1,333	30,000	06/05/2017	06/15/2027
049560-AN-5	ATMOS ENERGY CORP			1	1.E FE	2,838,510	96.3200	2,889,600	3,000,000	2,950,482	0	18,907	0	0	3.000	3.709	JD	4,000	90,000	06/13/2018	06/15/2027
049560-AT-2	ATMOS ENERGY CORP			2	1.G FE	2,017,660	82.0720	1,641,440	2,000,000	2,010,536	0	(1,734)	0	0	1.500	1.405	JJ	13,833	30,000	10/15/2020	01/15/2031
049560-AT-2	ATMOS ENERGY CORP			2	1.G FE	1,005,930	82.0720	820,720	1,000,000	1,003,547	0	(583)	0	0	1.500	1.436	JJ	6,917	15,000	10/27/2020	01/15/2031
049560-AT-2	ATMOS ENERGY CORP			2	1.G FE	4,358,050	82.0720	3,619,375	4,410,000	4,377,649	0	5,056	0	0	1.500	1.628	JJ	30,503	66,150	01/08/2021	01/15/2031
052769-AE-6	AUTODESK INC			1	2.A FE	961,547	97.1410	923,811	951,000	954,311	0	(1,413)	0	0	3.500	3.336	JD	1,479	33,285	06/26/2019	06/15/2027
052769-AE-6	AUTODESK INC			1	2.A FE	2,112,083	97.1410	2,107,960	2,170,000	2,150,583	0	7,385	0	0	3.500	3.885	JD	3,376	75,950	04/22/2019	06/15/2027
052769-AE-6	AUTODESK INC			1	2.A FE	955,830	97.1410	971,410	1,000,000	986,701	0	5,044	0	0	3.500	4.074	JD	1,556	35,000	02/16/2018	06/15/2027
052769-AE-6	AUTODESK INC			1	2.A FE	900,843	97.1410	946,153	974,000	949,902	0	9,066	0	0	3.500	4.576	JD	1,515	34,090	12/11/2018	06/15/2027
052769-AG-1	AUTODESK INC			1	2.A FE	5,241,650	90.7230	4,536,150	5,000,000	5,146,707	0	(27,220)	0	0	2.850	2.231	JJ	65,708	142,500	05/26/2021	01/15/2030
052769-AG-1	AUTODESK INC			1	2.A FE	1,002,950	90.7230	907,230	1,000,000	1,001,580	0	(289)	0	0	2.850	2.816	JJ	13,142	28,500	01/08/2020	01/15/2030
052769-AG-1	AUTODESK INC			1	2.A FE	1,995,500	90.7230	1,814,460	2,000,000	1,997,562	0	441	0	0	2.850	2.876	JJ	26,283	57,000	01/07/2020	01/15/2030
052769-AG-1	AUTODESK INC			1	2.A FE	977,884	90.7230	970,736	1,070,000	978,699	0	815	0	0	2.850	4.775	JJ	14,062	0	12/12/2024	01/15/2030
052769-AH-9	AUTODESK INC			1	2.A FE	6,979,000	84.0670	5,884,690	7,000,000	6,985,260	0	1,917	0	0	2.400	2.433	JD	7,467	168,000	10/05/2021	12/15/2031
052769-AH-9	AUTODESK INC			1	2.A FE	4,247,500	84.0670	4,203,350	5,000,000	4,258,939	0	11,439	0	0	2.400	4.943	JD	5,333	60,000	11/14/2024	12/15/2031
052769-AH-9	AUTODESK INC			1	2.A FE	6,797,280	84.0670	6,725,360	8,000,000	6,802,807	0	5,527	0	0	2.400	4.971	JD	8,533	0	12/16/2024	12/15/2031
052769-AD-8	AUTODESK INC LS: 26K	LS		1	2.A FE	996,370	99.8480	998,480	1,000,000	999,761	0	408	0	0	4.375	4.420	JD	1,944	43,750	06/02/2015	06/15/2025
053015-AE-3	AUTOMATIC DATA PROCESSING			1	1.D FE	998,910	99.2240	992,240	1,000,000	999,876	0	124	0	0	3.375	3.388	MS	9,938	33,750	09/08/2015	09/15/2025
053015-AE-3	AUTOMATIC DATA PROCESSING			1	1.D FE	3,959,680	99.2240	3,968,960	4,000,000	3,995,297	0	6,272	0	0	3.375	3.540	MS	39,750	135,000	10/09/2018	09/15/2025
053015-AF-0	AUTOMATIC DATA PROCESSING			1	1.D FE	2,992,380	83.0910	2,492,730	3,000,000	2,995,573	0	747	0	0	1.250	1.277	MS	12,500	37,500	08/11/2020	09/01/2030
053015-AG-8	AUTOMATIC DATA PROCESSING			1	1.D FE	4,996,700	91.3630	4,568,150	5,000,000	4,998,334	0	466	0	0	1.700	1.710	MN	10,861	85,000	05/12/2021	05/15/2028
053015-AH-6	AUTOMATIC DATA PROCESSING			1	1.D FE	4,937,950	95.2380	4,761,900	5,000,000	4,938,894	0	944	0	0	4.450	4.607	MS	69,222	0	10/15/2024	09/09/2034
05329W-AM-4	AUTONATION INC			1	2.C FE	1,993,260	99.6570	1,993,140	2,000,000	1,999,261	0	785	0	0	4.500	4.542	AO	22,500	90,000	09/16/2015	10/01/2025
05329W-AP-7	AUTONATION INC LS:270K	LS		1	2.C FE	999,250	96.7150	967,150	1,000,000	999,723	0	79	0	0	3.800	3.809	MN	4,856	38,000	11/07/2017	11/15/2027
053332-AR-3	AUTOZONE INC			1	2.B FE	1,045,110	99.5380	995,380	1,000,000	1,000,352	0	(5,798)	0	0	3.250	2.646	AO	6,861	32,500	08/25/2016	04/15/2025
053332-AR-3	AUTOZONE INC			1	2.B FE	997,310	99.5380	995,380	1,000,000	999,844	0	277	0	0	3.250	3.282	AO	6,861	32,500	04/20/2015	04/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
053332-AR-3	AUTOZONE INC			1	2.B FE	980,080	99.5380	995,380	1,000,000	999,113	0	2,720	0	0	3.250	3.536	AO	6,861	32,500	03/21/2017	04/15/2025
053332-AT-9	AUTOZONE INC			1	2.B FE	999,740	98.0410	980,410	1,000,000	999,933	0	28	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	97.7860	977,860	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
053332-BC-5	AUTOZONE INC			1	2.B FE	2,997,060	99.1240	2,973,720	3,000,000	2,998,015	0	556	0	0	4.500	4.521	FA	56,250	135,000	01/23/2023	02/01/2028
053332-BE-1	AUTOZONE INC			1	2.B FE	2,996,340	100.6430	3,019,290	3,000,000	2,997,957	0	1,198	0	0	5.050	5.094	JJ	69,858	148,975	07/18/2023	07/15/2026
05348E-AW-9	AVALONBAY COMMUNITIES			1	1.G FE	976,200	99.0260	990,260	1,000,000	996,859	0	3,440	0	0	3.500	3.866	MN	4,472	35,000	04/23/2018	11/15/2025
05348E-AX-7	AVALONBAY COMMUNITIES			1	1.G FE	999,660	97.7090	977,090	1,000,000	999,929	0	38	0	0	2.950	2.954	MN	3,769	29,500	05/04/2016	05/11/2026
05348E-AY-5	AVALONBAY COMMUNITIES			1	1.G FE	1,993,780	97.0240	1,940,480	2,000,000	1,998,703	0	669	0	0	2.900	2.936	AO	12,244	58,000	09/26/2016	10/15/2026
05348E-BC-2	AVALONBAY COMMUNITIES			1	1.G FE	2,835,300	95.8130	2,874,390	3,000,000	2,941,848	0	17,687	0	0	3.200	3.882	JJ	44,267	96,000	04/18/2018	01/15/2028
05348E-BA-6	AVALONBAY COMMUNITIES LS: 9K	LS		1	1.G FE	996,540	97.0330	970,330	1,000,000	999,046	0	369	0	0	3.350	3.391	MN	4,281	33,500	05/03/2017	05/15/2027
053484-AF-8	AVALONBAY COMMUNITIES LS: 14K	LS		1	1.G FE	2,990,910	100.5890	3,017,670	3,000,000	2,991,304	0	394	0	0	5.350	5.388	JD	13,375	87,829	05/07/2024	06/01/2034
053611-AK-5	AVERY DENNISON			1	2.B FE	4,978,500	88.8810	4,444,050	5,000,000	4,987,807	0	2,081	0	0	2.650	2.698	AO	22,083	132,500	03/04/2020	04/30/2030
05368V-AA-4	AVIENT CORP (144A)			1	3.C FE	500,000	102.5770	512,885	500,000	500,000	0	0	0	0	7.125	7.125	FA	14,844	35,625	07/27/2022	08/01/2030
05453G-AC-9	AXALTA COATING SYSTEMS LS: 1K	LS		1	3.C FE	1,250,000	90.8680	1,135,850	1,250,000	1,135,850	12,838	0	0	0	3.375	3.375	FA	15,938	42,188	11/09/2020	02/15/2029
05453G-AC-9	AXALTA COATING SYSTEMS LS: 1K	LS		1	3.C FE	861,250	90.8680	908,680	1,000,000	901,670	0	20,388	0	0	3.375	6.107	FA	12,750	33,750	12/13/2022	02/15/2029
05453G-AC-9	AXALTA COATING SYSTEMS LS: 2K	LS		1	3.C FE	1,715,000	90.8680	1,590,190	1,750,000	1,590,190	13,764	4,209	0	0	3.375	3.662	FA	22,313	59,063	01/27/2021	02/15/2029
05453G-AC-9	AXALTA COATING SYSTEMS LS: 2K	LS		1	3.C FE	1,920,000	90.8680	1,817,360	2,000,000	1,817,360	10,041	10,499	0	0	3.375	4.012	FA	25,500	67,500	10/26/2021	02/15/2029
05453G-AC-9	AXALTA COATING SYSTEMS LS: 2K	LS		1	3.C FE	1,710,000	90.8680	1,817,360	2,000,000	1,789,526	0	43,413	0	0	3.375	6.313	FA	25,500	67,500	02/09/2023	02/15/2029
05454N-AA-7	AXALTA COATING/DUTCH HLD BV (1 LS: 73K	LS		1	3.C FE	947,500	98.0990	980,990	1,000,000	969,567	0	11,152	0	0	4.750	6.101	JD	2,111	47,500	12/13/2022	06/15/2027
05454N-AA-7	AXALTA COATING/DUTCH HLD BV (1 LS:127K	LS		1	3.C FE	1,680,000	98.0990	1,716,733	1,750,000	1,714,387	0	13,147	0	0	4.750	5.648	JD	3,694	83,125	04/05/2022	06/15/2027
05523U-AP-5	BAE SYSTEMS HOLDINGS (144A)		C	1	2.A FE	1,976,400	99.1230	1,982,460	2,000,000	1,997,295	0	2,692	0	0	3.850	3.994	JD	3,422	77,000	12/03/2015	12/15/2025
05723K-AE-0	BAKER HUGHES INC			1	1.G FE	2,000,000	96.4830	1,929,660	2,000,000	2,000,000	0	0	0	0	3.337	3.337	JD	2,966	66,740	12/06/2017	12/15/2027
058498-AW-6	BALL CORP			1	3.A FE	1,000,000	85.6630	856,630	1,000,000	856,630	(2,500)	0	0	0	2.875	2.875	FA	10,861	28,750	08/10/2020	08/15/2030
058498-AW-6	BALL CORP			1	3.A FE	1,905,000	85.6630	1,713,260	2,000,000	1,713,260	(15,221)	10,221	0	0	2.875	3.512	FA	21,722	57,500	11/29/2021	08/15/2030
058498-AY-2	BALL CORP	LS		1	3.A FE	500,000	102.3640	511,820	500,000	500,000	0	0	0	0	6.875	6.875	JJ	17,188	34,375	11/09/2022	03/15/2028
058498-AX-4	BALL CORP LS:1.3M	LS		1	3.A FE	3,022,500	84.9670	2,549,010	3,000,000	2,549,010	(38,683)	(2,147)	0	0	3.125	3.035	MS	27,604	93,750	09/14/2021	09/15/2031
058498-AX-4	BALL CORP LS:430K	LS		1	3.A FE	1,000,000	84.9670	849,670	1,000,000	849,670	(13,610)	0	0	0	3.125	3.125	MS	9,201	31,250	09/09/2021	09/15/2031
059165-EG-1	BALTIMORE GAS & ELECTRIC			1	1.F FE	948,820	96.5550	965,550	1,000,000	989,334	0	6,306	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	2,519,075	84.7540	2,118,850	2,500,000	2,512,588	0	(1,872)	0	0	2.250	2.162	JD	2,500	56,250	06/09/2021	06/15/2031
06051G-FS-3	BANK OF AMERICA CORP				1.G FE	1,018,000	99.5710	995,710	1,000,000	1,001,240	0	(2,106)	0	0	3.875	3.654	FA	16,146	38,750	10/14/2015	08/01/2025
06051G-FS-3	BANK OF AMERICA CORP				1.G FE	998,190	99.5710	995,710	1,000,000	999,848	0	209	0	0	3.875	3.897	FA	16,146	38,750	07/27/2015	08/01/2025
06051G-FX-2	BANK OF AMERICA CORP			1	1.G FE	1,006,810	98.5610	985,610	1,000,000	1,000,986	0	(756)	0	0	3.500	3.419	AO	7,000	35,000	04/15/2016	04/19/2026
06051G-FX-2	BANK OF AMERICA CORP			1	1.G FE	998,330	98.5610	985,610	1,000,000	999,711	0	186	0	0	3.500	3.520	AO	7,000	35,000	04/14/2016	04/19/2026
06051G-GA-1	BANK OF AMERICA CORP			1	1.G FE	1,005,790	96.4010	964,010	1,000,000	1,001,154	0	(627)	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	98.0070	980,070	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	97.4190	1,948,380	2,000,000	2,000,000	0	0	0	0	3.705	3.705	AO	13,791	74,100	04/19/2017	04/24/2028
06051G-GR-4	BANK OF AMERICA CORP			1	1.G FE	2,023,120	96.8480	1,936,960	2,000,000	2,006,908	0	(2,554)	0	0	3.593	3.450	JJ	31,938	71,860	12/20/2017	07/21/2028
06051G-GR-4	BANK OF AMERICA CORP			1	1.G FE	2,000,000	96.8480	1,936,960	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-GZ-6	BANK OF AMERICA CORP			1	1.G FE	1,002,480	99.9080	999,080	1,000,000	999,994	0	(404)	0	0	3.366	3.326	JJ	14,773	33,660	01/19/2018	01/23/2026
06051G-GZ-6	BANK OF AMERICA CORP			1	1.G FE	1,000,740	99.9080	999,080	1,000,000	999,989	0	(120)	0	0	3.366	3.354	JJ	14,773	33,660	01/22/2018	01/23/2026
06051G-GZ-6	BANK OF AMERICA CORP			1	1.G FE	2,000,000	99.9080	1,998,160	2,000,000	2,000,000	0	0	0	0	3.366	3.366	JJ	29,546	67,320	01/18/2018	01/23/2026
06051G-HD-4	BANK OF AMERICA CORP			2	1.E FE	1,127,000	95.9040	1,080,838	1,127,000	1,127,000	0	0	0	0	3.419	3.419	JD	1,177	38,532	12/20/2017	12/20/2028
06051G-HG-7	BANK OF AMERICA CORP			1	1.E FE	3,000,000	97.0170	2,910,510	3,000,000	3,000,000	0	0	0	0	3.970	3.970	MS	38,377	119,100	02/28/2018	03/05/2029
06051G-HV-4	BANK OF AMERICA CORP			1	1.G FE	3,000,000	92.1700	2,765,100	3,000,000	3,000,000	0	0	0	0	3.194	3.194	JJ	42,054	95,820	07/18/2019	07/23/2030
06051G-HX-0	BANK OF AMERICA CORP			1	1.G FE	5,291,600	90.4110	4,520,550	5,000,000	5,168,795	0	(33,003)	0	0	2.884	2.141	AO	27,638	144,200	02/25/2021	10/22/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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-JP-5	BANK OF AMERICA CORP			1	1.G FE	10,000,000	86.2450	8,624,500	10,000,000	10,000,000	0	0	0	0	2.651	2.651	MS	81,003	265,100	03/08/2021	03/11/2032
06051G-JT-7	BANK OF AMERICA CORP			1	1.G FE	10,000,000	86.0000	8,600,000	10,000,000	10,000,000	0	0	0	0	2.687	2.687	AO	51,501	268,700	04/16/2021	04/22/2032
06051G-LC-1	BANK OF AMERICA CORP			1	1.G FE	3,000,000	103.5460	3,106,380	3,000,000	3,000,000	0	0	0	0	6.204	6.204	MN	26,367	186,120	11/07/2022	11/10/2028
06051G-LE-7	BANK OF AMERICA CORP			1	1.E FE	9,000,000	100.3060	9,027,540	9,000,000	9,000,000	0	0	0	0	5.080	5.080	JJ	204,470	457,200	01/17/2023	01/20/2027
06406H-CQ-0	BANK OF NEW YORK MELLON CORP			2	1.F FE	1,995,260	99.5540	1,991,080	2,000,000	1,999,501	0	469	0	0	3.950	3.975	MN	9,436	79,000	11/13/2013	11/18/2025
06406H-DA-4	BANK OF NEW YORK MELLON CORP			2	1.F FE	970,890	99.7610	997,610	1,000,000	999,419	0	3,475	0	0	3.000	3.361	FA	10,583	30,000	08/26/2015	02/24/2025
06406R-AB-3	BANK OF NEW YORK MELLON CORP			2	1.F FE	1,000,000	97.4990	974,990	1,000,000	1,000,000	0	0	0	0	3.442	3.442	FA	13,768	34,420	01/31/2017	02/07/2028
06406R-AR-8	BANK OF NEW YORK MELLON CORP			2	1.F FE	14,994,450	82.7820	12,417,300	15,000,000	14,996,481	0	537	0	0	1.650	1.654	JJ	105,188	247,500	01/21/2021	01/28/2031
06406R-AU-1	BANK OF NEW YORK MELLON CORP			2	1.F FE	4,989,550	90.4540	4,522,700	5,000,000	4,994,689	0	1,443	0	0	1.650	1.680	JJ	38,271	82,500	04/20/2021	07/14/2028
06406R-AU-1	BANK OF NEW YORK MELLON CORP			2	1.F FE	9,973,700	90.4540	9,045,400	10,000,000	9,986,644	0	3,629	0	0	1.650	1.688	JJ	76,542	165,000	04/19/2021	07/14/2028
06406R-AZ-0	BANK OF NEW YORK MELLON CORP			2	1.F FE	4,997,000	89.8240	4,491,200	5,000,000	4,998,221	0	411	0	0	1.900	1.909	JJ	41,167	95,000	10/20/2021	01/25/2029
05526D-BB-0	BAT CAPITAL CORP		C	1	2.A FE	790,000	96.7890	764,633	790,000	790,000	0	0	0	0	3.557	3.557	FA	10,616	28,100	08/08/2017	08/15/2027
07177M-AB-9	BAXALTA INC		C	1	2.A FE	295,986	99.6830	297,055	298,000	297,879	0	233	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	2,997,120	96.7390	2,902,170	3,000,000	2,999,432	0	310	0	0	2.600	2.611	FA	29,467	78,000	08/10/2016	08/15/2026
071813-CB-3	BAXTER INTERNATIONAL			2	2.B FE	4,004,880	81.2600	3,250,400	4,000,000	4,002,949	0	(463)	0	0	1.730	1.717	AO	17,300	69,200	10/30/2020	04/01/2031
071813-CB-3	BAXTER INTERNATIONAL			2	2.B FE	3,002,280	81.2600	2,437,800	3,000,000	3,001,360	0	(213)	0	0	1.730	1.722	AO	12,975	51,900	10/30/2020	04/01/2031
071813-CB-3	BAXTER INTERNATIONAL			2	2.B FE	2,997,180	81.2600	2,437,800	3,000,000	2,998,203	0	266	0	0	1.730	1.740	AO	12,975	51,900	10/29/2020	04/01/2031
071813-CB-3	BAXTER INTERNATIONAL			2	2.B FE	1,997,360	81.2600	1,625,200	2,000,000	1,998,330	0	248	0	0	1.730	1.744	AO	8,650	34,600	10/30/2020	04/01/2031
071813-CS-6	BAXTER INTERNATIONAL LS:3.9M	LS		1	2.B FE	4,999,800	83.4390	4,171,950	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
07274N-AL-7	BAYER US FINANCE II LLC (144A)		C	1	2.B FE	4,963,550	96.2290	4,811,450	5,000,000	4,984,108	0	3,575	0	0	4.375	4.463	JD	9,722	218,750	06/18/2018	12/15/2028
07274N-AY-9	BAYER US FINANCE II LLC (144A)		C	1	2.B FE	1,067,160	100.0400	1,000,400	1,000,000	1,006,704	0	(10,487)	0	0	5.500	4.387	FA	20,778	55,000	07/12/2018	08/15/2025
075887-BW-8	BECTON DICKINSON			1	2.B FE	89,015	97.6730	85,952	88,000	88,269	0	(116)	0	0	3.700	3.554	JD	226	3,256	10/31/2017	06/06/2027
075887-BW-8	BECTON DICKINSON			1	2.B FE	3,000,000	97.6730	2,930,190	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-BW-8	BECTON DICKINSON			1	2.B FE	6,682,107	97.6730	6,953,341	7,119,000	6,879,482	0	90,129	0	0	3.700	5.190	JD	18,292	263,403	09/26/2022	06/06/2027
075887-CQ-0	BECTON DICKINSON			1	2.B FE	5,000,000	99.5310	4,976,550	5,000,000	5,000,000	0	0	0	0	4.693	4.693	FA	89,949	234,650	02/06/2023	02/13/2028
09247X-AN-1	BLACKROCK INC			1	1.D FE	1,017,650	97.4350	974,350	1,000,000	1,004,613	0	(2,007)	0	0	3.200	2.981	MS	9,422	32,000	11/22/2017	03/15/2027
09247X-AN-1	BLACKROCK INC			1	1.D FE	1,991,900	97.4350	1,948,700	2,000,000	1,997,910	0	873	0	0	3.200	3.248	MS	18,844	64,000	03/21/2017	03/15/2027
09247X-AN-1	BLACKROCK INC			1	1.D FE	1,988,680	97.4350	1,948,700	2,000,000	1,996,897	0	1,308	0	0	3.200	3.272	MS	18,844	64,000	01/29/2018	03/15/2027
09247X-AN-1	BLACKROCK INC			1	1.D FE	973,540	97.4350	974,350	1,000,000	992,687	0	3,119	0	0	3.200	3.546	MS	9,422	32,000	03/14/2018	03/15/2027
09247X-AP-6	BLACKROCK INC			1	1.D FE	3,967,600	94.5110	3,780,440	4,000,000	3,984,509	0	3,244	0	0	3.250	3.346	AO	21,667	130,000	04/17/2019	04/30/2029
09247X-AQ-4	BLACKROCK INC			1	1.D FE	3,270,750	88.8530	2,665,590	3,000,000	3,154,556	0	(29,181)	0	0	2.400	1.348	AO	12,000	72,000	12/03/2020	04/30/2030
09247X-AQ-4	BLACKROCK INC			1	1.D FE	2,024,100	88.8530	1,777,060	2,000,000	2,012,896	0	(2,367)	0	0	2.400	2.265	AO	8,000	48,000	01/29/2020	04/30/2030
09247X-AS-0	BLACKROCK INC			1	1.D FE	3,964,400	82.3840	3,295,360	4,000,000	3,974,146	0	3,298	0	0	2.100	2.197	FA	29,400	84,000	12/01/2021	02/25/2032
09247X-AS-0	BLACKROCK INC			1	1.D FE	2,770,200	82.3840	2,471,520	3,000,000	2,828,843	0	21,164	0	0	2.100	2.991	FA	22,050	63,000	02/23/2022	02/25/2032
09247X-AR-2	BLACKROCK INC LS:242K	LS		1	1.D FE	3,107,430	84.2950	2,528,850	3,000,000	3,065,355	0	(10,654)	0	0	1.900	1.508	JJ	24,225	57,000	12/14/2020	01/28/2031
09247X-AR-2	BLACKROCK INC LS:242K	LS		1	1.D FE	2,985,060	84.2950	2,528,850	3,000,000	2,990,233	0	1,497	0	0	1.900	1.956	JJ	24,225	57,000	06/15/2021	01/28/2031
093645-AJ-8	BLOCK COMMUNICATIONS INC (144A)			1	4.C FE	2,020,000	93.2920	1,865,840	2,000,000	1,865,840	112,304	(6,564)	0	0	4.875	4.538	MS	32,500	97,500	11/24/2021	03/01/2028
093645-AJ-8	BLOCK COMMUNICATIONS INC (144A)			1	4.C FE	100,000	93.2920	93,292	100,000	93,292	5,287	0	0	0	4.875	4.875	MS	1,625	4,875	02/10/2020	03/01/2028
093645-AJ-8	BLOCK COMMUNICATIONS INC (144A)			1	4.C FE	998,750	93.2920	932,920	1,000,000	932,920	52,688	182	0	0	4.875	4.897	MS	16,250	48,750	12/14/2021	03/01/2028
05565E-AH-8	BMW US CAPITAL LLC (144A)		C	1	1.F FE	1,998,620	97.8220	1,956,440	2,000,000	1,999,752	0	151	0	0	2.800	2.808	AO	12,444	56,000	04/04/2016	04/11/2026
05565E-AT-2	BMW US CAPITAL LLC (144A)		C	1	1.F FE	1,003,710	96.9840	969,840	1,000,000	1,000,926	0	(438)	0	0	3.300	3.252	AO	7,792	33,000	01/10/2018	04/06/2027
097023-BJ-3	BOEING CO			1	2.C FE	986,950	99.4870	994,870	1,000,000	999,714	0	1,445	0	0	2.500	2.650	MS	8,333	25,000	03/18/2015	03/01/2025
097023-BJ-3	BOEING CO			1	2.C FE	975,890	99.4870	994,870	1,000,000	999,502	0	2,680	0	0	2.500	2.777	MS	8,333	25,000	02/18/2015	03/01/2025
097023-BU-8	BOEING CO			1	2.C FE	976,980	95.3520	953,520	1,000,000	994,400	0	2,452	0	0	2.800	3.068	MS	9,333	28,000	02/14/2017	03/01/2027
097023-BX-2	BOEING CO			1	2.C FE	1,975,160	94.0770	1,881,540	2,000,000	1,991,123	0	2,594	0	0	3.250	3.398	MS	21,667	65,000	03/19/2018	03/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
097023-BX-2	BOEING CO			1	2.C FE	981,760	94.0770	940,770	1,000,000	993,514	0	1,897	0	0	3.250	3.467	MS	10,833	32,500	02/22/2018	03/01/2028
097023-CA-1	BOEING CO			1	2.C FE	2,927,490	93.5440	2,806,320	3,000,000	2,968,880	0	7,391	0	0	3.450	3.742	MN	17,250	103,500	10/30/2018	11/01/2028
097023-BP-9	BOEING CO LS:760K	LS		1	2.C FE	975,990	98.1220	981,220	1,000,000	997,706	0	2,657	0	0	2.600	2.878	AO	4,333	26,000	10/27/2015	10/30/2025
09951L-AC-7	BOOZ ALLEN HAMILTON INC LS: 34K	LS		1	2.C FE	1,464,810	102.3500	1,450,300	1,417,000	1,464,658	0	(151)	0	0	5.950	5.443	FA	34,427	0	12/16/2024	08/04/2033
09951L-AC-7	BOOZ ALLEN HAMILTON INC LS: 48K	LS		1	2.C FE	2,088,280	102.3500	2,047,000	2,000,000	2,087,838	0	(442)	0	0	5.950	5.292	FA	48,592	0	12/09/2024	08/04/2033
09951L-AC-7	BOOZ ALLEN HAMILTON INC LS: 48K	LS		1	2.C FE	2,067,760	102.3500	2,047,000	2,000,000	2,067,545	0	(215)	0	0	5.950	5.440	FA	48,592	0	12/16/2024	08/04/2033
09951L-AC-7	BOOZ ALLEN HAMILTON INC LS: 66K	LS		1	2.C FE	2,821,366	102.3500	2,805,414	2,741,000	2,820,613	0	(753)	0	0	5.950	5.511	FA	66,595	0	11/19/2024	08/04/2033
09951L-AA-1	BOOZ ALLEN HAMILTON INC (144A)			1	2.C FE	859,275	94.8880	811,292	855,000	855,652	0	(998)	0	0	3.875	3.752	MS	11,044	33,131	03/16/2021	09/01/2028
09951L-AA-1	BOOZ ALLEN HAMILTON INC (144A)			1	2.C FE	301,125	94.8880	284,664	300,000	300,170	0	(265)	0	0	3.875	3.782	MS	3,875	11,625	03/16/2021	09/01/2028
09951L-AA-1	BOOZ ALLEN HAMILTON INC (144A)			1	2.C FE	100,000	94.8880	94,888	100,000	100,000	0	0	0	0	3.875	3.875	MS	1,292	3,875	08/12/2020	09/01/2028
09951L-AA-1	BOOZ ALLEN HAMILTON INC (144A)			1	2.C FE	998,750	94.8880	948,880	1,000,000	999,315	0	160	0	0	3.875	3.894	MS	12,917	38,750	03/18/2021	09/01/2028
09951L-AA-1	BOOZ ALLEN HAMILTON INC (144A)			1	2.C FE	985,000	94.8880	948,880	1,000,000	991,127	0	2,187	0	0	3.875	4.137	MS	12,917	38,750	01/28/2022	09/01/2028
09951L-AA-1	BOOZ ALLEN HAMILTON INC (144A)			1	2.C FE	871,250	94.8880	948,880	1,000,000	913,823	0	20,159	0	0	3.875	6.554	MS	12,917	38,750	10/19/2022	09/01/2028
09951L-AB-9	BOOZ ALLEN HAMILTON INC (144A)			1	2.C FE	1,343,655	94.4320	1,257,834	1,332,000	1,332,046	0	(2,302)	0	0	4.000	3.640	JJ	26,640	53,280	11/29/2021	07/01/2029
09951L-AB-9	BOOZ ALLEN HAMILTON INC (144A)			1	2.C FE	1,000,000	94.4320	944,320	1,000,000	1,000,000	0	0	0	0	4.000	4.000	JJ	20,000	40,000	06/07/2021	07/01/2029
09951L-AB-9	BOOZ ALLEN HAMILTON INC (144A)			1	2.C FE	3,884,640	94.4320	3,777,280	4,000,000	3,890,606	0	5,966	0	0	4.000	4.681	JJ	80,000	0	09/25/2024	07/01/2029
100743-AK-9	BOSTON GAS COMPANY (144A)		C	1	2.A FE	2,071,320	95.3380	1,906,760	2,000,000	2,023,770	0	(9,744)	0	0	3.150	2.622	FA	26,250	63,000	11/05/2019	08/01/2027
100743-AK-9	BOSTON GAS COMPANY (144A)		C	1	2.A FE	1,022,330	95.3380	953,380	1,000,000	1,005,994	0	(2,444)	0	0	3.150	2.883	FA	13,125	31,500	09/07/2017	08/01/2027
100743-AK-9	BOSTON GAS COMPANY (144A)		C	1	2.A FE	999,060	95.3380	953,380	1,000,000	999,712	0	99	0	0	3.150	3.161	FA	13,125	31,500	07/31/2017	08/01/2027
100743-AL-7	BOSTON GAS COMPANY (144A)		C	1	2.A FE	2,018,620	90.9200	1,818,400	2,000,000	2,008,918	0	(1,900)	0	0	3.001	2.891	FA	25,008	60,020	07/30/2019	08/01/2029
100743-AL-7	BOSTON GAS COMPANY (144A)		C	1	2.A FE	2,270,768	90.9200	2,045,700	2,250,000	2,259,941	0	(2,118)	0	0	3.001	2.892	FA	28,134	67,523	07/25/2019	08/01/2029
10112R-AY-0	BOSTON PROPERTIES LP			1	2.B FE	992,710	96.3300	963,300	1,000,000	998,568	0	774	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.B FE	1,698,398	96.3300	1,775,362	1,843,000	1,812,524	0	16,517	0	0	2.750	3.733	AO	12,671	50,683	03/06/2017	10/01/2026
10112R-AZ-7	BOSTON PROPERTIES LP			1	2.B FE	997,570	99.9210	999,210	1,000,000	999,967	0	361	0	0	3.200	3.238	JJ	14,756	32,000	11/17/2017	01/15/2025
10112R-BC-7	BOSTON PROPERTIES LP			1	2.B FE	1,999,080	88.4970	1,769,940	2,000,000	1,999,470	0	84	0	0	2.900	2.905	MS	17,078	58,000	08/19/2019	03/15/2030
101137-AS-6	BOSTON SCIENTIFIC			1	2.A FE	1,000,320	97.6350	976,350	1,000,000	1,000,109	0	(33)	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	97.6350	976,350	1,000,000	999,337	0	180	0	0	4.000	4.021	MS	13,333	40,000	02/22/2018	03/01/2028
101137-BA-4	BOSTON SCIENTIFIC			1	2.A FE	2,324,936	89.3150	2,420,437	2,710,000	2,424,350	0	45,033	0	0	2.650	4.887	JD	5,985	71,815	09/20/2022	06/01/2030
102291-AL-5	BOWDOIN COLLEGE (TAXABLE) REV S2021			1	1.C FE	1,430,000	86.2110	1,232,817	1,430,000	1,430,000	0	0	0	0	2.170	2.170	JJ	15,516	31,031	11/16/2021	07/01/2029
102291-AM-3	BOWDOIN COLLEGE (TAXABLE) REV S2021			1	1.C FE	1,495,000	85.9690	1,285,237	1,495,000	1,495,000	0	0	0	0	2.270	2.270	JJ	16,968	33,937	11/16/2021	07/01/2030
102291-AN-1	BOWDOIN COLLEGE (TAXABLE) REV S2021			1	1.C FE	1,570,000	83.7600	1,315,032	1,570,000	1,570,000	0	0	0	0	2.370	2.370	JJ	18,605	37,209	11/16/2021	07/01/2031
103304-BU-4	BOYD GAMING CORP			1	3.C FE	1,000,000	96.8660	968,660	1,000,000	968,660	4,690	0	0	0	4.750	4.750	JD	3,958	47,500	11/19/2019	12/01/2027
103304-BV-2	BOYD GAMING CORP (144A)			1	4.A FE	500,000	92.5830	462,915	500,000	462,915	3,475	0	0	0	4.750	4.750	MS	6,993	23,750	05/25/2021	06/15/2031
10373Q-AB-6	BP CAP MARKETS AMERICA		C	1	1.E FE	2,003,160	99.5800	1,991,600	2,000,000	2,000,273	0	(492)	0	0	3.796	3.770	MS	21,089	75,920	09/19/2018	09/21/2025
10373Q-AB-6	BP CAP MARKETS AMERICA		C	1	1.E FE	2,979,870	99.5800	2,987,400	3,000,000	2,997,515	0	3,146	0	0	3.796	3.907	MS	31,633	113,880	10/05/2018	09/21/2025
10373Q-BU-3	BP CAP MARKETS AMERICA		C	1	1.E FE	5,000,000	96.7090	4,835,450	5,000,000	5,000,000	0	0	0	0	4.812	4.812	FA	92,230	240,600	02/09/2023	02/13/2033
10373Q-BZ-2	BP CAP MARKETS AMERICA		C	1	1.E FE	2,999,430	100.5030	3,015,090	3,000,000	2,999,154	0	(276)	0	0	4.970	4.974	AO	30,648	62,125	05/15/2024	10/17/2029
10373Q-CA-6	BP CAP MARKETS AMERICA		C	1	1.E FE	4,032,120	98.5410	3,941,640	4,000,000	4,031,561	0	(559)	0	0	5.227	5.122	MN	25,554	104,540	10/28/2024	11/17/2034
10373Q-CA-6	BP CAP MARKETS AMERICA		C	1	1.E FE	6,971,930	98.5410	6,897,870	7,000,000	6,971,806	0	(124)	0	0	5.227	5.279	MN	44,720	0	11/20/2024	11/17/2034
10373Q-AV-2	BP CAPITAL MARKETS AMERICA		C	1	1.E FE	1,935,480	96.9420	1,938,840	2,000,000	1,936,403	0	923	0	0	3.017	4.667	JJ	27,656	0	12/19/2024	01/16/2027
105340-AR-4	BRANDYWINE OPERATING PARTNERS LS:317K	LS		1	3.B FE	1,017,500	105.7390	1,163,129	1,100,000	1,037,900	0	16,496	0	0	8.300	9.911	MS	26,883	87,175	09/19/2023	03/15/2028
110122-BB-3	BRISTOL-MYERS SQUIBB			1	1.F FE	999,070	97.5840	975,840	1,000,000	999,745	0	100	0	0	3.250	3.261	FA	11,194	32,500	02/23/2017	02/27/2027
110122-BB-3	BRISTOL-MYERS SQUIBB			1	1.F FE	993,920	97.5840	975,840	1,000,000	998,485	0	654	0	0	3.250	3.322	FA	11,194	32,500	02/22/2017	02/27/2027
110122-CP-1	BRISTOL-MYERS SQUIBB			1	1.F FE	2,670,257	94.4300	2,255,933	2,389,000	2,543,293	0	(34,010)	0	0	3.400	1.838	JJ	34,972	81,226	02/26/2021	07/26/2029
110122-CP-1	BRISTOL-MYERS SQUIBB			1	1.F FE	14,159,100	94.4300	14,164,500	15,000,000	14,413,080	0	113,690	0	0	3.400	4.352	JJ	219,583	510,000	09/13/2022	07/26/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
110122-DQ-8	BRISTOL-MYERS SQUIBB			1	1.F FE	1,950,560	82.8550	1,657,100	2,000,000	1,967,553	0	5,207	0	0	1.450	1.742	MN	3,867	29,000	09/01/2021	11/13/2030
110122-DQ-8	BRISTOL-MYERS SQUIBB			1	1.F FE	6,651,190	82.8550	5,799,850	7,000,000	6,777,601	0	35,345	0	0	1.450	2.026	MN	13,533	101,500	04/26/2021	11/13/2030
110122-DU-9	BRISTOL-MYERS SQUIBB			1	1.F FE	3,982,400	87.1050	3,484,200	4,000,000	3,986,763	0	1,610	0	0	2.950	3.001	MS	34,744	118,000	02/16/2022	03/15/2032
110122-DZ-8	BRISTOL-MYERS SQUIBB LS:2.4M			1	1.F FE	5,192,000	104.9630	5,248,150	5,000,000	5,174,651	0	(15,507)	0	0	5.900	5.387	MN	37,694	296,639	11/21/2023	11/15/2033
11134L-AH-2	BROADCOM CORP / CAYMAN FINANCE			1	2.B FE	995,580	98.4620	984,620	1,000,000	998,938	0	485	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	999,550	96.3340	963,340	1,000,000	999,875	0	35	0	0	3.500	3.504	JJ	16,139	35,000	10/10/2017	01/15/2028
11135F-AQ-4	BROADCOM INC			1	2.B FE	6,223,230	95.7260	6,164,754	6,440,000	6,224,721	0	1,492	0	0	4.150	4.809	MN	34,150	0	12/12/2024	11/15/2030
11135F-BX-8	BROADCOM INC			1	2.B FE	4,993,450	100.4120	5,020,600	5,000,000	4,993,906	0	456	0	0	5.050	5.079	JJ	118,535	0	07/08/2024	07/12/2029
11135F-BZ-3	BROADCOM INC			2	2.B FE	5,158,324	100.9680	5,164,513	5,115,000	5,157,895	0	(429)	0	0	5.050	4.684	JJ	121,261	0	12/19/2024	07/12/2027
11135F-CC-3	BROADCOM INC			1	2.B FE	4,986,950	96.7310	4,836,550	5,000,000	4,987,008	0	58	0	0	4.550	4.592	FA	56,243	0	09/26/2024	02/15/2032
11135F-CC-3	BROADCOM INC			1	2.B FE	4,832,900	96.7310	4,836,550	5,000,000	4,835,960	0	3,060	0	0	4.550	5.104	FA	56,243	0	10/29/2024	02/15/2032
114259-AN-4	BROOKLYN UNION GAS (144A)		C	1	2.A FE	1,011,610	98.1320	981,320	1,000,000	1,001,418	0	(1,457)	0	0	3.407	3.253	MS	10,505	34,070	03/22/2017	03/10/2026
114259-AN-4	BROOKLYN UNION GAS (144A)		C	1	2.A FE	2,000,000	98.1320	1,962,640	2,000,000	2,000,000	0	0	0	0	3.407	3.407	MS	21,010	68,140	03/07/2016	03/10/2026
114259-AT-1	BROOKLYN UNION GAS (144A)		C	1	2.A FE	5,000,000	94.8310	4,741,550	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	1,292,633	99.6410	1,280,387	1,285,000	1,285,114	0	(1,256)	0	0	3.500	3.402	AO	9,495	44,975	04/09/2018	04/15/2025
115637-AS-9	BROWN-FORMAN			1	1.G FE	995,530	99.6410	996,410	1,000,000	999,719	0	656	0	0	3.500	3.572	AO	7,389	35,000	03/22/2018	04/15/2025
115637-AS-9	BROWN-FORMAN			1	1.G FE	2,342,467	99.6410	2,371,456	2,380,000	2,377,906	0	6,308	0	0	3.500	3.780	AO	17,586	83,300	11/26/2018	04/15/2025
115637-AU-4	BROWN-FORMAN			1	1.G FE	5,152,736	97.5720	4,960,560	5,084,000	5,144,213	0	(6,072)	0	0	4.750	4.571	AO	50,981	241,490	07/19/2023	04/15/2033
115637-AU-4	BROWN-FORMAN			1	1.G FE	3,952,991	97.5720	3,817,992	3,913,000	3,948,070	0	(3,530)	0	0	4.750	4.615	AO	39,239	185,868	07/17/2023	04/15/2033
115637-AU-4	BROWN-FORMAN			1	1.G FE	3,028,590	97.5720	2,927,160	3,000,000	3,025,082	0	(2,523)	0	0	4.750	4.624	AO	30,083	142,500	07/17/2023	04/15/2033
115637-AU-4	BROWN-FORMAN			1	1.G FE	4,602,163	97.5720	4,455,138	4,566,000	4,597,771	0	(3,193)	0	0	4.750	4.644	AO	45,787	216,885	07/24/2023	04/15/2033
115637-AU-4	BROWN-FORMAN			1	1.G FE	1,964,340	97.5720	1,951,440	2,000,000	1,968,529	0	2,987	0	0	4.750	4.982	AO	20,056	95,000	08/03/2023	04/15/2033
118230-AQ-4	BUCKEYE PARTNERS LP			1	3.C FE	937,500	96.6190	966,190	1,000,000	966,190	9,896	10,454	0	0	3.950	5.147	JD	3,292	39,500	10/05/2020	12/01/2026
118230-AQ-4	BUCKEYE PARTNERS LP			1	3.C FE	928,750	96.6190	966,190	1,000,000	966,190	9,735	10,615	0	0	3.950	5.166	JD	3,292	39,500	11/05/2019	12/01/2026
12189L-AV-3	BURLINGTON NORTHERN SANTA FE			1	1.F FE	995,340	99.6110	996,110	1,000,000	999,809	0	495	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.F FE	999,110	97.1900	971,900	1,000,000	999,779	0	81	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.F FE	997,470	97.1900	971,900	1,000,000	999,334	0	252	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.F FE	2,923,980	97.1900	2,915,700	3,000,000	2,977,099	0	8,756	0	0	3.250	3.577	JD	4,333	97,500	04/19/2018	06/15/2027
05605H-AB-6	BWX TECHNOLOGIES (144A)			1	3.C FE	2,030,000	93.7110	1,874,220	2,000,000	1,874,220	26,182	(8,542)	0	0	4.125	3.677	JD	0	123,750	11/15/2021	06/30/2028
05605H-AB-6	BWX TECHNOLOGIES (144A)			1	3.C FE	449,375	93.7110	468,555	500,000	467,221	0	8,142	0	0	4.125	6.239	JD	0	30,938	09/20/2022	06/30/2028
05605H-AB-6	BWX TECHNOLOGIES (144A)			1	3.C FE	205,879	93.7110	216,472	231,000	213,525	0	4,308	0	0	4.125	6.580	JD	0	14,293	03/02/2023	06/30/2028
05605H-AC-4	BWX TECHNOLOGIES (144A)			1	3.C FE	2,500,000	93.2940	2,332,350	2,500,000	2,332,350	48,400	0	0	0	4.125	4.125	AO	21,771	103,125	01/21/2022	04/15/2029
05605H-AC-4	BWX TECHNOLOGIES (144A)			1	3.C FE	450,340	93.2940	472,068	506,000	467,322	0	7,649	0	0	4.125	6.178	AO	4,406	20,873	09/07/2022	04/15/2029
05605H-AC-4	BWX TECHNOLOGIES (144A)			1	3.C FE	226,950	93.2940	237,900	255,000	235,463	0	3,863	0	0	4.125	6.183	AO	2,221	10,519	09/13/2022	04/15/2029
05605H-AC-4	BWX TECHNOLOGIES (144A)			1	3.C FE	1,750,000	93.2940	1,865,880	2,000,000	1,814,258	0	36,286	0	0	4.125	6.647	AO	17,417	82,500	03/02/2023	04/15/2029
12685J-AC-9	CABLE ONE (144A) LS:2.0M			1	4.B FE	1,990,000	83.6670	1,673,340	2,000,000	1,673,340	50,630	950	0	0	4.000	4.062	MN	10,222	80,000	03/12/2021	11/15/2030
12685J-AC-9	CABLE ONE (144A) LS:2.2M			1	4.B FE	2,250,000	83.6670	1,882,508	2,250,000	1,882,508	58,028	0	0	0	4.000	4.000	MN	11,500	90,000	09/29/2021	11/15/2030
12685J-AC-9	CABLE ONE (144A) LS:746K			1	4.B FE	774,375	83.6670	627,503	750,000	627,503	22,413	(3,070)	0	0	4.000	3.519	MN	3,833	30,000	01/21/2021	11/15/2030
12685J-AC-9	CABLE ONE (144A) LS:994K			1	4.B FE	986,250	83.6670	836,670	1,000,000	836,670	24,399	1,391	0	0	4.000	4.183	MN	5,111	40,000	10/18/2021	11/15/2030
127055-AK-7	CABOT CORP			1	2.B FE	1,006,140	97.5380	975,380	1,000,000	1,001,042	0	(687)	0	0	3.400	3.326	MS	10,011	34,000	09/08/2016	09/15/2026
127055-AK-7	CABOT CORP			1	2.B FE	998,490	97.5380	975,380	1,000,000	999,669	0	166	0	0	3.400	3.418	MS	10,011	34,000	09/06/2016	09/15/2026
12769G-AB-6	CAESARS ENTERTAIN INC (144A)			2	3.C FE	1,007,500	101.9270	1,019,270	1,000,000	1,004,877	0	(1,389)	0	0	7.000	6.820	FA	26,444	70,000	01/24/2023	02/15/2030
12769G-AA-8	CAESARS ENTERTAIN INC (144A) LS: 4K			1	4.C FE	1,000,000	93.7060	937,060	1,000,000	937,060	33,830	0	0	0	4.625	4.625	AO	9,764	46,250	09/10/2021	10/15/2029
12769G-AA-8	CAESARS ENTERTAIN INC (144A) LS: 4K			1	4.C FE	852,500	93.7060	937,060	1,000,000	886,177	0	19,097	0	0	4.625	7.494	AO	9,764	46,250	03/02/2023	10/15/2029
133131-AW-2	CAMDEN PROPERTY TRUST			1	1.G FE	2,996,790	97.3010	2,919,030	3,000,000	2,998,492	0	324	0	0	4.100	4.113	AO	25,967	123,000	10/02/2018	10/15/2028

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
134429-BJ-7	CAMPBELL SOUP CO			1	2.B FE	4,950,200	87.7790	4,388,950	5,000,000	4,968,994	0	5,376	0	0	2.375	2.499	AO	22,101	118,750	05/13/2021	04/24/2030
134429-BQ-1	CAMPBELL SOUP CO			1	2.B FE	4,981,300	94.3440	4,717,200	5,000,000	4,981,293	0	(7)	0	0	4.750	4.795	MS	58,715	0	09/30/2024	03/23/2035
14149Y-BE-7	CARDINAL HEALTH			1	2.B FE	999,960	99.3850	993,850	1,000,000	999,951	0	9	0	0	3.750	3.751	MS	11,042	37,500	06/18/2015	09/15/2025
14149Y-BE-7	CARDINAL HEALTH			1	2.B FE	999,280	99.3850	993,850	1,000,000	999,896	0	85	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	96.9460	1,938,920	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
14149Y-BS-6	CARDINAL HEALTH INC			1	2.B FE	4,985,950	97.9100	4,895,500	5,000,000	4,985,766	0	(184)	0	0	5.350	5.386	MN	28,979	0	11/13/2024	11/15/2034
141781-BW-3	CARGILL INC (144A)			1	1.F FE	4,966,950	92.7760	4,638,800	5,000,000	4,974,722	0	2,834	0	0	4.000	4.079	JD	5,000	200,000	04/19/2022	06/22/2032
141781-BZ-6	CARGILL INC (144A)			1	1.F FE	6,991,320	99.6450	6,975,150	7,000,000	6,992,332	0	727	0	0	5.125	5.141	AO	79,722	358,750	10/05/2022	10/11/2032
141781-CA-0	CARGILL INC (144A) LS: 86K	LS		1	1.F FE	9,980,100	100.0820	10,008,200	10,000,000	9,989,993	0	6,329	0	0	4.500	4.570	JD	8,750	450,000	04/17/2023	06/24/2026
142339-AH-3	CARLISLE COS INC			1	2.B FE	996,010	97.4020	974,020	1,000,000	998,662	0	418	0	0	3.750	3.798	JD	3,125	37,500	11/13/2017	12/01/2027
142339-AJ-9	CARLISLE COS INC			1	2.B FE	4,937,800	89.5990	4,479,950	5,000,000	4,965,567	0	6,074	0	0	2.750	2.894	MS	45,833	137,500	02/13/2020	03/01/2030
142339-AL-4	CARLISLE COS INC			1	2.B FE	2,985,600	81.6660	2,449,980	3,000,000	2,989,688	0	1,307	0	0	2.200	2.252	MS	22,000	66,000	09/14/2021	03/01/2032
14448C-AL-8	CARRIER GLOBAL CORP			1	2.B FE	10,499,200	86.8330	8,683,300	10,000,000	10,313,093	0	(49,536)	0	0	2.700	2.130	FA	102,000	270,000	02/16/2021	02/15/2031
14448C-AQ-7	CARRIER GLOBAL CORP			1	2.B FE	2,022,220	89.4970	1,789,940	2,000,000	2,011,835	0	(2,249)	0	0	2.722	2.592	FA	20,566	54,440	02/27/2020	02/15/2030
14448C-AQ-7	CARRIER GLOBAL CORP			1	2.B FE	3,030,540	89.4970	2,684,910	3,000,000	3,016,247	0	(3,085)	0	0	2.722	2.603	FA	30,849	81,660	02/26/2020	02/15/2030
14448C-AQ-7	CARRIER GLOBAL CORP			1	2.B FE	4,567,292	89.4970	4,977,823	5,562,000	4,824,097	0	120,676	0	0	2.722	5.748	FA	57,195	151,398	10/17/2022	02/15/2030
14448C-BC-7	CARRIER GLOBAL CORP			2	2.B FE	2,043,000	103.5970	2,071,940	2,000,000	2,039,054	0	(3,566)	0	0	5.900	5.618	MS	34,744	93,417	11/28/2023	03/15/2034
14448C-BC-7	CARRIER GLOBAL CORP			2	2.B FE	2,015,240	103.5970	2,071,940	2,000,000	2,013,601	0	(1,423)	0	0	5.900	5.800	MS	34,744	93,417	11/16/2023	03/15/2034
149123-BJ-9	CATERPILLAR INC			1	1.F FE	55,087	112.4590	50,607	45,000	48,555	0	(454)	0	0	7.300	5.622	MN	548	3,285	03/22/2006	05/01/2031
149123-BJ-9	CATERPILLAR INC			1	1.F FE	182,323	112.4590	174,311	155,000	166,143	0	(1,415)	0	0	7.300	5.920	MN	1,886	11,315	02/02/2007	05/01/2031
149123-CK-5	CATERPILLAR INC			1	1.F FE	5,455,622	84.9270	4,606,440	5,424,000	5,444,995	0	(3,312)	0	0	1.900	1.830	MS	31,203	103,056	09/23/2021	03/12/2031
12505B-AD-2	CBRE SERVICES INC			1	2.A FE	2,977,200	99.9170	2,997,510	3,000,000	2,996,675	0	2,540	0	0	4.875	4.968	MS	48,750	146,250	08/06/2015	03/01/2026
1248EP-CN-1	CCO HLDGS LLC/CAP CORP			1	3.C FE	2,075,000	86.1310	1,722,620	2,000,000	1,722,620	15,606	(8,546)	0	0	4.500	3.978	MN	15,000	90,000	10/07/2020	05/01/2032
1248EP-CD-3	CCO HLDGS LLC/CAP CORP (144A)			1	3.C FE	2,075,000	91.4320	1,828,640	2,000,000	1,828,640	10,165	(11,905)	0	0	4.750	4.066	MS	31,667	95,000	05/17/2021	03/01/2030
1248EP-CD-3	CCO HLDGS LLC/CAP CORP (144A)			1	3.C FE	1,000,000	91.4320	914,320	1,000,000	914,320	(870)	0	0	0	4.750	4.750	MS	15,833	47,500	09/17/2019	03/01/2030
1248EP-CL-5	CCO HLDGS LLC/CAP CORP (144A)			1	3.C FE	1,000,000	84.2510	842,510	1,000,000	842,510	(4,920)	0	0	0	4.500	4.500	JD	3,750	45,000	04/19/2021	06/01/2033
1248EP-CE-1	CCO HLDGS LLC/CAP CORP (144A) LS: 56K	LS		1	3.C FE	256,250	89.8780	224,695	250,000	224,695	(209)	(798)	0	0	4.500	4.126	FA	4,250	11,250	03/04/2020	08/15/2030
1248EP-CS-0	CCO HLDGS LLC/CAP CORP (144A) LS:197K	LS		1	3.C FE	992,500	99.2560	992,560	1,000,000	992,560	4,130	940	0	0	6.375	6.507	MS	21,250	63,750	08/17/2022	09/01/2029
1248EP-CE-1	CCO HLDGS LLC/CAP CORP (144A) LS:278K	LS		1	3.C FE	1,250,000	89.8780	1,123,475	1,250,000	1,123,475	(5,038)	0	0	0	4.500	4.500	FA	21,250	56,250	02/03/2020	08/15/2030
1248EP-CE-1	CCO HLDGS LLC/CAP CORP (144A) LS:333K	LS		1	3.C FE	1,537,500	89.8780	1,348,170	1,500,000	1,348,170	(1,294)	(4,751)	0	0	4.500	4.129	FA	25,500	67,500	02/14/2020	08/15/2030
1248EP-CQ-4	CCO HLDGS LLC/CAP CORP (144A) LS:747K	LS		1	3.C FE	750,000	87.8790	659,093	750,000	659,093	(3,233)	0	0	0	4.750	4.750	FA	14,844	35,625	01/13/2022	02/01/2032
1248EP-CP-6	CCO HLDGS LLC/CAP CORP (144A) LS:999K	LS		1	3.C FE	1,000,000	81.2440	812,440	1,000,000	812,440	(1,520)	0	0	0	4.250	4.250	JJ	19,597	42,500	08/02/2021	01/15/2034
03073E-AM-7	CENCORA INC			1	2.A FE	994,650	99.6950	996,950	1,000,000	999,836	0	581	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	96.8070	968,070	1,000,000	999,180	0	255	0	0	3.450	3.479	JD	1,533	34,500	11/29/2017	12/15/2027
03073E-AP-0	CENCORA INC			1	2.A FE	997,300	96.8070	968,070	1,000,000	999,097	0	282	0	0	3.450	3.482	JD	1,533	34,500	11/30/2017	12/15/2027
03073E-AY-1	CENCORA INC			1	2.B FE	2,004,860	97.5330	1,950,660	2,000,000	2,004,769	0	(91)	0	0	5.150	5.120	FA	6,294	0	12/04/2024	02/15/2035
03073E-AY-1	CENCORA INC			1	2.B FE	4,997,250	97.5330	4,876,650	5,000,000	4,997,090	0	(160)	0	0	5.150	5.157	FA	15,736	0	12/02/2024	02/15/2035
15189X-AR-9	CENTERPOINT ENERGY HOUSTON			1	1.F FE	993,460	96.8450	968,450	1,000,000	998,462	0	697	0	0	3.000	3.076	FA	12,500	30,000	01/09/2017	02/01/2027
15189X-BE-7	CENTERPOINT ENERGY HOUSTON			1	1.F FE	2,993,490	98.8510	2,965,530	3,000,000	2,993,705	0	215	0	0	5.150	5.178	MS	51,071	77,679	02/27/2024	03/01/2034
15189X-AQ-1	CENTERPOINT ENERGY HOUSTON LS: 29K	LS		1	1.F FE	998,840	96.4980	964,980	1,000,000	999,773	0	123	0	0	2.400	2.413	MS	8,000	24,000	08/08/2016	09/01/2026
15189W-AL-4	CENTERPOINT ENERGY RESOURCES			1	2.A FE	1,001,310	97.1970	971,970	1,000,000	1,000,443	0	(136)	0	0	4.000	3.984	AO	10,000	40,000	03/27/2018	04/01/2028
15189W-AL-4	CENTERPOINT ENERGY RESOURCES			1	2.A FE	1,998,840	97.1970	1,943,940	2,000,000	1,999,478	0	119	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	5,133,850	101.0340	5,051,700	5,000,000	5,090,276	0	(26,692)	0	0	5.250	4.614	MS	87,500	262,500	05/01/2023	03/01/2028
153527-AM-8	CENTRAL GARDEN & PET CO			1	3.B FE	1,005,000	97.2380	972,380	1,000,000	972,380	(3,866)	(704)	0	0	5.125	5.048	FA	21,354	51,250	12/07/2017	02/01/2028
153527-AM-8	CENTRAL GARDEN & PET CO			1	3.B FE	2,509,375	97.2380	2,430,950	2,500,000	2,430,950	(10,079)	(1,346)	0	0	5.125	5.066	FA	53,385	128,125	12/20/2017	02/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
153527-AM-8	CENTRAL GARDEN & PET CO			1	3.B FE	100,000	97.2380	97,238	100,000	97,238	(457)	0	0	0	5.125	5.125	FA	2,135	5,125	12/07/2017	02/01/2028
153527-AP-1	CENTRAL GARDEN & PET CO (144A)			1	3.B FE	1,000,000	88.5260	885,260	1,000,000	885,260	410	0	0	0	4.125	4.125	AO	6,875	41,250	04/16/2021	04/30/2031
153527-AP-1	CENTRAL GARDEN & PET CO (144A)			1	3.B FE	499,375	88.5260	442,630	500,000	442,630	149	56	0	0	4.125	4.140	AO	3,438	20,625	04/19/2021	04/30/2031
154051-G@-9	CENTRAL MAINE POWER COMPANY			1	1.G FE	7,000,000	96.6120	6,762,903	7,000,000	7,000,000	0	0	0	0	3.950	3.950	JJ	127,497	276,500	11/20/2018	12/27/2028
15477C-AA-3	CENTRAL PARENT (144A)			1	4.B FE	1,000,000	98.9420	989,420	1,000,000	989,420	(10,580)	0	0	0	7.250	7.250	JD	3,222	72,500	06/09/2022	06/15/2029
15477C-AA-3	CENTRAL PARENT (144A)			1	4.B FE	985,000	98.9420	989,420	1,000,000	989,420	(92)	1,906	0	0	7.250	7.529	JD	3,222	72,500	06/10/2022	06/15/2029
12541W-AA-8	CH ROBINSON WORLDWIDE			1	2.B FE	1,988,040	97.4740	1,949,480	2,000,000	1,995,395	0	1,248	0	0	4.200	4.274	AO	17,733	84,000	04/09/2018	04/15/2028
159864-AJ-6	CHARLES RIVER LABORATORIES (14 LS:114K		LS	1	3.B FE	500,000	89.4160	447,080	500,000	447,080	(5,210)	0	0	0	4.000	4.000	MS	5,889	20,000	03/08/2021	03/15/2031
159864-AJ-6	CHARLES RIVER LABORATORIES (14 LS:227K		LS	1	3.B FE	920,000	89.4160	894,160	1,000,000	894,160	(18,450)	8,030	0	0	4.000	5.143	MS	11,778	40,000	06/02/2022	03/15/2031
159864-AE-7	CHARLES RIVER LABORATORIES (144A)			1	3.B FE	250,000	94.9570	237,393	250,000	237,393	(818)	0	0	0	4.250	4.250	MN	1,771	10,625	10/21/2019	05/01/2028
159864-AE-7	CHARLES RIVER LABORATORIES (144A)			1	3.B FE	1,840,000	94.9570	1,899,140	2,000,000	1,891,950	0	28,401	0	0	4.250	6.062	MN	14,167	85,000	02/14/2023	05/01/2028
159864-AG-2	CHARLES RIVER LABORATORIES (144A)			1	3.B FE	2,500,000	91.7940	2,294,850	2,500,000	2,294,850	2,725	0	0	0	3.750	3.750	MS	27,604	93,750	03/12/2021	03/15/2029
808513-BG-9	CHARLES SCHWAB CORP			1	1.F FE	3,021,300	81.9930	2,459,790	3,000,000	3,013,059	0	(2,080)	0	0	1.650	1.573	MS	15,125	49,500	12/14/2020	03/11/2031
808513-BG-9	CHARLES SCHWAB CORP			1	1.F FE	3,905,560	81.9930	3,279,720	4,000,000	3,939,708	0	9,079	0	0	1.650	1.909	MS	20,167	66,000	02/17/2021	03/11/2031
808513-BT-1	CHARLES SCHWAB CORP			1	1.F FE	9,982,500	81.6220	8,162,200	10,000,000	9,987,704	0	1,635	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	95.3360	953,360	1,000,000	997,168	0	828	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	95.3360	1,906,720	2,000,000	1,943,925	0	16,275	0	0	3.750	4.725	FA	28,333	75,000	04/09/2018	02/15/2028
161175-BR-4	CHARTER COMM OPT			1	2.C FE	4,996,750	97.9230	4,896,150	5,000,000	4,998,472	0	234	0	0	5.050	5.056	MS	63,125	252,500	01/14/2019	03/30/2029
16411Q-AN-1	CHENIERE ENERGY PARTNERS			1	2.C FE	995,000	86.7990	867,990	1,000,000	996,471	0	433	0	0	3.250	3.305	JJ	13,542	32,500	11/04/2021	01/31/2032
166764-BD-1	CHEVRON CORP			1	1.C FE	1,000,000	99.1200	991,200	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	98.1030	981,030	1,000,000	999,940	0	28	0	0	2.954	2.957	MN	3,693	29,540	12/04/2017	05/16/2026
166756-AR-7	CHEVRON USA INC			1	1.D FE	1,993,760	98.6780	1,973,560	2,000,000	1,997,872	0	640	0	0	3.850	3.887	JJ	35,506	77,000	08/08/2017	01/15/2028
169905-AF-3	CHOICE HOTELS			1	2.C FE	4,970,200	92.9240	4,646,200	5,000,000	4,983,862	0	2,913	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	1,997,940	96.7840	1,935,680	2,000,000	1,999,375	0	216	0	0	3.150	3.162	FA	26,250	63,000	07/20/2017	08/01/2027
171340-AN-2	CHURCH & DWIGHT CO			1	2.A FE	1,232,107	96.7840	1,203,993	1,244,000	1,240,461	0	1,284	0	0	3.150	3.265	FA	16,328	39,186	11/02/2017	08/01/2027
171340-AN-2	CHURCH & DWIGHT CO			1	2.A FE	4,492,302	96.7840	4,635,954	4,790,000	4,623,529	0	59,336	0	0	3.150	4.590	FA	62,869	150,885	09/20/2022	08/01/2027
17136M-AA-0	CHURCH & DWIGHT CO			1	2.A FE	4,989,750	83.7340	4,186,700	5,000,000	4,992,626	0	963	0	0	2.300	2.323	JD	5,111	115,000	12/01/2021	12/15/2031
17136M-AA-0	CHURCH & DWIGHT CO			1	2.A FE	5,894,560	83.7340	5,861,380	7,000,000	5,909,532	0	14,972	0	0	2.300	4.976	JD	7,156	80,500	11/19/2024	12/15/2031
125523-AV-2	CIGNA CORP			2	2.A FE	1,025,100	99.5310	995,310	1,000,000	1,000,193	0	(5,047)	0	0	3.250	2.735	AO	6,861	32,500	10/11/2019	04/15/2025
125523-AZ-3	CIGNA CORP			1	2.A FE	1,997,040	95.7630	1,915,260	2,000,000	1,998,829	0	377	0	0	3.050	3.071	AO	12,878	61,000	10/11/2019	10/15/2027
125523-BZ-2	CIGNA CORP			1	2.A FE	1,416,799	99.7880	1,302,233	1,305,000	1,322,823	0	(19,129)	0	0	4.500	2.961	FA	20,554	58,725	10/11/2019	02/25/2026
125523-CT-5	CIGNA GROUP			1	2.A FE	4,994,450	99.9550	4,997,750	5,000,000	4,994,665	0	215	0	0	5.000	5.025	MN	31,944	188,889	02/05/2024	05/15/2029
17252M-AN-0	CINTAS CORPORATION NO 2			1	1.G FE	1,046,740	98.0510	980,510	1,000,000	1,011,353	0	(5,419)	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	1,042,910	98.0510	980,510	1,000,000	1,010,481	0	(5,000)	0	0	3.700	3.155	AO	9,250	37,000	11/15/2017	04/01/2027
17252M-AN-0	CINTAS CORPORATION NO 2			1	1.G FE	1,037,060	98.0510	980,510	1,000,000	1,008,682	0	(4,136)	0	0	3.700	3.248	AO	9,250	37,000	05/15/2017	04/01/2027
17252M-AN-0	CINTAS CORPORATION NO 2			1	1.G FE	1,992,320	98.0510	1,961,020	2,000,000	1,997,947	0	823	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	6,929,160	98.0510	6,863,570	7,000,000	6,963,401	0	15,130	0	0	3.700	3.943	AO	64,750	259,000	08/31/2022	04/01/2027
17275R-AW-2	CISCO SYSTEMS			1	1.E FE	1,028,550	99.5970	995,970	1,000,000	1,001,523	0	(3,323)	0	0	3.500	3.156	JD	1,556	35,000	09/23/2015	06/15/2025
17275R-BC-5	CISCO SYSTEMS			1	1.D FE	999,240	98.3440	983,440	1,000,000	999,875	0	85	0	0	2.950	2.959	FA	10,079	29,500	02/22/2016	02/28/2026
17275R-BL-5	CISCO SYSTEMS			2	1.D FE	999,120	96.9780	969,780	1,000,000	999,814	0	94	0	0	2.500	2.510	MS	7,014	25,000	09/13/2016	09/20/2026
17275R-BT-8	CISCO SYSTEMS			1	1.E FE	2,026,500	99.6790	1,993,580	2,000,000	2,026,157	0	(343)	0	0	5.050	4.867	FA	35,069	0	11/05/2024	02/26/2034
172967-KG-5	CITIGROUP INC				1.G FE	1,997,340	99.0470	1,980,940	2,000,000	1,999,660	0	300	0	0	3.700	3.716	JJ	34,739	74,000	01/05/2016	01/12/2026
172967-KN-0	CITIGROUP INC				1.G FE	997,980	98.3300	983,300	1,000,000	999,658	0	224	0	0	3.400	3.424	MN	5,667	34,000	04/26/2016	05/01/2026
172967-KY-6	CITIGROUP INC			1	1.G FE	999,410	97.3240	973,240	1,000,000	999,848	0	65	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	96.2680	962,680	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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted 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
172967-LW-9	CITIGROUP INC			1	1.G FE	2,000,000	97.0650	1,941,300	2,000,000	2,000,000	0	0	0	0	4.075	4.075	AO	15,394	81,500	04/16/2018	04/23/2029
172967-ML-2	CITIGROUP INC			1	1.G FE	5,061,800	88.5090	4,425,450	5,000,000	5,039,772	0	(7,269)	0	0	2.666	2.497	JJ	56,282	133,300	11/17/2021	01/29/2031
172967-ML-2	CITIGROUP INC			1	1.G FE	2,000,000	88.5090	1,770,180	2,000,000	2,000,000	0	0	0	0	2.666	2.666	JJ	22,513	53,320	01/22/2020	01/29/2031
172967-NU-1	CITIGROUP INC			1	1.G FE	2,000,000	96.6830	1,933,660	2,000,000	2,000,000	0	0	0	0	4.910	4.910	MN	10,093	98,200	05/17/2022	05/24/2033
172967-NU-1	CITIGROUP INC			1	1.G FE	2,958,990	96.6830	2,900,490	3,000,000	2,966,547	0	3,111	0	0	4.910	5.074	MN	15,139	147,300	06/30/2022	05/24/2033
17308C-C5-3	CITIGROUP INC			1	1.G FE	10,000,000	90.2310	9,023,100	10,000,000	10,000,000	0	0	0	0	2.976	2.976	MN	46,293	297,600	10/28/2019	11/05/2030
172967-JP-7	CITIGROUP INC LS:106K	LS			1.G FE	998,140	99.5300	995,300	1,000,000	999,868	0	181	0	0	3.300	3.322	AO	5,867	33,000	04/22/2015	04/27/2025
174610-AS-4	CITIZENS FINANCIAL GROUP			1	2.A FE	2,994,450	87.6680	2,630,040	3,000,000	2,996,967	0	544	0	0	2.500	2.521	FA	30,208	75,000	02/07/2020	02/06/2030
174610-AS-4	CITIZENS FINANCIAL GROUP			1	2.A FE	1,986,320	87.6680	1,753,360	2,000,000	1,992,568	0	1,343	0	0	2.500	2.578	FA	20,139	50,000	02/04/2020	02/06/2030
69867D-AA-6	CLARIOS GLOBAL LP/US FIN (144A)			1	3.C FE	924,946	100.2140	902,117	900,190	900,134	269	(2,054)	0	0	6.250	5.602	MN	7,033	56,262	05/29/2019	05/15/2026
69867D-AA-6	CLARIOS GLOBAL LP/US FIN (144A)			1	3.C FE	3,699,783	100.2140	3,608,468	3,600,762	3,600,535	1,011	(8,151)	0	0	6.250	5.607	MN	28,131	225,048	05/14/2019	05/15/2026
69867D-AA-6	CLARIOS GLOBAL LP/US FIN (144A)			1	3.C FE	225,048	100.2140	225,529	225,048	225,048	0	0	0	0	6.250	6.250	MN	1,758	14,065	03/18/2019	05/15/2026
69867D-AC-2	CLARIOS GLOBAL LP/US FIN (144A)			1	4.C FE	1,025,000	100.3390	1,003,390	1,000,000	999,985	0	(2,292)	0	0	8.500	7.786	MN	10,861	85,000	02/27/2020	05/15/2027
69867D-AC-2	CLARIOS GLOBAL LP/US FIN (144A)			1	4.C FE	1,020,000	100.3390	1,003,390	1,000,000	999,897	0	(1,560)	0	0	8.500	8.010	MN	10,861	85,000	03/18/2019	05/15/2027
69867D-AC-2	CLARIOS GLOBAL LP/US FIN (144A)			1	4.C FE	1,017,500	100.3390	1,003,390	1,000,000	999,888	0	(1,394)	0	0	8.500	8.058	MN	10,861	85,000	05/09/2019	05/15/2027
69867D-AC-2	CLARIOS GLOBAL LP/US FIN (144A)			1	4.C FE	1,010,000	100.3390	1,003,390	1,000,000	999,866	0	(746)	0	0	8.500	8.241	MN	10,861	85,000	05/15/2019	05/15/2027
69867D-AC-2	CLARIOS GLOBAL LP/US FIN (144A)			1	4.C FE	1,010,000	100.3390	1,003,390	1,000,000	999,863	0	(713)	0	0	8.500	8.251	MN	10,861	85,000	03/19/2019	05/15/2027
69867D-AC-2	CLARIOS GLOBAL LP/US FIN (144A)			1	4.C FE	250,000	100.3390	250,848	250,000	250,000	0	0	0	0	8.500	8.500	MN	2,715	21,250	03/18/2019	05/15/2027
184496-AN-7	CLEAN HARBORS (144A)			1	3.A FE	1,500,000	98.0470	1,470,705	1,500,000	1,470,705	(600)	0	0	0	4.875	4.875	JJ	33,719	73,125	06/18/2019	07/15/2027
184496-AP-2	CLEAN HARBORS (144A)			1	3.A FE	1,000,000	96.0860	960,860	1,000,000	960,860	140	0	0	0	5.125	5.125	JJ	23,632	51,250	06/18/2019	07/15/2029
184496-AP-2	CLEAN HARBORS (144A)			1	3.A FE	241,960	96.0860	252,706	263,000	247,920	0	2,764	0	0	5.125	6.607	JJ	6,215	13,479	10/05/2022	07/15/2029
184496-AP-2	CLEAN HARBORS (144A)			1	3.A FE	452,925	96.0860	475,626	495,000	464,755	0	5,528	0	0	5.125	6.708	JJ	11,698	25,369	10/11/2022	07/15/2029
184496-AP-2	CLEAN HARBORS (144A)			1	3.A FE	343,125	96.0860	360,323	375,000	352,073	0	4,191	0	0	5.125	6.709	JJ	8,862	19,219	10/12/2022	07/15/2029
184496-AQ-0	CLEAN HARBORS (144A)			2	3.C FE	505,000	100.7640	503,820	500,000	503,820	(970)	(210)	0	0	6.375	6.027	FA	13,281	0	10/31/2024	02/01/2031
184496-AQ-0	CLEAN HARBORS (144A)			2	3.C FE	1,513,125	100.7640	1,511,460	1,500,000	1,511,460	(1,123)	(542)	0	0	6.375	6.070	FA	39,844	0	10/31/2024	02/01/2031
184496-AQ-0	CLEAN HARBORS (144A)			2	3.C FE	500,000	100.7640	503,820	500,000	500,000	0	0	0	0	6.375	6.375	FA	13,281	31,875	01/17/2023	02/01/2031
186108-CK-0	CLEVELAND ELECTRIC ILLUMINATING CO(144A)			1	2.B FE	997,040	95.3540	953,540	1,000,000	998,926	0	296	0	0	3.500	3.534	AO	8,750	35,000	10/02/2017	04/01/2028
186108-CK-0	CLEVELAND ELECTRIC ILLUMINATING CO(144A)			1	2.B FE	532,708	95.3540	524,447	550,000	543,686	0	1,783	0	0	3.500	3.878	AO	4,813	19,250	02/13/2018	04/01/2028
186108-CK-0	CLEVELAND ELECTRIC ILLUMINATING CO(144A)			1	2.B FE	2,222,526	95.3540	2,229,377	2,338,000	2,293,873	0	12,411	0	0	3.500	4.125	AO	20,458	81,830	08/02/2018	04/01/2028
189054-AW-9	CLOROX CO			1	2.A FE	4,990,950	97.2580	4,862,900	5,000,000	4,996,377	0	937	0	0	3.900	3.922	MN	24,917	195,000	05/07/2018	05/15/2028
189054-AV-1	CLOROX CO LS: 5K	LS		1	2.A FE	948,190	95.9400	959,400	1,000,000	982,924	0	5,776	0	0	3.100	3.758	AO	7,750	31,000	04/26/2018	10/01/2027
189054-AV-1	CLOROX CO LS: 15K	LS		1	2.A FE	2,859,060	95.9400	2,878,200	3,000,000	2,950,311	0	16,814	0	0	3.100	3.738	AO	23,250	93,000	01/22/2019	10/01/2027
191098-AK-8	COCA-COLA CO			1	2.A FE	4,998,750	99.2880	4,964,400	5,000,000	4,999,726	0	141	0	0	3.800	3.803	MN	19,000	190,000	11/20/2015	11/25/2025
191216-CE-8	COCA-COLA CO			1	1.E FE	995,950	96.7720	967,720	1,000,000	998,902	0	429	0	0	2.900	2.947	MN	2,900	29,000	05/22/2017	05/25/2027
191216-CE-8	COCA-COLA CO			1	1.E FE	994,840	96.7720	967,720	1,000,000	998,534	0	574	0	0	2.900	2.963	MN	2,900	29,000	12/19/2017	05/25/2027
191216-DE-7	COCA-COLA CO			1	1.E FE	9,998,100	81.8790	8,187,900	10,000,000	9,998,758	0	182	0	0	1.375	1.377	MS	40,486	137,500	09/14/2020	03/15/2031
191216-DE-7	COCA-COLA CO			1	1.E FE	3,683,156	81.8790	3,168,717	3,870,000	3,743,595	0	18,988	0	0	1.375	1.936	MS	15,668	53,213	09/28/2021	03/15/2031
191216-DK-3	COCA-COLA CO			1	1.E FE	6,972,910	85.2760	5,969,320	7,000,000	6,982,532	0	2,615	0	0	2.000	2.043	MS	45,111	140,000	03/01/2021	03/05/2031
191216-DP-2	COCA-COLA CO			1	1.E FE	4,973,750	85.1090	4,255,450	5,000,000	4,981,962	0	2,344	0	0	2.250	2.305	JJ	55,000	112,500	04/29/2021	01/05/2032
191098-AP-7	COCA-COLA CONSOLIDATED			1	2.A FE	5,228,850	100.7800	5,039,000	5,000,000	5,224,454	0	(4,396)	0	0	5.450	4.837	JD	22,708	137,764	10/04/2024	06/01/2034
191098-AP-7	COCA-COLA CONSOLIDATED			1	2.A FE	4,975,600	100.7800	5,039,000	5,000,000	4,976,466	0	866	0	0	5.450	5.514	JD	22,708	137,764	05/29/2024	06/01/2034
19123#-AA-6	COCA-COLA SOUTHWEST BEVERAGES LLC		C	1	1.F FE	11,000,000	93.5350	10,288,901	11,000,000	11,000,000	0	0	0	0	3.490	3.490	JD	3,199	383,900	11/29/2017	12/28/2029
195869-AP-7	COLONIAL PIPELINE CO (144A)			1	1.G FE	997,260	99.1940	991,940	1,000,000	999,714	0	312	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	1,009,300	99.7560	997,560	1,000,000	1,000,168	0	(1,184)	0	0	4.500	4.384	JD	3,750	45,000	05/20/2015	06/01/2025
198280-AF-6	COLUMBIA PIPELINE GROUP			1	2.A FE	998,470	99.7560	997,560	1,000,000	999,853	0	146	0	0	4.500	4.519	JD	3,750	45,000	05/19/2015	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
20030N-BS-9	COMCAST CORP			1	1.G FE	1,000,900	98.5180	985,180	1,000,000	1,000,110	0	(113)	0	0	3.150	3.138	MS	10,500	31,500	04/19/2017	03/01/2026
20030N-BS-9	COMCAST CORP			1	1.G FE	998,120	98.5180	985,180	1,000,000	999,722	0	207	0	0	3.150	3.172	MS	10,500	31,500	02/16/2016	03/01/2026
20030N-BY-6	COMCAST CORP			1	1.G FE	1,996,060	97.3580	1,947,160	2,000,000	1,999,044	0	419	0	0	3.300	3.323	FA	27,500	66,000	01/05/2017	02/01/2027
20030N-CA-7	COMCAST CORP			1	1.G FE	3,997,480	95.3020	3,812,080	4,000,000	3,999,082	0	248	0	0	3.150	3.157	FA	47,600	126,000	08/01/2017	02/15/2028
20030N-CA-7	COMCAST CORP			1	1.G FE	992,920	95.3020	953,020	1,000,000	997,560	0	724	0	0	3.150	3.232	FA	11,900	31,500	12/20/2017	02/15/2028
20030N-CH-2	COMCAST CORP			1	1.G FE	1,992,940	96.0240	1,920,480	2,000,000	1,997,313	0	726	0	0	3.550	3.592	MN	11,833	71,000	02/01/2018	05/01/2028
20030N-CH-2	COMCAST CORP			1	1.G FE	1,988,540	96.0240	1,920,480	2,000,000	1,995,695	0	1,175	0	0	3.550	3.618	MN	11,833	71,000	02/02/2018	05/01/2028
20030N-DA-6	COMCAST CORP			1	1.G FE	3,009,810	89.6100	2,688,300	3,000,000	3,005,030	0	(959)	0	0	2.650	2.613	FA	33,125	79,500	11/05/2019	02/01/2030
20030N-DA-6	COMCAST CORP			1	1.G FE	6,989,570	89.6100	6,272,700	7,000,000	6,994,293	0	1,020	0	0	2.650	2.667	FA	77,292	185,500	10/29/2019	02/01/2030
20030N-DN-8	COMCAST CORP			1	1.G FE	1,993,260	81.4290	1,628,580	2,000,000	1,995,914	0	630	0	0	1.500	1.535	FA	11,333	30,000	08/11/2020	02/15/2031
200339-DX-4	COMERICA BANK LS:146K	LS			2.B FE	993,970	99.2350	992,350	1,000,000	999,561	0	702	0	0	4.000	4.074	JJ	17,111	40,000	07/22/2015	07/27/2025
201723-AP-8	COMMERCIAL METALS CO			1	3.A FE	500,000	88.4440	442,220	500,000	442,220	(890)	0	0	0	3.875	3.875	FA	7,319	19,375	01/19/2021	02/15/2031
201723-AP-8	COMMERCIAL METALS CO			1	3.A FE	970,000	88.4440	884,440	1,000,000	884,440	(4,793)	3,013	0	0	3.875	4.277	FA	14,639	38,750	01/21/2022	02/15/2031
201723-AQ-6	COMMERCIAL METALS CO			1	3.A FE	1,002,500	92.0030	920,030	1,000,000	920,030	(1,179)	(501)	0	0	4.125	4.069	JJ	19,021	41,250	01/13/2022	01/15/2030
201723-AQ-6	COMMERCIAL METALS CO			1	3.A FE	100,000	92.0030	92,003	100,000	92,003	(168)	0	0	0	4.125	4.125	JJ	1,902	4,125	01/13/2022	01/15/2030
201723-AR-4	COMMERCIAL METALS CO LS: 52K	LS		1	3.A FE	1,003,750	89.6520	896,520	1,000,000	896,520	(1,876)	(434)	0	0	4.375	4.318	MS	12,882	43,750	01/13/2022	03/15/2032
201723-AR-4	COMMERCIAL METALS CO LS: 52K	LS		1	3.A FE	1,000,000	89.6520	896,520	1,000,000	896,520	(2,310)	0	0	0	4.375	4.375	MS	12,882	43,750	01/13/2022	03/15/2032
202795-JH-4	COMMONWEALTH EDISON			1	1.F FE	1,000,000	97.1970	971,970	1,000,000	1,000,000	0	0	0	0	2.550	2.550	JD	1,133	25,500	06/20/2016	06/15/2026
202795-JH-4	COMMONWEALTH EDISON			1	1.F FE	935,160	97.1970	971,970	1,000,000	987,084	0	8,501	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	1,000,260	95.9920	959,920	1,000,000	1,000,073	0	(27)	0	0	2.950	2.947	FA	11,144	29,500	08/17/2017	08/15/2027
202795-JK-7	COMMONWEALTH EDISON			1	1.F FE	997,260	95.9920	959,920	1,000,000	999,178	0	290	0	0	2.950	2.982	FA	11,144	29,500	08/16/2017	08/15/2027
202795-JX-9	COMMONWEALTH EDISON			1	1.F FE	5,115,100	97.9490	4,897,450	5,000,000	5,096,132	0	(9,969)	0	0	4.900	4.605	FA	102,083	245,000	01/17/2023	02/01/2033
202795-JX-9	COMMONWEALTH EDISON			1	1.F FE	4,003,320	97.9490	3,917,960	4,000,000	4,002,873	0	(281)	0	0	4.900	4.888	FA	81,667	196,000	01/04/2023	02/01/2033
202795-JZ-4	COMMONWEALTH EDISON LS:3.3M	LS		1	1.F FE	6,797,333	100.4170	6,838,398	6,810,000	6,798,196	0	863	0	0	5.300	5.322	JD	30,078	198,512	07/02/2024	06/01/2034
20338H-AB-9	COMMSCOPE TECHNOLOGIES LLC (144A)			1	6. FE	208,125	89.5130	447,565	500,000	185,408	0	(22,717)	0	0	5.000	1.127	MS	7,361	25,000	10/31/2017	03/15/2027
205887-CC-4	CONAGRA BRANDS INC			1	2.C FE	3,189,510	99.5470	2,986,410	3,000,000	3,082,023	0	(20,872)	0	0	4.850	4.023	MN	24,250	145,500	05/10/2019	11/01/2028
205887-CB-6	CONAGRA BRANDS INC LS: 11K	LS		1	2.C FE	4,985,700	99.9960	4,999,800	5,000,000	4,997,767	0	2,232	0	0	4.600	4.648	MN	38,333	230,000	10/15/2018	11/01/2025
207597-EJ-0	CONNECTICUT LIGHT AND POWER			1	1.E FE	996,600	97.0830	970,830	1,000,000	999,124	0	364	0	0	3.200	3.240	MS	9,422	32,000	03/02/2017	03/15/2027
207597-EJ-0	CONNECTICUT LIGHT AND POWER			1	1.E FE	1,367,100	97.0830	1,359,162	1,400,000	1,390,525	0	4,041	0	0	3.200	3.520	MS	13,191	44,800	08/20/2018	03/15/2027
207597-EJ-0	CONNECTICUT LIGHT AND POWER			1	1.E FE	1,949,218	97.0830	1,951,368	2,010,000	1,993,029	0	7,236	0	0	3.200	3.600	MS	18,939	64,320	04/19/2018	03/15/2027
20826F-BJ-4	CONOCOPHILLIPS			1	1.F FE	4,993,350	98.9190	4,945,950	5,000,000	4,993,258	0	(92)	0	0	4.700	4.727	JJ	16,972	0	11/25/2024	01/15/2030
20826F-BK-1	CONOCOPHILLIPS			1	1.F FE	12,990,510	98.0300	12,743,900	13,000,000	12,990,113	0	(397)	0	0	4.850	4.860	JJ	45,536	0	11/25/2024	01/15/2032
209111-FJ-7	CONSOLIDATED EDISON CO OF NY			1	1.G FE	995,930	96.7150	967,150	1,000,000	999,116	0	435	0	0	2.900	2.947	JD	2,417	29,000	11/10/2016	12/01/2026
209111-FJ-7	CONSOLIDATED EDISON CO OF NY			1	1.G FE	2,500,348	96.7150	2,582,291	2,670,000	2,626,367	0	21,524	0	0	2.900	3.791	JD	6,453	77,430	07/09/2018	12/01/2026
209111-FM-0	CONSOLIDATED EDISON CO OF NY			1	1.G FE	2,999,220	96.0010	2,880,030	3,000,000	2,999,686	0	80	0	0	3.125	3.128	MN	11,979	93,750	11/13/2017	11/15/2027
209111-FS-7	CONSOLIDATED EDISON CO OF NY			1	1.G FE	3,997,040	97.4900	3,899,600	4,000,000	3,998,597	0	299	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	1,996,580	101.8030	2,036,060	2,000,000	1,996,534	0	40	0	0	5.500	5.523	MS	32,389	89,528	11/21/2023	03/15/2034
209111-GM-9	CONSOLIDATED EDISON CO OF NY LS: 8K	LS		2	1.G FE	9,988,800	98.3640	9,836,400	10,000,000	9,988,320	0	(480)	0	0	5.125	5.140	MS	61,215	0	11/14/2024	03/15/2035
209111-FP-3	CONSOLIDATED EDISON CO OF NY LS: 30K	LS		1	1.G FE	2,007,020	96.9990	1,939,980	2,000,000	2,002,523	0	(742)	0	0	3.800	3.757	MN	9,711	76,000	05/09/2018	05/15/2028
21036P-AP-3	CONSTELLATION BRANDS INC			1	2.B FE	1,088,970	100.0550	1,000,550	1,000,000	1,010,809	0	(11,432)	0	0	4.750	3.538	JD	3,958	47,500	04/28/2017	12/01/2025
21036P-AQ-1	CONSTELLATION BRANDS INC			1	2.B FE	2,905,650	98.3360	2,950,080	3,000,000	2,975,187	0	12,067	0	0	3.700	4.149	JD	7,708	111,000	07/30/2018	12/06/2026
21036P-AS-7	CONSTELLATION BRANDS INC			1	2.B FE	1,009,920	97.2200	972,200	1,000,000	1,002,544	0	(1,144)	0	0	3.500	3.374	MN	5,056	35,000	11/20/2017	05/09/2027
21036P-AY-4	CONSTELLATION BRANDS INC			1	2.B FE	1,996,140	96.1880	1,923,760	2,000,000	1,998,594	0	400	0	0	3.600	3.623	FA	27,200	72,000	01/29/2018	02/15/2028
21036P-BB-3	CONSTELLATION BRANDS INC			1	2.C FE	3,012,780	99.8150	2,994,450	3,000,000	3,001,504	0	(2,023)	0	0	4.400	4.328	MN	16,867	132,000	10/24/2018	11/15/2025
21036P-BP-2	CONSTELLATION BRANDS INC			1	2.C FE	3,002,100	96.6080	2,898,240	3,000,000	3,001,738	0	(169)	0	0	4.900	4.890	MN	24,500	147,000	05/02/2023	05/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
21071B-AB-1	CONSUMERS 2023 SECURE FUNDING A-2				1.A FE	2,498,933	101.0780	2,526,950	2,500,000	2,499,064	0	564	0	0	5.210	5.213	MS	43,417	93,708	12/05/2023	09/01/2030
210518-DC-7	CONSUMERS ENERGY COMPANY			1	1.E FE	4,987,600	96.6100	4,830,500	5,000,000	4,994,478	0	1,259	0	0	3.800	3.830	MN	24,278	190,000	10/29/2018	11/15/2028
210518-DU-7	CONSUMERS ENERGY COMPANY			1	1.E FE	3,978,360	96.5420	3,861,680	4,000,000	3,978,670	0	310	0	0	4.625	4.702	MN	23,639	92,500	10/21/2024	05/15/2033
212015-AS-0	CONTINENTAL RESOURCES			1	2.C FE	500,000	97.2780	486,390	500,000	500,000	0	0	0	0	4.375	4.375	JJ	10,087	21,875	12/04/2017	01/15/2028
212015-AS-0	CONTINENTAL RESOURCES			1	2.C FE	2,493,750	97.2780	2,431,950	2,500,000	2,497,846	0	636	0	0	4.375	4.405	JJ	50,434	109,375	12/05/2017	01/15/2028
219207-AC-1	CORNELL UNIVERSITY REV (TAXABL LS:2.0M	LS		1	1.C FE	25,000,000	98.1010	24,525,250	25,000,000	25,000,000	0	0	0	0	4.835	4.835	JD	53,722	819,264	04/04/2024	06/15/2034
22160K-AM-7	COSTCO WHOLESALE CORP			1	1.E FE	1,002,750	97.1440	971,440	1,000,000	1,000,703	0	(312)	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	1,982,740	97.1440	1,942,880	2,000,000	1,995,357	0	1,835	0	0	3.000	3.101	MN	7,167	60,000	05/09/2017	05/18/2027
127097-AG-8	COTERRA ENERGY INC			1	2.B FE	1,092,220	97.7710	977,710	1,000,000	1,037,768	0	(17,229)	0	0	3.900	2.071	MN	4,983	39,000	10/07/2021	05/15/2027
224044-CE-5	COX COMMUNICATIONS INC (144A)			1	2.B FE	4,991,350	99.8980	4,994,900	5,000,000	4,999,663	0	790	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	97.6630	976,630	1,000,000	999,637	0	184	0	0	3.350	3.370	MS	9,864	33,500	09/08/2016	09/15/2026
224044-CG-0	COX COMMUNICATIONS INC (144A)			1	2.B FE	987,150	97.6630	976,630	1,000,000	997,256	0	1,515	0	0	3.350	3.515	MS	9,864	33,500	07/17/2017	09/15/2026
224044-CG-0	COX COMMUNICATIONS INC (144A)			1	2.B FE	151,819	97.6630	154,308	158,000	156,712	0	714	0	0	3.350	3.846	MS	1,558	5,293	03/15/2017	09/15/2026
224044-CG-0	COX COMMUNICATIONS INC (144A)			1	2.B FE	1,224,782	97.6630	1,269,619	1,300,000	1,282,633	0	9,599	0	0	3.350	4.167	MS	12,823	43,550	03/21/2018	09/15/2026
224044-CJ-4	COX COMMUNICATIONS INC (144A)			1	2.B FE	1,990,440	96.7040	1,934,080	2,000,000	1,997,113	0	1,012	0	0	3.500	3.557	FA	26,444	70,000	07/24/2017	08/15/2027
224044-CJ-4	COX COMMUNICATIONS INC (144A)			1	2.B FE	990,650	96.7040	967,040	1,000,000	997,193	0	993	0	0	3.500	3.612	FA	13,222	35,000	08/08/2017	08/15/2027
224044-CN-5	COX COMMUNICATIONS INC (144A)			1	2.B FE	3,001,830	84.3880	2,531,640	3,000,000	3,001,230	0	(174)	0	0	2.600	2.592	JD	3,467	78,000	06/02/2021	06/15/2031
224044-CR-6	COX COMMUNICATIONS INC (144A)			1	2.B FE	2,999,730	101.1450	3,034,350	3,000,000	2,999,336	0	94	0	0	5.450	5.454	MS	48,142	163,500	06/12/2023	09/15/2028
12636Y-AE-2	CRH AMERICA FINANCE INC		C	1	2.A FE	3,798,609	100.2650	3,694,765	3,685,000	3,796,409	0	(2,199)	0	0	5.400	4.984	MN	22,110	99,495	10/07/2024	05/21/2034
12636Y-AE-2	CRH AMERICA FINANCE INC		C	1	2.A FE	747,729	100.2650	727,924	726,000	747,309	0	(420)	0	0	5.400	4.995	MN	4,356	19,602	10/07/2024	05/21/2034
12626P-AM-5	CRH AMERICA INC (144A)		C	1	2.A FE	998,770	99.5190	995,190	1,000,000	999,876	0	110	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	988,930	99.5190	995,190	1,000,000	999,421	0	1,264	0	0	3.875	4.011	MN	4,628	38,750	06/09/2015	05/18/2025
12626P-AM-5	CRH AMERICA INC (144A)		C	1	2.A FE	2,964,150	99.5190	2,985,570	3,000,000	2,997,585	0	5,508	0	0	3.875	4.071	MN	13,885	116,250	04/23/2018	05/18/2025
12636Y-AA-0	CRH AMERICA INC (144A)		C	1	2.A FE	2,008,200	96.9130	1,938,260	2,000,000	2,002,105	0	(944)	0	0	3.400	3.348	MN	9,822	68,000	11/22/2017	05/09/2027
12636Y-AA-0	CRH AMERICA INC (144A)		C	1	2.A FE	1,002,310	96.9130	969,130	1,000,000	1,000,568	0	(253)	0	0	3.400	3.372	MN	4,911	34,000	05/24/2017	05/09/2027
12636Y-AA-0	CRH AMERICA INC (144A)		C	1	2.A FE	992,790	96.9130	969,130	1,000,000	998,041	0	773	0	0	3.400	3.486	MN	4,911	34,000	05/04/2017	05/09/2027
12636Y-AA-0	CRH AMERICA INC (144A)		C	1	2.A FE	992,710	96.9130	969,130	1,000,000	998,019	0	781	0	0	3.400	3.487	MN	4,911	34,000	05/02/2017	05/09/2027
12636Y-AA-0	CRH AMERICA INC (144A)		C	1	2.A FE	991,990	96.9130	969,130	1,000,000	997,705	0	907	0	0	3.400	3.501	MN	4,911	34,000	01/10/2018	05/09/2027
12636Y-AC-6	CRH AMERICA INC (144A)		C	1	2.A FE	1,994,440	97.0810	1,941,620	2,000,000	1,997,844	0	581	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	97.0810	1,941,620	2,000,000	1,995,243	0	1,313	0	0	3.950	4.027	AO	19,092	79,000	03/27/2018	04/04/2028
228180-AB-1	CROWN AMERICAS			1	3.B FE	4,500,000	97.4090	4,383,405	4,500,000	4,383,405	(53,145)	0	0	0	5.250	5.250	AO	59,063	236,250	03/14/2022	04/01/2030
228187-AB-6	CROWN AMERICAS/CAP CORP VI			1	3.B FE	250,000	98.9900	247,475	250,000	247,475	(308)	0	0	0	4.750	4.750	FA	4,948	11,875	01/18/2018	02/01/2026
22822V-AB-7	CROWN CASTLE INC			1	2.B FE	1,993,420	99.6790	1,993,580	2,000,000	1,999,021	0	755	0	0	4.450	4.491	FA	33,622	89,000	01/28/2016	02/15/2026
22822V-AC-5	CROWN CASTLE INC			1	2.B FE	1,052,410	98.4360	984,360	1,000,000	1,007,529	0	(6,021)	0	0	3.700	3.061	JD	1,644	37,000	08/31/2016	06/15/2026
22822V-AE-1	CROWN CASTLE INC			1	2.B FE	996,510	98.3240	983,240	1,000,000	999,093	0	374	0	0	4.000	4.042	MS	13,333	40,000	02/01/2017	03/01/2027
22822V-AE-1	CROWN CASTLE INC			1	2.B FE	995,780	98.3240	983,240	1,000,000	998,908	0	454	0	0	4.000	4.051	MS	13,333	40,000	01/30/2017	03/01/2027
22822V-AH-4	CROWN CASTLE INC			1	2.B FE	999,300	97.0010	970,010	1,000,000	999,762	0	71	0	0	3.650	3.658	MS	12,167	36,500	07/25/2017	09/01/2027
22822V-AK-7	CROWN CASTLE INC			1	2.B FE	996,150	96.2730	962,730	1,000,000	998,625	0	397	0	0	3.800	3.846	FA	14,356	38,000	01/09/2018	02/15/2028
22822V-AR-2	CROWN CASTLE INC			1	2.B FE	5,270,500	91.0080	4,550,400	5,000,000	5,165,874	0	(29,081)	0	0	3.300	2.620	JJ	82,500	165,000	04/06/2021	07/01/2030
22822V-AW-1	CROWN CASTLE INC			1	2.B FE	9,954,600	82.8140	8,281,400	10,000,000	9,970,764	0	4,305	0	0	2.100	2.150	AO	52,500	210,000	02/08/2021	04/01/2031
22822V-AY-7	CROWN CASTLE INC			1	2.B FE	3,079,470	84.3510	2,530,530	3,000,000	3,053,505	0	(7,846)	0	0	2.500	2.195	JJ	34,583	75,000	08/04/2021	07/15/2031
228255-AH-8	CROWN CORK & SEAL CO INC			1	3.C FE	3,495,000	102.9970	3,089,910	3,000,000	3,089,910	(2,555)	(60,505)	0	0	7.375	5.066	JD	9,833	221,250	12/19/2017	12/15/2026
228255-AH-8	CROWN CORK & SEAL CO INC			1	3.C FE	1,162,500	102.9970	1,029,970	1,000,000	1,029,970	(972)	(20,048)	0	0	7.375	5.079	JD	3,278	73,750	01/23/2018	12/15/2026
228255-AH-8	CROWN CORK & SEAL CO INC			1	3.C FE	1,162,500	102.9970	1,029,970	1,000,000	1,029,970	(1,083)	(19,937)	0	0	7.375	5.091	JD	3,278	73,750	01/02/2018	12/15/2026
228255-AH-8	CROWN CORK & SEAL CO INC			1	3.C FE	3,427,500	102.9970	3,089,910	3,000,000	3,089,910	(13,506)	(49,554)	0	0	7.375	5.464	JD	9,833	221,250	03/22/2017	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
126307-AS-6	CSC HOLDINGS LLC (144A)			1	5.A FE	501,875	86.3790	431,895	500,000	431,895	(9,977)	(263)	0	0	5.375	5.317	FA	11,198	26,875	01/16/2018	02/01/2028
126307-AS-6	CSC HOLDINGS LLC (144A)			1	5.A FE	500,000	86.3790	431,895	500,000	431,895	(10,240)	0	0	0	5.375	5.375	FA	11,198	26,875	01/12/2018	02/01/2028
126307-AZ-0	CSC HOLDINGS LLC (144A)			1	5.A FE	2,200,000	84.3300	1,686,600	2,000,000	1,686,600	(56,376)	(23,804)	0	0	6.500	3.882	FA	54,167	130,000	03/08/2021	02/01/2029
126307-AZ-0	CSC HOLDINGS LLC (144A)			1	5.A FE	1,250,000	84.3300	1,054,125	1,250,000	1,054,125	(50,113)	0	0	0	6.500	6.500	FA	33,854	81,250	01/24/2019	02/01/2029
126307-BF-3	CSC HOLDINGS LLC (144A)			1	5.A FE	1,000,000	70.6090	706,090	1,000,000	706,090	(24,580)	0	0	0	3.375	3.375	FA	12,750	33,750	08/03/2020	02/15/2031
126307-BH-9	CSC HOLDINGS LLC (144A)			1	5.A FE	500,625	72.1260	360,630	500,000	360,630	(17,950)	(70)	0	0	4.500	4.482	MN	2,875	22,500	04/30/2021	11/15/2031
126307-BH-9	CSC HOLDINGS LLC (144A)			1	5.A FE	1,000,000	72.1260	721,260	1,000,000	721,260	(36,040)	0	0	0	4.500	4.500	MN	5,750	45,000	04/29/2021	11/15/2031
Q1297#-AK-4	CSL LIMITED		C	1	1.G	6,000,000	95.5940	5,735,682	6,000,000	6,000,000	0	0	0	0	3.170	3.170	AO	45,965	190,200	09/12/2017	10/04/2027
126408-HE-6	CSX CORP			1	1.G FE	1,991,920	96.7580	1,935,160	2,000,000	1,998,326	0	860	0	0	2.600	2.646	MN	8,667	52,000	10/13/2016	11/01/2026
126408-HH-9	CSX CORP			1	1.G FE	1,716,163	96.8970	1,755,774	1,812,000	1,781,890	0	11,629	0	0	3.250	3.977	JD	4,908	58,890	09/27/2018	06/01/2027
126408-HH-9	CSX CORP			1	1.G FE	2,249,538	96.8970	2,331,342	2,406,000	2,358,261	0	18,397	0	0	3.250	4.120	JD	6,516	78,195	05/18/2018	06/01/2027
126408-HJ-5	CSX CORP			1	1.G FE	1,998,660	97.2360	1,944,720	2,000,000	1,999,447	0	138	0	0	3.800	3.808	MS	25,333	76,000	02/15/2018	03/01/2028
126408-HM-8	CSX CORP			1	1.G FE	1,996,120	97.9730	1,959,460	2,000,000	1,998,061	0	389	0	0	4.250	4.274	MS	25,028	85,000	11/08/2018	03/15/2029
126408-HU-0	CSX CORP			2	1.G FE	9,993,800	93.6230	9,362,300	10,000,000	9,994,270	0	564	0	0	4.100	4.108	MN	52,389	410,000	07/21/2022	11/15/2032
126408-HU-0	CSX CORP			2	1.G FE	2,309,640	93.6230	2,252,569	2,406,000	2,310,287	0	647	0	0	4.100	4.709	MN	12,605	0	12/05/2024	11/15/2032
126408-HU-0	CSX CORP			2	1.G FE	2,970,643	93.6230	2,897,632	3,095,000	2,971,478	0	835	0	0	4.100	4.711	MN	16,214	0	12/05/2024	11/15/2032
126408-HD-8	CSX CORP LS: 1K	LS		1	1.G FE	1,995,260	99.1100	1,982,200	2,000,000	1,999,481	0	531	0	0	3.350	3.378	MN	11,167	67,000	10/15/2015	11/01/2025
126408-HQ-9	CSX CORP LS: 8K	LS		1	1.G FE	5,353,400	88.8970	4,444,850	5,000,000	5,201,583	0	(39,542)	0	0	2.400	1.538	FA	45,333	120,000	01/26/2021	02/15/2030
22966R-AC-0	CUBESMART LP			1	2.B FE	1,013,430	99.3310	993,310	1,000,000	1,001,162	0	(1,793)	0	0	4.000	3.811	MN	5,111	40,000	03/30/2017	11/15/2025
22966R-AE-6	CUBESMART LP			1	2.B FE	1,987,120	97.1650	1,943,300	2,000,000	1,993,946	0	1,291	0	0	4.375	4.455	FA	33,056	87,500	01/24/2019	02/15/2029
126650-CL-2	CVS HEALTH CORP			1	2.B FE	993,110	99.3880	993,880	1,000,000	999,527	0	798	0	0	3.875	3.959	JJ	17,330	38,750	07/14/2015	07/20/2025
126650-CL-2	CVS HEALTH CORP			1	2.B FE	989,940	99.3880	993,880	1,000,000	999,316	0	1,168	0	0	3.875	3.998	JJ	17,330	38,750	07/13/2015	07/20/2025
126650-CX-6	CVS HEALTH CORP			1	2.B FE	985,940	96.9420	969,420	1,000,000	994,727	0	1,467	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	99.9550	3,998,200	4,000,000	3,995,345	0	3,674	0	0	5.000	5.100	FA	72,778	200,000	02/14/2023	02/20/2026
126650-DS-6	CVS HEALTH CORP			1	2.B FE	6,976,200	99.9550	6,996,850	7,000,000	6,990,098	0	7,891	0	0	5.000	5.123	FA	127,361	350,000	02/13/2023	02/20/2026
126650-DW-7	CVS HEALTH CORP			1	2.B FE	2,989,230	98.6960	2,960,880	3,000,000	2,992,111	0	1,771	0	0	5.000	5.071	JJ	62,500	174,167	05/30/2023	01/30/2029
126650-DX-5	CVS HEALTH CORP			1	2.B FE	2,989,290	97.7070	2,931,210	3,000,000	2,991,382	0	1,263	0	0	5.250	5.305	JJ	65,625	182,875	05/30/2023	01/30/2031
126650-AW-0	CVS LEASE PASS THRU CERT (144A)			1	2.B	233,133	99.4490	218,457	219,668	221,680	0	(941)	0	0	5.298	4.780	MON	679	11,638	09/23/2011	01/11/2027
126650-AW-0	CVS LEASE PASS THRU CERT (144A)			1	2.B	211,010	99.4490	218,457	219,668	218,524	0	526	0	0	5.298	5.620	MON	679	11,638	02/07/2006	01/11/2027
126659-AA-9	CVS LEASE PASS THRU CERT (144A)			1	2.B FE	292,343	107.6570	241,634	224,448	256,409	0	(4,695)	0	0	8.353	4.029	MON	1,094	18,748	04/17/2017	07/10/2031
126659-AA-9	CVS LEASE PASS THRU CERT (144A)			1	2.B FE	21,813	107.6570	17,525	16,279	18,587	0	(339)	0	0	8.353	4.045	MON	79	1,360	05/07/2015	07/10/2031
126659-AA-9	CVS LEASE PASS THRU CERT (144A)			1	2.B FE	1,973,150	107.6570	2,124,238	1,973,150	1,975,594	0	867	0	0	8.353	8.353	MON	9,614	164,817	06/10/2009	07/10/2031
12665V-AA-0	CVS LEASE PASS THRU CERT (144A)				2.B FE	1,282,411	89.7740	1,151,277	1,282,411	1,282,416	0	0	0	0	4.163	4.199	MON	3,114	53,387	07/14/2014	08/11/2036
233851-CU-6	DAIMLER FINANCE NA LLC (144A)		C	1	1.F FE	995,980	97.5570	975,570	1,000,000	999,070	0	436	0	0	3.450	3.498	JJ	16,771	34,500	01/03/2017	01/06/2027
233851-DF-8	DAIMLER FINANCE NA LLC (144A)		C	1	1.F FE	1,000,000	96.4880	964,880	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
233852-AH-5	DAIMLER TRUCK FINANCE CANADA	SD	B		1.G FE	999,610	106.5680	1,065,683	1,000,000	999,600	0	70	0	0	5.770	5.779	MS	15,334	57,700	09/18/2023	09/25/2028
233852-AJ-1	DAIMLER TRUCK FINANCE CANADA	SD	B		1.G FE	997,900	103.7440	1,037,445	1,000,000	998,645	0	668	0	0	5.810	5.887	MS	15,440	58,100	09/19/2023	09/25/2026
233852-AK-8	DAIMLER TRUCK FINANCE CANADA	SD	B		1.G FE	999,790	102.2860	1,022,866	1,000,000	999,687	0	(103)	0	0	4.540	4.545	MS	11,816	11,692	06/18/2024	09/27/2029
233852-AL-6	DAIMLER TRUCK FINANCE CANADA	SD	B		1.G FE	999,730	101.9340	1,019,341	1,000,000	999,657	0	(73)	0	0	4.460	4.471	MS	11,608	11,486	06/18/2024	09/27/2027
235851-AQ-5	DANAHER CORP			1	1.G FE	2,027,240	99.2850	1,985,700	2,000,000	2,001,473	0	(3,155)	0	0	3.350	3.186	MS	19,728	67,000	09/25/2015	09/15/2025
235851-AQ-5	DANAHER CORP			1	1.G FE	2,009,180	99.2850	1,985,700	2,000,000	2,000,638	0	(1,363)	0	0	3.350	3.279	MS	19,728	67,000	02/27/2018	09/15/2025
235851-AQ-5	DANAHER CORP			1	1.G FE	1,003,920	99.2850	992,850	1,000,000	1,000,274	0	(585)	0	0	3.350	3.289	MS	9,864	33,500	03/20/2018	09/15/2025
235851-AQ-5	DANAHER CORP			1	1.G FE	1,997,140	99.2850	1,985,700	2,000,000	1,999,697	0	324	0	0	3.350	3.367	MS	19,728	67,000	09/10/2015	09/15/2025
237266-AH-4	DARLING INGREDIENTS INC (144A)			1	3.A FE	1,524,375	98.8670	1,483,005	1,500,000	1,483,005	5,165	(1,430)	0	0	5.250	4.871	AO	16,625	78,750	05/17/2019	04/15/2027
237266-AH-4	DARLING INGREDIENTS INC (144A)			1	3.A FE	5,000,000	98.8670	4,943,350	5,000,000	4,943,350	12,450	0	0	0	5.250	5.250	AO	55,417	262,500	03/28/2019	04/15/2027

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
237266-AH-4	DARLING INGREDIENTS INC (144A)			1	3.A FE	968,750	98.8670	988,670	1,000,000	984,023	0	6,292	0	0	5.250	6.002	AO	11,083	52,500	06/14/2022	04/15/2027
237266-AJ-0	DARLING INGREDIENTS INC (144A)			1	3.A FE	102,000	98.7340	98,734	100,000	98,734	(677)	(730)	0	0	6.000	5.225	JD	267	6,000	08/15/2022	06/15/2030
237266-AJ-0	DARLING INGREDIENTS INC (144A)			1	3.A FE	100,000	98.7340	98,734	100,000	98,734	(1,266)	0	0	0	6.000	6.000	JD	267	6,000	05/31/2022	06/15/2030
237266-AJ-0	DARLING INGREDIENTS INC (144A)			1	3.A FE	1,441,875	98.7340	1,481,010	1,500,000	1,455,867	0	6,507	0	0	6.000	6.650	JD	4,000	90,000	10/11/2022	06/15/2030
237266-AJ-0	DARLING INGREDIENTS INC (144A)			1	3.A FE	480,000	98.7340	493,670	500,000	484,846	0	2,233	0	0	6.000	6.670	JD	1,333	30,000	10/03/2022	06/15/2030
23918K-AS-7	DAVITA INC (144A)			1	3.C FE	1,017,500	92.0180	920,180	1,000,000	920,180	48,685	(2,375)	0	0	4.625	4.341	JD	3,854	46,250	02/24/2021	06/01/2030
23918K-AS-7	DAVITA INC (144A)			1	3.C FE	1,500,000	92.0180	1,380,270	1,500,000	1,380,270	69,465	0	0	0	4.625	4.625	JD	5,781	69,375	05/26/2020	06/01/2030
23918K-AT-5	DAVITA INC (144A)			1	3.C FE	1,000,000	86.6210	866,210	1,000,000	866,210	43,330	0	0	0	3.750	3.750	FA	14,167	37,500	08/06/2020	02/15/2031
23918K-AT-5	DAVITA INC (144A)			1	3.C FE	1,464,375	86.6210	1,299,315	1,500,000	1,299,315	61,802	3,193	0	0	3.750	4.030	FA	21,250	56,250	08/14/2020	02/15/2031
344775-AC-5	DELHAIZE AMERICA		C	1	2.A FE	2,000,000	106.0070	2,120,140	2,000,000	2,000,000	0	0	0	0	8.050	8.050	AO	33,989	161,000	07/17/2006	04/15/2027
24703D-BJ-9	DELL INT LLC/ EMC CORP			1	2.B FE	2,994,330	101.2350	3,037,050	3,000,000	2,996,231	0	1,056	0	0	5.250	5.293	FA	65,625	157,500	01/10/2023	02/01/2028
24703D-BP-5	DELL INT LLC/ EMC CORP			1	2.B FE	4,994,150	96.7960	4,839,800	5,000,000	4,994,098	0	(52)	0	0	4.350	4.376	FA	50,146	0	10/01/2024	02/01/2030
23291K-AH-8	DH EUROPE FINANCE II			1	1.G FE	6,215,700	90.4820	5,428,920	6,000,000	6,133,106	0	(27,144)	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	4,996,450	90.4820	4,524,100	5,000,000	4,998,101	0	346	0	0	2.600	2.608	MN	16,611	130,000	11/05/2019	11/15/2029
23291K-AH-8	DH EUROPE FINANCE II			1	1.G FE	4,989,050	90.4820	4,524,100	5,000,000	4,994,238	0	1,080	0	0	2.600	2.625	MN	16,611	130,000	11/13/2019	11/15/2029
25470D-AK-5	DISCOVERY COMMUNICATIONS			1	2.C FE	999,150	99.6460	996,460	1,000,000	999,908	0	61	0	0	3.450	3.460	MS	10,158	34,500	02/25/2015	03/15/2025
25470D-AL-3	DISCOVERY COMMUNICATIONS			1	2.C FE	1,050,380	99.7540	997,540	1,000,000	1,006,361	0	(6,465)	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	94.7250	947,250	1,000,000	998,695	0	359	0	0	3.950	3.992	MS	11,082	39,500	09/07/2017	03/20/2028
25470D-BE-8	DISCOVERY COMMUNICATIONS			1	2.C FE	993,390	99.4010	994,010	1,000,000	999,494	0	994	0	0	3.950	4.056	JD	1,756	39,500	04/03/2018	06/15/2025
256677-AD-7	DOLLAR GENERAL			1	2.B FE	1,006,660	99.4000	994,000	1,000,000	1,000,478	0	(785)	0	0	4.150	4.067	MN	6,917	41,500	10/16/2015	11/01/2025
256677-AD-7	DOLLAR GENERAL			1	2.B FE	1,996,880	99.4000	1,988,000	2,000,000	1,999,597	0	356	0	0	4.150	4.169	MN	13,833	83,000	10/15/2015	11/01/2025
256677-AE-5	DOLLAR GENERAL			1	2.B FE	1,006,100	97.8550	978,550	1,000,000	1,001,456	0	(674)	0	0	3.875	3.800	AO	8,181	38,750	04/05/2017	04/15/2027
256677-AF-2	DOLLAR GENERAL			1	2.B FE	1,004,340	97.2650	972,650	1,000,000	1,001,550	0	(461)	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	97.2650	972,650	1,000,000	999,583	0	102	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	1,997,980	99.6450	1,992,900	2,000,000	1,999,732	0	231	0	0	4.000	4.016	MN	10,222	80,000	04/05/2018	05/15/2025
256746-AH-1	DOLLAR TREE LS: 2K	LS		1	2.B FE	1,001,920	97.2690	972,690	1,000,000	1,000,702	0	(203)	0	0	4.200	4.176	MN	5,367	42,000	04/06/2018	05/15/2028
256746-AH-1	DOLLAR TREE LS: 2K	LS		1	2.B FE	997,360	97.2690	972,690	1,000,000	998,962	0	269	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	83.7940	4,189,700	5,000,000	4,997,729	0	294	0	0	2.300	2.306	JD	9,583	115,000	11/18/2021	12/01/2031
260543-DJ-9	DOW CHEMICAL CO LS:3.1M	LS		1	2.A FE	5,998,980	97.8440	5,870,640	6,000,000	5,998,750	0	(230)	0	0	5.150	5.152	FA	116,733	159,650	02/07/2024	02/15/2034
23331A-BP-3	DR HORTON INC			1	2.A FE	11,965,560	91.4270	10,971,240	12,000,000	11,985,871	0	4,904	0	0	1.400	1.443	AO	35,467	168,000	09/29/2020	10/15/2027
23331A-BS-7	DR HORTON INC			1	2.A FE	2,970,150	96.6130	2,898,390	3,000,000	2,970,819	0	669	0	0	5.000	5.124	AO	57,083	0	08/07/2024	10/15/2034
23338V-AC-0	DTE ELECTRIC CO			1	1.E FE	2,995,830	99.7400	2,992,200	3,000,000	2,999,736	0	341	0	0	3.375	3.390	MS	33,750	101,250	06/23/2014	03/01/2025
23338V-AK-2	DTE ELECTRIC CO			1	1.E FE	4,994,200	88.2940	4,414,700	5,000,000	4,996,777	0	569	0	0	2.250	2.263	MS	37,500	112,500	02/11/2020	03/01/2030
23346T-AA-9	DTE ELECTRIC SECURITIZATION FUND II A-1				1.A FE	3,681,509	103.4280	3,809,048	3,682,801	3,682,283	0	1,770	0	0	5.970	5.968	MS	73,288	183,219	10/18/2023	03/01/2033
26442C-AS-3	DUKE ENERGY CAROLINAS			1	1.F FE	2,992,740	97.1440	2,914,320	3,000,000	2,998,401	0	776	0	0	2.950	2.978	JD	7,375	88,500	11/14/2016	12/01/2026
26442C-AS-3	DUKE ENERGY CAROLINAS			1	1.F FE	1,895,620	97.1440	1,942,880	2,000,000	1,973,799	0	12,945	0	0	2.950	3.663	JD	4,917	59,000	04/25/2018	12/01/2026
26442C-BA-1	DUKE ENERGY CAROLINAS			1	1.F FE	4,085,320	89.0460	3,561,840	4,000,000	4,053,175	0	(10,324)	0	0	2.450	2.159	FA	40,833	98,000	10/20/2021	02/01/2030
26442C-BG-8	DUKE ENERGY CAROLINAS			1	1.F FE	2,977,200	86.5850	2,597,550	3,000,000	2,982,892	0	2,093	0	0	2.850	2.937	MS	25,175	85,500	03/02/2022	03/15/2032
26442C-BM-5	DUKE ENERGY CAROLINAS			1	1.F FE	4,980,700	96.9790	4,848,950	5,000,000	4,982,187	0	1,487	0	0	4.850	4.898	JJ	111,819	127,986	01/03/2024	01/15/2034
26442C-AX-2	DUKE ENERGY CAROLINAS LS: 20K	LS		1	1.F FE	4,981,550	97.2430	4,862,150	5,000,000	4,991,816	0	1,874	0	0	3.950	3.995	MN	25,236	197,500	11/05/2018	11/15/2028
26442C-BJ-2	DUKE ENERGY CAROLINAS LS: 27K	LS		1	1.F FE	2,961,450	98.3870	2,951,610	3,000,000	2,965,112	0	3,422	0	0	4.950	5.128	JJ	68,475	148,500	12/11/2023	01/15/2033
26444H-AC-5	DUKE ENERGY FLORIDA			1	1.F FE	155,889	97.3940	149,013	153,000	153,644	0	(344)	0	0	3.200	2.958	JJ	2,258	4,896	11/06/2017	01/15/2027
26444H-AC-5	DUKE ENERGY FLORIDA			1	1.F FE	1,564,050	97.3940	1,504,737	1,545,000	1,549,330	0	(2,303)	0	0	3.200	3.039	JJ	22,797	49,440	01/04/2018	01/15/2027
26444H-AC-5	DUKE ENERGY FLORIDA			1	1.F FE	166,589	97.3940	160,700	165,000	165,345	0	(183)	0	0	3.200	3.080	JJ	2,435	5,280	07/06/2017	01/15/2027
26444H-AC-5	DUKE ENERGY FLORIDA			1	1.F FE	999,400	97.3940	973,940	1,000,000	999,854	0	64	0	0	3.200	3.207	JJ	14,756	32,000	01/03/2017	01/15/2027

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
26444H-AC-5	DUKE ENERGY FLORIDA			1	1.F FE	974,590	97.3940	973,940	1,000,000	993,358	0	3,083	0	0	3.200	3.540	JJ	14,756	32,000	04/16/2018	01/15/2027
26444H-AH-4	DUKE ENERGY FLORIDA			1	1.F FE	6,996,290	89.8900	6,292,300	7,000,000	6,997,993	0	365	0	0	2.500	2.506	JD	14,583	175,000	11/21/2019	12/01/2029
26444H-AK-7	DUKE ENERGY FLORIDA			1	1.F FE	4,992,450	84.4270	4,221,350	5,000,000	4,994,559	0	706	0	0	2.400	2.416	JD	5,333	120,000	11/29/2021	12/15/2031
26444H-AQ-4	DUKE ENERGY FLORIDA			1	1.F FE	2,008,500	104.2850	2,085,700	2,000,000	2,007,613	0	(618)	0	0	5.875	5.817	MN	15,014	119,458	11/07/2023	11/15/2033
26444G-AC-7	DUKE ENERGY FLORIDA PROJ FIN				1.A FE	1,448,277	94.7850	1,372,804	1,448,335	1,448,311	0	0	0	0	2.538	2.538	MS	12,253	36,759	06/15/2016	09/01/2031
26442L-C*-3	DUKE ENERGY KENTUCKY			1	2.A	5,000,000	96.4100	4,820,525	5,000,000	5,000,000	0	0	0	0	4.180	4.180	AO	44,122	209,000	09/20/2018	10/15/2028
26442E-AF-7	DUKE ENERGY OHIO			1	1.F FE	2,995,410	95.5720	2,867,160	3,000,000	2,997,900	0	453	0	0	3.650	3.668	FA	45,625	109,500	01/04/2019	02/01/2029
26442U-AA-2	DUKE ENERGY PROGRESS			1	1.F FE	1,993,900	99.2000	1,984,000	2,000,000	1,999,511	0	689	0	0	3.250	3.286	FA	24,556	65,000	08/10/2015	08/15/2025
26442U-AQ-7	DUKE ENERGY PROGRESS			1	1.F FE	2,999,280	100.2640	3,007,920	3,000,000	2,999,159	0	57	0	0	5.250	5.252	MS	46,375	157,500	03/06/2023	03/15/2033
26078J-AD-2	DUPONT DE NEMOURS INC			1	2.A FE	5,000,000	99.6270	4,981,350	5,000,000	5,000,000	0	0	0	0	4.725	4.725	MN	30,188	236,250	11/14/2018	11/15/2028
277432-AR-1	EASTMAN CHEMICAL			1	2.B FE	1,006,510	99.7730	997,730	1,000,000	1,000,013	0	(1,010)	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	3,998,440	99.7730	3,990,920	4,000,000	3,999,604	0	57	0	0	3.800	3.806	MS	44,756	152,000	04/27/2018	03/15/2025
277432-AR-1	EASTMAN CHEMICAL			1	2.B FE	995,060	99.7730	997,730	1,000,000	999,792	0	524	0	0	3.800	3.858	MS	11,189	38,000	11/10/2014	03/15/2025
277432-AR-1	EASTMAN CHEMICAL			1	2.B FE	2,978,460	99.7730	2,993,190	3,000,000	2,998,973	0	3,446	0	0	3.800	3.924	MS	33,567	114,000	08/03/2018	03/15/2025
278062-AD-6	EATON CORP			1	1.G FE	1,426,332	93.6010	1,364,703	1,458,000	1,432,710	0	2,660	0	0	4.000	4.261	MN	9,558	58,320	07/07/2022	11/02/2032
278062-AG-9	EATON CORP			1	1.G FE	4,723,000	96.3390	4,816,950	5,000,000	4,906,986	0	31,971	0	0	3.103	3.832	MS	45,683	155,150	08/20/2018	09/15/2027
278865-AV-2	ECOLAB INC			2	1.G FE	961,320	96.9250	969,250	1,000,000	991,019	0	4,670	0	0	2.700	3.207	MN	4,500	27,000	01/04/2018	11/01/2026
278865-AV-2	ECOLAB INC			2	1.G FE	1,269,779	96.9250	1,337,565	1,380,000	1,351,362	0	14,770	0	0	2.700	3.882	MN	6,210	37,260	11/29/2018	11/01/2026
278865-BD-1	ECOLAB INC			1	1.G FE	1,993,900	96.3550	1,927,100	2,000,000	1,997,976	0	639	0	0	3.250	3.286	JD	5,417	65,000	11/16/2017	12/01/2027
278865-BD-1	ECOLAB INC			1	1.G FE	1,981,280	96.3550	1,927,100	2,000,000	1,993,788	0	1,982	0	0	3.250	3.362	JD	5,417	65,000	01/23/2018	12/01/2027
278865-BE-9	ECOLAB INC			1	1.G FE	6,451,822	100.1910	5,295,094	5,285,000	5,990,686	0	(133,562)	0	0	4.800	1.971	MS	68,353	253,680	06/15/2021	03/24/2030
278865-BF-6	ECOLAB INC			1	1.G FE	4,631,500	80.9950	4,049,750	5,000,000	4,759,115	0	36,681	0	0	1.300	2.148	JJ	27,083	65,000	06/01/2021	01/30/2031
278865-BL-3	ECOLAB INC			1	1.G FE	941,200	94.2690	942,690	1,000,000	942,014	0	814	0	0	1.650	4.600	FA	6,875	0	12/19/2024	02/01/2027
278865-BL-3	ECOLAB INC			1	1.G FE	9,832,719	94.2690	9,851,111	10,450,000	9,841,258	0	8,539	0	0	1.650	4.614	FA	71,844	0	12/19/2024	02/01/2027
28176E-AD-0	EDWARDS LIFESCIENCES CORP			1	2.B FE	2,993,010	97.8980	2,936,940	3,000,000	2,997,180	0	727	0	0	4.300	4.329	JD	5,733	129,000	06/06/2018	06/15/2028
283695-BK-9	EL PASO NATURAL GAS			1	2.B FE	720,487	117.8130	742,222	630,000	673,408	0	(4,279)	0	0	8.375	7.165	JD	2,345	52,763	06/13/2005	06/15/2032
28414H-AG-8	ELANCO ANIMAL HEALTH INC			1	4.A FE	1,717,500	101.6340	1,524,510	1,500,000	1,524,510	(7,430)	(26,095)	0	0	6.650	2.920	FA	34,081	99,750	02/07/2020	08/28/2028
28414H-AG-8	ELANCO ANIMAL HEALTH INC			1	4.A FE	2,000,000	101.6340	2,032,680	2,000,000	2,000,000	0	0	0	0	6.650	4.900	FA	45,442	133,000	08/14/2018	08/28/2028
285512-AD-1	ELECTRONIC ARTS INC			1	2.A FE	2,048,180	100.0870	2,001,740	2,000,000	2,007,209	0	(7,529)	0	0	4.800	4.395	MS	32,000	96,000	12/06/2018	03/01/2026
036752-AB-9	ELEVANCE HEALTH INC			1	2.A FE	2,993,970	97.3130	2,919,390	3,000,000	2,997,957	0	630	0	0	3.650	3.674	JD	9,125	109,500	11/14/2017	12/01/2027
036752-AY-9	ELEVANCE HEALTH INC			1	2.A FE	4,998,750	100.5810	5,029,050	5,000,000	4,998,877	0	127	0	0	5.150	5.155	JD	11,444	139,479	05/20/2024	06/15/2029
036752-BD-4	ELEVANCE HEALTH INC			1	2.A FE	5,005,150	97.7040	4,885,200	5,000,000	5,004,729	0	(421)	0	0	5.200	5.187	FA	43,333	0	10/24/2024	02/15/2035
532457-AM-0	ELI LILLY				1.E FE	1,555,080	100.8990	1,182,536	1,172,000	1,189,456	0	(41,084)	0	0	7.125	3.478	JD	6,959	83,505	07/25/2014	06/01/2025
532457-AM-0	ELI LILLY				1.E FE	197,997	100.8990	151,349	150,000	152,195	0	(5,165)	0	0	7.125	3.540	JD	891	10,688	07/30/2014	06/01/2025
532457-AZ-1	ELI LILLY			1	1.E FE	1,279,190	102.3890	1,023,890	1,000,000	1,051,389	0	(22,208)	0	0	5.500	3.070	MS	16,194	55,000	11/29/2012	03/15/2027
532457-AZ-1	ELI LILLY			1	1.E FE	1,199,760	102.3890	1,023,890	1,000,000	1,041,392	0	(17,765)	0	0	5.500	3.530	MS	16,194	55,000	07/10/2014	03/15/2027
532457-AZ-1	ELI LILLY			1	1.E FE	531,476	102.3890	456,655	446,000	463,720	0	(7,597)	0	0	5.500	3.607	MS	7,223	24,530	06/24/2014	03/15/2027
532457-AZ-1	ELI LILLY			1	1.E FE	385,954	102.3890	332,764	325,000	337,436	0	(5,326)	0	0	5.500	3.675	MS	5,263	17,875	03/03/2014	03/15/2027
532457-BH-0	ELI LILLY			1	1.E FE	1,809,975	99.2150	1,871,195	1,886,000	1,880,888	0	11,785	0	0	2.750	3.402	JD	4,322	51,865	05/30/2018	06/01/2025
532457-BP-2	ELI LILLY			1	1.E FE	2,017,680	97.1720	1,943,440	2,000,000	2,004,583	0	(2,056)	0	0	3.100	2.988	MN	7,922	62,000	01/16/2018	05/15/2027
532457-BP-2	ELI LILLY			1	1.E FE	999,650	97.1720	971,720	1,000,000	999,887	0	36	0	0	3.100	3.104	MN	3,961	31,000	05/04/2017	05/15/2027
532457-CR-7	ELI LILLY			1	1.E FE	5,028,800	96.0600	4,803,000	5,000,000	5,028,361	0	(439)	0	0	4.600	4.524	FA	87,528	0	10/16/2024	08/14/2034
532457-CF-3	ELI LILLY & CO			1	1.E FE	9,338,500	98.0500	9,805,000	10,000,000	9,404,611	0	56,109	0	0	4.700	5.619	FA	161,889	470,000	10/23/2023	02/27/2033
532457-CJ-5	ELI LILLY & CO			1	1.E FE	4,997,350	100.2680	5,013,400	5,000,000	4,997,894	0	544	0	0	4.500	4.519	FA	88,750	112,500	02/07/2024	02/09/2027
532457-CL-0	ELI LILLY & CO			1	1.E FE	9,996,800	96.9730	9,697,300	10,000,000	9,996,574	0	(226)	0	0	4.700	4.704	FA	185,389	235,000	02/07/2024	02/09/2034

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
28932M-AA-3	ELM RD GENERATING STAT (144A)			1	1.F FE	1,976,608	99.9880	1,976,371	1,976,608	1,976,539	0	(8)	0	0	5.209	5.209	FA	40,041	102,962	02/03/2010	02/11/2030
26867L-AL-4	EMD FINANCE LLC (144A)		C	1	1.G FE	2,981,490	99.6880	2,990,640	3,000,000	2,999,331	0	2,020	0	0	3.250	3.323	MS	27,625	97,500	03/16/2015	03/19/2025
26867L-AL-4	EMD FINANCE LLC (144A)		C	1	1.G FE	972,610	99.6880	996,880	1,000,000	998,960	0	4,302	0	0	3.250	3.700	MS	9,208	32,500	04/03/2018	03/19/2025
29103C-AA-6	EMERALD BORROWER LP (144A)		2	1	3.C FE	1,965,000	100.2580	2,005,160	2,000,000	1,970,457	0	3,876	0	0	6.625	6.931	JD	5,889	132,500	09/05/2023	12/15/2030
291011-BG-8	EMERSON ELECTRIC			1	1.F FE	1,993,680	99.5140	1,990,280	2,000,000	1,999,627	0	679	0	0	3.150	3.187	JD	5,250	63,000	05/18/2015	06/01/2025
291011-BN-3	EMERSON ELECTRIC LS: 1K	LS		1	1.F FE	10,180,400	85.8810	8,588,100	10,000,000	10,109,894	0	(18,740)	0	0	1.950	1.741	AO	41,167	195,000	02/22/2021	10/15/2030
29261A-AE-0	ENCOMPASS HEALTH CORP			1	3.C FE	1,000,000	92.4240	924,240	1,000,000	924,240	0	2,880	0	0	4.625	4.625	AO	11,563	46,250	09/30/2020	04/01/2031
29261A-AA-8	ENCOMPASS HEALTH CORP LS: 70K	LS		1	3.C FE	700,000	96.5740	676,018	700,000	676,018	5,635	0	0	0	4.500	4.500	FA	13,125	31,500	09/11/2019	02/01/2028
29261A-AA-8	ENCOMPASS HEALTH CORP LS:101K	LS		1	3.C FE	1,005,000	96.5740	965,740	1,000,000	965,740	9,096	(1,046)	0	0	4.500	4.395	FA	18,750	45,000	09/10/2019	02/01/2028
29248D-AL-4	ENERGY TRANSFER LP			1	2.B FE	992,520	99.8730	998,730	1,000,000	996,998	0	782	0	0	4.950	5.046	MN	6,325	49,500	05/08/2018	05/15/2028
29336U-AE-7	ENLINK MIDSTREAM			1	2.C FE	397,311	99.7510	397,009	398,000	397,942	8,487	68	0	0	4.150	4.171	JD	1,376	16,517	05/07/2015	06/01/2025
29336U-AF-4	ENLINK MIDSTREAM			1	2.C FE	986,250	99.8560	998,560	1,000,000	996,585	13,597	2,068	0	0	4.850	5.082	JJ	22,364	48,500	05/29/2019	07/15/2026
29365B-AB-9	ENTEGRIS ESCROW CORP (144A)			1	3.B FE	908,320	99.2750	992,750	1,000,000	931,547	0	9,823	0	0	5.950	7.501	JD	2,644	59,500	06/16/2022	06/15/2030
29362U-AD-6	ENTEGRIS INC (144A)			1	3.B FE	2,017,500	90.6650	1,813,300	2,000,000	1,813,300	7,888	(3,168)	0	0	3.625	3.449	MN	12,083	72,500	10/27/2021	05/01/2029
29362U-AD-6	ENTEGRIS INC (144A)			1	3.B FE	2,000,000	90.6650	1,813,300	2,000,000	1,813,300	4,720	0	0	0	3.625	3.625	MN	12,083	72,500	04/16/2021	05/01/2029
29362U-AD-6	ENTEGRIS INC (144A)			1	3.B FE	995,000	90.6650	906,650	1,000,000	906,650	1,721	639	0	0	3.625	3.702	MN	6,042	36,250	11/30/2021	05/01/2029
29364D-AU-4	ENTERGY ARKANSAS			1	1.F FE	1,022,080	98.7470	987,470	1,000,000	1,002,879	0	(2,789)	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	98.7470	987,470	1,000,000	1,001,306	0	(1,263)	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	98.7470	987,470	1,000,000	999,489	0	364	0	0	3.500	3.539	AO	8,750	35,000	01/05/2016	04/01/2026
29364D-AV-2	ENTERGY ARKANSAS			1	1.F FE	3,997,280	97.6800	3,907,200	4,000,000	3,998,878	0	271	0	0	4.000	4.008	JD	13,333	160,000	05/08/2018	06/01/2028
29364W-AW-8	ENTERGY LOUISIANA LLC			1	1.F FE	999,900	95.1590	951,590	1,000,000	999,937	0	9	0	0	3.250	3.251	AO	8,125	32,500	03/17/2016	04/01/2028
29364W-AZ-1	ENTERGY LOUISIANA LLC			1	1.F FE	999,510	96.2050	962,050	1,000,000	999,821	0	54	0	0	3.120	3.126	MS	10,400	31,200	05/17/2017	09/01/2027
29364W-BE-7	ENTERGY LOUISIANA LLC			1	1.F FE	4,980,500	82.7850	4,139,250	5,000,000	4,988,119	0	1,882	0	0	1.600	1.642	JD	3,556	80,000	11/09/2020	12/15/2030
29364W-BE-7	ENTERGY LOUISIANA LLC			1	1.F FE	3,190,022	82.7850	2,665,677	3,220,000	3,201,283	0	2,960	0	0	1.600	1.703	JD	2,290	51,520	02/10/2021	12/15/2030
29365P-AR-3	ENTERGY LOUISIANA LLC			1	1.F FE	999,170	99.7760	997,760	1,000,000	999,889	0	42	0	0	3.780	3.789	AO	9,450	37,800	06/24/2014	04/01/2025
29364N-AT-5	ENTERGY MISSISSIPPI			1	1.F FE	999,680	93.8150	938,150	1,000,000	999,889	0	27	0	0	2.850	2.853	JD	2,375	28,500	05/10/2016	06/01/2028
29364N-AT-5	ENTERGY MISSISSIPPI			1	1.F FE	917,980	93.8150	938,150	1,000,000	967,971	0	8,605	0	0	2.850	3.859	JD	2,375	28,500	07/25/2018	06/01/2028
29364N-AU-2	ENTERGY MISSISSIPPI			1	1.F FE	996,590	96.1590	961,590	1,000,000	998,878	0	355	0	0	3.250	3.290	JD	2,708	32,500	11/09/2017	12/01/2027
29366W-AC-0	ENTERGY MISSISSIPPI			1	1.F FE	4,987,100	79.2460	3,962,300	5,000,000	4,990,041	0	976	0	0	2.550	2.574	JD	10,625	127,500	11/10/2021	12/01/2033
29366W-AC-0	ENTERGY MISSISSIPPI			1	1.F FE	2,305,860	79.2460	2,377,380	3,000,000	2,363,428	0	53,729	0	0	2.550	5.605	JD	6,375	76,500	11/30/2023	12/01/2033
29365T-AF-1	ENTERGY TEXAS INC			1	1.G FE	1,994,760	95.7630	1,915,260	2,000,000	1,998,253	0	546	0	0	3.450	3.481	JD	5,750	69,000	11/14/2017	12/01/2027
29365T-AG-9	ENTERGY TEXAS INC			1	1.G FE	4,990,700	96.8680	4,843,400	5,000,000	4,995,300	0	943	0	0	4.000	4.023	MS	50,000	200,000	01/03/2019	03/30/2029
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LS:100K	LS		1	1.G FE	2,998,650	93.0920	2,792,760	3,000,000	2,999,314	0	127	0	0	3.125	3.130	JJ	39,063	93,750	06/24/2019	07/31/2029
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	3,069,450	99.8620	2,995,860	3,000,000	3,000,117	0	(9,731)	0	0	3.750	3.366	FA	42,500	112,500	01/29/2018	02/15/2025
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	7,391,666	99.0900	7,392,114	7,460,000	7,395,608	0	3,942	0	0	3.700	4.493	FA	104,274	0	12/05/2024	02/15/2026
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	1,486,215	99.0900	1,486,350	1,500,000	1,487,010	0	795	0	0	3.700	4.496	FA	20,967	0	12/05/2024	02/15/2026
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	1,733,008	99.0900	1,734,075	1,750,000	1,733,987	0	979	0	0	3.700	4.542	FA	24,461	0	12/05/2024	02/15/2026
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	1,047,280	98.6320	986,320	1,000,000	1,011,081	0	(5,638)	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	98.6320	986,320	1,000,000	1,001,763	0	(885)	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	98.6320	2,958,960	3,000,000	3,001,529	0	(754)	0	0	3.950	3.922	FA	44,767	118,500	05/30/2018	02/15/2027
26875P-AM-3	EOG RESOURCES INC			1	1.G FE	999,990	99.6280	996,280	1,000,000	1,000,000	0	0	0	0	3.150	3.150	AO	7,875	31,500	03/12/2015	04/01/2025
26875P-AP-6	EOG RESOURCES INC			1	1.G FE	2,069,180	99.5510	1,991,020	2,000,000	2,008,220	0	(10,009)	0	0	4.150	3.621	JJ	38,272	83,000	04/02/2018	01/15/2026
26884L-AF-6	EQT CORP LS: 31K	LS		1	2.C FE	525,000	97.3020	729,765	750,000	649,624	0	30,548	0	0	3.900	9.543	AO	7,313	29,250	02/26/2020	10/01/2027
26884L-AF-6	EQT CORP LS: 41K	LS		1	2.C FE	999,180	97.3020	973,020	1,000,000	999,694	0	87	0	0	3.900	3.910	AO	9,750	39,000	09/27/2017	10/01/2027
26884L-AF-6	EQT CORP LS: 41K	LS		1	2.C FE	711,250	97.3020	973,020	1,000,000	872,137	0	39,109	0	0	3.900	9.269	AO	9,750	39,000	02/18/2020	10/01/2027

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
26884L-AF-6	EQT CORP LS: 41K	LS		1	2.C FE	707,500	97.3020	973,020	1,000,000	870,039	0	39,681	0	0	3.900	9.365	AO	9,750	39,000	02/24/2020	10/01/2027
294429-AL-9	EQUIFAX INC			1	2.B FE	999,640	97.7750	977,750	1,000,000	999,927	0	37	0	0	3.250	3.254	JD	2,708	32,500	05/05/2016	06/01/2026
294429-AS-4	EQUIFAX INC			1	2.B FE	3,138,679	90.9230	2,654,952	2,920,000	3,057,202	0	(25,091)	0	0	3.100	2.126	MN	11,566	90,520	09/01/2021	05/15/2030
26882P-AR-3	ERAC USA FINANCE LLC (144A)			1	1.G FE	5,597,550	110.2460	5,512,300	5,000,000	5,595,653	0	(1,897)	0	0	6.700	5.090	JD	27,917	0	12/17/2024	06/01/2034
26884T-AP-7	ERAC USA FINANCE LLC (144A)			1	1.G FE	998,110	99.3490	993,490	1,000,000	999,773	0	217	0	0	3.800	3.823	MN	6,333	38,000	11/02/2015	11/01/2025
26884T-AV-4	ERAC USA FINANCE LLC (144A)			1	1.G FE	4,891,850	99.4140	4,970,700	5,000,000	4,921,674	0	20,953	0	0	4.600	5.115	MN	38,333	230,000	07/20/2023	05/01/2028
26884A-BF-9	ERP OPERATING LP			1	1.G FE	498,085	96.9180	484,590	500,000	499,599	0	204	0	0	2.850	2.894	MN	2,375	14,250	10/05/2016	11/01/2026
26884A-BF-9	ERP OPERATING LP			1	1.G FE	1,490,115	96.9180	1,453,770	1,500,000	1,497,945	0	1,058	0	0	2.850	2.926	MN	7,125	42,750	10/04/2016	11/01/2026
26884A-BF-9	ERP OPERATING LP			1	1.G FE	943,280	96.9180	969,180	1,000,000	987,740	0	6,347	0	0	2.850	3.545	MN	4,750	28,500	02/10/2017	11/01/2026
26884A-BG-7	ERP OPERATING LP			1	1.G FE	998,220	96.3960	963,960	1,000,000	999,465	0	188	0	0	3.250	3.271	FA	13,542	32,500	07/31/2017	08/01/2027
26884A-BJ-1	ERP OPERATING LP			1	1.G FE	1,935,680	96.3520	1,927,040	2,000,000	1,976,192	0	6,911	0	0	3.500	3.902	MS	23,333	70,000	06/28/2018	03/01/2028
26884A-BN-2	ERP OPERATING LP			1	1.G FE	4,974,700	82.5560	4,127,800	5,000,000	4,982,723	0	2,437	0	0	1.850	1.905	FA	38,542	92,500	08/03/2021	08/01/2031
29736R-AJ-9	ESTEE LAUDER CO			1	1.F FE	5,217,450	97.0370	4,851,850	5,000,000	5,062,606	0	(30,861)	0	0	3.150	2.490	MS	46,375	157,500	09/17/2019	03/15/2027
29736R-AJ-9	ESTEE LAUDER CO			1	1.F FE	999,630	97.0370	970,370	1,000,000	999,886	0	36	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	982,310	97.0370	970,370	1,000,000	995,561	0	1,894	0	0	3.150	3.359	MS	9,275	31,500	03/08/2017	03/15/2027
29736R-AP-5	ESTEE LAUDER CO			1	1.F FE	2,981,430	89.1930	2,675,790	3,000,000	2,990,297	0	1,830	0	0	2.375	2.445	JD	5,938	71,250	11/20/2019	12/01/2029
29736R-AP-5	ESTEE LAUDER CO			1	1.F FE	2,976,120	89.1930	2,675,790	3,000,000	2,987,539	0	2,350	0	0	2.375	2.465	JD	5,938	71,250	11/19/2019	12/01/2029
29736R-AP-5	ESTEE LAUDER CO			1	1.F FE	1,980,920	89.1930	1,783,860	2,000,000	1,990,040	0	1,878	0	0	2.375	2.483	JD	3,958	47,500	11/19/2019	12/01/2029
29736R-AQ-3	ESTEE LAUDER CO			1	1.F FE	13,211,640	88.8700	10,664,400	12,000,000	12,689,827	0	(131,171)	0	0	2.600	1.414	AO	65,867	312,000	12/04/2020	04/15/2030
30225V-AS-6	EXTRA SPACE STORAGE LP			1	2.B FE	2,992,350	99.0950	2,972,850	3,000,000	2,992,830	0	480	0	0	5.400	5.432	FA	67,500	86,400	01/16/2024	02/01/2034
30231G-AF-9	EXXON MOBIL CORP			1	1.D FE	1,000,000	99.6890	996,890	1,000,000	1,000,000	0	0	0	0	2.709	2.709	MS	8,654	27,090	03/03/2015	03/06/2025
30231G-AF-9	EXXON MOBIL CORP			1	1.D FE	987,740	99.6890	996,890	1,000,000	999,697	0	1,379	0	0	2.709	2.853	MS	8,654	27,090	05/14/2015	03/06/2025
30231G-AF-9	EXXON MOBIL CORP			1	1.D FE	964,410	99.6890	996,890	1,000,000	998,928	0	5,490	0	0	2.709	3.278	MS	8,654	27,090	02/14/2018	03/06/2025
30231G-AT-9	EXXON MOBIL CORP			1	1.D FE	1,022,820	98.4750	984,750	1,000,000	1,002,438	0	(2,588)	0	0	3.043	2.772	MS	10,143	30,430	04/01/2016	03/01/2026
30231G-AT-9	EXXON MOBIL CORP			1	1.D FE	1,968,080	98.4750	1,969,500	2,000,000	1,994,699	0	4,341	0	0	3.043	3.274	MS	20,287	60,860	04/10/2018	03/01/2026
30325D-AF-1	FAIR ISAAC (144A)			1	3.B FE	2,000,000	94.4470	1,888,940	2,000,000	1,888,940	(5,020)	0	0	0	4.000	4.000	JD	3,556	80,000	01/21/2022	06/15/2028
30325D-AF-1	FAIR ISAAC (144A)			1	3.B FE	498,750	94.4470	472,235	500,000	472,235	(1,441)	186	0	0	4.000	4.044	JD	889	20,000	12/14/2021	06/15/2028
313747-AY-3	FEDERAL REALTY INVESTMENT TRUST			1	2.A FE	199,074	96.2490	192,498	200,000	199,732	0	99	0	0	3.250	3.305	JJ	2,997	6,500	09/21/2017	07/15/2027
313747-AY-3	FEDERAL REALTY INVESTMENT TRUST			1	2.A FE	994,040	96.2490	962,490	1,000,000	998,227	0	655	0	0	3.250	3.323	JJ	14,986	32,500	12/07/2017	07/15/2027
313747-AY-3	FEDERAL REALTY INVESTMENT TRUST			1	2.A FE	990,830	96.2490	962,490	1,000,000	997,383	0	968	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	98.3130	983,130	1,000,000	1,001,798	0	(1,744)	0	0	3.250	3.066	AO	8,125	32,500	12/08/2017	04/01/2026
31428X-BF-2	FEDEX CORP			1	2.B FE	997,960	98.3130	983,130	1,000,000	999,675	0	225	0	0	3.250	3.274	AO	8,125	32,500	03/21/2016	04/01/2026
31428X-BP-0	FEDEX CORP			1	2.B FE	1,996,600	95.8570	1,917,140	2,000,000	1,998,772	0	351	0	0	3.400	3.420	FA	25,689	68,000	01/30/2018	02/15/2028
31428X-BP-0	FEDEX CORP			1	2.B FE	1,950,240	95.8570	1,917,140	2,000,000	1,982,345	0	5,223	0	0	3.400	3.701	FA	25,689	68,000	03/05/2018	02/15/2028
31428X-BR-6	FEDEX CORP			1	2.B FE	4,993,950	97.9240	4,896,200	5,000,000	4,997,130	0	621	0	0	4.200	4.215	AO	43,167	210,000	10/15/2018	10/17/2028
31428X-BV-7	FEDEX CORP			1	2.B FE	2,989,980	92.7250	2,781,750	3,000,000	2,994,975	0	991	0	0	3.100	3.139	FA	37,717	93,000	07/22/2019	08/05/2029
31620M-AY-2	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	2,989,620	97.1930	2,915,790	3,000,000	2,995,861	0	1,083	0	0	4.250	4.293	MN	16,292	127,500	05/14/2018	05/15/2028
316773-CV-0	FIFTH THIRD BANCORP			2	2.A FE	998,200	96.8320	968,320	1,000,000	999,298	0	188	0	0	3.950	3.972	MS	11,740	39,500	03/12/2018	03/14/2028
33712D-AA-7	FIRST STUDENT BIDCO (144A) LS:862K	LS		1	4.A FE	2,500,000	91.8820	2,297,050	2,500,000	2,297,050	126,675	0	0	0	4.000	4.000	JJ	41,667	100,000	07/19/2021	07/31/2029
33767D-AB-1	FIRSTCASH INC (144A)			1	3.B FE	4,060,000	94.8550	3,794,200	4,000,000	3,794,200	70,573	(14,133)	0	0	4.625	4.250	MS	61,667	185,000	03/18/2021	09/01/2028
33767D-AB-1	FIRSTCASH INC (144A)			1	3.B FE	500,000	94.8550	474,275	500,000	474,275	7,055	0	0	0	4.625	4.625	MS	7,708	23,125	08/12/2020	09/01/2028
33767B-AF-6	FIRSTENERGY TRANSMISSION (144A)			1	2.A FE	1,996,600	96.6880	1,933,760	2,000,000	1,996,544	0	(56)	0	0	5.000	5.022	JJ	32,222	0	09/03/2024	01/15/2035
337738-AP-3	FISERV INC			1	2.B FE	1,029,660	99.5340	995,340	1,000,000	1,000,679	0	(4,112)	0	0	3.850	3.429	JD	3,208	38,500	01/10/2017	06/01/2025
337738-AP-3	FISERV INC			1	2.B FE	2,024,720	99.5340	1,990,680	2,000,000	2,000,637	0	(4,017)	0	0	3.850	3.646	JD	6,417	77,000	04/02/2018	06/01/2025
337738-AP-3	FISERV INC			1	2.B FE	999,330	99.5340	995,340	1,000,000	999,916	0	51	0	0	3.850	3.858	JD	3,208	38,500	05/19/2015	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
337738-AT-5	FISERV INC			1	2.B FE	1,999,860	97.8600	1,957,200	2,000,000	1,999,971	0	19	0	0	3.200	3.201	JJ	32,000	64,000	06/10/2019	07/01/2026
337738-BC-1	FISERV INC			1	2.B FE	2,098,520	88.4300	1,768,600	2,000,000	2,058,557	0	(10,635)	0	0	2.650	2.050	JD	4,417	53,000	02/16/2021	06/01/2030
337738-BJ-6	FISERV INC			1	2.B FE	5,002,800	100.8370	5,041,850	5,000,000	5,001,799	0	(1,001)	0	0	5.150	5.129	MS	75,819	136,618	02/27/2024	03/15/2027
340711-AW-0	FLORIDA GAS TRANSMISSION (144A)			1	2.B FE	5,090,150	99.6120	4,980,600	5,000,000	5,004,697	0	(15,196)	0	0	4.350	4.033	JJ	100,292	217,500	10/02/2018	07/15/2025
340711-AW-0	FLORIDA GAS TRANSMISSION (144A)			1	2.B FE	997,750	99.6120	996,120	1,000,000	999,836	0	265	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	4,986,700	81.9960	4,099,800	5,000,000	4,990,598	0	1,261	0	0	2.300	2.329	AO	28,750	115,000	09/16/2021	10/01/2031
341081-FM-4	FLORIDA POWER & LIGHT			1	1.D FE	2,995,110	98.7590	2,962,770	3,000,000	2,999,438	0	541	0	0	3.125	3.144	JD	7,813	93,750	11/16/2015	12/01/2025
341081-GK-7	FLORIDA POWER & LIGHT			1	1.D FE	4,993,500	100.9920	5,049,600	5,000,000	4,995,458	0	1,146	0	0	5.050	5.078	AO	63,125	252,500	02/28/2023	04/01/2028
341081-GN-1	FLORIDA POWER & LIGHT			1	1.D FE	2,987,400	99.0240	2,970,720	3,000,000	2,991,034	0	2,373	0	0	4.400	4.494	MN	16,867	132,000	05/16/2023	05/15/2028
341081-GU-5	FLORIDA POWER & LIGHT			1	1.D FE	3,147,150	100.3520	3,010,560	3,000,000	3,143,174	0	(3,976)	0	0	5.300	4.656	JD	7,067	84,800	08/28/2024	06/15/2034
345397-C4-3	FORD MOTOR CREDIT CO LLC			1	2.C FE	1,020,000	101.8120	1,018,120	1,000,000	1,007,659	0	(6,588)	0	0	6.950	6.211	MS	22,201	69,500	02/06/2023	03/06/2026
345397-C4-3	FORD MOTOR CREDIT CO LLC			1	2.C FE	2,996,190	101.8120	3,054,360	3,000,000	2,997,914	0	1,314	0	0	6.950	7.000	MS	66,604	208,500	01/03/2023	03/06/2026
345397-D5-9	FORD MOTOR CREDIT CO LLC			1	3.A FE	5,000,000	103.6620	5,183,100	5,000,000	5,000,000	0	0	0	0	6.798	6.798	MN	50,985	339,900	11/02/2023	11/07/2028
345397-E5-8	FORD MOTOR CREDIT CO LLC			1	2.C FE	2,997,690	100.0830	3,002,490	3,000,000	2,997,731	0	41	0	0	5.800	5.817	MS	54,617	87,000	03/05/2024	03/08/2029
345397-E7-4	FORD MOTOR CREDIT CO LLC			1	2.C FE	4,994,050	101.0990	5,054,950	5,000,000	4,994,809	0	759	0	0	5.850	5.893	MN	35,750	146,250	05/14/2024	05/17/2027
345397-YT-4	FORD MOTOR CREDIT CO LLC			2	2.C FE	3,000,000	95.8510	2,875,530	3,000,000	3,000,000	0	0	0	0	3.815	3.815	MN	18,757	114,450	10/30/2017	11/02/2027
34959J-AG-3	FORTIVE CORPORATION			1	2.B FE	1,992,880	97.7690	1,955,380	2,000,000	1,998,794	0	783	0	0	3.150	3.192	JD	2,800	63,000	06/06/2016	06/15/2026
34959J-AG-3	FORTIVE CORPORATION			1	2.B FE	990,810	97.7690	977,690	1,000,000	998,213	0	1,173	0	0	3.150	3.276	JD	1,400	31,500	01/26/2018	06/15/2026
34959J-AG-3	FORTIVE CORPORATION			1	2.B FE	1,917,100	97.7690	1,955,380	2,000,000	1,983,382	0	10,893	0	0	3.150	3.741	JD	2,800	63,000	03/28/2018	06/15/2026
34959J-AG-3	FORTIVE CORPORATION			1	2.B FE	956,410	97.7690	977,690	1,000,000	991,217	0	5,755	0	0	3.150	3.775	JD	1,400	31,500	04/12/2018	06/15/2026
34959J-AG-3	FORTIVE CORPORATION			1	2.B FE	2,775,780	97.7690	2,933,070	3,000,000	2,951,492	0	31,598	0	0	3.150	4.307	JD	4,200	94,500	10/18/2018	06/15/2026
34964C-AA-4	FORTUNE BRANDS INNOVATIONS			1	2.B FE	6,311	99.6240	5,977	6,000	6,009	0	(45)	0	0	4.000	3.225	JD	11	240	08/08/2017	06/15/2025
34964C-AA-4	FORTUNE BRANDS INNOVATIONS			1	2.B FE	14,696	99.6240	13,947	14,000	14,022	0	(103)	0	0	4.000	3.241	JD	25	560	10/11/2017	06/15/2025
34964C-AA-4	FORTUNE BRANDS INNOVATIONS			1	2.B FE	3,055,710	99.6240	2,988,720	3,000,000	3,001,839	0	(9,011)	0	0	4.000	3.693	JD	5,333	120,000	04/13/2018	06/15/2025
34964C-AE-6	FORTUNE BRANDS INNOVATIONS			1	2.B FE	4,991,500	92.5340	4,626,700	5,000,000	4,995,512	0	838	0	0	3.250	3.270	MS	47,847	162,500	09/09/2019	09/15/2029
35137L-AH-8	FOX CORP			1	2.B FE	1,011,670	98.8340	988,340	1,000,000	1,005,191	0	(1,210)	0	0	4.709	4.560	JJ	20,406	47,090	01/16/2019	01/25/2029
35137L-AH-8	FOX CORP			1	2.B FE	2,000,000	98.8340	1,976,680	2,000,000	2,000,000	0	0	0	0	4.709	4.709	JJ	40,811	94,180	01/15/2019	01/25/2029
364760-AP-3	GAP INC (144A)			1	4.A FE	500,000	89.8950	449,475	500,000	449,475	21,365	0	0	0	3.625	3.625	AO	4,531	18,125	09/13/2021	10/01/2029
364760-AQ-1	GAP INC (144A) LS:134K	LS		1	4.A FE	500,000	86.5680	432,840	500,000	432,840	20,365	0	0	0	3.875	3.875	AO	4,844	19,375	09/13/2021	10/01/2031
364760-AQ-1	GAP INC (144A) LS:537K	LS		1	4.A FE	1,960,000	86.5680	1,731,360	2,000,000	1,731,360	77,822	3,638	0	0	3.875	4.121	AO	19,375	77,500	10/18/2021	10/01/2031
365417-AA-2	GARDEN SPINCO CORP (144A)			1	4.B FE	961,875	107.7530	969,777	900,000	943,630	0	(8,369)	0	0	8.625	7.290	JJ	34,716	77,625	09/14/2022	07/20/2030
365417-AA-2	GARDEN SPINCO CORP (144A)			1	4.B FE	1,062,500	107.7530	1,077,530	1,000,000	1,044,754	0	(8,002)	0	0	8.625	7.445	JJ	38,573	86,250	08/30/2022	07/20/2030
365417-AA-2	GARDEN SPINCO CORP (144A)			1	4.B FE	528,125	107.7530	538,765	500,000	521,304	0	(3,804)	0	0	8.625	7.501	JJ	19,286	43,125	02/21/2023	07/20/2030
365417-AA-2	GARDEN SPINCO CORP (144A)			1	4.B FE	132,031	107.7530	134,691	125,000	130,321	0	(950)	0	0	8.625	7.501	JJ	4,822	10,781	02/16/2023	07/20/2030
365417-AA-2	GARDEN SPINCO CORP (144A)			1	4.B FE	739,375	107.7530	754,271	700,000	729,744	0	(5,310)	0	0	8.625	7.503	JJ	27,001	60,375	02/15/2023	07/20/2030
365417-AA-2	GARDEN SPINCO CORP (144A)			1	4.B FE	518,750	107.7530	538,765	500,000	513,657	0	(2,414)	0	0	8.625	7.897	JJ	19,286	43,125	09/30/2022	07/20/2030
365417-AA-2	GARDEN SPINCO CORP (144A)			1	4.B FE	2,070,000	107.7530	2,155,060	2,000,000	2,049,585	0	(8,753)	0	0	8.625	7.963	JJ	77,146	172,500	07/14/2022	07/20/2030
365417-AA-2	GARDEN SPINCO CORP (144A)			1	4.B FE	204,500	107.7530	215,506	200,000	203,190	0	(561)	0	0	8.625	8.196	JJ	7,715	17,250	07/08/2022	07/20/2030
365417-AA-2	GARDEN SPINCO CORP (144A)			1	4.B FE	500,000	107.7530	538,765	500,000	500,000	0	0	0	0	8.625	8.625	JJ	19,286	43,125	07/06/2022	07/20/2030
361448-BA-0	GATX CORP			1	2.B FE	1,990,420	95.5460	1,910,920	2,000,000	1,996,560	0	974	0	0	3.500	3.556	MS	20,611	70,000	10/31/2017	03/15/2028
361448-BE-2	GATX CORP			1	2.B FE	1,996,720	98.5800	1,971,600	2,000,000	1,998,415	0	301	0	0	4.700	4.719	AO	23,500	94,000	01/29/2019	04/01/2029
361448-BK-8	GATX CORP			1	2.B FE	2,964,930	96.4910	2,894,730	3,000,000	2,971,240	0	2,746	0	0	4.900	5.042	MS	43,283	147,000	08/11/2022	03/15/2033
361448-BL-6	GATX CORP			1	2.B FE	2,994,570	100.3310	3,009,930	3,000,000	2,994,799	0	432	0	0	5.450	5.474	MS	48,142	163,500	05/01/2023	09/15/2033
36166T-AB-6	GCI LLC (144A)			1	4.C FE	1,000,000	93.4970	934,970	1,000,000	934,970	16,440	0	0	0	4.750	4.750	AO	10,028	47,500	09/23/2020	10/15/2028
36166T-AB-6	GCI LLC (144A)			1	4.C FE	997,500	93.4970	934,970	1,000,000	934,970	16,133	307	0	0	4.750	4.788	AO	10,028	47,500	09/24/2020	10/15/2028

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
36267V-AK-9	GE HEALTHCARE HLDG LLC			1	2.B FE	9,194,192	103.9430	8,783,184	8,450,000	9,171,882	0	(22,310)	0	0	5.905	4.568	MN	54,055	249,486	09/17/2024	11/22/2032
36267V-AK-9	GE HEALTHCARE HLDG LLC			1	2.B FE	8,306,720	103.9430	8,315,440	8,000,000	8,292,230	0	(14,490)	0	0	5.905	5.317	MN	51,177	236,200	07/09/2024	11/22/2032
36266G-AA-5	GE HEALTHCARE TECH INC			1	2.B FE	6,999,090	99.1010	6,937,070	7,000,000	6,998,789	0	(301)	0	0	4.800	4.802	FA	127,867	0	08/08/2024	08/14/2029
36267V-AF-0	GE HEALTHCARE TECH INC			1	2.B FE	19,919,800	102.5070	20,501,400	20,000,000	19,949,349	0	15,315	0	0	5.650	5.744	MN	144,389	1,130,000	11/09/2022	11/15/2027
369550-AX-6	GENERAL DYNAMICS CORP			1	1.F FE	1,846,320	96.4590	1,929,180	2,000,000	1,967,516	0	19,199	0	0	2.125	3.159	FA	16,056	42,500	01/31/2018	08/15/2026
369550-AZ-1	GENERAL DYNAMICS CORP			1	1.F FE	978,310	94.9500	949,500	1,000,000	993,219	0	2,228	0	0	2.625	2.872	MN	3,354	26,250	09/11/2017	11/15/2027
369550-AZ-1	GENERAL DYNAMICS CORP			1	1.F FE	964,000	94.9500	949,500	1,000,000	988,378	0	3,809	0	0	2.625	3.050	MN	3,354	26,250	01/04/2018	11/15/2027
369550-AZ-1	GENERAL DYNAMICS CORP			1	1.F FE	1,861,400	94.9500	1,899,000	2,000,000	1,953,599	0	15,092	0	0	2.625	3.480	MN	6,708	52,500	04/05/2018	11/15/2027
369550-AZ-1	GENERAL DYNAMICS CORP			1	1.F FE	929,480	94.9500	949,500	1,000,000	976,318	0	7,700	0	0	2.625	3.498	MN	3,354	26,250	04/17/2018	11/15/2027
369550-BC-1	GENERAL DYNAMICS CORP			1	1.F FE	4,992,100	97.0990	4,854,950	5,000,000	4,996,852	0	815	0	0	3.750	3.769	MN	23,958	187,500	05/09/2018	05/15/2028
369550-BP-2	GENERAL DYNAMICS CORP			1	1.F FE	5,034,300	85.4350	4,271,750	5,000,000	5,022,420	0	(3,357)	0	0	2.250	2.172	JD	9,375	112,500	05/05/2021	06/01/2031
370334-BZ-6	GENERAL MILLS INC			1	2.B FE	1,991,600	97.1410	1,942,820	2,000,000	1,997,975	0	894	0	0	3.200	3.249	FA	25,067	64,000	01/09/2017	02/10/2027
370334-CG-7	GENERAL MILLS INC			1	2.B FE	1,010,090	97.9800	979,800	1,000,000	1,003,569	0	(1,079)	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	97.9800	979,800	1,000,000	1,001,695	0	(512)	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	97.9800	979,800	1,000,000	999,186	0	211	0	0	4.200	4.225	AO	8,633	42,000	04/03/2018	04/17/2028
370334-CL-6	GENERAL MILLS INC			1	2.B FE	11,057,600	89.9970	8,999,700	10,000,000	10,605,899	0	(114,503)	0	0	2.875	1.618	AO	60,694	287,500	12/14/2020	04/15/2030
370334-CL-6	GENERAL MILLS INC			1	2.B FE	2,449,772	89.9970	2,016,833	2,241,000	2,362,310	0	(22,835)	0	0	2.875	1.748	AO	13,602	64,429	01/25/2021	04/15/2030
370334-CQ-5	GENERAL MILLS INC			1	2.B FE	7,001,890	83.4650	5,842,550	7,000,000	7,001,257	0	(176)	0	0	2.250	2.246	AO	33,688	157,500	10/06/2021	10/14/2031
370334-CT-9	GENERAL MILLS INC			1	2.B FE	2,971,020	97.6010	2,928,030	3,000,000	2,973,351	0	2,331	0	0	4.950	5.082	MS	37,950	148,500	01/24/2024	03/29/2033
37045X-AS-5	GENERAL MOTORS FINANCIAL			1	2.B FE	1,989,560	99.9590	1,999,180	2,000,000	1,999,892	0	1,210	0	0	4.000	4.064	JJ	36,889	80,000	01/07/2015	01/15/2025
37045X-AZ-9	GENERAL MOTORS FINANCIAL			1	2.B FE	988,110	99.7280	997,280	1,000,000	999,115	0	1,578	0	0	4.300	4.467	JJ	20,067	43,000	11/22/2016	07/13/2025
37045X-BG-0	GENERAL MOTORS FINANCIAL			1	2.B FE	1,992,780	100.3260	2,006,520	2,000,000	1,998,797	0	850	0	0	5.250	5.297	MS	35,000	105,000	02/25/2016	03/01/2026
37045X-EF-9	GENERAL MOTORS FINANCIAL			1	2.B FE	2,996,160	100.6170	3,018,510	3,000,000	2,998,029	0	1,265	0	0	5.400	5.446	AO	38,250	162,000	04/03/2023	04/06/2026
37045X-EH-5	GENERAL MOTORS FINANCIAL			1	2.B FE	4,998,950	102.0400	5,102,000	5,000,000	4,999,135	0	196	0	0	5.800	5.804	JD	6,444	290,000	06/20/2023	06/23/2028
37045X-EU-6	GENERAL MOTORS FINANCIAL			1	2.B FE	2,998,650	101.1440	3,034,320	3,000,000	2,998,492	0	(158)	0	0	5.550	5.561	JJ	76,775	46,713	04/01/2024	07/15/2029
373334-KH-3	GEORGIA POWER CO			1	1.F FE	998,870	97.0920	970,920	1,000,000	999,687	0	118	0	0	3.250	3.263	MS	8,125	32,500	02/28/2017	03/30/2027
373334-KT-7	GEORGIA POWER CO			1	1.F FE	7,968,640	97.9750	7,838,000	8,000,000	7,968,644	0	4	0	0	4.950	5.007	MN	48,400	0	12/16/2024	05/17/2033
373334-KW-0	GEORGIA POWER CO			1	1.F FE	3,161,610	99.2790	2,978,370	3,000,000	3,157,293	0	(4,317)	0	0	5.250	4.513	MS	46,375	0	09/19/2024	03/15/2034
373334-KW-0	GEORGIA POWER CO			1	1.F FE	4,212,360	99.2790	3,971,160	4,000,000	4,207,379	0	(4,981)	0	0	5.250	4.521	MS	61,833	0	10/01/2024	03/15/2034
373334-KW-0	GEORGIA POWER CO			1	1.F FE	2,706,290	99.2790	2,596,146	2,615,000	2,704,328	0	(1,961)	0	0	5.250	4.764	MS	40,424	0	10/09/2024	03/15/2034
373334-KW-0	GEORGIA POWER CO			1	1.F FE	3,987,160	99.2790	3,971,160	4,000,000	3,987,863	0	703	0	0	5.250	5.291	MS	61,833	117,833	02/20/2024	03/15/2034
37331N-AH-4	GEORGIA-PACIFIC CORP (144A)			1	1.G FE	2,998,830	99.7870	2,993,610	3,000,000	2,999,765	0	8	0	0	3.600	3.604	MS	36,000	108,000	11/03/2014	03/01/2025
37331N-AK-7	GEORGIA-PACIFIC CORP (144A)			2	1.G FE	5,332,350	87.5680	4,378,400	5,000,000	5,190,341	0	(35,750)	0	0	2.300	1.519	AO	19,167	115,000	12/03/2020	04/30/2030
377372-AN-7	GLAXOSMITHKLINE CAPITAL		C	1	1.F FE	3,020,310	97.5760	2,927,280	3,000,000	3,007,615	0	(2,107)	0	0	3.875	3.793	MN	14,854	116,250	05/11/2018	05/15/2028
377372-AN-7	GLAXOSMITHKLINE CAPITAL		C	1	1.F FE	2,999,760	97.5760	2,927,280	3,000,000	2,999,800	0	26	0	0	3.875	3.876	MN	14,854	116,250	05/10/2018	05/15/2028
37940X-AA-0	GLOBAL PAYMENTS INC			1	2.C FE	3,999,000	99.6920	3,987,680	4,000,000	3,999,846	0	130	0	0	2.650	2.655	FA	40,044	106,000	08/07/2019	02/15/2025
891906-AC-3	GLOBAL PAYMENTS INC			1	2.C FE	1,994,600	99.8420	1,996,840	2,000,000	1,999,041	0	618	0	0	4.800	4.834	AO	24,000	96,000	03/14/2016	04/01/2026
361841-AH-2	GLP CAP LP/FIN II			1	2.C FE	1,093,750	100.0690	1,000,690	1,000,000	1,016,236	0	(12,078)	0	0	5.375	4.064	AO	11,347	53,750	09/29/2017	04/15/2026
361841-AH-2	GLP CAP LP/FIN II			1	2.C FE	2,172,500	100.0690	2,001,380	2,000,000	2,029,754	0	(22,119)	0	0	5.375	4.172	AO	22,694	107,500	08/30/2017	04/15/2026
361841-AH-2	GLP CAP LP/FIN II			1	2.C FE	1,847,925	100.0690	1,720,186	1,719,000	1,742,027	0	(17,106)	0	0	5.375	4.290	AO	19,506	92,396	12/26/2017	04/15/2026
361841-AH-2	GLP CAP LP/FIN II			1	2.C FE	3,127,500	100.0690	3,002,070	3,000,000	3,020,930	0	(15,551)	0	0	5.375	4.804	AO	34,042	161,250	12/13/2016	04/15/2026
361841-AH-2	GLP CAP LP/FIN II			1	2.C FE	1,000,000	100.0690	1,000,690	1,000,000	1,000,000	0	0	0	0	5.375	5.375	AO	11,347	53,750	04/11/2016	04/15/2026
361841-AS-8	GLP CAP LP/FIN II			1	2.C FE	1,963,920	105.9330	2,118,660	2,000,000	1,966,697	0	2,697	0	0	6.750	7.003	JD	11,250	138,375	11/15/2023	12/01/2033
38141G-WB-6	GOLDMAN SACHS GROUP			1	2.A FE	997,200	98.1590	981,590	1,000,000	999,308	0	305	0	0	3.850	3.884	JJ	16,576	38,500	01/23/2017	01/26/2027
38141G-WL-4	GOLDMAN SACHS GROUP			1	2.A FE	1,000,000	97.1550	971,550	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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38141G-WZ-3	GOLDMAN SACHS GROUP			1	2.A FE	3,000,000	97.3530	2,920,590	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-XR-0	GOLDMAN SACHS GROUP			1	1.F FE	3,999,280	82.5640	3,302,560	4,000,000	3,999,450	0	69	0	0	1.992	1.994	JJ	34,085	79,680	01/21/2021	01/27/2032
38141G-YJ-7	GOLDMAN SACHS GROUP			2	2.A FE	5,000,000	83.3760	4,168,800	5,000,000	5,000,000	0	0	0	0	2.383	2.383	JJ	52,956	119,150	07/14/2021	07/21/2032
38141G-YN-8	GOLDMAN SACHS GROUP			1	2.A FE	2,006,120	84.5680	1,691,360	2,000,000	2,004,297	0	(575)	0	0	2.650	2.615	AO	10,306	53,000	10/20/2021	10/21/2032
38143U-8H-7	GOLDMAN SACHS GROUP			2	2.A FE	997,690	98.9500	989,500	1,000,000	999,651	0	261	0	0	3.750	3.778	FA	13,125	37,500	02/22/2016	02/25/2026
38145G-AH-3	GOLDMAN SACHS GROUP			1	2.A FE	997,410	97.8540	978,540	1,000,000	999,414	0	283	0	0	3.500	3.531	MN	4,375	35,000	11/10/2016	11/16/2026
38148L-AC-0	GOLDMAN SACHS GROUP			2	2.A FE	1,999,160	99.9450	1,998,900	2,000,000	1,999,928	0	64	0	0	3.500	3.505	JJ	30,722	70,000	01/20/2015	01/23/2025
38148L-AE-6	GOLDMAN SACHS GROUP			2	2.A FE	996,780	99.6520	996,520	1,000,000	999,790	0	344	0	0	3.750	3.789	MN	4,063	37,500	05/19/2015	05/22/2025
38141G-WV-2	GOLDMAN SACHS GROUP LS: OK		LS	1	2.A FE	1,003,160	96.2280	962,280	1,000,000	1,001,161	0	(335)	0	0	3.814	3.775	AO	7,204	38,140	01/19/2018	04/23/2029
38141G-WV-2	GOLDMAN SACHS GROUP LS: OK		LS	1	2.A FE	1,000,000	96.2280	962,280	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
382550-BF-7	GOODYEAR TIRE & RUBBER			1	4.A FE	100,750	98.5020	98,502	100,000	98,502	24	(44)	0	0	5.000	4.884	MN	417	5,000	06/17/2016	05/31/2026
382550-BF-7	GOODYEAR TIRE & RUBBER			1	4.A FE	1,000,000	98.5020	985,020	1,000,000	985,020	(200)	0	0	0	5.000	5.000	MN	4,167	50,000	05/10/2016	05/31/2026
382550-BJ-9	GOODYEAR TIRE & RUBBER			1	4.A FE	4,000,000	89.3090	3,572,360	4,000,000	3,572,360	(92,440)	0	0	0	5.250	5.250	AO	35,000	210,000	03/31/2021	04/30/2031
382550-BR-1	GOODYEAR TIRE & RUBBER		LS	1	4.A FE	1,000,000	89.6710	896,710	1,000,000	896,710	(11,840)	0	0	0	5.250	5.250	JJ	24,208	52,500	05/13/2021	07/15/2031
382550-BG-5	GOODYEAR TIRE & RUBBER LS:1.5M		LS	1	4.A FE	1,653,750	96.6910	1,692,093	1,750,000	1,692,093	(16,774)	13,327	0	0	4.875	5.776	MS	25,120	85,313	07/26/2019	03/15/2027
382550-BN-0	GOODYEAR TIRE & RUBBER LS:2.0M		LS	1	4.A FE	3,210,000	91.9340	2,758,020	3,000,000	2,758,020	(53,573)	(26,587)	0	0	5.000	3.922	JJ	69,167	150,000	09/13/2021	07/15/2029
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL (144A)			1	3.B FE	1,478,675	98.0920	1,388,002	1,415,000	1,388,002	23,383	(9,445)	0	0	4.750	3.997	JJ	30,992	67,213	05/18/2020	07/15/2027
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL (144A)			1	3.B FE	1,496,560	98.0920	1,411,544	1,439,000	1,411,544	21,934	(7,760)	0	0	4.750	4.139	JJ	31,518	68,353	07/22/2019	07/15/2027
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL (144A)			1	3.B FE	100,000	98.0920	98,092	100,000	98,092	985	0	0	0	4.750	4.750	JJ	2,190	4,750	06/11/2019	07/15/2027
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL (144A)				3.B FE	500,000	93.9840	469,920	500,000	469,920	5,425	0	0	0	3.500	3.500	MS	5,153	17,500	02/21/2020	03/15/2028
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL (144A)			1	3.B FE	2,518,750	91.7040	2,292,600	2,500,000	2,292,600	35,157	(2,457)	0	0	3.500	3.386	MS	29,167	87,500	03/03/2021	03/01/2029
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL (144A)			1	3.B FE	3,000,000	91.7040	2,751,120	3,000,000	2,751,120	39,240	0	0	0	3.500	3.500	MS	35,000	105,000	07/15/2021	03/01/2029
38869A-AD-9	GRAPHIC PACKAGING INTERNATIONAL (144A)			1	3.B FE	500,000	90.4180	452,090	500,000	452,090	1,310	0	0	0	3.750	3.750	FA	7,813	18,750	11/09/2021	02/01/2030
39138Q-AA-3	GREAT-WEST LIFECO INC (144A)			1	1.F FE	3,000,000	96.7690	2,903,070	3,000,000	3,000,000	0	0	0	0	4.047	4.047	MN	14,839	121,410	05/14/2018	05/17/2028
40139L-BA-0	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	4,993,050	90.8540	4,542,700	5,000,000	4,997,019	0	1,003	0	0	1.250	1.271	MN	7,292	62,500	12/03/2020	11/19/2027
40139L-BE-2	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	9,994,100	89.3020	8,930,200	10,000,000	9,996,694	0	837	0	0	1.625	1.633	MS	47,396	162,500	09/13/2021	09/16/2028
40139L-BG-7	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	8,032,919	102.2370	8,039,918	7,864,000	7,965,498	0	(32,835)	0	0	5.550	5.050	AO	76,379	436,452	11/22/2022	10/28/2027
40139L-BG-7	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	3,029,220	102.2370	3,067,110	3,000,000	3,017,240	0	(5,594)	0	0	5.550	5.325	AO	29,138	166,500	10/27/2022	10/28/2027
40139L-BJ-1	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	4,991,750	97.1700	4,858,500	5,000,000	4,991,874	0	124	0	0	4.179	4.215	MS	55,140	0	09/26/2024	09/26/2029
40139L-BJ-1	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	2,466,025	97.1700	2,429,250	2,500,000	2,467,222	0	1,197	0	0	4.179	4.488	MS	27,570	0	10/15/2024	09/26/2029
402479-CF-4	GULF POWER			1	1.E FE	998,300	96.8540	968,540	1,000,000	999,520	0	180	0	0	3.300	3.320	MN	2,750	33,000	05/15/2017	05/30/2027
40410K-AA-3	H.B. FULLER CO			1	3.C FE	2,060,000	94.4900	1,889,800	2,000,000	1,889,800	30,205	(12,765)	0	0	4.250	3.576	AO	17,944	85,000	11/19/2020	10/15/2028
40410K-AA-3	H.B. FULLER CO			1	3.C FE	1,030,000	94.4900	944,900	1,000,000	944,900	15,093	(6,373)	0	0	4.250	3.577	AO	8,972	42,500	11/17/2020	10/15/2028
40410K-AA-3	H.B. FULLER CO			1	3.C FE	1,030,000	94.4900	944,900	1,000,000	944,900	15,083	(6,363)	0	0	4.250	3.578	AO	8,972	42,500	11/13/2020	10/15/2028
40410K-AA-3	H.B. FULLER CO			1	3.C FE	1,539,375	94.4900	1,417,350	1,500,000	1,417,350	21,779	(8,699)	0	0	4.250	3.637	AO	13,458	63,750	01/29/2021	10/15/2028
40410K-AA-3	H.B. FULLER CO			1	3.C FE	1,533,750	94.4900	1,417,350	1,500,000	1,417,350	20,706	(7,626)	0	0	4.250	3.712	AO	13,458	63,750	03/10/2021	10/15/2028
40410K-AA-3	H.B. FULLER CO			1	3.C FE	250,000	94.4900	236,225	250,000	236,225	2,180	0	0	0	4.250	4.250	AO	2,243	10,625	10/07/2020	10/15/2028
404030-AJ-7	H&E EQUIPMENT SERVICES (144A)			1	4.A FE	1,500,000	91.5040	1,372,560	1,500,000	1,372,560	7,530	0	0	0	3.875	3.875	JD	2,583	58,125	11/30/2020	12/15/2028
404030-AJ-7	H&E EQUIPMENT SERVICES (144A)			1	4.A FE	1,113,050	91.5040	1,033,995	1,130,000	1,033,995	3,526	2,147	0	0	3.875	4.104	JD	1,946	43,788	04/19/2021	12/15/2028
404030-AJ-7	H&E EQUIPMENT SERVICES (144A)			1	4.A FE	884,250	91.5040	823,536	900,000	823,536	2,522	1,996	0	0	3.875	4.143	JD	1,550	34,875	04/20/2021	12/15/2028
404030-AJ-7	H&E EQUIPMENT SERVICES (144A)			1	4.A FE	1,962,500	91.5040	1,830,080	2,000,000	1,830,080	5,262	4,778	0	0	3.875	4.165	JD	3,444	77,500	05/12/2021	12/15/2028
404030-AJ-7	H&E EQUIPMENT SERVICES (144A)			1	4.A FE	676,375	91.5040	640,528	700,000	640,528	247	3,267	0	0	3.875	4.448	JD	1,206	27,125	01/24/2022	12/15/2028
404030-AJ-7	H&E EQUIPMENT SERVICES (144A)			1	4.A FE	471,875	91.5040	457,520	500,000	457,520	(1,377)	3,887	0	0	3.875	4.848	JD	861	19,375	02/04/2022	12/15/2028
404030-AJ-7	H&E EQUIPMENT SERVICES (144A)			1	4.A FE	1,710,000	91.5040	1,830,080	2,000,000	1,770,744	0	48,409	0	0	3.875	7.260	JD	3,444	77,500	09/22/2023	12/15/2028
36264F-AM-3	HALEON US CAPITAL LLC			1	2.A FE	4,841,700	90.5780	4,528,900	5,000,000	4,878,754	0	14,164	0	0	3.625	4.014	MS	48,837	181,250	04/12/2022	03/24/2032

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
410345-AL-6	HANESBRANDS INC (144A)			1	4.C FE	1,083,750	98.5370	985,370	1,000,000	985,370	38,744	(18,654)	0	0	4.875	2.905	MN	6,229	48,750	07/15/2021	05/15/2026
410345-AL-6	HANESBRANDS INC (144A)			1	4.C FE	1,083,750	98.5370	985,370	1,000,000	985,370	38,705	(18,615)	0	0	4.875	2.909	MN	6,229	48,750	07/13/2021	05/15/2026
410345-AL-6	HANESBRANDS INC (144A)			1	4.C FE	592,950	98.5370	581,368	590,000	581,368	12,208	(354)	0	0	4.875	4.809	MN	3,675	28,763	06/15/2016	05/15/2026
410345-AL-6	HANESBRANDS INC (144A)			1	4.C FE	1,002,500	98.5370	985,370	1,000,000	985,370	20,379	(289)	0	0	4.875	4.843	MN	6,229	48,750	05/03/2016	05/15/2026
410345-AL-6	HANESBRANDS INC (144A)			1	4.C FE	1,001,250	98.5370	985,370	1,000,000	985,370	20,242	(152)	0	0	4.875	4.858	MN	6,229	48,750	05/23/2016	05/15/2026
410345-AL-6	HANESBRANDS INC (144A)			1	4.C FE	500,000	98.5370	492,685	500,000	492,685	10,045	0	0	0	4.875	4.875	MN	3,115	24,375	05/03/2016	05/15/2026
410345-AL-6	HANESBRANDS INC (144A)			1	4.C FE	975,000	98.5370	985,370	1,000,000	985,370	16,721	3,369	0	0	4.875	5.251	MN	6,229	48,750	02/14/2018	05/15/2026
412822-AD-0	HARLEY-DAVIDSON LS: OK	LS		1	2.C FE	1,004,710	99.0500	990,500	1,000,000	1,000,204	0	(558)	0	0	3.500	3.442	JJ	14,875	35,000	09/11/2015	07/28/2025
412822-AD-0	HARLEY-DAVIDSON LS: OK	LS		1	2.C FE	994,490	99.0500	990,500	1,000,000	999,608	0	630	0	0	3.500	3.566	JJ	14,875	35,000	07/23/2015	07/28/2025
404119-BQ-1	HCA INC			1	2.C FE	1,500,000	100.1140	1,501,710	1,500,000	1,500,000	0	0	0	0	5.250	5.250	AO	16,625	78,750	10/07/2014	04/15/2025
404121-AJ-4	HCA INC			1	2.C FE	2,175,000	101.3810	2,027,620	2,000,000	2,071,433	0	(20,626)	0	0	5.625	4.402	MS	37,500	112,500	06/19/2019	09/01/2028
42704L-AA-2	HERC HOLDINGS INC (144A)			1	3.C FE	1,003,750	99.1150	991,150	1,000,000	991,150	3,671	(691)	0	0	5.500	5.426	JJ	25,361	55,000	06/24/2019	07/15/2027
42704L-AA-2	HERC HOLDINGS INC (144A)			1	3.C FE	1,001,250	99.1150	991,150	1,000,000	991,150	3,223	(243)	0	0	5.500	5.474	JJ	25,361	55,000	07/19/2019	07/15/2027
42704L-AA-2	HERC HOLDINGS INC (144A)			1	3.C FE	998,750	99.1150	991,150	1,000,000	991,150	2,821	159	0	0	5.500	5.519	JJ	25,361	55,000	07/19/2019	07/15/2027
42704L-AA-2	HERC HOLDINGS INC (144A)			1	3.C FE	1,887,500	99.1150	1,982,300	2,000,000	1,933,619	0	23,122	0	0	5.500	6.946	JJ	50,722	110,000	12/06/2022	07/15/2027
42704L-AA-2	HERC HOLDINGS INC (144A)			1	3.C FE	935,000	99.1150	991,150	1,000,000	959,994	0	13,863	0	0	5.500	7.252	JJ	25,361	55,000	02/22/2023	07/15/2027
427866-AL-2	HERSHEY COMPANY				1.E FE	5,495	106.1860	4,247	4,000	4,378	0	(135)	0	0	7.200	3.405	FA	109	288	07/07/2015	08/15/2027
427866-AL-2	HERSHEY COMPANY				1.E FE	204,360	106.1860	164,588	155,000	166,853	0	(4,203)	0	0	7.200	4.092	FA	4,216	11,160	03/11/2014	08/15/2027
427866-AU-2	HERSHEY COMPANY			1	1.E FE	1,994,060	99.1230	1,982,460	2,000,000	1,999,509	0	670	0	0	3.200	3.235	FA	23,111	64,000	08/18/2015	08/21/2025
427866-AX-6	HERSHEY COMPANY			1	1.E FE	3,018,510	96.7480	2,902,440	3,000,000	3,004,044	0	(2,863)	0	0	2.300	2.200	FA	26,067	69,000	09/12/2019	08/15/2026
427866-BD-9	HERSHEY COMPANY			1	1.F FE	5,014,800	90.3220	4,516,100	5,000,000	5,007,405	0	(1,492)	0	0	2.450	2.416	MN	15,653	122,500	10/29/2019	11/15/2029
427866-BD-9	HERSHEY COMPANY			1	1.F FE	4,473,696	90.3220	4,489,003	4,970,000	4,618,951	0	63,908	0	0	2.450	4.062	MN	15,559	121,765	08/30/2022	11/15/2029
427866-BH-0	HERSHEY COMPANY			1	1.F FE	5,260,314	99.1340	5,219,405	5,265,000	5,261,498	0	886	0	0	4.250	4.269	MN	35,429	223,763	05/02/2023	05/04/2028
427866-BJ-6	HERSHEY COMPANY			1	1.F FE	2,932,830	97.2310	2,796,364	2,876,000	2,931,276	0	(1,553)	0	0	4.500	4.217	MN	20,492	64,710	09/24/2024	05/04/2033
427866-BJ-6	HERSHEY COMPANY			1	1.F FE	9,309,374	97.2310	9,273,893	9,538,000	9,334,958	0	19,315	0	0	4.500	4.812	MN	67,958	429,210	08/29/2023	05/04/2033
428291-AM-0	HEXCEL CORP			1	3.A FE	1,013,240	99.7170	997,170	1,000,000	997,170	4,359	(1,609)	0	0	4.950	4.531	FA	18,700	49,500	08/04/2015	08/15/2025
428291-AM-0	HEXCEL CORP			1	3.A FE	997,130	99.7170	997,170	1,000,000	997,170	2,413	337	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	97.8260	978,260	1,000,000	978,260	14,101	479	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	1,585,424	97.8260	1,565,216	1,600,000	1,565,216	21,573	1,755	0	0	4.200	4.073	FA	25,387	67,200	04/03/2018	02/15/2027
428291-AN-8	HEXCEL CORP			1	3.A FE	1,095,970	97.8260	1,085,869	1,110,000	1,085,869	14,429	1,755	0	0	4.200	4.128	FA	17,612	46,620	08/20/2018	02/15/2027
428291-AN-8	HEXCEL CORP			1	3.A FE	2,832,227	97.8260	2,836,954	2,900,000	2,836,954	33,715	8,567	0	0	4.200	4.283	FA	46,013	121,800	09/10/2018	02/15/2027
42981C-AA-6	HIGH STREET FUNDING TRUST I			1	2.A FE	1,005,470	96.2280	962,280	1,000,000	1,001,861	0	(595)	0	0	4.111	4.042	FA	15,530	41,110	04/16/2018	02/15/2028
431282-AP-7	HIGHWOODS REALTY LP			1	2.C FE	989,350	97.2970	972,970	1,000,000	997,285	0	1,158	0	0	3.875	4.005	MS	12,917	38,750	02/14/2017	03/01/2027
431282-AQ-5	HIGHWOODS REALTY LP			1	2.C FE	988,180	95.8070	958,070	1,000,000	995,616	0	1,235	0	0	4.125	4.271	MS	12,146	41,250	02/22/2018	03/15/2028
431282-AR-3	HIGHWOODS REALTY LP			1	2.C FE	2,991,510	95.0020	2,850,060	3,000,000	2,995,877	0	826	0	0	4.200	4.234	AO	26,600	126,000	02/26/2019	04/15/2029
432833-AL-5	HILTON DOMESTIC OPERATING CO INC (144A)			1	3.B FE	2,707,500	89.9970	2,699,910	3,000,000	2,699,910	(74,859)	29,077	0	0	4.000	5.415	MN	20,000	120,000	08/04/2022	05/01/2031
432833-AL-5	HILTON DOMESTIC OPERATING CO INC (144A)			1	3.B FE	845,000	89.9970	899,970	1,000,000	872,712	0	15,793	0	0	4.000	6.480	MN	6,667	40,000	03/09/2023	05/01/2031
432833-AN-1	HILTON DOMESTIC OPERATING CO INC (144A)			1	3.B FE	1,237,500	86.9410	1,304,115	1,500,000	1,284,433	0	23,483	0	0	3.625	6.146	FA	20,542	54,375	12/07/2022	02/15/2032
432833-AN-1	HILTON DOMESTIC OPERATING CO INC (144A)			1	3.B FE	1,224,375	86.9410	1,304,115	1,500,000	1,272,710	0	24,604	0	0	3.625	6.296	FA	20,542	54,375	12/19/2022	02/15/2032
436440-AM-3	HOLOGIC INC (144A)			1	3.B FE	2,000,000	97.4810	1,949,620	2,000,000	1,949,620	27,820	0	0	0	4.625	4.625	FA	38,542	92,500	01/18/2018	02/01/2028
436440-AM-3	HOLOGIC INC (144A)			1	3.B FE	1,491,563	97.4810	1,462,215	1,500,000	1,462,215	19,974	891	0	0	4.625	4.696	FA	28,906	69,375	02/02/2018	02/01/2028
436440-AM-3	HOLOGIC INC (144A)			1	3.B FE	1,597,725	97.4810	1,579,192	1,620,000	1,579,192	20,184	2,350	0	0	4.625	4.799	FA	31,219	74,925	02/07/2018	02/01/2028
436440-AP-6	HOLOGIC INC (144A)			1	3.B FE	2,055,000	90.5240	1,810,480	2,000,000	1,810,480	8,811	(13,811)	0	0	3.250	2.532	FA	24,556	65,000	09/02/2021	02/15/2029
436440-AP-6	HOLOGIC INC (144A)			1	3.B FE	2,000,000	90.5240	1,810,480	2,000,000	1,810,480	(5,000)	0	0	0	3.250	3.250	FA	24,556	65,000	09/14/2020	02/15/2029
436440-AP-6	HOLOGIC INC (144A)			1	3.B FE	1,370,625	90.5240	1,357,860	1,500,000	1,357,860	(21,540)	17,790	0	0	3.250	4.740	FA	18,417	48,750	04/08/2022	02/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
437076-BK-7	HOME DEPOT INC			1	1.F FE	1,030,330	99.1800	991,800	1,000,000	1,001,635	0	(3,511)	0	0	3.350	2.986	MS	9,864	33,500	10/16/2015	09/15/2025
437076-BK-7	HOME DEPOT INC			1	1.F FE	1,029,080	99.1800	991,800	1,000,000	1,001,563	0	(3,356)	0	0	3.350	3.002	MS	9,864	33,500	10/02/2015	09/15/2025
437076-BK-7	HOME DEPOT INC			1	1.F FE	2,038,800	99.1800	1,983,600	2,000,000	2,002,093	0	(4,488)	0	0	3.350	3.117	MS	19,728	67,000	09/28/2015	09/15/2025
437076-BK-7	HOME DEPOT INC			1	1.F FE	2,008,820	99.1800	1,983,600	2,000,000	2,000,477	0	(1,017)	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	99.1800	991,800	1,000,000	999,849	0	162	0	0	3.350	3.367	MS	9,864	33,500	09/08/2015	09/15/2025
437076-BM-3	HOME DEPOT INC			1	1.F FE	1,002,540	98.2810	982,810	1,000,000	1,000,293	0	(284)	0	0	3.000	2.970	AO	7,500	30,000	02/04/2016	04/01/2026
437076-BM-3	HOME DEPOT INC			1	1.F FE	993,560	98.2810	982,810	1,000,000	999,071	0	696	0	0	3.000	3.074	AO	7,500	30,000	02/03/2016	04/01/2026
437076-BW-1	HOME DEPOT INC			1	1.F FE	4,979,500	97.4720	4,873,600	5,000,000	4,990,867	0	2,082	0	0	3.900	3.950	JD	13,542	195,000	11/28/2018	12/06/2028
437076-DE-9	HOME DEPOT INC			1	1.F FE	2,087,660	98.7080	1,974,160	2,000,000	2,085,664	0	(1,996)	0	0	4.950	4.368	JD	1,650	49,500	09/20/2024	06/25/2034
438516-BL-9	HONEYWELL INTERNATIONAL			1	1.F FE	7,971,200	96.6010	7,728,080	8,000,000	7,994,021	0	3,073	0	0	2.500	2.541	MN	33,333	200,000	10/24/2016	11/01/2026
438516-BZ-8	HONEYWELL INTERNATIONAL			1	1.F FE	5,216,950	86.3710	4,318,550	5,000,000	5,126,798	0	(23,471)	0	0	1.950	1.439	JD	8,125	97,500	01/27/2021	06/01/2030
438516-BZ-8	HONEYWELL INTERNATIONAL			1	1.F FE	11,474,829	86.3710	9,643,322	11,165,000	11,356,410	0	(35,249)	0	0	1.950	1.602	JD	18,143	217,718	07/26/2021	06/01/2030
438516-CF-1	HONEYWELL INTERNATIONAL			1	1.F FE	4,988,050	82.0030	4,100,150	5,000,000	4,991,818	0	1,140	0	0	1.750	1.776	MS	29,167	87,500	08/02/2021	09/01/2031
438516-CK-0	HONEYWELL INTERNATIONAL			1	1.F FE	2,979,300	99.5010	2,985,030	3,000,000	2,982,439	0	1,691	0	0	5.000	5.087	FA	56,667	150,000	10/31/2022	02/15/2033
438516-CS-3	HONEYWELL INTERNATIONAL			1	1.F FE	5,142,050	98.0470	4,902,350	5,000,000	5,139,694	0	(2,356)	0	0	5.000	4.644	MS	83,333	0	10/15/2024	03/01/2035
438516-CS-3	HONEYWELL INTERNATIONAL			1	1.F FE	5,133,750	98.0470	4,902,350	5,000,000	5,131,303	0	(2,447)	0	0	5.000	4.665	MS	83,333	0	10/08/2024	03/01/2035
438516-CS-3	HONEYWELL INTERNATIONAL			1	1.F FE	7,026,390	98.0470	6,863,290	7,000,000	7,025,393	0	(997)	0	0	5.000	4.952	MS	116,667	175,000	07/30/2024	03/01/2035
438516-BU-9	HONEYWELL INTERNATIONAL LS:373K	LS		1	1.F FE	2,989,290	91.7110	2,751,330	3,000,000	2,994,643	0	1,063	0	0	2.700	2.741	FA	30,600	81,000	07/30/2019	08/15/2029
440452-AF-7	HORMEL FOODS CORP			1	1.G FE	7,009,870	85.4350	5,980,450	7,000,000	7,006,261	0	(1,133)	0	0	1.800	1.781	JD	7,000	126,000	09/21/2021	06/11/2030
440452-AF-7	HORMEL FOODS CORP			1	1.G FE	4,883,800	85.4350	4,271,750	5,000,000	4,924,201	0	13,007	0	0	1.800	2.096	JD	5,000	90,000	10/26/2021	06/11/2030
440452-AH-3	HORMEL FOODS CORP			1	1.G FE	5,008,400	90.6290	4,531,450	5,000,000	5,004,116	0	(1,215)	0	0	1.700	1.673	JD	6,611	85,000	05/26/2021	06/03/2028
44107T-AV-8	HOST HOTELS & RESORTS LP			1	2.C FE	998,380	99.5900	995,900	1,000,000	999,879	0	175	0	0	4.000	4.020	JD	1,778	40,000	05/06/2015	06/15/2025
44107T-AW-6	HOST HOTELS & RESORTS LP			1	2.C FE	1,993,600	99.4750	1,989,500	2,000,000	1,999,093	0	737	0	0	4.500	4.540	FA	37,500	90,000	10/08/2015	02/01/2026
44107T-AY-2	HOST HOTELS & RESORTS LP			1	2.C FE	9,921,800	91.5440	9,154,400	10,000,000	9,958,322	0	7,562	0	0	3.375	3.467	JD	15,000	337,500	09/12/2019	12/15/2029
013817-AJ-0	HOWMET AEROSPACE INC			1	2.B FE	1,068,750	102.1750	1,021,750	1,000,000	1,017,548	0	(7,825)	0	0	5.900	5.000	FA	24,583	59,000	04/21/2017	02/01/2027
013817-AJ-0	HOWMET AEROSPACE INC			1	2.B FE	1,025,000	102.1750	1,021,750	1,000,000	1,011,812	0	(5,253)	0	0	5.900	5.290	FA	24,583	59,000	05/12/2022	02/01/2027
013817-AJ-0	HOWMET AEROSPACE INC			1	2.B FE	2,012,500	102.1750	2,043,500	2,000,000	2,006,706	0	(3,000)	0	0	5.900	5.724	FA	49,167	118,000	01/04/2023	02/01/2027
013817-AK-7	HOWMET AEROSPACE INC			1	2.B FE	5,282,350	103.8530	5,192,650	5,000,000	5,279,720	0	(2,630)	0	0	5.950	5.315	FA	123,958	0	10/28/2024	02/01/2037
013817-AK-7	HOWMET AEROSPACE INC			1	2.B FE	2,738,952	103.8530	2,697,062	2,597,000	2,737,772	0	(1,180)	0	0	5.950	5.335	FA	64,384	0	11/04/2024	02/01/2037
022249-AU-0	HOWMET AEROSPACE INC			1	2.B FE	1,040,000	104.6310	1,046,310	1,000,000	1,025,307	0	(7,417)	0	0	6.750	5.827	JJ	31,125	67,500	12/14/2022	01/15/2028
443201-AB-4	HOWMET AEROSPACE INC			1	2.B FE	862,500	93.0380	930,380	1,000,000	903,623	0	20,664	0	0	3.000	5.705	JJ	13,833	30,000	12/12/2022	01/15/2029
443201-AC-2	HOWMET AEROSPACE INC			1	2.B FE	6,979,000	98.1220	6,868,540	7,000,000	6,979,067	0	67	0	0	4.850	4.901	AO	71,672	0	10/23/2024	10/15/2031
443201-AC-2	HOWMET AEROSPACE INC			1	2.B FE	4,938,750	98.1220	4,906,100	5,000,000	4,939,652	0	902	0	0	4.850	5.060	AO	51,194	0	11/06/2024	10/15/2031
443510-AH-5	HUBBELL INC			1	2.A FE	992,000	95.7700	957,700	1,000,000	997,632	0	843	0	0	3.150	3.244	FA	11,900	31,500	07/31/2017	08/15/2027
443510-AJ-1	HUBBELL INC			1	2.A FE	1,988,760	96.1000	1,922,000	2,000,000	1,996,017	0	1,169	0	0	3.500	3.567	FA	26,444	70,000	01/31/2018	02/15/2028
443510-AJ-1	HUBBELL INC			1	2.A FE	5,144,425	96.1000	5,285,500	5,500,000	5,201,523	0	57,098	0	0	3.500	5.410	FA	72,722	96,250	05/01/2024	02/15/2028
443510-AK-8	HUBBELL INC LS: 85K	LS		1	2.A FE	1,982,300	85.0860	1,701,720	2,000,000	1,988,499	0	1,694	0	0	2.300	2.400	MS	13,544	46,000	03/10/2021	03/15/2031
443510-AK-8	HUBBELL INC LS:214K	LS		1	2.A FE	4,978,250	85.0860	4,254,300	5,000,000	4,985,848	0	2,083	0	0	2.300	2.349	MS	33,861	115,000	03/03/2021	03/15/2031
446150-AM-6	HUNTINGTON BANCSHARES			2	2.A FE	1,993,720	99.7300	1,994,600	2,000,000	1,999,467	0	918	0	0	4.000	4.052	MN	10,222	80,000	05/08/2018	05/15/2025
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES			1	2.C FE	2,000,000	96.0600	1,921,200	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	1,942,980	96.0600	1,921,200	2,000,000	1,980,701	0	6,125	0	0	3.483	3.835	JD	5,805	69,660	02/20/2018	12/01/2027
446413-AT-3	HUNTINGTON INGALLS INDUSTRIES			1	2.C FE	5,987,262	94.9620	4,964,613	5,228,000	5,693,586	0	(85,303)	0	0	4.200	2.331	MN	36,596	219,576	06/11/2021	05/01/2030
446413-BB-1	HUNTINGTON INGALLS INDUSTRIES			1	2.C FE	4,999,200	99.8080	4,990,400	5,000,000	4,998,825	0	(375)	0	0	5.749	5.748	JJ	34,334	0	11/13/2024	01/15/2035
320844-PD-9	HUNTINGTON NATIONAL BANK				2.A FE	1,000,000	98.6140	986,140	1,000,000	1,000,000	0	0	0	0	4.270	4.270	MN	4,270	42,700	11/18/2014	11/25/2026
878055-AE-2	HUNTINGTON NATIONAL BANK			1	2.A FE	1,987,500	99.9070	1,998,140	2,000,000	1,999,527	0	1,399	0	0	4.600	4.679	FA	31,689	92,000	02/24/2015	02/27/2025

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
447010-BF-8	HUNTSMAN INTERNATIONAL LLC			1	2.C FE	1,009,100	83.4250	834,250	1,000,000	1,006,061	0	(879)	0	0	2.950	2.843	JD	1,311	29,500	05/25/2021	06/15/2031
447010-BF-8	HUNTSMAN INTERNATIONAL LLC			1	2.C FE	1,998,600	83.4250	1,668,500	2,000,000	1,999,049	0	130	0	0	2.950	2.957	JD	2,622	59,000	05/24/2021	06/15/2031
448579-AF-9	HYATT HOTELS			1	2.C FE	999,200	100.0060	1,000,060	1,000,000	999,814	0	91	0	0	4.850	4.860	MS	14,281	48,500	02/29/2016	03/15/2026
448579-AG-7	HYATT HOTELS			1	2.C FE	2,995,980	97.3080	2,919,240	3,000,000	2,998,202	0	396	0	0	4.375	4.391	MS	38,646	131,250	08/07/2018	09/15/2028
459200-KT-7	IBM CORP			1	1.G FE	6,990,900	98.8620	6,920,340	7,000,000	6,994,912	0	1,770	0	0	4.150	4.179	JJ	124,269	290,500	07/20/2022	07/27/2027
459200-KT-7	IBM CORP			1	1.G FE	3,143,904	98.8620	3,163,584	3,200,000	3,157,493	0	13,589	0	0	4.150	4.703	JJ	56,809	66,400	02/06/2024	07/27/2027
459200-KX-8	IBM CORP			1	1.G FE	5,364,920	99.4250	5,468,375	5,500,000	5,387,207	0	22,287	0	0	4.500	5.224	FA	99,688	123,750	04/25/2024	02/06/2028
45167R-AJ-3	IDEX CORP			1	2.B FE	6,995,870	99.6270	6,973,890	7,000,000	6,995,697	0	(173)	0	0	4.950	4.963	MS	125,125	0	08/07/2024	09/01/2029
452308-AX-7	ILLINOIS TOOL WORKS INC			1	1.E FE	3,030,570	97.1850	2,915,550	3,000,000	3,007,503	0	(4,468)	0	0	2.650	2.492	MN	10,158	79,500	07/15/2019	11/15/2026
452308-AX-7	ILLINOIS TOOL WORKS INC			1	1.E FE	996,850	97.1850	971,850	1,000,000	999,330	0	336	0	0	2.650	2.686	MN	3,386	26,500	10/31/2016	11/15/2026
452308-AX-7	ILLINOIS TOOL WORKS INC			1	1.E FE	987,630	97.1850	971,850	1,000,000	997,211	0	1,422	0	0	2.650	2.803	MN	3,386	26,500	08/23/2017	11/15/2026
452308-AX-7	ILLINOIS TOOL WORKS INC			1	1.E FE	976,980	97.1850	971,850	1,000,000	994,682	0	2,714	0	0	2.650	2.943	MN	3,386	26,500	11/13/2017	11/15/2026
452308-AX-7	ILLINOIS TOOL WORKS INC			1	1.E FE	2,789,820	97.1850	2,915,550	3,000,000	2,947,126	0	26,781	0	0	2.650	3.631	MN	10,158	79,500	07/11/2018	11/15/2026
454889-AS-5	INDIANA MICHIGAN POWER			1	2.A FE	2,990,550	96.9110	2,907,330	3,000,000	2,996,324	0	973	0	0	3.850	3.888	MN	14,758	115,500	04/30/2018	05/15/2028
45688C-AB-3	INGEVITY CORP (144A)			1	3.C FE	1,000,000	91.5140	915,140	1,000,000	915,140	18,370	0	0	0	3.875	3.875	MN	6,458	38,750	10/20/2020	11/01/2028
45688C-AB-3	INGEVITY CORP (144A)			1	3.C FE	1,782,500	91.5140	1,830,280	2,000,000	1,830,280	2,184	34,556	0	0	3.875	6.156	MN	12,917	77,500	02/08/2023	11/01/2028
45688C-AB-3	INGEVITY CORP (144A)			1	3.C FE	858,750	91.5140	915,140	1,000,000	902,008	0	21,666	0	0	3.875	6.820	MN	6,458	38,750	12/02/2022	11/01/2028
45688C-AB-3	INGEVITY CORP (144A)			1	3.C FE	1,660,000	91.5140	1,830,280	2,000,000	1,768,716	0	50,442	0	0	3.875	7.391	MN	12,917	77,500	09/27/2022	11/01/2028
45688C-AB-3	INGEVITY CORP (144A)			1	3.C FE	826,250	91.5140	915,140	1,000,000	881,674	0	25,752	0	0	3.875	7.479	MN	6,458	38,750	09/28/2022	11/01/2028
457030-AK-0	INGLES MARKETS INC (144A)			1	3.B FE	1,000,000	88.6170	886,170	1,000,000	886,170	2,570	0	0	0	4.000	4.000	JD	1,778	40,000	06/14/2021	06/15/2031
457030-AK-0	INGLES MARKETS INC (144A)			1	3.B FE	2,082,535	88.6170	1,854,754	2,093,000	1,854,754	4,376	1,003	0	0	4.000	4.064	JD	3,721	83,720	01/25/2022	06/15/2031
457030-AK-0	INGLES MARKETS INC (144A)			1	3.B FE	1,907,500	88.6170	1,772,340	2,000,000	1,772,340	(3,769)	8,909	0	0	4.000	4.618	JD	3,556	80,000	03/08/2022	06/15/2031
457030-AK-0	INGLES MARKETS INC (144A)			1	3.B FE	1,297,500	88.6170	1,329,255	1,500,000	1,329,255	(11,709)	19,638	0	0	4.000	6.004	JD	2,667	60,000	09/13/2022	06/15/2031
458140-AS-9	INTEL CORP			1	2.A FE	998,510	99.3560	993,560	1,000,000	999,876	0	171	0	0	3.700	3.718	JJ	15,622	37,000	07/22/2015	07/29/2025
458140-AX-8	INTEL CORP			1	2.A FE	1,995,740	95.9890	1,919,780	2,000,000	1,998,822	0	453	0	0	3.150	3.175	MN	8,750	63,000	05/09/2017	05/11/2027
459506-AK-7	INTERNATIONAL FLAVOR & FRAGRANCES			1	2.C FE	2,997,360	97.8600	2,935,800	3,000,000	2,998,692	0	271	0	0	4.450	4.461	MS	35,229	133,500	09/24/2018	09/26/2028
46051M-C*-1	INTERNATIONAL TRANSMISSION CO			1	1.F	5,000,000	98.6820	4,934,136	5,000,000	5,000,000	0	0	0	0	5.380	5.380	JJ	118,061	134,500	12/07/2023	01/23/2034
461070-AM-6	INTERSTATE POWER & LIGHT CO			1	2.A FE	997,400	99.1320	991,320	1,000,000	999,784	0	296	0	0	3.400	3.431	FA	12,844	34,000	08/13/2015	08/15/2025
461070-AM-6	INTERSTATE POWER & LIGHT CO			1	2.A FE	2,921,730	99.1320	2,973,960	3,000,000	2,992,035	0	12,274	0	0	3.400	3.831	FA	38,533	102,000	08/30/2018	08/15/2025
461070-AV-6	INTERSTATE POWER & LIGHT CO			1	2.A FE	3,008,790	96.2150	2,886,450	3,000,000	3,008,358	0	(432)	0	0	4.950	4.912	MS	47,025	0	09/05/2024	09/30/2034
46124H-AD-8	INTUIT INC			1	1.G FE	3,500,840	84.2820	3,371,280	4,000,000	3,521,343	0	20,503	0	0	1.650	4.085	JJ	30,433	0	09/24/2024	07/15/2030
46124H-AF-3	INTUIT INC			1	1.G FE	4,926,550	101.5210	5,076,050	5,000,000	4,942,259	0	13,603	0	0	5.125	5.471	MS	75,451	256,250	10/30/2023	09/15/2028
46266T-AA-6	IQVIA INC (144A)			1	3.B FE	2,090,000	98.5260	1,970,520	2,000,000	1,970,520	14,379	(7,999)	0	0	5.000	3.896	MN	12,778	100,000	11/20/2019	05/15/2027
46266T-AA-6	IQVIA INC (144A)			1	3.B FE	2,060,000	98.5260	1,970,520	2,000,000	1,970,520	11,293	(4,913)	0	0	5.000	4.313	MN	12,778	100,000	06/19/2019	05/15/2027
46266T-AA-6	IQVIA INC (144A)			1	3.B FE	1,500,000	98.5260	1,477,890	1,500,000	1,477,890	4,785	0	0	0	5.000	5.000	MN	9,583	75,000	05/07/2019	05/15/2027
465685-AP-0	ITC HOLDINGS CORP			1	2.B FE	1,998,640	96.3130	1,926,260	2,000,000	1,999,512	0	142	0	0	3.350	3.358	MN	8,561	67,000	11/09/2017	11/15/2027
465685-AQ-8	ITC HOLDINGS CORP (144A)			1	2.B FE	10,856,700	89.5250	8,952,500	10,000,000	10,503,954	0	(92,829)	0	0	2.950	1.912	MN	38,514	295,000	02/03/2021	05/14/2030
465685-AR-6	ITC HOLDINGS CORP (144A)			1	2.B FE	2,996,970	100.2530	3,007,590	3,000,000	2,998,036	0	582	0	0	4.950	4.973	MS	40,838	148,500	09/08/2022	09/22/2027
450319-E*-5	ITC MIDWEST LLC			1	1.F Z	10,000,000	96.2670	9,626,799	10,000,000	10,000,000	0	0	0	0	4.880	4.880	JD	28,467	0	09/24/2024	12/10/2035
466313-AH-6	JABIL INC			1	2.C FE	997,140	96.8740	968,740	1,000,000	998,999	0	302	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	96.8740	968,740	1,000,000	998,547	0	439	0	0	3.950	4.001	JJ	18,543	39,500	01/10/2018	01/12/2028
466313-AL-7	JABIL INC			1	2.C FE	1,003,300	96.0480	960,480	1,000,000	1,000,829	0	(678)	0	0	1.700	1.630	AO	3,589	17,000	04/08/2021	04/15/2026
466313-AL-7	JABIL INC			1	2.C FE	1,999,620	96.0480	1,920,960	2,000,000	1,999,881	0	77	0	0	1.700	1.704	AO	7,178	34,000	04/07/2021	04/15/2026
466313-AM-5	JABIL INC			1	2.C FE	2,987,460	98.6360	2,959,080	3,000,000	2,993,645	0	2,440	0	0	4.250	4.343	MN	16,292	127,500	04/20/2022	05/15/2027
46849L-TC-5	JACKSON NATIONAL LIFE (144A)				1.F FE	2,994,180	99.5930	2,987,790	3,000,000	2,999,470	0	861	0	0	3.875	3.907	JD	6,458	116,250	06/06/2018	06/11/2025

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
46849L-SQ-5	JACKSON NATIONAL LIFE (144A) LS:113K	LS			1.F FE	995,810	97.7350	977,350	1,000,000	999,341	0	460	0	0	3.050	3.099	AO	5,253	30,500	04/25/2016	04/29/2026
832696-AK-4	JM SMUCKER CO			1	2.B FE	2,003,800	99.7210	1,994,420	2,000,000	1,999,952	0	(537)	0	0	3.500	3.476	MS	20,611	70,000	10/01/2015	03/15/2025
832696-AK-4	JM SMUCKER CO			1	2.B FE	999,750	99.7210	997,210	1,000,000	999,920	0	(8)	0	0	3.500	3.503	MS	10,306	35,000	03/12/2015	03/15/2025
832696-AK-4	JM SMUCKER CO			1	2.B FE	1,276,391	99.7210	1,281,415	1,285,000	1,284,683	0	994	0	0	3.500	3.584	MS	13,243	44,975	09/23/2015	03/15/2025
832696-AR-9	JM SMUCKER CO			1	2.B FE	1,002,340	96.9030	969,030	1,000,000	1,000,739	0	(249)	0	0	3.375	3.347	JD	1,500	33,750	12/05/2017	12/15/2027
832696-AR-9	JM SMUCKER CO			1	2.B FE	999,660	96.9030	969,030	1,000,000	999,877	0	35	0	0	3.375	3.379	JD	1,500	33,750	12/04/2017	12/15/2027
832696-AU-2	JM SMUCKER CO LS:829K	LS		1	2.B FE	2,103,126	81.4150	1,718,671	2,111,000	2,105,365	0	712	0	0	2.125	2.165	MS	13,208	44,859	09/22/2021	03/15/2032
24422E-UB-3	JOHN DEERE CAPITAL CORP				1.F FE	998,380	96.1530	961,530	1,000,000	999,454	0	169	0	0	3.050	3.069	JJ	14,826	30,500	01/03/2018	01/06/2028
24422E-WE-5	JOHN DEERE CAPITAL CORP				1.E FE	4,993,200	94.9120	4,745,600	5,000,000	4,995,465	0	929	0	0	3.350	3.371	AO	33,965	167,500	04/12/2022	04/18/2029
24422E-XP-9	JOHN DEERE CAPITAL CORP				1.E FE	4,372,288	99.8890	4,370,144	4,375,000	4,372,094	0	(194)	0	0	5.100	5.107	AO	49,583	111,563	04/08/2024	04/11/2034
24422E-WL-9	JOHN DEERE CAPITAL CORP LS: 45K	LS			1.E FE	1,994,520	96.0530	1,921,060	2,000,000	1,995,480	0	471	0	0	4.350	4.383	MS	25,617	87,000	09/06/2022	09/15/2032
478160-BY-9	JOHNSON & JOHNSON			1	1.A FE	998,590	97.8130	978,130	1,000,000	999,800	0	153	0	0	2.450	2.466	MS	8,167	24,500	02/25/2016	03/01/2026
478160-CE-2	JOHNSON & JOHNSON			1	1.A FE	994,510	97.0220	970,220	1,000,000	998,639	0	586	0	0	2.950	3.014	MS	9,669	29,500	03/03/2017	03/03/2027
478160-CK-8	JOHNSON & JOHNSON			1	1.A FE	998,810	95.7140	957,140	1,000,000	999,617	0	117	0	0	2.900	2.913	JJ	13,372	29,000	11/08/2017	01/15/2028
46625H-RY-8	JPMORGAN CHASE			1	1.F FE	1,004,970	97.9020	979,020	1,000,000	1,001,168	0	(540)	0	0	3.782	3.722	FA	15,758	37,820	01/27/2017	02/01/2028
46625H-RY-8	JPMORGAN CHASE			1	1.F FE	1,000,000	97.9020	979,020	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	97.1900	1,943,800	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	95.9640	1,919,280	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	96.9920	2,909,760	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-CC-8	JPMORGAN CHASE			1	1.F FE	5,183,750	85.8220	4,291,100	5,000,000	5,124,929	0	(18,311)	0	0	2.580	2.153	AO	24,725	129,000	09/15/2021	04/22/2032
46647P-CC-8	JPMORGAN CHASE			1	1.F FE	3,009,210	85.8220	2,574,660	3,000,000	3,006,026	0	(878)	0	0	2.580	2.545	AO	14,835	77,400	04/19/2021	04/22/2032
46647P-CR-5	JPMORGAN CHASE			1	1.E FE	5,000,000	84.3770	4,218,850	5,000,000	5,000,000	0	0	0	0	2.545	2.545	MN	18,734	127,250	11/01/2021	11/08/2032
46647P-DC-7	JPMORGAN CHASE			1	1.F FE	2,000,000	95.9540	1,919,080	2,000,000	2,000,000	0	0	0	0	4.586	4.586	AO	16,561	91,720	04/19/2022	04/26/2033
46625H-KC-3	JPMORGAN CHASE & CO			2	1.F FE	1,995,560	99.9070	1,998,140	2,000,000	1,999,916	0	480	0	0	3.125	3.151	JJ	27,431	62,500	01/15/2015	01/23/2025
46625H-MN-7	JPMORGAN CHASE & CO			2	1.F FE	1,028,040	99.6690	996,690	1,000,000	1,001,024	0	(3,363)	0	0	3.900	3.551	JJ	17,983	39,000	09/24/2015	07/15/2025
46625H-MN-7	JPMORGAN CHASE & CO			2	1.F FE	3,069,900	99.6690	2,990,070	3,000,000	3,002,578	0	(8,407)	0	0	3.900	3.609	JJ	53,950	117,000	09/28/2015	07/15/2025
46625H-MN-7	JPMORGAN CHASE & CO			2	1.F FE	996,240	99.6690	996,690	1,000,000	999,743	0	437	0	0	3.900	3.946	JJ	17,983	39,000	07/14/2015	07/15/2025
46625H-QW-3	JPMORGAN CHASE & CO			2	1.F FE	1,018,500	98.5280	985,280	1,000,000	1,002,208	0	(2,142)	0	0	3.300	3.074	AO	8,250	33,000	06/22/2016	04/01/2026
46625H-RV-4	JPMORGAN CHASE & CO			1	1.F FE	997,840	97.5030	975,030	1,000,000	999,550	0	232	0	0	2.950	2.975	AO	7,375	29,500	07/14/2016	10/01/2026
485134-BP-4	KANSAS CITY POWER & LIGHT			1	1.F FE	1,992,880	99.3690	1,987,380	2,000,000	1,999,414	0	818	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	998,960	98.4150	984,150	1,000,000	999,821	0	112	0	0	3.250	3.262	AO	8,125	32,500	02/25/2016	04/01/2026
487836-BU-1	KELLANOVA			1	2.B FE	2,991,930	96.6260	2,898,780	3,000,000	2,997,313	0	849	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	98.4060	4,920,300	5,000,000	4,992,948	0	1,843	0	0	4.300	4.344	MN	27,472	215,000	05/07/2018	05/15/2028
487836-BW-7	KELLANOVA			1	2.B FE	1,288,173	98.4060	1,306,832	1,328,000	1,293,833	0	5,660	0	0	4.300	5.139	MN	7,297	28,552	05/13/2024	05/15/2028
487836-BX-5	KELLANOVA			2	2.B FE	3,320,166	87.0220	2,798,628	3,216,000	3,275,863	0	(10,983)	0	0	2.100	1.722	JD	5,628	67,536	11/06/2020	06/01/2030
491674-BK-2	KENTUCKY UTILITIES			1	1.F FE	1,008,510	99.0670	990,670	1,000,000	1,000,501	0	(979)	0	0	3.300	3.198	AO	8,250	33,000	09/23/2015	10/01/2025
491674-BK-2	KENTUCKY UTILITIES			1	1.F FE	1,999,140	99.0670	1,981,340	2,000,000	1,999,859	0	95	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	1,063,570	99.0110	990,110	1,000,000	1,004,943	0	(7,770)	0	0	3.400	2.595	MN	4,344	34,000	09/20/2016	11/15/2025
26138E-AS-8	KEURIG DR PEPPER INC			1	2.B FE	1,988,060	99.0110	1,980,220	2,000,000	1,998,735	0	1,343	0	0	3.400	3.471	MN	8,689	68,000	10/29/2015	11/15/2025
26138E-AU-3	KEURIG DR PEPPER INC			1	2.B FE	988,840	96.6970	966,970	1,000,000	997,859	0	1,199	0	0	2.550	2.678	MS	7,508	25,500	09/09/2016	09/15/2026
26138E-AU-3	KEURIG DR PEPPER INC			1	2.B FE	945,230	96.6970	966,970	1,000,000	988,664	0	6,349	0	0	2.550	3.237	MS	7,508	25,500	05/24/2017	09/15/2026
26138E-AX-7	KEURIG DR PEPPER INC			1	2.B FE	1,013,880	97.1090	971,090	1,000,000	1,003,547	0	(1,517)	0	0	3.430	3.263	JD	1,524	34,300	06/05/2017	06/15/2027
49271V-AF-7	KEURIG DR PEPPER INC LS: 48K	LS		1	2.B FE	4,990,850	99.1810	4,959,050	5,000,000	4,996,210	0	952	0	0	4.597	4.620	MN	22,985	229,850	05/15/2018	05/25/2028
49271V-AN-0	KEURIG DR PEPPER INC LS:1.9M	LS		1	2.B FE	6,000,540	84.8640	5,091,840	6,000,000	6,000,324	0	(50)	0	0	2.250	2.249	MS	39,750	135,000	03/02/2021	03/15/2031
49271V-AV-2	KEURIG DR PEPPER INC LS:152K	LS		1	2.B FE	3,091,470	99.8760	2,996,280	3,000,000	3,089,588	0	(1,882)	0	0	5.300	4.883	MS	46,817	0	10/10/2024	03/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49327M-2K-9	KEY BANK NA				2.A FE	997,630	99.3620	993,620	1,000,000	999,847	0	251	0	0	3.300	3.328	JD	2,750	33,000	05/27/2015	06/01/2025
49326E-EG-4	KEYCORP				2.B FE	2,994,870	96.8130	2,904,390	3,000,000	2,997,917	0	533	0	0	4.100	4.121	AO	20,500	123,000	04/23/2018	04/30/2028
49338L-AE-3	KEYSIGHT TECHNOLOGIES			1	2.B FE	3,361,080	99.5410	2,986,230	3,000,000	3,107,707	0	(51,317)	0	0	4.600	2.755	AO	32,583	138,000	10/08/2019	04/06/2027
49338L-AE-3	KEYSIGHT TECHNOLOGIES			1	2.B FE	2,048,900	99.5410	1,990,820	2,000,000	2,011,831	0	(5,509)	0	0	4.600	4.290	AO	21,722	92,000	04/11/2017	04/06/2027
49338L-AE-3	KEYSIGHT TECHNOLOGIES			1	2.B FE	998,730	99.5410	995,410	1,000,000	999,594	0	139	0	0	4.600	4.616	AO	10,861	46,000	03/28/2017	04/06/2027
49338L-AF-0	KEYSIGHT TECHNOLOGIES			1	2.B FE	3,258,870	91.2290	2,736,870	3,000,000	3,140,699	0	(29,088)	0	0	3.000	1.926	AO	15,000	90,000	10/21/2020	10/30/2029
49338L-AF-0	KEYSIGHT TECHNOLOGIES			1	2.B FE	7,029,610	91.2290	6,386,030	7,000,000	7,019,079	0	(3,830)	0	0	3.000	2.936	AO	35,000	210,000	03/02/2022	10/30/2029
49338L-AG-8	KEYSIGHT TECHNOLOGIES			1	2.B FE	3,995,880	96.2460	3,849,840	4,000,000	3,995,651	0	(229)	0	0	4.950	4.963	AO	45,100	0	10/02/2024	10/15/2034
49338L-AG-8	KEYSIGHT TECHNOLOGIES			1	2.B FE	6,928,110	96.2460	6,737,220	7,000,000	6,928,804	0	694	0	0	4.950	5.082	AO	78,925	0	10/16/2024	10/15/2034
49338C-AB-9	KEYSPAN GAS EAST CORP		C	1	2.A FE	3,000,000	96.4900	2,894,700	3,000,000	3,000,000	0	0	0	0	2.742	2.742	FA	31,076	82,260	08/02/2016	08/15/2026
49338C-AB-9	KEYSPAN GAS EAST CORP		C	1	2.A FE	1,917,120	96.4900	1,929,800	2,000,000	1,982,408	0	10,363	0	0	2.742	3.302	FA	20,717	54,840	01/24/2018	08/15/2026
494368-BQ-5	KIMBERLY-CLARK			1	1.F FE	997,120	99.6420	996,420	1,000,000	999,906	0	302	0	0	2.650	2.683	MS	8,833	26,500	02/24/2015	03/01/2025
494368-BU-6	KIMBERLY-CLARK			1	1.F FE	996,280	98.1250	981,250	1,000,000	999,511	0	408	0	0	2.750	2.793	FA	10,389	27,500	02/17/2016	02/15/2026
494368-BY-8	KIMBERLY-CLARK			1	1.F FE	5,313,896	97.8910	4,708,557	4,810,000	5,023,092	0	(55,967)	0	0	3.950	2.646	MN	31,666	189,995	06/26/2019	11/01/2028
494368-BZ-5	KIMBERLY-CLARK			1	1.F FE	3,009,060	94.4100	2,832,300	3,000,000	3,004,086	0	(926)	0	0	3.200	3.164	AO	17,600	96,000	04/24/2019	04/25/2029
494368-CC-5	KIMBERLY-CLARK			1	1.F FE	3,000,000	91.4010	2,742,030	3,000,000	3,000,000	0	0	0	0	1.050	1.050	MS	9,275	31,500	09/08/2020	09/15/2027
494368-BR-3	KIMBERLY-CLARK LS: 8K		LS	1	1.F FE	996,310	99.0280	990,280	1,000,000	999,715	0	412	0	0	3.050	3.093	FA	11,522	30,500	08/03/2015	08/15/2025
494368-CD-3	KIMBERLY-CLARK LS:1.9M		LS	1	1.F FE	2,451,284	84.3750	2,062,969	2,445,000	2,449,359	0	(614)	0	0	2.000	1.970	MN	8,014	48,900	11/04/2021	11/02/2031
494368-CE-1	KIMBERLY-CLARK LS:181K		LS	1	1.F FE	1,644,096	97.3180	1,630,077	1,675,000	1,648,734	0	2,588	0	0	4.500	4.733	FA	28,266	75,375	02/21/2023	02/16/2033
49446R-AP-4	KIMCO REALTY OP LLC			1	2.A FE	2,837,190	96.8030	2,904,090	3,000,000	2,957,553	0	23,028	0	0	2.800	3.640	AO	21,000	84,000	04/24/2019	10/01/2026
49446R-AU-3	KIMCO REALTY OP LLC			1	2.A FE	998,430	99.8460	998,460	1,000,000	999,942	0	214	0	0	3.300	3.324	FA	13,750	33,000	08/01/2017	02/01/2025
49446R-BA-6	KIMCO REALTY OP LLC			1	2.A FE	4,971,500	95.2350	4,761,750	5,000,000	4,976,474	0	2,328	0	0	4.600	4.669	FA	95,833	230,000	08/10/2022	02/01/2033
49446R-AY-5	KIMCO REALTY OP LLC LS: 30K		LS	1	2.A FE	4,976,800	83.0430	4,152,150	5,000,000	4,983,736	0	2,140	0	0	2.250	2.300	JD	9,375	112,500	09/13/2021	12/01/2031
494553-AD-2	KINDER MORGAN INC			1	2.B FE	4,991,700	99.7020	4,985,100	5,000,000	4,992,855	0	1,155	0	0	5.000	5.037	FA	104,167	125,000	01/29/2024	02/01/2029
49456B-AF-8	KINDER MORGAN INC			1	2.B FE	3,206,670	99.7860	2,993,580	3,000,000	3,006,609	0	(39,172)	0	0	4.300	2.961	JD	10,750	129,000	07/15/2019	06/01/2025
49456B-AF-8	KINDER MORGAN INC			1	2.B FE	1,015,370	99.7860	997,860	1,000,000	1,000,395	0	(2,482)	0	0	4.300	4.047	JD	3,583	43,000	02/12/2018	06/01/2025
49456B-AP-6	KINDER MORGAN INC			1	2.B FE	2,190,600	98.1970	1,963,940	2,000,000	2,076,010	0	(24,608)	0	0	4.300	2.931	MS	28,667	86,000	01/24/2020	03/01/2028
49456B-AP-6	KINDER MORGAN INC			1	2.B FE	2,182,280	98.1970	1,963,940	2,000,000	2,072,550	0	(23,459)	0	0	4.300	2.992	MS	28,667	86,000	01/15/2020	03/01/2028
49456B-AP-6	KINDER MORGAN INC			1	2.B FE	1,992,440	98.1970	1,963,940	2,000,000	1,997,144	0	794	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	98.1970	981,970	1,000,000	996,788	0	911	0	0	4.300	4.408	MS	14,333	43,000	03/06/2018	03/01/2028
49456B-AP-6	KINDER MORGAN INC			1	2.B FE	1,946,940	98.1970	1,963,940	2,000,000	1,980,019	0	5,699	0	0	4.300	4.641	MS	28,667	86,000	06/05/2018	03/01/2028
500255-AU-8	KOHLS CORP			1	3.C FE	1,885,000	99.0780	1,981,560	2,000,000	1,974,022	0	45,249	0	0	4.250	6.714	JJ	38,722	85,000	12/15/2022	07/17/2025
50077L-AD-8	KRAFT HEINZ FOODS CO			1	2.B FE	876,567	97.6660	903,411	925,000	916,679	0	5,610	0	0	3.000	3.656	JD	2,313	27,750	11/18/2016	06/01/2026
50077L-AV-8	KRAFT HEINZ FOODS CO			1	2.B FE	3,273,750	94.5810	2,837,430	3,000,000	3,172,612	0	(32,006)	0	0	3.750	2.518	AO	28,125	112,500	09/29/2021	04/01/2030
50077L-AV-8	KRAFT HEINZ FOODS CO			1	2.B FE	2,821,530	94.5810	2,837,430	3,000,000	2,844,353	0	22,823	0	0	3.750	4.880	AO	28,125	112,500	02/06/2024	04/01/2030
501044-DC-2	KROGER CO			1	2.A FE	999,150	98.7410	987,410	1,000,000	999,873	0	94	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	98.7410	987,410	1,000,000	999,684	0	263	0	0	3.500	3.528	FA	14,583	35,000	01/08/2016	02/01/2026
501044-DE-8	KROGER CO			1	2.A FE	996,760	96.4910	964,910	1,000,000	999,336	0	346	0	0	2.650	2.687	AO	5,594	26,500	09/26/2016	10/15/2026
501044-DJ-7	KROGER CO			1	2.A FE	999,410	97.7080	977,080	1,000,000	999,805	0	62	0	0	3.700	3.707	FA	15,417	37,000	07/17/2017	08/01/2027
413875-AR-6	L3HARRIS TECH INC			1	2.B FE	1,000,000	99.6900	996,900	1,000,000	1,000,000	0	0	0	0	3.832	3.832	AO	6,812	38,320	04/22/2015	04/27/2025
413875-AR-6	L3HARRIS TECH INC			1	2.B FE	980,120	99.6900	996,900	1,000,000	999,129	0	2,309	0	0	3.832	4.078	AO	6,812	38,320	06/05/2015	04/27/2025
413875-AR-6	L3HARRIS TECH INC			1	2.B FE	973,330	99.6900	996,900	1,000,000	998,838	0	3,175	0	0	3.832	4.169	AO	6,812	38,320	08/18/2015	04/27/2025
413875-AW-5	L3HARRIS TECH INC			1	2.B FE	4,999,500	98.2930	4,914,650	5,000,000	4,999,745	0	42	0	0	4.400	4.401	JD	9,778	220,000	05/23/2018	06/15/2028
502431-AL-3	L3HARRIS TECH INC			1	2.B FE	3,159,150	98.5010	2,955,030	3,000,000	3,040,910	0	(22,989)	0	0	3.850	3.025	JD	5,133	115,500	07/02/2019	12/15/2026
502431-AL-3	L3HARRIS TECH INC			1	2.B FE	2,924,220	98.5010	2,955,030	3,000,000	2,964,549	0	16,949	0	0	3.850	4.487	JD	5,133	115,500	07/14/2022	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
502431-AM-1	L3HARRIS TECH INC			1	2.B FE	5,482,600	98.2930	4,914,650	5,000,000	5,193,146	0	(56,387)	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	4,515,753	82.4460	3,720,788	4,513,000	4,514,758	0	(280)	0	0	1.800	1.793	JJ	37,458	81,234	01/29/2021	01/15/2031
502431-AQ-2	L3HARRIS TECH INC			1	2.B FE	4,994,650	99.8800	4,994,000	5,000,000	4,994,994	0	425	0	0	5.400	5.413	JJ	112,500	270,000	07/27/2023	07/31/2033
50540R-AQ-5	LABORATORY CORP			1	2.B FE	1,997,000	99.8950	1,997,900	2,000,000	1,999,880	0	304	0	0	3.600	3.618	FA	30,000	72,000	01/21/2015	02/01/2025
50540R-AU-6	LABORATORY CORP			1	2.B FE	998,490	97.2940	972,940	1,000,000	999,510	0	159	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	5,201,750	90.7740	4,538,700	5,000,000	5,117,425	0	(23,486)	0	0	2.950	2.415	JD	12,292	147,500	04/14/2021	12/01/2029
50540R-AY-8	LABORATORY CORP			1	2.B FE	9,965,200	85.9970	8,599,700	10,000,000	9,976,482	0	3,292	0	0	2.700	2.739	JD	22,500	270,000	05/12/2021	06/01/2031
50540R-BB-7	LABORATORY CORP			1	2.B FE	4,987,750	94.8200	4,741,000	5,000,000	4,987,654	0	(96)	0	0	4.800	4.830	AO	65,333	0	09/16/2024	10/01/2034
50587K-AA-9	LAFARGEHOLCIM FINANCE US (144A)		C	1	2.A FE	1,014,400	97.7880	977,880	1,000,000	1,002,483	0	(1,616)	0	0	3.500	3.326	MS	9,625	35,000	09/21/2016	09/22/2026
50587K-AA-9	LAFARGEHOLCIM FINANCE US (144A)		C	1	2.A FE	997,710	97.7880	977,880	1,000,000	999,464	0	275	0	0	3.500	3.530	MS	9,625	35,000	12/07/2017	09/22/2026
513075-BR-1	LAMAR MEDIA CORP			1	3.C FE	250,000	93.8670	234,668	250,000	234,668	(663)	0	0	0	3.750	3.750	JJ	4,323	9,375	01/23/2020	02/15/2028
513075-BR-1	LAMAR MEDIA CORP			1	3.C FE	995,000	93.8670	938,670	1,000,000	938,670	(3,367)	717	0	0	3.750	3.833	JJ	17,292	37,500	03/16/2021	02/15/2028
513075-BR-1	LAMAR MEDIA CORP			1	3.C FE	1,488,750	93.8670	1,408,005	1,500,000	1,408,005	(5,580)	1,605	0	0	3.750	3.874	JJ	25,938	56,250	03/16/2021	02/15/2028
513075-BT-7	LAMAR MEDIA CORP			2	3.B FE	1,008,750	91.1290	911,290	1,000,000	911,290	(5,127)	(1,093)	0	0	4.000	3.873	JD	1,778	40,000	01/24/2020	02/15/2030
513075-BT-7	LAMAR MEDIA CORP			2	3.B FE	250,000	91.1290	227,823	250,000	227,823	(1,555)	0	0	0	4.000	4.000	JD	444	10,000	01/23/2020	02/15/2030
513075-BT-7	LAMAR MEDIA CORP			2	3.B FE	995,000	91.1290	911,290	1,000,000	911,290	(6,727)	507	0	0	4.000	4.064	JD	1,778	40,000	08/17/2020	02/15/2030
513075-BW-0	LAMAR MEDIA CORP			1	3.C FE	500,000	96.1590	480,795	500,000	480,795	(3,570)	0	0	0	4.875	4.875	MS	7,177	24,375	05/11/2020	01/15/2029
513075-BW-0	LAMAR MEDIA CORP			1	3.C FE	496,250	96.1590	480,795	500,000	480,795	(4,002)	432	0	0	4.875	4.984	MS	7,177	24,375	05/14/2020	01/15/2029
513075-BZ-3	LAMAR MEDIA CORP			1	3.C FE	1,000,000	88.1090	881,090	1,000,000	881,090	(8,380)	0	0	0	3.625	3.625	AO	7,653	36,250	01/07/2021	01/15/2031
513075-BZ-3	LAMAR MEDIA CORP			1	3.C FE	985,000	88.1090	881,090	1,000,000	881,090	(9,890)	1,510	0	0	3.625	3.819	AO	7,653	36,250	10/26/2021	01/15/2031
513075-BZ-3	LAMAR MEDIA CORP			1	3.C FE	1,451,250	88.1090	1,321,635	1,500,000	1,321,635	(17,528)	4,958	0	0	3.625	4.059	AO	11,479	54,375	01/12/2022	01/15/2031
513272-AD-6	LAMB WESTON HOLDINGS (144A)			1	3.C FE	3,000,000	91.5240	2,745,720	3,000,000	2,745,720	(22,830)	0	0	0	4.125	4.125	JJ	51,563	123,750	10/19/2021	01/31/2030
513272-AD-6	LAMB WESTON HOLDINGS (144A)			1	3.C FE	962,500	91.5240	915,240	1,000,000	915,240	(11,936)	4,326	0	0	4.125	4.691	JJ	17,188	41,250	02/11/2022	01/31/2030
524660-AY-3	LEGGETT & PLATT			1	2.C FE	1,986,820	94.4810	1,889,620	2,000,000	1,995,665	0	1,390	0	0	3.500	3.579	MN	8,944	70,000	11/14/2017	11/15/2027
524660-AZ-0	LEGGETT & PLATT LS:2.6M		LS	1	2.C FE	2,981,730	93.6350	2,809,050	3,000,000	2,991,170	0	1,831	0	0	4.400	4.476	MS	38,867	132,000	03/04/2019	03/15/2029
52532X-AJ-4	LEIDOS INC LS: 23K		LS	1	2.B FE	2,978,910	101.4230	3,042,690	3,000,000	2,981,716	0	1,666	0	0	5.750	5.842	MS	50,792	172,500	02/16/2023	03/15/2033
52532X-AJ-4	LEIDOS INC LS: 38K		LS	1	2.B FE	5,178,750	101.4230	5,071,150	5,000,000	5,177,507	0	(1,243)	0	0	5.750	5.198	MS	84,653	0	12/05/2024	03/15/2033
52532X-AJ-4	LEIDOS INC LS: 38K		LS	1	2.B FE	5,177,000	101.4230	5,071,150	5,000,000	5,173,860	0	(3,140)	0	0	5.750	5.210	MS	84,653	0	10/28/2024	03/15/2033
52532X-AF-2	LEIDOS INC LS:327K		LS	1	2.B FE	1,850,120	95.7550	1,915,100	2,000,000	1,891,289	0	16,916	0	0	4.375	5.557	MN	11,181	87,500	06/15/2022	05/15/2030
526057-CT-9	LENNAR CORP			1	2.B FE	6,290,944	100.5440	6,178,429	6,145,000	6,164,983	0	(21,097)	0	0	5.250	4.878	JD	26,884	322,613	02/12/2018	06/01/2026
52736R-BJ-0	LEVI STRAUSS (144A)			1	3.A FE	500,000	87.6690	438,345	500,000	438,345	4,870	0	0	0	3.500	3.500	MS	5,833	17,500	02/02/2021	03/01/2031
52736R-BJ-0	LEVI STRAUSS (144A)			1	3.A FE	1,935,000	87.6690	1,753,380	2,000,000	1,753,380	13,400	6,080	0	0	3.500	3.897	MS	23,333	70,000	03/17/2021	03/01/2031
52736R-BJ-0	LEVI STRAUSS (144A)			1	3.A FE	937,500	87.6690	876,690	1,000,000	876,690	3,477	6,263	0	0	3.500	4.343	MS	11,667	35,000	02/14/2022	03/01/2031
52736R-BJ-0	LEVI STRAUSS (144A)			1	3.A FE	780,700	87.6690	876,690	1,000,000	826,964	0	21,759	0	0	3.500	7.001	MS	11,667	35,000	10/11/2022	03/01/2031
52736R-BJ-0	LEVI STRAUSS (144A)			1	3.A FE	390,000	87.6690	438,345	500,000	413,173	0	10,913	0	0	3.500	7.015	MS	5,833	17,500	10/12/2022	03/01/2031
531968-AA-3	LIGHT & WONDER INTERNATIONAL (144A)			1	4.A FE	2,090,000	103.0710	2,061,420	2,000,000	2,061,420	(26,294)	(2,286)	0	0	7.500	6.142	MS	50,000	0	11/21/2024	09/01/2031
53359#-AL-6	LINCOLN ELECTRIC HOLDINGS INC			1	2.A	5,000,000	102.1430	5,107,156	5,000,000	5,000,000	0	0	0	0	5.740	5.740	JD	8,769	143,500	05/24/2024	06/20/2034
74005P-BN-3	LINDE INC/CT			1	1.F FE	996,170	99.7800	997,800	1,000,000	999,931	0	416	0	0	2.650	2.694	FA	10,747	26,500	01/29/2015	02/05/2025
74005P-BN-3	LINDE INC/CT			1	1.F FE	3,247,078	99.7800	3,447,399	3,455,000	3,451,296	0	36,707	0	0	2.650	3.749	FA	37,132	91,558	11/27/2018	02/05/2025
74005P-BQ-6	LINDE INC/CT			1	1.F FE	347,509	98.6980	334,586	339,000	339,988	0	(1,151)	0	0	3.200	2.845	JJ	4,520	10,848	11/15/2017	01/30/2026
74005P-BQ-6	LINDE INC/CT			1	1.F FE	2,042,520	98.6980	1,973,960	2,000,000	2,004,160	0	(4,829)	0	0	3.200	2.947	JJ	26,667	64,000	02/04/2016	01/30/2026
74005P-BQ-6	LINDE INC/CT			1	1.F FE	995,840	98.6980	986,980	1,000,000	999,475	0	452	0	0	3.200	3.248	JJ	13,333	32,000	09/21/2015	01/30/2026
74005P-BT-0	LINDE INC/CT LS: 2K		LS	1	1.F FE	983,270	82.6800	826,800	1,000,000	990,018	0	1,705	0	0	1.100	1.285	FA	4,308	11,000	12/16/2020	08/10/2030
74005P-BT-0	LINDE INC/CT LS: 3K		LS	1	1.F FE	1,335,054	82.6800	1,157,520	1,400,000	1,358,542	0	6,997	0	0	1.100	1.654	FA	6,032	15,400	07/26/2021	08/10/2030
74005P-BT-0	LINDE INC/CT LS: 4K		LS	1	1.F FE	2,086,827	82.6800	1,787,542	2,162,000	2,116,558	0	7,711	0	0	1.100	1.492	FA	9,315	23,782	01/20/2021	08/10/2030

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
74005P-BT-0	LINDE INC/CT LS: 5K	LS		1	1.F FE	2,798,645	82.6800	2,397,720	2,900,000	2,838,739	0	10,394	0	0	1.100	1.494	FA	12,494	31,900	01/20/2021	08/10/2030
74005P-BT-0	LINDE INC/CT LS: 12K	LS		1	1.F FE	6,295,989	82.6800	5,460,187	6,604,000	6,407,400	0	33,178	0	0	1.100	1.658	FA	28,452	72,644	07/26/2021	08/10/2030
538034-AN-9	LIVE NATION ENTERTAINMENT (144A)			1	4.A FE	1,006,250	100.3650	1,003,650	1,000,000	999,914	8,311	(157)	0	0	5.625	5.499	MS	16,563	56,250	04/09/2018	03/15/2026
501889-AD-1	LKQ CORP			1	2.C FE	4,997,200	101.6680	5,083,400	5,000,000	4,998,289	0	394	0	0	5.750	5.760	JD	12,778	287,500	07/12/2023	06/15/2028
539830-BH-1	LOCKHEED MARTIN CORP			1	1.F FE	497,525	99.1040	495,520	500,000	499,701	0	272	0	0	3.550	3.608	JJ	8,185	17,750	11/17/2015	01/15/2026
539830-BH-1	LOCKHEED MARTIN CORP			1	1.F FE	1,984,560	99.1040	1,982,080	2,000,000	1,998,138	0	1,706	0	0	3.550	3.641	JJ	32,739	71,000	11/16/2015	01/15/2026
539830-BH-1	LOCKHEED MARTIN CORP			1	1.F FE	984,030	99.1040	991,040	1,000,000	997,515	0	2,291	0	0	3.550	3.795	JJ	16,369	35,500	06/25/2018	01/15/2026
539830-BP-3	LOCKHEED MARTIN CORP			1	1.F FE	1,406,967	85.8460	1,152,912	1,343,000	1,379,863	0	(6,799)	0	0	1.850	1.303	JD	1,104	24,846	12/03/2020	06/15/2030
539830-BP-3	LOCKHEED MARTIN CORP			1	1.F FE	1,889,762	85.8460	1,548,662	1,804,000	1,853,425	0	(9,116)	0	0	1.850	1.304	JD	1,483	33,374	12/03/2020	06/15/2030
539830-BP-3	LOCKHEED MARTIN CORP			1	1.F FE	10,555,377	85.8460	8,660,144	10,088,000	10,357,195	0	(49,629)	0	0	1.850	1.318	JD	8,295	186,628	12/02/2020	06/15/2030
539830-BP-3	LOCKHEED MARTIN CORP			1	1.F FE	1,777,894	85.8460	1,459,382	1,700,000	1,744,931	0	(8,282)	0	0	1.850	1.323	JD	1,398	31,450	12/07/2020	06/15/2030
539830-BP-3	LOCKHEED MARTIN CORP			1	1.F FE	5,176,900	85.8460	4,292,300	5,000,000	5,103,494	0	(19,009)	0	0	1.850	1.436	JD	4,111	92,500	01/19/2021	06/15/2030
539830-BP-3	LOCKHEED MARTIN CORP			1	1.F FE	5,100,050	85.8460	4,292,300	5,000,000	5,059,218	0	(10,814)	0	0	1.850	1.612	JD	4,111	92,500	02/17/2021	06/15/2030
539830-BP-3	LOCKHEED MARTIN CORP			1	1.F FE	3,035,044	85.8460	2,554,777	2,976,000	3,010,948	0	(6,382)	0	0	1.850	1.614	JD	2,447	55,056	02/17/2021	06/15/2030
539830-BP-3	LOCKHEED MARTIN CORP			1	1.F FE	2,028,100	85.8460	1,716,920	2,000,000	2,017,589	0	(3,205)	0	0	1.850	1.673	JD	1,644	37,000	08/23/2021	06/15/2030
539830-BV-0	LOCKHEED MARTIN CORP			1	1.F FE	4,981,950	101.6470	5,082,350	5,000,000	4,989,010	0	3,365	0	0	5.100	5.181	MN	32,583	255,000	10/24/2022	11/15/2027
539830-BW-8	LOCKHEED MARTIN CORP			1	1.F FE	5,147,800	101.0900	5,054,500	5,000,000	5,121,774	0	(12,552)	0	0	5.250	4.871	JJ	121,042	262,500	11/21/2022	01/15/2033
539830-BW-8	LOCKHEED MARTIN CORP			1	1.F FE	10,285,500	101.0900	10,109,000	10,000,000	10,235,089	0	(24,217)	0	0	5.250	4.883	JJ	242,083	525,000	11/17/2022	01/15/2033
539830-BW-8	LOCKHEED MARTIN CORP			1	1.F FE	4,971,900	101.0900	5,054,500	5,000,000	4,976,255	0	2,300	0	0	5.250	5.323	JJ	121,042	262,500	10/19/2022	01/15/2033
539830-CD-9	LOCKHEED MARTIN CORP			1	1.F FE	4,998,250	97.1160	4,855,800	5,000,000	4,998,233	0	(17)	0	0	4.800	4.803	FA	90,667	130,667	01/25/2024	08/15/2034
546676-AW-7	LOUISVILLE GAS & ELECTRIC			1	1.F FE	1,009,370	99.0330	990,330	1,000,000	1,000,516	0	(1,008)	0	0	3.300	3.185	AO	8,250	33,000	09/22/2015	10/01/2025
546676-AW-7	LOUISVILLE GAS & ELECTRIC			1	1.F FE	1,999,140	99.0330	1,980,660	2,000,000	1,999,859	0	95	0	0	3.300	3.305	AO	16,500	66,000	09/21/2015	10/01/2025
548661-DH-7	LOWES COMPANIES			1	2.A FE	2,000,340	99.0850	1,981,700	2,000,000	2,000,019	0	(36)	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	99.0850	990,850	1,000,000	999,488	0	657	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	97.4740	974,740	1,000,000	999,325	0	494	0	0	2.500	2.552	AO	5,278	25,000	04/11/2016	04/15/2026
548661-DM-6	LOWES COMPANIES			1	2.A FE	961,730	97.4740	974,740	1,000,000	993,627	0	4,761	0	0	2.500	3.006	AO	5,278	25,000	08/22/2017	04/15/2026
548661-DP-9	LOWES COMPANIES			1	2.A FE	1,996,920	96.7010	1,934,020	2,000,000	1,999,142	0	327	0	0	3.100	3.118	MN	9,989	62,000	04/19/2017	05/03/2027
548661-DR-5	LOWES COMPANIES			1	2.A FE	4,992,950	95.2740	4,763,700	5,000,000	4,996,468	0	709	0	0	3.650	3.667	AO	43,597	182,500	04/03/2019	04/05/2029
55305B-AS-0	M/I HOMES INC			1	3.B FE	3,045,000	97.1290	2,913,870	3,000,000	2,913,870	31,278	(7,968)	0	0	4.950	4.661	FA	61,875	148,500	01/08/2020	02/01/2028
55305B-AS-0	M/I HOMES INC			1	3.B FE	2,500,000	97.1290	2,428,225	2,500,000	2,428,225	19,425	0	0	0	4.950	4.950	FA	51,563	123,750	01/07/2020	02/01/2028
55305B-AV-3	M/I HOMES INC			1	3.B FE	2,500,000	90.7680	2,269,200	2,500,000	2,269,200	41,700	0	0	0	3.950	3.950	FA	37,306	98,750	08/09/2021	02/15/2030
55305B-AV-3	M/I HOMES INC			1	3.B FE	747,188	90.7680	680,760	750,000	680,760	12,195	315	0	0	3.950	4.002	FA	11,192	29,625	10/08/2021	02/15/2030
55305B-AV-3	M/I HOMES INC			1	3.B FE	86,460	90.7680	79,876	88,000	79,876	1,294	174	0	0	3.950	4.201	FA	1,313	3,476	10/27/2021	02/15/2030
55305B-AV-3	M/I HOMES INC			1	3.B FE	379,000	90.7680	363,072	400,000	363,072	4,260	2,412	0	0	3.950	4.744	FA	5,969	15,800	02/03/2022	02/15/2030
55305B-AV-3	M/I HOMES INC			1	3.B FE	566,250	90.7680	544,608	600,000	544,608	6,135	3,873	0	0	3.950	4.803	FA	8,953	23,700	02/04/2022	02/15/2030
377320-AA-4	MAGNERA (144A) LS:158K	LS		1	4.A FE	665,445	88.9290	581,596	654,000	581,596	123,395	(2,411)	0	0	4.750	4.337	MN	3,969	31,065	01/20/2022	11/15/2029
377320-AA-4	MAGNERA (144A) LS:241K	LS		1	4.A FE	1,020,000	88.9290	889,290	1,000,000	889,290	189,012	(4,022)	0	0	4.750	4.300	MN	6,069	47,500	10/28/2021	11/15/2029
377320-AA-4	MAGNERA (144A) LS:241K	LS		1	4.A FE	1,015,000	88.9290	889,290	1,000,000	889,290	188,171	(3,181)	0	0	4.750	4.394	MN	6,069	47,500	02/02/2022	11/15/2029
377320-AA-4	MAGNERA (144A) LS:313K	LS		1	4.A FE	1,319,093	88.9290	1,154,298	1,298,000	1,154,298	244,551	(4,434)	0	0	4.750	4.367	MN	7,878	61,655	01/18/2022	11/15/2029
377320-AA-4	MAGNERA (144A) LS:483K	LS		1	4.A FE	2,000,000	88.9290	1,778,580	2,000,000	1,778,580	369,980	0	0	0	4.750	4.750	MN	12,139	95,000	10/14/2021	11/15/2029
55279H-AQ-3	MANUFACTURERS & TRADERS TRUST				1.G FE	1,006,670	96.2650	962,650	1,000,000	1,001,946	0	(707)	0	0	3.400	3.321	FA	12,656	34,000	08/16/2017	08/17/2027
571903-AS-2	MARRIOTT INTERNATIONAL			1	2.B FE	996,670	97.8150	978,150	1,000,000	999,440	0	364	0	0	3.125	3.164	JD	1,389	31,250	06/07/2016	06/15/2026
571903-AS-2	MARRIOTT INTERNATIONAL			1	2.B FE	512,222	97.8150	502,769	514,000	513,661	0	221	0	0	3.125	3.171	JD	714	16,063	11/07/2017	06/15/2026
571903-AW-3	MARRIOTT INTERNATIONAL			1	2.B FE	2,993,130	99.7580	2,992,740	3,000,000	2,999,549	0	797	0	0	3.750	3.782	MS	33,125	112,500	12/13/2016	03/15/2025
571903-AY-9	MARRIOTT INTERNATIONAL			1	2.B FE	992,810	97.3470	973,470	1,000,000	997,268	0	747	0	0	4.000	4.088	AO	8,444	40,000	04/03/2018	04/15/2028

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
571903-BJ-1	MARRIOTT INTERNATIONAL			1	2.B FE	6,938,960	100.8210	7,057,470	7,000,000	6,964,435	0	11,385	0	0	5.000	5.194	AO	73,889	350,000	09/06/2022	10/15/2027
571903-AP-8	MARRIOTT INTERNATIONAL LS:1.4M	LS		1	2.B FE	1,977,520	99.3190	1,986,380	2,000,000	1,997,918	0	2,568	0	0	3.750	3.886	AO	18,750	75,000	09/09/2015	10/01/2025
571676-AJ-4	MARS INC (144A)			1	1.E FE	4,436,850	94.4550	4,722,750	5,000,000	4,740,597	0	159,195	0	0	0.875	4.392	JJ	20,052	43,750	01/18/2023	07/16/2026
571676-AA-3	MARS INC (144A) LS: 5K	LS		1	1.E FE	3,997,360	99.4620	3,978,480	4,000,000	3,999,699	0	376	0	0	2.700	2.712	AO	27,000	108,000	03/26/2019	04/01/2025
571676-AA-3	MARS INC (144A) LS: 10K	LS		1	1.E FE	7,927,920	99.4620	7,956,960	8,000,000	7,996,339	0	12,627	0	0	2.700	2.865	AO	54,000	216,000	04/08/2019	04/01/2025
571676-AV-7	MARS INC (144A) LS:303K	LS		1	1.E FE	2,976,210	96.4750	2,894,250	3,000,000	2,979,087	0	1,983	0	0	4.750	4.851	AO	28,104	142,500	07/12/2023	04/20/2033
573284-AQ-9	MARTIN MARIETTA MATERIALS			1	2.B FE	997,980	97.0550	970,550	1,000,000	999,428	0	215	0	0	3.450	3.474	JD	2,875	34,500	05/17/2017	06/01/2027
573284-AQ-9	MARTIN MARIETTA MATERIALS			1	2.B FE	1,995,280	97.0550	1,941,100	2,000,000	1,998,671	0	502	0	0	3.450	3.478	JD	5,750	69,000	05/18/2017	06/01/2027
573284-AQ-9	MARTIN MARIETTA MATERIALS			1	2.B FE	1,906,060	97.0550	1,941,100	2,000,000	1,971,820	0	10,863	0	0	3.450	4.067	JD	5,750	69,000	03/20/2018	06/01/2027
573284-AT-3	MARTIN MARIETTA MATERIALS			1	2.B FE	997,910	96.5850	965,850	1,000,000	999,292	0	220	0	0	3.500	3.525	JD	1,556	35,000	12/07/2017	12/15/2027
573284-AT-3	MARTIN MARIETTA MATERIALS			1	2.B FE	997,500	96.5850	965,850	1,000,000	999,153	0	264	0	0	3.500	3.530	JD	1,556	35,000	12/06/2017	12/15/2027
573284-AT-3	MARTIN MARIETTA MATERIALS			1	2.B FE	959,830	96.5850	965,850	1,000,000	986,178	0	4,318	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	5,045,950	85.1080	4,255,400	5,000,000	5,031,988	0	(4,488)	0	0	2.400	2.294	JJ	55,333	120,000	10/04/2021	07/15/2031
573284-BA-3	MARTIN MARIETTA MATERIALS			1	2.B FE	4,963,300	98.2600	4,913,000	5,000,000	4,963,375	0	75	0	0	5.150	5.243	JD	40,771	0	10/31/2024	12/01/2034
574599-BN-5	MASCO CORP			1	2.B FE	1,000,370	96.4360	964,360	1,000,000	1,000,105	0	(34)	0	0	3.500	3.496	MN	4,472	35,000	06/13/2017	11/15/2027
574599-BP-0	MASCO CORP			1	2.B FE	4,186,752	84.2800	3,511,948	4,167,000	4,178,678	0	(1,993)	0	0	2.000	1.946	AO	20,835	83,340	10/22/2020	10/01/2030
574599-BP-0	MASCO CORP			1	2.B FE	999,270	84.2800	842,800	1,000,000	999,555	0	70	0	0	2.000	2.008	AO	5,000	20,000	09/09/2020	10/01/2030
574599-BQ-8	MASCO CORP			1	2.B FE	6,948,690	83.6830	5,857,810	7,000,000	6,967,099	0	4,979	0	0	2.000	2.082	FA	52,889	140,000	02/18/2021	02/15/2031
574599-BQ-8	MASCO CORP			1	2.B FE	2,967,870	83.6830	2,510,490	3,000,000	2,979,403	0	3,114	0	0	2.000	2.120	FA	22,667	60,000	02/19/2021	02/15/2031
575718-AG-6	MASS INSTITUTE OF TECH (TXBL)			1	1.A FE	44,263,200	67.5580	27,023,200	40,000,000	43,894,362	0	(111,541)	0	0	2.989	2.465	JJ	597,800	1,195,600	07/27/2021	07/01/2050
575718-AG-6	MASS INSTITUTE OF TECH (TXBL)			1	1.A FE	52,950,000	67.5580	35,771,961	52,950,000	52,950,000	0	0	0	0	2.989	2.989	JJ	791,338	1,582,676	12/17/2019	07/01/2050
575634-AU-4	MASSACHUSETTS ELECTRIC (144A)		C	1	2.A FE	3,256,549	81.7050	2,700,350	3,305,000	3,274,685	0	4,811	0	0	1.729	1.894	MN	5,873	57,143	02/16/2021	11/24/2030
57629W-4T-4	MASSMUTUAL GLOBAL FUNDING (144A)				1.B FE	9,991,700	101.4190	10,141,900	10,000,000	9,992,108	0	408	0	0	5.150	5.169	MN	42,917	257,500	05/22/2024	05/30/2029
57629W-DL-1	MASSMUTUAL GLOBAL FUNDING II (LS:888K	LS			1.B FE	6,435,576	101.2100	6,376,230	6,300,000	6,384,868	0	(26,528)	0	0	5.050	4.552	JD	21,210	318,150	01/12/2023	12/07/2027
57629W-3S-7	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	4,930,850	96.0940	4,804,700	5,000,000	4,932,473	0	1,623	0	0	4.350	4.585	MS	62,833	0	10/16/2024	09/17/2031
57629W-CG-3	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	1,995,980	99.9520	1,999,040	2,000,000	1,999,959	0	614	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	99.9520	1,999,040	2,000,000	1,999,949	0	965	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	4,981,600	83.2540	4,162,700	5,000,000	4,988,973	0	1,804	0	0	1.550	1.590	AO	17,653	77,500	10/07/2020	10/09/2030
57629W-CW-8	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	4,956,950	83.2540	4,162,700	5,000,000	4,974,179	0	4,224	0	0	1.550	1.644	AO	17,653	77,500	10/21/2020	10/09/2030
57629W-CZ-1	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	14,978,550	84.8450	12,726,750	15,000,000	14,985,965	0	2,067	0	0	2.150	2.166	MS	100,333	322,500	03/04/2021	03/09/2031
57636Q-AG-9	MASTERCARD INC			1	1.D FE	1,996,380	97.2900	1,945,800	2,000,000	1,999,197	0	389	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	96.9110	969,110	1,000,000	1,002,387	0	(768)	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	1,001,170	96.9110	969,110	1,000,000	1,000,385	0	(122)	0	0	3.500	3.486	FA	12,153	35,000	02/22/2018	02/26/2028
57636Q-AJ-3	MASTERCARD INC			1	1.D FE	2,001,440	96.9110	1,938,220	2,000,000	2,000,497	0	(156)	0	0	3.500	3.491	FA	24,306	70,000	08/28/2018	02/26/2028
57636Q-AM-6	MASTERCARD INC			1	1.D FE	2,149,520	93.3480	1,866,960	2,000,000	2,081,146	0	(18,523)	0	0	2.950	1.932	JD	4,917	59,000	03/12/2021	06/01/2029
57636Q-AM-6	MASTERCARD INC			1	1.D FE	1,999,320	93.3480	1,866,960	2,000,000	1,999,641	0	69	0	0	2.950	2.954	JD	4,917	59,000	05/29/2019	06/01/2029
57636Q-AR-5	MASTERCARD INC			1	1.D FE	10,954,440	97.5630	11,219,745	11,500,000	11,072,505	0	118,065	0	0	3.300	5.077	MS	100,146	189,750	04/29/2024	03/26/2027
57636Q-AS-3	MASTERCARD INC			1	1.E FE	9,987,200	84.6040	8,460,400	10,000,000	9,991,736	0	1,227	0	0	1.900	1.914	MS	55,944	190,000	03/02/2021	03/15/2031
57636Q-AU-8	MASTERCARD INC			1	1.E FE	9,948,700	83.1000	8,310,000	10,000,000	9,963,511	0	4,876	0	0	2.000	2.057	MN	23,889	200,000	11/15/2021	11/18/2031
577081-BD-3	MATTEL INC (144A)			1	2.C FE	963,750	100.4090	1,004,090	1,000,000	977,908	0	6,539	0	0	5.875	6.710	JD	2,611	58,750	10/03/2022	12/15/2027
577081-BE-1	MATTEL INC (144A)			1	2.C FE	1,001,250	98.0310	980,310	1,000,000	1,000,014	0	(364)	0	0	3.375	3.341	AO	8,438	33,750	03/09/2021	04/01/2026
577081-BE-1	MATTEL INC (144A)			1	2.C FE	500,000	98.0310	490,155	500,000	500,000	0	0	0	0	3.375	3.375	AO	4,219	16,875	03/09/2021	04/01/2026
577081-BE-1	MATTEL INC (144A)			1	2.C FE	1,877,500	98.0310	1,960,620	2,000,000	1,949,286	0	38,081	0	0	3.375	5.496	AO	16,875	67,500	01/23/2023	04/01/2026
579780-AN-7	MCCORMICK & COMPANY INC			1	2.B FE	1,004,560	97.0340	970,340	1,000,000	1,001,251	0	(495)	0	0	3.400	3.345	FA	12,844	34,000	08/11/2017	08/15/2027
579780-AN-7	MCCORMICK & COMPANY INC			1	2.B FE	996,550	97.0340	970,340	1,000,000	998,954	0	365	0	0	3.400	3.441	FA	12,844	34,000	08/09/2017	08/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
579780-AN-7	MCCORMICK & COMPANY INC			1	2.B FE	2,987,100	97.0340	2,911,020	3,000,000	2,995,444	0	1,603	0	0	3.400	3.460	FA	38,533	102,000	05/22/2019	08/15/2027
579780-AQ-0	MCCORMICK & COMPANY INC			1	2.B FE	5,663,103	88.3840	4,684,352	5,300,000	5,505,744	0	(38,793)	0	0	2.500	1.693	AO	27,972	132,500	10/29/2020	04/15/2030
579780-AQ-0	MCCORMICK & COMPANY INC			1	2.B FE	5,330,250	88.3840	4,419,200	5,000,000	5,187,222	0	(35,271)	0	0	2.500	1.721	AO	26,389	125,000	10/29/2020	04/15/2030
579780-AS-6	MCCORMICK & COMPANY INC			1	2.B FE	4,972,800	82.8480	4,142,400	5,000,000	4,982,704	0	2,633	0	0	1.850	1.910	FA	34,944	92,500	02/09/2021	02/15/2031
58013M-EY-6	MCDONALDS CORP			1	2.A FE	1,042,080	99.2740	992,740	1,000,000	1,004,930	0	(5,733)	0	0	3.700	3.098	JJ	15,417	37,000	11/20/2017	01/30/2026
58013M-FF-6	MCDONALDS CORP			1	2.A FE	1,997,820	97.3680	1,947,360	2,000,000	1,999,123	0	224	0	0	3.800	3.813	AO	19,000	76,000	03/14/2018	04/01/2028
58013M-FN-9	MCDONALDS CORP			1	2.A FE	10,921,267	99.3090	11,248,730	11,327,000	11,213,705	0	217,806	0	0	3.300	5.353	JJ	186,896	373,791	08/22/2023	07/01/2025
58013M-FS-8	MCDONALDS CORP			1	2.A FE	4,977,800	97.3530	4,867,650	5,000,000	4,981,765	0	1,899	0	0	4.600	4.656	MS	71,556	230,000	09/06/2022	09/09/2032
581557-BT-1	MCKESSON CORP			1	1.G FE	3,001,290	100.4000	3,012,000	3,000,000	3,000,984	0	(217)	0	0	4.900	4.889	JJ	67,783	159,250	06/08/2023	07/15/2028
581557-BV-6	MCKESSON CORP	LS		1	1.G FE	1,281,673	97.7960	1,282,106	1,311,000	1,282,375	0	702	0	0	4.250	4.771	MS	17,180	0	11/13/2024	09/15/2029
581557-BU-8	MCKESSON CORP LS:425K	LS		1	1.G FE	5,108,400	99.5070	4,975,350	5,000,000	5,107,910	0	(490)	0	0	5.100	4.781	JJ	117,583	0	12/09/2024	07/15/2033
581557-BU-8	MCKESSON CORP LS:425K	LS		1	1.G FE	5,043,450	99.5070	4,975,350	5,000,000	5,043,194	0	(256)	0	0	5.100	4.971	JJ	117,583	0	11/19/2024	07/15/2033
62482B-AA-0	MEDLINE BORROWER LP (144A)			1	3.C FE	3,000,000	92.6900	2,780,700	3,000,000	2,780,700	64,650	0	0	0	3.875	3.875	AO	29,063	116,250	09/30/2021	04/01/2029
62482B-AA-0	MEDLINE BORROWER LP (144A)			1	3.C FE	997,500	92.6900	926,900	1,000,000	926,900	21,229	321	0	0	3.875	3.914	AO	9,688	38,750	09/30/2021	04/01/2029
62482B-AA-0	MEDLINE BORROWER LP (144A)			1	3.C FE	1,470,000	92.6900	1,390,350	1,500,000	1,390,350	28,377	3,948	0	0	3.875	4.199	AO	14,531	58,125	01/14/2022	04/01/2029
62482B-AA-0	MEDLINE BORROWER LP (144A)			1	3.C FE	932,500	92.6900	926,900	1,000,000	926,900	12,665	8,885	0	0	3.875	5.013	AO	9,688	38,750	02/15/2022	04/01/2029
62482B-AA-0	MEDLINE BORROWER LP (144A)			1	3.C FE	459,375	92.6900	463,450	500,000	463,450	5,372	5,403	0	0	3.875	5.277	AO	4,844	19,375	03/25/2022	04/01/2029
62482B-AA-0	MEDLINE BORROWER LP (144A)			1	3.C FE	842,500	92.6900	926,900	1,000,000	882,724	0	22,869	0	0	3.875	7.118	AO	9,688	38,750	03/07/2023	04/01/2029
58933Y-AR-6	MERCK & CO INC			1	1.E FE	998,350	99.8140	998,140	1,000,000	999,947	0	169	0	0	2.750	2.769	FA	10,771	27,500	02/05/2015	02/10/2025
58933Y-AZ-8	MERCK & CO INC			1	1.E FE	9,943,000	83.8920	8,389,200	10,000,000	9,965,929	0	5,917	0	0	1.450	1.515	JD	2,819	145,000	01/13/2021	06/24/2030
58933Y-BK-0	MERCK & CO INC			1	1.E FE	4,922,200	96.3750	4,818,750	5,000,000	4,923,355	0	1,155	0	0	4.500	4.722	MN	27,500	112,500	10/28/2024	05/17/2033
58933Y-BK-0	MERCK & CO INC			1	1.E FE	4,891,800	96.3750	4,818,750	5,000,000	4,893,206	0	1,406	0	0	4.500	4.812	MN	27,500	112,500	11/05/2024	05/17/2033
58933Y-BK-0	MERCK & CO INC			1	1.E FE	4,870,350	96.3750	4,818,750	5,000,000	4,872,021	0	1,671	0	0	4.500	4.875	MN	27,500	112,500	11/06/2024	05/17/2033
592179-JZ-9	MET LIFE GLOBAL FUNDING I				1.D FE	1,000,000	98.1930	981,936	1,000,000	1,000,000	0	0	0	0	3.394	3.394	AO	7,718	33,940	04/03/2020	04/09/2030
592179-KC-8	MET LIFE GLOBAL FUNDING I				1.D FE	1,951,180	99.9690	1,999,388	2,000,000	1,994,986	0	18,692	0	0	3.257	4.235	AO	16,240	65,140	08/02/2022	04/01/2025
592179-KG-9	MET LIFE GLOBAL FUNDING I	SD			1.D FE	1,000,000	102.4810	1,024,818	1,000,000	1,000,000	0	0	0	0	5.180	5.180	JD	2,271	51,800	06/06/2023	06/15/2026
59217G-BY-4	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	999,330	97.9560	979,560	1,000,000	999,839	0	73	0	0	3.450	3.458	JD	1,246	34,500	12/12/2016	12/18/2026
59217G-BY-4	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	2,644,442	97.9560	2,639,914	2,695,000	2,682,120	0	6,197	0	0	3.450	3.704	JD	3,358	92,978	04/09/2018	12/18/2026
59217G-CK-3	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	992,800	95.8070	958,070	1,000,000	997,773	0	764	0	0	3.000	3.085	MS	8,500	30,000	11/08/2017	09/19/2027
59217G-CK-3	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	1,876,580	95.8070	1,916,140	2,000,000	1,960,011	0	13,701	0	0	3.000	3.780	MS	17,000	60,000	03/21/2018	09/19/2027
59217G-DC-0	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	1,153,317	92.5960	1,018,556	1,100,000	1,126,177	0	(5,485)	0	0	3.050	2.483	JD	1,305	33,550	10/10/2019	06/17/2029
59217G-GU-7	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	3,896,550	82.0050	4,100,250	5,000,000	4,075,363	0	128,013	0	0	1.550	5.164	JJ	37,458	77,500	08/01/2023	01/07/2031
30303M-8S-4	META PLATFORMS INC			1	1.D FE	5,026,900	98.7650	4,938,250	5,000,000	5,024,877	0	(2,023)	0	0	4.300	4.178	FA	84,806	0	08/14/2024	08/15/2029
30303M-8S-4	META PLATFORMS INC			1	1.D FE	7,972,480	98.7650	7,901,200	8,000,000	7,974,118	0	1,638	0	0	4.300	4.376	FA	135,689	0	08/08/2024	08/15/2029
30303M-8M-7	META PLATFORMS INC LS: 7K	LS		1	1.D FE	5,654,600	100.8550	5,647,880	5,600,000	5,653,386	0	(1,214)	0	0	4.800	4.591	MN	34,347	0	11/21/2024	05/15/2030
30303M-8M-7	META PLATFORMS INC LS: 31K	LS		1	1.D FE	23,449,420	100.8550	23,196,650	23,000,000	23,445,261	0	(4,159)	0	0	4.800	4.379	MN	141,067	0	12/12/2024	05/15/2030
59156R-BM-9	METLIFE INC			1	1.G FE	994,280	99.7220	997,220	1,000,000	999,838	0	626	0	0	3.000	3.067	MS	10,000	30,000	03/02/2015	03/01/2025
591894-CC-2	METROPOLITAN EDISON (144A)			1	2.A FE	2,007,980	97.4520	1,949,040	2,000,000	2,003,530	0	(822)	0	0	4.300	4.250	JJ	39,656	86,000	01/08/2019	01/15/2029
594918-BB-9	MICROSOFT CORP			1	1.A FE	998,780	99.7960	997,960	1,000,000	999,952	0	121	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	99.7960	997,960	1,000,000	999,941	0	218	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	1,999,480	98.9930	1,979,860	2,000,000	1,999,898	0	57	0	0	3.125	3.128	MN	10,069	62,500	10/29/2015	11/03/2025
594918-BR-4	MICROSOFT CORP			1	1.A FE	469,505	97.0700	485,350	500,000	494,191	0	3,475	0	0	2.400	3.148	FA	4,767	12,000	02/06/2017	08/08/2026
594918-BR-4	MICROSOFT CORP			1	1.A FE	468,460	97.0700	485,350	500,000	494,060	0	3,553	0	0	2.400	3.165	FA	4,767	12,000	12/19/2016	08/08/2026
594918-BY-9	MICROSOFT CORP			1	1.A FE	996,450	97.9280	979,280	1,000,000	999,135	0	382	0	0	3.300	3.342	FA	13,292	33,000	01/30/2017	02/06/2027
594918-BY-9	MICROSOFT CORP			1	1.A FE	2,956,350	97.9280	2,937,840	3,000,000	2,988,381	0	5,219	0	0	3.300	3.492	FA	39,875	99,000	03/26/2018	02/06/2027

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
594918-CN-2	MICROSOFT CORP			1	1.A FE	1,897,500	98.5240	1,970,480	2,000,000	1,936,928	0	34,361	0	0	3.400	5.355	MS	20,022	68,000	11/06/2023	09/15/2026
594918-CQ-5	MICROSOFT CORP			1	1.A FE	1,785,671	97.8830	1,864,671	1,905,000	1,821,380	0	31,064	0	0	3.400	5.330	JD	2,879	64,770	11/06/2023	06/15/2027
59523U-AN-7	MID-AMERICA APARTMENTS			1	1.G FE	1,991,600	97.6850	1,953,700	2,000,000	1,997,662	0	892	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	2,982,090	97.8160	2,934,480	3,000,000	2,992,980	0	1,833	0	0	4.200	4.273	JD	5,600	126,000	05/07/2018	06/15/2028
59523U-AV-9	MID-AMERICA APARTMENTS			1	1.G FE	2,970,570	97.3190	2,919,570	3,000,000	2,972,969	0	2,399	0	0	5.000	5.122	MS	44,167	102,083	01/04/2024	03/15/2034
59523U-AQ-0	MID-AMERICA APARTMENTS LS:1.6M	LS		1	1.G FE	2,156,540	96.3720	1,927,440	2,000,000	2,071,500	0	(16,787)	0	0	3.950	2.985	MS	23,261	79,000	08/05/2019	03/15/2029
595240-A#-2	MID-ATLANTIC INTERSTATE			1	1.G	3,000,000	100.9950	3,029,854	3,000,000	3,000,000	0	0	0	0	5.390	5.390	MS	53,900	161,700	02/16/2023	03/01/2033
59524Q-AA-3	MID-ATLANTIC INTERSTATE (144A)			1	1.G FE	3,001,680	97.1840	2,915,520	3,000,000	3,000,537	0	(178)	0	0	4.100	4.093	MN	15,717	123,000	05/08/2018	05/15/2028
595620-AQ-8	MIDAMERICAN ENERGY CO			1	1.F FE	1,000,030	96.7780	967,780	1,000,000	1,000,000	0	0	0	0	3.100	3.099	MN	5,167	31,000	01/24/2017	05/01/2027
595620-AQ-8	MIDAMERICAN ENERGY CO			1	1.F FE	1,999,360	96.7780	1,935,560	2,000,000	1,999,768	0	73	0	0	3.100	3.103	MN	10,333	62,000	01/23/2017	05/01/2027
595620-AT-2	MIDAMERICAN ENERGY CO			1	1.F FE	2,216,920	95.4150	1,908,300	2,000,000	2,100,173	0	(23,380)	0	0	3.650	2.343	AO	15,411	73,000	10/02/2019	04/15/2029
595620-AT-2	MIDAMERICAN ENERGY CO			1	1.F FE	3,300,180	95.4150	2,862,450	3,000,000	3,139,634	0	(32,516)	0	0	3.650	2.433	AO	23,117	109,500	10/21/2019	04/15/2029
595620-AT-2	MIDAMERICAN ENERGY CO			1	1.F FE	2,997,330	95.4150	2,862,450	3,000,000	2,998,580	0	275	0	0	3.650	3.661	AO	23,117	109,500	01/07/2019	04/15/2029
60856B-AC-8	MOLEX ELECTRONIC TECHNOLOGIES (144A)			1	2.A FE	1,009,750	99.7290	997,290	1,000,000	1,000,028	0	(1,011)	0	0	3.900	3.676	AO	8,233	39,000	04/02/2015	04/15/2025
60856B-AC-8	MOLEX ELECTRONIC TECHNOLOGIES (144A)			1	2.A FE	1,001,080	99.7290	997,290	1,000,000	999,962	0	(219)	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	99.7290	997,290	1,000,000	999,854	0	136	0	0	3.900	3.919	AO	8,233	39,000	04/01/2015	04/15/2025
60856B-AC-8	MOLEX ELECTRONIC TECHNOLOGIES (144A)			1	2.A FE	2,038,120	99.7290	2,036,466	2,042,000	2,041,630	0	513	0	0	3.900	3.931	AO	16,812	79,638	04/04/2018	04/15/2025
60871R-AG-5	MOLSON COORS BEVERAGE			1	2.B FE	999,380	97.4740	974,740	1,000,000	999,887	0	65	0	0	3.000	3.007	JJ	13,833	30,000	10/11/2016	07/15/2026
60871R-AG-5	MOLSON COORS BEVERAGE			1	2.B FE	998,450	97.4740	974,740	1,000,000	999,723	0	168	0	0	3.000	3.018	JJ	13,833	30,000	06/28/2016	07/15/2026
609207-AM-7	MONDELEZ INTERNATIONAL			1	2.B FE	2,970,660	98.1120	2,943,360	3,000,000	2,988,639	0	3,056	0	0	4.125	4.246	MN	18,563	123,750	05/03/2018	05/07/2028
609207-AY-1	MONDELEZ INTERNATIONAL LS:1.9M	LS		1	2.B FE	3,225,857	80.4130	2,581,257	3,210,000	3,220,802	0	(1,325)	0	0	1.875	1.827	AO	12,706	60,188	01/25/2021	10/15/2032
609207-AY-1	MONDELEZ INTERNATIONAL LS:2.9M	LS		1	2.B FE	4,988,250	80.4130	4,020,650	5,000,000	4,992,016	0	936	0	0	1.875	1.897	AO	19,792	93,750	09/30/2020	10/15/2032
609207-BE-4	MONDELEZ INTERNATIONAL LS:2.9M	LS		1	2.B FE	4,996,850	95.7490	4,787,450	5,000,000	4,998,499	0	1,649	0	0	4.750	4.757	FA	81,146	0	08/23/2024	08/28/2034
609207-BE-4	MONDELEZ INTERNATIONAL LS:2.9M	LS		1	2.B FE	4,962,400	95.7490	4,787,450	5,000,000	4,963,022	0	622	0	0	4.750	4.845	FA	81,146	0	10/07/2024	08/28/2034
610202-BR-3	MONONGAHELA POWER (144A)			1	1.G FE	2,492,064	97.0760	2,475,438	2,550,000	2,532,732	0	6,792	0	0	3.550	3.850	MN	11,567	90,525	05/01/2018	05/15/2027
615394-AM-5	MOOG INC (144A)			1	3.C FE	1,033,750	95.5270	955,270	1,000,000	955,270	16,099	(6,069)	0	0	4.250	3.605	JD	1,889	42,500	02/04/2020	12/15/2027
615394-AM-5	MOOG INC (144A)			1	3.C FE	1,270,313	95.5270	1,194,088	1,250,000	1,194,088	16,128	(3,590)	0	0	4.250	3.943	JD	2,361	53,125	12/06/2019	12/15/2027
615394-AM-5	MOOG INC (144A)			1	3.C FE	1,518,750	95.5270	1,432,905	1,500,000	1,432,905	18,353	(3,308)	0	0	4.250	4.014	JD	2,833	63,750	12/06/2019	12/15/2027
615394-AM-5	MOOG INC (144A)			1	3.C FE	1,006,250	95.5270	955,270	1,000,000	955,270	11,664	(1,634)	0	0	4.250	4.075	JD	1,889	42,500	01/10/2022	12/15/2027
615394-AM-5	MOOG INC (144A)			1	3.C FE	500,000	95.5270	477,635	500,000	477,635	5,015	0	0	0	4.250	4.250	JD	944	21,250	12/06/2019	12/15/2027
615394-AM-5	MOOG INC (144A)			1	3.C FE	1,340,625	95.5270	1,432,905	1,500,000	1,401,513	0	29,177	0	0	4.250	6.735	JD	2,833	63,750	10/27/2022	12/15/2027
617446-8C-6	MORGAN STANLEY			1	1.G FE	1,039,000	99.6170	996,170	1,000,000	1,002,708	0	(4,730)	0	0	4.000	3.505	JJ	17,556	40,000	03/28/2016	07/23/2025
617446-8C-6	MORGAN STANLEY			1	1.G FE	2,036,120	99.6170	1,992,340	2,000,000	2,002,402	0	(4,228)	0	0	4.000	3.778	JJ	35,111	80,000	09/16/2015	07/23/2025
61744Y-AP-3	MORGAN STANLEY			1	1.G FE	2,006,960	96.4710	1,929,420	2,000,000	2,002,372	0	(730)	0	0	3.772	3.730	JJ	32,900	75,440	01/18/2018	01/24/2029
61746B-DZ-6	MORGAN STANLEY			1	1.G FE	997,950	99.2760	992,760	1,000,000	999,717	0	233	0	0	3.875	3.900	JJ	16,576	38,750	01/22/2016	01/27/2026
61747Y-EE-1	MORGAN STANLEY			1	1.E FE	897,750	97.3500	973,508	1,000,000	944,374	0	19,934	0	0	1.779	4.059	FA	7,215	17,790	08/02/2022	08/04/2027
61747Y-EV-3	MORGAN STANLEY			1	1.E FE	2,001,940	103.6920	2,073,840	2,000,000	2,000,929	0	(370)	0	0	6.296	6.273	AO	25,534	125,920	10/17/2022	10/18/2028
61761J-3R-8	MORGAN STANLEY			1	1.G FE	993,200	97.7500	977,500	1,000,000	998,767	0	743	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	1,996,080	98.0640	1,961,280	2,000,000	1,998,634	0	415	0	0	4.050	4.074	MN	10,350	81,000	11/08/2017	11/15/2027
620076-BN-8	MOTOROLA SOLUTIONS INC			1	2.B FE	4,998,000	98.4280	4,921,400	5,000,000	4,998,798	0	198	0	0	4.600	4.605	MN	24,278	230,000	05/09/2019	05/23/2029
620076-BT-5	MOTOROLA SOLUTIONS INC			1	2.B FE	2,961,990	85.6710	2,570,130	3,000,000	2,974,513	0	3,981	0	0	2.300	2.455	MN	8,817	69,000	10/04/2021	11/15/2030
620076-BU-2	MOTOROLA SOLUTIONS INC			1	2.B FE	10,000,000	86.6410	8,664,100	10,000,000	10,000,000	0	0	0	0	2.750	2.750	MN	28,264	275,000	05/10/2021	05/24/2031
620076-BZ-1	MOTOROLA SOLUTIONS INC			1	2.B FE	4,922,050	100.0930	5,004,650	5,000,000	4,925,744	0	3,694	0	0	5.400	5.606	AO	57,000	150,000	05/30/2024	04/15/2034
55336V-AA-8	MPLX LP			1	2.B FE	996,400	99.8830	998,830	1,000,000	999,872	0	387	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	99.9480	999,480	1,000,000	1,001,891	0	(11,222)	0	0	4.875	3.718	JD	4,063	48,750	01/16/2018	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
55336V-AK-6	MPLX LP			2	2.B FE	1,025,720	98.5420	985,420	1,000,000	1,006,176	0	(3,048)	0	0	4.125	3.788	MS	13,750	41,250	10/25/2017	03/01/2027
55336V-AR-1	MPLX LP			1	2.B FE	995,510	97.1040	971,040	1,000,000	998,343	0	461	0	0	4.000	4.054	MS	11,778	40,000	02/05/2018	03/15/2028
55336V-AR-1	MPLX LP			1	2.B FE	981,080	97.1040	971,040	1,000,000	993,033	0	1,974	0	0	4.000	4.233	MS	11,778	40,000	03/14/2018	03/15/2028
55336V-BV-1	MPLX LP			2	2.B FE	2,975,100	96.0870	2,882,610	3,000,000	2,978,769	0	2,029	0	0	5.000	5.105	MS	50,000	150,000	02/02/2023	03/01/2033
55354G-AH-3	MSCI INC (144A)			1	2.C FE	1,500,000	94.3540	1,415,310	1,500,000	1,500,000	0	0	0	0	4.000	4.000	MN	7,667	60,000	11/18/2019	11/15/2029
55354G-AH-3	MSCI INC (144A)			1	2.C FE	935,000	94.3540	943,540	1,000,000	955,474	0	7,869	0	0	4.000	5.040	MN	5,111	40,000	04/11/2022	11/15/2029
55354G-AK-6	MSCI INC (144A)			1	2.C FE	1,511,250	91.4080	1,371,120	1,500,000	1,505,432	0	(1,610)	0	0	3.625	3.502	MS	18,125	54,375	03/12/2021	09/01/2030
55354G-AL-4	MSCI INC (144A)			2	2.C FE	1,015,000	91.6280	916,280	1,000,000	1,001,609	0	(3,892)	0	0	3.875	3.471	JD	3,229	38,750	05/21/2021	02/15/2031
55354G-AL-4	MSCI INC (144A)			2	2.C FE	1,500,000	91.6280	1,374,420	1,500,000	1,500,000	0	0	0	0	3.875	3.875	JD	4,844	58,125	05/18/2020	02/15/2031
55354G-AQ-3	MSCI INC (144A)			1	2.C FE	500,000	84.5570	422,785	500,000	500,000	0	0	0	0	3.250	3.250	FA	6,139	16,250	08/03/2021	08/15/2033
55354G-AQ-3	MSCI INC (144A)			1	2.C FE	4,271,400	84.5570	4,227,850	5,000,000	4,281,476	0	10,076	0	0	3.250	5.351	FA	61,389	0	11/05/2024	08/15/2033
624758-AF-5	MUELLER WATER PRODUCTS (144A)			1	3.B FE	360,895	92.8780	330,646	356,000	330,646	7,022	(1,084)	0	0	4.000	3.435	JD	633	14,240	11/17/2021	06/15/2029
624758-AF-5	MUELLER WATER PRODUCTS (144A)			1	3.B FE	1,170,881	92.8780	1,072,741	1,155,000	1,072,741	22,794	(3,529)	0	0	4.000	3.669	JD	2,053	46,200	11/22/2021	06/15/2029
624758-AF-5	MUELLER WATER PRODUCTS (144A)			1	3.B FE	1,000,000	92.8780	928,780	1,000,000	928,780	16,680	0	0	0	4.000	4.000	JD	1,778	40,000	05/18/2021	06/15/2029
624758-AF-5	MUELLER WATER PRODUCTS (144A)			1	3.B FE	2,988,750	92.8780	2,786,340	3,000,000	2,786,340	48,604	1,436	0	0	4.000	4.058	JD	5,333	120,000	01/19/2022	06/15/2029
624758-AF-5	MUELLER WATER PRODUCTS (144A)			1	3.B FE	942,500	92.8780	928,780	1,000,000	928,780	9,277	7,403	0	0	4.000	4.954	JD	1,778	40,000	03/18/2022	06/15/2029
624758-AF-5	MUELLER WATER PRODUCTS (144A)			1	3.B FE	1,329,375	92.8780	1,393,170	1,500,000	1,375,379	0	23,628	0	0	4.000	6.159	JD	2,667	60,000	12/23/2022	06/15/2029
624758-AF-5	MUELLER WATER PRODUCTS (144A)			1	3.B FE	220,313	92.8780	232,195	250,000	228,255	0	4,111	0	0	4.000	6.266	JD	444	10,000	12/30/2022	06/15/2029
62829D-2D-1	MUTUAL OF OMAHA GLOBAL FUNDING (144A)				1.E FE	7,954,240	100.8250	8,066,000	8,000,000	7,963,393	0	9,153	0	0	5.350	5.562	AO	97,489	214,000	05/02/2024	04/09/2027
628530-BK-2	MYLAN INC			1	2.C FE	997,520	98.0290	980,290	1,000,000	999,001	0	258	0	0	4.550	4.581	AO	9,606	45,500	03/28/2018	04/15/2028
631005-BH-7	NARRAGANSETT ELECTRIC (144A)			1	1.G FE	3,010,980	96.7580	2,902,740	3,000,000	3,004,229	0	(1,150)	0	0	3.919	3.874	FA	48,988	117,570	07/25/2018	08/01/2028
636180-BN-0	NATIONAL FUEL GAS			1	2.C FE	1,986,340	97.2170	1,944,340	2,000,000	1,995,639	0	1,463	0	0	3.950	4.034	MS	23,261	79,000	09/18/2017	09/15/2027
637432-ND-3	NATIONAL RURAL UTILITIES			1	1.E FE	999,390	99.8170	998,170	1,000,000	999,970	0	56	0	0	2.850	2.857	JJ	12,192	28,500	01/20/2015	01/27/2025
637432-NG-6	NATIONAL RURAL UTILITIES			1	1.E FE	2,992,860	98.8240	2,964,720	3,000,000	2,999,227	0	798	0	0	3.250	3.278	MN	16,250	97,500	10/20/2015	11/01/2025
637432-NP-6	NATIONAL RURAL UTILITIES			1	1.E FE	997,060	96.0550	960,550	1,000,000	998,956	0	307	0	0	3.400	3.435	FA	13,600	34,000	01/31/2018	02/07/2028
637432-PA-7	NATIONAL RURAL UTILITIES	LS		1	1.E FE	3,236,100	103.4910	3,104,730	3,000,000	3,196,611	0	(21,237)	0	0	5.800	4.754	JJ	80,233	174,000	02/03/2023	01/15/2033
64083Y-AA-9	NESCO HOLDINGS II INC (144A)			1	4.C FE	1,560,000	92.8960	1,393,440	1,500,000	1,393,440	18,573	(13,518)	0	0	5.500	4.512	AO	17,417	82,500	10/01/2021	04/15/2029
64083Y-AA-9	NESCO HOLDINGS II INC (144A)			1	4.C FE	1,036,250	92.8960	928,960	1,000,000	928,960	11,258	(7,888)	0	0	5.500	4.633	AO	11,611	55,000	07/22/2021	04/15/2029
64083Y-AA-9	NESCO HOLDINGS II INC (144A)			1	4.C FE	722,750	92.8960	650,272	700,000	650,272	7,072	(4,713)	0	0	5.500	4.759	AO	8,128	38,500	04/16/2021	04/15/2029
64083Y-AA-9	NESCO HOLDINGS II INC (144A)			1	4.C FE	1,351,969	92.8960	1,217,867	1,311,000	1,217,867	12,907	(8,489)	0	0	5.500	4.787	AO	15,222	72,105	04/15/2021	04/15/2029
64083Y-AA-9	NESCO HOLDINGS II INC (144A)			1	4.C FE	1,020,000	92.8960	928,960	1,000,000	928,960	7,919	(4,549)	0	0	5.500	4.997	AO	11,611	55,000	10/14/2021	04/15/2029
64083Y-AA-9	NESCO HOLDINGS II INC (144A)			1	4.C FE	100,000	92.8960	92,896	100,000	92,896	337	0	0	0	5.500	5.500	AO	1,161	5,500	03/17/2021	04/15/2029
64083Y-AA-9	NESCO HOLDINGS II INC (144A)			1	4.C FE	995,000	92.8960	928,960	1,000,000	928,960	2,734	636	0	0	5.500	5.583	AO	11,611	55,000	02/03/2022	04/15/2029
64083Y-AA-9	NESCO HOLDINGS II INC (144A)			1	4.C FE	1,451,250	92.8960	1,393,440	1,500,000	1,393,440	(1,336)	6,391	0	0	5.500	6.076	AO	17,417	82,500	04/08/2022	04/15/2029
64083Y-AA-9	NESCO HOLDINGS II INC (144A)			1	4.C FE	435,000	92.8960	464,480	500,000	454,605	0	8,542	0	0	5.500	8.040	AO	5,806	27,500	07/26/2022	04/15/2029
64083Y-AA-9	NESCO HOLDINGS II INC (144A)			1	4.C FE	855,000	92.8960	928,960	1,000,000	894,785	0	19,574	0	0	5.500	8.473	AO	11,611	55,000	11/09/2022	04/15/2029
64105M-AC-5	NESTLE CAPITAL CORP (144A)		C	1	1.D FE	4,852,151	97.8250	4,783,643	4,890,000	4,852,508	0	356	0	0	4.875	4.978	MS	72,178	0	11/19/2024	03/12/2034
641062-AF-1	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	4,975,900	96.2890	4,814,450	5,000,000	4,989,772	0	2,463	0	0	3.625	3.653	MS	48,837	181,250	09/17/2018	09/24/2028
641062-AX-2	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	3,017,100	82.8570	2,485,710	3,000,000	3,011,641	0	(1,686)	0	0	1.875	1.810	MS	16,719	56,250	09/16/2021	09/14/2031
641062-AX-2	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	10,000,000	82.8570	8,285,700	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
641062-AX-2	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	4,943,100	82.8570	4,142,850	5,000,000	4,960,298	0	5,474	0	0	1.875	2.001	MS	27,865	93,750	10/07/2021	09/14/2031
641062-BC-7	NESTLE HOLDINGS INC (144A)		C	2	1.D FE	9,991,300	97.9760	9,797,600	10,000,000	9,993,477	0	1,110	0	0	4.250	4.264	AO	106,250	425,000	09/06/2022	10/01/2029
641062-AT-1	NESTLE HOLDINGS INC (144A) LS: OK	LS	C	1	1.D FE	4,982,600	82.3290	4,116,450	5,000,000	4,989,556	0	1,749	0	0	1.250	1.288	MS	18,403	62,500	12/08/2020	09/15/2030
641423-CC-0	NEVADA POWER CO			1	1.F FE	4,980,800	95.5090	4,775,450	5,000,000	4,990,688	0	1,905	0	0	3.700	3.746	MN	30,833	185,000	01/28/2019	05/01/2029
641423-CD-8	NEVADA POWER CO			1	1.F FE	2,992,200	87.9940	2,639,820	3,000,000	2,995,624	0	751	0	0	2.400	2.429	MN	12,000	72,000	01/28/2020	05/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64952W-FK-4	NEW YORK LIFE GLOBAL FUNDING				1.A FE	4,997,150	99.3190	4,965,950	5,000,000	4,997,025	0	(125)	0	0	4.600	4.612	JD	16,611	0	12/02/2024	12/05/2029
64952W-CX-9	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	1,984,100	95.1000	1,902,000	2,000,000	1,994,657	0	1,657	0	0	3.000	3.093	JJ	28,500	60,000	01/03/2018	01/10/2028
64952W-EG-4	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	9,996,400	82.4220	8,242,200	10,000,000	9,997,473	0	350	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	100.3220	9,028,980	9,000,000	8,996,636	0	976	0	0	4.850	4.862	JJ	208,550	436,500	01/04/2023	01/09/2028
64952W-FE-8	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	4,987,550	98.8860	4,944,300	5,000,000	4,988,447	0	897	0	0	5.000	5.031	JJ	119,444	125,000	01/05/2024	01/09/2034
651229-AW-6	NEWELL BRANDS INC			1	3.C FE	641,850	100.0430	622,668	622,400	622,668	11,770	(3,349)	0	0	5.700	3.856	AO	8,869	33,921	11/12/2019	04/01/2026
651229-AW-6	NEWELL BRANDS INC			1	3.C FE	639,180	100.0430	622,668	622,400	622,668	10,357	(1,936)	0	0	5.700	3.866	AO	8,869	33,921	03/24/2016	04/01/2026
651229-AW-6	NEWELL BRANDS INC			1	3.C FE	621,143	100.0430	622,668	622,400	622,155	7,775	133	0	0	5.700	4.225	AO	8,869	33,921	03/18/2016	04/01/2026
651229-AW-6	NEWELL BRANDS INC			1	3.C FE	1,185,672	100.0430	1,245,335	1,244,800	1,219,795	0	18,320	0	0	5.700	6.121	AO	17,738	67,842	01/31/2023	04/01/2026
651229-BC-9	NEWELL BRANDS INC	LS		1	3.C FE	250,000	100.6570	251,643	250,000	250,000	1,010	0	0	0	6.375	6.375	MS	4,693	15,938	09/09/2022	09/15/2027
651229-BD-7	NEWELL BRANDS INC			1	3.C FE	250,000	101.8780	254,695	250,000	250,000	533	0	0	0	6.625	6.625	MS	4,877	16,563	09/09/2022	09/15/2029
651229-BD-7	NEWELL BRANDS INC			1	3.C FE	996,250	101.8780	1,018,780	1,000,000	997,161	0	475	0	0	6.625	6.692	MS	19,507	66,250	09/20/2022	09/15/2029
62927#-AA-4	NFL VENTURES LP			1	1.E FE	8,576,765	97.4820	7,904,807	8,108,959	8,336,879	0	(49,281)	0	0	3.860	2.575	OCT	66,079	313,006	01/07/2020	10/15/2028
65364U-AL-0	NIAGARA MOHAWK POWER (144A)		C	1	2.A FE	2,999,970	96.8840	2,906,520	3,000,000	3,000,000	0	0	0	0	4.278	4.278	JD	5,704	128,340	11/29/2018	12/15/2028
654106-AF-0	NIKE INC			1	1.E FE	1,000,080	96.4710	964,710	1,000,000	1,000,017	0	(9)	0	0	2.375	2.374	MN	3,958	23,750	10/19/2016	11/01/2026
654106-AF-0	NIKE INC			1	1.E FE	1,997,160	96.4710	1,929,420	2,000,000	1,999,398	0	301	0	0	2.375	2.391	MN	7,917	47,500	10/18/2016	11/01/2026
654106-AF-0	NIKE INC			1	1.E FE	950,350	96.4710	964,710	1,000,000	989,317	0	5,578	0	0	2.375	2.977	MN	3,958	23,750	04/13/2017	11/01/2026
654106-AF-0	NIKE INC			1	1.E FE	3,002,701	96.4710	3,178,719	3,295,000	3,223,699	0	36,928	0	0	2.375	3.604	MN	13,043	78,256	05/23/2018	11/01/2026
654106-AJ-2	NIKE INC			1	1.E FE	944,660	96.4260	964,260	1,000,000	955,844	0	11,184	0	0	2.750	4.853	MS	7,181	13,750	05/20/2024	03/27/2027
654106-AK-9	NIKE INC LS: 4K	LS		1	1.E FE	3,357,870	91.1470	2,734,410	3,000,000	3,205,313	0	(39,434)	0	0	2.850	1.424	MS	22,325	85,500	01/14/2021	03/27/2030
654106-AK-9	NIKE INC LS: 7K	LS		1	1.E FE	5,319,100	91.1470	4,557,350	5,000,000	5,188,041	0	(35,441)	0	0	2.850	2.053	MS	37,208	142,500	03/10/2021	03/27/2030
654106-AK-9	NIKE INC LS: 7K	LS		1	1.E FE	4,506,329	91.1470	4,427,921	4,858,000	4,607,385	0	42,244	0	0	2.850	3.948	MS	36,152	138,453	07/13/2022	03/27/2030
65473Q-BE-2	NISOURCE INC			1	2.B FE	1,015,260	97.3660	973,660	1,000,000	1,003,768	0	(1,683)	0	0	3.490	3.305	MN	4,459	34,900	05/31/2017	05/15/2027
65473Q-BE-2	NISOURCE INC			1	2.B FE	1,011,830	97.3660	973,660	1,000,000	1,003,096	0	(1,381)	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	97.3660	1,947,320	2,000,000	1,999,852	0	36	0	0	3.490	3.492	MN	8,919	69,800	05/11/2017	05/15/2027
637417-AH-9	NNN REIT INC			1	2.A FE	501,177	99.2240	467,345	471,000	473,417	0	(3,780)	0	0	4.000	3.162	MN	2,407	18,840	10/17/2016	11/15/2025
637417-AH-9	NNN REIT INC			1	2.A FE	1,995,180	99.2240	1,984,480	2,000,000	1,999,432	0	544	0	0	4.000	4.029	MN	10,222	80,000	10/14/2015	11/15/2025
637417-AJ-5	NNN REIT INC			1	2.A FE	988,970	97.9290	979,290	1,000,000	997,501	0	1,203	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	96.6530	966,530	1,000,000	998,699	0	424	0	0	3.500	3.548	AO	7,389	35,000	09/06/2017	10/15/2027
655844-BS-6	NORFOLK SOUTHERN CORP			1	2.A FE	986,010	97.7430	977,430	1,000,000	997,349	0	1,748	0	0	2.900	3.087	JD	1,289	29,000	11/20/2017	06/15/2026
655844-BZ-0	NORFOLK SOUTHERN CORP			1	2.A FE	3,098,970	96.9530	2,908,590	3,000,000	3,040,298	0	(11,225)	0	0	3.800	3.371	FA	47,500	114,000	04/29/2019	08/01/2028
655844-BZ-0	NORFOLK SOUTHERN CORP			1	2.A FE	3,012,330	96.9530	2,908,590	3,000,000	3,004,796	0	(1,310)	0	0	3.800	3.749	FA	47,500	114,000	08/27/2018	08/01/2028
655844-CA-4	NORFOLK SOUTHERN CORP			1	2.A FE	2,993,580	99.3810	2,981,430	3,000,000	2,999,330	0	1,000	0	0	3.650	3.685	FA	45,625	109,500	07/30/2018	08/01/2025
655844-CE-6	NORFOLK SOUTHERN CORP			1	2.A FE	2,989,230	90.4010	2,712,030	3,000,000	2,994,391	0	1,065	0	0	2.550	2.591	MN	12,750	76,500	10/24/2019	11/01/2029
655844-CK-2	NORFOLK SOUTHERN CORP			1	2.A FE	3,004,170	85.5870	2,567,610	3,000,000	3,002,733	0	(410)	0	0	2.300	2.283	MN	8,817	69,000	06/02/2021	05/15/2031
655844-CK-2	NORFOLK SOUTHERN CORP			1	2.A FE	5,619,810	85.5870	5,991,090	7,000,000	5,923,932	0	139,328	0	0	2.300	5.160	MN	20,572	161,000	09/28/2022	05/15/2031
655844-CM-8	NORFOLK SOUTHERN CORP			2	2.A FE	5,999,940	87.2780	5,236,680	6,000,000	6,000,000	0	0	0	0	3.000	2.999	MS	53,000	180,000	02/15/2022	03/15/2032
655844-CQ-9	NORFOLK SOUTHERN CORP			1	2.A FE	9,965,000	95.4590	9,545,900	10,000,000	9,970,326	0	2,894	0	0	4.450	4.492	MS	148,333	445,000	01/26/2023	03/01/2033
655844-CT-3	NORFOLK SOUTHERN CORP			1	2.A FE	2,031,740	102.1390	2,042,780	2,000,000	2,028,816	0	(2,674)	0	0	5.550	5.345	MS	32,683	90,342	11/30/2023	03/15/2034
655844-CT-3	NORFOLK SOUTHERN CORP			1	2.A FE	2,013,420	102.1390	2,042,780	2,000,000	2,011,988	0	(1,241)	0	0	5.550	5.463	MS	32,683	90,342	11/27/2023	03/15/2034
655844-CT-3	NORFOLK SOUTHERN CORP			1	2.A FE	999,850	102.1390	1,021,390	1,000,000	999,694	0	(98)	0	0	5.550	5.553	MS	16,342	45,171	11/20/2023	03/15/2034
655844-BT-4	NORFOLK SOUTHERN CORP LS:243K	LS		1	2.A FE	1,186,742	96.8130	1,200,481	1,240,000	1,224,149	0	6,149	0	0	3.150	3.707	JD	3,255	39,060	04/02/2018	06/01/2027
655844-BT-4	NORFOLK SOUTHERN CORP LS:391K	LS		1	2.A FE	1,996,940	96.8130	1,936,260	2,000,000	1,999,134	0	326	0	0	3.150	3.168	JD	5,250	63,000	05/22/2017	06/01/2027
662325-C#-4	NORTH SHORE GAS COMPANY			1	1.F	6,000,000	101.6450	6,098,750	6,000,000	6,000,000	0	0	0	0	5.820	5.820	AO	87,300	306,520	10/26/2023	04/01/2029
665228-F#-4	NORTHERN ILLINOIS GAS COMPANY			1	1.D	16,000,000	89.2420	14,278,720	16,000,000	16,000,000	0	0	0	0	2.600	2.600	FA	157,156	416,000	08/14/2019	08/30/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
665228-L@-9	NORTHERN ILLINOIS GAS COMPANY			1	1.D	4,000,000	99.5640	3,982,560	4,000,000	4,000,000	0	0	0	0	5.280	5.280	JJ	88,000	211,200	07/11/2023	07/31/2030
665772-CT-4	NORTHERN STATES POWER - MN			1	1.E FE	4,636,334	85.2330	3,886,625	4,560,000	4,608,174	0	(7,826)	0	0	2.250	2.055	AO	25,650	102,600	04/19/2021	04/01/2031
665772-CT-4	NORTHERN STATES POWER - MN			1	1.E FE	4,724,075	85.2330	3,971,858	4,660,000	4,700,636	0	(6,596)	0	0	2.250	2.090	AO	26,213	104,850	04/14/2021	04/01/2031
665772-BN-8	NORTHERN STATES POWER - MN LS: 1K			LS	1.F FE	1,083,024	101.1140	910,026	900,000	914,535	0	(28,256)	0	0	7.125	3.833	JJ	32,063	64,125	05/16/2018	07/01/2025
665772-BN-8	NORTHERN STATES POWER - MN LS: 1K			LS	1.F FE	733,885	101.1140	616,795	610,000	619,840	0	(19,127)	0	0	7.125	3.837	JJ	21,731	43,463	05/16/2018	07/01/2025
665859-AT-1	NORTHERN TRUST CORP			2	1.E FE	2,996,250	96.5980	2,897,940	3,000,000	2,998,427	0	384	0	0	3.650	3.665	FA	45,017	109,500	07/31/2018	08/03/2028
666807-BK-7	NORTHROP GRUMMAN CORP			1	2.A FE	1,003,290	97.2460	972,460	1,000,000	1,000,737	0	(377)	0	0	3.200	3.159	FA	13,333	32,000	04/25/2017	02/01/2027
666807-BK-7	NORTHROP GRUMMAN CORP			1	2.A FE	998,390	97.2460	972,460	1,000,000	999,622	0	164	0	0	3.200	3.218	FA	13,333	32,000	11/28/2016	02/01/2027
666807-BK-7	NORTHROP GRUMMAN CORP			1	2.A FE	979,240	97.2460	972,460	1,000,000	995,076	0	2,233	0	0	3.200	3.446	FA	13,333	32,000	01/25/2017	02/01/2027
666807-BM-3	NORTHROP GRUMMAN CORP			1	2.A FE	3,045,540	99.9200	2,997,600	3,000,000	3,000,024	0	(7,908)	0	0	2.930	2.623	JJ	40,532	87,900	07/16/2019	01/15/2025
666807-BM-3	NORTHROP GRUMMAN CORP			1	2.A FE	1,907,360	99.9200	1,998,400	2,000,000	1,999,327	0	15,825	0	0	2.930	3.746	JJ	27,021	58,600	08/03/2018	01/15/2025
666807-BN-1	NORTHROP GRUMMAN CORP			1	2.A FE	1,998,940	95.6260	1,912,520	2,000,000	1,999,694	0	89	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	95.6260	956,260	1,000,000	983,471	0	5,032	0	0	3.250	3.831	JJ	14,986	32,500	04/18/2018	01/15/2028
666807-BW-1	NORTHROP GRUMMAN CORP			1	2.A FE	3,875,790	103.3610	3,100,830	3,000,000	3,173,023	0	(144,040)	0	0	7.875	2.810	MS	78,750	236,250	10/30/2019	03/01/2026
666807-CH-3	NORTHROP GRUMMAN CORP			1	2.A FE	3,995,920	96.9760	3,879,040	4,000,000	3,996,500	0	316	0	0	4.700	4.711	MS	55,356	188,000	02/06/2023	03/15/2033
666807-CH-3	NORTHROP GRUMMAN CORP			1	2.A FE	4,828,400	96.9760	4,848,800	5,000,000	4,853,853	0	13,966	0	0	4.700	5.140	MS	69,194	235,000	02/22/2023	03/15/2033
666807-CL-4	NORTHROP GRUMMAN CORP			1	2.A FE	3,005,220	97.5880	2,927,640	3,000,000	3,004,589	0	(631)	0	0	4.900	4.879	JD	12,250	122,908	02/02/2024	06/01/2034
666807-CL-4	NORTHROP GRUMMAN CORP			1	2.A FE	4,995,900	97.5880	4,879,400	5,000,000	4,995,682	0	(218)	0	0	4.900	4.911	JD	20,417	204,847	01/29/2024	06/01/2034
666807-BS-0	NORTHROP GRUMMAN CORP LS:112K			LS	2.A FE	8,285,216	97.4240	6,555,661	6,729,000	7,617,563	0	(166,081)	0	0	4.400	1.679	MN	49,346	296,076	11/12/2020	05/01/2030
66775V-AB-1	NORTHWEST PIPELINE CORP			1	2.A FE	1,020,270	98.2060	982,060	1,000,000	1,005,058	0	(2,392)	0	0	4.000	3.735	AO	10,000	40,000	11/22/2017	04/01/2027
66775V-AB-1	NORTHWEST PIPELINE CORP			1	2.A FE	996,410	98.2060	982,060	1,000,000	999,013	0	390	0	0	4.000	4.044	AO	10,000	40,000	03/29/2017	04/01/2027
66775V-AB-1	NORTHWEST PIPELINE CORP			1	2.A FE	2,956,740	98.2060	2,946,180	3,000,000	2,986,962	0	5,350	0	0	4.000	4.201	AO	30,000	120,000	08/21/2018	04/01/2027
66815L-2D-0	NORTHWESTERN MUTUAL GLOBAL (144A)				1.A FE	2,502,475	90.1640	2,254,100	2,500,000	2,501,228	0	(350)	0	0	1.700	1.684	JD	3,542	42,500	05/25/2021	06/01/2028
66815L-2K-4	NORTHWESTERN MUTUAL GLOBAL (144A)				1.A FE	10,028,100	99.2250	9,922,500	10,000,000	10,015,375	0	(5,441)	0	0	4.350	4.286	MS	128,083	435,000	09/12/2022	09/15/2027
66815L-2S-7	NORTHWESTERN MUTUAL GLOBAL (144A)				1.A FE	5,130,550	100.3280	5,016,400	5,000,000	5,129,132	0	(1,418)	0	0	5.160	4.687	MN	23,650	0	12/04/2024	05/28/2031
668444-AC-6	NORTHWESTERN UNIVERSITY (TAXABLE)			1	1.B FE	9,170,100	91.7670	9,176,700	10,000,000	9,945,545	0	264,334	0	0	4.643	5.283	JD	38,692	464,300	10/19/2022	12/01/2044
66989H-AJ-7	NOVARTIS CAPITAL		C	1	1.D FE	4,950,500	98.7710	4,938,550	5,000,000	4,994,868	0	5,514	0	0	3.000	3.116	MN	17,083	150,000	11/17/2015	11/20/2025
66989H-AN-8	NOVARTIS CAPITAL		C	1	1.D FE	1,554,057	96.9830	1,491,599	1,538,000	1,542,165	0	(1,864)	0	0	3.100	2.968	MN	5,827	47,678	01/16/2018	05/17/2027
66989H-AN-8	NOVARTIS CAPITAL		C	1	1.D FE	991,090	96.9830	969,830	1,000,000	997,637	0	933	0	0	3.100	3.203	MN	3,789	31,000	02/14/2017	05/17/2027
66989H-AN-8	NOVARTIS CAPITAL		C	1	1.D FE	976,010	96.9830	969,830	1,000,000	993,608	0	2,530	0	0	3.100	3.381	MN	3,789	31,000	03/14/2017	05/17/2027
66989H-AR-9	NOVARTIS CAPITAL LS: 1K		C	LS	1.D FE	4,993,450	87.6150	4,380,750	5,000,000	4,996,265	0	609	0	0	2.200	2.214	FA	41,861	110,000	02/11/2020	08/14/2030
67021C-AM-9	NSTAR ELECTRIC CO			1	1.G FE	999,240	96.7480	967,480	1,000,000	999,772	0	81	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.G FE	4,836,050	96.7480	4,837,400	5,000,000	4,948,055	0	20,538	0	0	3.200	3.660	MN	20,444	160,000	01/16/2019	05/15/2027
67021C-AN-7	NSTAR ELECTRIC CO			1	1.G FE	2,670,596	93.5790	2,360,062	2,522,000	2,592,369	0	(15,995)	0	0	3.250	2.533	MN	10,473	81,965	11/06/2019	05/15/2029
67021C-AV-9	NSTAR ELECTRIC CO			1	1.F FE	2,009,720	100.5710	2,011,420	2,000,000	2,009,201	0	(519)	0	0	5.400	5.335	JD	9,000	56,700	05/21/2024	06/01/2034
67021C-AK-3	NSTAR ELECTRIC CO LS: 13K			LS	1.G FE	1,990,380	98.7660	1,975,320	2,000,000	1,998,977	0	1,081	0	0	3.250	3.307	MN	8,306	65,000	11/13/2015	11/15/2025
670346-AP-0	NUCOR CORP			1	1.G FE	3,024,377	97.1790	2,929,947	3,015,000	3,018,384	0	(1,009)	0	0	3.950	3.911	MN	19,849	119,093	05/30/2018	05/01/2028
670346-AP-0	NUCOR CORP			1	1.G FE	1,997,040	97.1790	1,943,580	2,000,000	1,998,800	0	307	0	0	3.950	3.968	MN	13,167	79,000	04/23/2018	05/01/2028
670346-AP-0	NUCOR CORP			1	1.G FE	1,996,880	97.1790	1,943,580	2,000,000	1,998,738	0	324	0	0	3.950	3.969	MN	13,167	79,000	04/24/2018	05/01/2028
670346-AV-7	NUCOR CORP			1	1.G FE	5,004,650	87.6160	4,380,800	5,000,000	5,003,406	0	(429)	0	0	3.125	3.114	AO	39,063	156,250	03/03/2022	04/01/2032
670346-AY-1	NUCOR CORP			1	1.G FE	2,995,200	99.2080	2,976,240	3,000,000	2,997,454	0	944	0	0	4.300	4.335	MN	13,617	129,000	05/18/2022	05/23/2027
67080L-AA-3	NUVEEN LLC (144A)			1	1.C FE	4,755,197	97.1030	4,223,009	4,349,000	4,522,444	0	(45,370)	0	0	4.000	2.822	MN	28,993	173,960	07/15/2019	11/01/2028
67080L-AA-3	NUVEEN LLC (144A)			1	1.C FE	1,030,000	97.1030	971,030	1,000,000	1,012,495	0	(3,208)	0	0	4.000	3.625	MN	6,667	40,000	01/14/2019	11/01/2028
67080L-AA-3	NUVEEN LLC (144A)			1	1.C FE	514,550	97.1030	485,515	500,000	506,063	0	(1,556)	0	0	4.000	3.636	MN	3,333	20,000	01/14/2019	11/01/2028
67080L-AA-3	NUVEEN LLC (144A)			1	1.C FE	3,326,872	97.1030	3,141,282	3,235,000	3,273,360	0	(9,844)	0	0	4.000	3.644	MN	21,567	129,400	01/23/2019	11/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
67080L-AA-3	NUVEEN LLC (144A)			1	1.C FE	2,982,090	97.1030	2,913,090	3,000,000	2,992,165	0	1,821	0	0	4.000	4.073	MN	20,000	120,000	10/17/2018	11/01/2028
67080L-AA-3	NUVEEN LLC (144A)			1	1.C FE	4,894,750	97.1030	4,855,150	5,000,000	4,932,511	0	15,780	0	0	4.000	4.385	MN	33,333	200,000	07/11/2022	11/01/2028
67066G-AM-6	NVIDIA CORP			1	1.D FE	16,946,110	90.8370	15,442,290	17,000,000	16,972,631	0	7,632	0	0	1.550	1.598	JD	11,711	263,500	06/14/2021	06/15/2028
67066G-AN-4	NVIDIA CORP			1	1.D FE	2,009,180	85.0030	1,700,060	2,000,000	2,006,181	0	(926)	0	0	2.000	1.947	JD	1,778	40,000	08/26/2021	06/15/2031
67066G-AN-4	NVIDIA CORP			1	1.D FE	5,019,950	85.0030	4,250,150	5,000,000	5,013,414	0	(2,008)	0	0	2.000	1.953	JD	4,444	100,000	08/26/2021	06/15/2031
649840-CQ-6	NY STATE ELECTRIC & GAS (144A)			1	1.G FE	2,362,652	96.9570	2,230,011	2,300,000	2,315,832	0	(9,133)	0	0	3.250	2.825	JD	6,229	74,750	07/16/2019	12/01/2026
649840-CQ-6	NY STATE ELECTRIC & GAS (144A)			1	1.G FE	1,024,110	96.9570	969,570	1,000,000	1,004,970	0	(2,860)	0	0	3.250	2.943	JD	2,708	32,500	08/29/2017	12/01/2026
649840-CQ-6	NY STATE ELECTRIC & GAS (144A)			1	1.G FE	992,820	96.9570	969,570	1,000,000	998,416	0	778	0	0	3.250	3.335	JD	2,708	32,500	11/21/2016	12/01/2026
649840-CT-0	NY STATE ELECTRIC & GAS (144A)			1	1.G FE	4,967,850	81.6830	4,084,150	5,000,000	4,977,476	0	3,050	0	0	2.150	2.221	AO	26,875	107,500	09/27/2021	10/01/2031
649840-CW-3	NY STATE ELECTRIC & GAS (144A)			1	1.G FE	5,586,549	98.5590	5,445,385	5,525,000	5,586,316	0	(232)	0	0	5.300	5.148	FA	117,943	0	12/05/2024	08/15/2034
67103H-AE-7	O'REILLY AUTOMOTIVE INC			2	2.A FE	998,320	98.6900	986,900	1,000,000	999,728	0	187	0	0	3.550	3.570	MS	10,453	35,500	03/01/2016	03/15/2026
67103H-AF-4	O'REILLY AUTOMOTIVE INC	LS		1	2.A FE	998,400	97.0720	970,720	1,000,000	999,485	0	168	0	0	3.600	3.619	MS	12,000	36,000	08/10/2017	09/01/2027
67103H-AG-2	O'REILLY AUTOMOTIVE INC			1	2.B FE	2,991,960	98.2380	2,947,140	3,000,000	2,996,792	0	826	0	0	4.350	4.383	JD	10,875	130,500	05/10/2018	06/01/2028
677347-CH-7	OHIO EDISON			1	1.G FE	4,989,550	100.2550	5,012,750	5,000,000	4,990,877	0	867	0	0	5.500	5.528	JJ	126,806	275,000	09/22/2022	01/15/2033
677415-CT-6	OHIO POWER CO LS: 2K	LS		1	2.A FE	1,987,340	81.5620	1,631,240	2,000,000	1,992,105	0	1,231	0	0	1.625	1.694	JJ	14,986	32,500	01/11/2021	01/15/2031
677415-CT-6	OHIO POWER CO LS: 6K	LS		1	2.A FE	4,977,000	81.5620	4,078,100	5,000,000	4,985,686	0	2,233	0	0	1.625	1.675	JJ	37,465	81,250	01/06/2021	01/15/2031
677415-CT-6	OHIO POWER CO LS: 12K	LS		1	2.A FE	9,984,300	81.5620	8,156,200	10,000,000	9,990,241	0	1,522	0	0	1.625	1.642	JJ	74,931	162,500	01/05/2021	01/15/2031
67077L-AD-5	OI EUROPEAN GROUP BV (144A)			1	3.C FE	2,000,000	89.2280	1,784,560	2,000,000	1,784,560	(87,940)	0	0	0	4.750	4.750	FA	35,625	95,000	11/08/2021	02/15/2030
678858-BT-7	OKLAHOMA GAS & ELECTRIC			1	1.G FE	4,990,550	96.6220	4,831,100	5,000,000	4,995,978	0	975	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	997,240	99.5480	995,480	1,000,000	999,866	0	283	0	0	2.950	2.982	AO	7,375	29,500	03/19/2015	04/01/2025
68233J-AZ-7	ONCOR ELECTRIC DELIVERY			1	1.F FE	806,746	99.5480	840,185	844,000	842,316	0	6,292	0	0	2.950	3.728	AO	6,225	24,898	10/24/2018	04/01/2025
68233J-BH-6	ONCOR ELECTRIC DELIVERY			1	1.F FE	2,874,584	96.2190	2,482,450	2,580,000	2,707,793	0	(33,476)	0	0	3.700	2.268	MN	12,198	95,460	10/09/2019	11/15/2028
68233J-BH-6	ONCOR ELECTRIC DELIVERY			1	1.F FE	5,738,817	96.2190	5,484,483	5,700,000	5,715,571	0	(3,940)	0	0	3.700	3.619	MN	26,948	210,900	08/10/2018	11/15/2028
68233J-BH-6	ONCOR ELECTRIC DELIVERY			1	1.F FE	4,997,650	96.2190	4,810,950	5,000,000	4,998,766	0	253	0	0	3.700	3.706	MN	23,639	185,000	08/07/2018	11/15/2028
68233J-BK-9	ONCOR ELECTRIC DELIVERY			1	1.F FE	2,530,820	103.6820	2,073,640	2,000,000	2,244,079	0	(58,012)	0	0	5.750	2.491	MS	33,861	115,000	10/16/2019	03/15/2029
68233J-BU-7	ONCOR ELECTRIC DELIVERY			1	1.F FE	3,140,970	89.9460	2,698,380	3,000,000	3,090,405	0	(16,533)	0	0	2.750	2.126	MN	10,542	82,500	11/10/2021	05/15/2030
68235P-AM-0	ONE GAS INC			1	1.G FE	4,959,850	94.6440	4,732,200	5,000,000	4,967,766	0	3,446	0	0	4.250	4.348	MS	70,833	212,500	08/04/2022	09/01/2032
68235P-AN-8	ONE GAS INC			1	1.G FE	4,993,050	100.7400	5,037,000	5,000,000	4,993,556	0	600	0	0	5.100	5.131	AO	63,750	204,000	12/11/2023	04/01/2029
682680-AS-2	ONEOK INC			1	2.B FE	2,043,700	98.2490	1,964,980	2,000,000	2,012,082	0	(4,951)	0	0	4.000	3.723	JJ	37,333	80,000	11/07/2017	07/13/2027
682680-AS-2	ONEOK INC			1	2.B FE	1,004,450	98.2490	982,490	1,000,000	1,001,222	0	(487)	0	0	4.000	3.945	JJ	18,667	40,000	07/11/2017	07/13/2027
682680-AU-7	ONEOK INC			1	2.B FE	2,991,810	98.5900	2,957,700	3,000,000	2,996,647	0	840	0	0	4.550	4.584	JJ	62,942	136,500	06/19/2018	07/15/2028
682680-BG-7	ONEOK INC			1	2.B FE	1,998,380	103.5380	2,070,760	2,000,000	1,998,467	0	131	0	0	6.100	6.111	MN	15,589	122,000	11/15/2022	11/15/2032
682680-BQ-5	ONEOK INC			1	2.B FE	4,465,747	99.6060	4,656,581	4,675,000	4,667,150	0	35,165	0	0	3.200	3.986	MS	44,049	149,600	09/05/2018	03/15/2025
682680-BR-3	ONEOK INC			2	2.B FE	1,438,182	100.2060	1,292,657	1,290,000	1,309,052	0	(20,125)	0	0	5.000	3.351	MS	21,500	64,500	11/29/2017	03/01/2026
682680-BR-3	ONEOK INC			2	2.B FE	1,624,707	100.2060	1,531,148	1,528,000	1,541,284	0	(13,938)	0	0	5.000	4.025	MS	25,467	76,400	04/23/2018	03/01/2026
682680-BR-3	ONEOK INC			2	2.B FE	1,156,991	100.2060	1,117,297	1,115,000	1,121,251	0	(6,534)	0	0	5.000	4.370	MS	18,583	55,750	11/26/2018	03/01/2026
48238T-AA-7	OPENLANE INC (144A)			1	4.C FE	94,511	99.8260	92,838	93,000	92,838	1,078	(6)	0	0	5.125	4.777	JD	397	4,766	01/16/2018	06/01/2025
48238T-AA-7	OPENLANE INC (144A)			1	4.C FE	1,000,000	99.8260	998,260	1,000,000	998,260	11,530	0	0	0	5.125	5.125	JD	4,271	51,250	05/22/2017	06/01/2025
68389X-BC-8	ORACLE CORP			1	2.B FE	995,430	99.3170	993,170	1,000,000	999,763	0	491	0	0	2.950	3.003	MN	3,769	29,500	04/28/2015	05/15/2025
68389X-BM-6	ORACLE CORP			1	2.B FE	996,240	97.0180	970,180	1,000,000	999,350	0	404	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	1,228,234	97.0180	1,280,638	1,320,000	1,270,645	0	30,031	0	0	2.650	5.209	JJ	16,130	34,980	07/25/2023	07/15/2026
68389X-BN-4	ORACLE CORP			1	2.B FE	1,997,780	96.1720	1,923,440	2,000,000	1,999,243	0	231	0	0	3.250	3.263	MN	8,306	65,000	11/07/2017	11/15/2027
68389X-CF-0	ORACLE CORP			1	2.B FE	898,272	101.0270	898,130	889,000	893,712	0	(4,560)	0	0	5.800	5.151	MN	7,305	51,562	02/20/2024	11/10/2025
68389X-CH-6	ORACLE CORP			1	2.B FE	3,023,430	104.9190	3,147,570	3,000,000	3,016,893	0	(3,031)	0	0	6.150	6.010	MN	26,650	184,500	11/08/2022	11/09/2029
68389X-CJ-2	ORACLE CORP			1	2.B FE	5,422,400	106.0160	5,300,800	5,000,000	5,419,624	0	(2,776)	0	0	6.250	4.913	MN	45,139	0	12/09/2024	11/09/2032

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
68389X-CJ-2	ORACLE CORP			1	2.B FE	5,415,300	106.0160	5,300,800	5,000,000	5,412,050	0	(3,250)	0	0	6.250	4.936	MN	45,139	0	12/05/2024	11/09/2032
68389X-CM-5	ORACLE CORP			1	2.B FE	4,990,300	99.0270	4,951,350	5,000,000	4,993,894	0	1,581	0	0	4.500	4.537	MN	34,375	225,000	02/02/2023	05/06/2028
68389X-CT-0	ORACLE CORP			1	2.B FE	4,983,800	94.8200	4,741,000	5,000,000	4,983,790	0	(10)	0	0	4.700	4.741	MS	61,361	0	09/26/2024	09/27/2034
688225-AH-4	OSHKOSH CORP			1	2.B FE	2,988,720	91.6610	2,749,830	3,000,000	2,993,670	0	1,098	0	0	3.100	3.144	MS	31,000	93,000	02/11/2020	03/01/2030
688239-AF-9	OSHKOSH CORP			1	2.B FE	1,011,555	98.7660	999,512	1,012,000	1,011,793	0	42	0	0	4.600	4.605	MN	5,948	46,552	02/07/2019	05/15/2028
688239-AF-9	OSHKOSH CORP			1	2.B FE	124,880	98.7660	123,458	125,000	124,947	0	12	0	0	4.600	4.612	MN	735	5,750	02/07/2019	05/15/2028
68902V-AK-3	OTIS WORLDWIDE CORP			1	2.B FE	6,999,440	88.8810	6,221,670	7,000,000	6,999,560	0	60	0	0	2.565	2.566	FA	67,830	179,550	02/19/2020	02/15/2030
68902V-AR-8	OTIS WORLDWIDE CORP			1	2.B FE	7,017,920	100.0950	7,006,650	7,000,000	7,017,268	0	(652)	0	0	5.125	5.081	MN	41,854	0	11/13/2024	11/19/2031
69007T-AB-0	OUTFRONT MEDIA CAP (144A)			2	4.B FE	990,000	97.3930	973,930	1,000,000	973,930	4,756	1,774	0	0	5.000	5.210	FA	18,889	50,000	02/04/2022	08/15/2027
69007T-AB-0	OUTFRONT MEDIA CAP (144A)			2	4.B FE	965,000	97.3930	973,930	1,000,000	973,930	246	6,284	0	0	5.000	5.760	FA	18,889	50,000	03/15/2022	08/15/2027
69007T-AB-0	OUTFRONT MEDIA CAP (144A)			2	4.B FE	315,350	97.3930	331,136	340,000	325,930	0	4,744	0	0	5.000	6.744	FA	6,422	17,000	08/30/2022	08/15/2027
69007T-AB-0	OUTFRONT MEDIA CAP (144A)			2	4.B FE	925,000	97.3930	973,930	1,000,000	957,165	0	14,428	0	0	5.000	6.807	FA	18,889	50,000	08/30/2022	08/15/2027
69007T-AE-4	OUTFRONT MEDIA CAP (144A) LS: 30K	LS		1	4.B FE	219,688	93.0960	232,740	250,000	230,158	157	4,168	0	0	4.250	6.516	JJ	4,899	10,625	05/06/2022	01/15/2029
69007T-AE-4	OUTFRONT MEDIA CAP (144A) LS: 89K	LS		1	4.B FE	747,188	93.0960	698,220	750,000	698,220	20,380	343	0	0	4.250	4.306	JJ	14,698	31,875	02/12/2021	01/15/2029
69007T-AE-4	OUTFRONT MEDIA CAP (144A) LS:118K	LS		1	4.B FE	1,000,000	93.0960	930,960	1,000,000	930,960	27,630	0	0	0	4.250	4.250	JJ	19,597	42,500	01/11/2021	01/15/2029
69007T-AE-4	OUTFRONT MEDIA CAP (144A) LS:118K	LS		1	4.B FE	852,500	93.0960	930,960	1,000,000	894,602	0	21,701	0	0	4.250	7.309	JJ	19,597	42,500	12/22/2022	01/15/2029
69007T-AE-4	OUTFRONT MEDIA CAP (144A) LS:148K	LS		1	4.B FE	1,065,625	93.0960	1,163,700	1,250,000	1,118,495	0	27,080	0	0	4.250	7.304	JJ	24,497	53,125	12/21/2022	01/15/2029
69007T-AC-8	OUTFRONT MEDIA CAP (144A) LS:164K	LS		1	4.B FE	500,000	92.4850	462,425	500,000	462,425	16,100	0	0	0	4.625	4.625	MS	6,809	23,125	11/12/2019	03/15/2030
69007T-AC-8	OUTFRONT MEDIA CAP (144A) LS:327K	LS		1	4.B FE	972,500	92.4850	924,850	1,000,000	924,850	29,340	2,860	0	0	4.625	5.009	MS	13,618	46,250	03/24/2021	03/15/2030
690742-AF-8	OWENS CORNING INC			1	2.B FE	995,870	97.8770	978,770	1,000,000	999,206	0	452	0	0	3.400	3.449	FA	12,844	34,000	08/03/2016	08/15/2026
69371R-S7-2	PACCAR FINANCIAL CORP				1.E FE	2,997,690	101.4490	3,043,470	3,000,000	2,998,326	0	734	0	0	5.200	5.228	MN	22,533	156,000	11/03/2023	11/09/2026
694308-HP-5	PACIFIC GAS & ELECTRIC			1	2.B FE	997,340	97.8280	978,280	1,000,000	999,623	0	293	0	0	2.950	2.981	MS	9,833	29,500	02/23/2016	03/01/2026
694308-HS-9	PACIFIC GAS & ELECTRIC			1	2.B FE	991,400	96.5600	965,600	1,000,000	997,817	0	923	0	0	3.300	3.402	MS	9,717	33,000	03/08/2017	03/15/2027
694308-HW-0	PACIFIC GAS & ELECTRIC			1	2.B FE	1,994,080	95.5770	1,911,540	2,000,000	1,998,032	0	620	0	0	3.300	3.335	JD	5,500	66,000	11/27/2017	12/01/2027
694308-JK-4	PACIFIC GAS & ELECTRIC			1	2.B FE	1,046,700	95.7590	957,590	1,000,000	1,021,836	0	(5,821)	0	0	3.750	3.087	JJ	18,750	37,500	07/01/2020	07/01/2028
694308-JK-4	PACIFIC GAS & ELECTRIC			1	2.B FE	521,605	95.7590	478,795	500,000	510,118	0	(2,694)	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.B FE	1,046,700	99.2380	992,380	1,000,000	1,004,935	0	(9,691)	0	0	3.450	2.452	JJ	17,250	34,500	07/01/2020	07/01/2025
694308-JL-2	PACIFIC GAS & ELECTRIC			1	2.B FE	521,605	99.2380	496,190	500,000	502,286	0	(4,487)	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	9,996,000	90.5720	9,057,200	10,000,000	9,998,190	0	568	0	0	1.450	1.456	JJ	64,847	145,000	01/12/2021	01/20/2028
6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II (144A)				1.D FE	13,823,880	90.5720	12,680,080	14,000,000	13,916,106	0	26,565	0	0	1.450	1.652	JJ	90,786	203,000	06/14/2021	01/20/2028
6944PL-2H-1	PACIFIC LIFE GLOBAL FUNDING II (144A)				1.D FE	9,982,900	88.6510	8,865,100	10,000,000	9,990,566	0	2,419	0	0	1.600	1.625	MS	44,444	160,000	09/14/2021	09/21/2028
6944PL-2H-1	PACIFIC LIFE GLOBAL FUNDING II (144A)				1.D FE	4,986,850	88.6510	4,432,550	5,000,000	4,992,767	0	1,859	0	0	1.600	1.639	MS	22,222	80,000	09/20/2021	09/21/2028
6944PL-2H-1	PACIFIC LIFE GLOBAL FUNDING II (144A)				1.D FE	11,818,680	88.6510	10,638,120	12,000,000	11,900,160	0	25,660	0	0	1.600	1.832	MS	53,333	192,000	09/30/2021	09/21/2028
6944PL-2W-8	PACIFIC LIFE GLOBAL FUNDING II (144A)				1.D FE	12,995,450	101.4240	13,185,120	13,000,000	12,996,303	0	1,462	0	0	5.500	5.512	FA	244,292	711,028	08/23/2023	08/28/2026
695114-CU-0	PACIFICORP			1	1.F FE	3,189,210	94.2020	2,826,060	3,000,000	3,088,594	0	(19,596)	0	0	3.500	2.752	JD	4,667	105,000	07/16/2019	06/15/2029
695114-CS-5	PACIFICORP LS: 92K	LS		1	1.F FE	998,720	99.2570	992,570	1,000,000	999,926	0	144	0	0	3.350	3.365	JJ	16,750	33,500	06/16/2015	07/01/2025
695156-AX-7	PACKAGING CORP OF AMERICA			1	2.B FE	7,895,625	102.1330	7,659,975	7,500,000	7,888,305	0	(7,320)	0	0	5.700	4.957	JD	35,625	213,750	10/15/2024	12/01/2033
695156-AX-7	PACKAGING CORP OF AMERICA			1	2.B FE	2,997,720	102.1330	3,063,990	3,000,000	2,997,763	0	185	0	0	5.700	5.710	JD	14,250	171,475	11/27/2023	12/01/2033
695156-AT-6	PACKAGING CORP OF AMERICA LS: 8K	LS		1	2.B FE	1,993,440	96.3690	1,927,380	2,000,000	1,997,802	0	687	0	0	3.400	3.439	JD	3,022	68,000	12/11/2017	12/15/2027
701094-AJ-3	PARKER-HANNIFIN CORP			1	2.A FE	1,004,600	97.1630	971,630	1,000,000	1,001,016	0	(504)	0	0	3.250	3.195	MS	10,833	32,500	02/22/2017	03/01/2027
701094-AJ-3	PARKER-HANNIFIN CORP			1	2.A FE	1,998,120	97.1630	1,943,260	2,000,000	1,999,485	0	200	0	0	3.250	3.261	MS	21,667	65,000	02/21/2017	03/01/2027
701094-AJ-3	PARKER-HANNIFIN CORP			1	2.A FE	1,954,640	97.1630	1,943,260	2,000,000	1,987,653	0	5,361	0	0	3.250	3.547	MS	21,667	65,000	03/06/2018	03/01/2027
70109H-AM-7	PARKER-HANNIFIN CORP			1	2.A FE	2,870,100	92.6390	2,779,170	3,000,000	2,870,640	0	540	0	0	4.200	4.750	MN	14,000	0	12/09/2024	11/21/2034
70109H-AM-7	PARKER-HANNIFIN CORP			1	2.A FE	5,655,240	92.6390	5,558,340	6,000,000	5,656,146	0	906	0	0	4.200	4.938	MN	28,000	0	12/17/2024	11/21/2034
70109H-AM-7	PARKER-HANNIFIN CORP			1	2.A FE	4,686,250	92.6390	4,631,950	5,000,000	4,689,171	0	2,921	0	0	4.200	5.004	MN	23,333	105,000	11/14/2024	11/21/2034

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
703481-AB-7	PATTERSON-UTI ENERGY INC			1	2.C FE	1,998,500	95.7590	1,915,180	2,000,000	1,999,428	0	155	0	0	3.950	3.959	FA	32,917	79,000	01/10/2018	02/01/2028
693304-AT-4	PECO ENERGY CO			1	1.E FE	4,979,500	98.9560	4,947,800	5,000,000	4,997,993	0	2,286	0	0	3.150	3.198	AO	33,250	157,500	09/28/2015	10/15/2025
707569-AS-8	PENN ENTERTAINMENT INC (144A)			1	4.C FE	2,030,000	98.5230	1,970,460	2,000,000	1,970,460	34,333	(4,593)	0	0	5.625	5.382	JJ	51,875	112,500	05/15/2017	01/15/2027
707569-AS-8	PENN ENTERTAINMENT INC (144A)			1	4.C FE	1,006,250	98.5230	985,230	1,000,000	985,230	15,807	(937)	0	0	5.625	5.527	JJ	25,938	56,250	01/12/2017	01/15/2027
707569-AS-8	PENN ENTERTAINMENT INC (144A)			1	4.C FE	2,010,000	98.5230	1,970,460	2,000,000	1,970,460	31,264	(1,524)	0	0	5.625	5.546	JJ	51,875	112,500	01/23/2017	01/15/2027
707569-AS-8	PENN ENTERTAINMENT INC (144A)			1	4.C FE	1,002,500	98.5230	985,230	1,000,000	985,230	15,291	(421)	0	0	5.625	5.585	JJ	25,938	56,250	02/15/2017	01/15/2027
707569-AS-8	PENN ENTERTAINMENT INC (144A)			1	4.C FE	500,000	98.5230	492,615	500,000	492,615	7,435	0	0	0	5.625	5.625	JJ	12,969	28,125	01/12/2017	01/15/2027
707569-AS-8	PENN ENTERTAINMENT INC (144A)			1	4.C FE	1,965,000	98.5230	1,970,460	2,000,000	1,970,460	25,722	4,018	0	0	5.625	5.861	JJ	51,875	112,500	03/23/2017	01/15/2027
708696-BY-4	PENNSYLVANIA ELECTRIC CO (144A)			1	1.G FE	1,997,160	95.0190	1,900,380	2,000,000	1,998,970	0	282	0	0	3.250	3.266	MS	19,139	65,000	09/05/2017	03/15/2028
70959W-AK-9	PENSKE AUTO GROUP LS:224K	LS		1	3.C FE	3,000,000	91.0140	2,730,420	3,000,000	2,730,420	58,410	0	0	0	3.750	3.750	JD	5,000	112,500	05/25/2021	06/15/2029
711123-F@-3	PEOPLES GAS LIGHT AND COKE COMPANY			1	1.E	9,000,000	89.9180	8,092,620	9,000,000	9,000,000	0	0	0	0	2.200	2.200	MN	25,300	198,000	10/21/2021	11/15/2028
713448-CT-3	PEPSICO INC			1	1.E FE	995,840	99.4660	994,660	1,000,000	999,799	0	444	0	0	2.750	2.798	AO	4,583	27,500	04/27/2015	04/30/2025
713448-CY-2	PEPSICO INC			1	1.E FE	1,027,750	99.4870	994,870	1,000,000	1,001,009	0	(3,280)	0	0	3.500	3.161	JJ	15,944	35,000	09/24/2015	07/17/2025
713448-CY-2	PEPSICO INC			1	1.E FE	995,320	99.4870	994,870	1,000,000	999,688	0	535	0	0	3.500	3.556	JJ	15,944	35,000	07/14/2015	07/17/2025
713448-DF-2	PEPSICO INC			1	1.E FE	999,220	98.2850	982,850	1,000,000	999,878	0	85	0	0	2.850	2.859	FA	10,054	28,500	02/19/2016	02/24/2026
713448-DN-5	PEPSICO INC			1	1.E FE	999,730	96.6960	966,960	1,000,000	999,931	0	28	0	0	2.375	2.378	AO	5,608	23,750	10/04/2016	10/06/2026
713448-DN-5	PEPSICO INC			1	1.E FE	920,120	96.6960	966,960	1,000,000	981,362	0	10,061	0	0	2.375	3.472	AO	5,608	23,750	04/16/2018	10/06/2026
713448-DY-1	PEPSICO INC			1	1.E FE	1,981,240	96.3010	1,926,020	2,000,000	1,994,004	0	2,008	0	0	3.000	3.112	AO	12,667	60,000	01/16/2018	10/15/2027
713448-EZ-7	PEPSICO INC			1	1.E FE	4,910,450	85.3560	4,267,800	5,000,000	4,942,571	0	10,146	0	0	1.625	1.851	MN	13,542	81,250	10/05/2021	05/01/2030
713448-EZ-7	PEPSICO INC			1	1.E FE	4,865,050	85.3560	4,267,800	5,000,000	4,912,780	0	15,354	0	0	1.625	1.971	MN	13,542	81,250	10/25/2021	05/01/2030
713448-FA-1	PEPSICO INC			1	1.E FE	1,998,080	81.6880	1,633,760	2,000,000	1,998,816	0	182	0	0	1.400	1.410	FA	9,800	28,000	10/07/2020	02/25/2031
713448-FA-1	PEPSICO INC			1	1.E FE	6,971,790	81.6880	5,718,160	7,000,000	6,982,720	0	2,663	0	0	1.400	1.442	FA	34,300	98,000	10/05/2020	02/25/2031
714046-AH-2	PERKINELMER INC			1	2.B FE	2,068,340	84.8480	1,696,960	2,000,000	2,045,282	0	(7,055)	0	0	2.550	2.142	MS	15,017	51,000	08/24/2021	03/15/2031
714046-AH-2	PERKINELMER INC			1	2.B FE	1,807,186	84.8480	1,493,325	1,760,000	1,791,343	0	(4,869)	0	0	2.550	2.229	MS	13,215	44,880	08/26/2021	03/15/2031
714046-AH-2	PERKINELMER INC			1	2.B FE	5,550,839	84.8480	4,670,034	5,504,000	5,534,317	0	(4,673)	0	0	2.550	2.450	MS	41,326	140,352	05/04/2021	03/15/2031
71427C-AB-4	PERNOD RICARD INTERNATIONAL FINANCE(144A		C	1	2.A FE	9,915,800	80.5280	8,052,800	10,000,000	9,947,966	0	7,810	0	0	1.625	1.713	AO	40,625	162,500	09/28/2020	04/01/2031
717081-DV-2	PFIZER INC			1	1.F FE	969,470	97.6730	976,730	1,000,000	994,671	0	3,599	0	0	2.750	3.135	JD	2,139	27,500	03/23/2017	06/03/2026
717081-DV-2	PFIZER INC			1	1.F FE	1,941,960	97.6730	2,001,320	2,049,000	2,027,715	0	14,327	0	0	2.750	3.504	JD	4,383	56,348	05/30/2018	06/03/2026
717081-EA-7	PFIZER INC			1	1.F FE	995,930	97.3310	973,310	1,000,000	999,105	0	433	0	0	3.000	3.047	JD	1,333	30,000	11/15/2016	12/15/2026
717081-EA-7	PFIZER INC			1	1.F FE	1,982,960	97.3310	1,946,620	2,000,000	1,996,252	0	1,822	0	0	3.000	3.099	JD	2,667	60,000	11/14/2016	12/15/2026
717081-EY-5	PFIZER INC			1	1.F FE	7,219,100	85.2330	5,966,310	7,000,000	7,125,914	0	(23,420)	0	0	1.700	1.338	MN	10,908	119,000	12/07/2020	05/28/2030
717081-EP-4	PFIZER INC LS:916K	LS		1	1.F FE	2,995,230	96.8890	2,906,670	3,000,000	2,997,923	0	486	0	0	3.600	3.619	MS	31,800	108,000	09/04/2018	09/15/2028
718172-BT-5	PHILIP MORRIS INTERNATIONAL			1	1.G FE	991,950	97.9020	979,020	1,000,000	998,935	0	881	0	0	2.750	2.843	FA	9,625	27,500	02/18/2016	02/25/2026
718172-BT-5	PHILIP MORRIS INTERNATIONAL			1	1.G FE	2,883,000	97.9020	2,937,060	3,000,000	2,983,032	0	14,193	0	0	2.750	3.253	FA	28,875	82,500	02/17/2017	02/25/2026
718172-CB-3	PHILIP MORRIS INTERNATIONAL			1	1.G FE	995,830	96.4800	964,800	1,000,000	998,751	0	441	0	0	3.125	3.174	FA	11,632	31,250	08/14/2017	08/17/2027
718172-CE-7	PHILIP MORRIS INTERNATIONAL			1	1.F FE	992,950	95.2580	952,580	1,000,000	997,549	0	715	0	0	3.125	3.206	MS	10,330	31,250	10/31/2017	03/02/2028
718172-BQ-1	PHILIP MORRIS INTERNATIONAL LS: 27K	LS		1	1.G FE	2,150,698	99.2310	2,183,082	2,200,000	2,174,247	0	23,549	0	0	3.375	5.340	FA	28,875	37,125	05/31/2024	08/11/2025
718172-BQ-1	PHILIP MORRIS INTERNATIONAL LS: 37K	LS		1	1.G FE	2,970,840	99.2310	2,976,930	3,000,000	2,997,838	0	3,320	0	0	3.375	3.491	FA	39,375	101,250	08/04/2015	08/11/2025
718546-AR-5	PHILLIPS 66			1	2.A FE	999,000	96.9920	969,920	1,000,000	999,596	0	103	0	0	3.900	3.912	MS	11,483	39,000	02/26/2018	03/15/2028
718546-AR-5	PHILLIPS 66			1	2.A FE	1,970,580	96.9920	1,939,840	2,000,000	1,988,655	0	3,221	0	0	3.900	4.089	MS	22,967	78,000	10/02/2018	03/15/2028
718547-AD-4	PHILLIPS 66			1	2.A FE	984,970	99.8120	998,120	1,000,000	999,229	0	5,526	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	96.8420	968,420	1,000,000	979,201	0	5,974	0	0	3.750	4.402	MS	12,500	37,500	05/05/2022	03/01/2028
720186-AJ-4	PIEDMONT NATURAL GAS CO			1	2.A FE	4,996,750	98.5910	4,929,550	5,000,000	4,999,560	0	380	0	0	3.600	3.608	MS	60,000	180,000	09/09/2015	09/01/2025
720186-AL-9	PIEDMONT NATURAL GAS CO			1	2.A FE	3,220,980	94.3140	2,829,420	3,000,000	3,104,558	0	(23,447)	0	0	3.500	2.612	JD	8,750	105,000	10/01/2019	06/01/2029
69349L-AQ-1	PNC BANK NA	LS		2	1.G FE	299,913	99.6520	298,956	300,000	299,978	0	8	0	0	4.200	4.203	MN	2,100	12,600	10/21/2013	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-EQ-7	PNC BANK NA			2	1.F FE	997,880	99.3710	993,710	1,000,000	999,861	0	222	0	0	3.250	3.275	JD	2,708	32,500	05/27/2015	06/01/2025
69353R-FG-8	PNC BANK NA			2	1.F FE	999,660	95.8820	958,820	1,000,000	999,865	0	36	0	0	3.100	3.104	AO	5,683	31,000	10/18/2017	10/25/2027
69353R-FG-8	PNC BANK NA			2	1.F FE	995,490	95.8820	958,820	1,000,000	998,554	0	474	0	0	3.100	3.153	AO	5,683	31,000	11/15/2017	10/25/2027
69353R-FJ-2	PNC BANK NA			2	1.F FE	995,940	95.7840	957,840	1,000,000	998,601	0	424	0	0	3.250	3.298	JJ	14,354	32,500	01/17/2018	01/22/2028
69353R-FJ-2	PNC BANK NA			2	1.F FE	995,260	95.7840	957,840	1,000,000	998,370	0	494	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	96.4980	2,894,940	3,000,000	2,998,293	0	652	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	3,132,630	88.8390	2,665,170	3,000,000	3,082,675	0	(16,242)	0	0	2.550	1.946	JJ	33,788	76,500	11/09/2021	01/22/2030
693475-BA-2	PNC FINANCIAL SERVICES			2	1.G FE	4,999,550	84.1810	4,209,050	5,000,000	4,999,588	0	42	0	0	2.307	2.307	AO	21,788	115,350	04/21/2021	04/23/2032
693475-BA-2	PNC FINANCIAL SERVICES			2	1.G FE	2,997,600	84.1810	2,525,430	3,000,000	2,998,348	0	199	0	0	2.307	2.315	AO	13,073	69,210	04/27/2021	04/23/2032
737446-AR-5	POST HOLDINGS INC (144A)			1	4.B FE	1,000,000	89.6710	896,710	1,000,000	896,710	(810)	0	0	0	4.500	4.500	MS	13,250	45,000	02/24/2021	09/15/2031
737446-AR-5	POST HOLDINGS INC (144A)			1	4.B FE	998,750	89.6710	896,710	1,000,000	896,710	(918)	108	0	0	4.500	4.515	MS	13,250	45,000	02/26/2021	09/15/2031
737446-AQ-7	POST HOLDINGS INC (144A) LS:252K	LS		1	4.B FE	500,000	92.3120	461,560	500,000	461,560	1,115	0	0	0	4.625	4.625	AO	4,882	23,125	02/11/2020	04/15/2030
737679-B@-8	POTOMAC ELECTRIC POWER			1	1.F	22,000,000	93.9570	20,670,675	22,000,000	22,000,000	0	0	0	0	3.450	3.450	JD	37,950	759,000	05/03/2019	06/13/2029
693506-BP-1	PPG INDUSTRIES			1	2.A FE	2,995,710	96.6490	2,899,470	3,000,000	2,998,346	0	440	0	0	3.750	3.767	MS	33,125	112,500	02/22/2018	03/15/2028
693506-BP-1	PPG INDUSTRIES			1	2.A FE	996,830	96.6490	966,490	1,000,000	998,820	0	328	0	0	3.750	3.788	MS	11,042	37,500	03/26/2018	03/15/2028
693506-BR-7	PPG INDUSTRIES			1	2.A FE	7,322,070	90.9990	6,369,930	7,000,000	7,183,028	0	(39,482)	0	0	2.800	2.169	FA	74,044	196,000	05/13/2021	08/15/2029
693506-BR-7	PPG INDUSTRIES			1	2.A FE	3,137,130	90.9990	2,729,970	3,000,000	3,077,935	0	(16,810)	0	0	2.800	2.173	FA	31,733	84,000	05/13/2021	08/15/2029
69351U-BA-0	PPL ELECTRIC UTILITIES			1	1.E FE	5,159,528	99.0020	5,098,603	5,150,000	5,159,164	0	(887)	0	0	5.000	4.973	MN	32,903	257,500	07/25/2023	05/15/2033
69351U-BA-0	PPL ELECTRIC UTILITIES			1	1.E FE	1,000,850	99.0020	990,020	1,000,000	1,000,919	0	(88)	0	0	5.000	4.986	MN	6,389	50,000	07/25/2023	05/15/2033
69351U-BA-0	PPL ELECTRIC UTILITIES			1	1.E FE	2,474,000	99.0020	2,475,050	2,500,000	2,477,115	0	2,125	0	0	5.000	5.135	MN	15,972	125,000	08/29/2023	05/15/2033
69351U-BA-0	PPL ELECTRIC UTILITIES			1	1.E FE	4,941,050	99.0020	4,950,100	5,000,000	4,948,539	0	4,779	0	0	5.000	5.152	MN	31,944	250,000	08/02/2023	05/15/2033
69351U-BC-6	PPL ELECTRIC UTILITIES			1	1.E FE	4,990,100	97.5240	4,876,200	5,000,000	4,990,957	0	857	0	0	4.850	4.874	FA	91,611	148,194	01/02/2024	02/15/2034
45569K-AA-1	PRA HEALTH SCIENCES INC (144A)		C	1	2.C FE	200,000	96.4590	192,918	200,000	200,000	0	0	0	0	2.875	2.875	JJ	2,651	5,750	06/16/2021	07/15/2026
45569K-AA-1	PRA HEALTH SCIENCES INC (144A)		C	1	2.C FE	1,902,500	96.4590	1,929,180	2,000,000	1,963,361	0	22,594	0	0	2.875	4.114	JJ	26,514	57,500	03/14/2022	07/15/2026
45569K-AA-1	PRA HEALTH SCIENCES INC (144A)		C	1	2.C FE	1,738,500	96.4590	1,832,721	1,900,000	1,831,951	0	41,342	0	0	2.875	5.329	JJ	25,188	54,625	08/25/2022	07/15/2026
45569K-AA-1	PRA HEALTH SCIENCES INC (144A)		C	1	2.C FE	91,375	96.4590	96,459	100,000	96,362	0	2,209	0	0	2.875	5.368	JJ	1,326	2,875	08/26/2022	07/15/2026
45569K-AA-1	PRA HEALTH SCIENCES INC (144A)		C	1	2.C FE	1,817,500	96.4590	1,929,180	2,000,000	1,913,664	0	52,116	0	0	2.875	5.848	JJ	26,514	57,500	02/08/2023	07/15/2026
45569K-AA-1	PRA HEALTH SCIENCES INC (144A)		C	1	2.C FE	179,000	96.4590	192,918	200,000	189,850	0	6,087	0	0	2.875	6.389	JJ	2,651	5,750	03/01/2023	07/15/2026
740189-AM-7	PRECISION CAST			1	1.C FE	1,201,450	99.4440	1,163,495	1,170,000	1,170,978	0	(4,731)	0	0	3.250	2.837	JD	1,690	38,025	12/15/2017	06/15/2025
740189-AM-7	PRECISION CAST			1	1.C FE	997,960	99.4440	994,440	1,000,000	999,871	0	220	0	0	3.250	3.274	JD	1,444	32,500	06/01/2015	06/15/2025
740189-AM-7	PRECISION CAST			1	1.C FE	1,730,698	99.4440	1,740,270	1,750,000	1,748,603	0	2,886	0	0	3.250	3.423	JD	2,528	56,875	03/21/2018	06/15/2025
74112B-AL-9	PRESTIGE BRANDS INC (144A)			1	3.B FE	1,560,000	97.5820	1,463,730	1,500,000	1,463,730	22,297	(16,672)	0	0	5.125	3.980	JJ	35,448	76,875	03/23/2021	01/15/2028
74112B-AL-9	PRESTIGE BRANDS INC (144A)			1	3.B FE	500,000	97.5820	487,910	500,000	487,910	1,875	0	0	0	5.125	5.125	JJ	11,816	25,625	11/15/2019	01/15/2028
74112B-AM-7	PRESTIGE BRANDS INC (144A)			1	4.A FE	1,008,750	87.8690	878,690	1,000,000	878,690	4,473	(1,053)	0	0	3.750	3.624	AO	9,375	37,500	02/10/2021	04/01/2031
74112B-AM-7	PRESTIGE BRANDS INC (144A)			1	4.A FE	1,007,500	87.8690	878,690	1,000,000	878,690	4,322	(902)	0	0	3.750	3.642	AO	9,375	37,500	02/11/2021	04/01/2031
74112B-AM-7	PRESTIGE BRANDS INC (144A)			1	4.A FE	996,250	87.8690	878,690	1,000,000	878,690	3,074	346	0	0	3.750	3.795	AO	9,375	37,500	02/18/2021	04/01/2031
74112B-AM-7	PRESTIGE BRANDS INC (144A)			1	4.A FE	477,500	87.8690	439,345	500,000	439,345	(357)	2,067	0	0	3.750	4.307	AO	4,688	18,750	03/23/2021	04/01/2031
74153W-CT-4	PRICOA GLOBAL FUNDING 1 (144A)				1.D FE	5,022,050	101.5750	5,078,750	5,000,000	5,012,209	0	(7,083)	0	0	5.550	5.388	FA	94,813	277,500	08/24/2023	08/28/2026
74153W-CT-4	PRICOA GLOBAL FUNDING 1 (144A)				1.D FE	6,322,365	101.5750	6,399,225	6,300,000	6,312,317	0	(7,201)	0	0	5.550	5.419	FA	119,464	349,650	08/28/2023	08/28/2026
74153W-CV-9	PRICOA GLOBAL FUNDING 1 (144A)				1.D FE	3,305,153	97.2970	3,162,153	3,250,000	3,303,204	0	(1,948)	0	0	4.650	4.362	FA	52,054	0	09/20/2024	08/27/2031
89837L-AB-1	PRINCETON UNIVERSITY (TAXABLE) REV S2009			1	1.A FE	16,379,050	105.3870	11,815,990	11,212,000	15,616,421	0	(258,044)	0	0	5.700	2.410	MS	213,028	639,084	12/17/2021	03/01/2039
89837L-AG-0	PRINCETON UNIVERSITY (TAXABLE) REV S2020			1	1.A FE	10,000,000	62.5250	6,252,500	10,000,000	10,000,260	0	(9)	0	0	2.516	2.516	JJ	125,800	251,600	06/08/2020	07/01/2050
74251V-AK-8	PRINCIPAL FINANCIAL GROUP			1	1.G FE	1,267,713	99.5130	1,243,913	1,250,000	1,250,318	0	(2,740)	0	0	3.400	3.177	MN	5,431	42,500	12/19/2017	05/15/2025
74251V-AK-8	PRINCIPAL FINANCIAL GROUP			1	1.G FE	996,880	99.5130	995,130	1,000,000	999,809	0	328	0	0	3.400	3.437	MN	4,344	34,000	05/04/2015	05/15/2025
74256L-BG-3	PRINCIPAL LIFE GLOBAL FUNDING LS:2.4M	LS			1.E FE	4,966,250	89.8630	4,493,150	5,000,000	4,982,925	0	3,348	0	0	2.500	2.577	MS	36,111	125,000	09/09/2019	09/16/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II (144A)				1.E FE	997,340	97.9020	979,020	1,000,000	999,581	0	292	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	97.9020	979,020	1,000,000	991,542	0	6,229	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	1,882,060	81.8870	1,637,740	2,000,000	1,924,594	0	11,830	0	0	1.625	2.314	MN	3,792	32,500	04/14/2021	11/19/2030
74256L-EH-8	PRINCIPAL LIFE GLOBAL FUNDING II (144A)				1.E FE	850,365	81.8870	741,077	905,000	870,055	0	5,479	0	0	1.625	2.331	MN	1,716	14,706	04/14/2021	11/19/2030
74256L-FB-0	PRINCIPAL LIFE GLOBAL FUNDING II (144A)				1.E FE	6,999,720	99.6500	6,975,500	7,000,000	6,999,401	0	(319)	0	0	4.950	4.950	MN	32,725	0	11/20/2024	11/27/2029
742718-EP-0	PROCTER & GAMBLE CO			1	1.D FE	1,003,840	98.2310	982,310	1,000,000	1,000,455	0	(419)	0	0	2.700	2.656	FA	11,175	27,000	01/29/2016	02/02/2026
742718-EP-0	PROCTER & GAMBLE CO			1	1.D FE	996,350	98.2310	982,310	1,000,000	999,540	0	400	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	96.7810	3,871,240	4,000,000	3,998,791	0	601	0	0	2.450	2.466	MN	15,789	98,000	10/31/2016	11/03/2026
742718-EV-7	PROCTER & GAMBLE CO			1	1.D FE	960,200	96.2820	962,820	1,000,000	987,578	0	4,472	0	0	2.850	3.350	FA	11,083	28,500	04/11/2018	08/11/2027
742718-FM-6	PROCTER & GAMBLE CO			1	1.D FE	29,865,000	82.5810	24,774,300	30,000,000	29,919,176	0	13,269	0	0	1.200	1.248	AO	62,000	360,000	10/27/2020	10/29/2030
742718-FQ-7	PROCTER & GAMBLE CO			1	1.D FE	5,004,050	85.2900	4,264,500	5,000,000	5,002,606	0	(392)	0	0	1.950	1.941	AO	18,417	97,500	04/22/2021	04/23/2031
742718-FQ-7	PROCTER & GAMBLE CO			1	1.D FE	14,945,850	85.2900	12,793,500	15,000,000	14,964,410	0	5,217	0	0	1.950	1.989	AO	55,250	292,500	04/21/2021	04/23/2031
742718-GA-1	PROCTER & GAMBLE CO			1	1.D FE	4,999,600	95.4200	4,771,000	5,000,000	4,999,537	0	35	0	0	4.050	4.050	JJ	87,188	202,500	01/23/2023	01/26/2033
742718-GL-7	PROCTER & GAMBLE CO			1	1.D FE	10,000,000	97.8620	9,786,200	10,000,000	10,000,000	0	0	0	0	4.550	4.550	AO	84,681	0	10/21/2024	10/24/2034
742718-FH-7	PROCTER & GAMBLE CO LS: 65K	LS		1	1.D FE	3,791,664	92.2230	3,066,415	3,325,000	3,598,813	0	(50,148)	0	0	3.000	1.364	MS	26,600	99,750	01/27/2021	03/25/2030
74340X-BH-3	PROLOGIS LP			1	1.G FE	2,979,600	96.8440	2,905,320	3,000,000	2,991,460	0	2,066	0	0	3.875	3.957	MS	34,229	116,250	06/11/2018	09/15/2028
74340X-BS-9	PROLOGIS LP			1	1.G FE	9,940,900	81.8380	8,183,800	10,000,000	9,962,363	0	5,694	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	1,842,940	98.1870	1,963,740	2,000,000	1,933,021	0	41,662	0	0	3.250	5.608	JD	0	97,500	10/06/2022	06/30/2026
74340X-BV-2	PROLOGIS LP			1	1.G FE	3,598,720	96.7720	3,870,880	4,000,000	3,757,559	0	73,404	0	0	3.375	5.629	JD	6,000	135,000	10/06/2022	12/15/2027
74340X-CA-7	PROLOGIS LP LS:100K	LS		1	1.G FE	2,295,330	82.9980	2,489,940	3,000,000	2,455,848	0	74,081	0	0	1.750	5.274	FA	21,875	52,500	10/06/2022	02/01/2031
74368C-CA-0	PROTECTIVE LIFE GLOBAL (144A)		C		1.D FE	5,000,000	99.0880	4,954,400	5,000,000	5,000,000	0	0	0	0	4.772	4.772	JD	14,581	0	12/02/2024	12/09/2029
74432Q-CC-7	PRUDENTIAL FINANCIAL INC			1	1.G FE	1,300,000	97.4070	1,266,291	1,300,000	1,300,000	0	0	0	0	3.878	3.878	MS	13,164	50,414	03/22/2018	03/27/2028
69370C-AB-6	PTC INC (144A)			1	3.C FE	1,271,875	100.0090	1,250,113	1,250,000	1,249,927	27,725	(847)	0	0	3.625	3.074	FA	17,118	45,313	09/29/2020	02/15/2025
69370C-AB-6	PTC INC (144A)			1	3.C FE	500,000	100.0090	500,045	500,000	500,000	10,780	0	0	0	3.625	3.625	FA	6,847	18,125	01/30/2020	02/15/2025
69370C-AB-6	PTC INC (144A)			1	3.C FE	953,750	100.0090	1,000,090	1,000,000	997,439	0	19,284	0	0	3.625	5.657	FA	13,694	36,250	08/24/2022	02/15/2025
69370C-AC-4	PTC INC (144A)			1	3.C FE	250,000	95.1790	237,948	250,000	237,948	808	0	0	0	4.000	4.000	FA	3,778	10,000	01/30/2020	02/15/2028
69370C-AC-4	PTC INC (144A)			1	3.C FE	1,980,000	95.1790	1,903,580	2,000,000	1,903,580	3,918	2,542	0	0	4.000	4.149	FA	30,222	80,000	03/11/2020	02/15/2028
69370C-AC-4	PTC INC (144A)			1	3.C FE	485,625	95.1790	475,895	500,000	475,895	(716)	2,331	0	0	4.000	4.555	FA	7,556	20,000	02/23/2022	02/15/2028
744448-CL-3	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	4,969,450	99.2310	4,961,550	5,000,000	4,997,752	0	5,261	0	0	2.900	3.011	MN	18,528	145,000	04/25/2019	05/15/2025
744448-CP-4	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	2,993,550	96.6170	2,898,510	3,000,000	2,997,451	0	668	0	0	3.700	3.726	JD	4,933	111,000	06/14/2018	06/15/2028
744448-CT-6	PUBLIC SERVICE CO OF COLORADO LS: 3K	LS		1	1.E FE	1,043,550	83.5720	835,720	1,000,000	1,025,586	0	(4,410)	0	0	1.900	1.418	JJ	8,761	19,000	10/28/2020	01/15/2031
744448-CT-6	PUBLIC SERVICE CO OF COLORADO LS: 8K	LS		1	1.E FE	3,139,470	83.5720	2,507,160	3,000,000	3,082,743	0	(14,279)	0	0	1.900	1.381	JJ	26,283	57,000	12/08/2020	01/15/2031
744448-CT-6	PUBLIC SERVICE CO OF COLORADO LS: 11K	LS		1	1.E FE	4,542,599	83.5720	3,693,047	4,419,000	4,493,230	0	(12,727)	0	0	1.900	1.582	JJ	38,715	83,961	01/08/2021	01/15/2031
744448-CT-6	PUBLIC SERVICE CO OF COLORADO LS: 18K	LS		1	1.E FE	7,334,040	83.5720	5,850,040	7,000,000	7,197,980	0	(34,181)	0	0	1.900	1.368	JJ	61,328	133,000	12/03/2020	01/15/2031
744448-CT-6	PUBLIC SERVICE CO OF COLORADO LS: 18K	LS		1	1.E FE	7,428,342	83.5720	5,943,641	7,112,000	7,297,801	0	(32,036)	0	0	1.900	1.408	JJ	62,309	135,128	10/28/2020	01/15/2031
744538-AE-9	PUBLIC SERVICE CO OF NEW HAMPSHIRE			1	1.E FE	6,087,178	84.3510	5,082,148	6,025,000	6,067,636	0	(6,365)	0	0	2.200	2.078	JD	5,891	132,550	11/04/2021	06/15/2031
744533-BQ-2	PUBLIC SERVICE CO OF OKLAHOMA			1	2.A FE	2,990,700	98.6240	2,958,720	3,000,000	2,992,150	0	759	0	0	5.250	5.289	JJ	72,625	157,500	01/03/2023	01/15/2033
74456Q-BL-9	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	998,970	99.4010	994,010	1,000,000	999,913	0	95	0	0	3.000	3.012	MN	3,833	30,000	05/06/2015	05/15/2025
74456Q-BR-6	PUBLIC SERVICE ELECTRIC & GAS			2	1.F FE	989,470	96.2920	962,920	1,000,000	998,006	0	1,123	0	0	2.250	2.369	MS	6,625	22,500	09/14/2016	09/15/2026
74456Q-BS-4	PUBLIC SERVICE ELECTRIC & GAS			2	1.F FE	989,610	96.6050	966,050	1,000,000	997,051	0	1,171	0	0	3.000	3.129	MN	3,833	30,000	01/17/2018	05/15/2027
74456Q-BU-9	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	2,988,600	96.8050	2,904,150	3,000,000	2,995,599	0	1,186	0	0	3.700	3.746	MN	18,500	111,000	05/02/2018	05/01/2028
74456Q-CB-0	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	1,995,400	89.4850	1,789,700	2,000,000	1,997,540	0	451	0	0	2.450	2.476	JJ	22,594	49,000	01/07/2020	01/15/2030
74456Q-CH-7	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	2,944,350	82.4510	2,473,530	3,000,000	2,961,226	0	5,397	0	0	1.900	2.110	FA	21,533	57,000	10/18/2021	08/15/2031
74456Q-CH-7	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	2,396,340	82.4510	2,473,530	3,000,000	2,481,698	0	64,560	0	0	1.900	4.996	FA	21,533	57,000	08/30/2023	08/15/2031
74456Q-CK-0	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	2,998,050	99.2620	2,977,860	3,000,000	2,998,363	0	157	0	0	4.900	4.907	JD	6,533	147,000	11/30/2022	12/15/2032

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
74456Q-CS-3	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	5,983,140	97.3000	5,838,000	6,000,000	5,983,410	0	270	0	0	4.850	4.885	FA	118,017	0	08/01/2024	08/01/2034
74460D-AC-3	PUBLIC STORAGE			1	1.F FE	1,000,000	96.2360	962,360	1,000,000	1,000,000	0	0	0	0	3.094	3.094	MS	9,110	30,940	09/13/2017	09/15/2027
74460D-AC-3	PUBLIC STORAGE			1	1.F FE	998,040	96.2360	962,360	1,000,000	999,379	0	207	0	0	3.094	3.117	MS	9,110	30,940	11/02/2017	09/15/2027
74460D-AC-3	PUBLIC STORAGE			1	1.F FE	959,120	96.2360	962,360	1,000,000	986,956	0	4,499	0	0	3.094	3.603	MS	9,110	30,940	02/21/2018	09/15/2027
74460D-AD-1	PUBLIC STORAGE			1	1.F FE	999,980	94.4120	944,120	1,000,000	1,000,000	0	0	0	0	3.385	3.385	MN	5,642	33,850	04/10/2019	05/01/2029
747525-AU-7	QUALCOMM INC			1	1.F FE	997,380	97.2830	972,830	1,000,000	999,271	0	280	0	0	3.250	3.281	MN	3,701	32,500	05/19/2017	05/20/2027
747525-AU-7	QUALCOMM INC			1	1.F FE	2,989,380	97.2830	2,918,490	3,000,000	2,996,515	0	1,354	0	0	3.250	3.300	MN	11,104	97,500	04/17/2019	05/20/2027
747525-BP-7	QUALCOMM INC			1	1.F FE	4,874,900	79.7260	3,986,300	5,000,000	4,911,826	0	11,011	0	0	1.650	1.906	MN	9,396	82,500	07/22/2021	05/20/2032
747525-BP-7	QUALCOMM INC			1	1.F FE	2,905,560	79.7260	2,391,780	3,000,000	2,933,478	0	8,284	0	0	1.650	1.974	MN	5,638	49,500	07/15/2021	05/20/2032
747525-AF-0	QUALCOMM INC LS:573K	LS		1	1.F FE	996,400	99.6050	996,050	1,000,000	999,784	0	387	0	0	3.450	3.493	MN	3,929	34,500	05/13/2015	05/20/2025
74834L-AX-8	QUEST DIAGNOSTICS			1	2.A FE	999,560	99.6580	996,580	1,000,000	999,912	0	10	0	0	3.500	3.505	MS	8,750	35,000	03/05/2015	03/30/2025
74834L-AZ-3	QUEST DIAGNOSTICS			1	2.A FE	1,023,370	98.4290	984,290	1,000,000	1,003,219	0	(2,654)	0	0	3.450	3.168	JD	2,875	34,500	06/20/2016	06/01/2026
74834L-BD-1	QUEST DIAGNOSTICS			1	2.A FE	3,002,580	107.1290	3,213,870	3,000,000	3,002,375	0	214	0	0	6.400	6.387	MN	16,000	207,467	10/31/2023	11/30/2033
74834L-BB-5	QUEST DIAGNOSTICS LS:487K	LS		1	2.A FE	3,010,380	89.8660	2,695,980	3,000,000	3,005,727	0	(982)	0	0	2.950	2.911	JD	0	132,750	12/10/2019	06/30/2030
74834L-BB-5	QUEST DIAGNOSTICS LS:527K	LS		1	2.A FE	3,570,190	89.8660	2,920,645	3,250,000	3,437,152	0	(33,689)	0	0	2.950	1.796	JD	0	143,813	12/07/2020	06/30/2030
449934-AD-0	QUINTILES IMS INC (144A)			1	3.B FE	250,000	98.7390	246,848	250,000	246,848	(930)	0	0	0	5.000	5.000	AO	2,639	12,500	09/14/2016	10/15/2026
449934-AD-0	QUINTILES IMS INC (144A)			1	3.B FE	1,997,500	98.7390	1,974,780	2,000,000	1,974,780	(7,722)	282	0	0	5.000	5.016	AO	21,111	100,000	03/28/2017	10/15/2026
912920-AK-1	QWEST CORP				4.C FE	1,013,750	99.7620	997,620	1,000,000	997,620	21,465	(4,815)	0	0	7.250	6.720	MS	21,347	72,500	10/12/2022	09/15/2025
75513E-CH-2	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	2,170,400	97.5710	1,951,420	2,000,000	2,053,605	0	(26,578)	0	0	3.500	2.094	MS	20,611	70,000	06/10/2020	03/15/2027
75513E-CM-1	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	2,989,350	81.8600	2,455,800	3,000,000	2,992,686	0	1,014	0	0	1.900	1.938	MS	19,000	57,000	08/05/2021	09/01/2031
75513E-CN-9	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	4,005,840	83.0990	3,323,960	4,000,000	4,004,075	0	(533)	0	0	2.375	2.358	MS	27,972	95,000	11/02/2021	03/15/2032
75513E-CN-9	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	4,995,950	83.0990	4,154,950	5,000,000	4,996,952	0	373	0	0	2.375	2.384	MS	34,965	118,750	11/29/2021	03/15/2032
913017-CR-8	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	2,000,000	96.5510	1,931,020	2,000,000	2,000,000	0	0	0	0	3.125	3.125	MN	9,896	62,500	05/01/2017	05/04/2027
75513E-AD-3	RAYTHEON TECHNOLOGIES CORP LS: 17K	LS		1	2.A FE	10,318,400	87.0050	8,700,500	10,000,000	10,198,862	0	(35,722)	0	0	2.250	1.850	JJ	112,500	225,000	07/27/2021	07/01/2030
75513E-CQ-2	RAYTHEON TECHNOLOGIES CORP LS: 36K	LS		1	2.A FE	1,995,380	100.3940	2,007,880	2,000,000	1,998,003	0	1,527	0	0	5.000	5.084	FA	34,444	100,000	02/24/2023	02/27/2026
75513E-CQ-2	RAYTHEON TECHNOLOGIES CORP LS: 91K	LS		1	2.A FE	4,993,800	100.3940	5,019,700	5,000,000	4,997,171	0	2,046	0	0	5.000	5.044	FA	86,111	250,000	02/27/2023	02/27/2026
756109-AR-5	REALTY INCOME CORP			2	1.G FE	1,029,770	99.1450	991,450	1,000,000	1,005,645	0	(3,498)	0	0	4.125	3.744	AO	8,708	41,250	03/08/2017	10/15/2026
756109-AS-3	REALTY INCOME CORP			1	1.G FE	986,710	96.7300	967,300	1,000,000	996,993	0	1,402	0	0	3.000	3.153	JJ	13,833	30,000	10/04/2016	01/15/2027
756109-AV-6	REALTY INCOME CORP			1	1.G FE	1,990,000	99.7690	1,995,380	2,000,000	1,999,347	0	1,480	0	0	3.875	3.957	AO	16,361	77,500	03/27/2018	04/15/2025
756109-BP-8	REALTY INCOME CORP			1	1.G FE	2,996,370	102.2150	3,066,450	3,000,000	2,996,722	0	299	0	0	5.625	5.640	AO	36,563	168,750	10/03/2022	10/13/2032
756109-BR-4	REALTY INCOME CORP			1	1.G FE	2,964,390	99.4440	2,983,320	3,000,000	2,973,019	0	4,392	0	0	4.850	5.047	MS	42,842	145,500	01/09/2023	03/15/2030
758750-AL-7	REGAL REXNORD CORP			1	2.C FE	2,995,770	100.9560	3,028,680	3,000,000	2,998,176	0	1,314	0	0	6.050	6.099	FA	68,567	181,500	01/09/2023	02/15/2026
758750-AP-8	REGAL REXNORD CORP			1	2.C FE	3,221,850	103.2270	3,096,810	3,000,000	3,215,891	0	(5,959)	0	0	6.400	5.288	AO	40,533	96,000	09/23/2024	04/15/2033
75884R-AV-5	REGENCY CENTERS LP			1	2.A FE	1,003,790	97.6150	976,150	1,000,000	1,000,860	0	(437)	0	0	3.600	3.552	FA	15,000	36,000	06/27/2017	02/01/2027
75884R-AV-5	REGENCY CENTERS LP			1	2.A FE	997,410	97.6150	976,150	1,000,000	999,361	0	280	0	0	3.600	3.631	FA	15,000	36,000	01/17/2017	02/01/2027
75884R-AX-1	REGENCY CENTERS LP			1	2.A FE	999,590	97.6930	976,930	1,000,000	999,800	0	43	0	0	4.125	4.130	MS	12,146	41,250	02/28/2018	03/15/2028
75884R-AX-1	REGENCY CENTERS LP			1	2.A FE	998,370	97.6930	976,930	1,000,000	999,354	0	170	0	0	4.125	4.145	MS	12,146	41,250	02/28/2018	03/15/2028
75884R-AZ-6	REGENCY CENTERS LP			1	2.A FE	4,995,150	91.8470	4,592,350	5,000,000	4,997,470	0	469	0	0	2.950	2.961	MS	43,431	147,500	08/13/2019	09/15/2029
75884R-BB-8	REGENCY CENTERS LP			1	2.A FE	3,006,480	98.5990	2,957,970	3,000,000	3,005,911	0	(569)	0	0	5.250	5.222	JJ	72,625	77,438	01/09/2024	01/15/2034
7591EP-AT-7	REGIONS FINANCIAL CORP			1	2.A FE	19,949,000	89.1210	17,824,200	20,000,000	19,972,704	0	7,202	0	0	1.800	1.838	FA	139,000	360,000	08/09/2021	08/12/2028
760759-AR-1	REPUBLIC SERVICES INC			1	2.A FE	997,850	97.8240	978,240	1,000,000	999,636	0	234	0	0	2.900	2.925	JJ	14,500	29,000	06/20/2016	07/01/2026
760759-AS-9	REPUBLIC SERVICES INC			1	2.A FE	1,005,240	96.7820	967,820	1,000,000	1,001,575	0	(563)	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	96.7820	967,820	1,000,000	999,430	0	177	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	1,932,640	96.7820	1,935,640	2,000,000	1,977,177	0	7,365	0	0	3.375	3.797	MN	8,625	67,500	04/11/2018	11/15/2027
760759-AT-7	REPUBLIC SERVICES INC			1	2.A FE	2,958,060	97.4350	2,923,050	3,000,000	2,983,794	0	4,361	0	0	3.950	4.122	MN	15,142	118,500	05/03/2018	05/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
760759-AT-7	REPUBLIC SERVICES INC			1	2.A FE	3,486,397	97.4350	3,599,249	3,694,000	3,540,665	0	40,453	0	0	3.950	5.308	MN	18,644	145,913	08/22/2023	05/15/2028
760759-AT-7	REPUBLIC SERVICES INC			1	2.A FE	4,091,352	97.4350	4,225,756	4,337,000	4,155,556	0	47,858	0	0	3.950	5.319	MN	21,890	171,312	08/22/2023	05/15/2028
760759-AX-8	REPUBLIC SERVICES INC			1	2.A FE	2,985,510	81.2180	2,436,540	3,000,000	2,991,242	0	1,354	0	0	1.450	1.500	FA	16,433	43,500	08/11/2020	02/15/2031
760759-AX-8	REPUBLIC SERVICES INC			1	2.A FE	5,782,260	81.2180	4,873,080	6,000,000	5,862,331	0	21,044	0	0	1.450	1.848	FA	32,867	87,000	02/02/2021	02/15/2031
760759-BA-7	REPUBLIC SERVICES INC			1	2.A FE	5,987,640	81.0510	4,863,060	6,000,000	5,990,562	0	1,018	0	0	2.375	2.395	MS	41,958	142,500	11/01/2021	03/15/2033
760759-BH-2	REPUBLIC SERVICES INC			1	2.A FE	9,943,200	98.4310	9,843,100	10,000,000	9,947,726	0	4,583	0	0	5.000	5.073	JD	22,222	504,167	12/07/2023	12/15/2033
76119L-AB-7	RESIDEO FUNDING INC (144A)			1	3.C FE	2,500,000	90.6700	2,266,750	2,500,000	2,266,750	82,250	0	0	0	4.000	4.000	MS	33,333	100,000	08/10/2021	09/01/2029
76119L-AB-7	RESIDEO FUNDING INC (144A)			1	3.C FE	1,990,000	90.6700	1,813,400	2,000,000	1,813,400	64,610	1,190	0	0	4.000	4.073	MS	26,667	80,000	09/20/2021	09/01/2029
76119L-AB-7	RESIDEO FUNDING INC (144A)			1	3.C FE	1,965,000	90.6700	1,813,400	2,000,000	1,813,400	61,630	4,170	0	0	4.000	4.262	MS	26,667	80,000	09/28/2021	09/01/2029
76119L-AB-7	RESIDEO FUNDING INC (144A)			1	3.C FE	1,260,000	90.6700	1,360,050	1,500,000	1,329,364	0	30,040	0	0	4.000	6.889	MS	20,000	60,000	07/27/2022	09/01/2029
76119L-AB-7	RESIDEO FUNDING INC (144A)			1	3.C FE	830,000	90.6700	906,700	1,000,000	869,717	0	22,640	0	0	4.000	7.345	MS	13,333	40,000	03/08/2023	09/01/2029
76169#-AL-7	REYES HOLDINGS LLC			1	1.G PL	8,000,000	99.3320	7,946,627	8,000,000	8,000,000	0	0	0	0	4.410	4.410	JD	17,640	352,800	11/15/2018	12/13/2025
761713-BG-0	REYNOLDS AMERICAN		C	1	2.A FE	2,092,720	99.7430	1,994,860	2,000,000	2,002,274	0	(11,465)	0	0	4.450	3.860	JD	4,697	89,000	09/23/2015	06/12/2025
761713-BG-0	REYNOLDS AMERICAN		C	1	2.A FE	2,074,300	99.7430	1,994,860	2,000,000	2,001,819	0	(9,222)	0	0	4.450	3.976	JD	4,697	89,000	09/11/2015	06/12/2025
761713-BG-0	REYNOLDS AMERICAN		C	1	2.A FE	996,970	99.7430	997,430	1,000,000	999,787	0	337	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	3.C FE	1,770,000	94.5950	1,891,900	2,000,000	1,835,604	0	33,459	0	0	4.500	6.818	FA	34,000	90,000	12/19/2022	02/15/2029
749571-AG-0	RHP HOTEL PPTY (144A)			1	3.C FE	865,000	94.5950	945,950	1,000,000	904,353	0	19,268	0	0	4.500	7.222	FA	17,000	45,000	11/15/2022	02/15/2029
749571-AG-0	RHP HOTEL PPTY (144A)			1	3.C FE	735,250	94.5950	804,058	850,000	768,672	0	16,383	0	0	4.500	7.223	FA	14,450	38,250	11/16/2022	02/15/2029
749571-AG-0	RHP HOTEL PPTY (144A)			1	3.C FE	145,110	94.5950	158,920	168,000	151,776	0	3,266	0	0	4.500	7.249	FA	2,856	7,560	11/15/2022	02/15/2029
749571-AG-0	RHP HOTEL PPTY (144A)			1	3.C FE	860,000	94.5950	945,950	1,000,000	897,045	0	20,623	0	0	4.500	7.443	FA	17,000	45,000	02/21/2023	02/15/2029
771196-BK-7	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	990,040	97.6570	976,570	1,000,000	998,485	0	1,057	0	0	2.625	2.737	MN	3,354	26,250	02/22/2016	05/15/2026
771196-BK-7	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	1,885,640	97.6570	1,953,140	2,000,000	1,978,555	0	14,979	0	0	2.625	3.430	MN	6,708	52,500	02/27/2018	05/15/2026
771196-BL-5	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	2,967,210	95.8080	2,874,240	3,000,000	2,992,676	0	3,384	0	0	2.375	2.496	JJ	30,281	71,250	10/24/2016	01/28/2027
771196-BL-5	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	1,832,180	95.8080	1,916,160	2,000,000	1,955,865	0	20,154	0	0	2.375	3.486	JJ	20,188	47,500	03/22/2018	01/28/2027
771196-BX-9	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	10,000,000	82.9650	8,296,500	10,000,000	10,000,000	0	0	0	0	2.076	2.076	JD	10,380	207,600	12/06/2021	12/13/2031
771196-BX-9	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	4,111,050	82.9650	4,148,250	5,000,000	4,286,698	0	85,694	0	0	2.076	4.487	JD	5,190	103,800	11/22/2022	12/13/2031
771196-CJ-9	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	2,000,000	100.2150	2,004,300	2,000,000	2,000,000	0	0	0	0	4.790	4.790	MS	30,071	47,900	03/04/2024	03/08/2029
771196-CQ-3	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	3,044,160	95.8960	2,876,880	3,000,000	3,042,877	0	(1,283)	0	0	4.592	4.405	MS	42,859	0	09/10/2024	09/09/2034
771196-CQ-3	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	3,000,000	95.8960	2,876,880	3,000,000	3,000,000	0	0	0	0	4.592	4.592	MS	42,859	0	09/03/2024	09/09/2034
771196-BP-6	ROCHE HOLDINGS INC (144A) LS:1.1M	LS	C	1	1.C FE	2,995,500	96.4220	2,892,660	3,000,000	2,998,022	0	460	0	0	3.625	3.643	MS	31,417	108,750	09/12/2018	09/17/2028
771367-CD-9	ROCHESTER GAS AND ELECTRIC CORP (144A)			1	1.F FE	1,996,060	95.7090	1,914,180	2,000,000	1,998,904	0	417	0	0	3.100	3.123	JD	5,167	62,000	05/17/2017	06/01/2027
771367-CD-9	ROCHESTER GAS AND ELECTRIC CORP (144A)			1	1.F FE	1,176,000	95.7090	1,148,508	1,200,000	1,193,042	0	2,711	0	0	3.100	3.351	JD	3,100	37,200	01/29/2018	06/01/2027
771367-CE-7	ROCHESTER GAS AND ELECTRIC CORP (144A)			1	1.F FE	3,000,000	82.1730	2,465,190	3,000,000	3,000,000	0	0	0	0	1.850	1.850	JD	4,625	55,500	11/16/2020	12/01/2030
773903-AG-4	ROCKWELL AUTOMATION			1	1.G FE	2,004,760	99.6600	1,993,200	2,000,000	1,999,993	0	(659)	0	0	2.875	2.839	MS	19,167	57,500	07/21/2017	03/01/2025
773903-AG-4	ROCKWELL AUTOMATION			1	1.G FE	999,900	99.6600	996,600	1,000,000	999,953	0	(13)	0	0	2.875	2.876	MS	9,583	28,750	02/11/2015	03/01/2025
773903-AG-4	ROCKWELL AUTOMATION			1	1.G FE	581,805	99.6600	587,994	590,000	589,805	0	960	0	0	2.875	3.045	MS	5,654	16,963	09/11/2015	03/01/2025
773903-AG-4	ROCKWELL AUTOMATION			1	1.G FE	272,948	99.6600	278,051	279,000	278,863	0	714	0	0	2.875	3.141	MS	2,674	8,021	09/01/2015	03/01/2025
773903-AH-2	ROCKWELL AUTOMATION			1	1.G FE	2,119,420	95.1530	1,903,060	2,000,000	2,053,689	0	(12,803)	0	0	3.500	2.772	MS	23,333	70,000	07/16/2019	03/01/2029
773903-AH-2	ROCKWELL AUTOMATION			1	1.G FE	5,505,500	95.1530	5,233,415	5,500,000	5,502,393	0	(555)	0	0	3.500	3.488	MS	64,167	192,500	02/28/2019	03/01/2029
773903-AB-5	ROCKWELL INTERNATIONAL LS: 57K	LS		1	1.G FE	433,879	105.5980	353,753	335,000	362,467	0	(8,373)	0	0	6.700	3.816	JJ	10,350	22,445	12/03/2014	01/15/2028
773903-AB-5	ROCKWELL INTERNATIONAL LS:295K	LS		1	1.G FE	2,257,325	105.5980	1,847,965	1,750,000	1,889,835	0	(42,565)	0	0	6.700	3.886	JJ	54,065	117,250	09/25/2014	01/15/2028
775631-AD-6	ROLLER BEARING CO OF AMERICA (144A)			2	4.A FE	2,546,875	93.5620	2,339,050	2,500,000	2,339,050	31,788	(9,438)	0	0	4.375	3.957	AO	23,090	109,375	10/12/2021	10/15/2029
775631-AD-6	ROLLER BEARING CO OF AMERICA (144A)			2	4.A FE	2,032,500	93.5620	1,871,240	2,000,000	1,871,240	24,407	(6,527)	0	0	4.375	4.014	AO	18,472	87,500	09/23/2021	10/15/2029
775631-AD-6	ROLLER BEARING CO OF AMERICA (144A)			2	4.A FE	503,000	93.5620	467,810	500,000	467,810	5,095	(625)	0	0	4.375	4.236	AO	4,618	21,875	11/23/2021	10/15/2029
775631-AD-6	ROLLER BEARING CO OF AMERICA (144A)			2	4.A FE	250,000	93.5620	233,905	250,000	233,905	2,235	0	0	0	4.375	4.375	AO	2,309	10,938	09/23/2021	10/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
775631-AD-6	ROLLER BEARING CO OF AMERICA (144A)			2	4.A FE	494,375	93.5620	467,810	500,000	467,810	3,792	678	0	0	4.375	4.549	AO	4,618	21,875	02/09/2022	10/15/2029
775631-AD-6	ROLLER BEARING CO OF AMERICA (144A)			2	4.A FE	487,500	93.5620	467,810	500,000	467,810	2,960	1,510	0	0	4.375	4.767	AO	4,618	21,875	02/15/2022	10/15/2029
775631-AD-6	ROLLER BEARING CO OF AMERICA (144A)			2	4.A FE	437,500	93.5620	467,810	500,000	456,270	0	7,546	0	0	4.375	6.529	AO	4,618	21,875	05/16/2022	10/15/2029
775631-AD-6	ROLLER BEARING CO OF AMERICA (144A)			2	4.A FE	562,250	93.5620	608,153	650,000	587,461	0	10,721	0	0	4.375	6.757	AO	6,003	28,438	07/11/2022	10/15/2029
775631-AD-6	ROLLER BEARING CO OF AMERICA (144A)			2	4.A FE	540,625	93.5620	584,763	625,000	563,467	0	10,530	0	0	4.375	6.817	AO	5,773	27,344	09/22/2022	10/15/2029
775631-AD-6	ROLLER BEARING CO OF AMERICA (144A)			2	4.A FE	323,438	93.5620	350,858	375,000	337,427	0	6,421	0	0	4.375	6.863	AO	3,464	16,406	09/20/2022	10/15/2029
776696-AJ-5	ROPER TECHNOLOGIES INC			1	2.B FE	4,037,640	96.2300	3,849,200	4,000,000	4,035,925	0	(1,715)	0	0	4.900	4.681	AO	70,778	0	10/02/2024	10/15/2034
776743-AD-8	ROPER TECHNOLOGIES INC			1	2.A FE	1,039,290	98.4930	984,930	1,000,000	1,008,350	0	(4,669)	0	0	3.800	3.294	JD	1,689	38,000	08/24/2017	12/15/2026
776743-AD-8	ROPER TECHNOLOGIES INC			1	2.A FE	999,840	98.4930	984,930	1,000,000	999,948	0	18	0	0	3.800	3.802	JD	1,689	38,000	12/08/2016	12/15/2026
776743-AD-8	ROPER TECHNOLOGIES INC			1	2.A FE	2,909,700	98.4930	2,883,875	2,928,000	2,923,313	0	2,243	0	0	3.800	3.885	JD	4,945	111,264	04/11/2018	12/15/2026
776743-AF-3	ROPER TECHNOLOGIES INC			1	2.A FE	1,997,840	97.7340	1,954,680	2,000,000	1,999,011	0	216	0	0	4.200	4.213	MS	24,733	84,000	08/14/2018	09/15/2028
776743-AB-2	ROPER TECHNOLOGIES INC LS:259K	LS		1	2.A FE	1,996,680	99.1920	1,983,840	2,000,000	1,999,598	0	375	0	0	3.850	3.870	JD	3,422	77,000	11/30/2015	12/15/2025
749685-AV-5	RPM INTERNATIONAL INC			1	2.B FE	998,580	97.7840	977,840	1,000,000	999,601	0	152	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.B FE	992,070	97.7840	977,840	1,000,000	997,945	0	858	0	0	3.750	3.846	MS	11,042	37,500	03/17/2017	03/15/2027
78355H-KT-5	RYDER SYSTEM INC			1	2.A FE	1,996,000	95.9940	1,919,880	2,000,000	1,998,161	0	791	0	0	2.850	2.893	MS	19,000	57,000	02/23/2022	03/01/2027
78355H-KV-0	RYDER SYSTEM INC			1	2.A FE	9,979,500	102.3490	10,234,900	10,000,000	9,985,673	0	3,772	0	0	5.650	5.697	MS	188,333	565,000	02/21/2023	03/01/2028
78409V-BF-0	S&P GLOBAL INC			1	1.G FE	3,315,330	100.1700	3,005,100	3,000,000	3,177,431	0	(50,002)	0	0	4.750	2.877	FA	59,375	142,500	03/02/2022	08/01/2028
78409V-BF-0	S&P GLOBAL INC			1	1.G FE	3,617,947	100.1700	3,667,224	3,661,000	3,628,562	0	8,033	0	0	4.750	5.021	FA	72,457	173,898	08/30/2023	08/01/2028
78409V-BG-8	S&P GLOBAL INC			1	1.G FE	3,044,010	97.8230	2,934,690	3,000,000	3,029,006	0	(6,414)	0	0	4.250	3.990	MN	21,250	127,500	08/03/2022	05/01/2029
78409V-BQ-6	S&P GLOBAL INC			1	1.G FE	3,191,100	101.0530	3,031,590	3,000,000	3,185,998	0	(5,102)	0	0	5.250	4.364	MS	46,375	0	09/20/2024	09/15/2033
78516F-AA-7	SABAL TRAIL TRANSMISSION (144A)			1	2.A FE	5,017,250	96.8560	4,842,800	5,000,000	5,006,155	0	(1,823)	0	0	4.246	4.203	MN	35,383	212,300	04/27/2018	05/01/2028
79466L-AF-1	SALESFORCE INC LS:323K	LS		1	1.E FE	4,759,200	97.4150	4,870,750	5,000,000	4,815,665	0	50,549	0	0	3.700	4.930	AO	41,111	185,000	11/15/2023	04/11/2028
79466L-AJ-3	SALESFORCE.COM INC			1	1.E FE	4,931,250	83.9580	4,197,900	5,000,000	4,952,264	0	6,738	0	0	1.950	2.106	JJ	44,958	97,500	10/21/2021	07/15/2031
80282K-AE-6	SANTANDER HOLDINGS USA		C	2	2.A FE	999,600	99.7260	997,260	1,000,000	999,953	0	47	0	0	4.500	4.505	JJ	20,500	45,000	07/14/2015	07/17/2025
80282K-AP-1	SANTANDER HOLDINGS USA		C	2	2.A FE	2,054,820	98.8650	1,977,300	2,000,000	2,015,689	0	(6,391)	0	0	4.400	4.044	JJ	41,067	88,000	12/18/2017	07/13/2027
80282K-AP-1	SANTANDER HOLDINGS USA		C	2	2.A FE	998,160	98.8650	988,650	1,000,000	999,439	0	199	0	0	4.400	4.423	JJ	20,533	44,000	07/10/2017	07/13/2027
78410G-AD-6	SBA COMMUNICATIONS CORP			1	3.B FE	250,000	95.8100	239,525	250,000	239,525	(725)	0	0	0	3.875	3.875	FA	3,660	9,688	01/21/2020	02/15/2027
78410G-AD-6	SBA COMMUNICATIONS CORP			1	3.B FE	995,000	95.8100	958,100	1,000,000	958,100	(3,659)	759	0	0	3.875	3.960	FA	14,639	38,750	05/19/2020	02/15/2027
78410G-AG-9	SBA COMMUNICATIONS CORP			1	3.B FE	1,001,250	90.3500	903,500	1,000,000	903,500	4,175	(255)	0	0	3.125	3.098	FA	13,021	31,250	01/26/2021	02/01/2029
78410G-AG-9	SBA COMMUNICATIONS CORP			1	3.B FE	1,000,000	90.3500	903,500	1,000,000	903,500	3,920	0	0	0	3.125	3.125	FA	13,021	31,250	01/14/2021	02/01/2029
78410G-AG-9	SBA COMMUNICATIONS CORP			1	3.B FE	947,500	90.3500	903,500	1,000,000	903,500	(3,219)	7,139	0	0	3.125	3.988	FA	13,021	31,250	01/18/2022	02/01/2029
78410G-AG-9	SBA COMMUNICATIONS CORP			1	3.B FE	940,000	90.3500	903,500	1,000,000	903,500	(4,250)	8,170	0	0	3.125	4.120	FA	13,021	31,250	01/27/2022	02/01/2029
78410G-AG-9	SBA COMMUNICATIONS CORP			1	3.B FE	901,875	90.3500	1,002,885	1,110,000	964,249	0	29,969	0	0	3.125	6.866	FA	14,453	34,688	11/01/2022	02/01/2029
78410G-AG-9	SBA COMMUNICATIONS CORP			1	3.B FE	802,500	90.3500	903,500	1,000,000	861,172	0	28,376	0	0	3.125	7.099	FA	13,021	31,250	11/03/2022	02/01/2029
78433L-AA-4	SCE RECOVERY FUNDING LLC A-1				1.A FE	2,016,298	87.4950	1,764,171	2,016,310	2,017,439	0	1,126	0	0	0.861	0.861	MN	2,218	17,360	02/17/2021	11/15/2033
806851-AG-6	SCHLUMBERGER HOLDINGS CORP (144A)			1	1.G FE	64,958	99.3310	64,565	65,000	64,994	0	5	0	0	4.000	4.008	JD	72	2,600	12/10/2015	12/21/2025
806851-AK-7	SCHLUMBERGER HOLDINGS CORP (144A)			1	1.G FE	974,770	97.1170	947,862	976,000	975,476	0	133	0	0	3.900	3.916	MN	4,652	38,064	04/11/2019	05/17/2028
806851-AM-3	SCHLUMBERGER HOLDINGS CORP (144A)			1	1.G FE	3,957,440	100.3770	4,015,080	4,000,000	3,961,147	0	3,707	0	0	5.000	5.226	MN	25,556	92,222	05/22/2024	11/15/2029
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL(144A)			1	4.A FE	948,750	96.3070	963,070	1,000,000	963,070	(2,586)	9,176	0	0	4.875	6.038	AO	12,188	48,750	01/20/2023	04/01/2028
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL(144A)			1	4.A FE	945,000	96.3070	963,070	1,000,000	963,070	(416)	9,843	0	0	4.875	6.127	AO	12,188	48,750	01/23/2023	04/01/2028
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL(144A)			1	4.A FE	1,880,000	96.3070	1,926,140	2,000,000	1,924,642	0	20,299	0	0	4.875	6.168	AO	24,375	97,500	09/13/2022	04/01/2028
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL(144A)			1	4.A FE	1,795,000	96.3070	1,926,140	2,000,000	1,869,392	0	34,483	0	0	4.875	7.159	AO	24,375	97,500	09/26/2022	04/01/2028
80874Y-BC-3	SCIENTIFIC GAMES INTERNATIONAL (144A)			1	4.A FE	709,625	100.2920	702,044	700,000	700,621	0	(2,049)	0	0	7.000	6.696	MN	6,261	49,000	11/13/2019	05/15/2028
80874Y-BC-3	SCIENTIFIC GAMES INTERNATIONAL (144A)			1	4.A FE	500,000	100.2920	501,460	500,000	500,000	0	0	0	0	7.000	7.000	MN	4,472	35,000	11/12/2019	05/15/2028
80874Y-BC-3	SCIENTIFIC GAMES INTERNATIONAL (144A)			1	4.A FE	973,750	100.2920	1,002,920	1,000,000	983,391	0	4,147	0	0	7.000	7.562	MN	8,944	70,000	07/18/2022	05/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
80874Y-BC-3	SCIENTIFIC GAMES INTERNATIONAL (144A)			1	4.A FE	970,000	100.2920	1,002,920	1,000,000	980,640	0	4,828	0	0	7.000	7.657	MN	8,944	70,000	09/07/2022	05/15/2028
80874Y-BE-9	SCIENTIFIC GAMES INTERNATIONAL (144A)			1	4.A FE	500,000	102.1700	510,850	500,000	500,000	0	0	0	0	7.250	7.250	MN	4,632	36,250	11/12/2019	11/15/2029
810186-AP-1	SCOTTS MIRACLE-GRO			1	4.B FE	210,750	98.6370	197,274	200,000	197,274	5,848	(1,638)	0	0	5.250	4.353	JD	467	10,500	12/06/2017	12/15/2026
810186-AP-1	SCOTTS MIRACLE-GRO			1	4.B FE	1,032,500	98.6370	986,370	1,000,000	986,370	25,658	(4,608)	0	0	5.250	4.744	JD	2,333	52,500	03/01/2017	12/15/2026
810186-AP-1	SCOTTS MIRACLE-GRO			1	4.B FE	1,007,500	98.6370	986,370	1,000,000	986,370	22,097	(1,047)	0	0	5.250	5.134	JD	2,333	52,500	12/12/2016	12/15/2026
810186-AP-1	SCOTTS MIRACLE-GRO			1	4.B FE	608,781	98.6370	596,754	605,000	596,754	13,262	(527)	0	0	5.250	5.154	JD	1,412	31,763	12/12/2016	12/15/2026
810186-AP-1	SCOTTS MIRACLE-GRO			1	4.B FE	3,011,250	98.6370	2,959,110	3,000,000	2,959,110	64,784	(1,634)	0	0	5.250	5.191	JD	7,000	157,500	01/03/2017	12/15/2026
810186-AP-1	SCOTTS MIRACLE-GRO			1	4.B FE	1,100,000	98.6370	1,085,007	1,100,000	1,085,007	23,155	0	0	0	5.250	5.250	JD	2,567	57,750	03/23/2017	12/15/2026
810186-AW-6	SCOTTS MIRACLE-GRO			1	4.C FE	1,000,000	87.4470	874,470	1,000,000	874,470	28,260	0	0	0	4.375	4.375	FA	18,229	43,750	08/10/2021	02/01/2032
810186-AX-4	SCOTTS MIRACLE-GRO			1	4.C FE	2,002,500	87.3060	1,746,120	2,000,000	1,746,120	47,092	(312)	0	0	4.000	3.981	AO	20,000	80,000	03/11/2021	04/01/2031
810186-AS-5	SCOTTS MIRACLE-GRO LS: 11K		LS	1	4.C FE	500,000	92.2550	461,275	500,000	461,275	16,405	0	0	0	4.500	4.500	AO	4,750	22,500	10/08/2019	10/15/2029
81762P-AE-2	SERVICE NOW INC LS: 0K		LS	1	1.G FE	1,890,100	83.1370	1,662,740	2,000,000	1,926,910	0	12,026	0	0	1.400	2.087	MS	9,333	28,000	11/10/2021	09/01/2030
81762P-AE-2	SERVICE NOW INC LS: 1K		LS	1	1.G FE	4,224,750	83.1370	4,156,850	5,000,000	4,247,079	0	22,329	0	0	1.400	4.434	MS	23,333	0	10/21/2024	09/01/2030
81762P-AE-2	SERVICE NOW INC LS: 1K		LS	1	1.G FE	4,160,200	83.1370	4,156,850	5,000,000	4,179,110	0	18,910	0	0	1.400	4.737	MS	23,333	0	11/06/2024	09/01/2030
81762P-AE-2	SERVICE NOW INC LS: 2K		LS	1	1.G FE	9,714,354	83.1370	8,611,330	10,358,000	9,931,037	0	70,043	0	0	1.400	2.176	MS	48,337	145,012	10/28/2021	09/01/2030
824348-AR-7	SHERWIN-WILLIAMS CO			1	2.B FE	2,066,560	99.2640	1,985,280	2,000,000	2,002,754	0	(8,012)	0	0	3.450	3.036	FA	28,750	69,000	01/14/2016	08/01/2025
824348-AR-7	SHERWIN-WILLIAMS CO			1	2.B FE	999,410	99.2640	992,640	1,000,000	999,939	0	67	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	999,480	97.2900	972,900	1,000,000	999,842	0	54	0	0	3.450	3.456	JD	2,875	34,500	05/03/2017	06/01/2027
824348-AW-6	SHERWIN-WILLIAMS CO			1	2.B FE	996,370	97.2900	972,900	1,000,000	998,991	0	385	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	97.2900	972,900	1,000,000	998,486	0	582	0	0	3.450	3.515	JD	2,875	34,500	05/09/2017	06/01/2027
824348-BF-2	SHERWIN-WILLIAMS CO			1	2.B FE	1,016,990	99.3810	993,810	1,000,000	1,001,865	0	(2,248)	0	0	3.950	3.712	JJ	18,214	39,500	06/01/2017	01/15/2026
824348-BJ-4	SHERWIN-WILLIAMS CO			1	2.B FE	6,976,690	91.8750	6,431,250	7,000,000	6,988,154	0	2,328	0	0	2.950	2.989	FA	78,011	206,500	08/12/2019	08/15/2029
824348-BL-9	SHERWIN-WILLIAMS CO			1	2.B FE	1,786,309	87.3830	1,543,184	1,766,000	1,778,445	0	(2,273)	0	0	2.300	2.154	MN	5,190	40,618	06/09/2021	05/15/2030
824348-BL-9	SHERWIN-WILLIAMS CO			1	2.B FE	6,933,360	87.3830	6,116,810	7,000,000	6,958,878	0	7,070	0	0	2.300	2.417	MN	20,572	161,000	04/05/2021	05/15/2030
824348-BN-5	SHERWIN-WILLIAMS CO			1	2.B FE	4,993,600	82.8430	4,142,150	5,000,000	4,995,288	0	588	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	82.8430	4,142,150	5,000,000	4,985,034	0	1,884	0	0	2.200	2.244	MS	32,389	110,000	11/08/2021	03/15/2032
824348-BR-6	SHERWIN-WILLIAMS CO			1	2.B FE	1,164,686	99.8040	1,160,721	1,163,000	1,163,328	0	(594)	0	0	4.250	4.196	FA	19,634	49,428	08/31/2022	08/08/2025
824348-BD-7	SHERWIN-WILLIAMS CO LS:259K		LS	1	2.B FE	982,530	99.8310	998,310	1,000,000	999,742	0	2,522	0	0	3.300	3.562	FA	13,750	33,000	06/01/2017	02/01/2025
826418-BM-6	SIERRA PACIFIC POWER			1	1.G FE	997,450	97.3760	973,760	1,000,000	999,604	0	275	0	0	2.600	2.629	MN	4,333	26,000	04/11/2016	05/01/2026
826418-BM-6	SIERRA PACIFIC POWER			1	1.G FE	997,360	97.3760	973,760	1,000,000	999,591	0	284	0	0	2.600	2.630	MN	4,333	26,000	04/13/2016	05/01/2026
827048-AW-9	SILGAN HOLDINGS			1	3.B FE	1,011,250	95.4410	954,413	1,000,000	954,413	1,313	(1,938)	0	0	4.125	3.855	AO	10,313	41,250	02/20/2020	02/01/2028
827048-AW-9	SILGAN HOLDINGS			1	3.B FE	1,100,000	95.4410	1,049,854	1,100,000	1,049,854	(687)	0	0	0	4.125	4.125	AO	11,344	45,375	11/04/2019	02/01/2028
827048-AW-9	SILGAN HOLDINGS			1	3.B FE	99,500	95.4410	95,441	100,000	95,441	(127)	64	0	0	4.125	4.200	AO	1,031	4,125	02/19/2020	02/01/2028
827048-AW-9	SILGAN HOLDINGS			1	3.B FE	1,830,000	95.4410	1,908,825	2,000,000	1,888,090	0	32,030	0	0	4.125	6.144	AO	20,625	82,500	02/16/2023	02/01/2028
828807-CV-7	SIMON PROPERTY GROUP			1	1.G FE	993,540	99.3220	993,220	1,000,000	999,463	0	732	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	97.6080	976,080	1,000,000	999,410	0	284	0	0	3.250	3.281	MN	2,708	32,500	11/15/2016	11/30/2026
828807-DE-4	SIMON PROPERTY GROUP LS: 41K		LS	1	1.G FE	992,140	96.8840	968,840	1,000,000	997,394	0	829	0	0	3.375	3.469	JD	2,813	33,750	11/30/2017	12/01/2027
83001A-AC-6	SIX FLAGS ENTERTAINMENT (144A)			1	4.A FE	1,745,000	99.4460	1,988,920	2,000,000	1,855,325	0	54,447	0	0	5.500	9.062	AO	23,222	110,000	11/09/2022	04/15/2027
83272G-AC-5	SMURFIT KAPPA TREASURY (144A)			2	2.B FE	3,970,240	99.8320	3,793,616	3,800,000	3,965,913	0	(4,327)	0	0	5.438	4.834	AO	49,939	103,322	09/18/2024	04/03/2034
83272G-AC-5	SMURFIT KAPPA TREASURY (144A)			2	2.B FE	3,097,080	99.8320	2,994,960	3,000,000	3,094,932	0	(2,148)	0	0	5.438	4.997	AO	39,426	0	10/04/2024	04/03/2034
83272G-AC-5	SMURFIT KAPPA TREASURY (144A)			2	2.B FE	7,000,000	99.8320	6,988,240	7,000,000	7,000,000	0	0	0	0	5.438	5.438	AO	91,993	190,330	03/26/2024	04/03/2034
83272Y-AA-0	SMURFIT WESTROCK FIN (144A)			1	2.B FE	7,999,040	99.3300	7,946,400	8,000,000	7,998,592	0	(448)	0	0	5.418	5.417	JJ	40,936	0	11/20/2024	01/15/2035
833034-AK-7	SNAP-ON INC			1	1.F FE	1,008,280	97.1770	971,770	1,000,000	1,001,829	0	(910)	0	0	3.250	3.151	MS	10,833	32,500	02/21/2017	03/01/2027
833034-AK-7	SNAP-ON INC			1	1.F FE	2,424,150	97.1770	2,429,425	2,500,000	2,478,702	0	9,244	0	0	3.250	3.661	MS	27,083	81,250	06/27/2018	03/01/2027
835898-AH-0	SOTHEBY'S (144A)			1	4.C FE	3,000,000	99.3850	2,981,550	3,000,000	2,981,550	84,480	0	0	0	7.375	7.375	JD	18,438	221,250	09/24/2019	10/15/2027

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
835898-AH-0	SOTHEBY'S (144A)			1	4.C FE	1,665,000	99.3850	1,987,700	2,000,000	1,845,696	0	45,351	0	0	7.375	10.645	JD	12,292	147,500	03/17/2020	10/15/2027
83600G-AA-2	SOTHEBY'S/BIDFAIR HLD (144A)			1	4.C FE	1,006,250	89.1790	891,790	1,000,000	891,790	27,221	(1,301)	0	0	5.875	5.728	JD	4,896	58,750	05/27/2021	06/01/2029
83600G-AA-2	SOTHEBY'S/BIDFAIR HLD (144A)			1	4.C FE	2,000,000	89.1790	1,783,580	2,000,000	1,783,580	51,840	0	0	0	5.875	5.875	JD	9,792	117,500	05/13/2021	06/01/2029
842434-CP-5	SOUTHERN CALIFORNIA GAS			1	1.D FE	997,630	99.2410	992,410	1,000,000	999,854	0	259	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	1,998,200	99.1220	1,982,440	2,000,000	1,999,742	0	207	0	0	3.875	3.886	MN	9,903	77,500	11/13/2015	11/15/2025
8426EP-AD-0	SOUTHERN CO GAS CAPITAL			1	2.A FE	2,990,100	82.4020	2,472,060	3,000,000	2,994,006	0	931	0	0	1.750	1.785	JJ	24,208	52,500	08/17/2020	01/15/2031
84265V-AH-8	SOUTHERN COPPER CORP		C	1	2.A FE	1,530,313	99.5710	1,468,672	1,475,000	1,477,452	0	(8,009)	0	0	3.875	3.316	AO	10,637	57,156	08/22/2017	04/23/2025
845011-AA-3	SOUTHWEST GAS CORP LS: 6K	LS		1	2.A FE	998,150	96.2560	962,560	1,000,000	999,290	0	190	0	0	3.700	3.722	AO	9,250	37,000	03/12/2018	04/01/2028
845011-AA-3	SOUTHWEST GAS CORP LS: 8K	LS		1	2.A FE	1,547,746	96.2560	1,482,342	1,540,000	1,542,684	0	(832)	0	0	3.700	3.638	AO	14,245	56,980	04/11/2018	04/01/2028
845011-AA-3	SOUTHWEST GAS CORP LS: 11K	LS		1	2.A FE	2,154,360	96.2560	1,925,120	2,000,000	2,060,466	0	(19,119)	0	0	3.700	2.645	AO	18,500	74,000	10/23/2019	04/01/2028
845437-BP-6	SOUTHWESTERN ELECTRIC POWER			1	2.A FE	998,960	96.5310	965,310	1,000,000	999,773	0	112	0	0	2.750	2.762	AO	6,875	27,500	09/26/2016	10/01/2026
845437-BP-6	SOUTHWESTERN ELECTRIC POWER			1	2.A FE	971,090	96.5310	965,310	1,000,000	993,820	0	3,369	0	0	2.750	3.114	AO	6,875	27,500	07/19/2017	10/01/2026
845437-BP-6	SOUTHWESTERN ELECTRIC POWER			1	2.A FE	971,260	96.5310	965,310	1,000,000	993,753	0	3,406	0	0	2.750	3.118	AO	6,875	27,500	09/21/2017	10/01/2026
845437-BR-2	SOUTHWESTERN ELECTRIC POWER			1	2.A FE	5,000,000	97.1450	4,857,250	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
84859D-AD-9	SPIRE MISSOURI INC			1	1.F FE	4,983,000	99.4360	4,971,800	5,000,000	4,983,207	0	207	0	0	5.150	5.193	FA	98,708	0	08/06/2024	08/15/2034
852060-AD-4	SPRINT CAPITAL CORP			1	2.B FE	2,057,500	106.2250	2,124,500	2,000,000	2,039,048	0	(8,696)	0	0	6.875	6.296	MN	17,569	137,500	10/18/2022	11/15/2028
85208N-AD-2	SPRINT SPECTRUM / SPEC I (144A)			5	1.F FE	187,500	99.9520	187,410	187,500	187,499	0	0	0	0	4.738	4.766	MJSD	271	8,884	03/14/2018	09/20/2029
85208N-AE-0	SPRINT SPECTRUM / SPEC I (144A)			1	1.F FE	8,072,064	100.4450	8,189,884	8,153,600	8,100,455	0	14,225	0	0	5.152	5.400	MJSD	12,836	420,073	09/29/2022	03/20/2028
853496-AG-2	STANDARD INDUSTRIES INC (144A)			1	3.B FE	1,758,750	91.6980	1,604,715	1,750,000	1,604,715	(3,369)	(1,181)	0	0	4.375	4.294	JJ	35,304	76,563	03/17/2021	07/15/2030
853496-AG-2	STANDARD INDUSTRIES INC (144A)			1	3.B FE	496,875	91.6980	458,490	500,000	458,490	(1,633)	333	0	0	4.375	4.463	JJ	10,087	21,875	12/08/2021	07/15/2030
853496-AG-2	STANDARD INDUSTRIES INC (144A)			1	3.B FE	1,972,500	91.6980	1,833,960	2,000,000	1,833,960	(8,121)	2,921	0	0	4.375	4.569	JJ	40,347	87,500	11/30/2021	07/15/2030
853496-AH-0	STANDARD INDUSTRIES INC (144A)			1	3.B FE	500,000	85.8220	429,110	500,000	429,110	(1,770)	0	0	0	3.375	3.375	JJ	7,781	16,875	08/07/2020	01/15/2031
853496-AH-0	STANDARD INDUSTRIES INC (144A)			1	3.B FE	1,935,000	85.8220	1,716,440	2,000,000	1,716,440	(13,045)	5,965	0	0	3.375	3.759	JJ	31,125	67,500	09/24/2020	01/15/2031
854502-AH-4	STANLEY BLACK & DECKER			1	2.A FE	3,997,040	97.6640	3,906,560	4,000,000	3,998,557	0	296	0	0	4.250	4.259	MN	21,722	170,000	10/30/2018	11/15/2028
855244-AK-5	STARBUCKS CORP			1	2.A FE	959,610	97.0450	970,450	1,000,000	992,399	0	5,030	0	0	2.450	2.987	JD	1,089	24,500	11/14/2017	06/15/2026
855244-AP-4	STARBUCKS CORP			1	2.A FE	1,995,140	96.5100	1,930,200	2,000,000	1,998,209	0	506	0	0	3.500	3.529	MS	23,333	70,000	02/26/2018	03/01/2028
855244-BE-8	STARBUCKS CORP			1	2.A FE	2,996,370	100.2990	3,008,970	3,000,000	2,998,418	0	1,208	0	0	4.750	4.793	FA	53,833	142,500	02/07/2023	02/15/2026
855244-BC-2	STARBUCKS CORP LS: 17K	LS		1	2.A FE	6,986,770	87.5550	6,128,850	7,000,000	6,990,058	0	1,216	0	0	3.000	3.022	FA	79,917	210,000	02/09/2022	02/14/2032
857477-AT-0	STATE STREET CORP				1.F FE	1,021,200	99.4220	994,220	1,000,000	1,001,948	0	(3,052)	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	97.6040	976,040	1,000,000	996,281	0	2,585	0	0	2.650	2.925	MN	3,092	26,500	11/02/2017	05/19/2026
857477-BN-2	STATE STREET CORP			2	1.F FE	6,332,227	91.7090	5,290,692	5,769,000	6,126,982	0	(64,260)	0	0	3.152	1.902	MS	45,460	181,839	09/27/2021	03/30/2031
857477-BT-9	STATE STREET CORP			2	1.F FE	5,000,000	84.9520	4,247,600	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	8,227,400	84.9520	8,495,200	10,000,000	8,523,802	0	145,630	0	0	2.623	4.848	FA	104,920	262,300	11/28/2022	02/07/2033
858119-BF-6	STEEL DYNAMICS INC			1	2.B FE	2,859,280	99.9900	2,775,722	2,776,000	2,776,277	0	(11,754)	0	0	5.000	4.529	JD	6,169	138,800	04/27/2017	12/15/2026
858119-BF-6	STEEL DYNAMICS INC			1	2.B FE	1,000,000	99.9900	999,900	1,000,000	1,000,000	0	0	0	0	5.000	5.000	JD	2,222	50,000	11/29/2016	12/15/2026
858119-BF-6	STEEL DYNAMICS INC			1	2.B FE	961,250	99.9900	999,900	1,000,000	988,840	0	5,244	0	0	5.000	5.609	JD	2,222	50,000	12/19/2018	12/15/2026
858119-BK-5	STEEL DYNAMICS INC			1	2.B FE	1,994,720	92.7750	1,855,500	2,000,000	1,996,956	0	503	0	0	3.450	3.481	AO	14,567	69,000	12/09/2019	04/15/2030
858119-BQ-2	STEEL DYNAMICS INC			1	2.B FE	4,252,578	99.1950	4,096,754	4,130,000	4,250,816	0	(1,762)	0	0	5.375	4.979	FA	109,760	0	10/16/2024	08/15/2034
863667-AH-4	STRYKER CORP			1	2.A FE	1,999,820	99.0370	1,980,740	2,000,000	1,999,921	0	19	0	0	3.375	3.376	MN	11,250	67,500	10/26/2015	11/01/2025
863667-AN-1	STRYKER CORP			1	2.A FE	1,001,000	98.7140	987,140	1,000,000	1,000,112	0	(112)	0	0	3.500	3.488	MS	10,306	35,000	03/04/2016	03/15/2026
863667-AN-1	STRYKER CORP			1	2.A FE	993,480	98.7140	987,140	1,000,000	999,050	0	728	0	0	3.500	3.578	MS	10,306	35,000	03/03/2016	03/15/2026
863667-AQ-4	STRYKER CORP			1	2.A FE	1,999,160	96.5990	1,931,980	2,000,000	1,999,625	0	87	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	5,005,100	86.0010	4,300,050	5,000,000	5,003,238	0	(578)	0	0	1.950	1.936	JD	4,333	97,500	08/25/2021	06/15/2030
863667-BF-7	STRYKER CORP			1	2.A FE	5,026,950	95.4570	4,772,850	5,000,000	5,026,121	0	(829)	0	0	4.625	4.556	MS	70,660	0	09/20/2024	09/11/2034
863667-BF-7	STRYKER CORP			1	2.A FE	5,000,000	95.4570	4,772,850	5,000,000	5,000,000	0	0	0	0	4.625	4.625	MS	70,660	0	09/09/2024	09/11/2034

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
871829-AJ-6	SYSCO CORP			1	2.B FE	6,215,040	100.7080	6,042,480	6,000,000	6,211,716	0	(3,324)	0	0	5.375	4.946	MS	89,583	0	10/16/2024	09/21/2035
871829-AZ-0	SYSCO CORP			1	2.B FE	2,016,340	99.3890	1,987,780	2,000,000	2,000,981	0	(1,909)	0	0	3.750	3.650	AO	18,750	75,000	09/24/2015	10/01/2025
871829-AZ-0	SYSCO CORP			1	2.B FE	2,000,000	99.3890	1,987,780	2,000,000	2,000,000	0	0	0	0	3.750	3.750	AO	18,750	75,000	09/23/2015	10/01/2025
871829-BC-0	SYSCO CORP			1	2.B FE	996,230	97.9940	979,940	1,000,000	999,336	0	408	0	0	3.300	3.344	JJ	15,217	33,000	03/22/2016	07/15/2026
871829-BF-3	SYSCO CORP			1	2.B FE	999,710	96.5020	965,020	1,000,000	999,918	0	27	0	0	3.250	3.253	JJ	14,986	32,500	11/15/2017	07/15/2027
871829-BF-3	SYSCO CORP			1	2.B FE	998,110	96.5020	965,020	1,000,000	999,459	0	198	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	4,648,650	96.5020	4,825,100	5,000,000	4,748,033	0	90,228	0	0	3.250	5.400	JJ	74,931	162,500	11/21/2023	07/15/2027
871829-BT-3	SYSCO CORP LS:500K	LS		2	2.B FE	3,200,640	104.8810	3,146,430	3,000,000	3,192,809	0	(7,831)	0	0	6.000	5.084	JJ	82,000	0	07/18/2024	01/17/2034
87264A-AT-2	T-MOBILE USA INC			2	2.B FE	11,917,133	100.6020	12,018,921	11,947,000	11,930,209	0	6,293	0	0	5.375	5.436	AO	135,565	642,151	09/21/2022	04/15/2027
87264A-AV-7	T-MOBILE USA INC			1	2.B FE	523,750	99.4480	497,240	500,000	504,266	0	(3,954)	0	0	4.750	3.888	FA	9,896	23,750	10/02/2019	02/01/2028
87264A-AV-7	T-MOBILE USA INC			1	2.B FE	503,750	99.4480	497,240	500,000	500,571	0	(519)	0	0	4.750	4.637	FA	9,896	23,750	01/23/2018	02/01/2028
87264A-AV-7	T-MOBILE USA INC			1	2.B FE	250,000	99.4480	248,620	250,000	250,000	0	0	0	0	4.750	4.750	FA	4,948	11,875	01/22/2018	02/01/2028
87264A-AV-7	T-MOBILE USA INC			1	2.B FE	987,500	99.4480	994,480	1,000,000	995,433	0	1,329	0	0	4.750	4.910	FA	19,792	47,500	02/06/2018	02/01/2028
87264A-BS-3	T-MOBILE USA INC			1	2.B FE	1,000,000	90.9760	909,760	1,000,000	1,000,000	0	0	0	0	2.625	2.625	FA	9,917	26,250	01/11/2021	02/15/2029
87264A-BS-3	T-MOBILE USA INC			1	2.B FE	1,932,500	90.9760	1,819,520	2,000,000	1,961,945	0	8,514	0	0	2.625	3.120	FA	19,833	52,500	05/26/2021	02/15/2029
87264A-BV-6	T-MOBILE USA INC			1	2.B FE	2,667,810	93.4080	2,802,240	3,000,000	2,764,591	0	47,480	0	0	3.375	5.449	AO	21,375	101,250	11/22/2022	04/15/2029
87264A-BW-4	T-MOBILE USA INC			1	2.B FE	4,000,000	90.7550	3,630,200	4,000,000	4,000,000	0	0	0	0	3.500	3.500	AO	29,556	140,000	03/16/2021	04/15/2031
87264A-BW-4	T-MOBILE USA INC			1	2.B FE	3,645,000	90.7550	3,630,200	4,000,000	3,729,465	0	36,091	0	0	3.500	4.755	AO	29,556	140,000	07/27/2022	04/15/2031
87264A-BW-4	T-MOBILE USA INC			1	2.B FE	1,515,000	90.7550	1,361,325	1,500,000	1,508,568	0	(1,839)	0	0	3.500	3.354	AO	11,083	52,500	05/10/2021	04/15/2031
87264A-BX-2	T-MOBILE USA INC			1	2.B FE	3,000,870	83.1140	2,493,420	3,000,000	3,000,556	0	(75)	0	0	2.250	2.247	MN	8,625	67,500	10/20/2020	11/15/2031
87264A-CQ-6	T-MOBILE USA INC			1	2.B FE	2,990,700	84.6990	2,540,970	3,000,000	2,993,303	0	822	0	0	2.700	2.733	MS	23,850	81,000	12/01/2021	03/15/2032
87264A-CV-5	T-MOBILE USA INC			1	2.B FE	11,980,920	99.0270	11,883,240	12,000,000	11,983,338	0	1,603	0	0	5.200	5.221	JJ	287,733	624,000	09/12/2022	01/15/2033
87264A-CZ-6	T-MOBILE USA INC			1	2.B FE	2,000,360	100.0730	2,001,460	2,000,000	2,000,040	0	(30)	0	0	4.950	4.947	MS	29,150	99,000	02/07/2023	03/15/2028
87264A-DA-0	T-MOBILE USA INC			1	2.B FE	6,985,230	99.4850	6,963,950	7,000,000	6,989,048	0	2,736	0	0	4.800	4.848	JJ	154,933	336,000	05/08/2023	07/15/2028
87264A-DF-9	T-MOBILE USA INC			1	2.B FE	3,000,960	98.4280	2,952,840	3,000,000	3,000,443	0	(517)	0	0	5.150	5.146	AO	32,617	117,163	01/10/2024	04/15/2034
87264A-DF-9	T-MOBILE USA INC			1	2.B FE	2,985,120	98.4280	2,952,840	3,000,000	2,985,757	0	637	0	0	5.150	5.214	AO	32,617	117,163	01/16/2024	04/15/2034
87264A-DM-4	T-MOBILE USA INC			1	2.B FE	4,992,650	94.6270	4,731,350	5,000,000	4,992,467	0	(183)	0	0	4.700	4.718	JJ	62,014	0	09/23/2024	01/15/2035
875127-BH-4	TAMPA ELECTRIC			1	1.G FE	9,967,400	85.6820	8,568,200	10,000,000	9,978,635	0	3,127	0	0	2.400	2.437	MS	70,667	240,000	03/15/2021	03/15/2031
189754-AC-8	TAPESTRY INC			1	2.B FE	998,580	97.9900	979,900	1,000,000	999,579	0	149	0	0	4.125	4.142	JJ	19,021	41,250	06/06/2017	07/15/2027
189754-AC-8	TAPESTRY INC			1	2.B FE	2,925,000	97.9900	2,939,700	3,000,000	2,969,561	0	11,048	0	0	4.125	4.552	JJ	57,063	123,750	08/28/2020	07/15/2027
876030-AA-5	TAPESTRY INC LS:1.7M	LS		1	2.B FE	4,985,250	85.2260	4,261,300	5,000,000	4,988,950	0	1,333	0	0	3.050	3.084	MS	44,903	152,500	11/16/2021	03/15/2032
87612B-BG-6	TARGA RESOURCES PARTNERS			1	2.B FE	2,000,000	98.9780	1,979,560	2,000,000	2,000,000	0	0	0	0	5.000	5.000	JJ	46,111	100,000	10/10/2017	01/15/2028
87612B-BL-5	TARGA RESOURCES PARTNERS (144A)			1	2.B FE	100,000	100.7880	100,788	100,000	100,000	0	0	0	0	6.500	6.500	JJ	2,997	6,500	01/10/2019	07/15/2027
87612E-BE-5	TARGET CORP			1	1.F FE	999,910	97.6070	976,070	1,000,000	999,968	0	10	0	0	2.500	2.501	AO	5,278	25,000	04/04/2016	04/15/2026
87612E-BJ-4	TARGET CORP			1	1.F FE	10,320,100	88.8290	8,882,900	10,000,000	10,198,651	0	(38,526)	0	0	2.350	1.920	FA	88,778	235,000	10/07/2021	02/15/2030
87612E-BJ-4	TARGET CORP			1	1.F FE	2,556,364	88.8290	2,212,730	2,491,000	2,532,102	0	(7,954)	0	0	2.350	1.993	FA	22,115	58,539	11/17/2021	02/15/2030
87612E-BJ-4	TARGET CORP			1	1.F FE	2,994,390	88.8290	2,664,870	3,000,000	2,996,940	0	549	0	0	2.350	2.371	FA	26,633	70,500	01/21/2020	02/15/2030
87233Q-AC-2	TC PIPELINES LP			1	2.B FE	1,000,000	97.8180	978,180	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	99.5960	1,991,920	2,000,000	1,999,807	0	34	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	2,993,760	95.8120	2,874,360	3,000,000	2,998,285	0	679	0	0	3.300	3.325	AO	24,750	99,000	04/24/2017	04/01/2027
879369-AG-1	TELEFLEX INC (144A)			1	3.B FE	500,000	95.3620	476,810	500,000	476,810	2,425	0	0	0	4.250	4.250	JD	1,771	21,250	05/21/2020	06/01/2028
879369-AG-1	TELEFLEX INC (144A)			1	3.B FE	1,812,500	95.3620	1,907,240	2,000,000	1,871,658	0	32,627	0	0	4.250	6.368	JD	7,083	85,000	02/17/2023	06/01/2028
88023U-AH-4	TEMPUR SEALY INTERNATIONAL (14 LS:1.6M	LS		1	3.B FE	1,995,000	92.2320	1,844,640	2,000,000	1,844,640	35,511	589	0	0	4.000	4.036	AO	16,889	80,000	03/12/2021	04/15/2029
88023U-AH-4	TEMPUR SEALY INTERNATIONAL (14 LS:780K	LS		1	3.B FE	1,000,000	92.2320	922,320	1,000,000	922,320	18,050	0	0	0	4.000	4.000	AO	8,444	40,000	03/11/2021	04/15/2029
88023U-AH-4	TEMPUR SEALY INTERNATIONAL (14 LS:780K	LS		1	3.B FE	996,250	92.2320	922,320	1,000,000	922,320	17,601	449	0	0	4.000	4.055	AO	8,444	40,000	03/12/2021	04/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL (144A)			2	3.B FE	750,000	87.3320	654,990	750,000	654,990	20,003	0	0	0	3.875	3.875	AO	6,135	29,063	09/21/2021	10/15/2031
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL (144A)			2	3.B FE	1,970,000	87.3320	1,746,640	2,000,000	1,746,640	50,607	2,733	0	0	3.875	4.059	AO	16,361	77,500	11/18/2021	10/15/2031
880451-AS-8	TENNESSEE GAS PIPELINE			1	2.B FE	2,143,160	104.5350	1,787,549	1,710,000	1,855,317	0	(62,867)	0	0	7.000	2.987	MS	35,245	119,700	02/26/2020	03/15/2027
880451-AZ-2	TENNESSEE GAS PIPELINE (144A)			1	2.B FE	4,990,050	89.7030	4,485,150	5,000,000	4,994,405	0	969	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	6,537,120	80.9150	6,473,200	8,000,000	7,984,938	0	117,992	0	0	3.660	4.950	JJ	146,400	292,800	10/14/2022	07/01/2047
882384-AD-2	TEXAS EASTERN TRANSMISSION (14 LS: 27K	LS		1	2.A FE	1,505,220	95.7830	1,436,745	1,500,000	1,501,696	0	(556)	0	0	3.500	3.458	JJ	24,208	52,500	01/05/2018	01/15/2028
882508-BC-7	TEXAS INSTRUMENTS INC			1	1.E FE	998,960	95.8790	958,790	1,000,000	999,652	0	108	0	0	2.900	2.912	MN	4,672	29,000	12/15/2017	11/03/2027
882508-BC-7	TEXAS INSTRUMENTS INC			1	1.E FE	983,250	95.8790	958,790	1,000,000	994,607	0	1,782	0	0	2.900	3.099	MN	4,672	29,000	01/10/2018	11/03/2027
882508-BJ-2	TEXAS INSTRUMENTS INC			1	1.E FE	3,353,537	85.6240	2,839,292	3,316,000	3,337,961	0	(4,105)	0	0	1.750	1.614	MN	9,188	58,030	02/10/2021	05/04/2030
882508-BJ-2	TEXAS INSTRUMENTS INC			1	1.E FE	7,689,465	85.6240	6,764,296	7,900,000	7,770,736	0	22,641	0	0	1.750	2.075	MN	21,890	138,250	04/20/2021	05/04/2030
882508-BP-8	TEXAS INSTRUMENTS INC			2	1.E FE	4,985,450	91.8080	4,590,400	5,000,000	4,988,303	0	1,289	0	0	3.650	3.685	FA	68,438	182,500	08/10/2022	08/16/2032
883203-BV-2	TEXTRON INC			1	2.B FE	1,006,880	99.8210	998,210	1,000,000	999,997	0	(739)	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	99.8210	998,210	1,000,000	999,897	0	74	0	0	3.875	3.886	MS	12,917	38,750	10/23/2014	03/01/2025
883203-BW-0	TEXTRON INC			1	2.B FE	992,420	99.0640	990,640	1,000,000	998,868	0	859	0	0	4.000	4.093	MS	11,778	40,000	03/04/2016	03/15/2026
883203-BX-8	TEXTRON INC			1	2.B FE	1,001,330	97.5290	975,290	1,000,000	1,000,298	0	(144)	0	0	3.650	3.634	MS	10,747	36,500	02/28/2017	03/15/2027
883203-BY-6	TEXTRON INC			1	2.B FE	1,001,060	95.2020	952,020	1,000,000	1,000,331	0	(105)	0	0	3.375	3.363	MS	11,250	33,750	09/12/2017	03/01/2028
883203-BY-6	TEXTRON INC			1	2.B FE	999,660	95.2020	952,020	1,000,000	999,849	0	35	0	0	3.375	3.379	MS	11,250	33,750	09/11/2017	03/01/2028
883203-CB-5	TEXTRON INC			2	2.B FE	4,327,850	89.9680	4,498,400	5,000,000	4,394,691	0	66,841	0	0	3.000	5.623	JD	12,500	150,000	04/11/2024	06/01/2030
883203-CD-1	TEXTRON INC			1	2.B FE	5,025,800	104.2810	5,214,050	5,000,000	5,023,176	0	(1,875)	0	0	6.100	6.029	MN	38,972	310,083	11/08/2023	11/15/2033
883556-BZ-4	THERMO FISHER SCIENTIFIC			1	1.G FE	4,183,040	91.0180	3,640,720	4,000,000	4,105,917	0	(22,288)	0	0	2.600	1.981	AO	26,000	104,000	06/10/2021	10/01/2029
883556-BZ-4	THERMO FISHER SCIENTIFIC			1	1.G FE	9,308,160	91.0180	8,191,620	9,000,000	9,188,749	0	(39,579)	0	0	2.600	2.109	AO	58,500	234,000	11/29/2021	10/01/2029
883556-BZ-4	THERMO FISHER SCIENTIFIC			1	1.G FE	3,040,650	91.0180	2,730,540	3,000,000	3,020,588	0	(4,278)	0	0	2.600	2.438	AO	19,500	78,000	01/30/2020	10/01/2029
883556-BZ-4	THERMO FISHER SCIENTIFIC			1	1.G FE	3,038,880	91.0180	2,730,540	3,000,000	3,019,695	0	(4,092)	0	0	2.600	2.445	AO	19,500	78,000	01/30/2020	10/01/2029
883556-BZ-4	THERMO FISHER SCIENTIFIC			1	1.G FE	4,993,050	91.0180	4,550,900	5,000,000	4,996,343	0	694	0	0	2.600	2.616	AO	32,500	130,000	09/24/2019	10/01/2029
883556-BZ-4	THERMO FISHER SCIENTIFIC			1	1.G FE	10,100,640	91.0180	10,011,980	11,000,000	10,369,505	0	118,444	0	0	2.600	3.933	AO	71,500	286,000	08/31/2022	10/01/2029
883556-CU-4	THERMO FISHER SCIENTIFIC			1	1.G FE	2,519,750	99.3650	2,484,125	2,500,000	2,516,119	0	(1,700)	0	0	4.950	4.847	MN	13,750	123,750	11/15/2022	11/21/2032
883556-CV-2	THERMO FISHER SCIENTIFIC			1	1.G FE	20,000,000	100.7520	20,150,400	20,000,000	20,000,000	0	0	0	0	4.953	4.953	FA	387,985	990,600	08/07/2023	08/10/2026
883556-CX-8	THERMO FISHER SCIENTIFIC			1	1.G FE	5,000,000	99.4900	4,974,500	5,000,000	5,000,000	0	0	0	0	5.086	5.086	FA	99,601	254,300	08/07/2023	08/10/2033
883556-CX-8	THERMO FISHER SCIENTIFIC			1	1.G FE	9,962,700	99.4900	9,949,000	10,000,000	9,966,390	0	2,988	0	0	5.086	5.133	FA	199,202	508,600	08/28/2023	08/10/2033
883556-CX-8	THERMO FISHER SCIENTIFIC			1	1.G FE	3,967,240	99.4900	3,979,600	4,000,000	3,970,643	0	2,625	0	0	5.086	5.192	FA	79,681	203,440	08/15/2023	08/10/2033
887389-AL-8	TIMKEN CO			1	2.B FE	2,951,190	91.7310	2,751,930	3,000,000	2,962,466	0	4,303	0	0	4.125	4.326	AO	30,938	123,750	03/22/2022	04/01/2032
887389-AK-0	TIMKEN CO LS:1.4M	LS		1	2.B FE	2,996,040	98.2500	2,947,500	3,000,000	2,998,111	0	413	0	0	4.500	4.517	JD	6,000	135,000	08/22/2018	12/15/2028
872540-AQ-2	TJX COS INC			1	1.F FE	1,985,080	96.4600	1,929,200	2,000,000	1,997,175	0	1,587	0	0	2.250	2.334	MS	13,250	45,000	09/07/2016	09/15/2026
88947E-AS-9	TOLL BROS FINANCE CORP			1	2.C FE	2,000,000	99.9850	1,999,700	2,000,000	2,000,000	0	0	0	0	4.875	4.875	MS	28,708	97,500	03/07/2017	03/15/2027
88947E-AS-9	TOLL BROS FINANCE CORP			1	2.C FE	996,250	99.9850	999,850	1,000,000	998,854	0	450	0	0	4.875	4.927	MS	14,354	48,750	03/01/2018	03/15/2027
88947E-AT-7	TOLL BROS FINANCE CORP			1	2.C FE	2,202,500	97.7360	1,954,720	2,000,000	2,093,225	0	(30,829)	0	0	4.350	2.654	FA	32,867	87,000	04/27/2021	02/15/2028
88947E-AT-7	TOLL BROS FINANCE CORP			1	2.C FE	2,000,000	97.7360	1,954,720	2,000,000	2,000,000	0	0	0	0	4.350	4.350	FA	32,867	87,000	01/17/2018	02/15/2028
892331-AR-0	TOYOTA MOTOR CORP		C	1	1.E FE	2,006,340	101.0740	2,021,480	2,000,000	2,005,554	0	(516)	0	0	5.123	5.082	JJ	47,815	102,460	07/07/2023	07/13/2033
89236T-DR-3	TOYOTA MOTOR CREDIT CORP		C	1	1.E FE	996,690	97.3840	973,840	1,000,000	999,234	0	357	0	0	3.200	3.239	JJ	15,111	32,000	01/04/2017	01/11/2027
89236T-EM-3	TOYOTA MOTOR CREDIT CORP		C	1	1.E FE	997,780	95.4520	954,520	1,000,000	999,248	0	232	0	0	3.050	3.076	JJ	14,403	30,500	01/08/2018	01/11/2028
89236T-EM-3	TOYOTA MOTOR CREDIT CORP		C	1	1.E FE	996,500	95.4520	954,520	1,000,000	998,817	0	365	0	0	3.050	3.091	JJ	14,403	30,500	01/09/2018	01/11/2028
89236T-EW-1	TOYOTA MOTOR CREDIT CORP		C	1	1.E FE	1,995,180	99.6730	1,993,460	2,000,000	1,999,637	0	681	0	0	3.400	3.439	AO	14,544	68,000	04/10/2018	04/14/2025
89236T-KD-6	TOYOTA MOTOR CREDIT CORP		C	1	1.E FE	2,499,700	98.5480	2,463,700	2,500,000	2,499,792	0	40	0	0	4.450	4.452	JD	618	111,250	06/27/2022	06/29/2029
89236T-GU-3	TOYOTA MOTOR CREDIT CORP LS: 87K	LS	C	1	1.E FE	4,979,450	87.6660	4,383,300	5,000,000	4,988,874	0	2,024	0	0	2.150	2.196	FA	41,208	107,500	02/10/2020	02/13/2030
893045-AE-4	TRANS-ALLEGHENY (144A)			1	1.G FE	1,008,170	99.5250	995,250	1,000,000	1,000,141	0	(975)	0	0	3.850	3.755	JD	3,208	38,500	12/09/2014	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
893045-AE-4	TRANS-ALLEGHENY (144A)			1	1.G FE	1,998,480	99.5250	1,990,500	2,000,000	1,999,825	0	121	0	0	3.850	3.859	JD	6,417	77,000	12/08/2014	06/01/2025
893045-AE-4	TRANS-ALLEGHENY (144A)			1	1.G FE	2,993,943	99.5250	3,015,608	3,030,000	3,027,405	0	5,584	0	0	3.850	4.046	JD	9,721	116,655	05/17/2018	06/01/2025
893574-AH-6	TRANSCONTINENTAL GAS PIPELINE			1	2.A FE	5,221,514	102.5490	4,204,509	4,100,000	4,261,164	0	(187,965)	0	0	7.850	3.041	FA	134,104	321,850	07/12/2019	02/01/2026
893574-AH-6	TRANSCONTINENTAL GAS PIPELINE			1	2.A FE	2,608,900	102.5490	2,050,980	2,000,000	2,068,224	0	(79,100)	0	0	7.850	3.661	FA	65,417	157,000	04/18/2017	02/01/2026
893574-AK-9	TRANSCONTINENTAL GAS PIPELINE			1	2.A FE	994,460	97.1890	971,890	1,000,000	997,927	0	580	0	0	4.000	4.068	MS	11,778	40,000	03/08/2018	03/15/2028
893647-BL-0	TRANSDIGM INC			1	4.C FE	1,000,000	98.3450	983,450	1,000,000	983,450	2,890	0	0	0	5.500	5.500	MN	7,028	55,000	10/29/2019	11/15/2027
893647-BP-1	TRANSDIGM INC			1	4.C FE	1,500,000	93.7250	1,405,875	1,500,000	1,405,875	(3,375)	0	0	0	4.625	4.625	JJ	31,990	69,375	01/14/2021	01/15/2029
89469A-AD-6	TREEHOUSE FOODS INC			1	5.A FE	500,000	90.9360	454,680	500,000	454,680	11,460	0	0	0	4.000	4.000	MS	6,667	20,000	08/25/2020	09/01/2028
896239-AE-0	TRIMBLE INC			1	2.C FE	5,403,450	103.8760	5,193,800	5,000,000	5,392,269	0	(11,181)	0	0	6.100	4.897	MS	89,806	0	09/23/2024	03/15/2033
07330M-AA-5	TRUIST BANK			2	1.G FE	1,019,930	98.1950	981,950	1,000,000	1,003,685	0	(2,013)	0	0	3.800	3.580	AO	6,333	38,000	09/03/2015	10/30/2026
07330M-AA-5	TRUIST BANK			2	1.G FE	498,780	98.1950	490,975	500,000	499,761	0	113	0	0	3.800	3.825	AO	3,167	19,000	09/22/2014	10/30/2026
07330M-AB-3	TRUIST BANK			2	1.G FE	1,997,000	99.2390	1,984,780	2,000,000	1,999,671	0	342	0	0	3.625	3.643	MS	21,146	72,500	09/23/2015	09/16/2025
86787G-AJ-1	TRUIST BANK			2	1.G FE	994,940	97.9790	979,790	1,000,000	999,176	0	559	0	0	3.300	3.360	MN	4,217	33,000	05/11/2016	05/15/2026
86787G-AJ-1	TRUIST BANK			2	1.G FE	977,980	97.9790	979,790	1,000,000	996,162	0	2,662	0	0	3.300	3.587	MN	4,217	33,000	04/25/2017	05/15/2026
89788K-AA-4	TRUIST BANK			2	1.G FE	5,121,100	85.9080	4,295,400	5,000,000	5,073,686	0	(14,068)	0	0	2.250	1.936	MS	34,375	112,500	07/15/2021	03/11/2030
89788K-AA-4	TRUIST BANK			2	1.G FE	2,996,100	85.9080	2,577,240	3,000,000	2,997,469	0	446	0	0	2.250	2.266	MS	20,625	67,500	10/18/2021	03/11/2030
86787E-BB-2	TRUIST BANK LS:250K	LS		1	1.G FE	5,003,900	99.5890	4,979,450	5,000,000	5,000,425	0	(606)	0	0	4.050	4.037	MN	32,625	202,500	10/25/2018	11/03/2025
05531F-BE-2	TRUIST FINANCIAL CORP			2	2.A FE	3,991,920	99.5530	3,982,120	4,000,000	3,999,276	0	1,179	0	0	3.700	3.733	JD	10,689	148,000	05/31/2018	06/05/2025
867914-BS-1	TRUIST FINANCIAL CORP			1	2.A FE	2,996,160	99.7760	2,993,280	3,000,000	2,999,528	0	471	0	0	4.000	4.021	MN	20,000	120,000	04/24/2018	05/01/2025
89788M-AE-2	TRUIST FINANCIAL CORP			2	2.A FE	7,000,000	90.2500	6,317,500	7,000,000	7,000,000	0	0	0	0	1.887	1.887	JD	8,806	132,090	06/02/2021	06/07/2029
89788M-AL-6	TRUIST FINANCIAL CORP			1	1.G FE	7,015,400	99.5070	6,965,490	7,000,000	7,009,632	0	(2,918)	0	0	4.873	4.822	JJ	146,867	341,110	01/24/2023	01/26/2029
87305Q-CH-2	TTX CO (144A)			1	1.F FE	999,850	99.9450	999,450	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
902494-BC-6	TYSON FOODS INC			1	2.B FE	998,330	97.0140	970,140	1,000,000	999,519	0	179	0	0	3.550	3.570	JD	2,860	35,500	05/23/2017	06/02/2027
904311-AA-5	UNDER ARMOUR INC			1	3.C FE	1,021,780	96.6310	966,310	1,000,000	966,310	24,322	(2,462)	0	0	3.250	2.989	JD	1,444	32,500	07/12/2016	06/15/2026
904764-AH-0	UNILEVER CAPITAL		C	1	1.E FE	5,685,890	106.2710	5,531,406	5,205,000	5,621,663	0	(42,925)	0	0	5.900	4.672	MN	39,240	307,095	06/22/2023	11/15/2032
904764-AS-6	UNILEVER CAPITAL		C	1	1.E FE	1,285,197	99.1880	1,269,606	1,280,000	1,280,332	0	(590)	0	0	3.100	3.052	JJ	16,533	39,680	08/26/2015	07/30/2025
904764-AS-6	UNILEVER CAPITAL		C	1	1.E FE	988,380	99.1880	991,880	1,000,000	999,197	0	1,313	0	0	3.100	3.237	JJ	12,917	31,000	07/28/2015	07/30/2025
904764-AU-1	UNILEVER CAPITAL		C	1	1.E FE	930,940	96.4490	964,490	1,000,000	986,186	0	8,445	0	0	2.000	2.903	JJ	8,500	20,000	11/09/2017	07/28/2026
904764-AY-3	UNILEVER CAPITAL		C	1	1.E FE	1,969,220	96.5760	1,931,520	2,000,000	1,991,870	0	3,275	0	0	2.900	3.080	MN	9,022	58,000	05/02/2017	05/05/2027
904764-BQ-9	UNILEVER CAPITAL		C	1	1.E FE	4,891,800	82.6900	4,134,500	5,000,000	4,925,023	0	10,499	0	0	1.750	1.993	FA	33,785	87,500	10/05/2021	08/12/2031
904764-BV-8	UNILEVER CAPITAL		C	1	1.E FE	5,078,050	96.3270	4,816,350	5,000,000	5,075,962	0	(2,088)	0	0	4.625	4.425	FA	89,288	0	09/06/2024	08/12/2034
906548-CP-5	UNION ELECTRIC CO			1	1.F FE	4,672,913	95.1080	4,122,932	4,335,000	4,492,988	0	(37,517)	0	0	3.500	2.526	MS	44,675	151,725	12/12/2019	03/15/2029
906548-CT-7	UNION ELECTRIC CO			1	1.F FE	14,983,650	82.0550	12,308,250	15,000,000	14,988,835	0	1,391	0	0	2.150	2.161	MS	94,958	322,500	06/09/2021	03/15/2032
906548-CM-2	UNION ELECTRIC CO LS: 2K	LS		1	1.F FE	996,740	96.1790	961,790	1,000,000	999,098	0	346	0	0	2.950	2.988	JD	1,311	29,500	06/06/2017	06/15/2027
906548-CM-2	UNION ELECTRIC CO LS: 7K	LS		1	1.F FE	3,570,059	96.1790	3,635,566	3,780,000	3,712,602	0	25,732	0	0	2.950	3.716	JD	4,956	111,510	12/04/2018	06/15/2027
907818-DY-1	UNION PACIFIC CORP			1	1.G FE	996,690	99.9410	999,410	1,000,000	999,966	0	361	0	0	3.250	3.288	JJ	14,986	32,500	08/07/2014	01/15/2025
907818-ED-6	UNION PACIFIC CORP			1	1.G FE	1,019,560	99.1710	991,710	1,000,000	1,000,882	0	(2,301)	0	0	3.250	3.012	FA	12,278	32,500	10/26/2015	08/15/2025
907818-EY-0	UNION PACIFIC CORP			1	1.G FE	3,033,060	97.4000	2,922,000	3,000,000	3,013,226	0	(3,530)	0	0	3.950	3.812	MS	36,538	118,500	08/27/2018	09/10/2028
907818-EY-0	UNION PACIFIC CORP			1	1.G FE	3,990,040	97.4000	3,896,000	4,000,000	3,996,006	0	940	0	0	3.950	3.978	MS	48,717	158,000	06/05/2018	09/10/2028
907818-FH-6	UNION PACIFIC CORP			1	1.G FE	6,150,900	88.8120	6,216,840	7,000,000	6,388,125	0	105,184	0	0	2.400	4.329	FA	68,133	168,000	09/01/2022	02/05/2030
907818-FQ-6	UNION PACIFIC CORP			1	1.G FE	2,469,060	80.7060	2,421,180	3,000,000	2,474,142	0	5,082	0	0	2.891	4.938	AO	20,478	0	11/07/2024	04/06/2036
907818-FX-1	UNION PACIFIC CORP			1	1.G FE	4,405,300	86.7570	4,337,850	5,000,000	4,415,869	0	10,569	0	0	2.800	4.752	FA	53,278	0	11/05/2024	02/14/2032
907818-GB-8	UNION PACIFIC CORP			1	1.G FE	10,827,223	96.1660	10,420,548	10,836,000	10,827,810	0	587	0	0	4.500	4.510	JJ	218,075	0	10/17/2024	01/20/2033
907818-FU-7	UNION PACIFIC CORP LS: 5K	LS		1	1.G FE	7,000,000	86.3650	6,045,550	7,000,000	7,000,000	0	0	0	0	2.375	2.375	MN	18,934	166,250	05/17/2021	05/20/2031
907825-AA-1	UNION PACIFIC PASS THRU CERT 2014			1	1.D FE	4,592,020	98.3130	4,514,552	4,592,020	4,591,929	0	(16)	0	0	3.227	3.227	MN	19,346	148,184	05/06/2014	05/14/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
911312-BM-7	UNITED PARCEL SERVICE			1	1.F FE	2,986,920	96.1460	2,884,380	3,000,000	2,995,760	0	1,369	0	0	3.050	3.101	MN	11,692	91,500	11/09/2017	11/15/2027
911365-BQ-6	UNITED RENTALS NORTH AMERICA (144A)			1	2.C FE	3,000,000	100.9610	3,028,830	3,000,000	3,000,000	0	0	0	0	6.000	6.000	JD	8,000	180,000	11/15/2022	12/15/2029
911365-BQ-6	UNITED RENTALS NORTH AMERICA (144A)			1	2.C FE	1,995,000	100.9610	2,019,220	2,000,000	1,996,292	0	612	0	0	6.000	6.043	JD	5,333	120,000	11/17/2022	12/15/2029
91324P-CP-5	UNITEDHEALTH GROUP INC			1	1.F FE	2,078,420	99.6120	1,992,240	2,000,000	2,004,980	0	(9,053)	0	0	3.750	3.278	JJ	34,583	75,000	09/29/2015	07/15/2025
91324P-CP-5	UNITEDHEALTH GROUP INC			1	1.F FE	997,290	99.6120	996,120	1,000,000	999,813	0	314	0	0	3.750	3.783	JJ	17,292	37,500	07/20/2015	07/15/2025
91324P-CV-2	UNITEDHEALTH GROUP INC			1	1.F FE	999,210	98.5800	985,800	1,000,000	999,865	0	85	0	0	3.100	3.109	MS	9,128	31,000	02/22/2016	03/15/2026
91324P-CV-2	UNITEDHEALTH GROUP INC			1	1.F FE	1,941,480	98.5800	1,971,600	2,000,000	1,990,057	0	7,883	0	0	3.100	3.522	MS	18,256	62,000	03/07/2018	03/15/2026
91324P-CW-0	UNITEDHEALTH GROUP INC			1	1.F FE	998,960	97.8810	978,810	1,000,000	999,755	0	109	0	0	3.450	3.462	JJ	15,908	34,500	12/15/2016	01/15/2027
91324P-CW-0	UNITEDHEALTH GROUP INC			1	1.F FE	2,291,064	97.8810	2,247,348	2,296,000	2,294,721	0	584	0	0	3.450	3.478	JJ	36,526	79,212	02/12/2018	01/15/2027
91324P-CY-6	UNITEDHEALTH GROUP INC			1	1.F FE	1,989,780	97.5240	1,950,480	2,000,000	1,997,310	0	1,082	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	1,088,788	97.5240	1,082,516	1,110,000	1,103,892	0	2,498	0	0	3.375	3.626	AO	7,909	37,463	04/18/2018	04/15/2027
91324P-DE-9	UNITEDHEALTH GROUP INC			1	1.F FE	996,410	95.7280	957,280	1,000,000	998,857	0	378	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	95.7280	957,280	1,000,000	997,372	0	881	0	0	2.950	3.048	AO	6,228	29,500	10/18/2017	10/15/2027
91324P-DS-8	UNITEDHEALTH GROUP INC			1	1.F FE	4,998,650	91.9610	4,598,050	5,000,000	4,999,260	0	129	0	0	2.875	2.878	FA	54,306	143,750	07/23/2019	08/15/2029
91324P-DX-7	UNITEDHEALTH GROUP INC			1	1.F FE	2,584,020	86.2180	2,586,540	3,000,000	2,696,494	0	49,510	0	0	2.000	4.117	MN	7,667	60,000	08/29/2022	05/15/2030
91324P-EJ-7	UNITEDHEALTH GROUP INC			1	1.F FE	3,051,180	94.2640	2,827,920	3,000,000	3,039,282	0	(4,679)	0	0	4.200	3.986	MN	16,100	126,000	05/24/2022	05/15/2032
91324P-EJ-7	UNITEDHEALTH GROUP INC			1	1.F FE	2,028,640	94.2640	1,885,280	2,000,000	2,021,981	0	(2,614)	0	0	4.200	4.020	MN	10,733	84,000	05/24/2022	05/15/2032
91324P-EJ-7	UNITEDHEALTH GROUP INC			1	1.F FE	1,994,840	94.2640	1,885,280	2,000,000	1,995,899	0	456	0	0	4.200	4.232	MN	10,733	84,000	05/17/2022	05/15/2032
91324P-EQ-1	UNITEDHEALTH GROUP INC			2	1.F FE	4,992,650	101.6340	5,081,700	5,000,000	4,993,916	0	955	0	0	5.300	5.275	FA	100,111	265,000	10/25/2022	02/15/2030
91324P-ER-9	UNITEDHEALTH GROUP INC			1	1.F FE	2,065,080	100.6660	2,013,320	2,000,000	2,053,726	0	(5,460)	0	0	5.350	4.934	FA	40,422	107,000	11/22/2022	02/15/2033
91324P-DN-9	UNITEDHEALTH GROUP INC LS: 13K	LS		1	1.F FE	1,995,980	99.2500	1,985,000	2,000,000	1,999,358	0	620	0	0	3.700	3.733	JD	3,289	74,000	12/13/2018	12/15/2025
914713-N7-3	UNIV OF NC CHAPEL HILL REF (TXBL) S16C			1	1.A FE	3,000,000	96.6820	2,900,460	3,000,000	3,000,000	0	0	0	0	2.529	2.529	JD	6,323	75,870	02/23/2016	12/01/2026
914713-K6-8	UNIV OF NC CHAPEL HILL REF (TXBL) S2014				1.A FE	11,291,875	92.9980	11,624,750	12,500,000	11,399,765	0	99,660	0	0	3.847	5.126	JD	40,073	480,875	11/27/2023	12/01/2034
91440A-BJ-2	UNIV SYS OF MARYLAND FAC TXBL REF S21B				1.B FE	1,997,680	87.8140	1,756,280	2,000,000	1,998,754	0	280	0	0	1.340	1.355	AO	6,700	26,800	02/11/2021	04/01/2029
91440A-BK-9	UNIV SYS OF MARYLAND FAC TXBL REF S21B				1.B FE	16,618,701	85.3230	14,197,747	16,640,000	16,627,320	0	2,289	0	0	1.440	1.455	AO	59,904	239,616	02/11/2021	04/01/2030
91412N-BJ-8	UNIVERSITY OF CHICAGO REV (TXBL) S2024			1	1.C FE	13,000,000	100.0840	13,010,920	13,000,000	13,000,000	0	0	0	0	4.988	4.988	AO	162,110	246,767	05/08/2024	04/01/2030
914455-UE-8	UNIVERSITY OF MICHIGAN TXBL S2020B			1	1.A FE	5,000,000	86.8920	4,344,600	5,000,000	5,000,000	0	0	0	0	1.672	1.672	AO	20,900	83,600	06/10/2020	04/01/2030
914748-AA-6	UNIVERSITY OF NOTRE DAME (TAXABLE) S2017			2	1.A FE	9,001,760	74.3710	5,949,680	8,000,000	8,897,714	0	(28,383)	0	0	3.394	2.726	FA	102,574	271,520	03/10/2021	02/15/2048
914748-AA-6	UNIVERSITY OF NOTRE DAME (TAXABLE) S2017			2	1.A FE	9,882,800	74.3710	7,437,100	10,000,000	9,899,994	0	2,780	0	0	3.394	3.457	FA	128,218	339,400	12/20/2017	02/15/2048
914906-AX-0	UNIVISION COMMUNICATIONS (144A LS:250K	LS		1	4.A FE	248,138	95.7930	239,483	250,000	239,483	(9,130)	197	0	0	7.375	7.499	JD	0	27,656	06/09/2022	06/30/2030
914906-AX-0	UNIVISION COMMUNICATIONS (144A LS:500K	LS		1	4.A FE	507,500	95.7930	478,965	500,000	478,965	(18,685)	(1,495)	0	0	7.375	7.000	JD	0	55,313	08/18/2022	06/30/2030
914906-AX-0	UNIVISION COMMUNICATIONS (144A LS:999K	LS		1	4.A FE	997,500	95.7930	957,930	1,000,000	957,930	(40,290)	254	0	0	7.375	7.414	JD	0	110,625	09/15/2022	06/30/2030
914906-AX-0	UNIVISION COMMUNICATIONS (144A LS:999K	LS		1	4.A FE	990,000	95.7930	957,930	1,000,000	957,930	(34,620)	1,058	0	0	7.375	7.543	JD	0	110,625	06/10/2022	06/30/2030
91159H-HN-3	US BANCORP			2	1.G FE	992,680	96.7310	967,310	1,000,000	998,731	0	785	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	97.0710	2,912,130	3,000,000	2,996,816	0	845	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	4,718,300	82.5620	4,128,100	5,000,000	4,823,533	0	29,676	0	0	1.375	2.049	JJ	30,365	68,750	05/06/2021	07/22/2030
91159H-HU-7	US BANCORP LS:2.0M	LS		2	1.G FE	4,995,450	99.6070	4,980,350	5,000,000	4,999,181	0	704	0	0	3.950	3.965	MN	24,139	197,500	11/13/2018	11/17/2025
90331H-MS-9	US BANK NA CINCINNATI			2	1.F FE	1,009,260	99.8170	998,170	1,000,000	1,000,012	0	(1,026)	0	0	2.800	2.693	JJ	11,978	28,000	01/27/2015	01/27/2025
90331H-MS-9	US BANK NA CINCINNATI			2	1.F FE	996,630	99.8170	998,170	1,000,000	999,947	0	369	0	0	2.800	2.839	JJ	11,978	28,000	01/22/2015	01/27/2025
92277G-AG-2	VENTAS REALTY LP			1	2.A FE	992,180	99.2510	992,510	1,000,000	999,049	0	863	0	0	4.125	4.218	JJ	19,021	41,250	07/09/2015	01/15/2026
92277G-AM-9	VENTAS REALTY LP			1	2.A FE	992,330	97.3540	973,540	1,000,000	997,190	0	802	0	0	4.000	4.094	MS	13,333	40,000	02/13/2018	03/01/2028
92343E-AH-5	VERISIGN INC			1	2.C FE	1,050,000	99.9940	999,940	1,000,000	1,000,275	0	(6,898)	0	0	5.250	4.508	AO	13,125	52,500	11/15/2016	04/01/2025
92343E-AH-5	VERISIGN INC			1	2.C FE	522,500	99.9940	499,970	500,000	500,123	0	(3,119)	0	0	5.250	4.579	AO	6,563	26,250	11/16/2016	04/01/2025
92343E-AH-5	VERISIGN INC			1	2.C FE	1,042,500	99.9940	999,940	1,000,000	1,000,225	0	(5,792)	0	0	5.250	4.627	AO	13,125	52,500	09/14/2016	04/01/2025
92343E-AH-5	VERISIGN INC			1	2.C FE	1,190,925	99.9940	1,184,929	1,185,000	1,185,003	0	(1,087)	0	0	5.250	5.154	AO	15,553	62,213	11/02/2018	04/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92343E-AL-6	VERISIGN INC			1	2.B FE	250,000	99.9120	249,780	250,000	250,000	0	0	0	0	4.750	4.750	JJ	5,476	11,875	06/30/2017	07/15/2027
92343V-ER-1	VERIZON COMMUNICATIONS			1	2.A FE	3,133,000	97.9880	3,069,964	3,133,000	3,133,000	0	0	0	0	4.329	4.329	MS	37,674	135,628	06/21/2018	09/21/2028
92343V-EU-4	VERIZON COMMUNICATIONS			1	2.A FE	3,061,000	96.0220	2,939,233	3,061,000	3,061,000	0	0	0	0	4.016	4.016	JD	9,561	122,930	02/28/2019	12/03/2029
92343V-FR-0	VERIZON COMMUNICATIONS			1	2.A FE	14,931,750	82.4440	12,366,600	15,000,000	14,957,972	0	6,507	0	0	1.750	1.799	JJ	117,396	262,500	11/10/2020	01/20/2031
92343V-FX-7	VERIZON COMMUNICATIONS			1	2.A FE	3,004,860	83.1860	2,495,580	3,000,000	3,002,869	0	(486)	0	0	1.680	1.662	AO	8,400	50,400	10/19/2020	10/30/2030
92343V-GX-6	VERIZON COMMUNICATIONS (144A)				2.A FE	3,005,000	95.2360	2,861,842	3,005,000	3,005,000	0	0	0	0	4.780	4.780	FA	56,658	0	08/05/2024	02/15/2035
92343V-GX-6	VERIZON COMMUNICATIONS (144A)				2.A FE	4,814,150	95.2360	4,761,800	5,000,000	4,815,841	0	1,691	0	0	4.780	5.252	FA	94,272	0	11/19/2024	02/15/2035
925650-AD-5	VICI PROPERTIES			1	2.C FE	2,993,370	97.4390	2,923,170	3,000,000	2,994,716	0	556	0	0	5.125	5.153	MN	19,646	153,750	04/20/2022	05/15/2032
925650-AH-6	VICI PROPERTIES			1	2.C FE	2,989,290	97.6140	2,928,420	3,000,000	2,989,273	0	(17)	0	0	5.125	5.188	MN	5,125	0	12/09/2024	11/15/2031
92564R-AA-3	VICI PROPERTIES (144A)			1	2.C FE	1,020,000	98.4080	984,080	1,000,000	1,000,009	0	(3,908)	0	0	4.250	3.808	JD	3,542	42,500	11/21/2019	12/01/2026
92564R-AA-3	VICI PROPERTIES (144A)			1	2.C FE	1,018,750	98.4080	984,080	1,000,000	1,000,008	0	(3,667)	0	0	4.250	3.835	JD	3,542	42,500	11/22/2019	12/01/2026
92564R-AA-3	VICI PROPERTIES (144A)			1	2.C FE	200,000	98.4080	196,816	200,000	200,000	0	0	0	0	4.250	4.250	JD	708	8,500	11/21/2019	12/01/2026
92564R-AA-3	VICI PROPERTIES (144A)			1	2.C FE	3,136,250	98.4080	3,198,260	3,250,000	3,212,208	0	18,315	0	0	4.250	4.891	JD	11,510	138,125	06/29/2020	12/01/2026
92564R-AB-1	VICI PROPERTIES (144A)			1	2.C FE	200,000	95.8950	191,790	200,000	200,000	0	0	0	0	4.625	4.625	JD	771	9,250	11/21/2019	12/01/2029
92564R-AD-7	VICI PROPERTIES (144A)			1	2.C FE	250,000	97.0950	242,738	250,000	250,000	0	0	0	0	3.750	3.750	FA	3,542	9,375	01/22/2020	02/15/2027
92564R-AD-7	VICI PROPERTIES (144A)			1	2.C FE	3,646,016	97.0950	3,881,858	3,998,000	3,827,902	0	73,062	0	0	3.750	5.909	FA	56,638	149,925	05/19/2022	02/15/2027
92564R-AH-8	VICI PROPERTIES (144A)			2	2.C FE	1,218,750	99.1770	1,239,713	1,250,000	1,237,121	0	7,175	0	0	4.500	5.148	MS	18,750	56,250	04/29/2022	09/01/2026
92564R-AJ-4	VICI PROPERTIES (144A)			1	2.C FE	3,090,000	100.9290	3,027,870	3,000,000	3,039,152	0	(19,849)	0	0	5.750	4.997	FA	71,875	172,500	04/29/2022	02/01/2027
92564R-AK-1	VICI PROPERTIES (144A)			1	2.C FE	2,182,500	97.8720	2,202,120	2,250,000	2,211,709	0	11,356	0	0	4.500	5.110	JJ	46,688	101,250	04/29/2022	01/15/2028
92564R-AK-1	VICI PROPERTIES (144A)			1	2.C FE	2,800,740	97.8720	2,936,160	3,000,000	2,883,825	0	33,927	0	0	4.500	5.909	JJ	62,250	135,000	06/08/2022	01/15/2028
927804-FU-3	VIRGINIA ELECTRIC & POWER			1	2.A FE	1,999,820	98.5550	1,971,100	2,000,000	1,999,962	0	19	0	0	3.150	3.151	JJ	29,050	63,000	01/12/2016	01/15/2026
927804-FV-1	VIRGINIA ELECTRIC & POWER			1	2.A FE	997,080	97.1140	971,140	1,000,000	999,365	0	315	0	0	2.950	2.984	MN	3,769	29,500	11/10/2016	11/15/2026
927804-FZ-2	VIRGINIA ELECTRIC & POWER			1	2.A FE	1,998,980	96.9800	1,939,600	2,000,000	1,999,547	0	103	0	0	3.800	3.806	AO	19,000	76,000	03/21/2018	04/01/2028
927804-GB-4	VIRGINIA ELECTRIC & POWER			1	1.F FE	7,524,020	92.1970	6,453,790	7,000,000	7,296,369	0	(65,793)	0	0	2.875	1.844	JJ	92,799	201,250	06/14/2021	07/15/2029
927804-GB-4	VIRGINIA ELECTRIC & POWER			1	1.F FE	1,998,080	92.1970	1,843,940	2,000,000	1,999,056	0	189	0	0	2.875	2.886	JJ	26,514	57,500	07/16/2019	07/15/2029
927804-GE-8	VIRGINIA ELECTRIC & POWER			1	1.F FE	4,988,950	83.6710	4,183,550	5,000,000	4,992,040	0	1,048	0	0	2.300	2.324	MN	14,694	115,000	11/15/2021	11/15/2031
92826C-AD-4	VISA INC			1	1.D FE	1,035,600	98.9070	989,070	1,000,000	1,002,983	0	(4,124)	0	0	3.150	2.721	JD	1,488	31,500	03/21/2016	12/14/2025
92826C-AD-4	VISA INC			1	1.D FE	5,978,040	98.9070	5,934,420	6,000,000	5,997,534	0	2,445	0	0	3.150	3.193	JD	8,925	189,000	12/09/2015	12/14/2025
92826C-AH-5	VISA INC			1	1.D FE	992,550	95.7340	957,340	1,000,000	997,752	0	780	0	0	2.750	2.836	MS	8,097	27,500	09/06/2017	09/15/2027
92826C-AH-5	VISA INC			1	1.D FE	1,893,020	95.7340	1,914,680	2,000,000	1,966,052	0	11,762	0	0	2.750	3.411	MS	16,194	55,000	02/26/2018	09/15/2027
928563-AL-9	VMWARE INC			1	2.B FE	9,980,300	83.0030	8,300,300	10,000,000	9,986,410	0	1,870	0	0	2.200	2.221	FA	83,111	220,000	07/20/2021	08/15/2031
928668-BB-7	VOLKSWAGEN GROUP AMERICA (144A)		C	1	1.G FE	1,715,148	96.7700	1,741,860	1,800,000	1,735,194	0	20,046	0	0	3.200	5.397	MS	15,200	28,800	06/04/2024	09/26/2026
928668-BS-0	VOLKSWAGEN GROUP AMERICA (144A)		C	1	1.G FE	3,006,930	97.9910	2,939,730	3,000,000	3,003,466	0	(1,364)	0	0	4.350	4.297	JD	8,338	130,500	06/01/2022	06/08/2027
929160-AS-8	VULCAN MATERIALS			1	2.B FE	1,072,500	99.8660	998,660	1,000,000	1,000,384	0	(9,151)	0	0	4.500	3.521	AO	11,250	45,000	05/03/2016	04/01/2025
929160-AS-8	VULCAN MATERIALS			1	2.B FE	1,572,244	99.8660	1,483,010	1,485,000	1,485,493	0	(11,862)	0	0	4.500	3.645	AO	16,706	66,825	01/04/2017	04/01/2025
929160-AS-8	VULCAN MATERIALS			1	2.B FE	985,000	99.8660	998,660	1,000,000	999,368	0	1,870	0	0	4.500	4.703	AO	11,250	45,000	02/04/2016	04/01/2025
929160-AT-6	VULCAN MATERIALS			1	2.B FE	1,439,660	98.3810	1,375,366	1,398,000	1,408,062	0	(4,773)	0	0	3.900	3.524	AO	13,631	54,522	08/10/2017	04/01/2027
929160-AT-6	VULCAN MATERIALS			1	2.B FE	2,988,090	98.3810	2,951,430	3,000,000	2,996,786	0	1,281	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	1,998,147	92.7510	1,655,605	1,785,000	1,917,914	0	(24,198)	0	0	3.500	1.976	JD	5,206	62,475	08/05/2021	06/01/2030
929160-AZ-2	VULCAN MATERIALS			1	2.B FE	5,494,250	92.7510	4,637,550	5,000,000	5,314,847	0	(56,917)	0	0	3.500	2.204	JD	14,583	175,000	10/06/2021	06/01/2030
929160-AZ-2	VULCAN MATERIALS			1	2.B FE	4,322,400	92.7510	3,710,040	4,000,000	4,208,861	0	(37,504)	0	0	3.500	2.418	JD	11,667	140,000	11/22/2021	06/01/2030
929160-BC-2	VULCAN MATERIALS			1	2.B FE	10,013,600	99.7630	9,976,300	10,000,000	10,012,866	0	(734)	0	0	5.350	5.332	JD	60,931	0	11/19/2024	12/01/2034
929160-BC-2	VULCAN MATERIALS			1	2.B FE	4,994,500	99.7630	4,988,150	5,000,000	4,994,235	0	(265)	0	0	5.350	5.364	JD	30,465	0	11/18/2024	12/01/2034
960386-AL-4	WABTEC			1	2.B FE	999,650	97.5870	975,870	1,000,000	999,900	0	37	0	0	3.450	3.454	MN	4,408	34,500	10/31/2016	11/15/2026
960386-AL-4	WABTEC			1	2.B FE	1,905,700	97.5870	1,951,740	2,000,000	1,976,450	0	11,830	0	0	3.450	4.108	MN	8,817	69,000	04/18/2018	11/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
931427-AQ-1	WALGREENS BOOTS ALLIANCE			1	4.A FE	51,869	96.9440	50,411	52,000	50,411	(1,567)	14	0	0	3.450	3.480	JD	150	1,794	05/26/2016	06/01/2026
931427-AQ-1	WALGREENS BOOTS ALLIANCE			1	4.A FE	977,520	96.9440	969,440	1,000,000	969,440	(26,300)	2,860	0	0	3.450	3.760	JD	2,875	34,500	11/14/2017	06/01/2026
931142-CH-4	WALMART INC				1.C FE	369,789	103.4090	310,227	300,000	314,468	0	(6,041)	0	0	5.875	3.631	AO	4,210	17,625	02/13/2014	04/05/2027
931142-CH-4	WALMART INC				1.C FE	1,224,510	103.4090	1,034,090	1,000,000	1,046,985	0	(19,601)	0	0	5.875	3.687	AO	14,035	58,750	03/26/2014	04/05/2027
931142-EM-1	WALMART INC			1	1.C FE	4,001,640	98.0710	3,922,840	4,000,000	4,000,344	0	(185)	0	0	3.050	3.043	JJ	58,628	122,000	04/17/2019	07/08/2026
931142-ET-6	WALMART INC			2	1.C FE	19,929,000	83.5090	16,701,800	20,000,000	19,950,668	0	6,803	0	0	1.800	1.839	MS	99,000	360,000	09/08/2021	09/22/2031
931142-EY-5	WALMART INC			1	1.C FE	4,934,450	96.3270	4,816,350	5,000,000	4,946,885	0	5,686	0	0	4.150	4.313	MS	64,556	207,500	09/15/2022	09/09/2032
931142-FA-6	WALMART INC			1	1.C FE	7,213,082	99.5750	7,199,273	7,230,000	7,222,093	0	5,593	0	0	4.000	4.084	AO	61,053	289,200	04/14/2023	04/15/2026
931142-EQ-2	WALMART INC LS: 55K	LS		2	1.C FE	5,993,640	91.1730	5,470,380	6,000,000	5,996,692	0	632	0	0	2.375	2.387	MS	38,396	142,500	09/19/2019	09/24/2029
254687-DD-5	WALT DISNEY COMPANY			1	1.G FE	1,030,790	99.4480	994,480	1,000,000	1,002,863	0	(5,185)	0	0	3.700	3.160	AO	7,811	37,000	03/20/2019	10/15/2025
254687-DK-9	WALT DISNEY COMPANY			1	1.G FE	1,004,430	97.9510	979,510	1,000,000	1,001,056	0	(619)	0	0	3.375	3.308	MN	4,313	33,750	03/20/2019	11/15/2026
25468P-DK-9	WALT DISNEY COMPANY			1	1.G FE	996,000	98.4780	984,780	1,000,000	999,478	0	435	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	948,980	96.0710	960,710	1,000,000	990,914	0	5,557	0	0	1.850	2.438	JJ	7,708	18,500	10/05/2016	07/30/2026
25468P-DV-5	WALT DISNEY COMPANY			1	1.G FE	996,290	96.4430	964,430	1,000,000	998,980	0	391	0	0	2.950	2.993	JD	1,311	29,500	06/01/2017	06/15/2027
941053-AH-3	WASTE CONNECTIONS INC			1	2.A FE	4,018,880	97.9280	3,917,120	4,000,000	4,008,012	0	(1,957)	0	0	4.250	4.191	JD	14,167	170,000	11/07/2018	12/01/2028
941053-AJ-9	WASTE CONNECTIONS INC			1	2.A FE	1,825,152	94.6700	1,616,964	1,708,000	1,764,441	0	(12,923)	0	0	3.500	2.641	MN	9,963	59,780	01/16/2020	05/01/2029
941053-AJ-9	WASTE CONNECTIONS INC			1	2.A FE	4,986,900	94.6700	4,733,500	5,000,000	4,993,652	0	1,297	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	2,980,230	89.5940	2,687,820	3,000,000	2,986,933	0	2,361	0	0	2.600	2.691	FA	32,500	78,000	01/25/2022	02/01/2030
94106B-AE-1	WASTE CONNECTIONS INC			1	2.A FE	2,997,750	87.5690	2,627,070	3,000,000	2,998,178	0	208	0	0	3.200	3.209	JD	8,000	96,000	03/02/2022	06/01/2032
94106B-AF-8	WASTE CONNECTIONS INC			1	2.A FE	7,960,880	92.9830	7,438,640	8,000,000	7,968,026	0	3,259	0	0	4.200	4.259	JJ	154,933	336,000	08/16/2022	01/15/2033
94106L-BE-8	WASTE MANAGEMENT INC			1	1.G FE	2,999,460	96.2360	2,887,080	3,000,000	2,999,766	0	54	0	0	3.150	3.152	MN	12,075	94,500	10/30/2017	11/15/2027
94106L-BP-3	WASTE MANAGEMENT INC			1	1.G FE	2,983,470	81.4260	2,442,780	3,000,000	2,989,725	0	1,562	0	0	1.500	1.558	MS	13,250	45,000	11/06/2020	03/15/2031
94106L-BS-7	WASTE MANAGEMENT INC			1	1.G FE	4,992,500	94.5310	4,726,550	5,000,000	4,993,821	0	682	0	0	4.150	4.168	AO	43,806	207,500	04/28/2022	04/15/2032
94106L-BT-5	WASTE MANAGEMENT INC			1	1.G FE	1,997,160	99.1050	1,982,100	2,000,000	1,997,736	0	367	0	0	4.625	4.648	FA	34,944	92,500	02/08/2023	02/15/2030
94106L-BV-0	WASTE MANAGEMENT INC			1	1.G FE	4,965,700	100.5160	5,025,800	5,000,000	4,973,391	0	5,666	0	0	4.875	5.018	FA	92,083	251,875	07/27/2023	02/15/2029
94106L-CE-7	WASTE MANAGEMENT INC			1	1.G FE	4,974,700	97.5360	4,876,800	5,000,000	4,974,672	0	(28)	0	0	4.950	5.013	MS	39,188	0	10/30/2024	03/15/2035
94106L-BA-6	WASTE MANAGEMENT INC LS: 2K	LS		1	1.G FE	995,740	99.7160	997,160	1,000,000	999,862	0	458	0	0	3.125	3.175	MS	10,417	31,250	02/18/2015	03/01/2025
94106L-BA-6	WASTE MANAGEMENT INC LS: 2K	LS		1	1.G FE	993,330	99.7160	997,160	1,000,000	999,804	0	797	0	0	3.125	3.210	MS	10,417	31,250	01/28/2016	03/01/2025
94106L-BA-6	WASTE MANAGEMENT INC LS: 3K	LS		1	1.G FE	1,662,890	99.7160	1,705,144	1,710,000	1,708,923	0	5,643	0	0	3.125	3.469	MS	17,813	53,438	09/11/2015	03/01/2025
94106L-BW-8	WASTE MANAGEMENT INC LS:1.9M	LS		1	1.G FE	5,178,150	98.1620	4,908,100	5,000,000	5,173,642	0	(4,508)	0	0	4.875	4.397	FA	92,083	0	09/19/2024	02/15/2034
94107T-AA-9	WASTE MANAGEMENT OF CANADA			1	1.G FE	2,138,500	98.7200	1,974,416	2,000,000	2,039,083	0	(24,702)	0	0	2.600	1.332	MS	14,104	52,000	11/13/2020	09/23/2026
948565-AD-8	WEEKLEY HOMES LLC (144A)			1	3.B FE	389,063	95.7960	359,235	375,000	359,235	12,080	(2,915)	0	0	4.875	4.023	MS	5,383	18,281	10/19/2021	09/15/2028
948565-AD-8	WEEKLEY HOMES LLC (144A)			1	3.B FE	2,002,374	95.7960	1,855,569	1,937,000	1,855,569	59,538	(12,198)	0	0	4.875	4.178	MS	27,804	94,429	03/23/2021	09/15/2028
948565-AD-8	WEEKLEY HOMES LLC (144A)			1	3.B FE	773,438	95.7960	718,470	750,000	718,470	22,716	(4,386)	0	0	4.875	4.227	MS	10,766	36,563	03/30/2021	09/15/2028
948565-AD-8	WEEKLEY HOMES LLC (144A)			1	3.B FE	1,541,250	95.7960	1,436,940	1,500,000	1,436,940	45,418	(8,758)	0	0	4.875	4.228	MS	21,531	73,125	12/13/2021	09/15/2028
948565-AD-8	WEEKLEY HOMES LLC (144A)			1	3.B FE	2,055,000	95.7960	1,915,920	2,000,000	1,915,920	60,502	(11,622)	0	0	4.875	4.230	MS	28,708	97,500	12/06/2021	09/15/2028
948565-AD-8	WEEKLEY HOMES LLC (144A)			1	3.B FE	500,000	95.7960	478,980	500,000	478,980	12,220	0	0	0	4.875	4.875	MS	7,177	24,375	09/09/2020	09/15/2028
948565-AD-8	WEEKLEY HOMES LLC (144A)			1	3.B FE	742,500	95.7960	718,470	750,000	718,470	17,255	1,075	0	0	4.875	5.054	MS	10,766	36,563	02/03/2022	09/15/2028
949746-RW-3	WELLS FARGO & CO				2.A FE	996,570	97.8680	978,680	1,000,000	999,464	0	376	0	0	3.000	3.040	AO	5,750	30,000	04/15/2016	04/22/2026
94974B-GH-7	WELLS FARGO & CO				2.A FE	999,310	99.7270	997,270	1,000,000	999,945	0	56	0	0	3.000	3.008	FA	11,000	30,000	02/12/2015	02/19/2025
94974B-GH-7	WELLS FARGO & CO				2.A FE	996,660	99.7270	997,270	1,000,000	999,904	0	357	0	0	3.000	3.039	FA	11,000	30,000	02/11/2015	02/19/2025
94974B-GP-9	WELLS FARGO & CO				2.A FE	1,996,500	99.2260	1,984,520	2,000,000	1,999,616	0	398	0	0	3.550	3.571	MS	18,144	71,000	09/21/2015	09/29/2025
95000U-2A-0	WELLS FARGO & CO			2	2.A FE	1,000,000	96.9270	969,270	1,000,000	1,000,000	0	0	0	0	3.584	3.584	MN	3,883	35,840	05/15/2017	05/22/2028
95000U-2D-4	WELLS FARGO & CO			1	2.A FE	2,994,660	96.9940	2,909,820	3,000,000	2,997,484	0	541	0	0	4.150	4.172	JJ	54,296	124,500	01/16/2019	01/24/2029
95000U-2U-6	WELLS FARGO & CO			1	2.A FE	4,602,150	87.6910	4,384,550	5,000,000	4,684,360	0	31,653	0	0	3.350	4.272	MS	55,368	167,500	04/18/2022	03/02/2033

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
95040Q-AC-8	WELLTOWER INC			1	2.A FE	992,270	99.5540	995,540	1,000,000	998,799	0	872	0	0	4.250	4.345	AO	10,625	42,500	02/23/2016	04/01/2026
95040Q-AD-6	WELLTOWER INC			1	2.A FE	999,590	97.9510	979,510	1,000,000	999,794	0	42	0	0	4.250	4.255	AO	8,972	42,500	04/03/2018	04/15/2028
95040Q-AD-6	WELLTOWER INC			1	2.A FE	1,948,520	97.9510	1,959,020	2,000,000	1,979,522	0	5,612	0	0	4.250	4.587	AO	17,944	85,000	10/10/2018	04/15/2028
95040Q-AM-6	WELLTOWER INC			1	2.A FE	4,975,950	87.1290	4,356,450	5,000,000	4,983,911	0	2,245	0	0	2.800	2.855	JD	11,667	140,000	03/16/2021	06/01/2031
955278-D*-4	WEST PENN POWER COMPANY			1	1.F	10,000,000	97.4180	9,741,800	10,000,000	10,000,000	0	0	0	0	5.290	5.290	JJ	243,928	529,000	11/29/2022	01/15/2033
95709T-AL-4	WESTAR ENERGY			1	1.F FE	999,990	98.8150	988,150	1,000,000	1,000,000	0	0	0	0	3.250	3.250	JD	2,708	32,500	11/05/2015	12/01/2025
95709T-AN-0	WESTAR ENERGY			1	1.F FE	998,590	97.0980	970,980	1,000,000	999,766	0	151	0	0	2.550	2.566	JJ	12,750	25,500	06/13/2016	07/01/2026
95709T-AP-5	WESTAR ENERGY			1	1.F FE	996,120	96.7800	967,800	1,000,000	999,000	0	410	0	0	3.100	3.145	AO	7,750	31,000	02/27/2017	04/01/2027
95709T-AP-5	WESTAR ENERGY			1	1.F FE	1,475,460	96.7800	1,451,700	1,500,000	1,493,756	0	2,611	0	0	3.100	3.292	AO	11,625	46,500	03/02/2017	04/01/2027
958254-AE-4	WESTERN GAS PARTNERS LP			1	2.C FE	987,890	99.6780	996,780	1,000,000	999,334	0	1,393	0	0	3.950	4.099	JD	3,292	39,500	05/26/2015	06/01/2025
958667-AC-1	WESTERN MIDSTREAM OPERATING			1	2.C FE	1,998,000	93.8620	1,877,240	2,000,000	1,998,851	0	190	0	0	4.050	4.062	FA	33,750	81,000	01/09/2020	02/01/2030
960413-AT-9	WESTLAKE CHEMICAL			1	2.B FE	995,000	98.0310	980,310	1,000,000	999,033	0	551	0	0	3.600	3.660	FA	13,600	36,000	08/03/2016	08/15/2026
960413-AT-9	WESTLAKE CHEMICAL			1	2.B FE	1,841,380	98.0310	1,960,620	2,000,000	1,961,549	0	22,211	0	0	3.600	4.844	FA	27,200	72,000	11/27/2018	08/15/2026
962166-AT-1	WEYERHAEUSER CO				2.B FE	1,357,600	100.1100	1,001,100	1,000,000	1,001,648	0	(42,691)	0	0	8.500	4.094	JJ	39,194	85,000	01/22/2015	01/15/2025
962166-AT-1	WEYERHAEUSER CO				2.B FE	818,700	100.1100	600,660	600,000	600,972	0	(25,195)	0	0	8.500	4.164	JJ	23,517	51,000	07/28/2014	01/15/2025
962166-AT-1	WEYERHAEUSER CO				2.B FE	657,165	100.1100	500,550	500,000	500,768	0	(19,958)	0	0	8.500	4.372	JJ	19,597	42,500	09/01/2015	01/15/2025
962166-BX-1	WEYERHAEUSER CO			1	2.B FE	5,136,450	95.4580	4,772,900	5,000,000	5,067,247	0	(13,105)	0	0	4.000	3.681	MN	25,556	200,000	04/08/2019	11/15/2029
963320-AT-3	WHIRLPOOL CORP			1	2.C FE	3,995,880	99.5390	3,981,560	4,000,000	3,999,540	0	310	0	0	3.700	3.712	MN	24,667	148,000	10/30/2014	05/01/2025
963320-AY-2	WHIRLPOOL CORP			1	2.C FE	2,001,880	82.3770	1,647,540	2,000,000	2,001,250	0	(186)	0	0	2.400	2.389	MN	6,133	48,000	06/07/2021	05/15/2031
96926J-AC-1	WILLIAM CARTER (144A)			1	3.B FE	1,042,500	99.2410	992,410	1,000,000	992,410	6,306	(2,016)	0	0	5.625	4.600	MS	16,563	56,250	07/15/2019	03/15/2027
96926J-AC-1	WILLIAM CARTER (144A)			1	3.B FE	3,082,500	99.2410	2,977,230	3,000,000	2,977,230	16,603	(3,733)	0	0	5.625	4.974	MS	49,688	168,750	05/16/2019	03/15/2027
96926J-AC-1	WILLIAM CARTER (144A)			1	3.B FE	1,026,250	99.2410	992,410	1,000,000	992,410	5,481	(1,191)	0	0	5.625	5.000	MS	16,563	56,250	05/28/2019	03/15/2027
96926J-AC-1	WILLIAM CARTER (144A)			1	3.B FE	1,022,500	99.2410	992,410	1,000,000	992,410	5,250	(960)	0	0	5.625	5.110	MS	16,563	56,250	03/08/2019	03/15/2027
96926J-AC-1	WILLIAM CARTER (144A)			1	3.B FE	1,741,231	99.2410	1,692,059	1,705,000	1,692,059	8,854	(1,540)	0	0	5.625	5.138	MS	28,239	95,906	03/08/2019	03/15/2027
88339W-AB-2	WILLIAMS COMPANIES INC			1	2.B FE	2,987,430	99.3020	2,979,060	3,000,000	2,989,755	0	2,325	0	0	4.900	4.989	MS	43,283	102,083	01/04/2024	03/15/2029
969457-CH-1	WILLIAMS COMPANIES INC			1	2.B FE	5,009,050	100.7270	5,036,350	5,000,000	5,003,968	0	(3,526)	0	0	5.400	5.321	MS	89,250	270,000	08/07/2023	03/02/2026
96949L-AD-7	WILLIAMS COMPANIES INC			1	2.B FE	1,007,630	97.5020	975,020	1,000,000	1,002,063	0	(870)	0	0	3.750	3.653	JD	1,667	37,500	11/06/2017	06/15/2027
96949L-AD-7	WILLIAMS COMPANIES INC			1	2.B FE	999,490	97.5020	975,020	1,000,000	999,846	0	53	0	0	3.750	3.756	JD	1,667	37,500	05/31/2017	06/15/2027
976656-CM-8	WISCONSIN ELECTRIC POWER LS:436K	LS		1	1.F FE	5,998,800	90.7850	5,447,100	6,000,000	5,999,381	0	168	0	0	1.700	1.703	JD	4,533	102,000	06/08/2021	06/15/2028
976826-BL-0	WISCONSIN POWER & LIGHT			1	2.A FE	997,090	95.8380	958,380	1,000,000	999,070	0	305	0	0	3.050	3.084	AO	6,439	30,500	10/02/2017	10/15/2027
976826-BL-0	WISCONSIN POWER & LIGHT			1	2.A FE	232,135	95.8380	234,803	245,000	240,719	0	1,428	0	0	3.050	3.714	AO	1,578	7,473	05/02/2018	10/15/2027
976826-BP-1	WISCONSIN POWER & LIGHT			1	2.A FE	2,205,478	81.5270	1,793,594	2,200,000	2,203,722	0	(536)	0	0	1.950	1.921	MS	12,513	42,900	09/14/2021	09/16/2031
978097-AG-8	WOLVERINE WORLD (144A) LS:261K	LS		1	5.B FE	1,000,000	87.9360	879,360	1,000,000	879,360	93,100	0	0	0	4.000	4.000	FA	15,111	40,000	08/12/2021	08/15/2029
978097-AG-8	WOLVERINE WORLD (144A) LS:261K	LS		1	5.B FE	991,250	87.9360	879,360	1,000,000	879,360	92,048	1,052	0	0	4.000	4.131	FA	15,111	40,000	10/12/2021	08/15/2029
978097-AG-8	WOLVERINE WORLD (144A) LS:261K	LS		1	5.B FE	986,250	87.9360	879,360	1,000,000	879,360	91,445	1,655	0	0	4.000	4.207	FA	15,111	40,000	10/12/2021	08/15/2029
978097-AG-8	WOLVERINE WORLD (144A) LS:523K	LS		1	5.B FE	1,932,500	87.9360	1,758,720	2,000,000	1,758,720	177,851	8,349	0	0	4.000	4.531	FA	30,222	80,000	01/19/2022	08/15/2029
98138H-AG-6	WORKDAY INC			1	2.B FE	5,797,609	97.4890	5,805,470	5,955,000	5,799,601	0	1,991	0	0	3.500	4.733	AO	52,106	0	12/19/2024	04/01/2027
98138H-AG-6	WORKDAY INC			1	2.B FE	1,946,540	97.4890	1,949,780	2,000,000	1,947,216	0	676	0	0	3.500	4.748	AO	17,500	0	12/19/2024	04/01/2027
92940P-AD-6	WRKCO INC			1	2.B FE	3,335,966	99.4750	2,734,568	2,749,000	3,073,630	0	(78,501)	0	0	4.900	1.793	MS	39,662	134,701	07/29/2021	03/15/2029
92940P-AD-6	WRKCO INC			1	2.B FE	1,741,186	99.4750	1,427,466	1,435,000	1,604,343	0	(40,948)	0	0	4.900	1.795	MS	20,704	70,315	07/29/2021	03/15/2029
92940P-AD-6	WRKCO INC			1	2.B FE	1,212,980	99.4750	994,750	1,000,000	1,117,806	0	(28,483)	0	0	4.900	1.801	MS	14,428	49,000	07/29/2021	03/15/2029
92940P-AE-4	WRKCO INC			1	2.B FE	5,852,085	96.5140	5,091,114	5,275,000	5,549,566	0	(82,825)	0	0	3.900	2.190	JD	17,144	205,725	03/24/2021	06/01/2028
96145D-AD-7	WRKCO INC			1	2.B FE	999,560	96.3230	963,230	1,000,000	999,838	0	45	0	0	3.375	3.380	MS	9,938	33,750	08/21/2017	09/15/2027
96145D-AD-7	WRKCO INC			1	2.B FE	999,050	96.3230	963,230	1,000,000	999,684	0	98	0	0	3.375	3.386	MS	9,938	33,750	08/22/2017	09/15/2027
96145D-AH-8	WRKCO INC			1	2.B FE	2,994,810	97.0730	2,912,190	3,000,000	2,997,978	0	538	0	0	4.000	4.021	MS	35,333	120,000	03/01/2018	03/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
983130-AX-3	WYNN LAS VEGAS (144A)			1	3.C FE	2,055,000	98.9920	1,979,840	2,000,000	1,979,840	38,454	(6,454)	0	0	5.250	4.879	MN	13,417	105,000	10/24/2017	05/15/2027
983130-AX-3	WYNN LAS VEGAS (144A)			1	3.C FE	1,027,500	98.9920	989,920	1,000,000	989,920	19,166	(3,166)	0	0	5.250	4.886	MN	6,708	52,500	07/21/2017	05/15/2027
983130-AX-3	WYNN LAS VEGAS (144A)			1	3.C FE	505,000	98.9920	494,960	500,000	494,960	8,582	(582)	0	0	5.250	5.115	MN	3,354	26,250	08/29/2017	05/15/2027
983130-AX-3	WYNN LAS VEGAS (144A)			1	3.C FE	1,010,000	98.9920	989,920	1,000,000	989,920	17,129	(1,129)	0	0	5.250	5.119	MN	6,708	52,500	05/05/2017	05/15/2027
983130-AX-3	WYNN LAS VEGAS (144A)			1	3.C FE	1,008,750	98.9920	989,920	1,000,000	989,920	16,991	(991)	0	0	5.250	5.135	MN	6,708	52,500	05/05/2017	05/15/2027
983130-AX-3	WYNN LAS VEGAS (144A)			1	3.C FE	500,000	98.9920	494,960	500,000	494,960	8,000	0	0	0	5.250	5.250	MN	3,354	26,250	05/04/2017	05/15/2027
983133-AC-3	WYNN RESORTS FINANCE LLC (144A)			1	3.C FE	2,100,000	104.2110	2,084,220	2,000,000	2,084,220	(13,810)	(1,970)	0	0	7.125	6.118	FA	53,833	0	11/07/2024	02/15/2031
983133-AC-3	WYNN RESORTS FINANCE LLC (144A)			1	3.C FE	1,000,000	104.2110	1,042,110	1,000,000	1,000,000	0	0	0	0	7.125	7.125	FA	26,917	71,250	02/09/2023	02/15/2031
98459L-AB-9	YALE UNIVERSITY REV (TAXABLE) LS: 2K	LS		1	1.A FE	5,072,250	85.0950	4,254,750	5,000,000	5,041,062	0	(7,834)	0	0	1.482	1.134	AO	15,643	74,100	12/08/2020	04/15/2030
98459L-AB-9	YALE UNIVERSITY REV (TAXABLE) LS: 18K	LS		1	1.A FE	40,292,890	85.0950	33,804,840	39,726,000	40,048,363	0	(61,496)	0	0	1.482	1.138	AO	124,289	588,739	12/08/2020	04/15/2030
988498-AP-6	YUM! BRANDS INC			1	3.C FE	3,093,750	92.5040	2,775,120	3,000,000	2,775,120	(22,067)	(11,443)	0	0	4.625	4.147	AO	34,688	138,750	01/07/2022	01/31/2032
988498-AP-6	YUM! BRANDS INC			1	3.C FE	2,000,000	92.5040	1,850,080	2,000,000	1,850,080	(22,340)	0	0	0	4.625	4.625	AO	23,125	92,500	03/16/2021	01/31/2032
988498-AR-2	YUM! BRANDS INC LS:1.4M	LS		1	3.C FE	1,500,000	96.9530	1,454,295	1,500,000	1,454,295	(21,075)	0	0	0	5.375	5.375	AO	20,156	80,625	03/25/2022	04/01/2032
98877D-AC-9	ZF NA CAPITAL (144A)		C	1	3.B FE	1,071,000	99.5990	1,003,958	1,008,000	1,003,958	16,351	(9,597)	0	0	4.750	3.763	AO	8,246	47,880	01/04/2018	04/29/2025
98877D-AC-9	ZF NA CAPITAL (144A)		C	1	3.B FE	2,070,000	99.5990	1,991,980	2,000,000	1,991,980	24,324	(10,924)	0	0	4.750	4.184	AO	16,361	95,000	01/31/2018	04/29/2025
98877D-AC-9	ZF NA CAPITAL (144A)		C	1	3.B FE	1,541,250	99.5990	1,493,985	1,500,000	1,493,985	16,546	(6,496)	0	0	4.750	4.302	AO	12,271	71,250	02/02/2018	04/29/2025
98877D-AC-9	ZF NA CAPITAL (144A)		C	1	3.B FE	1,023,750	99.5990	995,990	1,000,000	995,990	10,457	(3,757)	0	0	4.750	4.362	AO	8,181	47,500	02/02/2018	04/29/2025
98956P-AF-9	ZIMMER BIOMET HOLDINGS INC			1	2.B FE	1,995,300	99.7210	1,994,420	2,000,000	1,999,704	0	461	0	0	3.550	3.578	AO	17,750	71,000	03/10/2015	04/01/2025
98956P-AV-4	ZIMMER BIOMET HOLDINGS INC			1	2.B FE	4,998,700	85.3860	4,269,300	5,000,000	4,998,990	0	123	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	2,823,508	99.9420	2,748,405	2,750,000	2,757,559	0	(11,815)	0	0	4.500	4.046	MN	16,500	123,750	10/30/2018	11/13/2025
98978V-AK-9	ZOETIS INC			1	2.A FE	1,002,790	99.9420	999,420	1,000,000	1,000,223	0	(327)	0	0	4.500	4.465	MN	6,000	45,000	11/10/2015	11/13/2025
98978V-AK-9	ZOETIS INC			1	2.A FE	997,690	99.9420	999,420	1,000,000	999,707	0	270	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	95.8800	958,800	1,000,000	998,302	0	585	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	4,990,550	96.9880	4,849,400	5,000,000	4,995,950	0	970	0	0	3.900	3.923	FA	70,958	195,000	08/13/2018	08/20/2028
013716-AQ-8	ALCAN INC		D	1	1.F FE	90,533	110.6070	82,955	75,000	78,721	0	(478)	0	0	7.250	5.706	MS	1,601	5,438	05/23/2005	03/15/2031
013716-AQ-8	ALCAN INC		D	1	1.F FE	138,895	110.6070	138,259	125,000	130,725	0	(734)	0	0	7.250	6.343	MS	2,668	9,063	02/02/2007	03/15/2031
014443-AG-0	ALECTRA INC	SD		1	1.F FE	1,886,620	97.9350	1,958,700	2,000,000	1,964,856	0	13,982	0	0	2.488	3.261	MN	5,998	49,760	12/04/2018	05/17/2027
014443-AL-9	ALECTRA INC			2	1.F FE	4,000,000	88.9850	3,559,420	4,000,000	4,000,000	0	0	0	0	1.751	1.751	FA	27,248	70,040	02/09/2021	02/11/2031
014443-AN-5	ALECTRA INC	SD		2	1.F FE	1,000,000	103.8130	1,038,134	1,000,000	1,000,000	0	0	0	0	4.627	4.627	JD	2,282	23,135	06/11/2024	06/13/2034
014443-AN-5	ALECTRA INC	SD		2	1.F FE	992,930	103.8130	1,038,134	1,000,000	993,211	0	281	0	0	4.627	4.716	JD	2,282	23,135	07/02/2024	06/13/2034
014443-AQ-8	ALECTRA INC			1	1.F FE	997,900	101.0840	1,010,842	1,000,000	997,877	0	(23)	0	0	4.309	4.335	AO	7,319	0	10/29/2024	10/30/2034
01626P-AS-5	ALIMENTATION COUCHE - TARD				2.A FE	1,000,000	107.5900	1,075,905	1,000,000	1,000,000	0	0	0	0	5.592	5.592	MS	14,861	55,920	09/21/2023	09/25/2030
01626P-AH-9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.A FE	1,008,830	96.6710	966,710	1,000,000	1,002,383	0	(962)	0	0	3.550	3.443	JJ	15,285	35,500	07/20/2017	07/26/2027
01626P-AH-9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.A FE	1,004,150	96.6710	966,710	1,000,000	1,001,166	0	(466)	0	0	3.550	3.498	JJ	15,285	35,500	11/01/2017	07/26/2027
01626P-AH-9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.A FE	998,660	96.6710	966,710	1,000,000	999,592	0	142	0	0	3.550	3.566	JJ	15,285	35,500	07/19/2017	07/26/2027
01626P-AH-9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.A FE	2,410,553	96.6710	2,457,377	2,542,000	2,499,849	0	15,195	0	0	3.550	4.237	JJ	38,854	90,241	05/30/2018	07/26/2027
01626P-AM-8	ALIMENTATION COUCHE - TARD (144A)		A	1	2.A FE	2,004,080	90.1960	1,803,920	2,000,000	2,002,164	0	(407)	0	0	2.950	2.926	JJ	25,567	59,000	01/23/2020	01/25/2030
01626P-AM-8	ALIMENTATION COUCHE - TARD (144A)		A	1	2.A FE	2,996,400	90.1960	2,705,880	3,000,000	2,998,000	0	354	0	0	2.950	2.964	JJ	38,350	88,500	01/22/2020	01/25/2030
02135Z-AR-7	ALTALINK LP			1	1.G FE	1,092,400	99.4000	994,006	1,000,000	1,021,443	0	(18,268)	0	0	2.747	0.891	MN	2,408	27,470	01/20/2021	05/29/2026
02135Z-AR-7	ALTALINK LP	SD		1	1.G FE	1,092,400	99.4000	994,006	1,000,000	1,021,443	0	(18,268)	0	0	2.747	0.891	MN	2,408	27,470	01/20/2021	05/29/2026
021374-AC-7	ALTALINK LP			1	1.G FE	1,003,860	88.8420	888,423	1,000,000	1,002,243	0	(394)	0	0	1.509	1.466	MS	4,589	15,090	10/20/2020	09/11/2030
06368B-TX-6	BANK OF MONTREAL	SD			1.C FE	1,128,440	99.3770	993,776	1,000,000	1,054,591	0	(16,777)	0	0	3.190	1.420	MS	10,575	31,900	06/23/2020	03/01/2028
06368D-3U-6	BANK OF MONTREAL	SD		1	1.F FE	1,957,700	101.7490	2,034,990	2,000,000	1,977,810	0	8,437	0	0	4.309	4.799	JD	7,083	86,180	07/13/2022	06/01/2027
06368D-CV-4	BANK OF MONTREAL			1	1.D FE	1,057,200	99.9140	999,144	1,000,000	1,001,323	0	(14,310)	0	0	2.370	0.928	FA	9,740	23,700	01/13/2021	02/03/2025
06368D-CV-4	BANK OF MONTREAL			1	1.D FE	1,999,980	99.9140	1,998,288	2,000,000	2,000,000	0	0	0	0	2.370	2.370	FA	19,479	47,400	01/15/2020	02/03/2025

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
06368D-PC-2	BANK OF MONTREAL			1	1.F FE	1,000,000	98.1750	981,755	1,000,000	1,000,000	0	0	0	0	1.758	1.758	MS	5,394	17,580	03/08/2021	03/10/2026
06368L-5G-7	BANK OF MONTREAL			1	1.F FE	1,500,000	102.7260	1,540,893	1,500,000	1,500,000	0	0	0	0	4.420	4.420	JJ	30,335	0	07/15/2024	07/17/2029
06368L-B8-8	BANK OF MONTREAL	SD		1	1.F FE	1,000,000	102.9680	1,029,683	1,000,000	1,000,000	0	0	0	0	4.537	4.537	JD	1,616	45,370	12/14/2023	12/18/2028
06368L-EY-8	BANK OF MONTREAL	SD		1	1.F FE	1,000,000	103.0060	1,030,067	1,000,000	1,000,000	0	0	0	0	4.709	4.709	JD	3,096	47,090	12/05/2022	12/07/2027
06368L-NK-8	BANK OF MONTREAL			1	1.F FE	1,000,000	104.3940	1,043,943	1,000,000	1,000,000	0	0	0	0	5.039	5.039	MN	4,418	50,390	05/25/2023	05/29/2028
064159-4B-9	BANK OF NOVA SCOTIA		A	1	1.F FE	4,051,920	83.2250	3,329,000	4,000,000	4,035,327	0	(4,976)	0	0	2.150	2.005	FA	35,833	86,000	07/26/2021	08/01/2031
06415E-4E-2	BANK OF NOVA SCOTIA	SD		1	1.F FE	996,600	94.3690	943,694	1,000,000	998,556	0	494	0	0	1.400	1.452	MN	2,301	14,000	11/19/2020	11/01/2027
06415E-V9-3	BANK OF NOVA SCOTIA				1.F FE	2,999,010	99.8950	2,996,853	3,000,000	2,999,928	0	180	0	0	2.160	2.167	FA	26,630	64,800	01/29/2020	02/03/2025
06415G-AZ-3	BANK OF NOVA SCOTIA	SD		1	1.F FE	1,999,140	99.9680	1,999,378	2,000,000	1,999,982	0	291	0	0	1.950	1.964	JJ	18,592	39,000	01/05/2022	01/10/2025
06415G-DE-7	BANK OF NOVA SCOTIA	SD		1	1.F FE	2,496,650	98.8420	2,471,050	2,500,000	2,498,414	0	666	0	0	2.950	2.979	MS	23,034	73,750	03/02/2022	03/08/2027
06415G-H2-9	BANK OF NOVA SCOTIA	SD		1	1.F FE	1,999,940	102.6240	2,052,488	2,000,000	1,999,820	0	17	0	0	5.500	5.501	MN	15,973	110,000	11/07/2022	05/08/2026
0778FP-AG-4	BELL CANADA		A	1	2.B FE	5,016,050	81.3700	4,068,500	5,000,000	5,011,148	0	(1,489)	0	0	2.150	2.114	FA	40,611	107,500	08/23/2021	02/15/2032
0778FP-AL-3	BELL CANADA		A	1	2.B FE	5,083,600	97.2140	4,860,700	5,000,000	5,075,922	0	(7,463)	0	0	5.100	4.871	MN	35,417	255,000	12/20/2023	05/11/2033
07813Z-BZ-6	BELL CANADA	SD		1	2.B FE	2,995,530	99.9740	2,999,244	3,000,000	2,999,659	0	598	0	0	3.350	3.374	MS	30,288	100,500	03/07/2018	03/12/2025
07813Z-CB-8	BELL CANADA	SD		1	2.B FE	1,000,150	99.9240	999,246	1,000,000	999,979	0	(60)	0	0	2.750	2.746	JJ	11,678	27,500	05/08/2019	01/29/2025
07813Z-CC-6	BELL CANADA	SD		1	2.B FE	1,797,678	95.7540	1,723,581	1,800,000	1,798,780	0	231	0	0	2.900	2.915	MS	16,018	52,200	09/05/2019	09/10/2029
07813Z-CG-7	BELL CANADA			1	2.B FE	1,998,280	93.7300	1,874,606	2,000,000	1,998,820	0	163	0	0	3.000	3.010	MS	17,260	60,000	03/12/2021	03/17/2031
07813Z-CL-6	BELL CANADA			1	2.B FE	997,870	102.3190	1,023,198	1,000,000	998,333	0	276	0	0	4.550	4.585	FA	17,951	45,500	02/06/2023	02/09/2030
07813Z-CR-3	BELL CANADA				2.B FE	996,460	103.9800	1,039,808	1,000,000	996,474	0	14	0	0	5.150	5.196	FA	18,201	13,016	05/21/2024	08/24/2034
13607G-RU-0	CANADIAN IMPERIAL BANK	SD			1.F FE	999,270	97.8450	978,458	1,000,000	999,842	0	147	0	0	1.100	1.115	JJ	4,973	11,000	01/14/2021	01/19/2026
13607H-5C-2	CANADIAN IMPERIAL BANK	SD		1	1.F FE	2,496,175	103.7800	2,594,510	2,500,000	2,497,571	0	734	0	0	5.050	5.085	AO	29,401	126,250	10/04/2022	10/07/2027
13607H-5C-2	CANADIAN IMPERIAL BANK	SD		1	1.F FE	991,510	103.7800	1,037,804	1,000,000	994,323	0	1,835	0	0	5.050	5.270	AO	11,760	50,500	06/07/2023	10/07/2027
13607H-C3-4	CANADIAN IMPERIAL BANK	SD			1.D FE	1,995,680	97.5710	1,951,422	2,000,000	1,998,190	0	864	0	0	2.250	2.295	JJ	21,822	45,000	01/04/2022	01/07/2027
13607H-V6-6	CANADIAN IMPERIAL BANK	SD		1	1.F FE	998,470	103.3000	1,033,006	1,000,000	999,185	0	298	0	0	4.950	4.984	JD	271	49,500	06/27/2022	06/29/2027
13607H-VV-1	CANADIAN IMPERIAL BANK	SD			1.F FE	999,280	97.6330	976,336	1,000,000	999,771	0	144	0	0	1.700	1.715	JJ	7,839	17,000	07/12/2021	07/15/2026
13607L-PY-3	CANADIAN IMPERIAL BANK			1	1.F FE	2,998,470	105.3040	3,159,126	3,000,000	2,998,844	0	317	0	0	5.500	5.512	JJ	76,849	165,000	07/11/2023	01/14/2028
13607L-SJ-3	CANADIAN IMPERIAL BANK	SD		1	1.F FE	999,940	102.7990	1,027,990	1,000,000	999,928	0	17	0	0	5.000	5.002	JD	3,288	50,000	12/04/2023	12/07/2026
136375-BD-3	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	3,734,070	106.9150	3,207,450	3,000,000	3,290,077	0	(74,978)	0	0	6.900	3.945	JJ	95,450	207,000	05/24/2018	07/15/2028
136375-CF-7	CANADIAN NATIONAL RAILWAY	SD		1	1.F FE	989,060	99.6320	996,325	1,000,000	998,802	0	1,582	0	0	2.800	2.965	MS	7,671	28,000	04/17/2018	09/22/2025
136375-CJ-9	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	1,992,340	98.0480	1,960,960	2,000,000	1,998,954	0	834	0	0	2.750	2.794	MS	18,333	55,000	02/18/2016	03/01/2026
136375-CS-9	CANADIAN NATIONAL RAILWAY			1	1.F FE	2,236,520	97.8730	1,957,476	2,000,000	2,117,761	0	(29,499)	0	0	3.000	1.427	FA	23,836	60,000	11/13/2020	02/08/2029
136375-DL-3	CANADIAN NATIONAL RAILWAY			1	1.G FE	2,995,500	103.9820	3,119,472	3,000,000	2,995,866	0	366	0	0	4.600	4.633	MN	22,617	69,000	04/30/2024	05/02/2029
136375-DR-0	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	5,003,200	94.1050	4,705,250	5,000,000	5,002,842	0	(358)	0	0	4.375	4.367	MS	62,587	0	09/17/2024	09/18/2034
136375-DR-0	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	4,981,950	94.1050	4,705,250	5,000,000	4,982,084	0	134	0	0	4.375	4.420	MS	62,587	0	09/20/2024	09/18/2034
136375-DR-0	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	4,043,700	94.1050	3,831,956	4,072,000	4,044,088	0	389	0	0	4.375	4.461	MS	50,971	0	10/02/2024	09/18/2034
13645R-AS-3	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	1,999,140	99.8030	1,996,060	2,000,000	1,999,933	0	68	0	0	2.900	2.905	FA	24,167	58,000	01/28/2015	02/01/2025
13645R-AT-1	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	1,748,303	98.6900	1,727,075	1,750,000	1,749,756	0	180	0	0	3.700	3.711	FA	26,979	64,750	09/10/2015	02/01/2026
13645R-AT-1	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	996,470	98.6900	986,900	1,000,000	999,545	0	383	0	0	3.700	3.741	FA	15,417	37,000	07/29/2015	02/01/2026
13645R-AY-0	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	2,997,240	97.3820	2,921,460	3,000,000	2,998,874	0	280	0	0	4.000	4.011	JD	10,000	120,000	05/14/2018	06/01/2028
13645R-BF-0	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	8,094,560	85.2920	6,823,360	8,000,000	8,066,929	0	(9,170)	0	0	2.450	2.314	JD	15,789	196,000	11/30/2021	12/02/2031
13648T-AA-5	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	1,970,520	86.8820	1,737,640	2,000,000	1,982,268	0	3,191	0	0	2.050	2.232	MS	13,211	41,000	03/09/2021	03/05/2030
13648T-AB-3	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	949,070	97.7100	977,100	1,000,000	975,857	0	16,053	0	0	3.125	4.908	JD	2,604	31,250	04/19/2023	06/01/2026
13648T-AC-1	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	4,449,300	91.3840	4,569,200	5,000,000	4,575,253	0	75,535	0	0	2.875	4.852	MN	18,368	143,750	04/19/2023	11/15/2029
124900-AC-5	CCL INDUSTRIES INC	SD		1	2.B FE	2,157,793	99.8820	2,054,577	2,057,000	2,097,964	0	(12,680)	0	0	3.864	3.171	AO	17,203	79,482	12/16/2019	04/13/2028
124900-AC-5	CCL INDUSTRIES INC			1	2.B FE	1,846,120	99.8820	1,997,644	2,000,000	1,902,229	0	26,473	0	0	3.864	5.510	AO	16,726	77,280	10/19/2022	04/13/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25675T-AM-9	DOLLARAMA INC			1	2.B FE	1,000,000	97.9250	979,256	1,000,000	1,000,000	0	0	0	0	1.871	1.871	JJ	9,022	18,710	06/23/2021	07/08/2026
25675T-AM-9	DOLLARAMA INC	SD		1	2.B FE	907,790	97.9250	979,256	1,000,000	952,643	0	29,182	0	0	1.871	5.145	JJ	9,022	18,710	06/07/2023	07/08/2026
25675T-AP-2	DOLLARAMA INC			1	2.B FE	992,460	106.0380	1,060,388	1,000,000	994,284	0	897	0	0	5.165	5.288	AO	9,339	51,650	10/06/2022	04/26/2030
25675T-AQ-0	DOLLARAMA INC			1	2.B FE	1,000,000	106.5910	1,065,910	1,000,000	1,000,000	0	0	0	0	5.533	5.533	MS	14,553	55,330	09/22/2023	09/26/2028
29260Z-AE-6	ENBRIDGE GAS INC	SD		2	1.G FE	1,999,460	91.3500	1,827,006	2,000,000	1,999,597	0	51	0	0	2.350	2.353	MS	13,778	47,000	09/10/2021	09/15/2031
29250N-AZ-8	ENBRIDGE INC		A	1	2.A FE	4,996,150	91.6020	4,580,100	5,000,000	4,997,866	0	378	0	0	3.125	3.134	MN	19,965	156,250	11/13/2019	11/15/2029
29250N-BW-4	ENBRIDGE INC		A	1	2.A FE	2,504,275	102.0300	2,550,750	2,500,000	2,502,571	0	(1,302)	0	0	5.900	5.836	MN	18,847	149,958	11/07/2023	11/15/2026
29251Z-BW-6	ENBRIDGE INC			1	2.A FE	999,700	111.9410	1,119,413	1,000,000	999,660	0	24	0	0	6.100	6.104	MN	8,690	61,024	11/07/2022	11/09/2032
31430W-PB-4	FED CAISSES DESJARDINS			1	1.E FE	1,000,000	101.9730	1,019,734	1,000,000	1,000,000	0	0	0	0	4.407	4.407	MN	5,071	44,070	05/17/2022	05/19/2027
31430W-PB-4	FED CAISSES DESJARDINS			1	1.E FE	972,500	101.9730	1,019,734	1,000,000	985,018	0	5,755	0	0	4.407	5.080	MN	5,071	44,070	09/29/2022	05/19/2027
31430W-ZM-9	FED CAISSES DESJARDINS			1	1.E FE	999,010	105.9190	1,059,199	1,000,000	999,182	0	181	0	0	5.475	5.497	FA	20,550	54,750	08/15/2023	08/16/2028
31430W-3J-1	FEDERATION DES CAISSES DESJARDINS			1	1.E FE	1,000,000	100.0720	1,000,723	1,000,000	1,000,000	0	0	0	0	3.804	3.804	MS	10,213	0	09/19/2024	09/24/2029
31430W-FL-3	FEDERATION DES CAISSES DESJARDINS	SD		1	1.E FE	1,001,680	97.6610	976,617	1,000,000	1,000,365	0	(343)	0	0	1.093	1.058	JJ	4,881	10,930	01/19/2021	01/21/2026
31430W-FL-3	FEDERATION DES CAISSES DESJARDINS	SD		1	1.E FE	1,000,000	97.6610	976,617	1,000,000	1,000,000	0	0	0	0	1.093	1.093	JJ	4,881	10,930	01/19/2021	01/21/2026
318071-AJ-6	FINNING INTERNATIONAL			1	2.A FE	1,000,000	103.5940	1,035,949	1,000,000	1,000,000	0	0	0	0	4.778	4.778	FA	18,327	23,890	02/08/2024	02/13/2029
349553-AQ-0	FORTIS INC	SD		1	2.A FE	1,000,000	102.6190	1,026,191	1,000,000	1,000,000	0	0	0	0	4.431	4.431	MN	3,763	44,310	05/16/2022	05/31/2029
349553-AR-8	FORTIS INC				2.C FE	1,000,000	109.8110	1,098,110	1,000,000	1,000,000	0	0	0	0	5.677	5.677	MN	8,243	56,770	11/06/2023	11/08/2033
34959Z-AC-6	FORTISBC ENERGY INC			1	1.G FE	2,287,031	98.9850	2,103,438	2,125,000	2,159,318	0	(33,289)	0	0	2.580	0.990	AO	12,617	54,825	02/03/2021	04/08/2026
34959Z-AC-6	FORTISBC ENERGY INC	SD		1	1.G FE	941,719	98.9850	866,121	875,000	889,131	0	(13,707)	0	0	2.580	0.990	AO	5,195	22,575	02/03/2021	04/08/2026
88078Z-AB-0	FORTISBC ENERGY INC	SD		1	1.G FE	1,903,939	115.3760	1,932,556	1,675,000	1,893,638	0	(10,301)	0	0	6.500	4.751	MN	17,897	54,438	06/07/2024	05/01/2034
36168Q-AF-1	GFL ENVIRONMENTAL INC (144A)		A	1	3.B FE	100,000	99.5480	99,548	100,000	99,548	539	0	0	0	5.125	5.125	JD	228	5,125	12/09/2019	12/15/2026
36168Q-AK-0	GFL ENVIRONMENTAL INC (144A)		A	1	3.B FE	1,000,000	99.1510	991,510	1,000,000	991,510	14,280	0	0	0	3.750	3.750	FA	15,625	37,500	08/17/2020	08/01/2025
36168Q-AM-6	GFL ENVIRONMENTAL INC (144A)		A	1	3.B FE	2,500,000	94.3280	2,358,200	2,500,000	2,358,200	45,575	0	0	0	3.500	3.500	MS	29,167	87,500	12/14/2020	09/01/2028
36168Q-AM-6	GFL ENVIRONMENTAL INC (144A)		A	1	3.B FE	846,250	94.3280	943,280	1,000,000	896,239	0	24,173	0	0	3.500	6.738	MS	11,667	35,000	11/04/2022	09/01/2028
36168Q-AP-9	GFL ENVIRONMENTAL INC (144A)		A	1	4.C FE	501,250	94.6170	473,085	500,000	473,085	11,343	(253)	0	0	4.375	4.318	FA	8,264	21,875	08/04/2021	08/15/2029
36168Q-AP-9	GFL ENVIRONMENTAL INC (144A)		A	1	4.C FE	500,000	94.6170	473,085	500,000	473,085	11,090	0	0	0	4.375	4.375	FA	8,264	21,875	08/03/2021	08/15/2029
36168Q-AL-8	GFL ENVIRONMENTAL INC (144A) LS: 4K	LS	A	1	4.C FE	198,342	94.7710	189,542	200,000	189,542	4,331	209	0	0	4.000	4.125	FA	3,333	8,000	11/16/2020	08/01/2028
36168Q-AL-8	GFL ENVIRONMENTAL INC (144A) LS: 20K	LS	A	1	4.C FE	998,750	94.7710	947,710	1,000,000	947,710	22,548	152	0	0	4.000	4.018	FA	16,667	40,000	11/16/2020	08/01/2028
36168Q-AL-8	GFL ENVIRONMENTAL INC (144A) LS: 30K	LS	A	1	4.C FE	1,500,000	94.7710	1,421,565	1,500,000	1,421,565	34,050	0	0	0	4.000	4.000	FA	25,000	60,000	09/21/2021	08/01/2028
36168Q-AL-8	GFL ENVIRONMENTAL INC (144A) LS: 40K	LS	A	1	4.C FE	1,977,500	94.7710	1,895,420	2,000,000	1,895,420	42,175	3,225	0	0	4.000	4.193	FA	33,333	80,000	11/12/2021	08/01/2028
36168Q-AN-4	GFL ENVIRONMENTAL INC (144A) LS:188K	LS	A	1	4.C FE	500,000	96.1200	480,600	500,000	480,600	9,085	0	0	0	4.750	4.750	JD	1,056	23,750	06/01/2021	06/15/2029
36168Q-AN-4	GFL ENVIRONMENTAL INC (144A) LS:565K	LS	A	1	4.C FE	1,539,375	96.1200	1,441,800	1,500,000	1,441,800	35,768	(8,513)	0	0	4.750	4.125	JD	3,167	71,250	09/30/2021	06/15/2029
39138C-AH-9	GREAT-WEST LIFECO INC	SD		1	1.E FE	2,032,106	99.5750	1,852,095	1,860,000	1,942,924	0	(27,530)	0	0	3.337	1.760	FA	21,256	62,068	09/03/2021	02/28/2028
438121-BE-4	HONDA CANADA FINANCE		B		1.G FE	1,000,000	106.9930	1,069,935	1,000,000	1,000,000	0	0	0	0	5.730	5.730	MS	14,757	57,300	09/21/2023	09/28/2028
47788Z-AH-4	JOHN DEERE FINANCIALS INC				1.E FE	1,003,900	95.0890	950,891	1,000,000	1,001,574	0	(575)	0	0	1.340	1.280	MS	4,185	13,400	12/01/2020	09/08/2027
47788Z-AN-1	JOHN DEERE FINANCIALS INC	SD			1.E FE	999,890	103.5790	1,035,793	1,000,000	999,906	0	26	0	0	4.950	4.953	JD	2,305	49,500	06/08/2023	06/14/2027
47788Z-AQ-4	JOHN DEERE FINANCIALS INC	SD			1.E FE	999,880	101.9800	1,019,805	1,000,000	999,902	0	22	0	0	4.360	4.363	JJ	19,590	22,875	01/08/2024	01/20/2027
47788Z-AS-0	JOHN DEERE FINANCIALS INC	SD			1.E FE	1,999,340	102.6870	2,053,744	2,000,000	1,999,385	0	45	0	0	4.380	4.389	JJ	41,520	0	07/08/2024	07/11/2028
56501R-AC-0	MANULIFE FINANCIAL CORP		A	1	1.F FE	1,060,120	99.4180	994,180	1,000,000	1,009,518	0	(7,848)	0	0	4.150	3.314	MS	13,488	41,500	11/16/2017	03/04/2026
56501R-AQ-9	MANULIFE FINANCIAL CORP			1	1.G FE	1,013,220	104.7860	1,047,861	1,000,000	1,009,030	0	(2,571)	0	0	5.409	5.096	MS	16,597	54,090	05/01/2023	03/10/2033
56501R-AT-3	MANULIFE FINANCIAL CORP				1.G FE	1,000,000	100.1540	1,001,544	1,000,000	1,000,000	0	0	0	0	4.064	4.064	JD	2,784	0	12/03/2024	12/06/2034
59162N-AL-3	METRO INC	SD		1	2.B FE	503,680	103.4100	517,052	500,000	503,076	0	(318)	0	0	4.657	4.563	FA	9,314	23,285	02/06/2023	02/07/2033
63306A-GE-0	NATIONAL BANK OF CANADA				1.F FE	1,399,958	99.9310	1,399,034	1,400,000	1,400,000	0	0	0	0	2.580	2.580	FA	14,844	36,120	12/16/2019	02/03/2025
63306A-GE-0	NATIONAL BANK OF CANADA	SD			1.F FE	1,599,952	99.9310	1,598,896	1,600,000	1,600,000	0	0	0	0	2.580	2.580	FA	16,964	41,280	12/16/2019	02/03/2025
63306A-GT-7	NATIONAL BANK OF CANADA	SD			1.F FE	1,500,000	97.4060	1,461,101	1,500,000	1,500,000	0	0	0	0	1.534	1.534	JD	1,009	23,010	06/10/2021	06/15/2026
63306A-HB-5	NATIONAL BANK OF CANADA				1.F FE	1,000,300	97.8590	978,590	1,000,000	1,000,094	0	(57)	0	0	2.237	2.230	MN	3,493	22,370	11/02/2021	11/04/2026

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
63306A-HB-5	NATIONAL BANK OF CANADA	SD			1.F FE	1,000,300	97.8590	978,590	1,000,000	1,000,094	0	(57)	0	0	2.237	2.230	MN	3,493	22,370	11/02/2021	11/04/2026
63306A-HP-4	NATIONAL BANK OF CANADA	SD			1.F FE	995,690	105.1550	1,051,555	1,000,000	996,854	0	802	0	0	5.219	5.319	JD	2,431	52,190	07/31/2023	06/14/2028
63306A-HP-4	NATIONAL BANK OF CANADA	SD			1.F FE	991,500	105.1550	1,051,555	1,000,000	993,748	0	1,598	0	0	5.219	5.418	JD	2,431	52,190	08/01/2023	06/14/2028
628957-AE-2	NAV CANADA			1	1.C FE	354,081	104.7330	314,199	300,000	313,362	0	(9,126)	0	0	7.560	4.571	MS	7,519	22,680	01/08/2020	03/01/2027
68245X-AH-2	NEW RED FINANCE (144A)		A	1	3.B FE	1,002,500	94.6540	946,540	1,000,000	946,540	1,673	(573)	0	0	3.875	3.789	MS	11,410	38,750	06/15/2021	01/15/2028
68245X-AP-4	NEW RED FINANCE (144A) LS:1.7M	LS	A	1	3.B FE	1,765,000	91.7300	1,834,600	2,000,000	1,833,653	0	34,765	0	0	3.500	5.795	FA	26,444	70,000	12/15/2022	02/15/2029
68245X-AP-4	NEW RED FINANCE (144A) LS:867K	LS	A	1	3.B FE	882,500	91.7300	917,300	1,000,000	916,930	0	17,362	0	0	3.500	5.792	FA	13,222	35,000	12/14/2022	02/15/2029
66977W-AP-4	NOVA CHEMICALS (144A)		A	1	3.C FE	500,000	99.5910	497,955	500,000	497,955	9,740	0	0	0	5.000	5.000	MN	4,167	25,000	10/17/2014	05/01/2025
66977W-AR-0	NOVA CHEMICALS (144A)		A	1	3.C FE	1,003,750	97.2740	972,740	1,000,000	972,740	34,428	(418)	0	0	5.250	5.201	JD	4,375	52,500	06/09/2017	06/01/2027
66977W-AR-0	NOVA CHEMICALS (144A)		A	1	3.C FE	2,005,000	97.2740	1,945,480	2,000,000	1,945,480	68,563	(543)	0	0	5.250	5.218	JD	8,750	105,000	05/30/2017	06/01/2027
66977W-AR-0	NOVA CHEMICALS (144A)		A	1	3.C FE	1,000,000	97.2740	972,740	1,000,000	972,740	34,010	0	0	0	5.250	5.250	JD	4,375	52,500	05/25/2017	06/01/2027
66977W-AS-8	NOVA CHEMICALS (144A) LS:1.8M	LS	A	1	3.C FE	2,000,000	90.5420	1,810,840	2,000,000	1,810,840	124,520	0	0	0	4.250	4.250	MN	10,861	85,000	04/27/2021	05/15/2029
66977W-AS-8	NOVA CHEMICALS (144A) LS:447K	LS	A	1	3.C FE	500,625	90.5420	452,710	500,000	452,710	31,258	(128)	0	0	4.250	4.221	MN	2,715	21,250	04/27/2021	05/15/2029
67077M-AD-0	NUTRIEN LTD		A	1	2.B FE	948,310	99.5710	995,710	1,000,000	997,819	0	8,156	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	98.7040	987,040	1,000,000	998,085	0	914	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	4,100,920	97.0680	3,882,720	4,000,000	4,045,941	0	(10,422)	0	0	4.200	3.887	AO	42,000	168,000	03/25/2019	04/01/2029
70632Z-AE-1	PEMBINA PIPELINE CORP	SD		2	2.B FE	1,078,191	99.9990	1,042,993	1,043,000	1,043,071	0	(6,399)	0	0	3.540	2.796	FA	15,174	36,922	12/17/2019	02/03/2025
70632Z-AK-7	PEMBINA PIPELINE CORP	SD		1	2.B FE	2,124,720	100.9760	2,019,526	2,000,000	2,050,476	0	(15,899)	0	0	4.020	3.129	MS	20,926	80,400	01/08/2020	03/27/2028
70632Z-AV-3	PEMBINA PIPELINE CORP			1	2.B FE	999,540	104.7460	1,047,467	1,000,000	999,567	0	27	0	0	5.020	5.027	JJ	23,656	25,100	01/10/2024	01/12/2032
76774L-AB-3	RITCHIE BROS HLDGS INC (144A)		A	1	3.B FE	1,500,000	102.3640	1,535,460	1,500,000	1,500,000	0	0	0	0	6.750	6.750	MS	29,813	101,250	03/01/2023	03/15/2028
76774L-AC-1	RITCHIE BROS HLDGS INC (144A)		A	1	4.A FE	1,500,000	104.6990	1,570,485	1,500,000	1,500,000	0	0	0	0	7.750	7.750	MS	34,229	116,250	03/01/2023	03/15/2031
775109-BE-0	ROGERS COMMUNICATIONS INC		A	1	2.C FE	992,520	98.8920	988,920	1,000,000	999,149	0	845	0	0	3.625	3.715	JD	1,611	36,250	12/01/2015	12/15/2025
775109-BF-7	ROGERS COMMUNICATIONS INC		A	1	2.C FE	983,540	96.6430	966,430	1,000,000	996,512	0	1,772	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	1,573,520	96.6430	1,642,931	1,700,000	1,667,263	0	16,499	0	0	2.900	3.976	MN	6,299	49,300	09/13/2018	11/15/2026
775109-BF-7	ROGERS COMMUNICATIONS INC		A	1	2.C FE	416,372	96.6430	434,894	450,000	441,295	0	4,387	0	0	2.900	3.981	MN	1,668	13,050	09/13/2018	11/15/2026
775109-BT-7	ROGERS COMMUNICATIONS INC	SD		1	2.C FE	3,048,160	99.2980	3,177,558	3,200,000	3,100,990	0	20,456	0	0	3.750	4.551	AO	25,315	120,000	04/27/2022	04/15/2029
775109-CW-9	ROGERS COMMUNICATIONS INC	SD		1	2.C FE	999,320	108.3960	1,083,962	1,000,000	999,321	0	83	0	0	5.800	5.811	MS	16,049	58,000	09/07/2023	09/21/2030
779926-DJ-0	ROYAL BANK OF CANADA	SD		2	1.E FE	1,000,000	100.8470	1,008,478	1,000,000	1,000,000	0	0	0	0	4.000	4.000	AO	8,219	0	10/10/2024	10/17/2030
779926-DK-7	ROYAL BANK OF CANADA	SD		2	1.E FE	1,517,550	101.5110	1,522,676	1,500,000	1,517,206	0	(344)	0	0	4.464	4.318	AO	13,759	0	10/22/2024	10/17/2035
779926-FY-5	ROYAL BANK OF CANADA			2	1.E FE	1,000,000	100.1520	1,001,526	1,000,000	1,000,000	0	0	0	0	3.626	3.626	JD	2,086	0	12/05/2024	12/10/2028
780085-N9-3	ROYAL BANK OF CANADA	SD			1.C FE	2,324,400	100.9160	2,018,334	2,000,000	2,025,038	0	(45,209)	0	0	4.930	2.593	JJ	45,383	98,600	10/31/2017	07/16/2025
780086-RQ-9	ROYAL BANK OF CANADA				1.E FE	1,004,920	97.7310	977,312	1,000,000	1,001,545	0	(723)	0	0	2.328	2.251	JJ	9,950	23,280	02/04/2020	01/28/2027
780086-TM-6	ROYAL BANK OF CANADA				1.E FE	1,201,445	97.8270	1,178,820	1,205,000	1,203,988	0	734	0	0	1.589	1.652	MN	2,990	19,147	06/22/2021	05/04/2026
780086-TM-6	ROYAL BANK OF CANADA	SD			1.E FE	792,655	97.8270	777,728	795,000	794,332	0	484	0	0	1.589	1.652	MN	1,973	12,633	06/22/2021	05/04/2026
780086-TY-0	ROYAL BANK OF CANADA	SD			1.E FE	847,600	94.7680	947,686	1,000,000	905,804	0	23,586	0	0	1.833	4.720	JJ	7,684	18,330	06/08/2022	07/31/2028
780086-U9-3	ROYAL BANK OF CANADA	SD			1.A FE	2,000,000	101.8540	2,037,090	2,000,000	2,000,000	0	0	0	0	4.256	4.256	JD	2,332	85,120	12/14/2023	12/21/2026
780086-UT-9	ROYAL BANK OF CANADA	SD			1.E FE	3,000,000	99.9660	2,998,983	3,000,000	3,000,000	0	0	0	0	3.369	3.369	MS	25,752	101,070	03/23/2022	09/29/2025
780086-WG-5	ROYAL BANK OF CANADA				1.E FE	625,000	103.1160	644,478	625,000	625,000	0	0	0	0	4.642	4.642	JJ	13,274	29,013	01/11/2023	01/17/2028
780086-WG-5	ROYAL BANK OF CANADA	SD			1.E FE	375,000	103.1160	386,687	375,000	375,000	0	0	0	0	4.642	4.642	JJ	7,965	17,408	01/11/2023	01/17/2028
780086-ZE-7	ROYAL BANK OF CANADA				1.E FE	860,000	102.6900	883,137	860,000	860,000	0	0	0	0	5.341	5.341	JD	1,007	45,933	06/21/2023	06/23/2026
780086-ZE-7	ROYAL BANK OF CANADA	SD			1.E FE	1,140,000	102.6900	1,170,671	1,140,000	1,140,000	0	0	0	0	5.341	5.341	JD	1,335	60,887	06/21/2023	06/23/2026
78016E-YH-4	ROYAL BANK OF CANADA		A	1	1.E FE	10,070,700	84.0020	8,400,200	10,000,000	10,050,363	0	(6,766)	0	0	2.300	2.220	MN	37,056	230,000	12/01/2021	11/03/2031
78016E-YH-4	ROYAL BANK OF CANADA		A	1	1.E FE	9,988,400	84.0020	8,400,200	10,000,000	9,991,677	0	1,092	0	0	2.300	2.313	MN	37,056	230,000	10/26/2021	11/03/2031
78016E-ZD-2	ROYAL BANK OF CANADA		A	1	1.E FE	1,998,860	97.7130	1,954,260	2,000,000	1,999,395	0	215	0	0	3.625	3.637	MN	11,479	72,500	04/07/2022	05/04/2027
86682Z-AP-1	SUN LIFE FINANCIAL INC	SD		2	1.F FE	999,580	98.1320	981,323	1,000,000	999,672	0	41	0	0	2.460	2.464	MN	2,898	24,600	11/16/2021	11/18/2031

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
86682Z-AT-3	SUN LIFE FINANCIAL INC			1	1.F FE	998,970	107.0610	1,070,617	1,000,000	999,044	0	65	0	0	5.500	5.511	JJ	27,123	55,000	06/27/2023	07/04/2035
86682Z-AU-0	SUN LIFE FINANCIAL INC			2	1.F FE	1,000,710	105.4060	1,054,064	1,000,000	1,000,597	0	(113)	0	0	5.120	5.107	MN	6,453	25,600	05/14/2024	05/15/2036
86682Z-AU-0	SUN LIFE FINANCIAL INC			2	1.F FE	1,000,000	105.4060	1,054,064	1,000,000	1,000,000	0	0	0	0	5.120	5.120	MN	6,453	25,600	05/13/2024	05/15/2036
871828-AA-7	SYSCO CANADA INC	SD		1	2.B FE	2,068,460	100.0300	2,000,604	2,000,000	2,001,907	0	(12,577)	0	0	3.650	3.009	AO	13,400	73,000	04/12/2019	04/25/2025
87971M-AX-1	TELUS CORP	SD		1	2.B FE	598,650	100.0080	600,049	600,000	599,975	0	142	0	0	3.750	3.776	JJ	10,295	22,500	09/10/2014	01/17/2025
87971M-BD-4	TELUS CORP		A	1	2.B FE	3,107,063	95.8590	3,263,999	3,405,000	3,323,136	0	36,171	0	0	2.800	3.990	FA	35,753	95,340	05/01/2018	02/16/2027
87971M-BF-9	TELUS CORP		A	1	2.B FE	1,979,180	97.0760	1,941,520	2,000,000	1,993,191	0	2,316	0	0	3.700	3.832	MS	21,789	74,000	03/27/2018	09/15/2027
87971M-BJ-1	TELUS CORP	SD		1	2.B FE	1,983,500	97.7050	1,954,110	2,000,000	1,992,177	0	1,636	0	0	3.300	3.397	MN	10,668	66,000	03/29/2019	05/02/2029
87971M-BV-4	TELUS CORP	SD		1	2.B FE	1,995,040	91.7540	1,835,088	2,000,000	1,996,493	0	451	0	0	2.850	2.878	MN	7,496	57,000	06/21/2021	11/13/2031
891102-AD-7	TOROMONT INDUSTRIES LTD	SD		1	1.G FE	1,032,410	100.1040	1,001,042	1,000,000	1,002,360	0	(4,654)	0	0	3.710	3.228	MS	9,351	37,100	11/07/2017	09/30/2025
891102-AE-5	TOROMONT INDUSTRIES LTD			1	1.G FE	1,582,305	100.7160	1,510,751	1,500,000	1,539,933	0	(14,806)	0	0	3.842	2.761	AO	10,263	57,630	01/19/2022	10/27/2027
891102-AE-5	TOROMONT INDUSTRIES LTD			1	1.G FE	976,940	100.7160	1,007,167	1,000,000	984,855	0	4,924	0	0	3.842	4.417	AO	6,842	38,420	05/10/2023	10/27/2027
89119Z-AN-3	TORONTO HYDRO CORP	SD		1	1.F FE	997,560	88.9990	889,998	1,000,000	998,503	0	245	0	0	1.500	1.527	AO	3,164	15,000	12/07/2020	10/15/2030
89119Z-AS-2	TORONTO HYDRO CORP	SD		1	1.F FE	1,002,130	104.6660	1,046,662	1,000,000	1,001,852	0	(178)	0	0	4.610	4.583	JD	2,147	46,100	06/16/2023	06/14/2033
89119Z-AU-7	TORONTO HYDRO CORP			1	1.F FE	499,510	99.0780	495,395	500,000	499,496	0	(14)	0	0	3.990	4.001	MS	5,247	0	09/24/2024	09/26/2034
89119Z-AU-7	TORONTO HYDRO CORP			1	1.F FE	499,240	99.0780	495,395	500,000	499,232	0	(8)	0	0	3.990	4.008	MS	5,247	0	09/25/2024	09/26/2034
89119Z-AU-7	TORONTO HYDRO CORP			1	1.F FE	987,800	99.0780	990,789	1,000,000	987,920	0	120	0	0	3.990	4.141	MS	10,494	0	11/13/2024	09/26/2034
89116C-ST-5	TORONTO-DOMINION BANK			2	1.F FE	2,000,000	100.7110	2,014,234	2,000,000	2,000,000	0	0	0	0	4.423	4.423	AO	14,784	0	10/28/2024	10/31/2030
89117F-3M-9	TORONTO-DOMINION BANK	SD		1	1.F FE	2,932,080	99.4730	2,984,208	3,000,000	2,985,781	0	20,022	0	0	2.667	3.366	MS	24,770	80,010	03/22/2022	09/09/2025
89117F-7G-8	TORONTO-DOMINION BANK	SD		1	1.F FE	1,000,000	101.5620	1,015,620	1,000,000	1,000,000	0	0	0	0	4.210	4.210	JD	3,460	42,100	05/27/2022	06/01/2027
89117F-7H-6	TORONTO-DOMINION BANK			1	1.F FE	1,000,000	104.7420	1,047,425	1,000,000	1,000,000	0	0	0	0	5.376	5.376	AO	10,457	53,760	10/18/2022	10/21/2027
89117F-A3-3	TORONTO-DOMINION BANK			1	1.F FE	1,000,000	95.3310	953,313	1,000,000	1,000,000	0	0	0	0	1.888	1.888	MS	5,897	18,880	03/01/2021	03/08/2028
89117F-VY-2	TORONTO-DOMINION BANK	SD		1	1.F FE	1,551,975	99.7280	1,495,920	1,500,000	1,502,310	0	(11,642)	0	0	1.943	1.160	MS	8,704	29,145	08/20/2020	03/13/2025
89117F-VY-2	TORONTO-DOMINION BANK	SD		1	1.F FE	1,022,400	99.7280	997,280	1,000,000	1,000,961	0	(4,877)	0	0	1.943	1.450	MS	5,802	19,430	06/23/2020	03/13/2025
89117F-YZ-6	TORONTO-DOMINION BANK	SD		1	1.F FE	1,000,000	98.1050	981,052	1,000,000	1,000,000	0	0	0	0	1.128	1.128	JD	680	11,280	12/04/2020	12/09/2025
89117F-Z4-4	TORONTO-DOMINION BANK			1	1.F FE	1,000,000	97.6620	976,629	1,000,000	1,000,000	0	0	0	0	2.260	2.260	JJ	10,959	22,600	01/04/2022	01/07/2027
89117F-Z4-4	TORONTO-DOMINION BANK	SD		1	1.F FE	1,000,000	97.6620	976,629	1,000,000	1,000,000	0	0	0	0	2.260	2.260	JJ	10,959	22,600	01/04/2022	01/07/2027
89117G-X5-1	TORONTO-DOMINION BANK	SD		1	1.F FE	1,000,000	106.0850	1,060,859	1,000,000	1,000,000	0	0	0	0	5.491	5.491	MS	17,150	54,910	09/05/2023	09/08/2028
89114T-ZJ-4	TORONTO-DOMINION BANK LS:2.3M	LS	A	1	1.F FE	2,465,520	82.9270	2,487,810	3,000,000	2,589,166	0	51,778	0	0	2.000	4.383	MS	18,500	60,000	07/12/2022	09/10/2031
89114T-ZJ-4	TORONTO-DOMINION BANK LS:3.9M	LS	A	1	1.F FE	4,996,850	82.9270	4,146,350	5,000,000	4,997,760	0	302	0	0	2.000	2.006	MS	30,833	100,000	09/21/2021	09/10/2031
892329-BK-8	TOYOTA CREDIT CANADA INC		B		1.E FE	1,499,505	99.8090	1,497,149	1,500,000	1,499,948	0	85	0	0	2.110	2.117	FA	11,012	31,650	02/19/2020	02/26/2025
892329-BU-6	TOYOTA CREDIT CANADA INC	SD	B		1.E FE	999,750	102.8660	1,028,661	1,000,000	999,846	0	80	0	0	5.290	5.299	JJ	24,783	53,045	07/05/2023	07/13/2026
89352H-AW-9	TRANSCANADA PIPELINES		A	1	2.B FE	2,210,860	97.6590	1,953,180	2,000,000	2,085,039	0	(25,698)	0	0	4.250	2.818	MN	10,861	85,000	10/22/2019	05/15/2028
89352H-AW-9	TRANSCANADA PIPELINES		A	1	2.B FE	2,988,330	97.6590	2,929,770	3,000,000	2,995,395	0	1,209	0	0	4.250	4.298	MN	16,292	127,500	05/03/2018	05/15/2028
89353Z-CE-6	TRANSCANADA PIPELINES	SD		1	2.A FE	997,090	96.8240	968,241	1,000,000	998,490	0	289	0	0	3.000	3.034	MS	8,548	30,000	09/16/2019	09/18/2029
02091Z-AB-4	TRISUMMIT UTILITIES INC	SD		1	2.A FE	1,016,710	99.3980	993,986	1,000,000	1,002,994	0	(2,644)	0	0	3.150	2.872	AO	7,422	31,500	06/11/2019	04/06/2026
92660F-AR-5	VIDEOTRON LTD	SD		1	2.C FE	999,470	102.4540	1,024,545	1,000,000	999,529	0	59	0	0	4.650	4.660	JJ	24,588	0	06/14/2024	07/15/2029
92660F-AK-0	VIDEOTRON LTD (144A)		A	1	2.C FE	3,127,500	99.8560	2,995,680	3,000,000	3,005,329	67,219	(19,410)	0	0	5.125	4.454	AO	32,458	153,750	09/29/2017	04/15/2027
92660F-AK-0	VIDEOTRON LTD (144A)		A	1	2.C FE	500,000	99.8560	499,280	500,000	500,000	7,080	0	0	0	5.125	5.125	AO	5,410	25,625	03/31/2017	04/15/2027
92660F-AK-0	VIDEOTRON LTD (144A)		A	1	2.C FE	1,940,000	99.8560	1,997,120	2,000,000	1,981,328	2,266	7,382	0	0	5.125	5.561	AO	21,639	102,500	07/05/2018	04/15/2027
92660F-AT-1	VIDEOTRON LTD (144A)		A	1	2.C FE	4,997,000	98.2720	4,913,600	5,000,000	4,996,625	0	(375)	0	0	5.700	5.709	JJ	41,958	0	11/04/2024	01/15/2035
918423-AZ-7	VW CREDIT CANADA		B		1.G FE	905,500	97.7740	977,749	1,000,000	955,666	0	21,259	0	0	2.450	4.868	JD	1,410	24,500	07/20/2022	12/10/2026
918423-BC-7	VW CREDIT CANADA	SD	B		1.G FE	499,850	105.0830	525,418	500,000	499,869	0	28	0	0	5.860	5.867	MN	3,693	29,300	11/08/2022	11/15/2027
918423-BD-5	VW CREDIT CANADA	SD	B		1.G FE	999,780	103.3550	1,033,554	1,000,000	999,770	0	72	0	0	5.750	5.758	MS	15,911	57,658	09/13/2023	09/21/2026
94106B-AH-4	WASTE CONNECTIONS INC	SD		1	2.A FE	999,320	103.2980	1,032,986	1,000,000	999,383	0	63	0	0	4.500	4.514	JD	2,096	22,623	06/28/2024	06/14/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92938W-AA-1	WSP GLOBAL INC	SD		1	2.A FE	480,596	96.1100	514,191	535,000	501,785	0	9,156	0	0	2.408	4.451	AO	2,577	12,883	08/10/2022	04/19/2028
92938W-AB-9	WSP GLOBAL INC	SD		1	2.A FE	1,572,435	107.3460	1,610,199	1,500,000	1,563,411	0	(9,024)	0	0	5.548	4.716	MN	8,892	83,220	01/03/2024	11/22/2030
92938W-AD-5	WSP GLOBAL INC	SD			2.A FE	1,000,000	101.2300	1,012,307	1,000,000	1,000,000	0	0	0	0	4.754	4.754	MS	14,327	0	09/10/2024	09/12/2034
00913R-AD-8	AIR LIQUIDE FINANCE (144A)		D	1	1.F FE	996,220	96.5470	965,470	1,000,000	999,252	0	404	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	96.5470	965,470	1,000,000	990,866	0	5,018	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	9,900,800	89.4340	8,943,400	10,000,000	9,950,351	0	9,856	0	0	2.250	2.362	MS	68,750	225,000	09/05/2019	09/10/2029
009279-AA-8	AIRBUS SE (144A)		D	1	1.F FE	904,970	96.5970	859,713	890,000	893,652	0	(1,723)	0	0	3.150	2.940	AO	6,230	28,035	10/30/2017	04/10/2027
009279-AA-8	AIRBUS SE (144A)		D	1	1.F FE	2,008,500	96.5970	1,931,940	2,000,000	2,002,104	0	(990)	0	0	3.150	3.096	AO	14,000	63,000	11/30/2017	04/10/2027
009279-AA-8	AIRBUS SE (144A)		D	1	1.F FE	1,003,700	96.5970	965,970	1,000,000	1,000,857	0	(403)	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	96.5970	965,970	1,000,000	1,000,272	0	(128)	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	96.5970	965,970	1,000,000	999,773	0	82	0	0	3.150	3.159	AO	7,000	31,500	01/16/2018	04/10/2027
009279-AA-8	AIRBUS SE (144A)		D	1	1.F FE	1,827,408	96.5970	1,857,560	1,923,000	1,895,283	0	11,406	0	0	3.150	3.815	AO	13,461	60,575	05/22/2018	04/10/2027
01748T-AB-7	ALLEGION PLC		D	1	2.B FE	3,310,800	93.5090	2,805,270	3,000,000	3,182,625	0	(38,329)	0	0	3.500	2.075	AO	26,250	105,000	07/23/2021	10/01/2029
034863-AT-7	ANGLO AMERICAN CAPITAL (144A)		D	1	2.B FE	999,590	97.3390	973,390	1,000,000	999,826	0	44	0	0	4.000	4.005	MS	12,222	40,000	09/06/2017	09/11/2027
00182E-BF-5	ANZ NEW ZEALAND INTL/LDN (144A)		D		1.E FE	997,900	96.9010	969,010	1,000,000	999,383	0	223	0	0	3.450	3.475	JJ	15,621	34,500	07/11/2017	07/17/2027
00182E-BJ-7	ANZ NEW ZEALAND INTL/LDN (144A)		D		1.E FE	996,570	95.8520	958,520	1,000,000	998,805	0	359	0	0	3.450	3.491	JJ	15,238	34,500	01/16/2018	01/21/2028
G2964#-AA-7	AP GRANGE HOLDINGS LLC		D	1	1.G PL	128,746,077	102.7310	132,262,406	128,746,077	128,746,077	0	0	0	0	6.500	6.552	MJSD	255,704	4,278,997	06/03/2024	03/20/2045
03969A-AN-0	ARDAGH PACKAGING (144A)		D	1	5.A FE	2,072,500	90.1080	1,802,160	2,000,000	1,802,160	(11,515)	(13,005)	0	0	4.125	3.023	MN	10,313	82,500	01/25/2021	08/15/2026
03969A-AN-0	ARDAGH PACKAGING (144A)		D	1	5.A FE	502,500	90.1080	450,540	500,000	450,540	(5,713)	(417)	0	0	4.125	3.995	MN	2,578	20,625	05/28/2020	08/15/2026
03969A-AP-5	ARDAGH PACKAGING (144A)		D	1	6.FE	2,668,144	57.2680	2,691,596	4,700,000	2,668,144	1,057,121	(110,978)	1,934,739	0	5.250	3.009	MN	30,844	246,750	02/26/2020	08/15/2027
03969A-AR-1	ARDAGH PACKAGING (144A)		D	1	6.FE	283,845	57.2680	286,340	500,000	283,845	100,551	(7,213)	198,508	0	5.250	3.693	MN	3,281	26,250	05/26/2020	08/15/2027
046353-AL-2	ASTRAZENECA PLC		D	1	1.F FE	2,159,554	99.0550	2,137,607	2,158,000	2,158,109	0	(184)	0	0	3.375	3.366	MN	9,104	72,833	01/07/2016	11/16/2025
046353-AL-2	ASTRAZENECA PLC		D	1	1.F FE	2,972,100	99.0550	2,971,650	3,000,000	2,997,073	0	3,148	0	0	3.375	3.486	MN	12,656	101,250	11/10/2015	11/16/2025
046353-AW-8	ASTRAZENECA PLC		D	1	1.F FE	6,863,290	83.3270	5,832,890	7,000,000	6,918,153	0	13,860	0	0	1.375	1.594	FA	38,500	96,250	12/09/2020	08/06/2030
05253J-AL-5	AUST & NZ BANKING GROUP NY		D		1.D FE	996,280	99.3290	993,290	1,000,000	999,584	0	424	0	0	3.700	3.745	MN	4,625	37,000	11/09/2015	11/16/2025
05254J-AA-8	AUST & NZ BANKING GROUP NY		D		1.D FE	5,066,950	100.5690	5,028,450	5,000,000	5,022,630	0	(23,301)	0	0	5.088	4.585	JD	16,253	254,400	01/18/2023	12/08/2025
067316-AD-1	BACARDI LTD (144A)		D	1	2.C FE	996,270	96.6120	966,120	1,000,000	999,348	0	404	0	0	2.750	2.793	JJ	12,604	27,500	07/07/2016	07/15/2026
067316-AF-6	BACARDI LTD (144A)		D	1	2.C FE	2,990,430	98.7430	2,962,290	3,000,000	2,996,143	0	989	0	0	4.700	4.740	MN	17,625	141,000	04/24/2018	05/15/2028
067316-AF-6	BACARDI LTD (144A)		D	1	2.C FE	5,827,802	98.7430	5,949,266	6,025,000	5,878,540	0	38,398	0	0	4.700	5.496	MN	35,397	283,175	08/30/2023	05/15/2028
05523R-AD-9	BAE SYSTEMS PLC (144A)		D	1	2.A FE	2,164,820	92.2850	1,845,700	2,000,000	2,105,232	0	(19,475)	0	0	3.400	2.289	AO	14,167	68,000	11/09/2021	04/15/2030
05523R-AF-4	BAE SYSTEMS PLC (144A)		D	1	2.A FE	4,961,600	82.7640	4,138,200	5,000,000	4,976,418	0	3,580	0	0	1.900	1.982	FA	35,625	95,000	09/08/2020	02/15/2031
05523R-AL-1	BAE SYSTEMS PLC (144A)		D	1	2.A FE	5,129,550	99.7620	4,988,100	5,000,000	5,128,904	0	(646)	0	0	5.300	4.940	MS	69,194	0	12/09/2024	03/26/2034
05523R-AL-1	BAE SYSTEMS PLC (144A)		D	1	2.A FE	3,028,530	99.7620	2,992,860	3,000,000	3,027,450	0	(1,080)	0	0	5.300	5.171	MS	41,517	79,500	07/18/2024	03/26/2034
06738E-AE-5	BARCLAYS PLC		D		2.A FE	996,850	99.7470	997,470	1,000,000	999,840	0	326	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	1,990,240	99.5750	1,991,500	2,000,000	1,998,757	0	1,128	0	0	4.375	4.436	JJ	41,076	87,500	01/05/2016	01/12/2026
055262-B#-5	BASF SE		D	1	1.G FE	24,000,000	101.3890	24,333,418	24,000,000	24,000,000	0	0	0	0	5.520	5.520	JJ	632,960	662,400	12/06/2023	01/09/2030
05530Q-AK-6	BAT INTL FINANCE (144A) LS:345K	LS	D	1	2.A FE	996,970	99.5810	995,810	1,000,000	999,803	0	337	0	0	3.950	3.987	JD	1,756	39,500	06/10/2015	06/15/2025
055451-AY-4	BHP BILLITON FINANCE USA LTD		D	1	1.F FE	1,988,980	100.3540	2,007,080	2,000,000	1,995,412	0	3,654	0	0	4.875	5.075	FA	33,583	97,500	02/24/2023	02/27/2026
055450-AH-3	BHP BILLITON FINANCE USA LTD LS: 1K	LS	D		1.F FE	213,099	102.0920	178,661	175,000	179,541	0	(3,734)	0	0	6.420	4.113	MS	3,745	11,235	02/03/2014	03/01/2026
055450-AH-3	BHP BILLITON FINANCE USA LTD LS: 21K	LS	D		1.F FE	6,168,540	102.0920	6,125,520	6,000,000	6,080,809	0	(65,957)	0	0	6.420	5.207	MS	128,400	385,200	08/29/2023	03/01/2026
13805A-AA-5	CANPACK SA/ CANPACK US (144A)		D	1	3.C FE	500,000	97.7210	488,605	500,000	488,605	12,285	0	0	0	3.125	3.125	MN	2,561	15,625	10/15/2020	11/01/2025
13806C-AA-0	CANPACK SA/ CANPACK US (144A)		D	1	3.C FE	1,005,000	90.1410	901,410	1,000,000	901,410	44,127	(997)	0	0	3.875	3.765	MN	4,844	38,750	10/04/2021	11/15/2029
13806C-AA-0	CANPACK SA/ CANPACK US (144A)		D	1	3.C FE	1,001,250	90.1410	901,410	1,000,000	901,410	43,383	(253)	0	0	3.875	3.846	MN	4,844	38,750	10/06/2021	11/15/2029
13806C-AA-0	CANPACK SA/ CANPACK US (144A)		D	1	3.C FE	1,000,000	90.1410	901,410	1,000,000	901,410	43,130	0	0	0	3.875	3.875	MN	4,844	38,750	10/04/2021	11/15/2029
13806C-AA-0	CANPACK SA/ CANPACK US (144A)		D	1	3.C FE	1,745,625	90.1410	1,577,468	1,750,000	1,577,468	74,971	507	0	0	3.875	3.910	MN	8,477	67,813	10/13/2021	11/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
13806C-AA-0	CANPACK SA/ CANPACK US (144A)		D	1	3.C FE	995,000	90.1410	901,410	1,000,000	901,410	42,552	578	0	0	3.875	3.947	MN	4,844	38,750	11/03/2021	11/15/2029
13806C-AA-0	CANPACK SA/ CANPACK US (144A)		D	1	3.C FE	990,000	90.1410	901,410	1,000,000	901,410	41,963	1,167	0	0	3.875	4.021	MN	4,844	38,750	11/16/2021	11/15/2029
13806C-AA-0	CANPACK SA/ CANPACK US (144A)		D	1	3.C FE	1,207,813	90.1410	1,126,763	1,250,000	1,126,763	48,898	5,014	0	0	3.875	4.386	MN	6,055	48,438	01/10/2022	11/15/2029
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC		D	1	1.D PL	19,952,159	82.9680	16,553,989	19,952,159	20,249,407	0	(11,312)	0	0	3.800	3.727	MJSD	0	949,560	08/27/2020	09/30/2045
151191-BB-8	CELULOSA ARAUCO Y CONSTITUCION SA		D	1	2.C FE	1,969,360	95.9540	1,919,080	2,000,000	1,989,929	0	3,255	0	0	3.875	4.063	MN	12,486	77,500	10/26/2017	11/02/2027
151191-BE-2	CELULOSA ARAUCO Y CONSTITUCION SA (144A)		D	1	2.C FE	8,937,720	93.9240	8,453,160	9,000,000	8,969,264	0	6,224	0	0	4.250	4.336	AO	63,750	382,500	04/25/2019	04/30/2029
191241-AH-1	COCA-COLA FEMSA SAB CV		D	1	1.G FE	4,469,576	89.6100	4,046,788	4,516,000	4,490,803	0	4,554	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	996,100	95.8980	958,980	1,000,000	998,827	0	416	0	0	3.625	3.672	FA	15,003	36,250	08/01/2017	08/01/2027
21987B-AW-8	CODELCO (144A)		D	1	2.A FE	2,947,110	95.8980	2,876,940	3,000,000	2,984,263	0	5,655	0	0	3.625	3.839	FA	45,010	108,750	07/25/2017	08/01/2027
2027A0-HT-9	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	2,822,520	97.8420	2,935,260	3,000,000	2,966,431	0	23,231	0	0	2.850	3.687	MN	10,213	85,500	02/13/2018	05/18/2026
2027A0-JT-7	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	999,150	96.5850	965,850	1,000,000	999,711	0	90	0	0	3.150	3.160	MS	8,838	31,500	09/13/2017	09/19/2027
2027A0-JZ-3	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	3,997,040	97.9390	3,917,560	4,000,000	3,998,739	0	309	0	0	3.900	3.909	MS	45,067	156,000	03/12/2018	03/16/2028
21688A-AV-4	COOPERATIEVE RABOBANK UA		D		1.D FE	5,021,800	100.0120	5,000,600	5,000,000	5,000,199	0	(11,221)	0	0	5.000	4.768	JJ	116,667	250,000	01/09/2023	01/13/2025
12661P-AB-5	CSL FINANCE PLC (144A)		D	1	1.G FE	4,989,450	96.4340	4,821,700	5,000,000	4,992,894	0	1,425	0	0	4.050	4.084	AO	35,438	202,500	04/20/2022	04/27/2029
12661P-AC-3	CSL FINANCE PLC (144A)		D	1	1.G FE	4,858,100	94.0100	4,700,500	5,000,000	4,861,042	0	2,942	0	0	4.250	4.701	AO	37,188	106,250	10/17/2024	04/27/2032
12661P-AG-4	CSL FINANCE PLC (144A)		D	1	1.G FE	5,000,000	98.4510	4,922,550	5,000,000	5,000,000	0	0	0	0	5.106	5.106	AO	61,698	127,650	03/26/2024	04/03/2034
12661P-AG-4	CSL FINANCE PLC (144A)		D	1	1.G FE	2,975,490	98.4510	2,953,530	3,000,000	2,976,402	0	912	0	0	5.106	5.213	AO	37,019	76,590	07/09/2024	04/03/2034
12661P-AG-4	CSL FINANCE PLC (144A)		D	1	1.G FE	4,900,100	98.4510	4,922,550	5,000,000	4,904,625	0	4,525	0	0	5.106	5.368	AO	61,698	127,650	05/28/2024	04/03/2034
12661P-AG-4	CSL FINANCE PLC (144A)		D	1	1.G FE	3,416,735	98.4510	3,445,785	3,500,000	3,420,507	0	3,772	0	0	5.106	5.420	AO	43,188	89,355	05/28/2024	04/03/2034
23636T-AE-0	DANONE SA (144A)		D	1	2.A FE	2,000,000	96.9150	1,938,300	2,000,000	2,000,000	0	0	0	0	2.947	2.947	MN	9,660	58,940	10/26/2016	11/02/2026
23636T-AE-0	DANONE SA (144A)		D	1	2.A FE	970,910	96.9150	969,150	1,000,000	993,329	0	3,453	0	0	2.947	3.323	MN	4,830	29,470	10/24/2017	11/02/2026
23636A-AR-2	DANSKE BANK A/S (144A)		D		1.G FE	994,720	97.6560	976,560	1,000,000	997,889	0	549	0	0	4.375	4.441	JD	2,188	43,750	06/06/2018	06/12/2028
25156P-BB-8	DEUTSCHE TELEKOM INT FIN (144A)		D	1	2.A FE	2,986,560	97.9960	2,939,880	3,000,000	2,994,610	0	1,396	0	0	4.375	4.431	JD	3,281	131,250	06/14/2018	06/21/2028
25243Y-AZ-2	DIAGEO CAPITAL PLC		D	1	1.G FE	3,340,830	97.4330	2,922,990	3,000,000	3,136,331	0	(41,433)	0	0	3.875	2.362	MN	13,563	116,250	10/23/2019	05/18/2028
25243Y-AZ-2	DIAGEO CAPITAL PLC		D	1	1.G FE	3,985,240	97.4330	3,897,320	4,000,000	3,994,214	0	1,533	0	0	3.875	3.920	MN	18,083	155,000	05/15/2018	05/18/2028
25243Y-BE-8	DIAGEO CAPITAL PLC		D	1	1.G FE	3,166,110	81.8880	2,456,640	3,000,000	3,108,875	0	(14,427)	0	0	2.125	1.581	AO	10,979	63,750	12/04/2020	04/29/2032
25243Y-BH-1	DIAGEO CAPITAL PLC		D	1	1.G FE	8,500,085	101.8420	8,260,405	8,111,000	8,465,152	0	(34,933)	0	0	5.500	4.822	JJ	194,551	446,105	01/17/2024	01/24/2033
25243Y-BH-1	DIAGEO CAPITAL PLC		D	1	1.G FE	5,043,650	101.8420	5,092,100	5,000,000	5,037,014	0	(3,697)	0	0	5.500	5.383	JJ	119,931	275,000	10/25/2022	01/24/2033
25243Y-BN-8	DIAGEO CAPITAL PLC		D	1	1.G FE	3,000,360	102.7280	3,081,840	3,000,000	3,000,091	0	(8)	0	0	5.625	5.623	AO	40,313	168,750	10/16/2023	10/05/2033
23341C-AC-7	DNB BANK ASA (144A)		D	2	1.F FE	5,000,000	100.7210	5,036,050	5,000,000	5,000,000	0	0	0	0	5.896	5.896	AO	66,330	294,800	10/04/2022	10/09/2026
36164Q-6M-5	GE CAPITAL INTL FUNDING		D	1	2.A FE	1,018,290	98.5710	985,710	1,000,000	1,001,802	0	(2,034)	0	0	3.373	3.159	MN	4,310	33,730	10/22/2015	11/15/2025
36164Q-6M-5	GE CAPITAL INTL FUNDING		D	1	2.A FE	1,004,440	98.5710	985,710	1,000,000	1,000,426	0	(502)	0	0	3.373	3.320	MN	4,310	33,730	11/17/2015	11/15/2025
36164Q-6M-5	GE CAPITAL INTL FUNDING		D	1	2.A FE	3,005,000	98.5710	2,962,059	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.C FE	832,356	99.7710	698,397	700,000	703,191	0	(14,853)	0	0	6.625	4.418	MS	13,140	46,375	04/23/2014	03/18/2025
40049J-AV-9	GRUPO TELEVISA SAB		D	1	2.C FE	690,522	99.7710	698,397	700,000	699,619	0	744	0	0	6.625	6.753	MS	13,140	46,375	08/03/2006	03/18/2025
423012-AF-0	HEINEKEN NV (144A)		D	1	2.A FE	4,967,600	96.3340	4,816,700	5,000,000	4,989,337	0	3,187	0	0	3.500	3.573	JJ	73,403	175,000	03/20/2017	01/29/2028
423012-AF-0	HEINEKEN NV (144A)		D	1	2.A FE	5,179,240	96.3340	5,298,370	5,500,000	5,231,591	0	52,351	0	0	3.500	5.234	JJ	80,743	96,250	04/30/2024	01/29/2028
423012-AF-0	HEINEKEN NV (144A)		D	1	2.A FE	941,320	96.3340	963,340	1,000,000	950,895	0	9,575	0	0	3.500	5.245	JJ	14,681	17,500	04/30/2024	01/29/2028
404280-BK-4	HSBC HOLDINGS PLC		D	2	1.G FE	2,000,000	97.9230	1,958,460	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
453140-AF-2	IMPERIAL BRANDS FINANCE PLC (144A)		D	1	2.B FE	1,957,720	99.5050	1,990,100	2,000,000	1,997,077	0	5,000	0	0	4.250	4.515	JJ	37,778	85,000	07/15/2015	07/21/2025
456837-AH-6	ING GROEP NV		D		1.G FE	998,690	98.2950	982,950	1,000,000	999,611	0	142	0	0	3.950	3.966	MS	10,094	39,500	03/21/2017	03/29/2027
45687V-AF-3	INGERSOLL RAND		D	1	2.B FE	2,974,500	100.7730	3,023,190	3,000,000	2,975,892	0	1,392	0	0	5.450	5.560	JD	7,267	97,646	05/29/2024	06/15/2034
45687V-AD-8	INGERSOLL RAND LS:238K	LS	D	1	2.B FE	4,999,650	101.0350	5,051,750	5,000,000	4,999,888	0	238	0	0	5.176	5.175	JD	11,502	154,561	05/07/2024	06/15/2029
45687A-AP-7	INGERSOLL-RAND GL HLD CO		D	1	2.A FE	2,992,530	96.5780	2,897,340	3,000,000	2,996,962	0	738	0	0	3.750	3.779	FA	40,625	112,500	02/13/2018	08/21/2028
47032F-AB-5	JAMES HARDIE INTERNATIONAL FIN (144A)		D	1	3.A FE	2,027,500	97.6370	1,952,740	2,000,000	1,952,740	19,562	(3,822)	0	0	5.000	4.792	JJ	45,833	100,000	12/13/2017	01/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
47032F-AB-5	JAMES HARDIE INTERNATIONAL FIN (144A)		D	1	3.A FE	1,011,250	97.6370	976,370	1,000,000	976,370	9,449	(1,579)	0	0	5.000	4.828	JJ	22,917	50,000	01/03/2018	01/15/2028
47032F-AB-5	JAMES HARDIE INTERNATIONAL FIN (144A)		D	1	3.A FE	1,011,250	97.6370	976,370	1,000,000	976,370	9,440	(1,570)	0	0	5.000	4.829	JJ	22,917	50,000	12/20/2017	01/15/2028
47032F-AB-5	JAMES HARDIE INTERNATIONAL FIN (144A)		D	1	3.A FE	200,000	97.6370	195,274	200,000	195,274	1,574	0	0	0	5.000	5.000	JJ	4,583	10,000	11/29/2017	01/15/2028
47032F-AB-5	JAMES HARDIE INTERNATIONAL FIN (144A)		D	1	3.A FE	975,000	97.6370	976,370	1,000,000	976,370	4,900	2,970	0	0	5.000	5.363	JJ	22,917	50,000	05/07/2019	01/15/2028
47215T-AA-6	JB Y CO SA DE CV (144A)		D	1	2.C FE	1,001,960	98.8210	988,210	1,000,000	1,000,021	0	(263)	0	0	3.750	3.726	MN	4,896	37,500	05/29/2015	05/13/2025
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC		D	2	2.B FE	742,545	99.0740	722,249	729,000	730,535	0	(1,697)	0	0	3.900	3.653	FA	10,820	28,431	12/22/2016	02/14/2026
47837R-AA-8	JOHNSON CONTROLS/TYCO FI		D	1	2.B FE	2,001,620	83.8380	1,676,760	2,000,000	2,000,932	0	(161)	0	0	1.750	1.741	MS	10,306	35,000	09/09/2020	09/15/2030
47837R-AA-8	JOHNSON CONTROLS/TYCO FI		D	1	2.B FE	1,993,780	83.8380	1,676,760	2,000,000	1,996,308	0	606	0	0	1.750	1.784	MS	10,306	35,000	09/08/2020	09/15/2030
47837R-AD-2	JOHNSON CONTROLS/TYCO FI		D	1	2.B FE	4,959,150	82.7270	4,136,350	5,000,000	4,971,596	0	3,896	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	2,927,730	82.7270	2,481,810	3,000,000	2,949,451	0	6,895	0	0	2.000	2.271	MS	17,500	60,000	10/04/2021	09/16/2031
47837R-AE-0	JOHNSON CONTROLS/TYCO FI		D	1	2.B FE	2,976,450	97.4790	2,924,370	3,000,000	2,980,458	0	1,955	0	0	4.900	5.000	JD	12,250	147,000	09/07/2022	12/01/2032
539439-AQ-2	LLOYDS BANKING GROUP PLC		D	2	1.G FE	4,000,000	96.1240	3,844,960	4,000,000	4,000,000	0	0	0	0	3.574	3.574	MN	21,444	142,960	10/31/2017	11/07/2028
539439-AR-0	LLOYDS BANKING GROUP PLC		D		1.G FE	996,470	97.7350	977,350	1,000,000	998,632	0	370	0	0	4.375	4.419	MS	12,031	43,750	03/15/2018	03/22/2028
53944Y-AD-5	LLOYDS BANKING GROUP PLC		D		1.G FE	1,018,420	97.7820	977,820	1,000,000	1,004,513	0	(2,115)	0	0	3.750	3.517	JJ	17,708	37,500	08/28/2017	01/11/2027
53944Y-AD-5	LLOYDS BANKING GROUP PLC		D		1.G FE	993,080	97.7820	977,820	1,000,000	998,367	0	756	0	0	3.750	3.834	JJ	17,708	37,500	01/04/2017	01/11/2027
53944Y-AT-0	LLOYDS BANKING GROUP PLC		D	2	1.G FE	5,000,000	99.8110	4,990,550	5,000,000	5,000,000	0	0	0	0	4.716	4.716	FA	91,700	235,800	08/04/2022	08/11/2026
53944Y-AT-0	LLOYDS BANKING GROUP PLC		D	2	1.G FE	1,997,940	99.8110	1,996,220	2,000,000	1,999,045	0	501	0	0	4.716	4.744	FA	36,680	94,320	08/11/2022	08/11/2026
53944Y-AU-7	LLOYDS BANKING GROUP PLC LS: 60K	LS	D	2	1.G FE	3,000,000	96.1250	2,883,750	3,000,000	3,000,000	0	0	0	0	4.976	4.976	FA	58,053	149,280	08/04/2022	08/11/2033
50220P-AD-5	LSEGA FINANCING PLC (144A)		D	1	1.G FE	3,008,967	85.3390	2,572,117	3,014,000	3,010,641	0	481	0	0	2.500	2.519	AO	17,582	75,350	03/25/2021	04/06/2031
50247W-AB-3	LYB INTERNATIONAL FINANCE LS: 20K	LS	D	1	2.B FE	1,924,460	97.2880	1,945,760	2,000,000	1,978,930	0	9,084	0	0	3.500	4.010	MS	23,139	70,000	04/18/2018	03/02/2027
58769C-AA-0	MERCEDES-BENZ FINANCE	SD	B		1.F FE	1,449,841	102.2540	1,482,692	1,450,000	1,449,912	0	52	0	0	5.140	5.143	JD	408	74,530	06/20/2023	06/29/2026
58769C-AB-8	MERCEDES-BENZ FINANCE		B		1.F FE	999,360	104.3690	1,043,694	1,000,000	999,519	0	121	0	0	5.120	5.134	JD	561	51,200	06/21/2023	06/27/2028
233851-DZ-4	MERCEDES-BENZ FINANCE (144A)		D	1	1.F FE	4,701,782	99.5490	4,937,630	4,960,000	4,935,251	0	122,915	0	0	2.125	4.720	MS	32,498	105,400	01/19/2023	03/10/2025
58769J-AW-7	MERCEDES-BENZ FINANCE (144A)		D	1	1.F FE	6,989,850	98.6220	6,903,540	7,000,000	6,990,327	0	477	0	0	4.800	4.832	FA	140,000	0	07/29/2024	08/01/2029
60920L-AS-3	MONDELEZ INTERNATIONAL HOLDINGS NE(144A)		D	1	2.B FE	3,987,320	99.6750	3,987,000	4,000,000	3,996,630	0	4,282	0	0	4.250	4.363	MS	49,583	170,000	09/06/2022	09/15/2025
60920L-AS-3	MONDELEZ INTERNATIONAL HOLDINGS NE(144A)		D	1	2.B FE	5,272,318	99.6750	5,332,613	5,350,000	5,327,506	0	30,034	0	0	4.250	4.852	MS	66,318	227,375	02/09/2023	09/15/2025
63250D-DJ-7	NATIONAL AUSTRALIA BANK (144A)		D		1.D FE	999,000	98.0190	980,190	1,000,000	999,760	0	109	0	0	3.500	3.512	JJ	16,625	35,000	01/04/2017	01/10/2027
638602-BP-6	NATIONWIDE BUILDING SOCIETY (144A)		D		1.E FE	996,230	99.6610	996,610	1,000,000	999,731	0	437	0	0	3.900	3.946	JJ	17,333	39,000	07/14/2015	07/21/2025
63861V-AB-3	NATIONWIDE BUILDING SOCIETY (144A)		D	2	1.G FE	1,000,000	97.1780	971,780	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	100.1180	10,011,800	10,000,000	9,994,602	0	1,790	0	0	4.850	4.870	JJ	206,125	485,000	07/20/2022	07/27/2027
780097-BA-8	NATWEST GROUP PLC		D		1.G FE	1,072,680	100.0300	1,000,300	1,000,000	1,011,923	0	(9,101)	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	100.0300	1,000,300	1,000,000	999,651	0	209	0	0	4.800	4.823	AO	11,467	48,000	03/30/2016	04/05/2026
65558R-AC-3	NORDEA BANK ABP (144A)		D		1.D FE	9,959,400	100.0850	10,008,500	10,000,000	9,988,902	0	13,687	0	0	4.750	4.897	MS	129,306	475,000	09/20/2022	09/22/2025
62954H-AJ-7	NXP BV/NXP FDG/NXP USA		D	1	2.A FE	4,987,650	84.2100	4,210,500	5,000,000	4,990,891	0	1,136	0	0	2.650	2.678	FA	49,688	132,500	11/15/2021	02/15/2032
62954H-BE-7	NXP BV/NXP FDG/NXP USA		D	1	2.A FE	2,995,380	99.0480	2,971,440	3,000,000	2,997,587	0	888	0	0	4.400	4.433	JD	10,633	132,000	05/12/2022	06/01/2027
709629-AR-0	PENTAIR FINANCE SARL		D	1	2.C FE	4,969,650	97.4180	4,870,900	5,000,000	4,984,687	0	2,996	0	0	4.500	4.576	JJ	111,875	225,000	06/12/2019	07/01/2029
709629-AS-8	PENTAIR FINANCE SARL		D	1	2.C FE	2,008,320	102.7390	2,054,780	2,000,000	2,006,649	0	(697)	0	0	5.900	5.843	JJ	54,411	118,000	07/07/2022	07/15/2032
714264-AM-0	PERNOD-RICARD SA (144A)		D	1	2.A FE	994,420	97.9960	979,960	1,000,000	999,067	0	614	0	0	3.250	3.316	JD	2,076	32,500	06/01/2016	06/08/2026
71429M-AC-9	PERRIGO FINANCE UNLIMITED LS:247K	LS	D	1	3.C FE	1,757,500	93.7920	1,875,840	2,000,000	1,822,595	0	26,065	0	0	4.900	5.805	JD	4,356	95,500	05/23/2022	06/15/2030
21688A-AE-2	RABOBANK NEDERLAND NY		D		1.D FE	1,349,935	99.5500	1,301,119	1,307,000	1,309,398	0	(6,197)	0	0	3.375	2.887	MN	4,901	44,111	11/02/2017	05/21/2025
75625Q-AE-9	RECKITT BENCKISER TSY (144A)		D	2	1.G FE	998,460	95.8020	958,020	1,000,000	999,569	0	163	0	0	3.000	3.018	JD	333	30,000	06/22/2017	06/26/2027
75625Q-AE-9	RECKITT BENCKISER TSY (144A)		D	2	1.G FE	2,773,920	95.8020	2,874,060	3,000,000	2,930,212	0	26,160	0	0	3.000	3.991	JD	1,000	90,000	05/01/2018	06/26/2027
77578J-AB-4	ROLLS-ROYCE PLC (144A)		D	1	2.C FE	2,997,000	98.4030	2,952,090	3,000,000	2,999,604	106,513	341	0	0	3.625	3.637	AO	23,260	108,750	10/06/2015	10/14/2025
780153-AW-2	ROYAL CARIBBEAN CRUISES		D	1	3.A FE	297,237	94.8880	294,153	310,000	294,153	6,810	1,328	0	0	3.700	4.205	MS	3,377	11,470	02/12/2018	03/15/2028
801060-AD-6	SANOFI		D	1	1.E FE	4,963,500	96.9750	4,848,750	5,000,000	4,985,759	0	3,768	0	0	3.625	3.713	JD	6,042	181,250	06/12/2018	06/19/2028

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
80281L-AG-0	SANTANDER UK GROUP HLDGS		D	2	2.A FE	2,000,000	96.3400	1,926,800	2,000,000	2,000,000	0	0	0	0	3.823	3.823	MN	12,106	76,460	10/27/2017	11/03/2028
822582-BD-3	SHELL INTERNATIONAL FIN		D	1	1.D FE	1,013,890	99.5780	995,780	1,000,000	1,000,715	0	(2,092)	0	0	3.250	3.036	MN	4,514	32,500	01/18/2018	05/11/2025
822582-BD-3	SHELL INTERNATIONAL FIN		D	1	1.D FE	1,003,210	99.5780	995,780	1,000,000	1,000,084	0	(392)	0	0	3.250	3.212	MN	4,514	32,500	05/20/2015	05/11/2025
822582-BD-3	SHELL INTERNATIONAL FIN		D	1	1.D FE	992,020	99.5780	995,780	1,000,000	999,493	0	1,195	0	0	3.250	3.377	MN	4,514	32,500	04/04/2018	05/11/2025
822582-BD-3	SHELL INTERNATIONAL FIN		D	1	1.D FE	2,952,330	99.5780	2,987,340	3,000,000	2,997,017	0	7,499	0	0	3.250	3.513	MN	13,542	97,500	07/09/2018	05/11/2025
822582-BD-3	SHELL INTERNATIONAL FIN		D	1	1.D FE	14,532,600	99.5780	14,936,700	15,000,000	14,900,963	0	259,946	0	0	3.250	5.088	MN	67,708	487,500	07/24/2023	05/11/2025
822582-BT-8	SHELL INTERNATIONAL FIN		D	1	1.D FE	2,862,360	97.8260	2,934,780	3,000,000	2,950,849	0	22,901	26,281	0	2.875	3.554	MN	12,219	86,250	07/24/2018	05/10/2026
822582-BX-9	SHELL INTERNATIONAL FIN		D	1	1.D FE	2,307,201	96.8180	2,415,609	2,495,000	2,386,809	0	59,417	0	0	2.500	5.200	MS	18,886	62,375	08/22/2023	09/12/2026
822582-BX-9	SHELL INTERNATIONAL FIN		D	1	1.D FE	7,675,614	96.8180	8,037,830	8,302,000	7,941,095	0	198,187	0	0	2.500	5.206	MS	62,842	207,550	08/22/2023	09/12/2026
826200-AD-9	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.D FE	15,417,600	102.5840	15,387,600	15,000,000	15,278,127	0	(139,473)	0	0	6.125	4.921	FA	341,979	459,375	02/20/2024	08/17/2026
82620K-AE-3	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.D FE	1,962,840	99.4930	1,989,860	2,000,000	1,997,554	0	5,618	0	0	3.250	3.545	MN	6,139	65,000	03/21/2018	05/27/2025
82620K-AE-3	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.D FE	2,934,750	99.4930	2,984,790	3,000,000	2,995,658	0	10,032	0	0	3.250	3.601	MN	9,208	97,500	04/30/2018	05/27/2025
82620K-AE-3	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.D FE	4,813,700	99.4930	4,974,650	5,000,000	4,964,776	0	82,745	0	0	3.250	5.006	MN	15,347	162,500	02/16/2023	05/27/2025
82620K-AL-7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.D FE	997,130	96.3120	963,120	1,000,000	999,425	0	301	0	0	2.350	2.382	AO	4,896	23,500	09/06/2016	10/15/2026
82620K-AU-7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.D FE	1,009,790	97.6660	976,660	1,000,000	1,002,612	0	(1,135)	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.D FE	1,997,980	97.6660	1,953,320	2,000,000	1,999,423	0	217	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.D FE	988,880	97.6660	976,660	1,000,000	996,885	0	1,316	0	0	3.400	3.546	MS	9,822	34,000	04/04/2018	03/16/2027
82620K-BE-2	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.D FE	4,983,900	85.2910	4,264,550	5,000,000	4,988,975	0	1,634	0	0	2.150	2.188	MS	32,549	107,500	10/19/2021	03/11/2031
833636-AG-8	SOCIEDAD QUIMICA (144A)		D	1	2.A FE	1,988,200	100.0280	2,000,560	2,000,000	1,999,761	0	1,324	0	0	4.375	4.447	JJ	36,944	87,500	10/23/2014	01/28/2025
874060-AW-6	TAKEDA PHARMACEUTICAL		D	1	2.A FE	4,979,000	100.2770	5,013,850	5,000,000	4,990,301	0	2,141	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	464,000	98.4420	456,771	464,000	464,000	0	0	0	0	4.103	4.103	MS	5,976	19,038	03/01/2017	03/08/2027
87969N-AD-7	TELSTRA CORP LTD (144A)		D	1	1.G FE	1,003,730	99.4730	994,730	1,000,000	1,000,016	0	(570)	0	0	3.125	3.066	AO	7,292	31,250	11/30/2017	04/07/2025
87969N-AD-7	TELSTRA CORP LTD (144A)		D	1	1.G FE	1,996,600	99.4730	1,989,460	2,000,000	1,999,773	0	327	0	0	3.125	3.145	AO	14,583	62,500	03/30/2015	04/07/2025
88167A-AP-6	TEVA PHARMACEUTICALS INDUSTRIE LS:100K	LS	D	1	3.B FE	3,000,000	97.7070	2,931,210	3,000,000	2,931,210	54,990	0	0	0	4.750	4.750	MN	20,188	142,500	11/03/2021	05/09/2027
88167A-AS-0	TEVA PHARMACEUTICALS INDUSTRIES		D	1	3.B FE	1,000,000	107.8990	1,078,990	1,000,000	1,000,000	0	0	0	0	7.875	7.875	MS	22,969	78,750	03/01/2023	09/15/2029
88167A-AE-1	TEVA PHARMACEUTICALS NE		D	1	3.B FE	997,340	96.1760	961,760	1,000,000	961,760	34,853	277	0	0	3.150	3.180	AO	7,875	31,500	07/18/2016	10/01/2026
89153V-AS-8	TOTAL CAPITAL INTERNATIONAL SA		D	1	1.D FE	3,002,670	99.9450	2,998,350	3,000,000	2,999,991	0	(464)	0	0	2.434	2.416	JJ	34,685	73,020	07/12/2019	01/10/2025
89153V-AT-6	TOTAL CAPITAL INTERNATIONAL SA LS: 5K	LS	D	1	1.D FE	1,000,000	91.0300	910,300	1,000,000	1,000,000	0	0	0	0	2.829	2.829	JJ	13,438	28,290	07/08/2019	01/10/2030
89153V-AT-6	TOTAL CAPITAL INTERNATIONAL SA LS: 11K	LS	D	1	1.D FE	1,994,960	91.0300	1,820,600	2,000,000	1,997,386	0	475	0	0	2.829	2.857	JJ	26,876	56,580	07/16/2019	01/10/2030
89152U-AH-5	TOTAL CAPITAL SA		D	1	1.D FE	5,002,450	97.2590	4,862,950	5,000,000	5,000,815	0	(252)	0	0	3.883	3.877	AO	43,144	194,150	10/04/2018	10/11/2028
89157X-AA-9	TOTALENERGIES CAPITAL SA		D	1	1.D FE	2,953,620	99.6180	2,988,540	3,000,000	2,955,943	0	2,323	0	0	5.150	5.352	AO	36,908	77,250	04/18/2024	04/05/2034
892938-AA-9	TRANE TECHNOLOGIES FINANCING LTD		D	1	2.A FE	2,980,440	100.4540	3,013,620	3,000,000	2,983,052	0	1,594	0	0	5.250	5.334	MS	51,625	157,500	02/21/2023	03/03/2033
892938-AB-7	TRANE TECHNOLOGIES FINANCING LTD		D	1	2.A FE	1,635,805	98.9320	1,601,709	1,619,000	1,635,614	0	(191)	0	0	5.100	4.960	JD	4,128	41,285	10/31/2024	06/13/2034
902133-AT-4	TYCO ELECTRONICS		D	1	1.G FE	1,995,140	98.9620	1,979,240	2,000,000	1,999,305	0	541	0	0	3.700	3.729	FA	27,956	74,000	01/25/2016	02/15/2026
902133-AY-3	TYCO ELECTRONICS		D	1	1.G FE	2,657,610	84.9280	2,547,840	3,000,000	2,668,457	0	10,847	0	0	2.500	4.325	FA	30,625	0	09/20/2024	02/04/2032
225401-AF-5	UBS GROUP AG (144A)		D	1	1.G FE	1,004,450	96.3370	963,370	1,000,000	1,001,522	0	(468)	0	0	3.869	3.815	JJ	18,055	38,690	01/08/2018	01/12/2029
225401-AF-5	UBS GROUP AG (144A)		D	1	1.G FE	1,000,000	96.3370	963,370	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
902613-AU-2	UBS GROUP AG (144A)		D	2	1.G FE	3,000,000	100.7520	3,022,560	3,000,000	3,000,000	0	0	0	0	5.711	5.711	JJ	79,954	171,330	01/03/2023	01/12/2027
90351D-AB-3	UBS GROUP FUNDING (144A)		D		1.G FE	2,009,780	99.5660	1,991,320	2,000,000	2,000,752	0	(1,131)	0	0	4.125	4.065	MS	22,229	82,500	09/22/2015	09/24/2025
90351D-AF-4	UBS GROUP FUNDING (144A)		D		1.G FE	1,995,580	99.0900	1,981,800	2,000,000	1,999,226	0	497	0	0	4.125	4.152	AO	17,417	82,500	03/29/2016	04/15/2026
92676X-AD-9	VIKING CRUISES LTD (144A)		D	1	4.C FE	1,008,750	99.5750	995,750	1,000,000	995,750	31,170	(1,290)	0	0	5.875	5.735	MS	17,299	58,750	10/18/2017	09/15/2027
92676X-AD-9	VIKING CRUISES LTD (144A)		D	1	4.C FE	504,375	99.5750	497,875	500,000	497,875	15,576	(636)	0	0	5.875	5.737	MS	8,649	29,375	09/14/2017	09/15/2027
92676X-AD-9	VIKING CRUISES LTD (144A)		D	1	4.C FE	382,850	99.5750	378,385	380,000	378,385	11,774	(420)	0	0	5.875	5.755	MS	6,573	22,325	10/20/2017	09/15/2027
92676X-AD-9	VIKING CRUISES LTD (144A)		D	1	4.C FE	1,007,500	99.5750	995,750	1,000,000	995,750	30,967	(1,087)	0	0	5.875	5.757	MS	17,299	58,750	09/14/2017	09/15/2027
92676X-AD-9	VIKING CRUISES LTD (144A)		D	1	4.C FE	1,006,250	99.5750	995,750	1,000,000	995,750	30,791	(911)	0	0	5.875	5.776	MS	17,299	58,750	09/14/2017	09/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92676X-AD-9	VIKING CRUISES LTD (144A)		D	1	4.C FE	2,010,000	99.5750	1,991,500	2,000,000	1,991,500	61,288	(1,528)	0	0	5.875	5.792	MS	34,597	117,500	01/31/2018	09/15/2027
92676X-AD-9	VIKING CRUISES LTD (144A)		D	1	4.C FE	1,005,000	99.5750	995,750	1,000,000	995,750	30,616	(736)	0	0	5.875	5.795	MS	17,299	58,750	10/02/2017	09/15/2027
92676X-AD-9	VIKING CRUISES LTD (144A)		D	1	4.C FE	1,005,000	99.5750	995,750	1,000,000	995,750	30,607	(727)	0	0	5.875	5.796	MS	17,299	58,750	09/14/2017	09/15/2027
92676X-AD-9	VIKING CRUISES LTD (144A)		D	1	4.C FE	2,000,000	99.5750	1,991,500	2,000,000	1,991,500	59,760	0	0	0	5.875	5.875	MS	34,597	117,500	09/13/2017	09/15/2027
92676X-AD-9	VIKING CRUISES LTD (144A)		D	1	4.C FE	2,947,500	99.5750	2,987,250	3,000,000	2,979,693	75,487	6,596	0	0	5.875	6.146	MS	51,896	176,250	05/30/2019	09/15/2027
92858R-AA-8	VMED 02 UK FINANCING I PLC (144A)		D	1	3.C FE	1,965,000	85.4750	1,709,500	2,000,000	1,709,500	(42,782)	3,342	0	0	4.250	4.476	JJ	38,958	85,000	06/29/2021	01/31/2031
92858R-AB-6	VMED 02 UK FINANCING I PLC (144A)		D	1	3.C FE	1,007,500	86.1060	861,060	1,000,000	861,060	(31,925)	(895)	0	0	4.750	4.636	JJ	21,771	47,500	07/12/2021	07/15/2031
92858R-AB-6	VMED 02 UK FINANCING I PLC (144A)		D	1	3.C FE	1,000,000	86.1060	861,060	1,000,000	861,060	(32,820)	0	0	0	4.750	4.750	JJ	21,771	47,500	06/22/2021	07/15/2031
92857W-BJ-8	VODAFONE GROUP PLC		D	1	2.B FE	2,970,870	99.6890	2,990,670	3,000,000	2,997,830	0	4,532	0	0	4.125	4.287	MN	10,313	123,750	05/23/2018	05/30/2025
961214-DW-0	WESTPAC BANKING CORP		D		1.D FE	1,992,940	96.3510	1,927,020	2,000,000	1,997,541	0	737	0	0	3.400	3.442	JJ	29,467	68,000	01/17/2018	01/25/2028
961214-DC-4	WESTPAC BANKING CORP LS: 69K	LS	D		1.D FE	998,610	97.2320	972,320	1,000,000	999,728	0	150	0	0	2.700	2.716	FA	9,900	27,000	08/11/2016	08/19/2026
961214-DK-6	WESTPAC BANKING CORP LS:487K	LS	D		1.D FE	999,150	97.6160	976,160	1,000,000	999,758	0	91	0	0	3.350	3.360	MS	10,515	33,500	02/27/2017	03/08/2027
96122F-AA-5	WESTPAC NEW ZEALAND LTD (144A)		D		1.E FE	1,998,340	99.8390	1,996,780	2,000,000	1,998,456	0	414	0	0	4.902	4.873	FA	36,765	98,040	02/10/2023	02/15/2028
984851-AF-2	YARA INTERNATIONAL ASA (144A)		D	1	2.B FE	4,987,400	98.6150	4,930,750	5,000,000	4,994,818	0	1,314	0	0	4.750	4.782	JD	19,132	237,500	05/24/2018	06/01/2028
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						7,758,393,656	XXX	7,320,899,988	7,767,549,462	7,726,500,012	7,316,462	2,550,285	2,159,528	0	XXX	XXX	XXX	71,823,274	242,019,995	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
00842B-AC-1	ABMT 2015-5 A3 CMO (144A)			4	1.A	226,392	90.7320	203,470	224,254	224,116	0	5	0	0	3.500	3.240	MON	654	7,849	08/11/2015	07/25/2045
00842D-AC-7	ABMT 2015-6 A3 CMO (144A)			4	1.A	1,335,586	90.1810	1,198,080	1,328,529	1,325,607	0	(2,138)	0	0	3.500	3.341	MON	3,875	46,498	09/10/2015	09/25/2045
00842C-AC-9	ABMT 2015-7 A3 CMO (144A)			4	1.A	264,988	89.6650	235,030	262,121	261,579	0	(1)	0	0	3.500	3.208	MON	765	9,174	10/08/2015	10/25/2045
00842C-AC-9	ABMT 2015-7 A3 CMO (144A)			4	1.A	1,283,777	89.6650	1,175,152	1,310,603	1,272,591	0	(3,279)	0	0	3.500	3.784	MON	3,823	45,871	06/22/2018	10/25/2045
00842E-AC-5	ABMT 2016-2 A3 CMO (144A)			4	1.A	768,781	89.5190	680,129	759,759	758,216	0	(1,921)	0	0	3.500	3.188	MON	2,216	26,591	03/10/2016	03/25/2046
05949C-HU-3	BOAMS 2005-I 2A5 CMO			4	1.D FM	209,011	92.2860	285,762	309,647	136,764	0	(434)	0	0	5.028	4.133	MON	1,297	14,944	10/21/2011	10/25/2035
12498N-AB-9	CBASS 2006-CB2 AF2			4	1.D FM	736,923	79.6810	1,051,864	1,320,082	234,002	0	(24,794)	0	0	6.001	8.627	MON	6,602	41,313	05/25/2010	12/25/2036
12564E-AA-0	CIM 2021-J2 A1 CMO (144A)			4	1.A	5,027,140	80.0630	3,945,960	4,928,568	5,018,818	0	(11,496)	0	0	2.500	2.024	MON	10,268	123,214	09/20/2021	04/25/2051
12564E-AA-0	CIM 2021-J2 A1 CMO (144A)			4	1.A	5,738,262	80.0630	4,509,668	5,632,650	5,729,373	0	(12,367)	0	0	2.500	2.051	MON	11,735	140,816	09/22/2021	04/25/2051
17323E-AD-5	CMLTI 2014-J2 A1 CMO (144A)			4	1.A	148,311	93.5700	137,581	147,036	146,733	0	0	0	0	3.500	3.291	MON	429	5,146	10/24/2014	11/25/2044
172973-W5-4	CMSI 2005-4 1A6 CMO			4	1.D FM	156,849	97.6580	206,298	211,245	175,901	0	3,376	0	0	5.500	10.011	MON	968	11,619	04/23/2009	07/25/2035
22541S-CC-0	CSFB 2004-2R A1 CMO			4	1.A FM	35,672	80.9500	30,277	37,401	36,717	0	113	0	0	2.637	4.363	MON	82	1,633	02/06/2004	12/28/2033
12647P-AJ-7	CSMC 2013-7 A10 CMO			4	1.A	471,506	90.2680	439,916	487,344	468,306	0	2,271	0	0	3.500	4.161	MON	1,421	17,057	08/15/2013	08/25/2043
12647P-AJ-7	CSMC 2013-7 A10 CMO			4	1.A	187,262	90.2680	175,966	194,938	185,693	0	1,109	0	0	3.500	4.311	MON	569	6,823	08/16/2013	08/25/2043
12652C-AA-7	CSMC 2017-HL2 A1 CMO			4	1.A	1,360,117	88.4080	1,189,535	1,345,506	1,355,816	0	(528)	0	0	3.500	3.214	MON	3,924	47,093	10/26/2017	10/25/2047
126694-AA-6	CWHL 2005-19 1A1 CMO			4	1.D FM	20,048	71.5910	16,544	23,110	765	0	(69)	0	0	5.500	6.794	MON	106	1,271	09/02/2009	08/25/2035
126694-AA-6	CWHL 2005-19 1A1 CMO			4	1.D FM	4,586	71.5910	3,806	5,317	176	0	(16)	0	0	5.500	6.935	MON	24	293	09/03/2009	08/25/2035
126694-JR-0	CWHL 2005-24 A1 CMO			4	1.D FM	250,760	52.0720	145,895	280,179	28,899	0	(5,645)	0	0	5.500	4.278	MON	1,284	15,409	11/10/2011	11/25/2035
29977J-AB-2	EVER 2013-1 A2 CMO (144A)			4	1.A	536,720	89.3290	528,315	591,426	541,965	0	7,641	0	0	2.500	3.875	MON	1,232	14,786	12/18/2013	03/25/2043
29977J-AB-2	EVER 2013-1 A2 CMO (144A)			4	1.A	333,833	89.3290	330,197	369,642	337,235	0	4,994	0	0	2.500	3.947	MON	770	9,241	12/19/2013	03/25/2043
29978C-AA-8	EVER 2018-1 A1 CMO (144A)			4	1.A	1,035,678	88.3800	925,747	1,047,462	1,026,684	0	1,386	0	0	3.500	3.737	MON	3,055	36,661	02/08/2018	02/25/2048
33850B-AC-1	FSMT 2017-1 1A3 CMO (144A)			4	1.A	788,623	90.0170	699,619	777,208	784,176	0	(1,078)	0	0	3.500	3.119	MON	2,267	27,202	07/27/2017	03/25/2047
33853G-AB-9	FSMT 2021-12 A2 CMO (144A)			4	1.A	11,584,153	80.1830	9,276,925	11,569,691	11,581,944	0	(490)	0	0	2.500	2.445	MON	24,104	289,242	11/10/2021	11/25/2051
33852F-AA-4	FSMT 2021-4 A1 CMO (144A)			4	1.A	6,891,099	79.9380	6,443,993	8,061,238	6,898,737	0	7,637	0	0	2.500	4.139	MON	16,794	50,383	09/11/2024	06/25/2051
33852F-AE-6	FSMT 2021-4 A5 CMO (144A)			4	1.A	4,578,039	87.3550	4,391,650	5,027,360	4,608,994	0	12,116	0	0	2.500	4.424	MON	10,474	125,684	07/14/2022	06/25/2051
33852J-AA-6	FSMT 2021-7 A1 CMO (144A)			4	1.A	5,339,069	79.9380	4,992,661	6,245,667	5,356,403	0	17,334	0	0	2.500	4.121	MON	13,012	39,035	09/11/2024	08/25/2051
36185N-M8-0	GMACM 2003-J10 A2 CMO			4	1.D FM	16,229	96.4820	16,686	17,294	14,115	0	0	0	0	4.750	4.423	MON	0	85	12/02/2003	01/25/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted 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
3622EB-AC-2	GSAA 2007-4 A3A CMO			4	1.D FM	251,283	39.5030	241,374	611,022	36,886	0	(3,626)	0	0	5.053	11.177	MON	429	7,951	11/19/2009	03/25/2037
36263N-AB-1	GSMBS 2022-PJ1 A2 CMO (144A)			4	1.A	8,303,362	79.9380	8,060,006	10,082,822	8,318,796	0	15,434	0	0	2.500	4.965	MON	21,006	42,012	10/17/2024	05/28/2052
36267E-AD-3	GSMBS 2022-PJ2 A4 (144A)			4	1.A	10,016,815	79.6790	9,691,824	12,163,479	10,033,801	0	16,986	0	0	2.500	4.968	MON	25,341	50,681	10/17/2024	06/25/2052
36267J-AF-7	GSMBS 2022-PJ6 A4 CMO (144A)			4	1.A	10,891,523	83.4090	10,951,378	13,129,732	10,953,722	0	50,667	0	0	3.000	5.330	MON	32,824	393,892	12/06/2023	01/25/2053
36242D-UQ-4	GSR 2005-AR1 4A1 CMO			4	1.A FM	194,591	86.8020	186,829	215,235	197,680	0	1,173	0	0	3.818	4.521	MON	685	7,949	01/21/2005	01/25/2035
46630G-AD-7	JPMMT 2007-A1 2A2 CMO			4	1.A FM	145,399	95.2270	156,895	164,758	138,480	0	601	0	0	6.344	3.675	MON	871	9,630	02/17/2012	07/25/2035
46641C-AU-5	JPMMT 2014-1 2A1 CMO (144A)			4	1.A	634,295	92.1250	590,713	641,208	631,790	0	889	0	0	3.500	3.641	MON	1,870	22,442	02/10/2014	01/25/2044
46641C-AU-5	JPMMT 2014-1 2A1 CMO (144A)			4	1.A	592,364	92.1250	555,966	603,491	587,896	0	1,596	0	0	3.500	3.748	MON	1,760	21,122	02/12/2014	01/25/2044
46643K-AC-5	JPMMT 2014-5 A2 CMO (144A)			4	1.A	260,707	97.0270	251,541	259,249	258,839	0	95	0	0	2.500	2.325	MON	540	6,481	10/28/2014	10/25/2029
46654K-AC-1	JPMMT 2021-11 A3 CMO (144A)			4	1.A	15,486,315	79.9380	12,183,374	15,241,030	15,477,539	0	(8,298)	0	0	2.500	2.109	MON	31,752	381,026	08/27/2021	01/25/2052
46653Q-AC-9	JPMMT 2021-14 A3 CMO (144A)			4	1.A	11,646,726	80.3780	9,409,925	11,707,090	11,647,003	0	408	0	0	2.500	2.593	MON	24,390	292,677	11/23/2021	05/25/2052
46653P-AC-1	JPMMT 2021-6 A3 CMO (144A)			4	1.A	7,723,660	80.5620	7,794,665	9,675,362	7,858,623	0	88,053	0	0	2.500	5.706	MON	20,157	241,884	10/05/2022	10/25/2051
46653P-AF-4	JPMMT 2021-6 A4 CMO (144A)			4	1.A	5,761,197	88.0240	5,775,073	6,560,794	5,864,594	0	67,858	0	0	2.500	4.992	MON	0	164,020	04/21/2023	10/25/2051
46654U-AB-1	JPMMT 2022-3 A2 CMO (144A)			4	1.A	6,947,752	83.5690	6,901,833	8,258,844	6,956,803	0	9,051	0	0	3.000	5.146	MON	20,647	227,118	01/26/2024	08/25/2052
46654U-AD-7	JPMMT 2022-3 A4 CMO (144A)			4	1.A	13,172,670	89.0710	11,968,662	13,437,215	13,188,856	0	(10,576)	0	0	3.000	3.519	MON	33,593	403,116	03/23/2022	08/25/2052
46655G-AC-9	JPMMT 2022-4 A2A CMO (144A)			4	1.A	14,004,042	83.6590	14,216,933	16,993,907	14,031,163	0	27,121	0	0	3.000	5.453	MON	42,485	297,393	05/22/2024	10/25/2052
46655K-AD-8	JPMMT 2022-6 A3 CMO (144A)			4	1.A	5,119,182	83.6880	5,053,170	6,038,106	5,152,496	0	13,701	0	0	3.000	5.036	MON	15,095	181,143	07/19/2023	11/25/2052
46655V-AE-2	JPMMT 2022-8 A4A CMO (144A)			4	1.A	8,877,207	91.9290	8,307,405	9,036,762	8,892,683	0	11,583	0	0	4.000	4.391	MON	30,123	361,470	07/27/2022	01/25/2053
465986-AK-3	JPMMT 2023-10 A6 CMO (144A)			4	1.A	3,579,503	100.1990	3,637,196	3,629,973	3,586,033	0	6,345	0	0	6.000	6.457	MON	18,150	217,798	11/17/2023	05/25/2054
46656R-AH-3	JPMMT 2023-3 A3A CMO (144A)			4	1.A	14,611,711	96.1720	14,505,677	15,083,056	14,615,655	0	(4,586)	0	0	5.000	5.565	MON	62,846	754,153	04/21/2023	10/25/2053
576434-EM-2	MALT 2003-4 4A1 CMO			4	4.B FM	66,288	98.0800	64,893	66,164	64,893	(1,037)	0	0	0	5.500	5.386	MON	303	3,569	08/07/2009	04/25/2033
576434-EM-2	MALT 2003-4 4A1 CMO			4	4.B FM	28,578	98.0800	27,994	28,542	27,994	(447)	0	0	0	5.500	5.406	MON	131	1,539	08/10/2009	04/25/2033
57643M-LE-2	MASTR 2005-2 1A5 CMO			4	1.A FM	128,719	95.8570	127,202	132,700	58,146	0	(347)	0	0	5.250	4.230	MON	581	6,967	02/22/2012	11/25/2035
585494-AD-9	MELLO 2021-MTG2 A4			4	1.A FE	12,272,197	92.0500	12,472,694	13,549,912	12,340,567	0	68,370	0	0	2.500	5.413	MON	28,229	141,145	07/08/2024	06/25/2051
61772N-AQ-0	MSRM 2021-5 A4 CMO (144A)			4	1.A	12,031,488	87.7080	11,949,132	13,623,765	12,129,600	0	36,672	0	0	2.500	4.802	MON	28,383	340,594	05/11/2023	08/25/2051
61775Q-AC-1	MSRM 2023-3 A2 CMO (144A)			4	1.A	9,317,857	99.8050	9,712,467	9,731,443	9,314,865	0	(3,438)	0	0	6.000	6.673	MON	48,657	583,886	10/27/2023	09/25/2053
61775W-AG-9	MSRM 2023-4 A4 CMO (144A)			4	1.A	3,403,395	100.1920	3,456,476	3,449,852	3,408,565	0	5,486	0	0	6.000	6.358	MON	17,249	206,991	11/16/2023	11/25/2053
61775Y-AE-0	MSRM 2024-1 A3 CMO (144A)			4	1.A	9,532,940	100.0660	9,562,686	9,556,378	9,531,062	0	(1,878)	0	0	6.000	5.983	MON	47,782	525,601	01/19/2024	12/25/2053
61776Q-AC-0	MSRM 2024-3 A2 CMO (144A)			4	1.A	6,107,357	100.1440	6,118,476	6,109,650	6,109,273	0	1,916	0	0	6.000	5.875	MON	30,548	152,741	07/30/2024	07/25/2054
670861-AA-1	OBX 2021-J2 A1 (144A)			4	1.A	7,908,991	79.9240	7,559,028	9,457,687	7,923,450	0	14,460	0	0	2.500	4.838	MON	19,704	78,814	08/22/2024	07/25/2051
67116M-AC-5	OBX 2023-J1 A3 CMO (144A)			4	1.A	7,839,730	94.2170	7,689,117	8,161,072	7,869,087	0	20,654	0	0	4.500	5.329	MON	30,604	367,248	02/16/2023	01/25/2053
67647E-AA-5	OMCT 2021-5 A1 CMO (144A)			4	1.A	15,685,210	79.9380	12,439,317	15,561,206	15,672,064	0	(10,351)	0	0	2.500	2.295	MON	32,419	389,030	10/08/2021	10/25/2051
74160M-DK-5	PRIME 2004-CL1 1A1 CMO			4	1.D FM	47,022	97.0650	44,597	45,945	44,597	(1,205)	0	0	0	6.000	3.203	MON	230	2,757	01/26/2004	02/25/2034
69376C-AC-8	PSMC 2021-2 A3 CMO (144A)			4	1.A	6,762,021	88.6430	6,911,756	7,797,294	6,850,167	0	78,779	0	0	2.500	5.436	MON	16,244	194,932	12/07/2023	05/25/2051
75409J-AG-2	RATE 2021-J1 A7 CMO (144A)			4	1.A	3,801,961	87.2400	3,782,559	4,335,808	3,855,794	0	37,486	0	0	2.500	3.841	MON	9,033	108,395	05/11/2023	07/25/2051
75409T-AA-3	RATE 2021-J3 A1 CMO (144A)			4	1.A	10,024,127	79.9380	7,932,521	9,923,342	10,010,370	0	(10,002)	0	0	2.500	2.244	MON	20,674	248,083	10/05/2021	10/25/2051
75410J-AA-2	RATE 2021-J4 A1 CMO (144A)			4	1.A	7,683,542	79.9380	6,149,757	7,693,158	7,683,151	0	(49)	0	0	2.500	2.499	MON	16,027	192,329	11/18/2021	11/25/2051
75410J-AG-9	RATE 2021-J4 A7 CMO (144A)			4	1.A	2,746,905	86.6360	2,724,647	3,144,936	2,773,928	0	13,098	0	0	2.500	4.782	MON	6,552	78,623	05/11/2023	11/25/2051
75410P-AG-5	RATE 2024-J1 A7 CMO (144A)			4	1.A	15,404,771	100.2570	15,527,764	15,487,960	15,407,179	0	2,408	0	0	6.000	6.147	MON	77,440	464,639	06/28/2024	07/25/2054
74938X-AD-1	RCKT 2022-3 A5 CMO (144A)			4	1.A	4,474,990	88.6510	4,216,139	4,755,885	4,546,794	0	45,181	0	0	3.000	4.182	MON	11,890	142,676	04/22/2022	05/25/2052
75023D-AZ-9	RMCT 2024-J1 A16 CMO (144A)			4	1.A	12,558,055	100.2770	12,654,961	12,619,883	12,557,905	0	(150)	0	0	6.000	6.110	MON	63,099	315,497	07/17/2024	11/25/2054
81745R-AB-6	SEMT 2013-3 A2 CMO			4	1.A	899,139	84.8060	858,464	1,012,268	866,631	0	(5,189)	0	0	2.500	4.063	MON	2,109	25,307	12/24/2013	03/25/2043
81744Y-AA-4	SEMT 2013-4 A1 CMO			4	1.A	777,590	84.4890	737,142	872,471	759,090	0	(13,741)	0	0	2.325	4.212	MON	1,690	20,285	11/21/2013	04/25/2043
81744Y-AA-4	SEMT 2013-4 A1 CMO			4	1.A	306,674	84.4890	294,857	348,988	298,326	0	(6,120)	0	0	2.325	4.446	MON	676	8,114	12/04/2013	04/25/2043
81744Y-AB-2	SEMT 2013-4 A2 CMO			4	1.A	530,753	85.3400	496,378	581,647	521,195	0	(7,328)	0	0	2.500	4.084	MON	1,212	14,541	11/06/2013	04/25/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
81744Y-AB-2	SEMT 2013-4 A2 CMO			4	1.A	524,937	85.3400	496,378	581,647	514,232	0	(8,163)	0	0	2.500	4.287	MON	1,212	14,541	11/08/2013	04/25/2043
81744Y-AB-2	SEMT 2013-4 A2 CMO			4	1.A	555,825	85.3400	528,146	618,873	543,522	0	(9,104)	0	0	2.500	4.371	MON	1,289	15,472	12/02/2013	04/25/2043
81746G-AA-1	SEMT 2017-7 A1 CMO (144A)			4	1.A	554,529	88.5360	481,405	543,739	555,261	0	3,262	0	0	3.500	3.015	MON	1,586	19,031	10/02/2017	10/25/2047
81748X-AD-6	SEMT 2021-5 A4 CMO (144A)			4	1.A	11,603,684	87.6590	12,075,443	13,775,474	11,999,863	0	290,302	0	0	2.500	5.858	MON	28,699	344,387	10/24/2022	07/25/2051
81749B-AA-9	SEMT 2023-1 A1 CMO (144A)			4	1.A	2,578,411	95.0730	2,477,699	2,606,101	2,578,104	0	(337)	0	0	5.000	5.174	MON	10,859	130,305	01/18/2023	01/25/2053
81743J-AK-6	SEMT 2023-4 A10 CMO (144A)			4	1.A	10,487,405	100.1900	10,713,446	10,693,129	10,518,425	0	35,807	0	0	6.000	6.464	MON	53,466	641,588	10/17/2023	11/25/2053
81749H-AD-0	SEMT 2024-2 A4 CMO (144A)			4	1.A	9,792,660	100.2170	9,826,347	9,805,070	9,789,309	0	(3,350)	0	0	6.000	5.967	MON	49,025	490,253	02/08/2024	03/25/2054
81743B-AD-9	SEMT 2024-4 A4 CMO (144A)			4	1.A	19,338,894	100.4540	19,422,199	19,334,420	19,339,132	0	237	0	0	6.000	5.930	MON	96,672	773,736	04/09/2024	05/25/2054
81748E-AE-6	SEMT 2024-7 A5 CMO (144A)			4	1.A	19,715,989	100.3520	19,790,879	19,721,286	19,720,695	0	4,706	0	0	6.000	5.869	MON	98,606	493,032	07/16/2024	08/25/2054
976520-AD-1	WIN 2014-2 A4 CMO (144A)			4	1.A	50,702	92.3130	46,014	49,846	49,775	0	0	0	0	3.500	3.141	MON	145	1,740	10/08/2014	09/20/2044
97655J-AE-2	WIN 2016-1 1A5 CMO (144A)			4	1.A	309,674	89.4000	272,925	305,286	307,945	0	(36)	0	0	3.500	3.201	MON	890	10,685	02/02/2016	01/20/2046
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						413,402,719	XXX	393,319,069	442,131,234	413,480,624	(2,689)	857,442	0	0	XXX	XXX	XXX	1,360,229	12,787,969	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06540W-BC-6	BANK 2019-BN19 A2			4	1.A	12,119,232	90.3360	10,840,320	12,000,000	12,050,211	0	(13,582)	0	0	2.926	2.812	MON	29,260	351,120	07/23/2019	08/15/2061
06539W-BB-1	BANK 2020-BN25 A5			4	1.A	2,813,824	88.4810	2,390,888	2,702,149	2,766,878	0	(12,753)	0	0	2.649	2.128	MON	5,965	71,580	03/12/2021	01/15/2063
06541U-BW-5	BANK 2020-BN30 A4			4	1.A	4,848,283	82.5460	4,104,187	4,972,000	4,892,444	0	12,007	0	0	1.925	2.213	MON	7,976	95,711	03/12/2021	12/15/2053
06540D-BC-8	BANK 2021-BN36 A4			4	1.A	12,118,992	83.9320	10,071,840	12,000,000	12,079,039	0	(12,644)	0	0	2.218	2.105	MON	22,180	266,160	09/24/2021	09/15/2064
06540K-AJ-8	BANK 2022-BNK44 A5			4	1.A	15,298,080	103.4550	15,518,250	15,000,000	15,244,768	0	(27,887)	0	0	5.744	5.610	MON	71,804	876,068	11/10/2022	11/15/2055
07335C-AE-4	BBCMS 2019-C4 A4			4	1.A	4,491,240	91.9460	4,085,785	4,443,679	4,463,686	0	(3,211)	0	0	2.661	2.529	MON	9,854	118,246	11/22/2019	08/15/2052
07335C-AE-4	BBCMS 2019-C4 A4			4	1.A	6,283,182	91.9460	5,720,099	6,221,151	6,246,191	0	(4,107)	0	0	2.661	2.541	MON	13,795	165,545	08/09/2019	08/15/2052
05493M-AE-4	BBCMS 2021-C11 A4			4	1.A	12,119,460	84.4350	10,132,200	12,000,000	12,076,080	0	(13,615)	0	0	2.043	1.922	MON	20,430	245,160	09/15/2021	09/15/2054
05497S-AD-9	BBCMS 2022-C18 A4			4	1.A	20,198,640	102.0150	20,403,000	20,000,000	20,157,250	0	(20,748)	0	0	5.439	5.330	MON	90,650	1,087,800	11/18/2022	12/15/2055
08163L-AE-9	BMARK 2020-B21 A4			4	1.A	10,099,970	83.7060	8,370,600	10,000,000	10,054,723	0	(11,345)	0	0	1.704	1.585	MON	14,203	170,440	11/20/2020	12/17/2053
08163D-AD-9	BMARK 2021-B25 A4			4	1.A	5,049,825	85.5030	4,275,150	5,000,000	5,028,931	0	(5,853)	0	0	2.268	2.144	MON	9,450	113,400	04/16/2021	04/15/2054
08163M-AD-9	BMARK 2021-B31 A4			4	1.A	15,148,965	84.1030	12,615,450	15,000,000	15,102,494	0	(15,720)	0	0	2.420	2.307	MON	30,250	363,000	12/08/2021	12/15/2054
08161Q-AC-4	BMARK 2022-B37 A4			4	1.A	9,879,253	102.0680	10,206,800	10,000,000	9,858,347	0	12,219	0	0	5.574	5.775	MON	46,456	557,470	10/25/2022	11/15/2055
05602Q-AX-1	BMO 2022-C3 A4			4	1.A	11,109,997	99.1420	10,905,620	11,000,000	11,084,035	0	(11,950)	0	0	5.049	4.940	MON	46,283	555,401	09/20/2022	09/15/2054
05604F-AA-3	BWAY 2013-1515 A1 (144A)			4	1.A	204,071	99.6240	198,345	199,094	199,035	0	(361)	0	0	2.809	2.457	MON	466	5,593	02/26/2013	03/10/2033
05604F-AA-3	BWAY 2013-1515 A1 (144A)			4	1.A	272,613	99.6240	277,684	278,732	278,426	0	492	0	0	2.809	3.186	MON	653	7,830	04/03/2014	03/10/2033
05604F-AC-9	BWAY 2013-1515 A2 (144A)			4	1.A	5,124,965	94.4870	4,724,350	5,000,000	5,009,516	0	(1,312)	0	0	3.454	3.216	MON	14,393	172,715	02/26/2013	03/10/2033
17327F-AC-0	CGCMT 2018-B2 A3			4	1.A	13,300,734	96.8990	13,386,073	13,814,459	13,499,437	0	85,555	0	0	3.744	4.562	MON	43,101	517,213	09/09/2022	03/10/2051
17328R-AY-5	CGCMT 2020-GC46 A4			4	1.A	10,099,248	87.0730	8,707,300	10,000,000	10,048,351	0	(10,978)	0	0	2.477	2.363	MON	20,642	247,700	02/13/2020	02/15/2053
12654Y-AA-7	CPTS 2019-CPT A			4	1.A	10,299,806	87.7700	8,777,000	10,000,000	10,150,742	0	(30,580)	0	0	2.865	2.527	MON	23,875	286,500	10/31/2019	11/13/2039
38406J-AA-6	GRACE 2020-GRCE A			4	1.A	3,089,803	84.0180	2,520,540	3,000,000	3,054,536	0	(8,832)	0	0	2.347	2.020	MON	5,868	70,410	11/10/2020	12/10/2040
38406J-AA-6	GRACE 2020-GRCE A			4	1.A	5,106,641	84.0180	4,200,900	5,000,000	5,066,184	0	(10,810)	0	0	2.347	2.108	MON	9,779	117,350	02/19/2021	12/10/2040
38406J-AA-6	GRACE 2020-GRCE A			4	1.A	2,001,250	84.0180	1,680,360	2,000,000	2,000,393	0	(243)	0	0	2.347	2.344	MON	3,912	46,940	05/12/2021	12/10/2040
36260J-AE-7	GSMS 2019-GC39 AAB			4	1.A	5,448,834	97.8110	5,174,354	5,290,156	5,332,670	0	(16,926)	0	0	3.448	2.994	MON	15,200	182,404	05/09/2019	05/10/2052
36263U-AM-1	GSMS 2021-GSA3 A4			4	1.A	6,059,972	83.5910	5,015,460	6,000,000	6,041,262	0	(6,332)	0	0	2.368	2.255	MON	11,845	142,134	12/16/2021	12/15/2054
48128K-AT-8	JPMCC 2017-JP6 A4			4	1.A	2,079,531	96.1050	1,922,100	2,000,000	2,023,145	0	(5,327)	0	0	3.223	2.602	MON	5,373	64,476	12/12/2019	07/15/2050
61766C-AD-1	MSC 2016-UBS9 A3			4	1.A	10,211,045	98.2930	9,817,385	9,987,878	10,004,407	0	(31,827)	0	0	3.329	3.014	MON	27,708	332,496	11/22/2017	03/15/2049
61766C-AF-6	MSC 2016-UBS9 ASB			4	1.A	1,324,281	99.2680	1,276,326	1,285,737	1,287,149	0	(2,865)	0	0	3.340	2.888	MON	3,579	42,944	02/19/2016	03/15/2049
61771M-AV-2	MSC 2019-H7 A3			4	1.A	5,980,328	91.8340	5,437,744	5,921,276	5,946,244	0	(6,532)	0	0	3.005	2.891	MON	14,828	177,934	07/15/2019	07/15/2052
61692B-BP-4	MSC 2020-HR8 A4			4	1.A	9,077,039	85.1180	7,792,553	9,155,000	9,104,999	0	7,562	0	0	2.041	2.143	MON	15,571	186,854	03/04/2021	07/15/2053

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted 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
90276U-AW-1	UBSCM 2017-C6 A4			4	1.A	3,331,639	95.9600	3,032,504	3,160,175	3,231,616	0	(1,533)	0	0	3.319	2.556	MON	8,743	104,912	10/22/2019	12/15/2050
95001A-BC-9	WFCM 2017-C41 A3			4	1.A	2,097,598	95.4060	2,146,635	2,250,000	2,163,509	0	29,642	0	0	3.210	4.784	MON	6,019	72,225	09/14/2022	11/15/2050
95001A-BC-9	WFCM 2017-C41 A3			4	1.A	3,238,055	95.4060	3,324,899	3,485,000	3,344,555	0	48,140	0	0	3.210	4.864	MON	9,322	111,869	09/16/2022	11/15/2050
95003C-AE-0	WFCM 2021-C59 A4			4	1.A	8,079,800	85.5420	6,843,360	8,000,000	8,047,993	0	(8,955)	0	0	2.343	2.224	MON	15,620	187,440	04/22/2021	04/15/2054
95003C-AE-0	WFCM 2021-C59 A4			4	1.A	4,030,313	85.5420	3,421,680	4,000,000	4,018,015	0	(3,506)	0	0	2.343	2.252	MON	7,810	93,720	05/19/2021	04/15/2054
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						252,036,508	XXX	229,317,742	250,166,485	250,957,260	0	(104,719)	0	0	XXX	XXX	XXX	682,862	8,208,761	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
46655H-AB-9	JCP DIRECT LENDING CLO CLASS A			1	1.A PL	37,100,949	100.1750	37,165,876	37,100,949	37,100,949	0	0	0	0	6.741	3.607	FMAN	361,259	2,831,757	09/07/2022	05/23/2035
46655H-AB-9	JCP DIRECT LENDING CLO CLASS A			1	1.A PL	3,874,598	100.1750	3,881,379	3,874,598	3,874,598	0	0	0	0	6.741	4.244	FMAN	37,728	295,732	10/11/2022	05/23/2035
46655H-AB-9	JCP DIRECT LENDING CLO CLASS A			1	1.A PL	2,606,169	100.1750	2,610,730	2,606,169	2,606,169	0	0	0	0	6.741	4.737	FMAN	25,377	198,918	12/05/2022	05/23/2035
46655H-AD-5	JCP DIRECT LENDING CLO CLASS B			1	1.C PL	4,477,699	100.3000	4,491,132	4,477,699	4,477,699	0	0	0	0	7.041	3.910	FMAN	45,541	355,383	09/07/2022	05/23/2035
46655H-AD-5	JCP DIRECT LENDING CLO CLASS B			1	1.C PL	467,624	100.3000	469,027	467,624	467,624	0	0	0	0	7.041	4.626	FMAN	4,756	37,114	10/11/2022	05/23/2035
46655H-AD-5	JCP DIRECT LENDING CLO CLASS B			1	1.C PL	314,539	100.3000	315,483	314,539	314,539	0	0	0	0	7.041	5.073	FMAN	3,199	24,964	12/05/2022	05/23/2035
46655H-AF-0	JCP DIRECT LENDING CLO CLASS C			1	1.F PL	4,797,538	100.8250	4,837,118	4,797,538	4,797,538	0	0	0	0	7.491	4.365	FMAN	51,912	402,657	09/07/2022	05/23/2035
46655H-AF-0	JCP DIRECT LENDING CLO CLASS C			1	1.F PL	501,025	100.8250	505,158	501,025	501,025	0	0	0	0	7.491	5.049	FMAN	5,421	42,051	10/11/2022	05/23/2035
46655H-AF-0	JCP DIRECT LENDING CLO CLASS C			1	1.F PL	337,004	100.8250	339,784	337,004	337,004	0	0	0	0	7.491	5.525	FMAN	3,647	28,285	12/05/2022	05/23/2035
46655H-AH-6	JCP DIRECT LENDING CLO CLASS D			1	2.B PL	6,396,715	100.0000	6,396,715	6,396,715	6,396,715	0	0	0	0	9.241	6.138	FMAN	85,385	650,373	09/07/2022	05/23/2035
46655H-AH-6	JCP DIRECT LENDING CLO CLASS D			1	2.B PL	668,034	100.0000	668,034	668,034	668,034	0	0	0	0	9.241	6.631	FMAN	8,917	67,921	10/11/2022	05/23/2035
46655H-AH-6	JCP DIRECT LENDING CLO CLASS D			1	2.B PL	449,340	100.0000	449,340	449,340	449,340	0	0	0	0	9.241	7.251	FMAN	5,998	45,686	12/05/2022	05/23/2035
46655H-AK-9	JCP DIRECT LENDING CLO SUB NOTES			1	6. *	2,301,990	82.0000	1,887,632	2,301,990	1,887,632	(230,199)	0	0	0	12.000	11.042	FMAN	39,901	488,613	07/25/2022	05/23/2035
46655H-AK-9	JCP DIRECT LENDING CLO SUB NOTES			1	6. *	1,156,533	82.0000	948,357	1,156,533	948,357	(115,653)	0	0	0	12.000	12.138	FMAN	20,047	245,482	10/11/2022	05/23/2035
46655H-AK-9	JCP DIRECT LENDING CLO SUB NOTES			1	6. *	8,772,323	82.0000	7,193,305	8,772,323	7,193,305	(877,232)	0	0	0	12.000	12.180	FMAN	152,054	1,861,984	09/07/2022	05/23/2035
46655H-AK-9	JCP DIRECT LENDING CLO SUB NOTES			1	6. *	777,920	82.0000	637,894	777,920	637,894	(77,792)	0	0	0	12.000	13.451	FMAN	13,484	165,119	12/05/2022	05/23/2035
674135-DQ-8	OAK 1998-B M2			4	6. *	8,780	98.3750	138,637	140,926	0	0	0	0	0	7.025	7.082	MON	825	9,745	05/29/1998	05/15/2028
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						75,008,780	XXX	72,935,600	75,140,926	72,658,422	(1,300,877)	0	0	0	XXX	XXX	XXX	865,449	7,751,782	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						8,498,841,662	XXX	8,016,472,400	8,534,988,107	8,463,596,319	6,012,897	3,303,007	2,159,528	0	XXX	XXX	XXX	74,731,814	270,768,506	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						13,737,645,275	XXX	12,897,933,531	13,654,282,094	13,633,737,215	7,727,208	2,337,938	2,159,528	0	XXX	XXX	XXX	124,227,832	406,193,379	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						3,483,983,513	XXX	3,403,853,548	3,620,138,636	3,486,180,588	(2,689)	2,291,836	0	0	XXX	XXX	XXX	13,468,577	113,712,033	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						351,618,784	XXX	325,082,685	351,414,772	350,529,966	0	(53,744)	0	0	XXX	XXX	XXX	1,030,174	9,971,457	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						160,442,495	XXX	152,414,022	160,579,991	157,816,966	(1,300,877)	(1,923)	0	0	XXX	XXX	XXX	1,713,587	10,338,364	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						17,733,690,067	XXX	16,779,283,787	17,786,415,493	17,628,264,735	6,423,643	4,574,107	2,159,528	0	XXX	XXX	XXX	140,440,170	540,215,234	XXX	XXX

1.
Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
1A	1A ...$ 8,095,899,639	1B ..$ 1,390,704,977	1C ..$ 741,514,270	1D ..$ 815,677,002	1E ..$ 593,733,755	1F ..$ 1,336,568,886	1G ..$ 1,260,938,691			
1B	2A ...$ 1,062,951,002	2B ..$ 1,422,234,856	2C ..$ 339,695,366							
1C	3A ...$ 48,793,412	3B ..$ 147,894,289	3C ..$ 172,471,203							
1D	4A ...$ 62,945,389	4B ..$ 34,029,250	4C ..$ 70,297,304							
1E	5A ...$ 8,099,875	5B ..$ 10,010,985	5C ..$ 0							
1F	6 .....$ 13,804,585									

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																				
38144G-80-4	GOLDMAN SACHS GROUP INC SER D 4.0%			60,000.000	25.00	22.950	1,377,000	22.950	1,377,000	750,000	0	95,171	0	78,600	0	0	78,600	0	3.A FE	05/16/2006
99P000-19-5	SPINE WAVE INC NON-RDM PVT			3,240,000.000	1.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	6.	12/05/2022
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							1,377,000	XXX	1,377,000	750,000	0	95,171	0	78,600	0	0	78,600	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							1,377,000	XXX	1,377,000	750,000	0	95,171	0	78,600	0	0	78,600	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							1,377,000	XXX	1,377,000	750,000	0	95,171	0	78,600	0	0	78,600	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 ...$ 1,377,000	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	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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																	
008492-10-0	AGREE REALTY CORPORATION			30,683.000	2,161,617	70.450	2,161,617	1,953,279	7,763	40,913	0	208,338	64,944	143,394	0	10/25/2024	
03027X-10-0	AMERICAN TOWER CORP			3,618.000	663,577	183.410	663,577	663,577	5,861	0	0	0	163,722	(163,722)	0	10/15/2024	
03064D-10-8	AMERICOLD REALTY TRUST			106,273.000	2,274,242	21.400	2,274,242	2,274,242	23,380	30,020	0	0	604,945	(604,945)	0	10/01/2024	
11120U-10-5	BRIXMOR PROPERTY GROUP INC			175,677.000	4,890,848	27.840	4,890,848	3,850,586	0	162,867	0	731,319	7,841	723,478	0	12/17/2024	
133131-10-2	CAMDEN PROPERTY TRUST			18,180.000	2,109,607	116.040	2,109,607	1,751,052	18,725	68,184	0	286,158	0	286,158	0	07/09/2024	
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST			55,477.000	1,717,013	30.950	1,717,013	1,655,703	16,366	13,933	0	61,310	4,526	56,784	0	11/19/2024	
222795-50-2	COUSINS PROPERTIES INC			56,256.000	1,723,684	30.640	1,723,684	1,669,660	0	0	0	54,023	7,668	46,355	0	10/15/2024	
229663-10-9	CUBESMART			133,814.000	5,733,930	42.850	5,733,930	5,332,273	0	155,396	0	(220,416)	457,113	(677,529)	0	11/12/2024	
252784-30-1	DIAMONDROCK HOSPITALITY COMPANY			101,971.000	920,798	9.030	920,798	920,798	23,453	0	0	0	85,778	(85,778)	0	12/03/2024	
253868-10-3	DIGITAL REALTY TRUST INC			20,635.000	3,659,205	177.330	3,659,205	3,495,246	25,175	11,070	0	163,958	107,218	56,740	0	11/26/2024	
292104-10-6	EMPIRE STATE REALTY TRUST INC			81,852.000	844,713	10.320	844,713	844,713	0	2,865	0	0	73,264	(73,264)	0	09/30/2024	
29444U-70-0	EQUINIX INC			14,001.000	13,201,403	942.890	13,201,403	9,400,963	0	219,582	0	2,183,476	197,868	1,985,608	0	09/10/2024	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES REITS			34,513.000	2,298,566	66.600	2,298,566	2,298,566	16,480	0	0	0	60,415	(60,415)	0	12/26/2024	
29476L-10-7	EQUITY RESIDENTIAL PROPERTIES TRUST			44,227.000	3,173,730	71.760	3,173,730	3,126,353	0	20,197	0	47,377	54,346	(6,969)	0	10/15/2024	
30225T-10-2	EXTRA SPACE STORAGE INC			37,333.000	5,585,017	149.600	5,585,017	5,580,764	0	39,209	0	4,253	499,485	(495,232)	0	12/31/2024	
313745-10-1	FEDERAL REALTY INV TRUST			24,968.000	2,795,168	111.950	2,795,168	2,560,495	0	46,664	0	234,672	20,842	213,830	0	10/01/2024	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST INC			28,853.000	1,446,401	50.130	1,446,401	1,446,401	10,676	0	0	0	83,754	(83,754)	0	11/12/2024	
35086T-10-9	FOUR CORNERS PROPERTY TRUST INC			35,365.000	959,806	27.140	959,806	800,201	12,555	45,310	0	74,052	0	74,052	0	04/01/2024	
35922N-10-0	FRONTVIEW REIT INC			58,100.000	1,053,353	18.130	1,053,353	1,053,353	12,492	0	0	0	50,103	(50,103)	0	10/02/2024	
374297-10-9	GETTY REALTY CORP			34,068.000	1,026,469	30.130	1,026,469	997,772	16,012	13,336	0	28,697	13,666	15,031	0	12/17/2024	
398182-30-3	AMERICAN HEALTHCARE REIT INC			65,352.000	1,857,304	28.420	1,857,304	1,713,989	14,719	0	0	143,315	254	143,061	0	12/31/2024	
42250P-10-3	HEALTHPEAK PROPERTIES INC			131,414.000	2,663,762	20.270	2,663,762	2,402,676	0	153,318	0	94,008	898	93,110	0	03/12/2024	
44107P-10-4	HOST HOTELS & RESORTS INC			122,091.000	2,139,034	17.520	2,139,034	2,139,034	36,627	108,134	0	(28,451)	278,857	(307,308)	0	05/02/2024	
45378A-10-6	INDEPENDENCE REALTY TRUST INC			55,712.000	1,105,326	19.840	1,105,326	1,102,847	8,914	0	0	2,479	0	2,479	0	10/15/2024	
46187W-10-7	INVITATION HOMES INC			173,512.000	5,547,179	31.970	5,547,179	5,456,678	51,958	150,061	0	(218,256)	187,313	(405,569)	0	11/19/2024	
46284V-10-1	IRON MOUNTAIN INC			47,119.000	4,952,678	105.110	4,952,678	4,949,991	23,301	13,804	0	2,687	369,464	(366,777)	0	12/31/2024	
53566V-10-6	LINEAGE INC			7,221.000	422,934	58.570	422,934	422,934	3,809	2,179	0	0	147,555	(147,555)	0	10/09/2024	
554489-10-4	VERIS RESIDENTIAL INC			49,440.000	822,187	16.630	822,187	746,143	3,955	9,532	0	58,695	16,639	42,056	0	12/11/2024	
64119V-30-3	NETSTREIT CORP			54,460.000	770,609	14.150	770,609	770,609	0	31,277	0	0	205,683	(205,683)	0	09/30/2024	
74340W-10-3	PROLOGIS INC			59,716.000	6,311,981	105.700	6,311,981	6,199,249	0	193,629	0	(1,000,957)	274,194	(1,275,151)	0	11/12/2024	
75134P-60-0	RAMACO RESOURCES INC			14,151.000	145,189	10.260	145,189	145,189	0	0	0	0	35,236	(35,236)	0	12/10/2024	
756109-10-4	REALTY INCOME CORPORATION			180,940.000	9,664,005	53.410	9,664,005	9,164,114	0	493,953	0	(13,144)	364,587	(377,731)	0	10/22/2024	
758849-10-3	REGENCY CENTERS CORPORATION			40,957.000	3,027,951	73.930	3,027,951	2,571,250	28,875	73,814	0	273,272	5,564	267,708	0	09/30/2024	
76169C-10-0	REXFORD INDUSTRIAL REALTY INC			92,193.000	3,564,181	38.660	3,564,181	3,564,181	38,491	132,332	0	(479,628)	978,478	(1,458,106)	0	10/01/2024	
76665T-10-2	RILEY EXPLORATION PERMIAN INC			2,501.000	79,832	31.920	79,832	79,832	0	0	0	0	4,652	(4,652)	0	12/04/2024	
78410G-10-4	SBA COMMUNICATION CORP			2,888.000	588,574	203.800	588,574	588,574	0	2,830	0	0	71,564	(71,564)	0	09/30/2024	
828806-10-9	SIMON PROPERTY GROUP INC			53,697.000	9,247,160	172.210	9,247,160	5,696,335	0	369,999	0	1,336,782	8,413	1,328,369	0	12/31/2024	
866674-10-4	SUN COMMUNITIES INC			28,202.000	3,468,000	122.970	3,468,000	3,408,070	27,330	55,295	0	59,929	258,933	(199,004)	0	10/22/2024	
867892-10-1	SUNSTONE HOTEL INVESTORS INC			158,279.000	1,874,023	11.840	1,874,023	1,675,373	14,245	21,426	0	150,446	20,664	129,782	0	12/09/2024	
902653-10-4	UDR INC			54,116.000	2,349,176	43.410	2,349,176	2,323,679	0	12,543	0	25,497	12,525	12,972	0	12/31/2024	
91704F-10-4	URBAN EDGE PROPERTIES			64,644.000	1,389,846	21.500	1,389,846	1,386,121	0	10,989	0	3,725	26,040	(22,315)	0	11/05/2024	
92276F-10-0	VENTAS INC			18,314.000	1,078,511	58.890	1,078,511	988,605	8,241	15,521	0	48,798	73,930	(25,132)	0	09/17/2024	
925652-10-9	VICI PROPERTIES INC			81,493.000	2,380,411	29.210	2,380,411	2,325,821	52,719	77,559	0	54,587	190,567	(135,980)	0	07/23/2024	
929042-10-9	VORNADO REALTY TRUST			41,801.000	1,757,314	42.040	1,757,314	1,752,352	0	30,933	0	4,962	84,842	(79,880)	0	11/19/2024	
939653-10-1	WASHINGTON REAL ESTATE INVESTMENT TRUST			55,528.000	847,913	15.270	847,913	840,959	5,516	9,160	0	6,953	2,276	4,677	0	12/31/2024	

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
950400-10-4	WELLTOWER INC			74,513.000	9,390,873	126.030	9,390,873	6,675,271	0	152,543	0	1,997,715	72,204	1,925,511	0	12/11/2024	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					135,685,100	XXX	135,685,100	120,765,875	507,636	2,990,375	0	6,380,631	6,248,830	131,801	0	XXX	XXX
Common Stock - Industrial and Miscellaneous (Unaffiliated) Other																	
04621*-10-1	ASSUREX DEVELOPMENT CORP CL A			488.250	2,780,037	5,693.880	2,780,037	1,220,625	0	0	0	420,403	0	420,403	0	11/25/1985	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					2,780,037	XXX	2,780,037	1,220,625	0	0	0	420,403	0	420,403	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					138,465,137	XXX	138,465,137	121,986,500	507,636	2,990,375	0	6,801,034	6,248,830	552,204	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																	
046990-10-7	THE TRAVELERS CASUALTY COMPANY			1,000,000.000	65,592,929	65.593	65,592,929	23,312,365	0	5,900,000	0	6,174,667	0	6,174,667	0	10/02/2006	
29327*-10-5	ENGLISH TURN FIDELITY REALTY INC			100.000	0	0.000	0	0	0	0	0	0	0	0	0	10/01/2009	
29327@-10-3	ENGLISH TURN REALTY MGMT INC			100.000	39,503	395.029	39,503	187,881	0	0	0	0	0	0	0	10/01/2009	
31574*-10-1	FIDELITY & GUARANTY INSURANCE COMPANY			50,000.000	22,214,440	444.289	22,214,440	21,144,728	0	200,000	0	244,306	0	244,306	0	01/02/2019	
31574@-10-9	FIDELITY & GUARANTY INS UNDERWRITERS			134,349.000	98,447,166	732.772	98,447,166	88,920,970	0	2,600,000	0	3,676,876	0	3,676,876	0	01/02/2019	
553086-2#-5	MMI CAPITAL SECURITIES			3,866.000	3,852,121	996.410	3,852,121	3,852,121	12,239	293,724	0	0	0	0	0	01/31/2001	
66381*-10-0	NORTHBROOK HOLDINGS INC			10,000.000	298,629,286	29,862.900	298,629,286	409,824,528	0	18,400,000	0	15,717,167	0	15,717,167	0	07/31/1996	
750998-10-6	TRAVELERS CONSTITUTION STATE INS CO			1,000,000.000	65,157,458	65.157	65,157,458	20,312,294	0	5,900,000	0	5,859,568	0	5,859,568	0	10/02/2006	
790991-10-3	ST PAUL SURPLUS LINES INSURANCE COMPANY			41,000.000	208,607,107	5,087.970	208,607,107	60,130,937	0	0	0	5,600,925	0	5,600,925	0	10/02/2006	
79287*-10-8	ST PAUL GUARDIAN INSURANCE COMPANY			2,000,000.000	24,425,412	12.213	24,425,412	15,200,000	0	2,200,000	0	1,998,623	0	1,998,623	0	04/15/1970	
79289*-10-6	ST PAUL MERCURY INSURANCE COMPANY			2,350,000.000	120,982,794	51.482	120,982,794	103,766,966	0	8,800,000	0	8,466,090	0	8,466,090	0	12/31/1970	
902965-2#-8	USF&G CAPITAL I			3,093.000	3,093,000	1,000.000	3,093,000	3,093,000	10,954	262,905	0	0	0	0	0	01/01/1999	
90330S-2#-6	USF&G CAPITAL III			3,093.000	3,093,000	1,000.000	3,093,000	3,093,000	127,217	257,090	0	0	0	0	0	01/01/1999	
90342#-10-4	TRAVELERS SPECIALTY INSURANCE COMPANY			50,000.000	57,912,966	1,158.250	57,912,966	40,385,136	0	0	0	1,801,712	0	1,801,712	0	09/30/2003	
98607@-10-9	YONKERS FINANCING CORP			100.000	0	0.000	0	0	0	0	0	0	0	0	0	06/30/2005	
99C000-18-1	USF&G COMPANY			1,408,563.000	964,030,051	684.407	964,030,051	35,214,075	0	60,000,000	0	117,184,074	0	117,184,074	0	01/01/1999	
C3300*-10-8	8527512 CANADA INC		A	24,276.000	152,062,091	6,263.880	152,062,091	232,646,492	0	0	0	(20,785,503)	0	(20,785,503)	0	10/31/2013	
G9015@-10-5	TRAVELERS SPECIAL SERVICES LTD		D	1,590,640.000	0	0.000	0	15,176,722	0	0	0	0	0	0	0	09/25/2008	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					2,088,139,326	XXX	2,088,139,326	1,076,261,217	150,410	104,813,719	0	145,938,505	0	145,938,505	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					2,088,139,326	XXX	2,088,139,326	1,076,261,217	150,410	104,813,719	0	145,938,505	0	145,938,505	0	XXX	XXX
5989999999 - Total Common Stocks					2,226,604,463	XXX	2,226,604,463	1,198,247,717	658,046	107,804,094	0	152,739,539	6,248,830	146,490,709	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					2,227,981,463	XXX	2,227,981,463	1,198,997,717	658,046	107,899,265	0	152,818,139	6,248,830	146,569,309	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-KB-6	U S TREASURY NOTES 4.625 2026 02		03/07/2024	NOMURA SECURITIES INTL		10,022,299	10,000,000	10,054
3622AC-SK-7	GNMA II PASS T #786922 5.500 2053 09		07/10/2024	NOMURA		14,856,435	14,803,236	22,616
3622AC-W8-9	GNMA II PASS T #787071 5.500 2053 09		04/16/2024	NOMURA		6,515,970	6,608,907	17,165
36179X-VR-4	GNMA II PASS T #MA8724 4.500 2053 03		11/18/2024	MORGAN STANLEY		6,819,872	7,157,035	16,998
36179Y-KR-4	GNMA II PASS T #MA9304 5.000 2053 11		01/03/2024	VARIOUS		32,902,828	33,247,173	15,172
38375B-G2-2	GNR 2013-H03 HA CMO 1.750 2062 12		12/20/2024	PAR WRITE-UP		152	152	0
38376R-GY-6	GNR 2015-H22 GA CMO 2.000 2065 09		12/20/2024	PAR WRITE-UP		147,380	147,380	0
38376R-ML-7	GNR 2015-H32 KA CMO 2.700 2065 12		12/20/2024	PAR WRITE-UP		208,879	208,879	0
38384Q-M4-7	GNR 2024-109 AK CMO 5.500 2050 12		07/12/2024	CITIGROUP GLOBAL MARKETS		12,104,972	12,095,522	53,590
38384Q-ED-6	GNR 2024-120 AT CMO 5.500 2054 07		07/10/2024	NOMURA		11,347,359	11,388,286	50,456
38384M-ZT-7	GNR 2024-64 QK CMO 5.500 2051 07		06/13/2024	BMO		23,014,671	23,014,671	59,774
38384N-R4-9	GNR 2024-78 D CMO 5.500 2051 07		05/14/2024	J P MORGAN		31,968,996	32,134,690	142,375
38384N-R4-9	GNR 2024-78 D CMO 5.500 2051 07		06/20/2024	PAR WRITE-UP		160,417	160,417	0
38384P-3E-8	GNR 2024-94 KB CMO 5.500 2054 06		06/05/2024	HILLTOP SECURITIES		19,789,176	19,827,127	81,787
38381K-BM-5	GNR 2024 50 AC (PROJECT 4.500 2057 07		06/27/2024	CANTOR FITZGERALD		10,978,172	11,346,031	38,293
38381L-LR-1	GNR 2024-123 A (PROJECT 5.000 2055 03		08/16/2024	CANTOR FITZGERALD		6,328,165	6,317,307	17,548
38381L-UE-0	GNR 2024-150 AB (PROJECT 4.250 2065 02		09/24/2024	CITIGROUP GLOBAL MARKETS		17,656,899	17,955,693	61,473
38381L-C8-3	GNR 2024-165 AC (PROJECT 4.500 2066 11		10/10/2024	BMO		14,561,553	14,982,948	54,313
38381L-F2-3	GNR 2024-193 AC (PROJECT 4.500 2057 04		12/17/2024	CANTOR FITZGERALD		10,702,177	10,988,479	26,098
38381L-EE-8	GNR 2024-72 AC (PROJECT 5.000 2064 10		05/20/2024	NOMURA		14,578,587	14,904,626	45,542
831641-FY-6	SBIC 2024-10B 1 4.380 2034 09		09/20/2024	GOLDMAN SACHS		7,500,000	7,500,000	0
0109999999. Subtotal - Bonds - U.S. Governments						252,164,957	254,788,559	713,255
Bonds - All Other Governments								
013051-EP-8	ALBERTA (PROVINCE OF) 1.650 2031 06		01/03/2024	RBC CAPITAL MARKETS CAD		865,990	1,000,000	1,582
013051-EW-3	ALBERTA (PROVINCE OF) 3.950 2035 06		12/11/2024	VARIOUS		3,516,016	3,472,000	21,575
013051-EU-7	ALBERTA (PROVINCE OF) 4.100 2029 06		05/30/2024	CIBC WORLD MARKETS		4,999,100	5,000,000	1,685
013051-ER-4	ALBERTA (PROVINCE OF) 4.150 2033 06		06/04/2024	TD SECURITIES		2,006,740	2,000,000	910
110709-GN-6	BRITISH COLUMBIA (PROVIN 3.550 2033 06		01/10/2024	CIBC WORLD MARKETS		970,830	1,000,000	2,723
110709-AK-8	BRITISH COLUMBIA (PROVIN 4.150 2034 06		07/09/2024	TD SECURITIES		994,740	1,000,000	2,729
110610-AA-0	BRITISH COLUMBIA INVESTM 4.900 2033 06		05/08/2024	VARIOUS		3,288,269	3,135,000	51,228
62620D-AH-4	BRITISH COLUMBIA MUNICIP 2.550 2029 10		05/22/2024	RBC CAPITAL MARKETS CAD		927,620	1,000,000	3,493
62620D-AT-8	BRITISH COLUMBIA MUNICIP 3.750 2034 12		09/20/2024	CIBC WORLD MARKETS		999,460	1,000,000	11,918
62620D-AR-2	BRITISH COLUMBIA MUNICIP 4.050 2033 12		04/02/2024	NATIONAL BANK OF CANADA FINANCIAL		1,947,180	2,000,000	28,405
178916-AA-0	CALGARY (CITY OF) 4.200 2034 06		06/10/2024	VARIOUS		3,238,923	3,250,000	1,151
13509P-JX-2	CANADA HOUSING TRUST 2.900 2029 12		12/12/2024	VARIOUS		12,908,330	13,000,000	3,178
13509P-JW-4	CANADA HOUSING TRUST 3.500 2034 12		11/14/2024	LAURENTIAN BANK		987,210	1,000,000	8,726
13509P-JC-8	CANADA HOUSING TRUST 3.550 2032 09		07/02/2024	SCOTIA CAPITAL		1,947,120	2,000,000	21,397
13509P-JK-0	CANADA HOUSING TRUST 3.650 2033 06		06/27/2024	VARIOUS		5,948,080	6,000,000	39,600
13509P-JT-1	CANADA HOUSING TRUST 3.700 2029 06		06/18/2024	VARIOUS		4,793,178	4,750,000	4,815
13509P-JS-3	CANADA HOUSING TRUST 4.250 2034 03		08/07/2024	CIBC WORLD MARKETS		527,995	500,000	8,500
135087-Q2-3	CANADA TREASURY BONDS 2.750 2033 06		12/05/2024	BANK OF MONTREAL		1,951,660	2,000,000	753
135087-R4-8	CANADA TREASURY BONDS 3.000 2034 06		07/22/2024	DESJARDINS SECURITIES		1,932,440	2,000,000	8,548
C23264-AY-7	CDP FINANCIAL INC 3.650 2034 06		09/10/2024	CIBC WORLD MARKETS		997,530	1,000,000	0
C23264-AW-1	CDP FINANCIAL INC 4.200 2030 12		01/22/2024	NATIONAL BANK OF CANADA FINANCIAL		505,140	500,000	3,164
12593C-AX-9	CPPIB CAPITAL INC 3.600 2029 06		01/05/2024	DESJARDINS SECURITIES		1,995,200	2,000,000	0
26682C-UE-1	DURHAM REGIONAL MUNICIPA 3.750 2031 10		10/07/2024	CIBC WORLD MARKETS		998,780	1,000,000	0
26682C-UF-8	DURHAM REGIONAL MUNICIPA 3.900 2032 10		10/07/2024	CIBC WORLD MARKETS		999,730	1,000,000	0
26682C-TP-8	DURHAM REGIONAL MUNICIPA 4.500 2034 07		05/06/2024	TD SECURITIES		1,001,700	1,000,000	15,288
40649C-C6-1	HALTON REGIONAL MUNICIPA 4.150 2030 04		04/03/2024	CIBC WORLD MARKETS		1,997,900	2,000,000	0
541908-ME-6	LONDON ONTARIO 4.100 2029 04		04/04/2024	TD SECURITIES		998,250	1,000,000	0
541908-MF-3	LONDON ONTARIO 4.150 2030 04		04/04/2024	TD SECURITIES		999,050	1,000,000	0
541908-MG-1	LONDON ONTARIO 4.200 2031 04		04/04/2024	TD SECURITIES		997,360	1,000,000	0
563469-VB-8	MANITOBA (PROVINCE OF) 3.800 2033 06		01/09/2024	RBC CAPITAL MARKETS CAD		988,370	1,000,000	4,164
563469-VE-2	MANITOBA (PROVINCE OF) 4.250 2034 06		07/09/2024	VARIOUS		2,976,180	3,000,000	26,082

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
65355D-T8-8	NIAGARA REGIONAL MUNICIP 4.300 2033 07		07/09/2024	RBC CAPITAL MARKETS CAD		997,930	1,000,000	0
65355D-T9-6	NIAGARA REGIONAL MUNICIP 4.350 2034 07		07/09/2024	RBC CAPITAL MARKETS CAD		996,630	1,000,000	0
669827-GM-3	NOVA SCOTIA (PROVINCE OF 3.850 2035 06		12/02/2024	DESJARDINS SECURITIES		998,200	1,000,000	527
68333Z-BD-8	ONTARIO (PROVINCE OF) 4.100 2033 03		06/17/2024	RBC CAPITAL MARKETS CAD		2,023,160	2,000,000	24,038
C69798-AZ-6	ONTARIO TEACHERS FINANCE 4.300 2034 06		06/11/2024	BMO CAPITAL MARKETS		799,376	800,000	0
689551-FK-0	OTTAWA (CITY OF) 3.750 2034 10		09/24/2024	RBC CAPITAL MARKETS CAD		997,110	1,000,000	0
705464-EQ-4	PEEL (REGIONAL MUNICIPAL 4.250 2033 12		06/03/2024	TD SECURITIES		997,520	1,000,000	233
71603G-MD-5	PETERBOROUGH (CITY OF) 3.800 2031 08		07/30/2024	CIBC WORLD MARKETS		2,297,194	2,300,000	0
74814Z-FS-7	QUEBEC (PROVINCE OF) 3.600 2033 09		08/27/2024	SCOTIA CAPITAL		1,093,411	1,100,000	19,529
803854-KU-1	SASKATCHEWAN (PROVINCE O 3.900 2033 06		06/06/2024	SCOTIA CAPITAL		989,690	1,000,000	534
80383B-RB-2	SASKATOON SASKATCHEWAN 4.000 2031 07		06/12/2024	RBC CAPITAL MARKETS CAD		999,820	1,000,000	0
80383B-RD-8	SASKATOON SASKATCHEWAN 4.150 2033 07		06/12/2024	RBC CAPITAL MARKETS CAD		997,030	1,000,000	0
891288-EG-3	TORONTO (CITY OF) 4.250 2034 07		09/17/2024	BMO CAPITAL MARKETS		1,048,690	1,000,000	5,938
921577-RS-3	VANCOUVER (CITY OF) 4.000 2034 10		10/08/2024	NATIONAL BANK OF CANADA FINANCIAL		698,341	700,000	0
519388-DP-4	VILLE DE LAVAL 1.500 2030 06		05/06/2024	TD SECURITIES		1,888,352	2,235,000	13,134
519388-FU-1	VILLE DE LAVAL 4.000 2029 03		03/21/2024	TD SECURITIES		2,759,743	2,787,000	3,971
519388-GH-9	VILLE DE LAVAL 4.050 2034 10		12/11/2024	TD SECURITIES		1,215,844	1,210,000	6,713
519388-FV-9	VILLE DE LAVAL 4.300 2034 03		03/12/2024	TD SECURITIES		1,989,560	2,000,000	471
94180C-P7-7	WATERLOO REGIONAL MUNICI 3.950 2032 12		11/19/2024	CIBC WORLD MARKETS		998,910	1,000,000	0
94180C-P8-5	WATERLOO REGIONAL MUNICI 4.050 2033 12		11/19/2024	CIBC WORLD MARKETS		474,430	475,000	0
98704C-QW-9	YORK ONTARIO REGIONAL MU 4.050 2034 05		10/02/2024	RBC CAPITAL MARKETS CAD		2,038,240	2,000,000	37,282
62981Z-AC-9	CANADA NHA PAS #97529012 4.100 2029 06		06/20/2024	SCOTIA CAPITAL		983,125	978,478	2,873
0309999999. Subtotal - Bonds - All Other Governments						98,488,377	99,192,478	386,860
Bonds - U.S. States, Territories and Possessions								
882724-Z6-7	TEXAS GO AMT S2024A 4.375 2047 08		06/27/2024	J P MORGAN CHASE SECURITIES INC		36,255,132	36,755,000	0
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						36,255,132	36,755,000	0
Bonds - U.S. Political Subdivisions of States, Territories and Possessions								
015104-XG-2	ALEXANDRIA GENERAL OBLIG 5.000 2032 02		05/22/2024	HILLTOP SECURITIES		70,436	70,000	0
015104-XH-0	ALEXANDRIA GENERAL OBLIG 5.000 2033 02		05/22/2024	HILLTOP SECURITIES		75,361	75,000	0
015104-XJ-6	ALEXANDRIA GENERAL OBLIG 5.000 2034 02		05/22/2024	HILLTOP SECURITIES		80,359	80,000	0
015104-XK-3	ALEXANDRIA GENERAL OBLIG 5.000 2035 02		05/22/2024	HILLTOP SECURITIES		85,188	85,000	0
015104-XL-1	ALEXANDRIA GENERAL OBLIG 5.000 2036 02		05/22/2024	HILLTOP SECURITIES		90,000	90,000	0
015104-XM-9	ALEXANDRIA GENERAL OBLIG 5.000 2037 02		05/22/2024	HILLTOP SECURITIES		89,744	90,000	0
015104-XN-7	ALEXANDRIA GENERAL OBLIG 5.000 2038 02		05/22/2024	HILLTOP SECURITIES		94,346	95,000	0
015104-XP-2	ALEXANDRIA GENERAL OBLIG 5.125 2039 02		05/22/2024	HILLTOP SECURITIES		100,000	100,000	0
015104-XQ-0	ALEXANDRIA GENERAL OBLIG 5.125 2040 02		05/22/2024	HILLTOP SECURITIES		104,381	105,000	0
015104-XR-8	ALEXANDRIA GENERAL OBLIG 5.200 2041 02		05/22/2024	HILLTOP SECURITIES		109,750	110,000	0
015104-XS-6	ALEXANDRIA GENERAL OBLIG 5.250 2042 02		05/22/2024	HILLTOP SECURITIES		119,582	120,000	0
015104-XT-4	ALEXANDRIA GENERAL OBLIG 5.250 2043 02		05/22/2024	HILLTOP SECURITIES		123,820	125,000	0
015104-YB-2	ALEXANDRIA GENERAL OBLIG 5.400 2051 02		05/22/2024	HILLTOP SECURITIES		1,257,840	1,265,000	0
080401-VM-1	BELMONT GENERAL OBLIGATI 3.875 2049 09		09/12/2024	J P MORGAN CHASE SECURITIES INC		6,574,430	6,685,000	0
120287-AV-9	BULLITT CO SCH DIST GO S 4.000 2043 12		08/28/2024	PIPER JAFFRAY		10,278,307	10,320,000	0
120287-AW-7	BULLITT CO SCH DIST GO S 4.000 2044 12		08/28/2024	PIPER JAFFRAY		10,893,945	11,015,000	0
144880-GN-5	CARROLL CO GENERAL OBLIG 4.700 2034 11		11/22/2024	PIPER JAFFRAY		325,241	325,000	0
144880-GP-0	CARROLL CO GENERAL OBLIG 4.700 2035 11		11/22/2024	PIPER JAFFRAY		323,889	325,000	0
144880-GQ-8	CARROLL CO GENERAL OBLIG 4.750 2036 11		11/22/2024	PIPER JAFFRAY		323,814	325,000	0
144880-GR-6	CARROLL CO GENERAL OBLIG 4.800 2037 11		11/22/2024	PIPER JAFFRAY		323,749	325,000	0
144880-GS-4	CARROLL CO GENERAL OBLIG 4.850 2038 11		11/22/2024	PIPER JAFFRAY		323,684	325,000	0
144880-GT-2	CARROLL CO GENERAL OBLIG 4.900 2039 11		11/22/2024	PIPER JAFFRAY		318,643	320,000	0
144880-GU-9	CARROLL CO GENERAL OBLIG 4.950 2040 11		11/22/2024	PIPER JAFFRAY		318,938	320,000	0
144880-GV-7	CARROLL CO GENERAL OBLIG 5.000 2041 11		11/22/2024	PIPER JAFFRAY		319,261	320,000	0
144880-GW-5	CARROLL CO GENERAL OBLIG 5.050 2042 11		11/22/2024	PIPER JAFFRAY		319,610	320,000	0
144880-GX-3	CARROLL CO GENERAL OBLIG 5.100 2043 11		11/22/2024	PIPER JAFFRAY		320,000	320,000	0
144880-GY-1	CARROLL CO GENERAL OBLIG 5.100 2044 11		11/22/2024	PIPER JAFFRAY		318,794	320,000	0
184541-HE-3	CLEAR CREEK ISD GO S2024 4.000 2044 02		06/27/2024	BOK FINANCIAL SECURITIES INC		28,009,290	28,390,000	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
194475-XW-4	COLLEGE STATION ISD GO S 4.250 2049 08		06/28/2024	BOK FINANCIAL SECURITIES INC		20,312,015	20,500,000	0
208418-3Z-4	CONROE ISD GO S2024 (PSF 4.000 2049 02		06/06/2024	JEFFERIES & CO INC		2,917,170	3,000,000	40,333
212204-MJ-7	CONTRA COSTA CCD GO TAXA 4.503 2032 08		11/25/2024	HEADLANDS (TD SEC AUTOMATED)		109,412	110,000	1,582
232769-MN-6	CYPRESS-FAIRBANKS ISD GO 4.000 2048 02		05/22/2024	JEFFERIES & CO INC		3,843,526	3,980,000	43,780
235308-P9-8	DALLAS ISD GENERAL OBLIG 5.000 2049 02		01/19/2024	SIEBERT WILLIAMS SHANK & CO MUNI		54,425,500	50,000,000	0
358776-3A-8	FRISCO GENERAL OBLIGATIO 4.000 2043 02		07/10/2024	MORGAN STANLEY		5,907,240	6,000,000	0
358776-3B-6	FRISCO GENERAL OBLIGATIO 4.125 2044 02		07/10/2024	MORGAN STANLEY		6,207,655	6,245,000	0
445047-ND-1	HUMBLE ISD GO S2024 (PSF 4.125 2049 02		02/15/2024	PIPER JAFFRAY		14,244,510	14,500,000	0
486063-V2-3	KATY ISD GO S2024 (PSF) 4.000 2049 02		06/21/2024	RAYMOND JAMES & ASSOC		24,237,500	25,000,000	0
511074-XE-1	LAKE TRAVIS ISD GO REF S 4.000 2048 02		05/20/2024	MORGAN STANLEY		2,813,232	2,900,000	31,256
564386-UD-0	MANSFIELD ISD GENERAL OB 4.000 2049 02		06/26/2024	RAYMOND JAMES & ASSOC		18,307,830	19,000,000	0
696497-WK-8	PALM BEACH CNTY TXBL S20 4.900 2039 06		06/20/2024	J P MORGAN CHASE SECURITIES INC		5,628,802	5,635,000	0
696497-WL-6	PALM BEACH CNTY TXBL S20 4.950 2040 06		06/20/2024	J P MORGAN CHASE SECURITIES INC		5,915,000	5,915,000	0
763261-8T-4	RICHARDSON ISD GO S2024 4.000 2049 02		06/20/2024	ROBERT W BAIRD & CO		27,801,465	28,500,000	0
797272-RT-0	SAN DIEGO CCD GO TAXABLE 2.113 2031 08		10/17/2024	MORGAN STANLEY		3,484,080	4,000,000	18,078
798189-RR-9	SAN JOSE EVERGREEN CCD G 2.923 2040 09		11/22/2024	MORGAN STANLEY		3,825,200	5,000,000	34,102
798189-SK-3	SAN JOSE EVERGREEN CCD G 3.038 2043 09		11/22/2024	J P MORGAN CHASE SECURITIES INC		3,969,011	5,300,000	37,570
798186-Q3-9	SAN JOSE USD GO TAXABLE 2.306 2039 08		10/16/2024	BNY MELLON CAPITAL MARKETS INC		3,073,720	4,000,000	19,473
801686-SW-7	SANTA CLARITA CCD GO TAX 2.812 2031 08		11/07/2024	HEADLANDS (TD SEC AUTOMATED)		71,416	80,000	606
802498-WG-6	SANTA MONICA-MALIBU USD 2.134 2037 07		10/16/2024	J P MORGAN CHASE SECURITIES INC		3,666,140	4,820,000	30,286
83412P-FY-3	SOLANO CO CCD GO TAXABLE 3.144 2044 08		11/21/2024	PIPER JAFFRAY		5,134,842	6,770,000	65,628
867578-XF-8	SUNNYVALE SCH DIST GO 20 4.000 2051 09		07/24/2024	STIFEL NICOLAUS & CO INC		22,422,400	22,645,000	0
889855-V3-3	TOMBALL ISD GENERAL OBLI 4.125 2048 02		06/06/2024	JEFFERIES & CO INC		6,952,470	7,000,000	89,833
92817T-PV-2	VIRGINIA PUBLIC SCH AUTH 4.000 2042 10		10/15/2024	BAS-MERRILL LYNCH		6,810,489	6,695,000	0
92817T-PX-8	VIRGINIA PUBLIC SCH AUTH 4.000 2044 10		10/15/2024	BAS-MERRILL LYNCH		6,749,832	6,695,000	0
97217P-XJ-3	WILSON CNTY GENERAL OBLI 3.875 2045 04		10/17/2024	TRUIST SECURITIES		12,900,371	13,110,000	0
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						333,423,227	339,765,000	412,528
Bonds - U.S. Special Revenues								
186427-JB-7	CLEVELAND WTR REV S2024H 5.000 2049 01		10/17/2024	GOLDMAN SACHS & CO		3,829,700	3,500,000	0
25477G-UW-3	DISTRICT OF COLUMBIA INC 5.000 2047 07		11/07/2024	UBS AG		442,087	415,000	7,320
45506E-LQ-4	INDIANA FINANCE AUTH REV 5.000 2049 02		09/26/2024	TRUIST SECURITIES		27,622,500	25,000,000	0
576051-ZP-4	MASSACHUSETTS WTR RES AU 2.090 2031 08		12/18/2024	UBS AG		3,549,661	4,150,000	33,248
59164G-FP-2	METRO WASTEWATER RECLAM 2.500 2045 04		08/05/2024	BAS-MERRILL LYNCH		3,759,050	5,000,000	43,403
59447T-8B-2	MICHIGAN FIN AUTH CWDW R 4.000 2048 10		12/11/2024	BAS-MERRILL LYNCH		4,783,175	4,820,000	0
678908-4F-8	OKLAHOMA DEV FIN AUTH TA 4.135 2033 12		02/28/2024	OPPENHEIMER AND CO		2,677,460	2,762,632	28,559
74823Y-HC-2	QUEEN CREEK EXCISE TAX R 5.000 2049 08		12/11/2024	WELLS FARGO SECURITIES		4,931,370	4,500,000	0
92812U-5E-4	VIRGINIA HOUSING DEV AUT 5.356 2039 10		03/12/2024	RAYMOND JAMES & ASSOC		10,000,000	10,000,000	0
92812X-DC-3	VIRGINIA HOUSING DEV AUT 5.703 2044 10		08/08/2024	BAS-MERRILL LYNCH		15,815,000	15,815,000	0
92812X-ED-0	VIRGINIA HOUSING DEV AUT 5.823 2044 07		10/30/2024	WELLS FARGO SECURITIES		9,000,000	9,000,000	0
307910-AA-7	FARM 2024-2 A1 (144A) 5.196 2054 08		11/15/2024	BAS-MERRILL LYNCH		2,952,507	2,992,900	10,799
3133BN-6A-6	FHLMC PASS THR #0F1765 4.500 2052 10		10/23/2024	BAS-MERRILL LYNCH		16,693,156	17,469,027	50,223
3133KJ-XK-3	FHLMC PASS THR #RA3382 3.000 2050 08		09/20/2024	CANTOR FITZGERALD		14,455,816	15,982,936	29,302
3133KP-K8-0	FHLMC PASS THR #RA7519 3.500 2052 06		10/25/2024	BARCLAYS CAPITAL INC		20,467,897	22,651,658	59,461
3133KP-Q2-7	FHLMC PASS THR #RA7673 4.500 2052 07		08/22/2024	GOLDMAN SACHS		15,246,069	15,625,725	42,971
3133KP-TE-8	FHLMC PASS THR #RA7749 3.500 2052 08		09/16/2024	NOMURA		10,423,054	11,032,879	17,162
3133KQ-FT-8	FHLMC PASS THR #RA8278 5.000 2052 12		02/06/2024	CANTOR FITZGERALD		10,501,738	10,685,818	8,905
3133KQ-PS-9	FHLMC PASS THR #RA8533 4.500 2053 02		01/16/2024	J P MORGAN		17,633,640	18,294,678	38,876
3133KQ-VF-0	FHLMC PASS THR #RA8714 4.500 2053 04		08/05/2024	BAS-MERRILL LYNCH		8,430,856	8,624,572	5,390
3132DM-KF-1	FHLMC PASS THR #SD0294 4.500 2050 03		09/26/2024	BAS-MERRILL LYNCH		19,948,819	19,980,819	64,938
3132DM-RX-5	FHLMC PASS THR #SD0502 3.000 2050 08		09/27/2024	J P MORGAN		17,725,421	19,398,546	46,880
3132DN-EZ-2	FHLMC PASS THR #SD1052 4.000 2052 06		10/28/2024	CITIGROUP GLOBAL MARKETS		19,730,648	21,181,942	65,899
3132DN-Y4-9	FHLMC PASS THR #SD1631 5.000 2052 09		10/21/2024	BARCLAYS CAPITAL INC		16,560,445	16,665,909	48,609
3132DQ-QS-8	FHLMC PASS THR #SD3165 5.000 2052 08		02/06/2024	J P MORGAN		10,364,115	10,533,641	10,241
3132E0-K2-7	FHLMC PASS THR #SD3913 5.500 2053 09		02/12/2024	BAS-MERRILL LYNCH		13,554,242	13,595,667	24,925
3132E0-TU-6	FHLMC PASS THR #SD4163 4.000 2053 04		01/10/2024	BAS-MERRILL LYNCH		8,862,542	9,411,029	11,502

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
3132DS-LS-9	FHLMC PASS THR #SD4837 4.500 2053 05		08/12/2024	WELLS FARGO SECURITIES		14,588,859	15,030,376	22,546
3132DS-PP-1	FHLMC PASS THR #SD4930 3.500 2052 06		09/20/2024	MIZUHO INTERNATIONAL PLC		10,641,103	11,271,142	24,108
3132DS-Q6-2	FHLMC PASS THR #SD4977 5.000 2053 11		08/19/2024	BAS-MERRILL LYNCH		23,540,990	23,694,635	62,528
3132DS-4H-2	FHLMC PASS THR #SD5324 4.000 2053 02		08/16/2024	J P MORGAN		18,137,025	19,111,251	38,223
3132DU-RG-4	FHLMC PASS THR #SD6787 4.000 2053 05		10/29/2024	J P MORGAN		18,465,120	19,699,411	63,476
3132DU-XC-6	FHLMC PASS THR #SD6975 4.500 2054 11		11/27/2024	WELLS FARGO SECURITIES		19,123,181	19,935,393	69,774
3132DU-3E-5	FHLMC PASS THR #SD7097 5.000 2054 11		12/30/2024	MORGAN STANLEY		24,309,495	24,911,856	103,799
3132DW-DS-9	FHLMC PASS THR #SD8213 3.000 2052 05		12/30/2024	BAS-MERRILL LYNCH		21,288,195	24,976,068	62,440
3132DW-D6-7	FHLMC PASS THR #SD8225 3.000 2052 07		09/12/2024	VARIOUS		26,517,713	29,281,348	28,172
3132DW-EC-3	FHLMC PASS THR #SD8231 4.500 2052 07		08/16/2024	WELLS FARGO SECURITIES		12,377,862	12,710,520	28,599
3132DW-EK-5	FHLMC PASS THR #SD8238 4.500 2052 08		08/08/2024	WELLS FARGO SECURITIES		9,874,214	10,191,915	10,192
3132DW-ER-0	FHLMC PASS THR #SD8244 4.000 2052 09		11/20/2024	CANTOR FITZGERALD		16,247,536	17,621,459	39,159
3132DW-E6-6	FHLMC PASS THR #SD8257 4.500 2052 10		08/14/2024	CANTOR FITZGERALD		16,796,261	17,243,515	30,176
3132DW-FF-5	FHLMC PASS THR #SD8266 4.500 2052 11		08/16/2024	MIZUHO INTERNATIONAL PLC		12,412,645	12,762,620	28,716
3132DW-FP-3	FHLMC PASS THR #SD8274 4.000 2052 12		08/14/2024	BAS-MERRILL LYNCH		9,453,561	9,948,662	15,476
3132DW-F4-0	FHLMC PASS THR #SD8287 4.500 2053 01		09/12/2024	BAS-MERRILL LYNCH		29,322,797	29,674,017	44,511
3132DW-HP-1	FHLMC PASS THR #SD8338 4.000 2053 06		09/23/2024	BAS-MERRILL LYNCH		17,361,419	18,025,402	46,065
3132DW-JJ-3	FHLMC PASS THR #SD8365 4.500 2053 10		09/20/2024	GOLDMAN SACHS		11,549,401	11,680,810	32,122
3132DW-J2-0	FHLMC PASS THR #SD8381 4.500 2053 12		09/20/2024	GOLDMAN SACHS		6,314,162	6,386,004	17,562
3132DW-L8-4	FHLMC PASS THR #SD8451 4.500 2054 08		12/05/2024	CITIGROUP GLOBAL MARKETS		9,410,132	9,779,936	6,112
3137HC-ZF-2	FHR 5421 A CMO 5.500 2052 02		05/09/2024	BAS-MERRILL LYNCH		8,870,876	8,977,484	41,147
3137HD-2C-3	FHR 5424 CD CMO 5.500 2044 01		05/30/2024	CITIGROUP GLOBAL MARKETS		16,460,181	16,656,677	7,634
3137HH-BC-4	FHR 5468H (CMO) 5.000 2054 05		10/11/2024	VARIOUS		7,348,970	7,431,021	30,963
3137HH-H8-7	FHR 5469 QA (CMO) 4.500 2054 11		10/09/2024	NOMURA		4,818,890	4,925,284	18,470
3140ME-AV-8	FNMA PASS THRU #BV0919 3.000 2052 05		09/04/2024	BAS-MERRILL LYNCH		11,798,355	13,149,806	4,383
3140QM-KC-7	FNMA PASS THRU #CB2090 2.500 2051 11		05/23/2024	BAS-MERRILL LYNCH		17,010,845	20,976,765	33,505
3140QP-FM-4	FNMA PASS THRU #CB3771 3.500 2052 06		01/30/2024	SANTANDER INVESTMENTS		15,582,746	17,212,560	0
3140QP-SS-7	FNMA PASS THRU #CB4128 4.500 2052 07		08/27/2024	BARCLAYS CAPITAL INC		15,406,758	15,658,767	52,848
3140QP-3E-5	FNMA PASS THRU #CB4396 4.500 2052 08		02/21/2024	BARCLAYS CAPITAL INC		23,578,969	24,931,709	65,446
3140QQ-DU-6	FNMA PASS THRU #CB4614 4.500 2052 09		08/05/2024	BARCLAYS CAPITAL INC		14,888,421	15,157,225	9,473
3140QQ-J9-7	FNMA PASS THRU #CB4787 5.000 2052 10		05/16/2024	VARIOUS		41,038,490	42,595,212	113,824
3140QQ-SR-7	FNMA PASS THRU #CB5027 5.500 2052 11		07/09/2024	TD SECURITIES		17,160,580	17,233,283	23,696
3140QQ-Z8-1	FNMA PASS THRU #CB5266 4.500 2052 11		08/20/2024	BAS-MERRILL LYNCH		23,449,645	24,041,286	60,103
3140QQ-6W-0	FNMA PASS THRU #CB5384 4.500 2052 12		10/03/2024	J P MORGAN		22,432,415	22,766,803	8,538
3140QR-XF-5	FNMA PASS THRU #CB6077 5.500 2053 04		11/05/2024	CITIGROUP GLOBAL MARKETS		18,952,843	19,007,787	14,520
3140QS-T4-3	FNMA PASS THRU #CB6870 5.500 2053 08		02/16/2024	CITIGROUP GLOBAL MARKETS		17,785,231	17,983,328	54,949
3140QS-4E-8	FNMA PASS THRU #CB7120 6.000 2053 09		04/10/2024	BANK OF MONTREAL		22,370,605	22,252,389	37,087
3140QV-QR-8	FNMA PASS THRU #CB9463 5.000 2054 11		11/06/2024	MORGAN STANLEY		17,554,424	17,922,679	14,936
3140XA-Y5-5	FNMA PASS THRU #FM7031 4.000 2051 01		01/22/2024	J P MORGAN		14,470,351	15,340,442	37,499
3140XF-H6-1	FNMA PASS THRU #FS0252 3.500 2052 01		08/21/2024	BAS-MERRILL LYNCH		16,791,653	18,066,164	36,885
3140XF-7L-9	FNMA PASS THRU #FS0898 3.000 2052 02		09/25/2024	MORGAN STANLEY		22,362,586	24,663,200	51,382
3140XH-K6-3	FNMA PASS THRU #FS2116 4.500 2052 06		08/08/2024	J P MORGAN		12,354,742	12,665,441	12,665
3140XH-4D-6	FNMA PASS THRU #FS2619 5.000 2052 08		07/30/2024	CANTOR FITZGERALD		9,933,671	10,117,042	42,154
3140XM-JV-9	FNMA PASS THRU #FS5675 4.500 2053 01		10/02/2024	WELLS FARGO SECURITIES		19,710,313	20,000,952	5,000
3140XM-PS-9	FNMA PASS THRU #FS5832 6.000 2053 10		04/11/2024	WELLS FARGO SECURITIES		11,561,818	11,502,508	21,088
3140XN-QX-5	FNMA PASS THRU #FS6769 5.000 2053 01		02/20/2024	J P MORGAN		27,008,500	27,749,943	77,083
3140XN-R7-1	FNMA PASS THRU #FS6809 5.500 2054 02		07/09/2024	BARCLAYS CAPITAL INC		14,510,712	14,639,379	20,129
3140XN-S4-7	FNMA PASS THRU #FS6838 5.500 2053 11		07/30/2024	CITIGROUP GLOBAL MARKETS		18,488,233	18,521,514	84,890
3140XP-FA-2	FNMA PASS THRU #FS7360 5.500 2053 09		04/25/2024	CITIGROUP GLOBAL MARKETS		9,115,703	9,367,453	35,778
3140XQ-MB-0	FNMA PASS THRU #FS8453 5.500 2054 07		07/23/2024	J P MORGAN		19,580,283	19,629,356	68,975
3140XQ-Y3-5	FNMA PASS THRU #FS8829 4.500 2053 09		10/04/2024	CITIGROUP GLOBAL MARKETS		15,314,219	15,701,858	11,776
3140XQ-2A-4	FNMA PASS THRU #FS8868 5.000 2053 02		08/27/2024	J P MORGAN		19,291,135	19,306,973	72,401
3140XQ-2C-0	FNMA PASS THRU #FS8870 5.000 2053 09		10/07/2024	J P MORGAN		23,893,888	24,051,727	23,384
3140XQ-2X-4	FNMA PASS THRU #FS8889 5.000 2054 04		10/22/2024	CITIGROUP GLOBAL MARKETS		14,274,138	14,420,597	44,063
3140XR-R5-6	FNMA PASS THRU #FS9507 4.500 2054 02		11/01/2024	J P MORGAN		14,118,423	14,886,594	5,582

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
31418E-CR-9	FNMA PASS THRU #MA4579 3.000 2052 04		09/20/2024	WELLS FARGO SECURITIES		22,833,649	25,207,702	46,214
31418E-DD-9	FNMA PASS THRU #MA4599 3.000 2052 05		05/23/2024	WELLS FARGO SECURITIES		16,755,230	19,836,010	38,019
31418E-D6-4	FNMA PASS THRU #MA4624 3.000 2052 06		09/09/2024	WELLS FARGO SECURITIES		16,987,188	18,815,854	14,112
31418E-D7-2	FNMA PASS THRU #MA4625 3.500 2052 06		09/16/2024	J P MORGAN		17,832,887	18,901,251	29,402
31418E-D8-0	FNMA PASS THRU #MA4626 4.000 2052 06		02/02/2024	CITIGROUP GLOBAL MARKETS		14,391,066	15,350,471	6,822
31418E-J7-6	FNMA PASS THRU #MA4785 5.000 2052 10		10/04/2024	MORGAN STANLEY		16,338,608	16,438,782	13,699
31418E-KT-6	FNMA PASS THRU #MA4805 4.500 2052 11		08/12/2024	BARCLAYS CAPITAL INC		15,294,922	15,765,421	23,648
31418E-LV-0	FNMA PASS THRU #MA4839 4.000 2052 12		08/14/2024	BAS-MERRILL LYNCH		10,612,715	11,168,523	17,373
31418E-PA-2	FNMA PASS THRU #MA4916 4.000 2053 02		10/29/2024	BAS-MERRILL LYNCH		8,339,856	8,982,679	28,944
31418E-R8-5	FNMA PASS THRU #MA5010 5.500 2053 05		02/14/2024	BAS-MERRILL LYNCH		18,516,077	18,725,273	42,912
31418E-R9-3	FNMA PASS THRU #MA5011 6.000 2053 05		04/17/2024	WELLS FARGO SECURITIES		22,171,555	22,223,642	62,967
31418E-S5-0	FNMA PASS THRU #MA5039 5.500 2053 06		06/06/2024	BAS-MERRILL LYNCH		12,956,619	13,054,528	11,967
31418E-T6-7	FNMA PASS THRU #MA5072 5.500 2053 07		02/13/2024	NOMURA		27,780,697	28,087,909	55,786
3136BR-Q2-6	FNR 2024-22 G CMO 5.500 2051 08		05/02/2024	BAS-MERRILL LYNCH		23,983,002	24,363,685	22,333
3136BR-TV-9	FNR 2024-25 AD CMO 5.000 2044 03		05/30/2024	NOMURA		16,407,189	16,811,721	7,005
3136BS-PP-4	FNR 2024-41 CT CMO 5.500 2054 07		07/17/2024	GOLDMAN SACHS		22,639,513	22,666,075	72,720
3136BS-RH-0	FNR 2024-50 BA CMO 5.500 2051 05		07/23/2024	MORGAN STANLEY		18,352,704	18,412,401	84,390
3136BT-LX-9	FNR 2024-81 MT CMO 4.500 2054 11		10/17/2024	WELLS FARGO SECURITIES		4,771,441	4,928,140	18,481
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,543,947,169	1,602,277,993	3,261,421
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00287Y-BV-0	ABBVIE INC 2.950 2026 11		12/19/2024	VARIOUS		24,163,980	25,000,000	87,681
00287Y-AY-5	ABBVIE INC 3.200 2026 05		02/27/2024	J P MORGAN CHASE SECURITIES INC		11,747,872	12,200,000	113,867
00287Y-AR-0	ABBVIE INC 4.500 2035 05		09/23/2024	VARIOUS		10,035,500	10,000,000	160,000
00287Y-DS-5	ABBVIE INC 4.800 2029 03		02/22/2024	BAS-MERRILL LYNCH		6,985,510	7,000,000	0
00287Y-DU-0	ABBVIE INC 5.050 2034 03		11/04/2024	MORGAN STANLEY		10,099,500	10,000,000	70,139
00751Y-AE-6	ADVANCE AUTO PARTS 3.900 2030 04		12/03/2024	MORGAN STANLEY		992,750	1,100,000	5,839
009158-BK-1	AIR PRODUCTS & CHEMICALS 4.850 2034 02		10/08/2024	VARIOUS		12,159,020	12,000,000	46,479
025816-DP-1	AMERICAN EXPRESS CO 5.098 2028 02		02/13/2024	BAS-MERRILL LYNCH		6,983,270	7,000,000	0
025816-DW-6	AMERICAN EXPRESS CO 5.284 2035 07		09/19/2024	RBC CAPITAL MARKETS		4,173,280	4,000,000	31,704
02665W-FL-0	AMERICAN HONDA FINANCE 5.050 2031 07	C	07/08/2024	BAS-MERRILL LYNCH		2,999,130	3,000,000	0
03027X-CG-3	AMERICAN TOWER CORP 5.200 2029 02		03/04/2024	CITIGROUP GLOBAL MARKETS		4,981,900	5,000,000	0
032095-AR-2	AMPHENOL CORP 5.000 2035 01		10/29/2024	BAS-MERRILL LYNCH		4,959,000	5,000,000	0
032095-AQ-4	AMPHENOL CORP 5.250 2034 04		09/24/2024	VARIOUS		6,176,460	6,000,000	116,375
038336-AA-1	APTARGROUP INC 3.600 2032 03		11/05/2024	VARIOUS		13,510,600	15,000,000	102,500
045054-AS-2	ASHTEAD CAPITAL INC (144 5.800 2034 04	C	01/25/2024	J P MORGAN CHASE SECURITIES INC		1,992,220	2,000,000	0
04636N-AH-6	ASTRAZENECA FINANCE LLC 4.875 2033 03	C	01/23/2024	BAS-MERRILL LYNCH		8,136,400	8,000,000	153,833
04636N-AN-3	ASTRAZENECA FINANCE LLC 5.000 2034 02	C	11/14/2024	VARIOUS		19,529,606	19,600,000	213,028
049468-AA-9	ATLASSIAN CORPORATION 5.250 2029 05		05/09/2024	BAS-MERRILL LYNCH		1,993,660	2,000,000	0
052769-AH-9	AUTODESK INC 2.400 2031 12		12/16/2024	VARIOUS		11,044,780	13,000,000	51,067
052769-AG-1	AUTODESK INC 2.850 2030 01		12/12/2024	J P MORGAN CHASE SECURITIES INC		977,884	1,070,000	12,537
053015-AH-6	AUTOMATIC DATA PROCESSIN 4.450 2034 09		10/15/2024	GOLDMAN SACHS & CO		4,937,950	5,000,000	22,868
053484-AF-8	AVALONBAY COMMUNITIES 5.350 2034 06		05/07/2024	BAS-MERRILL LYNCH		2,990,910	3,000,000	0
09951L-AB-9	BOOZ ALLEN HAMILTON INC 4.000 2029 07		09/25/2024	J P MORGAN CHASE SECURITIES INC		3,884,640	4,000,000	37,778
09951L-AC-7	BOOZ ALLEN HAMILTON INC 5.950 2033 08		12/16/2024	VARIOUS		8,442,216	8,158,000	164,783
10373Q-BZ-2	BP CAP MARKETS AMERICA 4.970 2029 10	C	05/15/2024	DEUTSCHE BANC		2,999,430	3,000,000	0
10373Q-CA-6	BP CAP MARKETS AMERICA 5.227 2034 11	C	11/20/2024	VARIOUS		11,004,050	11,000,000	102,217
10373Q-AV-2	BP CAPITAL MARKETS AMERI 3.017 2027 01	C	12/19/2024	DEUTSCHE BANC		1,935,480	2,000,000	25,812
11135F-AQ-4	BROADCOM INC 4.150 2030 11		12/12/2024	BAS-MERRILL LYNCH		6,223,230	6,440,000	20,787
11135F-CC-3	BROADCOM INC 4.550 2032 02		10/29/2024	VARIOUS		9,819,850	10,000,000	17,694
11135F-BZ-3	BROADCOM INC 5.050 2027 07		12/19/2024	CITADEL SECURITIES		5,158,324	5,115,000	113,368
11135F-BX-8	BROADCOM INC 5.050 2029 07		07/08/2024	BAS-MERRILL LYNCH		4,993,450	5,000,000	0
134429-BQ-1	CAMPBELL SOUP CO 4.750 2035 03		09/30/2024	BAS-MERRILL LYNCH		4,981,300	5,000,000	0
14149Y-BS-6	CARDINAL HEALTH INC 5.350 2034 11		11/13/2024	BAS-MERRILL LYNCH		4,985,950	5,000,000	0
03073E-AY-1	CENCORA INC 5.150 2035 02		12/04/2024	VARIOUS		7,002,110	7,000,000	0
15189X-BE-7	CENTERPOINT ENERGY HOUST 5.150 2034 03		02/27/2024	BAS-MERRILL LYNCH		2,993,490	3,000,000	0
17136M-AA-0	CHURCH & DWIGHT CO 2.300 2031 12		11/19/2024	WELLS FARGO SECURITIES		5,894,560	7,000,000	69,319

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
125523-CT-5	CIGNA GROUP 5.000 2029 05		02/05/2024	J P MORGAN CHASE SECURITIES INC		4,994,450	5,000,000	0
17275R-BT-8	CISCO SYSTEMS 5.050 2034 02		11/05/2024	J P MORGAN CHASE SECURITIES INC		2,026,500	2,000,000	19,639
184496-AQ-0	CLEAN HARBORS (144A) 6.375 2031 02		10/31/2024	VARIOUS		2,018,125	2,000,000	31,875
191098-AP-7	COCA-COLA CONSOLIDATED 5.450 2034 06		10/04/2024	VARIOUS		10,204,450	10,000,000	97,646
202795-JZ-4	COMMONWEALTH EDISON 5.300 2034 06		07/02/2024	MUFG SECURITIES AMERICAS INC		6,797,333	6,810,000	50,129
20826F-BJ-4	CONOCOPHILLIPS 4.700 2030 01		11/25/2024	TD SECURITIES		4,993,350	5,000,000	0
20826F-BK-1	CONOCOPHILLIPS 4.850 2032 01		11/25/2024	TD SECURITIES		12,990,510	13,000,000	0
209111-GM-9	CONSOLIDATED EDISON CO O 5.125 2035 03		11/14/2024	SCOTIA CAPITAL		9,988,800	10,000,000	0
210518-DU-7	CONSUMERS ENERGY COMPANY 4.625 2033 05		10/21/2024	MUFG SECURITIES AMERICAS INC		3,978,360	4,000,000	80,681
219207-AC-1	CORNELL UNIVERSITY REV (4.835 2034 06		04/04/2024	GOLDMAN SACHS & CO		25,000,000	25,000,000	0
12636Y-AE-2	CRH AMERICA FINANCE INC 5.400 2034 05	C	10/07/2024	VARIOUS		4,546,338	4,411,000	90,646
126408-HU-0	CSX CORP 4.100 2032 11		12/05/2024	VARIOUS		5,280,283	5,501,000	13,157
233852-AL-6	DAIMLER TRUCK FINANCE CA 4.460 2027 09	B	06/18/2024	RBC CAPITAL MARKETS CAD		999,730	1,000,000	0
233852-AK-8	DAIMLER TRUCK FINANCE CA 4.540 2029 09	B	06/18/2024	RBC CAPITAL MARKETS CAD		999,790	1,000,000	0
24703D-BP-5	DELL INT LLC/ EMC CORP 4.350 2030 02		10/01/2024	BARCLAYS CAPITAL INC		4,994,150	5,000,000	0
260543-DJ-9	DOW CHEMICAL CO 5.150 2034 02		02/07/2024	CITIGROUP GLOBAL MARKETS		5,998,980	6,000,000	0
23331A-BS-7	DR HORTON INC 5.000 2034 10		08/07/2024	MIZUHO INTERNATIONAL PLC		2,970,150	3,000,000	0
26442C-BM-5	DUKE ENERGY CAROLINAS 4.850 2034 01		01/03/2024	J P MORGAN CHASE SECURITIES INC		4,980,700	5,000,000	0
278865-BL-3	ECOLAB INC 1.650 2027 02		12/19/2024	VARIOUS		10,773,919	11,450,000	72,946
036752-AY-9	ELEVANCE HEALTH INC 5.150 2029 06		05/20/2024	BAS-MERRILL LYNCH		4,998,750	5,000,000	0
036752-BD-4	ELEVANCE HEALTH INC 5.200 2035 02		10/24/2024	WELLS FARGO SECURITIES		5,005,150	5,000,000	0
532457-CR-7	ELI LILLY 4.600 2034 08		10/16/2024	J P MORGAN CHASE SECURITIES INC		5,028,800	5,000,000	40,250
532457-CJ-5	ELI LILLY & CO 4.500 2027 02		02/07/2024	DEUTSCHE BANC		4,997,350	5,000,000	0
532457-CL-0	ELI LILLY & CO 4.700 2034 02		02/07/2024	CITIGROUP GLOBAL MARKETS		9,996,800	10,000,000	0
29379V-BH-5	ENTERPRISE PRODUCTS OPER 3.700 2026 02		12/05/2024	VARIOUS		10,610,889	10,710,000	122,183
26882P-AR-3	ERAC USA FINANCE LLC (14 6.700 2034 06		12/17/2024	JEFFERIES & CO INC		5,597,550	5,000,000	15,819
30225V-AS-6	EXTRA SPACE STORAGE LP 5.400 2034 02		01/16/2024	WELLS FARGO SECURITIES		2,992,350	3,000,000	0
33767B-AF-6	FIRSTENERGY TRANSMISSION 5.000 2035 01		09/03/2024	MORGAN STANLEY		1,996,600	2,000,000	0
337738-BJ-6	FISERV INC 5.150 2027 03		02/27/2024	TD SECURITIES		5,002,800	5,000,000	0
341081-GU-5	FLORIDA POWER & LIGHT 5.300 2034 06		08/28/2024	UBS		3,147,150	3,000,000	37,983
345397-E5-8	FORD MOTOR CREDIT CO LLC 5.800 2029 03		03/05/2024	MORGAN STANLEY		2,997,690	3,000,000	0
345397-E7-4	FORD MOTOR CREDIT CO LLC 5.850 2027 05		05/14/2024	BNP PARIBAS		4,994,050	5,000,000	0
36267V-AK-9	GE HEALTHCARE HLDG LLC 5.905 2032 11		09/17/2024	VARIOUS		17,500,912	16,450,000	223,767
36266G-AA-5	GE HEALTHCARE TECH INC 4.800 2029 08		08/08/2024	BAS-MERRILL LYNCH		6,999,090	7,000,000	0
370334-CT-9	GENERAL MILLS INC 4.950 2033 03		01/24/2024	BNP PARIBAS		2,971,020	3,000,000	48,263
37045X-EU-6	GENERAL MOTORS FINANCIAL 5.550 2029 07		04/01/2024	J P MORGAN CHASE SECURITIES INC		2,998,650	3,000,000	0
373334-KT-7	GEORGIA POWER CO 4.950 2033 05		12/16/2024	WELLS FARGO SECURITIES		7,968,640	8,000,000	33,000
373334-KW-0	GEORGIA POWER CO 5.250 2034 03		10/09/2024	VARIOUS		14,067,420	13,615,000	21,638
40139L-BJ-1	GUARDIAN LIFE GLOBAL FUN 4.179 2029 09		10/15/2024	VARIOUS		7,457,775	7,500,000	6,385
427866-BJ-6	HERSHEY COMPANY 4.500 2033 05		09/24/2024	SUSQUEHANNA INTL GROUP		2,932,830	2,876,000	50,690
437076-DE-9	HOME DEPOT INC 4.950 2034 06		09/20/2024	RBC CAPITAL MARKETS		2,087,660	2,000,000	24,200
438516-CS-3	HONEYWELL INTERNATIONAL 5.000 2035 03		10/15/2024	VARIOUS		17,302,190	17,000,000	203,472
443201-AC-2	HOWMET AEROSPACE INC 4.850 2031 10		11/06/2024	VARIOUS		11,917,750	12,000,000	23,307
013817-AK-7	HOWMET AEROSPACE INC 5.950 2037 02		11/04/2024	VARIOUS		8,021,302	7,597,000	113,070
443510-AJ-1	HUBBELL INC 3.500 2028 02		05/01/2024	J P MORGAN CHASE SECURITIES INC		5,144,425	5,500,000	41,708
446413-BB-1	HUNTINGTON INGALLS INDUS 5.749 2035 01		11/13/2024	J P MORGAN CHASE SECURITIES INC		4,999,200	5,000,000	0
459200-KT-7	IBM CORP 4.150 2027 07		02/06/2024	CITIGROUP GLOBAL MARKETS		3,143,904	3,200,000	4,058
459200-KX-8	IBM CORP 4.500 2028 02		04/25/2024	CITADEL SECURITIES		5,364,920	5,500,000	57,063
45167R-AJ-3	IDEX CORP 4.950 2029 09		08/07/2024	WELLS FARGO SECURITIES		6,995,870	7,000,000	0
461070-AV-6	INTERSTATE POWER & LIGHT 4.950 2034 09		09/05/2024	MORGAN STANLEY		3,008,790	3,000,000	0
46124H-AD-8	INTUIT INC 1.650 2030 07		09/24/2024	J P MORGAN CHASE SECURITIES INC		3,500,840	4,000,000	12,833
450319-E*-5	ITC MIDWEST LLC 4.880 2035 12		09/24/2024	SCOTIA CAPITAL		10,000,000	10,000,000	0
24422E-XP-9	JOHN DEERE CAPITAL CORP 5.100 2034 04		04/08/2024	HSBC		4,372,288	4,375,000	0
487836-BW-7	KELLANOVA 4.300 2028 05		05/13/2024	GOLDMAN SACHS & CO		1,288,173	1,328,000	0
49271V-AV-2	KEURIG DR PEPPER INC 5.300 2034 03		10/10/2024	CITADEL SECURITIES		3,091,470	3,000,000	11,483

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49338L-AG-8	KEYSIGHT TECHNOLOGIES 4.950 2034 10		10/16/2024	VARIOUS		10,923,990	11,000,000	7,700
494553-AD-2	KINDER MORGAN INC 5.000 2029 02		01/29/2024	MIZUHO INTERNATIONAL PLC		4,991,700	5,000,000	0
50077L-AV-8	KRAFT HEINZ FOODS CO 3.750 2030 04		02/06/2024	MORGAN STANLEY		2,821,530	3,000,000	39,688
50540R-BB-7	LABORATORY CORP 4.800 2034 10		09/16/2024	BAS-MERRILL LYNCH		4,987,750	5,000,000	0
52532X-AJ-4	LEIDOS INC 5.750 2033 03		12/05/2024	VARIOUS		10,355,750	10,000,000	99,826
531968-AA-3	LIGHT & WONDER INTERNATI 7.500 2031 09		11/21/2024	CITIGROUP GLOBAL MARKETS		2,090,000	2,000,000	33,750
53359#-AL-6	LINCOLN ELECTRIC HOLDING 5.740 2034 06		05/24/2024	BAS-MERRILL LYNCH		5,000,000	5,000,000	0
539830-CD-9	LOCKHEED MARTIN CORP 4.800 2034 08		01/25/2024	MIZUHO INTERNATIONAL PLC		4,998,250	5,000,000	0
573284-BA-3	MARTIN MARIETTA MATERIAL 5.150 2034 12		10/31/2024	J P MORGAN CHASE SECURITIES INC		4,963,300	5,000,000	0
57629W-3S-7	MASSMUTUAL GLOBAL FUNDIN 4.350 2031 09		10/16/2024	MIZUHO INTERNATIONAL PLC		4,930,850	5,000,000	18,125
57629W-4T-4	MASSMUTUAL GLOBAL FUNDIN 5.150 2029 05		05/22/2024	J P MORGAN CHASE SECURITIES INC		9,991,700	10,000,000	0
57636Q-AR-5	MASTERCARD INC 3.300 2027 03		04/29/2024	BAS-MERRILL LYNCH		10,954,440	11,500,000	36,896
581557-BV-6	MCKESSON CORP 4.250 2029 09		11/13/2024	J P MORGAN CHASE SECURITIES INC		1,281,673	1,311,000	9,905
581557-BU-8	MCKESSON CORP 5.100 2033 07		12/09/2024	VARIOUS		10,151,850	10,000,000	191,250
58933Y-BK-0	MERCK & CO INC 4.500 2033 05		11/06/2024	VARIOUS		14,684,350	15,000,000	313,125
30303M-8S-4	META PLATFORMS INC 4.300 2029 08		08/14/2024	VARIOUS		12,999,380	13,000,000	3,583
30303M-8M-7	META PLATFORMS INC 4.800 2030 05		12/12/2024	VARIOUS		29,104,020	28,600,000	91,093
59523U-AV-9	MID-AMERICA APARTMENTS 5.000 2034 03		01/04/2024	WELLS FARGO SECURITIES		2,970,570	3,000,000	0
609207-BE-4	MONDELEZ INTERNATIONAL 4.750 2034 08		10/07/2024	VARIOUS		9,959,250	10,000,000	26,389
620076-BZ-1	MOTOROLA SOLUTIONS INC 5.400 2034 04		05/30/2024	J P MORGAN CHASE SECURITIES INC		4,922,050	5,000,000	49,500
55354G-AQ-3	MSCI INC (144A) 3.250 2033 08		11/05/2024	J P MORGAN CHASE SECURITIES INC		4,271,400	5,000,000	36,563
62829D-2D-1	MUTUAL OF OMAHA GLOBAL F 5.350 2027 04		05/02/2024	CITIGROUP GLOBAL MARKETS		7,954,240	8,000,000	32,100
64105M-AC-5	NESTLE CAPITAL CORP (144 4.875 2034 03	C	11/19/2024	J P MORGAN CHASE SECURITIES INC		4,852,151	4,890,000	45,029
64952W-FK-4	NEW YORK LIFE GLOBAL FUN 4.600 2029 12		12/02/2024	J P MORGAN CHASE SECURITIES INC		4,997,150	5,000,000	0
64952W-FE-8	NEW YORK LIFE GLOBAL FUN 5.000 2034 01		01/05/2024	GOLDMAN SACHS & CO		4,987,550	5,000,000	0
654106-AJ-2	NIKE INC 2.750 2027 03		05/20/2024	U S BANCORP		944,660	1,000,000	4,201
666807-CL-4	NORTHROP GRUMMAN CORP 4.900 2034 06		02/02/2024	VARIOUS		8,001,120	8,000,000	2,450
66815L-2S-7	NORTHWESTERN MUTUAL GLOB 5.160 2031 05		12/04/2024	GOLDMAN SACHS & CO		5,130,550	5,000,000	5,017
67021C-AV-9	NSTAR ELECTRIC CO 5.400 2034 06		05/21/2024	CIBC WORLD MARKETS		2,009,720	2,000,000	300
649840-CW-3	NY STATE ELECTRIC & GAS 5.300 2034 08		12/05/2024	BARCLAYS CAPITAL INC		5,586,549	5,525,000	97,608
68389X-CT-0	ORACLE CORP 4.700 2034 09		09/26/2024	MIZUHO INTERNATIONAL PLC		4,983,800	5,000,000	0
68389X-CF-0	ORACLE CORP 5.800 2025 11		02/20/2024	MORGAN STANLEY		898,272	889,000	14,609
68389X-CJ-2	ORACLE CORP 6.250 2032 11		12/09/2024	VARIOUS		10,837,700	10,000,000	50,347
68902V-AR-8	OTIS WORLDWIDE CORP 5.125 2031 11		11/13/2024	HSBC		7,017,920	7,000,000	0
695156-AX-7	PACKAGING CORP OF AMERIC 5.700 2033 12		10/15/2024	WELLS FARGO SECURITIES		7,895,625	7,500,000	160,313
70109H-AM-7	PARKER-HANNIFIN CORP 4.200 2034 11		12/17/2024	VARIOUS		13,211,590	14,000,000	127,050
718172-BQ-1	PHILIP MORRIS INTERNATIO 3.375 2025 08		05/31/2024	J P MORGAN CHASE SECURITIES INC		2,150,698	2,200,000	23,100
69351U-BC-6	PPL ELECTRIC UTILITIES 4.850 2034 02		01/02/2024	BAS-MERRILL LYNCH		4,990,100	5,000,000	0
74153W-CV-9	PRICOA GLOBAL FUNDING 1 4.650 2031 08		09/20/2024	SMBC NIKKO SEC		3,305,153	3,250,000	10,915
74256L-FB-0	PRINCIPAL LIFE GLOBAL FU 4.950 2029 11		11/20/2024	J P MORGAN CHASE SECURITIES INC		6,999,720	7,000,000	0
742718-GL-7	PROCTER & GAMBLE CO 4.550 2034 10		10/21/2024	GOLDMAN SACHS & CO		10,000,000	10,000,000	0
74368C-CA-0	PROTECTIVE LIFE GLOBAL (4.772 2029 12	C	12/02/2024	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	0
74456Q-CS-3	PUBLIC SERVICE ELECTRIC 4.850 2034 08		08/01/2024	CITIGROUP GLOBAL MARKETS		5,983,140	6,000,000	0
758750-AP-8	REGAL REXNORD CORP 6.400 2033 04		09/23/2024	BAS-MERRILL LYNCH		3,221,850	3,000,000	84,800
75884R-BB-8	REGENCY CENTERS LP 5.250 2034 01		01/09/2024	BAS-MERRILL LYNCH		3,006,480	3,000,000	0
771196-CQ-3	ROCHE HOLDINGS INC (144A 4.592 2034 09	C	09/10/2024	VARIOUS		6,044,160	6,000,000	765
771196-CJ-9	ROCHE HOLDINGS INC (144A 4.790 2029 03	C	03/04/2024	J P MORGAN CHASE SECURITIES INC		2,000,000	2,000,000	0
776696-AJ-5	ROPER TECHNOLOGIES INC 4.900 2034 10		10/02/2024	WELLS FARGO SECURITIES		4,037,640	4,000,000	22,867
78409V-BQ-6	S&P GLOBAL INC 5.250 2033 09		09/20/2024	J P MORGAN CHASE SECURITIES INC		3,191,100	3,000,000	3,500
806851-AM-3	SCHLUMBERGER HOLDINGS CO 5.000 2029 11		05/22/2024	TRUIST SECURITIES		3,957,440	4,000,000	0
81762P-AE-2	SERVICE NOW INC 1.400 2030 09		11/06/2024	VARIOUS		8,384,950	10,000,000	22,750
83272G-AC-5	SMURFIT KAPPA TREASURY (5.438 2034 04		10/04/2024	VARIOUS		14,067,320	13,800,000	97,099
83272Y-AA-0	SMURFIT WESTROCK FIN (14 5.418 2035 01		11/20/2024	CITIGROUP GLOBAL MARKETS		7,999,040	8,000,000	0
84859D-AD-9	SPIRE MISSOURI INC 5.150 2034 08		08/06/2024	TD SECURITIES		4,983,000	5,000,000	0
858119-BQ-2	STEEL DYNAMICS INC 5.375 2034 08		10/16/2024	RBC CAPITAL MARKETS		4,252,578	4,130,000	64,130
863667-BF-7	STRYKER CORP 4.625 2034 09		09/20/2024	VARIOUS		10,026,950	10,000,000	7,708

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871829-AJ-6	SYSCO CORP 5.375 2035 09		10/16/2024	HSBC		6,215,040	6,000,000	23,292
871829-BT-3	SYSCO CORP 6.000 2034 01		07/18/2024	HSBC		3,200,640	3,000,000	1,000
87264A-DM-4	T-MOBILE USA INC 4.700 2035 01		09/23/2024	WELLS FARGO SECURITIES		4,992,650	5,000,000	0
87264A-DF-9	T-MOBILE USA INC 5.150 2034 04		01/16/2024	VARIOUS		5,986,080	6,000,000	2,575
883203-CB-5	TEXTRON INC 3.000 2030 06		04/11/2024	GOLDMAN SACHS & CO		4,327,850	5,000,000	55,833
896239-AE-0	TRIMBLE INC 6.100 2033 03		09/23/2024	BAS-MERRILL LYNCH		5,403,450	5,000,000	7,625
904764-BV-8	UNILEVER CAPITAL 4.625 2034 08	C	09/06/2024	BNP PARIBAS		5,078,050	5,000,000	17,344
907818-FX-1	UNION PACIFIC CORP 2.800 2032 02		11/05/2024	GOLDMAN SACHS & CO		4,405,300	5,000,000	31,889
907818-FQ-6	UNION PACIFIC CORP 2.891 2036 04		11/07/2024	GOLDMAN SACHS & CO		2,469,060	3,000,000	7,709
907818-GB-8	UNION PACIFIC CORP 4.500 2033 01		10/17/2024	GOLDMAN SACHS & CO		10,827,223	10,836,000	119,196
91412N-BJ-8	UNIVERSITY OF CHICAGO RE 4.988 2030 04		05/08/2024	RBC CAPITAL MARKETS		13,000,000	13,000,000	0
92343V-GX-6	VERIZON COMMUNICATIONS (4.780 2035 02		11/19/2024	VARIOUS		7,819,150	8,005,000	67,053
925650-AH-6	VICI PROPERTIES 5.125 2031 11		12/09/2024	J P MORGAN CHASE SECURITIES INC		2,989,290	3,000,000	0
928668-BB-7	VOLKSWAGEN GROUP AMERICA 3.200 2026 09	C	06/04/2024	MUFG SECURITIES AMERICAS INC		1,715,148	1,800,000	11,040
929160-BC-2	VULCAN MATERIALS 5.350 2034 12		11/19/2024	VARIOUS		15,008,100	15,000,000	0
94106L-BW-8	WASTE MANAGEMENT INC 4.875 2034 02		09/19/2024	HSBC		5,178,150	5,000,000	23,698
94106L-CE-7	WASTE MANAGEMENT INC 4.950 2035 03		10/30/2024	SCOTIA CAPITAL		4,974,700	5,000,000	0
88339W-AB-2	WILLIAMS COMPANIES INC 4.900 2029 03		01/04/2024	CITIGROUP GLOBAL MARKETS		2,987,430	3,000,000	1,225
98138H-AG-6	WORKDAY INC 3.500 2027 04		12/19/2024	VARIOUS		7,744,149	7,955,000	61,099
983133-AC-3	WYNN RESORTS FINANCE LLC 7.125 2031 02		11/07/2024	DEUTSCHE BANC		2,100,000	2,000,000	32,854
014443-AQ-8	ALECTRA INC 4.309 2034 10		10/29/2024	NATIONAL BANK OF CANADA FINANCIAL		997,900	1,000,000	0
014443-AN-5	ALECTRA INC 4.627 2034 06		07/02/2024	VARIOUS		1,992,930	2,000,000	2,535
06368L-5G-7	BANK OF MONTREAL 4.420 2029 07		07/15/2024	BANK OF MONTREAL		1,500,000	1,500,000	0
07813Z-CR-3	BELL CANADA 5.150 2034 08		05/21/2024	DESJARDINS SECURITIES		996,460	1,000,000	0
136375-DR-0	CANADIAN NATIONAL RAILWA 4.375 2034 09	A	10/02/2024	VARIOUS		14,028,850	14,072,000	10,461
136375-DL-3	CANADIAN NATIONAL RAILWA 4.600 2029 05		04/30/2024	TD SECURITIES		2,995,500	3,000,000	0
31430W-3J-1	FEDERATION DES CAISSES D 3.804 2029 09		09/19/2024	DESJARDINS SECURITIES		1,000,000	1,000,000	0
318071-AJ-6	FINNING INTERNATIONAL 4.778 2029 02		02/08/2024	RBC CAPITAL MARKETS CAD		1,000,000	1,000,000	0
88078Z-AB-0	FORTISBC ENERGY INC 6.500 2034 05		06/07/2024	SCOTIA CAPITAL		1,903,939	1,675,000	11,932
47788Z-AQ-4	JOHN DEERE FINANCIALS IN 4.360 2027 01		01/08/2024	RBC CAPITAL MARKETS CAD		999,880	1,000,000	0
47788Z-AS-0	JOHN DEERE FINANCIALS IN 4.380 2028 07		07/08/2024	TD SECURITIES		1,999,340	2,000,000	0
56501R-AT-3	MANULIFE FINANCIAL CORP 4.064 2034 12		12/03/2024	RBC CAPITAL MARKETS CAD		1,000,000	1,000,000	0
70632Z-AV-3	PEMBINA PIPELINE CORP 5.020 2032 01		01/10/2024	CIBC WORLD MARKETS		999,540	1,000,000	0
779926-FY-5	ROYAL BANK OF CANADA 3.626 2028 12		12/05/2024	RBC CAPITAL MARKETS CAD		1,000,000	1,000,000	0
779926-DJ-0	ROYAL BANK OF CANADA 4.000 2030 10		10/10/2024	RBC CAPITAL MARKETS CAD		1,000,000	1,000,000	0
779926-DK-7	ROYAL BANK OF CANADA 4.464 2035 10		10/22/2024	RBC CAPITAL MARKETS CAD		1,517,550	1,500,000	1,101
86682Z-AU-0	SUN LIFE FINANCIAL INC 5.120 2036 05		05/14/2024	VARIOUS		2,000,710	2,000,000	139
89119Z-AU-7	TORONTO HYDRO CORP 3.990 2034 09		11/13/2024	VARIOUS		1,986,550	2,000,000	5,356
89116C-ST-5	TORONTO-DOMINION BANK 4.423 2030 10		10/28/2024	TD SECURITIES		2,000,000	2,000,000	0
92660F-AR-5	VIDEOTRON LTD 4.650 2029 07		06/14/2024	SCOTIA CAPITAL		999,470	1,000,000	0
92660F-AT-1	VIDEOTRON LTD (144A) 5.700 2035 01	A	11/04/2024	J P MORGAN CHASE SECURITIES INC		4,997,000	5,000,000	0
94106B-AH-4	WASTE CONNECTIONS INC 4.500 2029 06		06/28/2024	TD SECURITIES		999,320	1,000,000	2,342
92938W-AD-5	WSP GLOBAL INC 4.754 2034 09		09/10/2024	NATIONAL BANK OF CANADA FINANCIAL		1,000,000	1,000,000	0
92938W-AB-9	WSP GLOBAL INC 5.548 2030 11		01/03/2024	CIBC WORLD MARKETS		1,572,435	1,500,000	10,032
G2964#-AA-7	AP GRANGE HOLDINGS LLC 6.500 2045 03	D	06/03/2024	APOLLO		125,000,000	125,000,000	0
G2964#-AA-7	AP GRANGE HOLDINGS LLC 6.500 2045 03	D	12/20/2024	PAY IN KIND		1,534,272	1,534,272	0
G2964#-AA-7	AP GRANGE HOLDINGS LLC 6.500 2045 03	D	12/20/2024	PAY IN KIND		2,211,806	2,211,806	0
05523R-AL-1	BAE SYSTEMS PLC (144A) 5.300 2034 03	D	12/09/2024	VARIOUS		8,158,080	8,000,000	104,381
12661P-AC-3	CSL FINANCE PLC (144A) 4.250 2032 04	D	10/17/2024	J P MORGAN CHASE SECURITIES INC		4,858,100	5,000,000	100,938
12661P-AG-4	CSL FINANCE PLC (144A) 5.106 2034 04	D	07/09/2024	VARIOUS		16,292,325	16,500,000	109,212
25243Y-BH-1	DIAGEO CAPITAL PLC 5.500 2033 01	D	01/17/2024	J P MORGAN CHASE SECURITIES INC		8,500,085	8,111,000	216,857
423012-AF-0	HEINEKEN NV (144A) 3.500 2028 01	D	04/30/2024	VARIOUS		6,120,560	6,500,000	58,771
45687V-AD-8	INGERSOLL RAND 5.176 2029 06	D	05/07/2024	BAS-MERRILL LYNCH		4,999,650	5,000,000	0
45687V-AF-3	INGERSOLL RAND 5.450 2034 06	D	05/29/2024	J P MORGAN CHASE SECURITIES INC		2,974,500	3,000,000	9,083
58769J-AW-7	MERCEDES-BENZ FINANCE (1 4.800 2029 08	D	07/29/2024	CITIGROUP GLOBAL MARKETS		6,989,850	7,000,000	0
826200-AD-9	SIEMENS FINANCIERINGSMAT 6.125 2026 08	D	02/20/2024	J P MORGAN CHASE SECURITIES INC		15,417,600	15,000,000	12,760
89157X-AA-9	TOTALENERGIES CAPITAL SA 5.150 2034 04	D	04/18/2024	MORGAN STANLEY		2,953,620	3,000,000	7,296
892938-AB-7	TRANE TECHNOLOGIES FINAN 5.100 2034 06	D	10/31/2024	BAS-MERRILL LYNCH		1,635,805	1,619,000	31,651

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
902133-AY-3	TYCO ELECTRONICS 2.500 2032 02	D	09/20/2024	J P MORGAN CHASE SECURITIES INC		2,657,610	3,000,000	10,208
33852F-AA-4	FSMT 2021-4 A1 CMO (144A 2.500 2051 06		09/11/2024	J P MORGAN		6,891,099	8,061,238	6,158
33852J-AA-6	FSMT 2021-7 A1 CMO (144A 2.500 2051 08		09/11/2024	J P MORGAN		5,339,069	6,245,667	4,771
36263N-AB-1	GSMBS 2022-PJ1 A2 CMO (1 2.500 2052 05		10/17/2024	GOLDMAN SACHS & CO		8,303,362	10,082,822	11,903
36267E-AD-3	GSMBS 2022-PJ2 A4 (144A) 2.500 2052 06		10/17/2024	GOLDMAN SACHS		10,016,815	12,163,479	14,360
46654U-AB-1	JPMMT 2022-3 A2 CMO (144 3.000 2052 08		01/26/2024	BAS-MERRILL LYNCH		6,947,752	8,258,844	19,959
46655G-AC-9	JPMMT 2022-4 A2A CMO (14 3.000 2052 10		05/22/2024	NOMURA		14,004,042	16,993,907	32,572
585494-AD-9	MELLO 2021-MTG2 A4 2.500 2051 06		07/08/2024	SANTANDER INVESTMENTS		12,272,197	13,549,912	7,528
61775Y-AE-0	MSRM 2024-1 A3 CMO (144A 6.000 2053 12		01/19/2024	MORGAN STANLEY		9,532,940	9,556,378	47,782
61776Q-AC-0	MSRM 2024-3 A2 CMO (144A 6.000 2054 07		07/30/2024	MORGAN STANLEY		6,107,357	6,109,650	37,676
670861-AA-1	OBX 2021-J2 A1 (144A) 2.500 2051 07		08/22/2024	J P MORGAN		7,908,991	9,457,687	14,449
75410P-AG-5	RATE 2024-J1 A7 CMO (144 6.000 2054 07		06/28/2024	BAS-MERRILL LYNCH		15,404,771	15,487,960	98,090
75023D-AZ-9	RMCT 2024-J1 A16 CMO (14 6.000 2054 11		07/17/2024	GOLDMAN SACHS		12,558,055	12,619,883	63,099
81749H-AD-0	SEMT 2024-2 A4 CMO (144A 6.000 2054 03		02/08/2024	WELLS FARGO SECURITIES		9,792,660	9,805,070	24,513
81743B-AD-9	SEMT 2024-4 A4 CMO (144A 6.000 2054 05		04/09/2024	WELLS FARGO SECURITIES		19,338,894	19,334,420	48,336
81748E-AE-6	SEMT 2024-7 A5 CMO (144A 6.000 2054 08		07/16/2024	BAS-MERRILL LYNCH		19,715,989	19,721,286	59,164
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,508,536,632	1,528,868,280	6,780,461
2509999997. Total - Bonds - Part 3						3,772,815,494	3,861,647,310	11,554,525
2509999998. Total - Bonds - Part 5						113,543,762	115,183,074	272,962
2509999999. Total - Bonds						3,886,359,257	3,976,830,384	11,827,486
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								
008492-10-0	AGREE REALTY CORPORATION		10/25/2024	VARIOUS	32,550.000	2,124,866		0
03027X-10-0	AMERICAN TOWER CORP		10/15/2024	EVERCORE ISI NORTH AMERICA CASH (226)	4,776.000	1,092,090		0
03064D-10-8	AMERICOLD REALTY TRUST		10/01/2024	VARIOUS	111,227.000	3,005,712		0
11120U-10-5	BRIXMOR PROPERTY GROUP INC		12/17/2024	VARIOUS	40,347.000	1,018,241		0
133131-10-2	CAMDEN PROPERTY TRUST		07/09/2024	VARIOUS	2,809.000	297,263		0
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		11/19/2024	VARIOUS	55,477.000	1,660,229		0
222795-50-2	COUSINS PROPERTIES INC		10/15/2024	VARIOUS	56,256.000	1,677,328		0
229663-10-9	CUBESMART		11/12/2024	VARIOUS	70,838.000	3,492,522		0
252784-30-1	DIAMONDROCK HOSPITALITY COMPANY		12/03/2024	VARIOUS	101,971.000	1,006,576		0
253868-10-3	DIGITAL REALTY TRUST INC		11/26/2024	VARIOUS	20,987.000	3,655,986		0
292104-10-6	EMPIRE STATE REALTY TRUST INC		09/30/2024	VARIOUS	89,120.000	998,506		0
29444U-70-0	EQUINIX INC		09/10/2024	VARIOUS	5,501.000	4,369,980		0
29472R-10-8	EQUITY LIFESTYLE PROPERTIES REITS		12/26/2024	VARIOUS	34,513.000	2,358,981		0
29476L-10-7	EQUITY RESIDENTIAL PROPERTIES TRUST		10/15/2024	VARIOUS	46,859.000	3,365,403		0
30225T-10-2	EXTRA SPACE STORAGE INC		12/31/2024	VARIOUS	37,333.000	6,080,249		0
313745-10-1	FEDERAL REALTY INV TRUST		10/01/2024	VARIOUS	27,780.000	2,863,416		0
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST INC		11/12/2024	RAYMOND JAMES NORTH AMERICA CASH 725	28,853.000	1,530,155		0
35086T-10-9	FOUR CORNERS PROPERTY TRUST INC		04/01/2024	VARIOUS	7,856.000	189,777		0
35922N-10-0	FRONTVIEW REIT INC		10/02/2024	VARIOUS	58,100.000	1,103,456		0
374297-10-9	GETTY REALTY CORP		12/17/2024	VARIOUS	35,783.000	1,058,080		0
398182-30-3	AMERICAN HEALTHCARE REIT INC		12/31/2024	VARIOUS	65,352.000	1,714,243		0
42250P-10-3	HEALTHPEAK PROPERTIES INC		03/12/2024	VARIOUS	15,388.000	273,337		0
44107P-10-4	HOST HOTELS & RESORTS INC		05/02/2024	VARIOUS	28,028.000	567,534		0
45378A-10-6	INDEPENDENCE REALTY TRUST INC		10/15/2024	JP MORGAN SECURITIES NORTH AMERICA ALGO	55,712.000	1,102,847		0
46187W-10-7	INVITATION HOMES INC		11/19/2024	VARIOUS	71,523.000	2,473,903		0
46284V-10-1	IRON MOUNTAIN INC		12/31/2024	VARIOUS	47,119.000	5,319,455		0
53566V-10-6	LINEAGE INC		10/09/2024	VARIOUS	7,261.000	573,624		0
554489-10-4	VERIS RESIDENTIAL INC		12/11/2024	VARIOUS	13,934.000	221,621		0
64119V-30-3	NETSTREIT CORP		09/30/2024	VARIOUS	62,102.000	1,099,328		0
74340W-10-3	PROLOGIS INC		11/12/2024	VARIOUS	21,846.000	2,539,062		0
75134P-60-0	RAMACO RESOURCES INC		12/10/2024	DIST FROM PARTNERSHIP	14,151.000	180,425		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
756109-10-4	REALTY INCOME CORPORATION		10/22/2024	VARIOUS	109,796.870	5,558,583		0
758849-10-3	REGENCY CENTERS CORPORATION		09/30/2024	VARIOUS	16,694.000	1,134,622		0
76169C-10-0	REXFORD INDUSTRIAL REALTY INC		10/01/2024	VARIOUS	21,137.000	1,032,990		0
76665T-10-2	RILEY EXPLORATION PERMIAN INC		12/04/2024	DIST FROM PARTNERSHIP	2,501.000	84,484		0
78410G-10-4	SBA COMMUNICATION CORP		09/30/2024	VARIOUS	3,423.000	781,501		0
828806-10-9	SIMON PROPERTY GROUP INC		12/31/2024	VARIOUS	11,504.000	1,900,382		0
866674-10-4	SUN COMMUNITIES INC		10/22/2024	VARIOUS	29,017.000	3,765,080		0
867892-10-1	SUNSTONE HOTEL INVESTORS INC		12/09/2024	VARIOUS	123,348.000	1,369,432		0
902653-10-4	UDR INC		12/31/2024	VARIOUS	93,775.000	4,003,230		0
91704F-10-4	URBAN EDGE PROPERTIES		11/05/2024	VARIOUS	68,613.000	1,496,988		0
92276F-10-0	VENTAS INC		09/17/2024	VARIOUS	12,922.000	834,907		0
925652-10-9	VICI PROPERTIES INC		07/23/2024	VARIOUS	81,428.000	2,389,216		0
929042-10-9	VORNADO REALTY TRUST		11/19/2024	VARIOUS	41,801.000	1,837,194		0
939653-10-1	WASHINGTON REAL ESTATE INVESTMENT TRUST		12/31/2024	VARIOUS	61,230.000	929,401		0
950400-10-4	WELLTOWER INC		12/11/2024	VARIOUS	22,958.000	2,816,649		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						88,948,854	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates Other								
31574*-10-1	FIDELITY & GUARANTY INSURANCE COMPANY		06/17/2024	CAPITAL CONTRIBUTION	0.000	3,000,000		0
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						3,000,000	XXX	0
5989999997. Total - Common Stocks - Part 3						91,948,854	XXX	0
5989999998. Total - Common Stocks - Part 5						469,894,606	XXX	0
5989999999. Total - Common Stocks						561,843,460	XXX	0
5999999999. Total - Preferred and Common Stocks						561,843,460	XXX	0
6009999999 - Totals						4,448,202,717	XXX	11,827,486

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
Bonds - U.S. Governments																				
912828-B2-5	U S TREASURY INFL IX N .625		01/15/2024	MATURED		17,126,330	13,000,000	13,387,403	17,142,555	(3,866,720)	(495)	0	(3,867,215)	0	13,275,340	0	3,850,990	3,850,990	53,523	01/15/2024
91282C-BR-1	U S TREASURY NOTES .250		03/15/2024	MATURED		10,000,000	10,000,000	9,507,455	9,911,204	0	88,796	0	88,796	0	10,000,000	0	0	0	12,500	03/15/2024
91282C-BV-2	U S TREASURY NOTES .375		04/15/2024	MATURED		33,000,000	33,000,000	31,346,243	32,592,124	0	407,876	0	407,876	0	33,000,000	0	0	0	61,875	04/15/2024
91282C-CV-1	U S TREASURY NOTES 1.125		04/29/2024	BAS-MERRILL LYNCH		1,292,163	1,500,000	1,474,922	1,482,770	0	1,185	0	1,185	0	1,483,955	0	(191,792)	(191,792)	11,235	08/31/2028
91282C-CV-1	U S TREASURY NOTES 1.125		02/15/2024	WELLS FARGO SECURITIES		24,848,342	28,500,000	28,023,509	28,172,635	0	8,864	0	8,864	0	28,181,498	0	(3,333,156)	(3,333,156)	148,862	08/31/2028
91282C-BZ-3	U S TREASURY NOTES 1.250		02/22/2024	WELLS FARGO SECURITIES		12,773,545	14,500,000	14,504,589	14,502,986	0	(104)	0	(104)	0	14,502,881	0	(1,729,336)	(1,729,336)	57,263	04/30/2028
91282C-CE-9	U S TREASURY NOTES 1.250		08/07/2024	ACADEMY SECURITIES		2,730,810	3,000,000	3,002,942	3,001,920	0	(263)	0	(263)	0	3,001,657	0	(270,847)	(270,847)	25,820	05/31/2028
91282C-CE-9	U S TREASURY NOTES 1.250		05/09/2024	BAS-MERRILL LYNCH		17,957,499	20,425,000	20,452,209	20,442,448	0	(1,356)	0	(1,356)	0	20,441,092	0	(2,483,593)	(2,483,593)	112,051	05/31/2028
91282C-CE-9	U S TREASURY NOTES 1.250		08/02/2024	CITIGROUP GLOBAL MARKETS		4,185,931	4,575,000	4,581,094	4,578,908	0	(524)	0	(524)	0	4,578,384	0	(392,453)	(392,453)	38,906	05/31/2028
91282C-CE-9	U S TREASURY NOTES 1.250		08/08/2024	NOMURA SECURITIES INTL		19,983,833	22,000,000	22,021,572	22,014,078	0	(1,937)	0	(1,937)	0	22,012,141	0	(2,028,309)	(2,028,309)	190,096	05/31/2028
91282C-CH-2	U S TREASURY NOTES 1.250		02/27/2024	BAS-MERRILL LYNCH		14,926,076	17,000,000	16,883,788	16,920,854	0	2,689	0	2,689	0	16,923,543	0	(1,997,468)	(1,997,468)	140,694	06/30/2028
91282C-CB-5	U S TREASURY NOTES 1.625		03/05/2024	BAS-MERRILL LYNCH		16,860,467	20,000,000	20,475,080	20,362,069	0	(8,440)	0	(8,440)	0	20,353,630	0	(3,493,163)	(3,493,163)	99,554	05/15/2031
912828-X7-0	U S TREASURY NOTES 2.000		04/30/2024	MATURED		46,500,000	46,500,000	45,023,417	46,109,387	0	390,613	0	390,613	0	46,500,000	0	0	0	465,000	04/30/2024
912828-3P-3	U S TREASURY NOTES 2.250		12/31/2024	MATURED		19,000,000	19,000,000	18,226,704	18,617,092	0	382,908	0	382,908	0	19,000,000	0	0	0	641,250	12/31/2024
91282C-EG-2	U S TREASURY NOTES 2.250		03/31/2024	MATURED		19,500,000	19,500,000	18,968,386	19,383,373	0	116,627	0	116,627	0	19,500,000	0	0	0	219,375	03/31/2024
912828-WJ-5	U S TREASURY NOTES 2.500		05/15/2024	MATURED		10,000,000	10,000,000	9,691,440	9,919,954	0	80,046	0	80,046	0	10,000,000	0	0	0	125,000	05/15/2024
91282C-EK-3	U S TREASURY NOTES 2.500		04/30/2024	MATURED		16,000,000	16,000,000	15,573,804	15,880,991	0	119,009	0	119,009	0	16,000,000	0	0	0	200,000	04/30/2024
925387-AC-6	VESSEL MANAGEMENT SERV 5.850		07/25/2024	MAKE WHOLE CALL		475,205	469,000	469,000	468,928	0	22	0	22	0	468,950	0	50	50	26,325	05/01/2027
925387-AC-6	VESSEL MANAGEMENT SERV 5.850		05/01/2024	REDEEMED		79,000	79,000	79,000	78,988	0	12	0	12	0	79,000	0	0	0	2,311	05/01/2027
36225C-PC-4	G2 (ARM) #80418 5.000		12/20/2024	PAID ON PRINCIPAL		3,159	3,159	3,166	3,133	0	26	0	26	0	3,159	0	0	0	58	06/20/2030
36202K-6Z-3	G2 (ARM) #8988 3.750		12/20/2024	PAID ON PRINCIPAL		8,289	8,289	8,307	8,262	0	27	0	27	0	8,289	0	0	0	155	10/20/2026
36202F-2L-9	GNMA II PASS #00005279 3.500		12/20/2024	PAID ON PRINCIPAL		231,171	231,171	240,743	241,805	0	(10,634)	0	(10,634)	0	231,171	0	0	0	4,383	01/20/2042
36202C-HM-8	GNMA II PASS #2036 8.000		12/20/2024	PAID ON PRINCIPAL		379	379	386	379	0	0	0	0	0	379	0	0	0	15	07/20/2025
36202C-K7-7	GNMA II PASS #2118 7.500		12/20/2024	PAID ON PRINCIPAL		5,497	5,497	5,590	5,500	0	(3)	0	(3)	0	5,497	0	0	0	236	11/20/2025
36202C-PS-6	GNMA II PASS #2233 7.500		12/20/2024	PAID ON PRINCIPAL		4,570	4,570	4,499	4,536	0	34	0	34	0	4,570	0	0	0	188	06/20/2026
36202C-QY-2	GNMA II PASS #2271 8.500		12/20/2024	PAID ON PRINCIPAL		1,210	1,210	1,239	1,219	0	(9)	0	(9)	0	1,210	0	0	0	55	08/20/2026
36202C-RF-2	GNMA II PASS #2286 8.500		12/20/2024	PAID ON PRINCIPAL		985	985	1,002	988	0	(3)	0	(3)	0	985	0	0	0	43	09/20/2026
36202D-HK-0	GNMA II PASS #2934 7.500		12/20/2024	PAID ON PRINCIPAL		1,937	1,937	1,903	1,897	0	40	0	40	0	1,937	0	0	0	83	06/20/2030
36202D-SP-7	GNMA II PASS #3226 5.500		12/20/2024	PAID ON PRINCIPAL		7,394	7,394	7,084	7,108	0	286	0	286	0	7,394	0	0	0	223	04/20/2032
36202D-TD-3	GNMA II PASS #3248 5.500		12/20/2024	PAID ON PRINCIPAL		17,827	17,827	17,005	17,190	0	637	0	637	0	17,827	0	0	0	683	06/20/2032
36202D-UU-3	GNMA II PASS #3295 5.500		12/20/2024	PAID ON PRINCIPAL		3,745	3,745	3,738	3,738	0	7	0	7	0	3,745	0	0	0	112	10/20/2032
36202D-U7-4	GNMA II PASS #3306 5.500		12/20/2024	PAID ON PRINCIPAL		38,322	38,322	38,250	38,248	0	74	0	74	0	38,322	0	0	0	1,174	11/20/2032
36202D-VM-0	GNMA II PASS #3320 5.500		12/20/2024	PAID ON PRINCIPAL		63,294	63,294	63,699	63,687	0	(393)	0	(393)	0	63,294	0	0	0	1,767	12/20/2032
36202D-YY-1	GNMA II PASS #3427 4.500		12/20/2024	PAID ON PRINCIPAL		217,867	217,867	203,662	208,655	0	9,212	0	9,212	0	217,867	0	0	0	5,446	08/20/2033
36202D-2B-6	GNMA II PASS #3470 4.500		12/20/2024	PAID ON PRINCIPAL		13,763	13,763	12,744	13,039	0	724	0	724	0	13,763	0	0	0	333	11/20/2033
36202D-4N-8	GNMA II PASS #3529 5.000		12/20/2024	PAID ON PRINCIPAL		139,014	139,014	132,867	134,160	0	4,854	0	4,854	0	139,014	0	0	0	3,780	03/20/2034
36202D-5P-2	GNMA II PASS #3554 4.500		12/20/2024	PAID ON PRINCIPAL		49,025	49,025	45,394	46,786	0	2,238	0	2,238	0	49,025	0	0	0	1,219	05/20/2034
36202E-F2-0	GNMA II PASS #3785 5.000		12/20/2024	PAID ON PRINCIPAL		185,704	185,704	180,945	181,858	0	3,845	0	3,845	0	185,704	0	0	0	5,276	11/20/2035
36202E-XT-1	GNMA II PASS #4290 5.500		12/20/2024	PAID ON PRINCIPAL		38,534	38,534	38,373	38,347	0	187	0	187	0	38,534	0	0	0	1,123	11/20/2038
3622AC-EH-9	GNMA II PASS #786536 5.500		12/20/2024	PAID ON PRINCIPAL		2,718,208	2,718,208	2,736,895	2,736,132	0	(17,925)	0	(17,925)	0	2,718,208	0	0	0	84,265	02/20/2053
3622AC-JA-9	GNMA II PASS #786657 5.000		12/20/2024	PAID ON PRINCIPAL		1,707,840	1,707,840	1,707,306	1,707,164	0	676	0	676	0	1,707,840	0	0	0	53,492	04/20/2053
3622AC-JE-1	GNMA II PASS #786661 5.500		12/20/2024	PAID ON PRINCIPAL		1,810,661	1,810,661	1,820,422	1,820,027	0	(9,365)	0	(9,365)	0	1,810,661	0	0	0	56,357	04/20/2053
3622AC-JG-6	GNMA II PASS #786663 5.500		12/20/2024	PAID ON PRINCIPAL		1,098,819	1,098,819	1,103,798	1,103,485	0	(4,667)	0	(4,667)	0	1,098,819	0	0	0	34,524	04/20/2053
3622AC-JK-7	GNMA II PASS #786666 5.500		12/20/2024	PAID ON PRINCIPAL		2,681,985	2,681,985	2,701,052	2,699,700	0	(17,715)	0	(17,715)	0	2,681,985	0	0	0	92,099	04/20/2053
3622AC-NE-6	GNMA II PASS #786789 5.500		12/20/2024	PAID ON PRINCIPAL		1,875,360	1,875,360	1,880,928	1,880,512	0	(5,152)	0	(5,152)	0	1,875,360	0	0	0	59,792	04/20/2053
36179S-LQ-8	GNMA II PASS #MA3935 2.500		12/20/2024	PAID ON PRINCIPAL		90,562	90,562	88,907	87,728	0	2,834	0	2,834	0	90,562	0	0	0	1,238	09/20/2046
36179S-NT-0	GNMA II PASS #MA4002 2.500		12/20/2024	PAID ON PRINCIPAL		950,726	950,726	935,938	930,340	0	20,386	0	20,386	0	950,726	0	0	0	13,020	10/20/2046

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
36179S-SN-8	GNMA II PASS #MA4125 2.500		12/20/2024	PAID ON PRINCIPAL		1,035,333	1,035,333	1,015,591	1,007,566	0	27,767	0	27,767	0	1,035,333	0	0	0	13,857	12/20/2046
36179T-G3-3	GNMA II PASS #MA4718 3.000		12/20/2024	PAID ON PRINCIPAL		173,118	173,118	175,917	177,489	0	(4,372)	0	(4,372)	0	173,118	0	0	0	2,867	09/20/2047
36179X-VT-0	GNMA II PASS #MA8726 5.500		12/20/2024	PAID ON PRINCIPAL		2,219,936	2,219,936	2,212,739	2,212,760	0	7,177	0	7,177	0	2,219,936	0	0	0	76,154	03/20/2053
36179X-X6-8	GNMA II PASS #MA8801 5.500		12/20/2024	PAID ON PRINCIPAL		1,464,730	1,464,730	1,458,436	1,458,504	0	6,226	0	6,226	0	1,464,730	0	0	0	50,768	04/20/2053
36179X-5H-5	GNMA II PASS #MA8948 5.500		12/20/2024	PAID ON PRINCIPAL		2,572,171	2,572,171	2,576,491	2,575,911	0	(3,740)	0	(3,740)	0	2,572,171	0	0	0	93,075	06/20/2053
36179Y-AR-5	GNMA II PASS #MA9016 5.000		12/20/2024	PAID ON PRINCIPAL		702,742	702,742	689,511	689,923	0	12,819	0	12,819	0	702,742	0	0	0	23,298	07/20/2053
36176S-SV-3	GNMA PASS TH #0074832 3.500		12/15/2024	PAID ON PRINCIPAL		14,287	14,287	14,932	15,194	0	(908)	0	(908)	0	14,287	0	0	0	246	04/15/2042
36176J-GJ-3	GNMA PASS TH #00767301 3.500		12/15/2024	PAID ON PRINCIPAL		58,439	58,439	61,078	62,860	0	(4,420)	0	(4,420)	0	58,439	0	0	0	1,328	04/15/2042
36176X-FR-5	GNMA PASS TH #00778976 3.500		12/15/2024	PAID ON PRINCIPAL		41,832	41,832	43,917	45,914	0	(4,083)	0	(4,083)	0	41,832	0	0	0	798	03/15/2042
36208F-JZ-4	GNMA PASS TH #449480 7.500		12/15/2024	PAID ON PRINCIPAL		14,108	14,108	14,467	14,244	0	(136)	0	(136)	0	14,108	0	0	0	560	10/15/2027
36209G-RV-1	GNMA PASS TH #471300 6.000		12/15/2024	PAID ON PRINCIPAL		23,364	23,364	22,823	22,906	0	458	0	458	0	23,364	0	0	0	713	01/15/2032
36209Y-TV-0	GNMA PASS TH #485764 6.000		12/15/2024	PAID ON PRINCIPAL		5,264	5,264	5,248	5,248	0	16	0	16	0	5,264	0	0	0	174	09/15/2031
36210N-RP-6	GNMA PASS TH #497394 6.000		12/15/2024	PAID ON PRINCIPAL		5,446	5,446	5,333	5,357	0	89	0	89	0	5,446	0	0	0	179	01/15/2029
36212N-AM-9	GNMA PASS TH #538312 6.000		12/15/2024	PAID ON PRINCIPAL		31,735	31,735	31,339	31,336	0	399	0	399	0	31,735	0	0	0	692	02/15/2032
36213A-CE-2	GNMA PASS TH #548269 6.000		12/15/2024	PAID ON PRINCIPAL		3,234	3,234	3,202	3,202	0	32	0	32	0	3,234	0	0	0	106	02/15/2032
36213C-U4-0	GNMA PASS TH #550603 5.000		12/15/2024	PAID ON PRINCIPAL		20,449	20,449	20,213	20,239	0	211	0	211	0	20,449	0	0	0	488	08/15/2035
36213C-YY-0	GNMA PASS TH #550727 5.000		12/15/2024	PAID ON PRINCIPAL		82,592	82,592	81,284	81,535	0	1,057	0	1,057	0	82,592	0	0	0	2,314	11/15/2035
36213D-Z4-3	GNMA PASS TH #551663 6.000		12/15/2024	PAID ON PRINCIPAL		6,046	6,046	6,027	6,027	0	19	0	19	0	6,046	0	0	0	203	09/15/2031
36213E-B9-6	GNMA PASS TH #551864 6.000		12/15/2024	PAID ON PRINCIPAL		22,238	22,238	21,835	21,849	0	390	0	390	0	22,238	0	0	0	272	11/15/2031
36213E-PU-4	GNMA PASS TH #552235 6.000		12/15/2024	PAID ON PRINCIPAL		1,195	1,195	1,167	1,165	0	30	0	30	0	1,195	0	0	0	39	12/15/2031
36213E-PY-6	GNMA PASS TH #552239 6.000		12/15/2024	PAID ON PRINCIPAL		7,391	7,391	7,241	7,241	0	150	0	150	0	7,391	0	0	0	243	12/15/2031
36213E-UH-7	GNMA PASS TH #552384 6.000		12/15/2024	PAID ON PRINCIPAL		2,064	2,064	2,002	1,982	0	81	0	81	0	2,064	0	0	0	68	02/15/2032
36213E-UL-8	GNMA PASS TH #552387 6.500		12/15/2024	PAID ON PRINCIPAL		16,410	16,410	17,345	17,307	0	(897)	0	(897)	0	16,410	0	0	0	742	02/15/2032
36213E-YG-5	GNMA PASS TH #552511 6.500		12/15/2024	PAID ON PRINCIPAL		10,675	10,675	11,284	11,349	0	(673)	0	(673)	0	10,675	0	0	0	382	04/15/2032
36213F-QS-5	GNMA PASS TH #553165 6.000		12/15/2024	PAID ON PRINCIPAL		42,812	42,812	44,965	44,591	0	(1,779)	0	(1,779)	0	42,812	0	0	0	1,310	04/15/2033
36213F-WW-9	GNMA PASS TH #553361 5.500		12/15/2024	PAID ON PRINCIPAL		64,385	64,385	63,892	64,024	0	361	0	361	0	64,385	0	0	0	1,703	07/15/2033
36213G-U5-8	GNMA PASS TH #554204 6.000		12/15/2024	PAID ON PRINCIPAL		3,894	3,894	3,823	3,823	0	71	0	71	0	3,894	0	0	0	134	12/15/2031
36213U-YC-8	GNMA PASS TH #565107 6.000		12/15/2024	PAID ON PRINCIPAL		24,048	24,048	24,514	24,362	0	(314)	0	(314)	0	24,048	0	0	0	746	10/15/2032
36213X-2H-6	GNMA PASS TH #567876 6.000		12/15/2024	PAID ON PRINCIPAL		24,951	24,951	25,301	25,321	0	(370)	0	(370)	0	24,951	0	0	0	1,220	10/15/2032
36200Q-LQ-5	GNMA PASS TH #569235 6.000		12/15/2024	PAID ON PRINCIPAL		16,577	16,577	16,898	16,956	0	(379)	0	(379)	0	16,577	0	0	0	392	03/15/2032
36200Q-WM-2	GNMA PASS TH #569552 6.000		12/15/2024	PAID ON PRINCIPAL		14,119	14,119	14,103	14,104	0	15	0	15	0	14,119	0	0	0	449	01/15/2032
36200Q-W6-7	GNMA PASS TH #569569 6.000		12/15/2024	PAID ON PRINCIPAL		19,527	19,527	18,990	19,015	0	511	0	511	0	19,527	0	0	0	680	01/15/2032
36200R-WR-9	GNMA PASS TH #570456 6.000		12/15/2024	PAID ON PRINCIPAL		5,959	5,959	5,981	5,979	0	(20)	0	(20)	0	5,959	0	0	0	174	11/15/2031
36200S-AG-5	GNMA PASS TH #570707 6.000		12/15/2024	PAID ON PRINCIPAL		5,019	5,019	4,945	4,976	0	43	0	43	0	5,019	0	0	0	170	12/15/2031
36200S-BH-2	GNMA PASS TH #570740 6.000		12/15/2024	PAID ON PRINCIPAL		9,129	9,129	8,960	8,995	0	134	0	134	0	9,129	0	0	0	239	01/15/2032
36200S-WM-8	GNMA PASS TH #571352 6.000		12/15/2024	PAID ON PRINCIPAL		3,183	3,183	3,108	3,105	0	78	0	78	0	3,183	0	0	0	104	12/15/2031
36200W-BU-4	GNMA PASS TH #574351 6.000		12/15/2024	PAID ON PRINCIPAL		6,196	6,196	6,116	6,120	0	76	0	76	0	6,196	0	0	0	205	01/15/2032
36200W-T6-8	GNMA PASS TH #574873 6.000		12/15/2024	PAID ON PRINCIPAL		8,752	8,752	8,630	8,640	0	112	0	112	0	8,752	0	0	0	245	12/15/2031
36200X-E6-2	GNMA PASS TH #575357 6.000		12/15/2024	PAID ON PRINCIPAL		20,256	20,256	20,155	20,153	0	103	0	103	0	20,256	0	0	0	654	12/15/2031
36200X-XP-9	GNMA PASS TH #575886 6.000		12/15/2024	PAID ON PRINCIPAL		11,883	11,883	11,709	11,720	0	163	0	163	0	11,883	0	0	0	331	12/15/2031
36200X-YB-9	GNMA PASS TH #575906 6.000		12/15/2024	PAID ON PRINCIPAL		2,978	2,978	2,938	2,932	0	45	0	45	0	2,978	0	0	0	98	01/15/2032
36201A-NV-6	GNMA PASS TH #577404 6.000		12/15/2024	PAID ON PRINCIPAL		24,859	24,859	24,528	24,542	0	317	0	317	0	24,859	0	0	0	827	12/15/2031
36201A-PS-1	GNMA PASS TH #577433 6.000		12/15/2024	PAID ON PRINCIPAL		62,068	62,068	61,830	61,831	0	237	0	237	0	62,068	0	0	0	1,536	02/15/2032
36201A-SW-9	GNMA PASS TH #577533 6.000		12/15/2024	PAID ON PRINCIPAL		5,765	5,765	5,689	5,679	0	86	0	86	0	5,765	0	0	0	191	01/15/2032
36201A-XN-3	GNMA PASS TH #577685 6.000		12/15/2024	PAID ON PRINCIPAL		8,483	8,483	8,647	8,688	0	(206)	0	(206)	0	8,483	0	0	0	279	10/15/2032
36201A-3T-3	GNMA PASS TH #577810 6.000		12/15/2024	PAID ON PRINCIPAL		6,589	6,589	6,467	6,472	0	117	0	117	0	6,589	0	0	0	206	01/15/2032
36201B-RQ-1	GNMA PASS TH #578395 6.000		12/15/2024	PAID ON PRINCIPAL		10,148	10,148	10,290	10,359	0	(211)	0	(211)	0	10,148	0	0	0	333	10/15/2032
36201B-RT-5	GNMA PASS TH #578398 6.000		12/15/2024	PAID ON PRINCIPAL		9,593	9,593	9,779	9,866	0	(273)	0	(273)	0	9,593	0	0	0	315	10/15/2032
36201C-JW-5	GNMA PASS TH #579077 6.000		12/15/2024	PAID ON PRINCIPAL		4,555	4,555	4,488	4,486	0	69	0	69	0	4,555	0	0	0	150	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 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
36201C-KF-0	GNMA PASS TH #579094 6.000		12/15/2024	PAID ON PRINCIPAL		16,289	16,289	16,049	16,032	0	257	0	257	0	16,289	0	0	0	388	12/15/2031
36201C-LA-0	GNMA PASS TH #579121 6.000		12/15/2024	PAID ON PRINCIPAL		61,558	61,558	60,699	60,759	0	799	0	799	0	61,558	0	0	0	1,657	01/15/2032
36201C-LZ-5	GNMA PASS TH #579144 6.000		12/15/2024	PAID ON PRINCIPAL		803	803	781	776	0	27	0	27	0	803	0	0	0	26	01/15/2032
36201C-YP-3	GNMA PASS TH #579518 6.000		12/15/2024	PAID ON PRINCIPAL		11,079	11,079	10,745	10,723	0	357	0	357	0	11,079	0	0	0	372	02/15/2032
36201E-M7-2	GNMA PASS TH #580982 6.000		12/15/2024	PAID ON PRINCIPAL		11,611	11,611	11,438	11,454	0	157	0	157	0	11,611	0	0	0	381	02/15/2032
36201F-XP-7	GNMA PASS TH #582186 6.000		12/15/2024	PAID ON PRINCIPAL		6,411	6,411	6,342	6,343	0	68	0	68	0	6,411	0	0	0	209	01/15/2032
36201F-5T-0	GNMA PASS TH #582358 6.000		12/15/2024	PAID ON PRINCIPAL		18,624	18,624	18,885	18,997	0	(372)	0	(372)	0	18,624	0	0	0	631	10/15/2032
36201F-5U-7	GNMA PASS TH #582359 6.000		12/15/2024	PAID ON PRINCIPAL		109,101	109,101	110,629	110,838	0	(1,737)	0	(1,737)	0	109,101	0	0	0	4,622	10/15/2032
36201G-TK-1	GNMA PASS TH #582954 6.000		12/15/2024	PAID ON PRINCIPAL		5,558	5,558	5,530	5,530	0	28	0	28	0	5,558	0	0	0	182	02/15/2032
36201H-2U-6	GNMA PASS TH #584087 6.000		12/15/2024	PAID ON PRINCIPAL		6,384	6,384	6,508	6,561	0	(177)	0	(177)	0	6,384	0	0	0	210	10/15/2032
36201M-FN-7	GNMA PASS TH #587073 6.000		12/15/2024	PAID ON PRINCIPAL		13,286	13,286	13,195	13,194	0	92	0	92	0	13,286	0	0	0	414	05/15/2032
36201N-M4-9	GNMA PASS TH #588179 6.000		12/15/2024	PAID ON PRINCIPAL		29,328	29,328	30,515	30,370	0	(1,042)	0	(1,042)	0	29,328	0	0	0	954	01/15/2033
36201S-XE-4	GNMA PASS TH #592077 5.000		12/15/2024	PAID ON PRINCIPAL		13,230	13,230	13,219	13,215	0	14	0	14	0	13,230	0	0	0	397	08/15/2033
36201V-AE-2	GNMA PASS TH #594105 4.500		12/15/2024	PAID ON PRINCIPAL		174,237	174,237	164,990	168,409	0	5,828	0	5,828	0	174,237	0	0	0	4,761	09/15/2033
36201V-AF-9	GNMA PASS TH #594106 4.500		12/15/2024	PAID ON PRINCIPAL		12,039	12,039	11,410	11,637	0	401	0	401	0	12,039	0	0	0	209	09/15/2033
36201V-VN-9	GNMA PASS TH #594721 4.500		12/15/2024	PAID ON PRINCIPAL		21,072	21,072	21,237	21,136	0	(64)	0	(64)	0	21,072	0	0	0	403	07/15/2033
36200A-BA-6	GNMA PASS TH #595033 6.000		12/15/2024	PAID ON PRINCIPAL		6,542	6,542	6,669	6,739	0	(198)	0	(198)	0	6,542	0	0	0	215	10/15/2032
36200E-BQ-3	GNMA PASS TH #598647 5.500		12/15/2024	PAID ON PRINCIPAL		37,893	37,893	38,748	38,716	0	(823)	0	(823)	0	37,893	0	0	0	1,133	04/15/2033
36200E-B6-7	GNMA PASS TH #598661 5.000		12/15/2024	PAID ON PRINCIPAL		102,066	102,066	103,826	102,956	0	(890)	0	(890)	0	102,066	0	0	0	2,148	05/15/2033
36200E-CQ-2	GNMA PASS TH #598679 5.500		12/15/2024	PAID ON PRINCIPAL		10,037	10,037	10,281	10,236	0	(199)	0	(199)	0	10,037	0	0	0	302	05/15/2033
36200E-DL-2	GNMA PASS TH #598707 5.000		12/15/2024	PAID ON PRINCIPAL		15,752	15,752	15,765	15,750	0	2	0	2	0	15,752	0	0	0	434	07/15/2033
36200E-D5-7	GNMA PASS TH #598724 4.500		12/15/2024	PAID ON PRINCIPAL		84,027	84,027	84,670	84,376	0	(349)	0	(349)	0	84,027	0	0	0	1,517	07/15/2033
36200M-QW-6	GNMA PASS TH #604469 4.500		12/15/2024	PAID ON PRINCIPAL		60,385	60,385	55,725	57,297	0	3,088	0	3,088	0	60,385	0	0	0	1,756	07/15/2033
36200M-RT-2	GNMA PASS TH #604498 4.500		12/15/2024	PAID ON PRINCIPAL		37,245	37,245	37,402	37,330	0	(85)	0	(85)	0	37,245	0	0	0	1,084	07/15/2033
36200M-T7-8	GNMA PASS TH #604574 4.500		12/15/2024	PAID ON PRINCIPAL		45,576	45,576	45,320	45,380	0	196	0	196	0	45,576	0	0	0	1,080	08/15/2033
36200M-VM-2	GNMA PASS TH #604620 4.500		12/15/2024	PAID ON PRINCIPAL		45,908	45,908	43,417	44,186	0	1,723	0	1,723	0	45,908	0	0	0	1,191	09/15/2033
36200M-WA-7	GNMA PASS TH #604641 4.500		12/15/2024	PAID ON PRINCIPAL		14,452	14,452	13,608	13,839	0	613	0	613	0	14,452	0	0	0	297	09/15/2033
36200M-3K-7	GNMA PASS TH #604802 4.500		12/15/2024	PAID ON PRINCIPAL		4,748	4,748	4,497	4,594	0	154	0	154	0	4,748	0	0	0	117	11/15/2033
36200N-RJ-2	GNMA PASS TH #605389 5.000		12/15/2024	PAID ON PRINCIPAL		46,940	46,940	46,375	46,463	0	477	0	477	0	46,940	0	0	0	1,491	04/15/2034
36290R-QZ-9	GNMA PASS TH #615272 4.500		12/15/2024	PAID ON PRINCIPAL		40,414	40,414	40,717	40,559	0	(145)	0	(145)	0	40,414	0	0	0	759	07/15/2033
36290R-Q2-2	GNMA PASS TH #615273 4.500		12/15/2024	PAID ON PRINCIPAL		64,874	64,874	65,361	65,174	0	(299)	0	(299)	0	64,874	0	0	0	1,991	07/15/2033
36290R-T4-5	GNMA PASS TH #615371 4.500		12/15/2024	PAID ON PRINCIPAL		28,612	28,612	28,778	28,691	0	(79)	0	(79)	0	28,612	0	0	0	782	07/15/2033
36290R-YE-7	GNMA PASS TH #615509 4.500		12/15/2024	PAID ON PRINCIPAL		89,998	89,998	83,178	85,448	0	4,550	0	4,550	0	89,998	0	0	0	2,504	08/15/2033
36290R-YM-9	GNMA PASS TH #615516 4.500		12/15/2024	PAID ON PRINCIPAL		17,562	17,562	16,629	16,949	0	612	0	612	0	17,562	0	0	0	443	09/15/2033
36290R-ZJ-5	GNMA PASS TH #615545 4.500		12/15/2024	PAID ON PRINCIPAL		60,807	60,807	56,863	58,007	0	2,800	0	2,800	0	60,807	0	0	0	1,655	09/15/2033
36290R-4Y-6	GNMA PASS TH #615639 4.500		12/15/2024	PAID ON PRINCIPAL		13,041	13,041	12,329	12,554	0	487	0	487	0	13,041	0	0	0	319	09/15/2033
36290R-5E-9	GNMA PASS TH #615645 4.500		12/15/2024	PAID ON PRINCIPAL		6,966	6,966	6,443	6,603	0	363	0	363	0	6,966	0	0	0	171	09/15/2033
36290X-JW-1	GNMA PASS TH #620477 4.500		12/15/2024	PAID ON PRINCIPAL		6,899	6,899	6,550	6,669	0	230	0	230	0	6,899	0	0	0	169	08/15/2033
36290X-PJ-3	GNMA PASS TH #620625 4.500		12/15/2024	PAID ON PRINCIPAL		31,960	31,960	30,342	31,353	0	607	0	607	0	31,960	0	0	0	799	09/15/2033
36290X-QX-1	GNMA PASS TH #620670 4.500		12/15/2024	PAID ON PRINCIPAL		16,041	16,041	15,189	15,459	0	583	0	583	0	16,041	0	0	0	438	09/15/2033
36291Q-BW-3	GNMA PASS TH #634653 5.000		12/15/2024	PAID ON PRINCIPAL		19,615	19,615	19,936	19,841	0	(226)	0	(226)	0	19,615	0	0	0	495	12/15/2034
36291R-RF-1	GNMA PASS TH #635986 5.000		12/15/2024	PAID ON PRINCIPAL		9,443	9,443	9,597	9,546	0	(103)	0	(103)	0	9,443	0	0	0	258	12/15/2034
36291R-2G-6	GNMA PASS TH #636275 5.000		12/15/2024	PAID ON PRINCIPAL		11,953	11,953	11,810	11,855	0	99	0	99	0	11,953	0	0	0	327	03/15/2035
36291S-VW-7	GNMA PASS TH #637029 5.000		12/15/2024	PAID ON PRINCIPAL		17,149	17,149	17,429	17,350	0	(202)	0	(202)	0	17,149	0	0	0	465	12/15/2034
36292F-S2-4	GNMA PASS TH #647737 5.000		12/15/2024	PAID ON PRINCIPAL		12,747	12,747	12,600	12,637	0	110	0	110	0	12,747	0	0	0	429	08/15/2035
36292H-S6-1	GNMA PASS TH #649541 5.000		12/15/2024	PAID ON PRINCIPAL		5,126	5,126	5,067	5,076	0	49	0	49	0	5,126	0	0	0	140	11/15/2035
36176E-5W-7	GNMA PASS TH #764361 3.500		12/15/2024	PAID ON PRINCIPAL		10,634	10,634	11,101	11,565	0	(931)	0	(931)	0	10,634	0	0	0	203	01/15/2042
36176E-6E-6	GNMA PASS TH #764369 3.500		12/15/2024	PAID ON PRINCIPAL		2,999	2,999	3,131	3,286	0	(286)	0	(286)	0	2,999	0	0	0	57	01/15/2042
36176Q-NH-3	GNMA PASS TH #772892 3.500		12/15/2024	PAID ON PRINCIPAL		4,115	4,115	4,296	4,522	0	(407)	0	(407)	0	4,115	0	0	0	78	01/15/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
36176Q-NT-7	GNMA PASS TH #772902 3.500		12/15/2024	PAID ON PRINCIPAL		4,801	4,801	5,012	5,298	0	(497)	0	(497)	0	4,801	0	0	0	92	01/15/2042
36176Q-NX-8	GNMA PASS TH #772906 3.500		12/15/2024	PAID ON PRINCIPAL		5,295	5,295	5,527	5,669	0	(374)	0	(374)	0	5,295	0	0	0	83	01/15/2042
36225A-TG-5	GNMA PASS TH #780551 7.500		12/15/2024	PAID ON PRINCIPAL		1,727	1,727	1,770	1,755	0	(28)	0	(28)	0	1,727	0	0	0	73	04/15/2027
36225A-YM-6	GNMA PASS TH #780716 7.500		12/15/2024	PAID ON PRINCIPAL		3,836	3,836	3,932	3,883	0	(47)	0	(47)	0	3,836	0	0	0	152	02/15/2028
36241K-BF-4	GNMA PASS TH #781838 8.000		12/15/2024	PAID ON PRINCIPAL		53,036	53,036	57,866	55,111	0	(2,075)	0	(2,075)	0	53,036	0	0	0	2,186	12/15/2029
36241K-BG-2	GNMA PASS TH #781839 8.000		08/15/2024	PAID ON PRINCIPAL		4,463	4,463	4,831	4,483	0	(20)	0	(20)	0	4,463	0	0	0	100	06/15/2025
36241K-BL-1	GNMA PASS TH #781843 6.500		12/15/2024	PAID ON PRINCIPAL		29,530	29,530	31,147	30,266	0	(736)	0	(736)	0	29,530	0	0	0	1,018	11/15/2028
36241K-BM-9	GNMA PASS TH #781844 6.500		12/15/2024	PAID ON PRINCIPAL		311,873	311,873	328,368	322,895	0	(11,022)	0	(11,022)	0	311,873	0	0	0	10,090	03/15/2032
36241K-CT-3	GNMA PASS TH #781882 7.500		12/15/2024	PAID ON PRINCIPAL		59,015	59,015	63,219	60,769	0	(1,754)	0	(1,754)	0	59,015	0	0	0	2,588	03/15/2030
36241K-CU-0	GNMA PASS TH #781883 7.500		12/15/2024	PAID ON PRINCIPAL		44,903	44,903	48,094	46,323	0	(1,420)	0	(1,420)	0	44,903	0	0	0	1,773	03/15/2030
36241K-CV-8	GNMA PASS TH #781884 7.500		12/15/2024	PAID ON PRINCIPAL		63,427	63,427	67,951	65,559	0	(2,132)	0	(2,132)	0	63,427	0	0	0	2,491	04/15/2030
36241K-DH-8	GNMA PASS TH #781904 5.000		12/15/2024	PAID ON PRINCIPAL		80,631	80,631	79,355	79,593	0	1,038	0	1,038	0	80,631	0	0	0	2,114	04/15/2035
38375B-G2-2	GNR 2013-H03 HA CMO 1.750		12/20/2024	PAID ON PRINCIPAL		327	327	327	327	0	0	0	0	0	327	0	0	0	3	12/20/2062
38376R-GY-6	GNR 2015-H22 GA CMO 2.000		12/20/2024	PAID ON PRINCIPAL		3,234,683	3,234,683	3,119,195	3,197,962	0	36,721	0	36,721	0	3,234,683	0	0	0	30,580	09/20/2065
38376R-ML-7	GNR 2015-H32 KA CMO 2.700		12/20/2024	PAID ON PRINCIPAL		4,869,606	4,869,606	4,838,220	4,864,995	0	4,612	0	4,612	0	4,869,606	0	0	0	58,365	12/20/2065
38384A-RB-1	GNR 2023-66 BC CMO 5.000		12/20/2024	PAID ON PRINCIPAL		1,030,151	1,030,151	1,014,095	1,015,436	0	14,715	0	14,715	0	1,030,151	0	0	0	26,170	09/20/2048
38378N-EW-9	GNR 2013-162 A (PROJEC 2.750		12/16/2024	PAID ON PRINCIPAL		90,059	90,059	88,962	89,368	0	692	0	692	0	90,059	0	0	0	1,712	09/16/2046
38378X-P6-2	GNR 2014-166 PL (PROJE 2.500		12/16/2024	PAID ON PRINCIPAL		94,658	94,658	94,687	94,696	0	(39)	0	(39)	0	94,658	0	0	0	1,367	05/16/2055
38378Y-S8-3	GNR 2014-34 PA (PROJEC 2.471		12/16/2024	PAID ON PRINCIPAL		313,208	313,208	314,468	314,166	0	(959)	0	(959)	0	313,208	0	0	0	2,544	09/16/2053
38378N-5Q-2	GNR 2014-77 AD (PROJEC 2.750		12/16/2024	PAID ON PRINCIPAL		148,177	148,177	149,381	149,625	0	(1,448)	0	(1,448)	0	148,177	0	0	0	2,367	12/16/2047
38379K-H5-0	GNR 2015-130 AH (PROJE 2.900		12/16/2024	PAID ON PRINCIPAL		332,988	332,988	340,897	335,756	0	(2,767)	0	(2,767)	0	332,988	0	0	0	5,260	08/16/2047
38379K-PV-4	GNR 2015-70 AB (PROJEC 2.300		12/16/2024	PAID ON PRINCIPAL		126,698	126,698	125,510	125,766	0	932	0	932	0	126,698	0	0	0	1,623	11/16/2048
38379K-RM-2	GNR 2015-86 AC (PROJEC 2.650		12/16/2024	PAID ON PRINCIPAL		344,648	344,648	346,775	345,497	0	(849)	0	(849)	0	344,648	0	0	0	3,387	03/16/2050
38379R-5R-0	GNR 2017-145A (PROJECT 2.700		12/16/2024	PAID ON PRINCIPAL		113,587	113,587	113,552	113,555	0	32	0	32	0	113,587	0	0	0	1,670	10/16/2051
38379R-ZM-8	GNR 2017-90 AB (PROJEC 2.600		12/16/2024	PAID ON PRINCIPAL		125,359	125,359	124,458	124,481	0	878	0	878	0	125,359	0	0	0	1,775	07/16/2057
38380M-BX-8	GNR 2018-98 A (PROJECT 3.000		12/16/2024	PAID ON PRINCIPAL		28,958	28,958	28,957	28,950	0	8	0	8	0	28,958	0	0	0	472	10/16/2050
38380M-ZX-2	GNR 2019-2 AE (PROJECT 3.250		12/16/2024	PAID ON PRINCIPAL		166,613	166,613	163,867	162,810	0	3,804	0	3,804	0	166,613	0	0	0	1,551	03/16/2059
83162C-TV-5	SBAP 2011-20B 1 4.220		08/01/2024	PAID ON PRINCIPAL		188,298	188,298	188,298	187,831	0	468	0	468	0	188,298	0	0	0	6,385	02/01/2031
83162C-UR-2	SBAP 2012-20C 1 2.510		09/01/2024	PAID ON PRINCIPAL		540,961	540,961	541,144	539,791	0	1,170	0	1,170	0	540,961	0	0	0	8,920	03/01/2032
83162C-VY-6	SBAP 2013-20L 1 3.380		12/01/2024	PAID ON PRINCIPAL		124,769	124,769	124,769	124,047	0	722	0	722	0	124,769	0	0	0	3,312	12/01/2033
83162C-WK-5	SBAP 2014-20G 1 2.870		07/01/2024	PAID ON PRINCIPAL		267,494	267,494	270,118	268,192	0	(698)	0	(698)	0	267,494	0	0	0	5,732	07/01/2034
83162C-XE-8	SBAP 2015-20H 1 2.820		08/01/2024	PAID ON PRINCIPAL		682,104	682,104	682,555	679,438	0	2,666	0	2,666	0	682,104	0	0	0	13,862	08/01/2035
83162C-XG-3	SBAP 2015-20I 1 2.820		09/01/2024	PAID ON PRINCIPAL		933,081	933,081	933,081	928,804	0	4,277	0	4,277	0	933,081	0	0	0	20,123	09/01/2035
83162C-XN-8	SBAP 2016-20A 1 2.780		07/01/2024	PAID ON PRINCIPAL		429,276	429,276	429,276	427,185	0	2,091	0	2,091	0	429,276	0	0	0	10,047	01/01/2036
83162C-YH-0	SBAP 2017-20B 1 2.820		08/01/2024	PAID ON PRINCIPAL		779,262	779,262	782,713	778,675	0	587	0	587	0	779,262	0	0	0	16,814	02/01/2037
83162C-YU-1	SBAP 2017-20H 1 2.750		08/01/2024	PAID ON PRINCIPAL		821,717	821,717	821,717	819,039	0	2,679	0	2,679	0	821,717	0	0	0	18,097	08/01/2037
83162C-YX-5	SBAP 2017-20J 1 2.850		10/01/2024	PAID ON PRINCIPAL		168,170	168,170	168,170	167,352	0	818	0	818	0	168,170	0	0	0	3,785	10/01/2037
83162C-ZT-3	SBAP 2018-10E 1 3.140		09/01/2024	PAID ON PRINCIPAL		417,131	417,131	417,131	416,601	0	529	0	529	0	417,131	0	0	0	8,920	09/01/2028
83162C-ZY-2	SBAP 2018-10F 1 3.470		11/01/2024	PAID ON PRINCIPAL		201,914	201,914	201,914	201,710	0	204	0	204	0	201,914	0	0	0	4,958	11/01/2028
83162C-ZP-1	SBAP 2018-20G 1 3.540		07/01/2024	PAID ON PRINCIPAL		282,327	282,327	281,930	280,397	0	1,930	0	1,930	0	282,327	0	0	0	7,502	07/01/2038
83162C-ZR-7	SBAP 2018-20H 1 3.580		08/01/2024	PAID ON PRINCIPAL		912,147	912,147	908,424	903,061	0	9,087	0	9,087	0	912,147	0	0	0	24,102	08/01/2038
83162C-ZU-0	SBAP 2018-20I 1 3.530		09/01/2024	PAID ON PRINCIPAL		995,108	995,108	993,096	988,599	0	6,509	0	6,509	0	995,108	0	0	0	26,358	09/01/2038
83162C-ZZ-9	SBAP 2018-20K 1 3.870		11/01/2024	PAID ON PRINCIPAL		171,361	171,361	171,361	170,151	0	1,210	0	1,210	0	171,361	0	0	0	4,777	11/01/2038
83162C-B9-3	SBAP 2019-25E 1 3.070		11/01/2024	PAID ON PRINCIPAL		431,682	431,682	431,682	430,520	0	1,162	0	1,162	0	431,682	0	0	0	12,164	05/01/2044
83162C-T6-0	SBAP 2023-25F 1 4.930		12/01/2024	PAID ON PRINCIPAL		287,920	287,920	287,920	287,891	0	29	0	29	0	287,920	0	0	0	12,407	06/01/2048
83162C-V5-9	SBAP 2023-25L 1 5.280		12/01/2024	PAID ON PRINCIPAL		210,176	210,176	210,176	210,169	0	6	0	6	0	210,176	0	0	0	7,744	12/01/2048
831641-FB-6	SBIC 2014-10B 1 3.015		09/10/2024	MATURED		416,836	416,836	416,836	416,593	0	243	0	243	0	416,836	0	0	0	12,602	09/10/2024
831641-FE-0	SBIC 2015-10B 1 2.829		03/11/2024	PAID ON PRINCIPAL		178,237	178,237	178,237	178,162	0	74	0	74	0	178,237	0	0	0	2,514	09/10/2025
831641-FQ-3	SBIC 2020-10B 1 1.034		09/10/2024	PAID ON PRINCIPAL		151,360	151,360	151,360	151,390	0	(29)	0	(29)	0	151,360	0	0	0	1,569	09/10/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
0109999999. Subtotal - Bonds - U.S. Governments						332,922,297	344,731,097	339,212,714	347,160,306	(3,866,720)	1,691,582	0	(2,175,138)	0	344,985,168	0	(12,069,076)	(12,069,076)	3,770,395	XXX
Bonds - All Other Governments																				
013051-DM-6	ALBERTA (PROVINCE OF) 3.100		06/01/2024	MATURED		10,000,000	10,000,000	10,350,650	10,031,410	0	(31,410)	0	(31,410)	0	10,000,000	0	0	0	155,000	06/01/2024
62620D-AJ-0	BRITISH COLUMBIA MUNIC 2.150		06/03/2024	MATURED		5,000,000	5,000,000	4,992,450	4,999,253	0	747	0	747	0	5,000,000	0	0	0	53,750	06/03/2024
626209-JP-6	BRITISH COLUMBIA MUNIC 2.950		10/14/2024	MATURED		4,000,000	4,000,000	4,127,130	4,018,910	0	(18,910)	0	(18,910)	0	4,000,000	0	0	0	118,000	10/14/2024
62620D-AS-0	BRITISH COLUMBIA MUNIC 4.500		04/02/2024	TD SECURITIES		1,019,420	1,000,000	1,009,110	1,008,892	0	(447)	0	(447)	0	1,008,444	0	10,976	10,976	15,164	12/03/2028
13509P-HJ-5	CANADA HOUSING TRUST 1.800		12/15/2024	MATURED		10,000,000	10,000,000	9,971,100	9,994,212	0	5,788	0	5,788	0	10,000,000	0	0	0	180,000	12/15/2024
13509P-EF-6	CANADA HOUSING TRUST 2.900		06/15/2024	MATURED		6,500,000	6,500,000	6,677,800	6,515,423	0	(15,423)	0	(15,423)	0	6,500,000	0	0	0	94,250	06/15/2024
135087-N4-2	CANADA TREASURY BONDS 1.500		05/01/2024	MATURED		5,000,000	5,000,000	4,880,450	4,978,318	0	21,682	0	21,682	0	5,000,000	0	0	0	37,500	05/01/2024
135087-N9-1	CANADA TREASURY BONDS 2.750		08/01/2024	MATURED		1,000,000	1,000,000	976,300	986,108	0	13,892	0	13,892	0	1,000,000	0	0	0	27,500	08/01/2024
563469-UC-7	MANITOBA (PROVINCE OF) 3.300		06/02/2024	MATURED		1,000,000	1,000,000	1,047,890	1,008,161	0	(8,161)	0	(8,161)	0	1,000,000	0	0	0	16,500	06/02/2024
65355D-K4-6	NIAGARA REGIONAL MUNIC 2.900		07/03/2024	MATURED		2,000,000	2,000,000	1,997,920	1,999,806	0	194	0	194	0	2,000,000	0	0	0	58,000	07/03/2024
68333Z-AF-4	ONTARIO (PROVINCE OF) 2.300		09/08/2024	MATURED		1,000,000	1,000,000	997,770	999,693	0	307	0	307	0	1,000,000	0	0	0	23,000	09/08/2024
68323A-CG-7	ONTARIO (PROVINCE OF) 3.500		06/02/2024	MATURED		10,000,000	10,000,000	10,770,800	10,053,103	0	(53,103)	0	(53,103)	0	10,000,000	0	0	0	175,000	06/02/2024
74814Z-ES-8	QUEBEC (PROVINCE OF) 3.750		09/01/2024	MATURED		5,000,000	5,000,000	5,257,650	5,031,948	0	(31,948)	0	(31,948)	0	5,000,000	0	0	0	187,500	09/01/2024
803854-JW-9	SASKATCHEWAN (PROVINCE 3.200		06/03/2024	MATURED		1,000,000	1,000,000	981,690	995,070	0	4,930	0	4,930	0	1,000,000	0	0	0	16,000	06/03/2024
94180C-F5-2	WATERLOO REGIONAL MUNI .950		10/15/2024	MATURED		1,000,000	1,000,000	966,890	989,644	0	10,356	0	10,356	0	1,000,000	0	0	0	9,500	10/15/2024
G4527H-TF-8	UK GILT TREASURY .125	B	01/31/2024	MATURED		8,328,325	8,328,325	8,780,010	8,345,771	0	50,282	0	50,282	452,253	8,848,306	(519,981)	0	(519,981)	5,205	01/31/2024
62959Z-RN-5	CANADA NHA PASS THRU P 1.740		12/16/2024	PAID ON PRINCIPAL		2,704,864	2,704,864	2,677,788	2,697,058	0	7,806	0	7,806	0	2,704,864	0	0	0	38,881	01/01/2025
62959Z-X6-5	CANADA NHA PASS THRU P 1.920		12/16/2024	PAID ON PRINCIPAL		25,681	25,681	25,502	25,556	0	124	0	124	0	25,681	0	0	0	267	01/01/2030
62976Z-V5-8	CANADA NHA PASS THRU P 3.120		12/15/2024	PAID ON PRINCIPAL		45,324	45,324	42,323	42,455	0	2,870	0	2,870	0	45,324	0	0	0	692	08/01/2028
0309999999. Subtotal - Bonds - All Other Governments						74,623,614	74,604,194	76,531,223	74,720,791	0	(40,425)	0	(40,425)	452,253	75,132,620	(519,981)	10,976	(509,006)	1,211,709	XXX
Bonds - U.S. States, Territories and Possessions																				
604129-3C-8	MINNESOTA GENERAL OBLI 3.750		11/18/2024	REDEEMED		14,400,000	14,400,000	14,856,768	14,430,868	0	(30,868)	0	(30,868)	0	14,400,000	0	0	0	700,500	08/01/2033
604129-4P-8	MINNESOTA GENERAL OBLI 5.000		11/18/2024	REDEEMED		10,415,000	10,415,000	12,441,551	10,549,442	0	(134,442)	0	(134,442)	0	10,415,000	0	0	0	675,528	08/01/2030
928109-B8-9	VIRGINIA GENERAL OBLIG 5.000		06/01/2024	MATURED		100,000	100,000	124,809	101,311	0	(1,311)	0	(1,311)	0	100,000	0	0	0	2,500	06/01/2024
93974D-RN-0	WASHINGTON GENERAL OBL 5.000		06/04/2024	MUNI CENTER		253,915	250,000	288,543	257,043	0	(1,874)	0	(1,874)	0	255,169	0	(1,254)	(1,254)	10,556	08/01/2037
97705L-7B-7	WISCONSIN GENERAL OBLI 5.000		11/01/2024	REDEEMED		7,500,000	7,500,000	9,112,425	7,652,801	0	(152,801)	0	(152,801)	0	7,500,000	0	0	0	375,000	05/01/2028
97705M-BD-6	WISCONSIN GENERAL OBLI 5.000		05/01/2024	REDEEMED		25,415,000	25,415,000	29,209,968	25,578,956	0	(163,956)	0	(163,956)	0	25,415,000	0	0	0	635,375	05/01/2035
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						58,083,915	58,080,000	66,034,063	58,570,422	0	(485,253)	0	(485,253)	0	58,085,169	0	(1,254)	(1,254)	2,399,459	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				
033161-7B-0	ANCHORAGE GENERAL OBLI 5.000		04/24/2024	STERN BROTHERS		1,854,615	1,750,000	2,065,998	1,906,064	0	(9,932)	0	(9,932)	0	1,896,132	0	(41,517)	(41,517)	56,875	09/01/2036
041826-3C-0	ARLINGTON ISD GENERAL 5.000		02/21/2024	MIDDLEGATE SECURITIES		1,762,292	1,710,000	2,014,551	1,791,624	0	(5,268)	0	(5,268)	0	1,786,355	0	(24,063)	(24,063)	44,413	02/15/2037
05914F-YT-1	BALTIMORE CO GENERAL O 5.000		02/15/2024	STIFEL NICOLAUS & CO INC		2,872,874	2,775,000	3,350,119	2,908,573	0	(7,788)	0	(7,788)	0	2,900,785	0	(27,911)	(27,911)	75,156	02/01/2036
073900-B8-4	BEAUFORT CO SCHOOL DIS 4.000		03/01/2024	REDEEMED		1,520,000	1,520,000	1,618,070	1,521,832	0	(1,832)	0	(1,832)	0	1,520,000	0	0	0	30,400	03/01/2029
131537-E3-2	CALVERT CO GENERAL OBL 2.500		06/03/2024	MUNI CENTER		96,061	100,000	103,380	100,921	0	(154)	0	(154)	0	100,767	0	(4,706)	(4,706)	2,313	07/01/2029
158843-WW-8	CHANDLER LTGO REF S201 3.500		07/01/2024	REDEEMED		15,000,000	15,000,000	15,625,050	15,036,946	0	(36,946)	0	(36,946)	0	15,000,000	0	0	0	525,000	07/01/2028
159808-GN-8	CHARLES CO GENERAL OBL 3.250		05/13/2024	PIPER JAFFRAY		1,866,375	1,890,000	1,867,982	1,877,129	0	556	0	556	0	1,877,685	0	(11,310)	(11,310)	38,049	10/01/2031
161035-FY-1	CHARLOTTE GENERAL OBLI 4.000		11/08/2024	REDEEMED		6,155,000	6,155,000	6,464,535	6,172,853	0	(17,853)	0	(17,853)	0	6,155,000	0	0	0	333,054	07/01/2033
181216-ED-0	CLARK CO SD #112-6 WAS 5.000		03/13/2024	J P MORGAN CHASE SECURITIES INC		1,452,047	1,425,000	1,608,155	1,455,044	0	(4,250)	0	(4,250)	0	1,450,794	0	1,253	1,253	20,385	12/01/2034
18347A-JM-4	CLAY CO PUB SCH DIST # 4.000		02/29/2024	RAYMOND JAMES & ASSOC		1,621,232	1,600,000	1,805,488	1,650,267	0	(3,730)	0	(3,730)	0	1,646,537	0	(25,305)	(25,305)	32,000	03/01/2033
199820-V3-2	COMAL ISD GO REF S2015 4.000		12/15/2024	REDEEMED		5,745,000	5,745,000	5,968,136	5,747,303	0	(2,303)	0	(2,303)	0	5,745,000	0	0	0	315,337	02/01/2034
199820-3M-1	COMAL ISD GO REF S2017 5.000		03/12/2024	DA DAVIDSON		1,545,465	1,500,000	1,747,680	1,565,987	0	(6,183)	0	(6,183)	0	1,559,804	0	(14,339)	(14,339)	46,250	02/01/2037
199820-3M-1	COMAL ISD GO REF S2017 5.000		04/18/2024	MORGAN STANLEY		1,534,725	1,500,000	1,747,680	1,565,987	0	(9,300)	0	(9,300)	0	1,556,687	0	(21,962)	(21,962)	53,750	02/01/2037
199820-3M-1	COMAL ISD GO REF S2017 5.000		02/26/2024	WELLS FARGO SECURITIES		2,063,760	2,000,000	2,330,240	2,087,983	0	(6,392)	0	(6,392)	0	2,081,591	0	(17,831)	(17,831)	57,222	02/01/2037
199820-R5-2	COMAL ISD GO S2015B (P 4.000		12/15/2024	REDEEMED		1,145,000	1,145,000	1,194,315	1,145,507	0	(507)	0	(507)	0	1,145,000	0	0	0	62,848	02/01/2030
208418-WZ-2	CONROE ISD GENERAL OBL 3.750		12/23/2024	REDEEMED		2,010,000	2,010,000	2,103,586	2,011,372	0	(1,372)	0	(1,372)	0	2,010,000	0	0	0	102,175	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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
208418-XA-6	CONROE ISD GENERAL OBL 3.750		12/23/2024	REDEEMED		2,085,000	2,085,000	2,175,489	2,086,320	0	(1,320)	0	(1,320)	0	2,085,000	0	0	0	105,988	02/15/2032
258165-UB-3	DORCHESTER CO SCH DIST 4.000		03/01/2024	REDEEMED		15,000,000	15,000,000	15,323,100	15,005,221	0	(5,221)	0	(5,221)	0	15,000,000	0	0	0	300,000	03/01/2033
283461-G5-4	EL PASO CO SD #020 GO 5.000		02/16/2024	STIFEL NICOLAUS & CO INC		1,888,463	1,805,000	2,118,691	1,908,447	0	(4,620)	0	(4,620)	0	1,903,827	0	(15,364)	(15,364)	16,295	12/15/2035
346766-VJ-4	FORT BEND CO GENERAL O 4.000		02/02/2024	J P MORGAN CHASE SECURITIES INC		1,028,670	1,000,000	1,076,920	1,029,351	0	(822)	0	(822)	0	1,028,530	0	140	140	17,111	03/01/2034
357172-YE-9	FREMONT UHSD GENERAL O 4.000		02/02/2024	J P MORGAN CHASE SECURITIES INC		1,364,957	1,315,000	1,427,209	1,358,882	0	(1,075)	0	(1,075)	0	1,357,807	0	7,149	7,149	26,884	08/01/2036
362668-KJ-3	GAHANNA-JEFFERSON SCH 5.000		03/18/2024	STEPHENS INC		537,545	500,000	578,800	538,490	0	(1,778)	0	(1,778)	0	536,712	0	833	833	7,500	12/01/2037
362668-KK-0	GAHANNA-JEFFERSON SCH 5.000		05/08/2024	PNC CAPITAL MARKETS		265,315	250,000	288,943	269,031	0	(1,436)	0	(1,436)	0	267,595	0	(2,280)	(2,280)	5,486	12/01/2038
363700-KL-8	GALLATIN CO SD #7 BOZE 4.000		02/27/2024	HEADLANDS (TD SEC AUTOMATED)		381,188	375,000	415,215	385,434	0	(669)	0	(669)	0	384,766	0	(3,578)	(3,578)	3,625	12/01/2035
391554-BX-9	GREATER ALBANY SCH DIS 5.000		03/05/2024	FIFTH THIRD SECURITIES		2,516,850	2,380,000	2,813,684	2,545,608	0	(8,328)	0	(8,328)	0	2,537,280	0	(20,430)	(20,430)	26,775	06/15/2037
412487-CF-5	HARFORD CO GENERAL OBL 4.000		03/15/2024	REDEEMED		2,125,000	2,125,000	2,172,366	2,125,980	0	(980)	0	(980)	0	2,125,000	0	0	0	42,500	03/15/2033
461225-DZ-4	INVER GROVE HEIGHTS IS 4.000		04/18/2024	REDEEMED		4,850,000	4,850,000	4,938,028	4,850,633	0	(633)	0	(633)	0	4,850,000	0	0	0	138,494	02/01/2032
467520-WR-9	JACKSON CO SD#7 LEES S 5.000		03/01/2024	REDEEMED		3,000,000	3,000,000	3,470,250	3,010,818	0	(10,818)	0	(10,818)	0	3,000,000	0	0	0	75,000	03/01/2036
478740-TK-9	JOHNSON CO USD #512 GO 4.000		05/14/2024	WELLS FARGO SECURITIES		2,015,460	2,000,000	2,225,840	2,068,399	0	(8,957)	0	(8,957)	0	2,059,442	0	(43,982)	(43,982)	49,778	10/01/2036
486063-QY-9	KATY ISD GO REF S2014A 4.000		06/28/2024	MUNI CENTER		200,696	200,000	212,882	201,634	0	(723)	0	(723)	0	200,911	0	(215)	(215)	7,022	02/15/2035
494152-UY-5	KILLEEN ISD GENERAL OB 5.000		03/18/2024	MIDDLEGATE SECURITIES		2,133,380	2,000,000	2,299,500	2,141,119	0	(6,963)	0	(6,963)	0	2,134,156	0	(776)	(776)	59,444	02/15/2037
494152-UY-5	KILLEEN ISD GENERAL OB 5.000		04/25/2024	PIPER JAFFRAY		7,205,325	6,870,000	7,898,783	7,354,743	0	(35,456)	0	(35,456)	0	7,319,287	0	(113,962)	(113,962)	239,496	02/15/2037
494656-T9-2	KING & SNOHOMISH CO SD 5.000		02/02/2024	WELLS FARGO SECURITIES		6,525,960	6,000,000	7,001,820	6,485,043	0	(9,817)	0	(9,817)	0	6,475,226	0	50,734	50,734	53,333	12/01/2036
495224-Z7-5	KING CO SD#411 ISSAQUA 4.500		06/28/2024	REDEEMED		8,350,000	8,350,000	9,359,599	8,398,381	0	(48,381)	0	(48,381)	0	8,350,000	0	0	0	216,056	12/01/2030
495260-K9-1	KING CO SD#414 LAKE WA 5.000		06/20/2024	MUNI CENTER		107,638	100,000	113,662	106,889	0	(689)	0	(689)	0	106,199	0	1,439	1,439	2,778	12/01/2036
498531-HL-9	KLEIN ISD GENERAL OBLI 4.000		02/23/2024	ROBERT W BAIRD & CO		2,150,116	2,135,000	2,372,305	2,180,032	0	(4,263)	0	(4,263)	0	2,175,770	0	(25,654)	(25,654)	48,631	08/01/2033
498531-KF-8	KLEIN ISD GENERAL OBLI 5.000		05/08/2024	JANNEY MONTGOMERY SCOTT INC		1,544,445	1,500,000	1,741,905	1,572,858	0	(9,731)	0	(9,731)	0	1,563,127	0	(18,682)	(18,682)	57,917	08/01/2037
515300-RL-7	LANE CO SD #4J EUGENE 2.500		07/26/2024	MUNI CENTER		98,642	100,000	94,014	94,396	0	880	0	880	0	95,275	0	3,367	3,367	1,556	06/15/2027
517624-NW-8	LAS LOMITAS ELEM SCH D 4.000		03/19/2024	CABRERA CAPITAL MARKETS INC		687,285	655,000	699,095	677,077	0	(1,031)	0	(1,031)	0	676,046	0	11,239	11,239	18,849	07/01/2035
562785-MC-6	MANHATTAN BEACH USD GO 5.000		05/13/2024	TD SECURITIES		1,072,520	1,000,000	1,186,940	1,091,460	0	(6,809)	0	(6,809)	0	1,084,651	0	(12,131)	(12,131)	35,139	09/01/2038
563690-PE-0	MANKATO ISD #77 GO S20 4.000		02/01/2024	REDEEMED		5,000,000	5,000,000	5,102,900	5,000,779	0	(779)	0	(779)	0	5,000,000	0	0	0	100,000	02/01/2031
563690-PF-7	MANKATO ISD #77 GO S20 4.000		02/01/2024	REDEEMED		5,000,000	5,000,000	5,065,550	5,000,399	0	(399)	0	(399)	0	5,000,000	0	0	0	100,000	02/01/2032
56516P-WK-5	MAPLE GROVE GO TAXABLE .520		02/01/2024	MATURED		3,085,000	3,085,000	3,085,000	3,085,000	0	0	0	0	0	3,085,000	0	0	0	8,021	02/01/2024
567137-E4-2	MARICOPA CO ELEM SD #2 4.000		04/24/2024	SAMCO CAPITAL MARKETS		1,803,492	1,800,000	1,852,596	1,809,115	0	(1,959)	0	(1,959)	0	1,807,156	0	(3,664)	(3,664)	58,800	07/01/2032
581664-DZ-9	MCKINNEY ISD GEN OBLIG 3.750		06/27/2024	MUNI CENTER		502,250	500,000	518,355	502,390	0	(1,043)	0	(1,043)	0	501,347	0	903	903	16,302	02/15/2031
584002-SN-0	MECKLENBURG CO GENERAL 3.000		06/13/2024	MUNI CENTER		351,866	355,000	362,104	355,000	0	0	0	0	0	355,000	0	(3,134)	(3,134)	8,213	03/01/2028
590760-QG-2	MESQUITE ISD GO S2018 5.000		04/24/2024	KEYBANC CAPITAL MARK		2,604,050	2,500,000	2,896,700	2,672,098	0	(14,352)	0	(14,352)	0	2,657,746	0	(53,696)	(53,696)	86,806	08/15/2037
605792-RA-0	MISSOULA CO GENERAL OB 4.000		02/27/2024	HEADLANDS (TD SEC AUTOMATED)		663,130	650,000	730,360	671,889	0	(1,363)	0	(1,363)	0	670,526	0	(7,396)	(7,396)	17,117	07/01/2035
613681-2Z-7	MONTGOMERY CO GEN OBLI 5.000		03/04/2024	MORGAN STANLEY		3,237,766	3,130,000	3,777,816	3,283,777	0	(12,196)	0	(12,196)	0	3,271,582	0	(33,816)	(33,816)	79,989	03/01/2034
613340-3T-3	MONTGOMERY CO GENERAL 4.000		11/01/2024	REDEEMED		25,000,000	25,000,000	26,891,000	25,180,788	0	(180,788)	0	(180,788)	0	25,000,000	0	0	0	1,000,000	11/01/2034
62451F-HS-2	MOUNTAIN VIEW-WHISMAN 3.375		04/29/2024	BELLE HAVEN INVESTMENTS		1,965,780	2,000,000	2,098,420	2,028,270	0	(3,397)	0	(3,397)	0	2,024,874	0	(59,094)	(59,094)	44,813	09/01/2034
62451F-HS-2	MOUNTAIN VIEW-WHISMAN 3.375		04/18/2024	MORGAN STANLEY		1,980,500	2,000,000	2,098,420	2,028,270	0	(3,075)	0	(3,075)	0	2,025,195	0	(44,695)	(44,695)	42,750	09/01/2034
630412-XC-3	NAPERVILLE GENERAL OBL 3.500		03/13/2024	J P MORGAN CHASE SECURITIES INC		996,801	995,000	1,057,516	1,009,010	0	(1,462)	0	(1,462)	0	1,007,548	0	(10,747)	(10,747)	9,964	12/01/2033
66285T-EX-7	NORTH THURSTON PUBLIC 3.500		12/29/2024	REDEEMED		3,000,000	3,000,000	3,114,630	3,005,817	0	(5,817)	0	(5,817)	0	3,000,000	0	0	0	113,167	12/01/2033
66702R-MC-3	NORTHSIDE ISD GO REF S 4.000		05/06/2024	MIDDLEGATE SECURITIES		2,011,980	2,000,000	2,163,460	2,044,124	0	(6,119)	0	(6,119)	0	2,038,004	0	(26,024)	(26,024)	31,556	06/15/2034
677765-EJ-4	OHLONE CCD GO S2016C 4.000		03/21/2024	DA DAVIDSON		818,846	805,000	822,460	810,285	0	(452)	0	(452)	0	809,833	0	9,013	9,013	20,662	08/01/2034
677765-EK-1	OHLONE CCD GO S2016C 4.000		02/21/2024	DA DAVIDSON		1,527,195	1,500,000	1,664,355	1,546,042	0	(2,435)	0	(2,435)	0	1,543,607	0	(16,412)	(16,412)	33,500	08/01/2035
680616-R4-3	OLENTANGY LOCAL SCH DI 4.000		12/01/2024	MATURED		675,000	675,000	762,507	695,100	0	(20,100)	0	(20,100)	0	675,000	0	0	0	27,000	12/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
680616-B5-7	OLENTANGY LOCAL SCHOOL 4.000		03/19/2024	KEYBANC CAPITAL MARK		2,456,348	2,440,000	2,574,078	2,461,373	0	(3,294)	0	(3,294)	0	2,458,078	0	(1,730)	(1,730)	29,551	12/01/2034
680616-F8-7	OLENTANGY LOCAL SCHOOL 4.000		04/23/2024	J P MORGAN CHASE SECURITIES INC		603,180	600,000	672,588	619,399	0	(2,455)	0	(2,455)	0	616,944	0	(13,764)	(13,764)	9,533	12/01/2036
720390-ZA-4	PIERCE CO SD#003 PUYAL 5.000		05/22/2024	PIPER JAFFRAY		2,031,500	2,000,000	2,352,960	2,076,568	0	(15,386)	0	(15,386)	0	2,061,183	0	(29,683)	(29,683)	47,778	12/01/2036
720424-D6-4	PIERCE CO SD#10 TACOMA .681		12/01/2024	MATURED		5,650,000	5,650,000	5,650,000	5,650,000	0	0	0	0	0	5,650,000	0	0	0	38,477	12/01/2024
720424-YG-9	PIERCE CO SD#10 TACOMA 5.000		12/01/2024	REDEEMED		14,800,000	14,800,000	17,026,364	15,034,336	0	(234,336)	0	(234,336)	0	14,800,000	0	0	0	740,000	12/01/2035
727730-JU-8	PLATTE CO SCH DIST PAR 5.000		03/19/2024	BOK FINANCIAL SECURITIES INC		870,322	815,000	927,315	869,143	0	(2,653)	0	(2,653)	0	866,490	0	3,832	3,832	22,526	03/01/2037
735371-PA-8	PORT OF SEATTLE GO LTD 4.000		10/03/2024	REDEEMED		5,620,000	5,620,000	5,981,197	5,638,706	0	(18,706)	0	(18,706)	0	5,620,000	0	0	0	188,582	06/01/2035
742633-VF-4	PRIOR LAKE SAVAGE ISD 3.000		02/28/2024	J P MORGAN CHASE SECURITIES INC		1,221,680	1,225,000	1,313,984	1,246,090	0	(1,598)	0	(1,598)	0	1,244,492	0	(22,812)	(22,812)	21,233	02/01/2030
752142-FN-4	RANCHO SANTA FE SCH DI 3.500		02/26/2024	MORGAN STANLEY		3,827,869	3,820,000	3,864,770	3,828,102	0	(784)	0	(784)	0	3,827,319	0	551	551	76,683	08/01/2032
763261-W3-4	RICHARDSON ISD GEN OBL 5.000		04/22/2024	MORGAN STANLEY		1,532,715	1,500,000	1,715,910	1,558,049	0	(8,297)	0	(8,297)	0	1,549,752	0	(17,037)	(17,037)	51,667	02/15/2037
765820-F3-4	RIDGEFIELD GENERAL OBL 3.000		05/08/2024	BELLE HAVEN INVESTMENTS		420,329	425,000	435,200	425,000	0	0	0	0	0	425,000	0	(4,671)	(4,671)	9,350	02/15/2029
797661-VS-1	SAN FRANCISCO BAY AREA 4.000		03/05/2024	WELLS FARGO SECURITIES		4,279,288	4,265,000	4,509,683	4,309,936	0	(5,030)	0	(5,030)	0	4,304,906	0	(25,618)	(25,618)	101,886	08/01/2035
799055-RT-7	SAN MATEO FOSTER CSD G .669		08/01/2024	MATURED		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	1,405	08/01/2024
799408-Z7-7	SAN RAMON VALLEY USD G .580		08/01/2024	MATURED		5,080,000	5,080,000	5,080,000	5,080,000	0	0	0	0	0	5,080,000	0	0	0	29,464	08/01/2024
801889-QS-8	SANTA FE CO GENERAL OB 3.375		03/13/2024	J P MORGAN CHASE SECURITIES INC		1,024,131	1,020,000	1,017,542	1,018,524	0	6	0	6	0	1,018,530	0	5,601	5,601	24,193	07/01/2030
812626-5C-9	SEATTLE GENERAL OBLIGA 4.000		03/04/2024	J P MORGAN CHASE SECURITIES INC		2,196,449	2,185,000	2,274,825	2,199,619	0	(1,844)	0	(1,844)	0	2,197,775	0	(1,325)	(1,325)	22,821	12/01/2034
833119-ZD-5	SNOHOMISH CO SD#2 EVER 5.000		03/21/2024	J P MORGAN CHASE SECURITIES INC		1,171,434	1,100,000	1,270,577	1,178,597	0	(4,289)	0	(4,289)	0	1,174,307	0	(2,873)	(2,873)	16,958	12/01/2035
791400-XQ-2	ST LOUIS CO SD#R-3 PAT 5.000		02/26/2024	KEYBANC CAPITAL MARK		2,067,580	2,000,000	2,273,780	2,083,652	0	(5,760)	0	(5,760)	0	2,077,892	0	(10,312)	(10,312)	48,889	03/01/2036
791400-XQ-2	ST LOUIS CO SD#R-3 PAT 5.000		04/29/2024	WELLS FARGO SECURITIES		868,377	850,000	966,357	885,552	0	(5,282)	0	(5,282)	0	880,270	0	(11,893)	(11,893)	28,215	03/01/2036
860758-RQ-6	STILLWATER ISD#834 GO 3.500		03/05/2024	REDEEMED		2,310,000	2,310,000	2,311,640	2,310,000	0	0	0	0	0	2,310,000	0	0	0	48,061	02/01/2031
866045-NF-0	SUMMIT CO SD #RE001 GO 5.000		02/27/2024	J P MORGAN CHASE SECURITIES INC		2,516,784	2,400,000	2,781,096	2,525,483	0	(6,581)	0	(6,581)	0	2,518,902	0	(2,118)	(2,118)	29,000	12/01/2035
927734-ZQ-9	VIRGINIA BEACH GENERAL 4.000		08/28/2024	REDEEMED		3,535,000	3,535,000	3,713,871	3,541,727	0	(6,727)	0	(6,727)	0	3,535,000	0	0	0	116,655	05/01/2032
927734-ZR-7	VIRGINIA BEACH GENERAL 4.000		08/28/2024	REDEEMED		3,995,000	3,995,000	4,172,937	4,001,673	0	(6,673)	0	(6,673)	0	3,995,000	0	0	0	131,835	05/01/2033
927734-ZS-5	VIRGINIA BEACH GENERAL 4.000		08/28/2024	REDEEMED		4,295,000	4,295,000	4,467,831	4,301,460	0	(6,460)	0	(6,460)	0	4,295,000	0	0	0	141,735	05/01/2034
930863-5P-6	WAKE CO GENERAL OBLIGA 3.500		06/03/2024	MUNI CENTER		200,020	200,000	207,178	200,544	0	(356)	0	(356)	0	200,188	0	(168)	(168)	5,308	09/01/2031
930863-5P-6	WAKE CO GENERAL OBLIGA 3.500		09/01/2024	REDEEMED		17,970,000	17,970,000	18,614,943	18,018,893	0	(48,893)	0	(48,893)	0	17,970,000	0	0	0	628,950	09/01/2031
937751-4H-5	WASHINGTON CO GENERAL 3.750		07/12/2024	REDEEMED		850,000	850,000	913,750	853,881	0	(3,881)	0	(3,881)	0	850,000	0	0	0	32,849	07/01/2030
939307-JG-0	WASHINGTON CO SD#1J HI 5.000		03/20/2024	JEFFERIES & CO INC		2,531,712	2,400,000	2,696,976	2,528,968	0	(7,943)	0	(7,943)	0	2,521,025	0	10,687	10,687	32,000	06/15/2035
939307-JK-1	WASHINGTON CO SD#1J HI 5.000		05/09/2024	KEYBANC CAPITAL MARK		3,122,820	3,000,000	3,538,110	3,212,834	0	(21,655)	0	(21,655)	0	3,191,179	0	(68,359)	(68,359)	61,667	06/15/2038
962506-SM-4	WHATCOM CO SD#501 BELL 5.000		05/20/2024	RAYMOND JAMES & ASSOC		2,135,800	2,000,000	2,335,300	2,173,909	0	(12,795)	0	(12,795)	0	2,161,114	0	(25,314)	(25,314)	47,222	12/01/2035
986438-MJ-5	YORK CO GENERAL OBLIGA 3.000		04/15/2024	REDEEMED		5,655,000	5,655,000	5,852,642	5,661,478	0	(6,478)	0	(6,478)	0	5,655,000	0	0	0	91,423	04/01/2029
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						280,650,895	277,630,000	299,407,555	282,463,283	0	(976,775)	0	(976,775)	0	281,486,508	0	(835,613)	(835,613)	8,025,457	XXX
Bonds - U.S. Special Revenues																				
040688-MU-4	ARIZONA WATER INFRAS F 3.500		10/01/2024	REDEEMED		14,000,000	14,000,000	14,786,940	14,067,658	0	(67,658)	0	(67,658)	0	14,000,000	0	0	0	490,000	10/01/2028
147056-HW-8	CARY COMBINED ENTERPRI .621		12/01/2024	MATURED		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	3,105	12/01/2024
161045-MW-6	CHARLOTTE WATER & SEWE 4.000		03/25/2024	CREWS & ASSOCIATES		201,548	200,000	211,850	202,062	0	(326)	0	(326)	0	201,736	0	(188)	(188)	5,889	07/01/2035
196632-UW-1	COLORADO SPRINGS UTILI 4.000		11/15/2024	REDEEMED		1,065,000	1,065,000	1,137,558	1,072,477	0	(7,477)	0	(7,477)	0	1,065,000	0	0	0	42,600	11/15/2032
198504-WT-5	COLUMBIA WATERWORKS & 4.000		06/03/2024	MUNI CENTER		101,547	100,000	103,543	101,213	0	(161)	0	(161)	0	101,052	0	495	495	3,367	02/01/2035
254845-NU-0	DIST COLUMBIA WTR & SW 5.000		03/12/2024	STONEX FINANCIAL		4,220,680	4,000,000	4,609,880	4,217,843	0	(12,647)	0	(12,647)	0	4,205,197	0	15,483	15,483	90,000	10/01/2037
27149T-AJ-0	EAST CENTRAL REGL WAST 5.000		10/01/2024	REDEEMED		1,670,000	1,670,000	1,977,981	1,696,508	0	(26,508)	0	(26,508)	0	1,670,000	0	0	0	83,500	10/01/2031
27149T-AN-1	EAST CENTRAL REGL WAST 5.250		10/01/2024	REDEEMED		1,550,000	1,550,000	1,855,676	1,576,410	0	(26,410)	0	(26,410)	0	1,550,000	0	0	0	81,375	10/01/2035
312805-HW-7	FAYETTEVILLE PUBLIC WO 3.500		03/01/2024	REDEEMED		5,135,000	5,135,000	5,281,142	5,137,667	0	(2,667)	0	(2,667)	0	5,135,000	0	0	0	89,863	03/01/2029
343137-KV-6	FLORIDA TURNPIKE AUTH 1.875		10/25/2024	TENDERED 78.86		6,593,030	8,360,000	8,252,240	8,266,258	0	5,010	0	5,010	0	8,271,269	0	(1,678,238)	(1,678,238)	209,000	07/01/2037

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
343137-MG-7	FLORIDA TURNPIKE AUTH	2.375	10/25/2024	TENDERED 78.92		8,468,438	10,730,000	10,599,952	10,610,868	0	4,120	0	4,120	0	10,614,988	0	(2,146,550)	(2,146,550)	339,783	07/01/2042
414158-NU-5	HARRIS CO HSG FIN CORP	6.700	06/01/2024	REDEEMED		23,000	23,000	22,706	22,999	0	1	0	1	0	23,000	0	0	0	771	06/01/2025
414005-VQ-8	HARRIS CO SR LIEN TOLL	5.000	02/16/2024	MIDDLEGATE SECURITIES		1,312,846	1,285,000	1,484,625	1,322,675	0	(3,053)	0	(3,053)	0	1,319,622	0	(6,776)	(6,776)	33,017	08/15/2035
414005-VR-6	HARRIS CO SR LIEN TOLL	5.000	03/06/2024	WELLS FARGO SECURITIES		1,901,125	1,860,000	2,140,544	1,913,045	0	(5,839)	0	(5,839)	0	1,907,206	0	(6,082)	(6,082)	52,183	08/15/2036
426170-RU-2	HENRICO CO WTR & SWR T	.515	05/01/2024	MATURED		885,000	885,000	885,000	885,000	0	0	0	0	0	885,000	0	0	0	2,279	05/01/2024
45203H-B3-5	ILLINOIS FIN AUTH (UNI	4.000	10/01/2024	REDEEMED		11,000,000	11,000,000	11,211,090	11,018,024	0	(18,024)	0	(18,024)	0	11,000,000	0	0	0	440,000	10/01/2034
46613P-2L-9	JEA WATER & SEWER SYS	4.000	05/07/2024	REDEEMED		3,505,000	3,505,000	3,636,367	3,508,688	0	(3,688)	0	(3,688)	0	3,505,000	0	0	0	84,120	10/01/2030
46613P-2S-4	JEA WATER & SEWER SYS	4.000	05/07/2024	REDEEMED		2,010,000	2,010,000	2,073,637	2,011,762	0	(1,762)	0	(1,762)	0	2,010,000	0	0	0	48,240	10/01/2031
47875P-EK-9	JOHNSON CO WATER DISTR	.550	01/01/2024	MATURED		5,185,000	5,185,000	5,191,378	5,185,000	0	0	0	0	0	5,185,000	0	0	0	14,259	01/01/2024
47875P-EL-7	JOHNSON CO WATER DISTR	.550	07/01/2024	MATURED		2,635,000	2,635,000	2,635,922	2,635,131	0	(131)	0	(131)	0	2,635,000	0	0	0	14,493	07/01/2024
478754-7A-6	JOHNSON CO WATER DISTR	4.000	01/01/2024	REDEEMED		7,765,000	7,765,000	8,014,722	7,765,000	0	0	0	0	0	7,765,000	0	0	0	155,300	01/01/2030
478754-7C-2	JOHNSON CO WATER DISTR	4.000	01/01/2024	REDEEMED		4,315,000	4,315,000	4,421,235	4,315,000	0	0	0	0	0	4,315,000	0	0	0	86,300	01/01/2031
478754-7E-8	JOHNSON CO WATER DISTR	4.000	01/01/2024	REDEEMED		3,450,000	3,450,000	3,509,168	3,450,000	0	0	0	0	0	3,450,000	0	0	0	69,000	01/01/2032
495290-BV-9	KING CO SEWER REV REF	1.875	12/11/2024	TENDERED 81.13		2,649,025	3,265,000	3,244,365	3,248,168	0	1,120	0	1,120	0	3,249,288	0	(600,263)	(600,263)	90,468	01/01/2037
495290-BW-7	KING CO SEWER REV REF	1.875	12/11/2024	TENDERED 79.25		2,631,233	3,320,000	3,273,686	3,281,574	0	2,348	0	2,348	0	3,283,922	0	(652,689)	(652,689)	91,992	01/01/2038
495290-BX-5	KING CO SEWER REV REF	2.000	12/11/2024	TENDERED 78.93		2,671,611	3,385,000	3,374,608	3,376,277	0	485	0	485	0	3,376,762	0	(705,151)	(705,151)	100,046	01/01/2039
495290-BY-3	KING CO SEWER REV REF	2.000	12/11/2024	TENDERED 77.10		2,659,847	3,450,000	3,411,533	3,417,250	0	1,700	0	1,700	0	3,418,949	0	(759,103)	(759,103)	101,967	01/01/2040
495289-Q6-0	KING CO SEWER REV REF	4.000	11/05/2024	REDEEMED		4,000,000	4,000,000	4,128,600	4,007,662	0	(7,662)	0	(7,662)	0	4,000,000	0	0	0	215,111	07/01/2035
495289-8N-3	KING CO SEWER REV REF	5.000	02/22/2024	RAMIREZ & CO INC		2,232,331	2,105,000	2,501,729	2,262,744	0	(6,291)	0	(6,291)	0	2,256,453	0	(24,121)	(24,121)	67,828	07/01/2036
534272-G2-9	LINCOLN ELECTRIC SYSTE	3.000	03/05/2024	FHN FINANCIAL		994,900	1,000,000	1,078,530	1,025,560	0	(1,396)	0	(1,396)	0	1,024,163	0	(29,263)	(29,263)	15,417	09/01/2029
534272-G3-7	LINCOLN ELECTRIC SYSTE	3.000	02/23/2024	ROBERT W BAIRD & CO		248,400	250,000	266,000	255,234	0	(240)	0	(240)	0	254,994	0	(6,594)	(6,594)	3,646	09/01/2031
560551-PJ-6	MAINE TURNPIKE AUTH RE	5.000	06/12/2024	MUNI CENTER		101,576	100,000	115,994	102,675	0	(791)	0	(791)	0	101,884	0	(308)	(308)	4,750	07/01/2037
575579-XX-0	MASSACHUSETTS BAY TRAN	4.000	09/27/2024	REDEEMED		11,245,000	11,245,000	11,423,458	11,255,483	0	(10,483)	0	(10,483)	0	11,245,000	0	0	0	557,252	07/01/2035
575829-AU-0	MASSACHUSETTS CLEAN WA	5.000	02/16/2024	REDEEMED		7,860,000	7,860,000	9,263,560	7,878,286	0	(18,286)	0	(18,286)	0	7,860,000	0	0	0	212,875	02/01/2034
57586C-S5-5	MASSACHUSETTS H/E (BOS	5.500	12/05/2024	JEFFERIES & CO INC		10,643,430	10,500,000	11,469,570	10,611,937	0	(72,696)	0	(72,696)	0	10,539,241	0	104,189	104,189	585,521	06/01/2025
576051-LD-6	MASSACHUSETTS WATER RE	4.000	08/01/2024	REDEEMED		5,380,000	5,380,000	5,630,977	5,397,435	0	(17,435)	0	(17,435)	0	5,380,000	0	0	0	215,200	08/01/2035
57605A-FM-3	MASSACHUSETTS WTR POLL	4.000	08/01/2024	REDEEMED		9,490,000	9,490,000	10,515,110	9,556,902	0	(66,902)	0	(66,902)	0	9,490,000	0	0	0	379,600	08/01/2027
576051-ZP-4	MASSACHUSETTS WTR RES	2.090	06/12/2024	TENDERED 86.36		5,155,871	5,970,000	5,970,000	5,970,000	0	0	0	0	0	5,970,000	0	(814,129)	(814,129)	112,642	08/01/2031
58616P-BN-7	MEMPHIS GAS SYS REV S2	4.000	02/22/2024	WELLS FARGO SECURITIES		1,334,294	1,300,000	1,429,987	1,354,519	0	(1,926)	0	(1,926)	0	1,352,593	0	(18,299)	(18,299)	11,844	12/01/2034
592030-J2-7	MET GOVT NASHVILLE DAV	5.000	02/20/2024	RAYMOND JAMES & ASSOC		1,519,848	1,440,000	1,712,693	1,541,221	0	(4,001)	0	(4,001)	0	1,537,221	0	(17,373)	(17,373)	19,200	05/15/2037
604115-CT-0	MINNESOTA PUB FAC AUTH	5.000	03/05/2024	BAS-MERRILL LYNCH		2,073,800	2,000,000	2,439,760	2,104,746	0	(8,460)	0	(8,460)	0	2,096,286	0	(22,486)	(22,486)	51,389	03/01/2036
604115-CT-0	MINNESOTA PUB FAC AUTH	5.000	03/13/2024	MORGAN STANLEY		2,071,060	2,000,000	2,439,760	2,104,746	0	(9,524)	0	(9,524)	0	2,095,223	0	(24,163)	(24,163)	53,611	03/01/2036
604115-CT-0	MINNESOTA PUB FAC AUTH	5.000	02/26/2024	WELLS FARGO SECURITIES		7,257,320	7,000,000	8,539,160	7,366,612	0	(25,467)	0	(25,467)	0	7,341,145	0	(83,825)	(83,825)	171,111	03/01/2036
622634-FS-7	MOUNT PLEASANT WATER &	5.000	02/22/2024	HEADLANDS (TD SEC AUTOMATED)		529,900	500,000	584,705	531,730	0	(1,287)	0	(1,287)	0	530,443	0	(543)	(543)	5,694	06/01/2037
631663-RJ-2	NASSAU CO SALES TAX FI	1.278	02/15/2024	TENDERED 88.06		7,265,033	8,250,000	7,018,605	7,302,170	0	21,634	0	21,634	0	7,323,804	0	(58,772)	(58,772)	26,359	11/15/2028
64465P-ZG-6	NEW HAMPSHIRE MUNI BON	4.000	08/15/2024	REDEEMED		2,645,000	2,645,000	2,797,907	2,655,906	0	(10,906)	0	(10,906)	0	2,645,000	0	0	0	105,800	08/15/2029
64465P-ZH-4	NEW HAMPSHIRE MUNI BON	4.000	08/15/2024	REDEEMED		2,590,000	2,590,000	2,721,598	2,599,407	0	(9,407)	0	(9,407)	0	2,590,000	0	0	0	103,600	08/15/2030
646065-7Y-2	NEW JERSEY EDL FACS (P	4.000	07/01/2024	REDEEMED		5,000,000	5,000,000	5,195,050	5,011,054	0	(11,054)	0	(11,054)	0	5,000,000	0	0	0	200,000	07/01/2029
646066-JP-6	NEW JERSEY EDL FACS (P	4.000	02/20/2024	WELLS FARGO SECURITIES		869,632	860,000	909,923	868,489	0	(797)	0	(797)	0	867,692	0	1,940	1,940	21,978	07/01/2035
646066-P7-9	NEW JERSEY EDL FACS (P	4.000	05/13/2024	STONEX FINANCIAL		2,030,220	2,000,000	2,106,500	2,040,609	0	(4,130)	0	(4,130)	0	2,036,479	0	(6,259)	(6,259)	69,556	07/01/2036
64711N-P4-1	NEW MEXICO FIN AUTH SR	5.000	03/18/2024	MIDDLEGATE SECURITIES		771,306	745,000	842,692	772,937	0	(2,431)	0	(2,431)	0	770,505	0	801	801	11,175	06/01/2036
65819G-LD-8	NORTH CAROLINA CAP FAC	5.000	04/23/2024	MIDDLEGATE SECURITIES		2,062,800	2,000,000	2,388,000	2,118,319	0	(13,022)	0	(13,022)	0	2,105,297	0	(42,497)	(42,497)	56,389	10/01/2040
65819G-LD-8	NORTH CAROLINA CAP FAC	5.000	03/11/2024	STIFEL NICOLAUS & CO INC		2,087,760	2,000,000	2,388,000	2,118,319	0	(8,146)	0	(8,146)	0	2,110,174	0	(22,414)	(22,414)	44,722	10/01/2040
65819G-LD-8	NORTH CAROLINA CAP FAC	5.000	05/06/2024	UBS AG		2,065,100	2,000,000	2,388,000	2,118,319	0	(14,550)	0	(14,550)	0	2,103,770	0	(38,670)	(38,670)	60,000	10/01/2040
68428T-CU-9	ORANGE CO SANTN DIST W	4.000	05/20/2024	MORGAN STANLEY		4,542,320	4,500,000	4,876,695	4,589,219	0	(11,126)	0	(11,126)	0	4,578,093	0	(35,773)	(35,773)	122,778	02/01/2037
68607D-RV-9	OREGON DEPT TRANS HGHW	4.000	11/15/2024	REDEEMED		19,410,000	19,410,000	20,697,659	19,535,271	0	(125,271)	0	(125,271)	0	19,410,000	0	0	0	776,400	11/15/2031
736754-NH-1	PORTLAND WATER SYS REV	4.000	10/22/2024	REDEEMED		4,085,000	4,085,000	4,364,823	4,096,171	0	(11,171)	0	(11,171)	0	4,085,000	0	0	0	159,315	05/01/2033

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
736754-NJ-7	PORTLAND WATER SYS REV	4.000	10/22/2024	REDEEMED		4,250,000	4,250,000	4,523,360	4,260,915	0	(10,915)	0	(10,915)	0	4,250,000	0	0	0	165,750	05/01/2034
74526L-FB-4	PUERTO RICO HOUSING FI	5.000	12/01/2024	MATURED		1,000,000	1,000,000	1,171,750	1,038,558	0	(38,558)	0	(38,558)	0	1,000,000	0	0	0	50,000	12/01/2024
751100-LY-2	RALEIGH COMB ENTERPRIS	4.000	04/25/2024	BOK FINANCIAL SECURITIES INC		2,725,319	2,695,000	2,972,181	2,788,954	0	(9,106)	0	(9,106)	0	2,779,848	0	(54,529)	(54,529)	70,369	03/01/2036
592481-KE-4	ST LOUIS METRO SWR DIS	5.000	02/23/2024	MORGAN STANLEY		195,634	185,000	221,743	199,083	0	(620)	0	(620)	0	198,463	0	(2,829)	(2,829)	2,955	05/01/2037
87354T-CA-1	TACOMA REGL WATER SYS	4.000	05/13/2024	REDEEMED		6,155,000	6,155,000	6,550,336	6,154,973	0	27	0	27	0	6,155,000	0	0	0	110,790	12/01/2030
873547-JH-7	TACOMA WATER SYS REF S	5.000	04/23/2024	REDEEMED		5,000	5,000	5,268	5,000	0	0	0	0	0	5,000	0	0	0	99	12/01/2025
876448-CC-3	TARRANT REG WTR DIST (	5.000	09/01/2024	REDEEMED		7,160,000	7,160,000	7,943,447	7,218,961	0	(58,961)	0	(58,961)	0	7,160,000	0	0	0	358,000	09/01/2035
876448-CD-1	TARRANT REG WTR DIST (	5.000	09/01/2024	REDEEMED		8,475,000	8,475,000	9,371,316	8,542,558	0	(67,558)	0	(67,558)	0	8,475,000	0	0	0	423,750	09/01/2036
876443-ST-0	TARRANT REGIONAL WATER	1.750	05/14/2024	TENDERED 87.56		21,499,621	24,555,000	24,594,288	24,581,194	0	(1,941)	0	(1,941)	0	24,579,253	0	(3,079,632)	(3,079,632)	328,253	03/01/2030
88283L-KU-9	TEXAS TRANS COMM HIGHW	4.000	04/01/2024	MAKE WHOLE CALL 100.00		5,000,000	5,000,000	6,063,300	5,721,073	0	(25,137)	0	(25,137)	0	5,695,936	0	(695,936)	(695,936)	100,000	10/01/2030
89658H-SY-7	TRINITY RIVER AUTH REG	5.000	07/19/2024	REDEEMED		1,150,000	1,150,000	1,252,212	1,150,025	0	(25)	0	(25)	0	1,150,000	0	0	0	55,583	08/01/2027
89658H-TA-8	TRINITY RIVER AUTH REG	5.000	07/19/2024	REDEEMED		1,000,000	1,000,000	1,068,690	1,000,005	0	(5)	0	(5)	0	1,000,000	0	0	0	48,333	08/01/2029
89658H-TD-2	TRINITY RIVER AUTH REG	5.000	07/19/2024	REDEEMED		65,000	65,000	76,538	65,000	0	0	0	0	0	65,000	0	0	0	3,142	08/01/2032
89658H-VL-1	TRINITY RIVER AUTH REG	5.000	05/06/2024	MIDDLEGATE SECURITIES		1,566,735	1,500,000	1,751,115	1,597,489	0	(9,095)	0	(9,095)	0	1,588,394	0	(21,659)	(21,659)	57,500	08/01/2036
89658H-VL-1	TRINITY RIVER AUTH REG	5.000	05/14/2024	PIPER JAFFRAY		1,383,035	1,325,000	1,546,818	1,411,115	0	(8,544)	0	(8,544)	0	1,402,571	0	(19,536)	(19,536)	52,264	08/01/2036
89658H-VL-1	TRINITY RIVER AUTH REG	5.000	04/25/2024	STIFEL NICOLAUS & CO INC		2,083,820	2,000,000	2,334,820	2,129,985	0	(11,067)	0	(11,067)	0	2,118,919	0	(35,099)	(35,099)	73,611	08/01/2036
896576-PS-8	TRINITY RIVER AUTH TEN	4.000	04/29/2024	WELLS FARGO SECURITIES		1,005,300	1,000,000	1,132,920	1,038,046	0	(4,750)	0	(4,750)	0	1,033,296	0	(27,996)	(27,996)	29,889	08/01/2031
91514A-BB-0	UNIV OF TEXAS FING SYS	5.000	08/15/2024	REDEEMED		9,000,000	9,000,000	10,042,110	9,074,259	0	(74,259)	0	(74,259)	0	9,000,000	0	0	0	450,000	08/15/2037
914455-RU-6	UNIVERSITY OF MICHIGAN	4.000	05/13/2024	STIFEL NICOLAUS & CO INC		2,040,280	2,000,000	2,168,380	2,076,743	0	(6,274)	0	(6,274)	0	2,070,469	0	(30,189)	(30,189)	49,556	04/01/2035
924214-YE-3	VERMONT MUNI BOND BANK	5.000	02/27/2024	BAS-MERRILL LYNCH		1,051,501	1,005,000	1,268,732	1,085,242	0	(4,244)	0	(4,244)	0	1,080,997	0	(29,496)	(29,496)	12,144	12/01/2035
92818H-AS-0	VIRGINIA PUBLIC SCH AU	3.500	08/01/2024	REDEEMED		3,935,000	3,935,000	4,035,893	3,941,919	0	(6,919)	0	(6,919)	0	3,935,000	0	0	0	137,725	08/01/2031
92818H-AT-8	VIRGINIA PUBLIC SCH AU	3.500	08/01/2024	REDEEMED		3,995,000	3,995,000	4,077,337	4,000,647	0	(5,647)	0	(5,647)	0	3,995,000	0	0	0	139,825	08/01/2032
977123-P5-1	WISCONSIN TRANSPORTATI	5.000	07/01/2024	REDEEMED		18,735,000	18,735,000	21,498,600	18,916,786	0	(181,786)	0	(181,786)	0	18,735,000	0	0	0	936,750	07/01/2036
31349S-KR-3	FH (3/1 ARM) #781204	6.401	12/15/2024	PAID ON PRINCIPAL		7,183	7,183	7,174	7,161	0	23	0	23	0	7,183	0	0	0	215	02/15/2034
31295N-AQ-1	FH (5/1 ARM) #789015	6.355	12/15/2024	PAID ON PRINCIPAL		1,021	1,021	1,024	1,018	0	3	0	3	0	1,021	0	0	0	30	02/15/2032
31349G-5Z-8	FH (ARM) #755364	6.238	12/15/2024	PAID ON PRINCIPAL		22,365	22,365	22,546	22,302	0	63	0	63	0	22,365	0	0	0	255	01/15/2029
3132GR-LV-1	FHLMC GOLD P #00006340	3.500	12/15/2024	PAID ON PRINCIPAL		53,076	53,076	54,411	54,631	0	(1,555)	0	(1,555)	0	53,076	0	0	0	733	02/15/2042
3132GS-LQ-0	FHLMC GOLD P #00007235	3.500	12/15/2024	PAID ON PRINCIPAL		181,233	181,233	185,848	185,438	0	(4,205)	0	(4,205)	0	181,233	0	0	0	3,732	03/15/2042
3128MJ-TB-6	FHLMC GOLD P #08545	3.500	12/15/2024	PAID ON PRINCIPAL		60,043	60,043	59,245	59,175	0	868	0	868	0	60,043	0	0	0	1,144	09/15/2043
31335G-NC-5	FHLMC GOLD P #C80387	6.500	12/15/2024	PAID ON PRINCIPAL		2,531	2,531	2,363	2,490	0	40	0	40	0	2,531	0	0	0	84	04/15/2026
31294M-GB-1	FHLMC GOLD P #E02894	3.500	12/15/2024	PAID ON PRINCIPAL		72,380	72,380	72,731	72,437	0	(56)	0	(56)	0	72,380	0	0	0	1,398	05/15/2026
3128MJ-ZA-1	FHLMC GOLD P #G08736	2.500	12/15/2024	PAID ON PRINCIPAL		214,450	214,450	214,048	213,967	0	483	0	483	0	214,450	0	0	0	2,985	12/15/2046
3128MJ-ZQ-6	FHLMC GOLD P #G08750	3.000	12/15/2024	PAID ON PRINCIPAL		145,032	145,032	146,822	147,919	0	(2,887)	0	(2,887)	0	145,032	0	0	0	2,464	03/15/2047
3128MM-QB-2	FHLMC GOLD P #G18449	2.500	12/15/2024	PAID ON PRINCIPAL		128,542	128,542	134,045	130,230	0	(1,689)	0	(1,689)	0	128,542	0	0	0	1,706	11/15/2027
31335A-YU-6	FHLMC GOLD P #G60723	3.000	12/15/2024	PAID ON PRINCIPAL		158,970	158,970	161,578	162,304	0	(3,334)	0	(3,334)	0	158,970	0	0	0	2,666	10/15/2046
31335B-T8-9	FHLMC GOLD P #G61475	3.500	12/15/2024	PAID ON PRINCIPAL		280,599	280,599	278,187	277,406	0	3,192	0	3,192	0	280,599	0	0	0	5,432	12/15/2044
31323F-AD-3	FHLMC GOLD P #T69904	3.000	12/15/2024	PAID ON PRINCIPAL		1,148,262	1,148,262	1,043,304	1,046,725	0	101,537	0	101,537	0	1,148,262	0	0	0	19,687	05/15/2045
3133BN-AX-1	FHLMC PASS T #QF0922	5.000	12/25/2024	PAID ON PRINCIPAL		670,638	670,638	673,362	673,271	0	(2,633)	0	(2,633)	0	670,638	0	0	0	19,484	09/25/2052
3133G6-7K-5	FHLMC PASS T #QN0898	2.500	12/25/2024	PAID ON PRINCIPAL		617,694	617,694	622,230	623,337	0	(5,643)	0	(5,643)	0	617,694	0	0	0	8,004	11/25/2034
3133KP-LQ-9	FHLMC PASS T #RA7535	4.500	12/25/2024	PAID ON PRINCIPAL		2,060,523	2,060,523	1,941,304	1,941,795	0	118,728	0	118,728	0	2,060,523	0	0	0	48,906	06/25/2052
3133KP-QV-3	FHLMC PASS T #RA7668	4.000	12/25/2024	PAID ON PRINCIPAL		1,553,092	1,553,092	1,445,346	1,447,326	0	105,766	0	105,766	0	1,553,092	0	0	0	34,610	07/25/2052
3133KP-R4-2	FHLMC PASS T #RA7707	5.000	12/25/2024	PAID ON PRINCIPAL		2,029,153	2,029,153	1,927,061	1,927,990	0	101,163	0	101,163	0	2,029,153	0	0	0	60,417	07/25/2052
3133KP-UU-0	FHLMC PASS T #RA7795	5.000	12/25/2024	PAID ON PRINCIPAL		777,458	777,458	758,993	759,360	0	18,097	0	18,097	0	777,458	0	0	0	22,291	08/25/2052
3133KQ-XX-9	FHLMC PASS T #RA8794	5.500	12/25/2024	PAID ON PRINCIPAL		2,358,971	2,358,971	2,380,717	2,379,844	0	(20,874)	0	(20,874)	0	2,358,971	0	0	0	71,913	04/25/2053
3132D5-3W-0	FHLMC PASS T #SB8013	2.500	12/25/2024	PAID ON PRINCIPAL		675,337	675,337	684,282	688,904	0	(13,567)	0	(13,567)	0	675,337	0	0	0	9,563	09/25/2034
3132D6-ER-7	FHLMC PASS T #SB8244	5.500	12/25/2024	PAID ON PRINCIPAL		4,219,263	4,219,263	4,210,692	4,210,856	0	8,407	0	8,407	0	4,219,263	0	0	0	121,774	07/25/2038
3132DM-BB-0	FHLMC PASS T #SD0034	3.000	12/25/2024	PAID ON PRINCIPAL		136,382	136,382	138,225	139,425	0	(3,043)	0	(3,043)	0	136,382	0	0	0	2,263	09/25/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132DM-EV-3	FHLMC PASS T #SD0148 2.500		12/25/2024	PAID ON PRINCIPAL		293,342	293,342	292,883	292,897	0	445	0	445	0	293,342	0	0	0	4,238	04/25/2048
3132DN-FD-0	FHLMC PASS T #SD1064 3.000		12/25/2024	PAID ON PRINCIPAL		759,867	759,867	654,643	655,180	0	104,686	0	104,686	0	759,867	0	0	0	12,613	01/25/2052
3132DN-FZ-1	FHLMC PASS T #SD1084 3.500		12/25/2024	PAID ON PRINCIPAL		1,356,709	1,356,709	1,299,685	1,300,827	0	55,882	0	55,882	0	1,356,709	0	0	0	26,498	05/25/2051
3132DN-QB-2	FHLMC PASS T #SD1350 4.500		12/25/2024	PAID ON PRINCIPAL		736,903	736,903	711,053	711,482	0	25,420	0	25,420	0	736,903	0	0	0	20,352	07/25/2052
3132DP-CV-8	FHLMC PASS T #SD1884 5.000		12/25/2024	PAID ON PRINCIPAL		1,049,137	1,049,137	1,031,884	1,032,064	0	17,073	0	17,073	0	1,049,137	0	0	0	34,683	11/25/2052
3132DP-M9-6	FHLMC PASS T #SD2184 6.000		12/25/2024	PAID ON PRINCIPAL		2,050,192	2,050,192	2,053,395	2,053,022	0	(2,830)	0	(2,830)	0	2,050,192	0	0	0	79,580	01/25/2053
3132DP-PD-4	FHLMC PASS T #SD2220 3.000		12/25/2024	PAID ON PRINCIPAL		2,284,217	2,284,217	1,926,951	1,928,043	0	356,174	0	356,174	0	2,284,217	0	0	0	39,708	05/25/2052
3132DQ-AG-1	FHLMC PASS T #SD2707 5.000		12/25/2024	PAID ON PRINCIPAL		1,185,239	1,185,239	1,182,647	1,182,634	0	2,605	0	2,605	0	1,185,239	0	0	0	32,941	04/25/2053
3132DQ-E4-4	FHLMC PASS T #SD2855 3.000		12/25/2024	PAID ON PRINCIPAL		1,219,093	1,219,093	1,047,658	1,048,498	0	170,596	0	170,596	0	1,219,093	0	0	0	23,038	06/25/2052
3132DQ-Y5-9	FHLMC PASS T #SD3432 6.000		12/25/2024	PAID ON PRINCIPAL		1,204,098	1,204,098	1,187,165	1,187,191	0	16,907	0	16,907	0	1,204,098	0	0	0	39,094	07/25/2053
3132E0-L8-3	FHLMC PASS T #SD3951 5.000		12/25/2024	PAID ON PRINCIPAL		2,388,981	2,388,981	2,272,425	2,273,463	0	115,518	0	115,518	0	2,388,981	0	0	0	63,982	10/25/2053
3132E0-NN-8	FHLMC PASS T #SD3997 6.000		12/25/2024	PAID ON PRINCIPAL		1,151,063	1,151,063	1,134,517	1,134,658	0	16,405	0	16,405	0	1,151,063	0	0	0	39,638	09/25/2053
3132DV-L8-6	FHLMC PASS T #SD7551 3.000		12/25/2024	PAID ON PRINCIPAL		1,431,303	1,431,303	1,349,227	1,350,317	0	80,987	0	80,987	0	1,431,303	0	0	0	23,682	01/25/2052
3132DV-MC-6	FHLMC PASS T #SD7555 3.000		12/25/2024	PAID ON PRINCIPAL		2,318,735	2,318,735	1,971,287	1,972,612	0	346,123	0	346,123	0	2,318,735	0	0	0	38,873	08/25/2052
3132DV-ML-6	FHLMC PASS T #SD7563 4.500		12/25/2024	PAID ON PRINCIPAL		1,514,107	1,514,107	1,462,533	1,462,951	0	51,156	0	51,156	0	1,514,107	0	0	0	38,784	05/25/2053
3132DW-EK-5	FHLMC PASS T #SD8238 4.500		12/25/2024	PAID ON PRINCIPAL		1,604,453	1,604,453	1,560,080	1,561,346	0	43,107	0	43,107	0	1,604,453	0	0	0	41,706	08/25/2052
3132DW-EL-3	FHLMC PASS T #SD8239 5.000		12/25/2024	PAID ON PRINCIPAL		1,572,920	1,572,920	1,575,869	1,575,637	0	(2,717)	0	(2,717)	0	1,572,920	0	0	0	46,525	08/25/2052
3132DW-E6-6	FHLMC PASS T #SD8257 4.500		12/25/2024	PAID ON PRINCIPAL		635,066	635,066	602,122	603,328	0	31,739	0	31,739	0	635,066	0	0	0	16,770	10/25/2052
3132DW-F5-7	FHLMC PASS T #SD8288 5.000		12/25/2024	PAID ON PRINCIPAL		2,712,872	2,712,872	2,672,391	2,673,099	0	39,773	0	39,773	0	2,712,872	0	0	0	75,610	01/25/2053
3132DW-GZ-0	FHLMC PASS T #SD8316 5.500		12/25/2024	PAID ON PRINCIPAL		2,441,070	2,441,070	2,459,473	2,459,167	0	(18,097)	0	(18,097)	0	2,441,070	0	0	0	80,677	04/25/2053
3132DW-HU-0	FHLMC PASS T #SD8343 6.000		12/25/2024	PAID ON PRINCIPAL		3,199,058	3,199,058	3,111,334	3,111,978	0	87,080	0	87,080	0	3,199,058	0	0	0	124,386	07/25/2053
3132A5-F9-1	FHLMC PASS T #ZS4692 2.500		12/25/2024	PAID ON PRINCIPAL		121,689	121,689	122,193	123,830	0	(2,142)	0	(2,142)	0	121,689	0	0	0	1,694	12/25/2046
3133T5-LL-5	FHR 1727 I CMO 6.500		05/15/2024	MATURED		41	41	41	41	0	0	0	0	0	41	0	0	0	1	05/15/2024
3133T5-LL-5	FHR 1727 I CMO 6.500		04/15/2024	PAID ON PRINCIPAL		8,173	8,173	8,153	8,152	0	21	0	21	0	8,173	0	0	0	90	05/15/2024
3133TB-JR-2	FHR 1998 PE CMO 7.500		12/17/2024	PAID ON PRINCIPAL		14,147	14,147	14,677	14,236	0	(89)	0	(89)	0	14,147	0	0	0	497	10/17/2027
3137BA-HX-3	FHR 4345 AB CMO 3.000		06/15/2024	PAID ON PRINCIPAL		175,518	175,518	178,837	175,505	0	13	0	13	0	175,518	0	0	0	1,387	02/15/2040
3137BD-GH-3	FHR 4388 TP CMO 3.000		12/15/2024	PAID ON PRINCIPAL		836,574	836,574	858,142	857,951	0	(21,377)	0	(21,377)	0	836,574	0	0	0	13,360	09/15/2044
3137FA-3G-1	FHR 4710 CA CMO 3.000		04/15/2024	PAID ON PRINCIPAL		297,221	297,221	304,419	297,305	0	(83)	0	(83)	0	297,221	0	0	0	1,624	12/15/2043
3137FC-H9-8	FHR 4736 AB CMO 2.500		12/15/2024	PAID ON PRINCIPAL		946,418	946,418	946,603	946,571	0	(153)	0	(153)	0	946,418	0	0	0	13,929	12/15/2047
3137FC-HH-0	FHR 4736 CT CMO 3.000		12/15/2024	PAID ON PRINCIPAL		765,113	765,113	776,231	777,287	0	(12,174)	0	(12,174)	0	765,113	0	0	0	12,534	12/15/2047
3137FP-K2-0	FHR 4929 CP CMO 2.500		12/25/2024	PAID ON PRINCIPAL		554,886	554,886	556,446	558,027	0	(3,142)	0	(3,142)	0	554,886	0	0	0	7,393	10/25/2048
3137H9-FU-8	FHR 5271 A CMO 5.500		12/25/2024	PAID ON PRINCIPAL		1,365,426	1,365,426	1,350,385	1,351,432	0	13,994	0	13,994	0	1,365,426	0	0	0	41,579	10/25/2047
3137H9-EV-7	FHR 5274 DA CMO 5.500		12/25/2024	PAID ON PRINCIPAL		567,322	567,322	560,319	560,700	0	6,622	0	6,622	0	567,322	0	0	0	17,404	06/25/2045
31379X-VF-9	FN (10/1 ARM #432714 5.613		12/25/2024	PAID ON PRINCIPAL		17,324	17,324	17,589	17,213	0	110	0	110	0	17,324	0	0	0	405	12/25/2027
31402D-GG-9	FN (3/1 ARM) #725699 6.000		05/25/2024	PAID ON PRINCIPAL		33,826	33,826	33,974	33,697	0	129	0	129	0	33,826	0	0	0	836	08/25/2034
31404M-BN-7	FN (3/1 ARM) #772345 6.119		12/25/2024	PAID ON PRINCIPAL		149,976	149,976	150,070	149,688	0	288	0	288	0	149,976	0	0	0	3,074	03/25/2034
31405N-4F-9	FN (3/1 ARM) #794722 6.040		12/25/2024	PAID ON PRINCIPAL		83,910	83,910	83,225	83,693	0	217	0	217	0	83,910	0	0	0	3,909	10/25/2034
31385H-6B-3	FN (5/1 ARM) #545466 6.280		05/25/2024	PAID ON PRINCIPAL		675	675	679	674	0	0	0	0	0	675	0	0	0	17	01/25/2032
31389D-W4-5	FN (5/1 ARM) #622667 6.189		12/25/2024	PAID ON PRINCIPAL		5,590	5,590	5,617	5,583	0	7	0	7	0	5,590	0	0	0	212	12/25/2031
31385S-B4-9	FN (ARM) #550959 7.238		12/25/2024	PAID ON PRINCIPAL		13,527	13,527	13,741	13,524	0	3	0	3	0	13,527	0	0	0	472	08/25/2029
31392B-6U-5	FNGT 2002-T4 A2 CMO 7.000		12/25/2024	PAID ON PRINCIPAL		13,870	13,870	14,321	13,817	0	53	0	53	0	13,870	0	0	0	484	12/25/2041
31359V-YH-0	FNGT 99-T2 A1 CMO 7.500		12/19/2024	PAID ON PRINCIPAL		3,824	3,824	3,981	3,812	0	12	0	12	0	3,824	0	0	0	123	01/19/2039
31371F-E9-9	FNMA PASS TH #250460 7.000		12/25/2024	PAID ON PRINCIPAL		1,491	1,491	1,431	1,472	0	20	0	20	0	1,491	0	0	0	54	02/25/2026
31371M-DT-1	FNMA PASS TH #255814 5.500		12/25/2024	PAID ON PRINCIPAL		3,165	3,165	3,165	3,163	0	2	0	2	0	3,165	0	0	0	93	08/25/2035
31373D-EF-8	FNMA PASS TH #290034 7.500		04/25/2024	PAID ON PRINCIPAL		2,853	2,853	2,807	2,837	0	16	0	16	0	2,853	0	0	0	43	08/25/2024
31382M-ZX-5	FNMA PASS TH #486858 7.000		12/25/2024	PAID ON PRINCIPAL		3,214	3,214	3,252	3,229	0	(14)	0	(14)	0	3,214	0	0	0	123	03/25/2029
31391T-UL-0	FNMA PASS TH #676587 5.500		12/25/2024	PAID ON PRINCIPAL		10,687	10,687	10,730	10,718	0	(31)	0	(31)	0	10,687	0	0	0	384	12/25/2032
31402R-F9-5	FNMA PASS TH #735592 5.000		12/25/2024	PAID ON PRINCIPAL		122,240	122,240	116,835	117,720	0	4,520	0	4,520	0	122,240	0	0	0	3,357	05/25/2034
31403D-SP-5	FNMA PASS TH #745826 6.000		12/25/2024	PAID ON PRINCIPAL		2,422	2,422	2,413	2,413	0	9	0	9	0	2,422	0	0	0	64	07/25/2036

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
31405N-TV-7	FNMA PASS TH #794464 6.000		12/25/2024	PAID ON PRINCIPAL		18,902	18,902	19,389	19,612	0	(711)	0	(711)	0	18,902	0	0	0	628	09/25/2034
31406Y-TU-4	FNMA PASS TH #824163 5.500		12/25/2024	PAID ON PRINCIPAL		15,005	15,005	15,157	15,122	0	(117)	0	(117)	0	15,005	0	0	0	608	04/25/2035
31407B-XH-7	FNMA PASS TH #826080 5.000		12/25/2024	PAID ON PRINCIPAL		106,004	106,004	110,379	111,767	0	(5,763)	0	(5,763)	0	106,004	0	0	0	2,778	07/25/2035
31408G-ZW-0	FNMA PASS TH #851357 6.000		12/25/2024	PAID ON PRINCIPAL		9,556	9,556	9,674	9,688	0	(132)	0	(132)	0	9,556	0	0	0	456	02/25/2036
31408J-D4-0	FNMA PASS TH #852523 5.500		12/25/2024	PAID ON PRINCIPAL		1,355	1,355	1,348	1,347	0	8	0	8	0	1,355	0	0	0	51	02/25/2036
31409T-QM-3	FNMA PASS TH #878060 5.500		12/25/2024	PAID ON PRINCIPAL		3,885	3,885	3,820	3,825	0	60	0	60	0	3,885	0	0	0	117	03/25/2036
31410U-3G-5	FNMA PASS TH #898199 6.000		12/25/2024	PAID ON PRINCIPAL		7,214	7,214	7,250	7,262	0	(48)	0	(48)	0	7,214	0	0	0	309	11/25/2036
31411A-RJ-6	FNMA PASS TH #902389 5.500		12/25/2024	PAID ON PRINCIPAL		1,522	1,522	1,502	1,500	0	21	0	21	0	1,522	0	0	0	46	11/25/2036
31411Y-VZ-3	FNMA PASS TH #918732 5.500		12/25/2024	PAID ON PRINCIPAL		1,436	1,436	1,405	1,397	0	39	0	39	0	1,436	0	0	0	40	06/25/2037
31417G-F2-7	FNMA PASS TH #AB9184 3.000		12/25/2024	PAID ON PRINCIPAL		636,287	636,287	645,981	647,178	0	(10,890)	0	(10,890)	0	636,287	0	0	0	10,116	04/25/2043
3138EP-KU-7	FNMA PASS TH #AL6606 3.000		12/25/2024	PAID ON PRINCIPAL		174,047	174,047	174,509	174,643	0	(595)	0	(595)	0	174,047	0	0	0	2,828	08/25/2043
3138WF-KG-0	FNMA PASS TH #AS5694 3.000		12/25/2024	PAID ON PRINCIPAL		221,461	221,461	219,904	219,137	0	2,324	0	2,324	0	221,461	0	0	0	3,890	08/25/2045
3138WG-X7-4	FNMA PASS TH #AS7001 3.000		12/25/2024	PAID ON PRINCIPAL		64,487	64,487	64,713	64,871	0	(384)	0	(384)	0	64,487	0	0	0	1,059	04/25/2041
3138X0-Y3-6	FNMA PASS TH #AU1629 3.000		12/25/2024	PAID ON PRINCIPAL		365,397	365,397	362,228	361,410	0	3,987	0	3,987	0	365,397	0	0	0	5,951	07/25/2043
3140F0-HX-5	FNMA PASS TH #BC4745 3.000		12/25/2024	PAID ON PRINCIPAL		886,318	886,318	865,406	862,528	0	23,789	0	23,789	0	886,318	0	0	0	14,322	10/25/2046
3140FQ-T3-1	FNMA PASS TH #BE5069 3.000		12/25/2024	PAID ON PRINCIPAL		91,924	91,924	92,039	92,110	0	(186)	0	(186)	0	91,924	0	0	0	1,622	11/25/2046
3140FX-LZ-3	FNMA PASS TH #BF0343 2.500		12/25/2024	PAID ON PRINCIPAL		489,248	489,248	491,159	491,149	0	(1,901)	0	(1,901)	0	489,248	0	0	0	7,118	06/25/2043
3140J6-DF-1	FNMA PASS TH #BM1901 3.000		12/25/2024	PAID ON PRINCIPAL		581,778	581,778	583,960	584,532	0	(2,754)	0	(2,754)	0	581,778	0	0	0	9,481	06/25/2045
3140J8-LG-6	FNMA PASS TH #BM3926 3.500		12/25/2024	PAID ON PRINCIPAL		410,935	410,935	405,927	404,773	0	6,162	0	6,162	0	410,935	0	0	0	7,716	08/25/2037
3140JA-CC-0	FNMA PASS TH #BM5466 2.500		12/25/2024	PAID ON PRINCIPAL		163,943	163,943	163,123	162,999	0	944	0	944	0	163,943	0	0	0	2,276	10/25/2043
3140MF-4H-3	FNMA PASS TH #BV2623 4.500		12/25/2024	PAID ON PRINCIPAL		497,962	497,962	472,169	472,455	0	25,507	0	25,507	0	497,962	0	0	0	12,585	07/25/2052
3140MM-Y2-8	FNMA PASS TH #BV7928 4.500		12/25/2024	PAID ON PRINCIPAL		1,275,604	1,275,604	1,259,659	1,259,732	0	15,873	0	15,873	0	1,275,604	0	0	0	32,883	08/25/2052
3140MS-KP-9	FNMA PASS TH #BW1201 5.000		12/25/2024	PAID ON PRINCIPAL		1,115,520	1,115,520	1,112,905	1,112,881	0	2,638	0	2,638	0	1,115,520	0	0	0	31,148	09/25/2052
3140MS-NG-6	FNMA PASS TH #BW1290 5.000		12/25/2024	PAID ON PRINCIPAL		1,648,978	1,648,978	1,636,379	1,636,380	0	12,598	0	12,598	0	1,648,978	0	0	0	41,955	10/25/2052
3140Q7-WS-2	FNMA PASS TH #CA0656 3.500		12/25/2024	PAID ON PRINCIPAL		420,003	420,003	416,394	415,111	0	4,892	0	4,892	0	420,003	0	0	0	7,660	11/25/2047
3140QB-GN-2	FNMA PASS TH #CA3804 2.500		12/25/2024	PAID ON PRINCIPAL		123,947	123,947	124,025	124,107	0	(160)	0	(160)	0	123,947	0	0	0	1,441	07/25/2049
3140QQ-CC-7	FNMA PASS TH #CB4566 5.000		12/25/2024	PAID ON PRINCIPAL		1,516,455	1,516,455	1,398,693	1,400,106	0	116,349	0	116,349	0	1,516,455	0	0	0	42,837	09/25/2052
3140QQ-J6-3	FNMA PASS TH #CB4784 5.000		12/25/2024	PAID ON PRINCIPAL		3,039,263	3,039,263	2,884,451	2,886,206	0	153,057	0	153,057	0	3,039,263	0	0	0	89,377	10/25/2052
3140QQ-SQ-9	FNMA PASS TH #CB5026 5.500		12/25/2024	PAID ON PRINCIPAL		1,893,020	1,893,020	1,901,893	1,901,673	0	(8,653)	0	(8,653)	0	1,893,020	0	0	0	63,334	11/25/2052
3140QQ-U6-0	FNMA PASS TH #CB5104 4.500		12/25/2024	PAID ON PRINCIPAL		521,799	521,799	494,893	495,018	0	26,780	0	26,780	0	521,799	0	0	0	15,148	11/25/2052
3140QQ-3Q-6	FNMA PASS TH #CB5306 6.000		12/25/2024	PAID ON PRINCIPAL		1,115,690	1,115,690	1,091,415	1,091,493	0	24,197	0	24,197	0	1,115,690	0	0	0	41,901	12/25/2052
3140QS-UC-3	FNMA PASS TH #CB6878 6.000		12/25/2024	PAID ON PRINCIPAL		2,211,953	2,211,953	2,210,916	2,210,763	0	1,190	0	1,190	0	2,211,953	0	0	0	71,780	08/25/2053
3140X4-DE-3	FNMA PASS TH #FM1000 3.000		12/25/2024	PAID ON PRINCIPAL		232,697	232,697	235,787	238,171	0	(5,475)	0	(5,475)	0	232,697	0	0	0	3,829	04/25/2047
3140X4-S6-4	FNMA PASS TH #FM1440 2.500		12/25/2024	PAID ON PRINCIPAL		285,897	285,897	284,345	283,894	0	2,003	0	2,003	0	285,897	0	0	0	4,097	04/25/2048
3140XD-UF-1	FNMA PASS TH #FM9581 3.000		12/25/2024	PAID ON PRINCIPAL		643,720	643,720	605,700	606,365	0	37,355	0	37,355	0	643,720	0	0	0	11,188	11/25/2051
3140XE-B4-5	FNMA PASS TH #FM9958 3.500		12/25/2024	PAID ON PRINCIPAL		1,274,654	1,274,654	1,139,621	1,140,292	0	134,362	0	134,362	0	1,274,654	0	0	0	24,881	11/25/2051
3140XH-PQ-4	FNMA PASS TH #FS2230 3.500		12/25/2024	PAID ON PRINCIPAL		1,086,209	1,086,209	1,026,807	1,030,017	0	56,193	0	56,193	0	1,086,209	0	0	0	12,532	04/25/2049
3140XH-WX-1	FNMA PASS TH #FS2461 3.000		12/25/2024	PAID ON PRINCIPAL		930,112	930,112	788,416	789,699	0	140,414	0	140,414	0	930,112	0	0	0	15,430	12/25/2051
3140XJ-AR-4	FNMA PASS TH #FS2715 3.500		12/25/2024	PAID ON PRINCIPAL		1,096,396	1,096,396	1,016,051	1,016,402	0	79,994	0	79,994	0	1,096,396	0	0	0	21,271	04/25/2052
3140XJ-JL-8	FNMA PASS TH #FS2966 5.000		12/25/2024	PAID ON PRINCIPAL		1,495,011	1,495,011	1,467,798	1,468,043	0	26,969	0	26,969	0	1,495,011	0	0	0	45,465	10/25/2052
3140XJ-Q3-0	FNMA PASS TH #FS3173 3.000		12/25/2024	PAID ON PRINCIPAL		1,369,872	1,369,872	1,220,149	1,222,422	0	147,449	0	147,449	0	1,369,872	0	0	0	22,826	06/25/2051
3140XJ-RM-7	FNMA PASS TH #FS3191 5.500		12/25/2024	PAID ON PRINCIPAL		2,370,569	2,370,569	2,373,162	2,372,866	0	(2,297)	0	(2,297)	0	2,370,569	0	0	0	73,913	10/25/2052
3140XJ-XY-4	FNMA PASS TH #FS3394 4.000		12/25/2024	PAID ON PRINCIPAL		1,706,411	1,706,411	1,476,179	1,478,584	0	227,827	0	227,827	0	1,706,411	0	0	0	42,865	10/25/2052
3140XK-DN-7	FNMA PASS TH #FS3708 5.000		12/25/2024	PAID ON PRINCIPAL		2,189,988	2,189,988	2,179,038	2,179,044	0	10,944	0	10,944	0	2,189,988	0	0	0	67,100	01/25/2053
3140XK-EU-0	FNMA PASS TH #FS3746 5.500		12/25/2024	PAID ON PRINCIPAL		1,097,120	1,097,120	1,106,205	1,105,907	0	(8,787)	0	(8,787)	0	1,097,120	0	0	0	37,086	12/25/2052
3140XK-P3-8	FNMA PASS TH #FS4041 5.500		12/25/2024	PAID ON PRINCIPAL		922,341	922,341	929,979	929,435	0	(7,094)	0	(7,094)	0	922,341	0	0	0	26,423	03/25/2053
3140XK-V3-1	FNMA PASS TH #FS4233 4.500		12/25/2024	PAID ON PRINCIPAL		1,166,434	1,166,434	1,145,474	1,145,627	0	20,806	0	20,806	0	1,166,434	0	0	0	31,932	12/25/2052
3140XL-DL-9	FNMA PASS TH #FS4606 3.000		12/25/2024	PAID ON PRINCIPAL		2,075,662	2,075,662	1,745,177	1,746,502	0	329,160	0	329,160	0	2,075,662	0	0	0	35,972	04/25/2052
3140XL-PS-1	FNMA PASS TH #FS4932 6.000		12/25/2024	PAID ON PRINCIPAL		1,341,972	1,341,972	1,347,424	1,347,177	0	(5,205)	0	(5,205)	0	1,341,972	0	0	0	44,165	06/25/2053

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
3140XL-UG-1 ..	FNMA PASS TH #FS5082 5.000		12/25/2024	PAID ON PRINCIPAL		1,295,018	1,295,018	1,263,655	1,263,535	0	31,484	0	31,484	0	1,295,018	0	0	0	38,789	02/25/2053
3140XL-VF-2 ..	FNMA PASS TH #FS5113 5.500		12/25/2024	PAID ON PRINCIPAL		1,372,621	1,372,621	1,373,265	1,373,143	0	(522)	0	(522)	0	1,372,621	0	0	0	45,446	07/25/2053
3140XM-FP-6 ..	FNMA PASS TH #FS5573 6.000		12/25/2024	PAID ON PRINCIPAL		1,682,960	1,682,960	1,691,111	1,691,259	0	(8,300)	0	(8,300)	0	1,682,960	0	0	0	59,420	08/25/2053
3140XM-JY-3 ..	FNMA PASS TH #FS5678 5.500		12/25/2024	PAID ON PRINCIPAL		2,080,410	2,080,410	2,094,388	2,094,252	0	(13,841)	0	(13,841)	0	2,080,410	0	0	0	71,764	12/25/2052
31418E-HP-8 ..	FNMA PASS TH #MA 4737 5.000		12/25/2024	PAID ON PRINCIPAL		1,341,381	1,341,381	1,335,094	1,335,127	0	6,254	0	6,254	0	1,341,381	0	0	0	38,978	08/25/2052
31418A-VF-2 ..	FNMA PASS TH #MA1513 2.500		12/25/2024	PAID ON PRINCIPAL		41,495	41,495	41,288	41,370	0	125	0	125	0	41,495	0	0	0	500	07/25/2028
31418C-3D-4 ...	FNMA PASS TH #MA3495 4.000		12/25/2024	PAID ON PRINCIPAL		47,423	47,423	47,366	47,487	0	(64)	0	(64)	0	47,423	0	0	0	1,061	10/25/2048
31418D-CX-8 ..	FNMA PASS TH #MA3685 3.000		12/25/2024	PAID ON PRINCIPAL		172,761	172,761	171,025	168,615	0	4,147	0	4,147	0	172,761	0	0	0	2,675	06/25/2049
31418D-GF-3 ..	FNMA PASS TH #MA3797 2.500		12/25/2024	PAID ON PRINCIPAL		485,973	485,973	489,181	490,896	0	(4,924)	0	(4,924)	0	485,973	0	0	0	6,640	10/25/2034
31418D-GU-0 ..	FNMA PASS TH #MA3810 2.500		12/25/2024	PAID ON PRINCIPAL		233,005	233,005	234,279	235,726	0	(2,721)	0	(2,721)	0	233,005	0	0	0	3,183	10/25/2039
31418D-ZX-3 ..	FNMA PASS TH #MA4357 3.000		12/25/2024	PAID ON PRINCIPAL		373,962	373,962	318,437	318,548	0	55,414	0	55,414	0	373,962	0	0	0	6,340	06/25/2051
31418D-3Z-3 ..	FNMA PASS TH #MA4415 3.000		12/25/2024	PAID ON PRINCIPAL		1,731,756	1,731,756	1,463,334	1,462,961	0	268,795	0	268,795	0	1,731,756	0	0	0	30,245	09/25/2051
31418E-GK-0 ..	FNMA PASS TH #MA4701 4.500		12/25/2024	PAID ON PRINCIPAL		2,692,027	2,692,027	2,610,557	2,612,060	0	79,967	0	79,967	0	2,692,027	0	0	0	70,768	08/25/2052
31418E-JF-8 ..	FNMA PASS TH #MA4761 5.000		12/25/2024	PAID ON PRINCIPAL		1,453,936	1,453,936	1,431,445	1,431,698	0	22,238	0	22,238	0	1,453,936	0	0	0	41,787	09/25/2052
31418E-J6-8 ..	FNMA PASS TH #MA4784 4.500		12/25/2024	PAID ON PRINCIPAL		750,012	750,012	733,723	734,175	0	15,837	0	15,837	0	750,012	0	0	0	19,771	10/25/2052
31418E-KV-1 ..	FNMA PASS TH #MA4807 5.500		12/25/2024	PAID ON PRINCIPAL		1,594,230	1,594,230	1,589,995	1,589,939	0	4,291	0	4,291	0	1,594,230	0	0	0	49,741	11/25/2052
31418E-L5-7 ..	FNMA PASS TH #MA4847 6.000		12/25/2024	PAID ON PRINCIPAL		2,773,272	2,773,272	2,781,072	2,780,855	0	(7,582)	0	(7,582)	0	2,773,272	0	0	0	102,009	11/25/2052
31418E-L8-1 ..	FNMA PASS TH #MA4850 5.000		12/25/2024	PAID ON PRINCIPAL		3,099,946	3,099,946	3,095,828	3,095,700	0	4,245	0	4,245	0	3,099,946	0	0	0	85,352	11/25/2037
31418E-MS-6 ..	FNMA PASS TH #MA4868 5.000		12/25/2024	PAID ON PRINCIPAL		1,674,557	1,674,557	1,649,962	1,650,315	0	24,242	0	24,242	0	1,674,557	0	0	0	49,353	01/25/2053
31418E-PD-6 ..	FNMA PASS TH #MA4919 5.500		12/25/2024	PAID ON PRINCIPAL		2,302,317	2,302,317	2,329,117	2,328,348	0	(26,031)	0	(26,031)	0	2,302,317	0	0	0	76,190	02/25/2053
313921-DF-2 ...	FNR 2001-55 PC CMO 6.500		12/25/2024	PAID ON PRINCIPAL		7,027	7,027	7,093	7,070	0	(43)	0	(43)	0	7,027	0	0	0	245	10/25/2031
3136A8-SU-5 ..	FNR 2012-102 BC CMO 1.750		12/25/2024	PAID ON PRINCIPAL		397,471	397,471	389,397	393,381	0	4,089	0	4,089	0	397,471	0	0	0	3,817	09/25/2027
3136AG-XN-7 ..	FNR 2013-102 DG CMO 3.000		12/25/2024	PAID ON PRINCIPAL		290,553	290,553	290,099	289,995	0	557	0	557	0	290,553	0	0	0	4,536	05/25/2032
3136AG-QV-7 ..	FNR 2013-109 BA CMO 3.000		12/25/2024	PAID ON PRINCIPAL		319,430	319,430	317,010	318,158	0	1,272	0	1,272	0	319,430	0	0	0	5,058	10/25/2032
3136AD-R2-7 ..	FNR 2013-41 DA CMO 1.750		12/25/2024	PAID ON PRINCIPAL		122,100	122,100	117,216	116,923	0	5,178	0	5,178	0	122,100	0	0	0	1,167	02/25/2043
3136AM-UK-3 ..	FNR 2015-8 AP CMO 2.000		12/25/2024	PAID ON PRINCIPAL		593,116	593,116	591,147	590,807	0	2,309	0	2,309	0	593,116	0	0	0	6,661	03/25/2045
3136AR-C2-2 ...	FNR 2016-19 CD CMO 2.500		12/25/2024	PAID ON PRINCIPAL		798,449	798,449	799,073	798,718	0	(269)	0	(269)	0	798,449	0	0	0	10,942	04/25/2046
3136B7-DH-1 ..	FNR 2019-64 A CMO 2.500		12/25/2024	PAID ON PRINCIPAL		264,521	264,521	266,567	267,384	0	(2,862)	0	(2,862)	0	264,521	0	0	0	3,565	08/25/2051
3136B7-VD-0 ..	FNR 2019-74 C CMO 2.500		12/25/2024	PAID ON PRINCIPAL		449,022	449,022	443,689	441,141	0	7,880	0	7,880	0	449,022	0	0	0	6,194	12/25/2049
313920-XY-1 ..	FNW 2001-W2 AF5 6.521		12/25/2024	PAID ON PRINCIPAL		23,052	23,052	23,051	21,332	0	1,720	0	1,720	0	23,052	0	0	0	1,083	11/25/2031
31392C-MJ-0 ...	FNW 2002-W1 1A4 CMO 6.000		12/25/2024	PAID ON PRINCIPAL		128,614	128,614	123,977	124,513	0	4,101	0	4,101	0	128,614	0	0	0	3,378	02/25/2042
3133TL-4S-4 ...	FSPC T-17 A5 7.160		12/25/2024	PAID ON PRINCIPAL		70,848	70,848	70,838	70,765	0	83	0	83	0	70,848	0	0	0	2,188	07/25/2029
31392M-EJ-7 ..	FSPC T-41 1A4 CMO 6.500		12/25/2024	PAID ON PRINCIPAL		74,730	74,730	74,277	74,316	0	414	0	414	0	74,730	0	0	0	2,432	06/25/2032
31392M-GY-2 ..	FSPC T-42 A4 CMO 6.500		12/25/2024	PAID ON PRINCIPAL		48,477	48,477	48,409	48,268	0	209	0	209	0	48,477	0	0	0	1,946	02/25/2042
31393N-TB-5 ...	FSPC T-55 1A1 CMO 6.500		12/25/2024	PAID ON PRINCIPAL		22,927	22,927	24,267	22,855	0	72	0	72	0	22,927	0	0	0	752	03/25/2043
3137G1-BC-0 ..	FWLS 2016-SC02 1A CMO 3.000		12/25/2024	PAID ON PRINCIPAL		51,082	51,082	50,815	50,648	0	434	0	434	0	51,082	0	0	0	1,050	10/25/2046
3137G1-BD-8 ..	FWLS 2016-SC02 2A CMO 3.500		11/25/2024	PAID ON PRINCIPAL		45,919	45,919	46,741	48,157	0	(2,237)	0	(2,237)	0	45,919	0	0	0	368	10/25/2046
3137G1-BS-5 ..	FWLS 2017-SC02 1A CMO 3.000		12/25/2024	PAID ON PRINCIPAL		156,789	156,789	155,123	154,253	0	2,537	0	2,537	0	156,789	0	0	0	2,205	05/25/2047
3137G1-BV-8 ..	FWLS 2017-SC02 2A CMO 3.500		12/25/2024	PAID ON PRINCIPAL		24,931	24,931	25,304	25,655	0	(725)	0	(725)	0	24,931	0	0	0	478	05/25/2047
35563P-BX-6 ..	SCRT 2017-3 HT CMO 3.250		12/25/2024	PAID ON PRINCIPAL		118,429	118,429	118,050	119,410	0	(981)	0	(981)	0	118,429	0	0	0	1,979	07/25/2056
35563P-GB-9 ...	SCRT 2018-3 HA CMO 3.000		12/25/2024	PAID ON PRINCIPAL		282,010	282,010	274,235	274,395	0	7,615	0	7,615	0	282,010	0	0	0	4,210	08/25/2057
35563P-E2-1 ...	SCRT 2022-2 MT CMO 3.000		12/25/2024	PAID ON PRINCIPAL		672,638	672,638	608,311	609,845	0	62,793	0	62,793	0	672,638	0	0	0	10,244	04/25/2062
0909999999. Subtotal - Bonds - U.S. Special Revenues						459,022,976	468,943,901	487,527,371	467,793,987	0	2,903,508	0	2,903,508	0	470,697,495	0	(11,674,518)	(11,674,518)	14,309,186	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
88579Y-BB-6 ..	3M COMPANY 3.250		02/14/2024	MATURED		3,000,000	3,000,000	2,992,680	2,999,676	0	324	0	324	0	3,000,000	0	0	0	48,750	02/14/2024
00104U-AC-2 ..	AEPTC 2012-1 A3 2.845		12/01/2024	REDEEMED		230,839	230,839	230,837	230,835	0	4	0	4	0	230,839	0	0	0	5,082	03/01/2026
037680-AB-1 ..	AEPWV 2013-1 A2 3.772		08/01/2024	REDEEMED		665,716	665,716	665,647	665,706	0	11	0	11	0	665,716	0	0	0	18,965	08/01/2031
00817Y-AQ-1 ..	AETNA INC 3.500		11/15/2024	MATURED		2,000,000	2,000,000	2,020,130	2,001,809	0	(1,809)	0	(1,809)	0	2,000,000	0	0	0	70,000	11/15/2024
009158-AV-8 ..	AIR PRODUCTS & CHEMICA 3.350		07/31/2024	MATURED		6,237,000	6,237,000	6,151,218	6,227,386	0	9,614	0	9,614	0	6,237,000	0	0	0	208,940	07/31/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02079K-AB-3	ALPHABET INC 3.375		02/25/2024	MATURED		3,500,000	3,500,000	3,778,740	3,505,700	0	(5,700)	0	(5,700)	0	3,500,000	0	0	0	59,063	02/25/2024
02209S-AS-2	ALTRIA GROUP INC 4.000		01/31/2024	MATURED		1,000,000	1,000,000	987,630	999,819	0	181	0	181	0	1,000,000	0	0	0	20,000	01/31/2024
023135-AN-6	AMAZON.COM INC 3.800		12/05/2024	MATURED		1,000,000	1,000,000	996,380	999,580	0	420	0	420	0	1,000,000	0	0	0	38,000	12/05/2024
025816-BR-9	AMERICAN EXPRESS 3.000		09/30/2024	REDEEMED		1,000,000	1,000,000	999,370	999,893	0	67	0	67	0	999,960	0	40	40	27,500	10/30/2024
03027X-AD-2	AMERICAN TOWER CORP 5.000		02/15/2024	MATURED		1,000,000	1,000,000	998,880	999,868	0	132	0	132	0	1,000,000	0	0	0	25,000	02/15/2024
03040W-AK-1	AMERICAN WATER CAPITAL 3.850		03/01/2024	MATURED		1,271,000	1,271,000	1,282,922	1,271,028	0	(28)	0	(28)	0	1,271,000	0	0	0	24,467	03/01/2024
03076C-AG-1	AMERIPRISE FINANCIAL 3.700		10/15/2024	MATURED		2,000,000	2,000,000	1,993,120	1,999,285	0	715	0	715	0	2,000,000	0	0	0	74,000	10/15/2024
032095-AG-6	AMPHENOL CORP 3.200		04/01/2024	MATURED		1,000,000	1,000,000	998,880	999,892	0	108	0	108	0	1,000,000	0	0	0	16,000	04/01/2024
00229*-AA-3	AP TUNDRA HOLDINGS LLC 4.750	C	08/15/2024	REDEEMED		3,276,660	3,276,660	3,276,660	3,276,660	0	0	0	0	0	3,276,660	0	0	0	131,531	02/15/2042
037833-AS-9	APPLE INC 3.450		05/06/2024	MATURED		3,500,000	3,500,000	3,529,231	3,501,042	0	(1,042)	0	(1,042)	0	3,500,000	0	0	0	60,375	05/06/2024
040555-CQ-5	ARIZONA PUBLIC SERVICE 3.350		06/15/2024	MATURED		2,000,000	2,000,000	1,998,160	1,999,856	0	144	0	144	0	2,000,000	0	0	0	33,500	06/15/2024
05329W-AN-2	AUTONATION INC 3.500		11/15/2024	MATURED		2,000,000	2,000,000	1,997,520	1,999,601	0	399	0	399	0	2,000,000	0	0	0	70,000	11/15/2024
05348E-AU-3	AVALONBAY COMMUNITIES 3.500		11/15/2024	MATURED		315,000	315,000	313,334	314,808	0	192	0	192	0	315,000	0	0	0	11,025	11/15/2024
73179P-AM-8	AVIENT CORP (144A) 5.750		09/20/2024	REDEEMED		1,214,000	1,214,000	1,174,093	1,192,134	0	11,123	0	11,123	0	1,203,257	0	10,743	10,743	59,140	05/15/2025
05508R-AE-6	B&G FOODS INC 5.250		10/09/2024	REDEEMED		2,106,000	2,106,000	2,128,815	2,075,484	28,287	1,359	0	29,647	0	2,105,131	0	869	869	113,022	04/01/2025
05523U-AK-6	BAE SYSTEMS HOLDINGS (3.800	C	10/07/2024	MATURED		1,000,000	1,000,000	997,030	999,686	0	314	0	314	0	1,000,000	0	0	0	38,000	10/07/2024
06051G-GT-0	BANK OF AMERICA CORP 3.093		10/01/2024	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	30,930	10/01/2025
06051G-FF-1	BANK OF AMERICA CORP 4.000		04/01/2024	MATURED		1,000,000	1,000,000	996,250	999,786	0	214	0	214	0	1,000,000	0	0	0	20,000	04/01/2024
06051G-FB-0	BANK OF AMERICA CORP 4.125		01/22/2024	MATURED		3,000,000	3,000,000	3,002,120	2,999,884	0	116	0	116	0	3,000,000	0	0	0	61,875	01/22/2024
06406H-CX-5	BANK OF NEW YORK MELLO 3.250		09/11/2024	MATURED		2,000,000	2,000,000	1,993,060	1,999,378	0	622	0	622	0	2,000,000	0	0	0	65,000	09/11/2024
06406H-CV-9	BANK OF NEW YORK MELLO 3.400		05/15/2024	MATURED		2,000,000	2,000,000	1,998,980	1,999,847	0	153	0	153	0	2,000,000	0	0	0	34,000	05/15/2024
06406H-CS-6	BANK OF NEW YORK MELLO 3.650		02/04/2024	MATURED		2,000,000	2,000,000	1,997,100	1,999,868	0	132	0	132	0	2,000,000	0	0	0	36,500	02/04/2024
06405L-AC-5	BANK OF NEW YORK MELLO 5.224		11/21/2024	REDEEMED		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	208,960	11/21/2025
07274E-AG-8	BAYER US FINANCE (144A 3.375	C	10/08/2024	MATURED		4,000,000	4,000,000	4,059,890	4,005,633	0	(5,633)	0	(5,633)	0	4,000,000	0	0	0	135,000	10/08/2024
07274N-AW-3	BAYER US FINANCE II LL 3.375	C	07/15/2024	MATURED		1,000,000	1,000,000	956,690	995,647	0	4,353	0	4,353	0	1,000,000	0	0	0	33,750	07/15/2024
075887-BF-5	BECTON DICKINSON 3.734		12/15/2024	MATURED		3,000,000	3,000,000	3,036,060	3,003,732	0	(3,732)	0	(3,732)	0	3,000,000	0	0	0	112,020	12/15/2024
093645-AJ-8	BLOCK COMMUNICATIONS I 4.875		11/14/2024	GOLDMAN SACHS & CO		1,887,500	2,000,000	2,062,500	1,760,100	262,465	(16,951)	0	245,514	0	2,005,614	0	(118,114)	(118,114)	117,542	03/01/2028
097023-BH-7	BOEING CO 2.850		10/30/2024	MATURED		1,000,000	1,000,000	984,740	998,522	0	1,478	0	1,478	0	1,000,000	0	0	0	28,500	10/30/2024
097023-AH-8	BOEING CO 7.950		08/15/2024	MATURED		5,475,000	5,475,000	7,599,719	5,626,074	0	(151,074)	0	(151,074)	0	5,475,000	0	0	0	435,263	08/15/2024
099724-AJ-5	BORG-WARNER AUTO 3.375		08/13/2024	TENDERED 99.24		992,380	1,000,000	997,980	999,684	0	160	0	160	0	999,844	0	(7,464)	(7,464)	31,031	03/15/2025
103304-BU-4	BOYD GAMING CORP 4.750		09/18/2024	GOLDMAN SACHS & CO		1,977,500	2,000,000	1,787,500	1,832,270	0	27,197	0	27,197	0	1,859,466	0	118,034	118,034	76,000	12/01/2027
110122-CM-8	BRISTOL-MYERS SQUIBB 2.900		07/26/2024	MATURED		3,000,000	3,000,000	2,988,360	2,998,616	0	1,384	0	1,384	0	3,000,000	0	0	0	87,000	07/26/2024
11134L-AF-6	BROADCOM CORP / CAYMAN 3.625		01/15/2024	MATURED		1,000,000	1,000,000	998,960	999,970	0	30	0	30	0	1,000,000	0	0	0	18,125	01/15/2024
12189L-AT-8	BURLINGTON NORTHERN SA 3.400		09/01/2024	MATURED		3,218,000	3,218,000	3,231,924	3,217,800	0	200	0	200	0	3,218,000	0	0	0	109,412	09/01/2024
12189L-AR-2	BURLINGTON NORTHERN SA 3.750		04/01/2024	MATURED		1,000,000	1,000,000	996,730	999,815	0	185	0	185	0	1,000,000	0	0	0	18,750	04/01/2024
28470R-AH-5	CAESARS ENTERTAIN INC 6.250		02/06/2024	TENDERED		3,011,370	3,000,000	2,973,750	2,986,076	0	625	0	625	0	2,986,701	0	13,299	13,299	123,349	07/01/2025
14149Y-BA-5	CARDINAL HEALTH 3.500		11/15/2024	MATURED		4,000,000	4,000,000	3,993,140	3,999,183	0	817	0	817	0	4,000,000	0	0	0	140,000	11/15/2024
142339-AG-5	CARLISLE COS INC 3.500		12/01/2024	MATURED		2,000,000	2,000,000	1,997,860	1,999,654	0	346	0	346	0	2,000,000	0	0	0	70,000	12/01/2024
14448C-BB-9	CARRIER GLOBAL CORP 5.800		06/13/2024	MAKE WHOLE CALL		5,043,043	5,000,000	4,998,300	4,998,102	0	514	0	514	0	4,998,616	0	1,384	1,384	198,515	11/30/2025
14879E-AH-1	CATALENT PHARMA SOLUTI 3.125		12/18/2024	REDEEMED		5,839,873	5,750,000	5,150,000	4,986,270	276,464	80,625	0	357,089	0	5,343,358	0	496,514	496,514	241,081	02/15/2029
14879E-AK-4	CATALENT PHARMA SOLUTI 3.500		12/18/2024	MAKE WHOLE CALL		2,027,531	2,000,000	2,000,000	1,742,040	257,960	0	0	257,960	0	2,000,000	0	0	0	112,503	04/01/2030
14912L-6G-1	CATERPILLAR FINANCIAL 3.250		12/01/2024	MATURED		1,000,000	1,000,000	990,140	998,504	0	1,496	0	1,496	0	1,000,000	0	0	0	32,500	12/01/2024
149123-CC-3	CATERPILLAR INC 3.400		05/15/2024	MATURED		1,000,000	1,000,000	999,830	999,938	0	62	0	62	0	1,000,000	0	0	0	17,000	05/15/2024
15089Q-AJ-3	CELANESE US HOLDINGS 3.500		05/08/2024	MATURED		4,000,000	4,000,000	3,995,800	3,999,426	0	574	0	574	0	4,000,000	0	0	0	70,000	05/08/2024
03073E-AL-9	CENCORA INC 3.400		05/15/2024	MATURED		2,000,000	2,000,000	1,994,300	1,999,640	0	360	0	360	0	2,000,000	0	0	0	34,000	05/15/2024
166764-BT-6	CHEVRON CORP 2.895		03/03/2024	MATURED		3,000,000	3,000,000	2,921,010	2,997,261	0	2,739	0	2,739	0	3,000,000	0	0	0	43,425	03/03/2024
166756-AP-1	CHEVRON USA INC 3.900		11/15/2024	MATURED		1,000,000	1,000,000	996,950	999,650	0	350	0	350	0	1,000,000	0	0	0	39,000	11/15/2024
125523-BX-7	CIGNA CORP 3.500		06/15/2024	MATURED		2,000,000	2,000,000	2,075,340	2,003,783	0	(3,783)	0	(3,783)	0	2,000,000	0	0	0	35,000	06/15/2024
125523-AG-5	CIGNA CORP 4.125		02/22/2024	TENDERED 98.51		2,955,150	3,000,000	2,995,680	2,998,702	0	49	0	49	0	2,998,751	0	(43,601)	(43,601)	33,344	11/15/2025

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP 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
125523-BZ-2	CIGNA CORP	4.500		02/22/2024	TENDERED 98.99		687,994	695,000	754,541	714,679	0	(1,403)	0	(1,403)	0	713,277	0	(25,282)	(25,282)	15,377	02/25/2026
17275R-AN-2	CISCO SYSTEMS	3.625		03/04/2024	MATURED		3,000,000	3,000,000	3,003,180	2,999,844	0	156	0	156	0	3,000,000	0	0	0	54,375	03/04/2024
172967-HT-1	CITIGROUP INC	3.750		06/16/2024	MATURED		2,000,000	2,000,000	1,997,520	1,999,812	0	188	0	188	0	2,000,000	0	0	0	37,500	06/16/2024
184496-AP-2	CLEAN HARBORS (144A)	5.125		10/31/2024	CITIGROUP GLOBAL MARKETS		1,945,000	2,000,000	2,032,125	1,921,440	98,212	(6,311)	0	91,901	0	2,013,341	0	(68,341)	(68,341)	132,681	07/15/2029
186108-CJ-3	CLEVELAND ELECTRIC ILL	5.500		08/15/2024	MATURED		1,000,000	1,000,000	994,660	999,610	0	390	0	390	0	1,000,000	0	0	0	55,000	08/15/2024
19416Q-EG-1	COLGATE-PALMOLIVE	3.250		03/15/2024	MATURED		1,000,000	1,000,000	993,970	999,790	0	210	0	210	0	1,000,000	0	0	0	16,250	03/15/2024
20034D-JA-8	COMERICA BANK	2.500		07/23/2024	MATURED		3,000,000	3,000,000	2,997,210	2,999,643	0	357	0	357	0	3,000,000	0	0	0	75,000	07/23/2024
202795-JE-1	COMMONWEALTH EDISON	3.100		08/01/2024	REDEEMED		3,500,000	3,500,000	3,515,312	3,500,924	0	(1,178)	0	(1,178)	0	3,499,746	0	254	254	81,375	11/01/2024
20338H-AB-9	COMMSCOPE TECHNOLOGIES	5.000		03/26/2024	DEUTSCHE BANC		193,750	500,000	208,125	208,125	0	(5,460)	0	(5,460)	0	202,665	0	(8,915)	(8,915)	13,403	03/15/2027
20338H-AB-9	COMMSCOPE TECHNOLOGIES	5.000		03/01/2024	RBC CAPITAL MARKETS		187,500	500,000	208,125	208,125	0	(4,013)	0	(4,013)	0	204,112	0	(16,612)	(16,612)	11,806	03/15/2027
20337Y-AA-5	COMMSCOPE TECHNOLOGIES	6.000		03/26/2024	BARCLAYS CAPITAL INC		436,250	500,000	407,500	407,500	0	(7,966)	0	(7,966)	0	399,534	0	36,716	36,716	8,583	06/15/2025
20337Y-AA-5	COMMSCOPE TECHNOLOGIES	6.000		12/26/2024	REDEEMED		500,000	500,000	407,500	407,500	0	(25,225)	0	(25,225)	0	382,275	0	117,725	117,725	30,917	06/15/2025
205887-CA-8	CONAGRA BRANDS INC	4.300		05/01/2024	MATURED		4,000,000	4,000,000	4,002,280	3,999,767	0	233	0	233	0	4,000,000	0	0	0	86,000	05/01/2024
208251-AE-8	CONOCOPHILLIPS HLDG CO	6.950		12/10/2024	TENDERED		7,163,764	6,515,000	8,182,604	7,426,875	0	(149,666)	0	(149,666)	0	7,277,208	0	(762,208)	(762,208)	1,173,248	04/15/2029
209111-FE-8	CONSOLIDATED EDISON CO	3.300		12/01/2024	MATURED		2,000,000	2,000,000	2,001,870	2,000,053	0	(53)	0	(53)	0	2,000,000	0	0	0	66,000	12/01/2024
21036P-AN-8	CONSTELLATION BRANDS I	4.750		11/15/2024	MATURED		1,500,000	1,500,000	1,571,250	1,508,497	0	(8,497)	0	(8,497)	0	1,500,000	0	0	0	71,250	11/15/2024
210518-CW-4	CONSUMERS ENERGY COMPA	3.125		08/31/2024	MATURED		1,000,000	1,000,000	998,980	999,923	0	77	0	77	0	1,000,000	0	0	0	31,250	08/31/2024
212015-AN-1	CONTINENTAL RESOURCES	3.800		06/01/2024	MATURED		2,000,000	2,000,000	1,999,220	1,999,814	0	186	0	186	0	2,000,000	0	0	0	38,000	06/01/2024
126307-AH-0	CSC HOLDINGS LLC	5.250		02/28/2024	MAKE WHOLE CALL 100.00		3,000,000	3,000,000	3,021,250	2,938,920	62,179	(518)	0	61,662	0	3,000,582	0	(582)	(582)	38,063	06/01/2024
126408-HB-2	CSX CORP	3.400		08/01/2024	MATURED		8,000,000	8,000,000	7,895,670	7,960,625	0	39,375	0	39,375	0	8,000,000	0	0	0	272,000	08/01/2024
126650-CF-5	CVS HEALTH CORP	3.375		08/12/2024	MATURED		1,000,000	1,000,000	990,780	999,312	0	688	0	688	0	1,000,000	0	0	0	33,750	08/12/2024
12665V-AA-0	CVS LEASE PASS THRU CE	4.163		12/10/2024	REDEEMED		83,668	83,668	83,668	83,668	0	0	0	0	0	83,668	0	0	0	1,899	08/11/2036
126650-AW-0	CVS LEASE PASS THRU CE	5.298		12/10/2024	REDEEMED		223,662	223,662	226,110	224,316	0	(654)	0	(654)	0	223,662	0	0	0	6,462	01/11/2027
126659-AA-9	CVS LEASE PASS THRU CE	8.353		12/10/2024	REDEEMED		247,466	247,466	255,674	252,035	0	(4,570)	0	(4,570)	0	247,466	0	0	0	11,339	07/10/2031
233851-BJ-2	DAIMLER FINANCE NA LLC	3.250	C	08/01/2024	MATURED		1,000,000	1,000,000	990,390	999,328	0	672	0	672	0	1,000,000	0	0	0	32,500	08/01/2024
25277L-AF-3	DIAMOND SPORTS GROUP L	5.375		02/05/2024	DEUTSCHE BANC		223,125	3,500,000	70,000	41,753	0	(10,117)	0	(10,117)	0	31,637	0	191,488	191,488	0	08/15/2026
25277L-AC-0	DIAMOND SPORTS GROUP L	6.625		02/05/2024	DEUTSCHE BANC		28,750	500,000	3,750	1,872	0	(1,872)	0	(1,872)	0	0	0	28,750	28,750	0	08/15/2027
25470D-AM-1	DISCOVERY COMMUNICATIO	3.800		03/13/2024	MATURED		1,000,000	1,000,000	998,110	999,852	0	148	0	148	0	1,000,000	0	0	0	19,000	03/13/2024
25470D-BC-2	DISCOVERY COMMUNICATIO	3.900		11/15/2024	MATURED		2,000,000	2,000,000	2,011,560	2,001,275	0	(1,275)	0	(1,275)	0	2,000,000	0	0	0	78,000	11/15/2024
23338V-AB-2	DTE ELECTRIC CO	3.650		03/15/2024	MATURED		500,000	500,000	515,018	500,035	0	(35)	0	(35)	0	500,000	0	0	0	9,125	03/15/2024
23346T-AA-9	DTE ELECTRIC SECURITIZ	5.970		09/01/2024	REDEEMED		317,199	317,199	317,088	317,002	0	197	0	197	0	317,199	0	0	0	15,781	03/01/2033
26444G-AC-7	DUKE ENERGY FLORIDA PR	2.538		09/01/2024	REDEEMED		268,770	268,770	268,759	268,765	0	4	0	4	0	268,770	0	0	0	5,030	09/01/2031
94973V-BJ-5	ELEVANCE HEALTH INC	3.500		08/15/2024	MATURED		2,000,000	2,000,000	1,986,970	1,998,991	0	1,009	0	1,009	0	2,000,000	0	0	0	70,000	08/15/2024
28932M-AA-3	ELM RD GENERATING STAT	5.209		08/11/2024	REDEEMED		303,078	303,078	303,078	303,069	0	9	0	9	0	303,078	0	0	0	11,891	02/11/2030
29248O-AH-3	ENERGY TRANSFER LP	3.900		05/15/2024	MATURED		1,000,000	1,000,000	998,870	999,877	0	123	0	123	0	1,000,000	0	0	0	19,500	05/15/2024
29364D-AS-9	ENTERGY ARKANSAS	3.700		06/01/2024	MATURED		9,938,000	9,938,000	10,262,534	9,949,737	0	(11,737)	0	(11,737)	0	9,938,000	0	0	0	183,853	06/01/2024
29379V-BB-8	ENTERPRISE PRODUCTS OP	3.900		02/15/2024	MATURED		5,000,000	5,000,000	5,293,050	5,000,992	0	(992)	0	(992)	0	5,000,000	0	0	0	97,500	02/15/2024
26885B-AA-8	EQM MIDSTREAM PARTNERS	4.000		08/01/2024	MATURED		2,000,000	2,000,000	1,988,440	1,982,380	16,753	867	0	17,620	0	2,000,000	0	0	0	80,000	08/01/2024
26884T-AL-6	ERAC USA FINANCE LLC (	3.850		11/15/2024	MATURED		1,000,000	1,000,000	1,006,600	1,000,491	0	(491)	0	(491)	0	1,000,000	0	0	0	38,500	11/15/2024
30231G-AC-6	EXXON MOBIL CORP	3.176		03/15/2024	MATURED		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	63,520	03/15/2024
313747-AU-1	FEDERAL REALTY INVESTM	3.950		01/15/2024	MATURED		2,000,000	2,000,000	2,158,560	2,000,091	0	(91)	0	(91)	0	2,000,000	0	0	0	39,500	01/15/2024
31620M-BT-2	FIDELITY NATIONAL INFO	2.250		03/07/2024	TENDERED 84.46		7,575,217	8,969,000	8,884,063	8,905,845	0	1,594	0	1,594	0	8,907,439	0	(1,332,222)	(1,332,222)	104,265	03/01/2031
31620M-BJ-4	FIDELITY NATIONAL INFO	3.750		03/07/2024	TENDERED 96.33		1,926,660	2,000,000	2,116,140	2,066,522	0	(2,219)	0	(2,219)	0	2,064,303	0	(137,643)	(137,643)	22,083	05/21/2029
341081-FK-8	FLORIDA POWER & LIGHT	3.250		06/01/2024	MATURED		2,765,000	2,765,000	2,766,107	2,764,797	0	203	0	203	0	2,765,000	0	0	0	44,931	06/01/2024
345397-WW-9	FORD MOTOR CREDIT CO L	3.664		09/08/2024	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	36,640	09/08/2024
35802X-AJ-2	FRESENIUS MED (144A)	4.750	C	10/15/2024	MATURED		4,500,000	4,500,000	4,645,710	4,512,530	0	(12,530)	0	(12,530)	0	4,500,000	0	0	0	213,750	10/15/2024
36962G-7K-4	GENERAL ELECTRIC COMPA	3.450		05/15/2024	MATURED		1,573,000	1,573,000	1,664,789	1,574,432	0	(1,432)	0	(1,432)	0	1,573,000	0	0	0	27,134	05/15/2024
370334-BT-0	GENERAL MILLS INC	3.650		02/15/2024	MATURED		2,000,000	2,000,000	1,996,300	1,999,823	0	177	0	177	0	2,000,000	0	0	0	36,500	02/15/2024

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
37045X-CD-6	GENERAL MOTORS FINANCI	3.500		11/07/2024	MATURED		1,000,000	1,000,000	998,520	999,769	0	231	0	231	0	1,000,000	0	0	0	35,000	11/07/2024
36162J-AC-0	GEO GROUP INC	10.500		04/29/2024	REDEEMED		630,360	618,000	565,500	574,454	0	2,226	0	2,226	0	576,680	0	53,680	53,680	53,895	06/30/2028
36162J-AD-8	GEO GROUP INC (144A)	9.500		04/29/2024	REDEEMED		3,570,000	3,500,000	2,800,000	2,901,960	0	26,703	0	26,703	0	2,928,663	0	641,337	641,337	276,160	12/31/2028
361841-AN-9	GLP CAP LP/FIN II	3.350		09/01/2024	MATURED		3,000,000	3,000,000	2,996,970	2,999,475	0	525	0	525	0	3,000,000	0	0	0	100,500	09/01/2024
38141G-WQ-3	GOLDMAN SACHS GROUP	3.272		09/29/2024	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	32,720	09/29/2025
38141E-C2-3	GOLDMAN SACHS GROUP	3.850		07/08/2024	MATURED		1,000,000	1,000,000	998,680	999,912	0	88	0	88	0	1,000,000	0	0	0	38,500	07/08/2024
38141G-VM-3	GOLDMAN SACHS GROUP	4.000		03/03/2024	MATURED		1,000,000	1,000,000	996,980	999,846	0	154	0	154	0	1,000,000	0	0	0	20,000	03/03/2024
38869P-AM-6	GRAPHIC PACKAGING INTE	4.125		08/15/2024	MATURED		234,000	234,000	234,000	230,972	3,028	0	0	3,028	0	234,000	0	0	0	9,653	08/15/2024
437076-BC-5	HOME DEPOT INC	3.750		02/15/2024	MATURED		4,000,000	4,000,000	4,047,970	3,999,896	0	104	0	104	0	4,000,000	0	0	0	75,000	02/15/2024
44107T-AX-4	HOST HOTELS & RESORTS	3.875		04/01/2024	MATURED		2,000,000	2,000,000	1,998,610	1,999,810	0	190	0	190	0	2,000,000	0	0	0	29,278	04/01/2024
013817-AW-1	HOWMET AEROSPACE INC	5.125		07/01/2024	REDEEMED		302,000	302,000	318,799	303,259	0	(1,259)	0	(1,259)	0	302,000	0	0	0	11,608	10/01/2024
459200-HU-8	IBM CORP	3.625		02/12/2024	MATURED		2,000,000	2,000,000	2,001,840	1,999,910	0	90	0	90	0	2,000,000	0	0	0	36,250	02/12/2024
452308-AT-6	ILLINOIS TOOL WORKS IN	3.500		03/01/2024	MATURED		3,500,000	3,500,000	3,520,202	3,499,660	0	340	0	340	0	3,500,000	0	0	0	61,250	03/01/2024
458140-BH-2	INTEL CORP	2.450		08/07/2024	CITADEL SECURITIES		7,968,330	9,000,000	8,988,120	8,992,533	0	666	0	666	0	8,993,199	0	(1,024,869)	(1,024,869)	161,088	11/15/2029
461070-AL-8	INTERSTATE POWER & LIG	3.250		12/01/2024	MATURED		4,000,000	4,000,000	3,942,670	3,989,616	0	10,384	0	10,384	0	4,000,000	0	0	0	130,000	12/01/2024
465685-AJ-4	ITC HOLDINGS CORP	3.650		06/15/2024	MATURED		2,000,000	2,000,000	1,996,470	1,999,758	0	242	0	242	0	2,000,000	0	0	0	36,500	06/15/2024
46849L-TK-7	JACKSON NATIONAL LIFE	2.650		06/21/2024	MATURED		5,000,000	5,000,000	4,990,250	4,998,975	0	1,025	0	1,025	0	5,000,000	0	0	0	66,250	06/21/2024
46849L-SS-1	JACKSON NATIONAL LIFE	3.250		01/30/2024	MATURED		1,000,000	1,000,000	995,600	999,894	0	106	0	106	0	1,000,000	0	0	0	16,250	01/30/2024
445658-CD-7	JB HUNT TRANSPORT	3.850		03/15/2024	MATURED		4,500,000	4,500,000	4,605,750	4,500,175	0	(175)	0	(175)	0	4,500,000	0	0	0	86,625	03/15/2024
476556-DB-8	JERSEY CENTRAL POWER &	4.700		04/01/2024	MATURED		2,493,000	2,493,000	2,546,574	2,493,215	0	(215)	0	(215)	0	2,493,000	0	0	0	58,586	04/01/2024
832696-AU-2	JM SMUCKER CO	2.125		12/17/2024	TENDERED 83.30		4,072,733	4,889,000	4,870,764	4,874,302	0	1,590	0	1,590	0	4,875,893	0	(803,160)	(803,160)	131,018	03/15/2032
24422E-SP-5	JOHN DEERE CAPITAL COR	3.350		06/12/2024	MATURED		1,000,000	1,000,000	999,240	999,934	0	66	0	66	0	1,000,000	0	0	0	16,750	06/12/2024
78408L-AB-3	JOHNSON (SC) & SON (14	3.350		09/30/2024	MATURED		3,315,000	3,315,000	3,354,932	3,317,233	0	(2,233)	0	(2,233)	0	3,315,000	0	0	0	111,053	09/30/2024
46625H-JX-9	JPMORGAN CHASE & CO	3.625		05/13/2024	MATURED		1,000,000	1,000,000	995,100	999,722	0	278	0	278	0	1,000,000	0	0	0	18,125	05/13/2024
46625H-JT-8	JPMORGAN CHASE & CO	3.875		02/01/2024	MATURED		1,000,000	1,000,000	994,420	999,891	0	109	0	109	0	1,000,000	0	0	0	19,375	02/01/2024
49338L-AB-9	KEYSIGHT TECHNOLOGIES	4.550		10/30/2024	MATURED		1,000,000	1,000,000	999,660	999,911	0	89	0	89	0	1,000,000	0	0	0	45,500	10/30/2024
948741-AK-9	KIMCO REALTY OP LLC	4.450		01/15/2024	MATURED		2,280,000	2,280,000	2,293,728	2,279,981	0	19	0	19	0	2,280,000	0	0	0	50,730	01/15/2024
494550-BV-7	KINDER MORGAN ENERGY P	4.250		09/01/2024	MATURED		4,000,000	4,000,000	4,029,480	4,002,359	0	(2,359)	0	(2,359)	0	4,000,000	0	0	0	170,000	09/01/2024
501044-CY-5	KROGER CO	4.000		02/01/2024	MATURED		1,000,000	1,000,000	997,960	999,924	0	76	0	76	0	1,000,000	0	0	0	20,000	02/01/2024
502431-AK-5	L3HARRIS TECH INC	3.950		05/28/2024	MATURED		342,000	342,000	357,780	342,569	0	(569)	0	(569)	0	342,000	0	0	0	6,755	05/28/2024
50540R-AT-9	LABORATORY CORP	3.250		09/01/2024	MATURED		1,000,000	1,000,000	1,007,890	1,000,640	0	(640)	0	(640)	0	1,000,000	0	0	0	32,500	09/01/2024
524660-AX-5	LEGGETT & PLATT	3.800		11/15/2024	MATURED		1,000,000	1,000,000	997,440	999,702	0	298	0	298	0	1,000,000	0	0	0	38,000	11/15/2024
538034-AK-5	LIVE NATION ENTERTAINM	4.875		11/01/2024	MATURED		5,000,000	5,000,000	4,972,500	4,959,350	35,366	5,284	0	40,650	0	5,000,000	0	0	0	243,750	11/01/2024
538034-AV-1	LIVE NATION ENTERTAINM	6.500		05/14/2024	TRUIST SECURITIES		2,015,000	2,000,000	1,972,500	1,977,202	0	2,467	0	2,467	0	1,979,669	0	35,331	35,331	65,361	05/15/2027
548661-DD-6	LOWES COMPANIES	3.125		09/15/2024	MATURED		2,000,000	2,000,000	1,982,660	1,998,528	0	1,472	0	1,472	0	2,000,000	0	0	0	62,500	09/15/2024
712700-EB-8	MANUFACTURERS & TRADER	4.000		07/15/2024	MATURED		3,000,000	3,000,000	2,982,270	2,998,817	0	1,183	0	1,183	0	3,000,000	0	0	0	120,000	07/15/2024
565849-AP-1	MARATHON OIL	4.400		12/10/2024	TENDERED 99.87		7,084,494	7,094,000	7,174,656	7,130,255	0	(10,089)	0	(10,089)	0	7,120,166	0	(35,672)	(35,672)	439,592	07/15/2027
56585A-AG-7	MARATHON PETROLEUM	3.625		09/15/2024	MATURED		2,000,000	2,000,000	1,992,820	1,999,327	0	673	0	673	0	2,000,000	0	0	0	72,500	09/15/2024
573284-AN-6	MARTIN MARIETTA MATERI	4.250		07/02/2024	MATURED		4,167,000	4,167,000	4,371,794	4,178,440	0	(11,440)	0	(11,440)	0	4,167,000	0	0	0	177,098	07/02/2024
57629W-BV-1	MASSMUTUAL GLOBAL FUND	3.600		04/09/2024	MATURED		1,200,000	1,200,000	1,201,030	1,199,953	0	47	0	47	0	1,200,000	0	0	0	21,600	04/09/2024
57636Q-AB-0	MASTERCARD INC	3.375		04/01/2024	MATURED		5,548,000	5,548,000	5,613,346	5,549,651	0	(1,651)	0	(1,651)	0	5,548,000	0	0	0	93,623	04/01/2024
576485-AE-6	MATADOR RESOURCES CO	5.875		09/15/2024	REDEEMED		2,200,000	2,200,000	644,600	1,089,269	0	1,110,731	0	1,110,731	0	2,200,000	0	0	0	129,250	09/15/2026
58013M-ES-9	MCDONALDS CORP	3.250		06/10/2024	MATURED		1,000,000	1,000,000	997,200	999,829	0	171	0	171	0	1,000,000	0	0	0	16,250	06/10/2024
59156R-BH-0	METLIFE INC	3.600		04/10/2024	MATURED		2,000,000	2,000,000	2,001,090	1,999,877	0	123	0	123	0	2,000,000	0	0	0	36,000	04/10/2024
591894-CB-4	METROPOLITAN EDISON (1	4.000		12/30/2024	MAKE WHOLE CALL 100.00		2,000,000	2,000,000	1,994,500	1,999,181	0	458	0	458	0	1,999,639	0	361	361	96,667	04/15/2025
595620-AM-7	MIDAMERICAN ENERGY CO	3.500		10/15/2024	MATURED		2,500,000	2,500,000	2,538,415	2,502,246	0	(2,246)	0	(2,246)	0	2,500,000	0	0	0	87,500	10/15/2024
59565X-AC-4	MIDCONTINENT COMM & FI	5.375		08/26/2024	REDEEMED		5,206,000	5,206,000	5,405,645	5,078,922	164,097	(37,018)	0	127,078	0	5,206,000	0	0	0	288,373	08/15/2027
610202-BN-2	MONONGAHELA POWER (144	4.100		04/15/2024	MATURED		1,000,000	1,000,000	998,860	999,861	0	139	0	139	0	1,000,000	0	0	0	20,500	04/15/2024
617446-8J-1	MORGAN STANLEY	2.720		07/22/2024	REDEEMED		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	81,600	07/22/2025

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61761J-VL-0	MORGAN STANLEY	3.700		10/23/2024	MATURED		1,000,000	1,000,000	998,260	999,794	0	206	0	206	0	1,000,000	0	0	0	37,000	10/23/2024
61746B-DQ-6	MORGAN STANLEY	3.875		04/29/2024	MATURED		2,000,000	2,000,000	2,051,620	2,002,402	0	(2,402)	0	(2,402)	0	2,000,000	0	0	0	38,750	04/29/2024
620076-BF-5	MOTOROLA SOLUTIONS INC	4.000		09/01/2024	MATURED		2,000,000	2,000,000	1,961,880	1,996,849	0	3,151	0	3,151	0	2,000,000	0	0	0	80,000	09/01/2024
64952W-DG-5	NEW YORK LIFE GLOBAL F	2.875		04/10/2024	MATURED		5,000,000	5,000,000	4,996,550	4,999,540	0	460	0	460	0	5,000,000	0	0	0	71,875	04/10/2024
64952W-CN-1	NEW YORK LIFE GLOBAL F	2.900		01/17/2024	MATURED		6,600,000	6,600,000	6,429,384	6,598,358	0	1,642	0	1,642	0	6,600,000	0	0	0	95,700	01/17/2024
651229-AW-6	NEWELL BRANDS INC	5.700		11/29/2024	MAKE WHOLE CALL		1,906,988	1,888,000	1,873,345	1,846,875	21,184	7,271	0	28,455	0	1,875,330	0	12,670	12,670	139,123	04/01/2026
62927#-AA-4	NFL VENTURES LP	3.860		10/15/2024	REDEEMED		1,842,447	1,842,447	1,948,738	1,905,430	0	(62,983)	0	(62,983)	0	1,842,447	0	0	0	71,118	10/15/2028
65364U-AK-2	NIAGARA MOHAWK POWER (	3.508	C	10/01/2024	MATURED		2,000,000	2,000,000	1,999,980	2,000,000	0	0	0	0	0	2,000,000	0	0	0	70,160	10/01/2024
665789-AY-9	NORTHERN STATES POWER	3.300		06/15/2024	MATURED		3,000,000	3,000,000	2,993,010	2,999,579	0	421	0	421	0	3,000,000	0	0	0	49,500	06/15/2024
66989H-AG-3	NOVARTIS CAPITAL	3.400	C	05/06/2024	MATURED		4,000,000	4,000,000	3,971,480	3,998,613	0	1,387	0	1,387	0	4,000,000	0	0	0	68,000	05/06/2024
674599-DB-8	OCCIDENTAL PETROLEUM	6.950		07/01/2024	MATURED		2,308,000	2,308,000	2,691,659	2,350,860	0	(42,860)	0	(42,860)	0	2,308,000	0	0	0	160,406	07/01/2024
68233J-BM-5	ONCOR ELECTRIC DELIVER	2.750		06/01/2024	MATURED		5,000,000	5,000,000	4,998,800	4,999,767	0	233	0	233	0	5,000,000	0	0	0	68,750	06/01/2024
68235P-AE-8	ONE GAS INC	3.610		02/01/2024	MATURED		2,000,000	2,000,000	2,001,000	1,999,971	0	29	0	29	0	2,000,000	0	0	0	36,100	02/01/2024
68268N-AP-8	ONEOK PARTNERS	4.900		12/15/2024	REDEEMED		1,000,000	1,000,000	1,070,110	1,010,818	0	(10,818)	0	(10,818)	0	1,000,000	0	0	0	61,250	03/15/2025
68389X-AU-9	ORACLE CORP	3.400		07/08/2024	MATURED		3,000,000	3,000,000	3,002,380	2,999,966	0	34	0	34	0	3,000,000	0	0	0	102,000	07/08/2024
690742-AE-1	OWENS CORNING INC	4.200		12/01/2024	MATURED		2,000,000	2,000,000	1,961,520	1,995,706	0	4,294	0	4,294	0	2,000,000	0	0	0	84,000	12/01/2024
69371R-Q2-5	PACCAR FINANCIAL CORP	2.150		08/15/2024	MATURED		5,000,000	5,000,000	4,988,950	4,998,501	0	1,499	0	1,499	0	5,000,000	0	0	0	107,500	08/15/2024
69371J-AB-0	PACCAR FINANCIAL LTD	.985		05/14/2024	MATURED		2,718,000	2,718,000	2,565,683	2,683,229	0	34,771	0	34,771	0	2,718,000	0	0	0	13,386	05/14/2024
695114-CR-7	PACIFICORP	3.600		04/01/2024	MATURED		2,000,000	2,000,000	2,013,070	1,999,995	0	5	0	5	0	2,000,000	0	0	0	36,000	04/01/2024
695156-AR-0	PACKAGING CORP OF AMER	3.650		09/15/2024	MATURED		2,000,000	2,000,000	2,014,270	2,001,075	0	(1,075)	0	(1,075)	0	2,000,000	0	0	0	73,000	09/15/2024
70109H-AL-9	PARKER-HANNIFIN CORP	3.300		11/21/2024	MATURED		1,567,000	1,567,000	1,579,218	1,568,054	0	(1,054)	0	(1,054)	0	1,567,000	0	0	0	51,711	11/21/2024
713448-CM-8	PEPSICO INC	3.600		03/01/2024	MATURED		5,500,000	5,500,000	5,523,864	5,499,546	0	454	0	454	0	5,500,000	0	0	0	99,000	03/01/2024
717081-DM-2	PFIZER INC	3.400		05/15/2024	MATURED		1,000,000	1,000,000	1,016,410	1,000,673	0	(673)	0	(673)	0	1,000,000	0	0	0	17,000	05/15/2024
718172-BM-0	PHILIP MORRIS INTERNAT	3.250		11/10/2024	MATURED		1,000,000	1,000,000	987,710	998,747	0	1,253	0	1,253	0	1,000,000	0	0	0	32,500	11/10/2024
69353R-EF-1	PNC BANK NA	3.300		10/30/2024	MATURED		1,000,000	1,000,000	999,580	999,929	0	71	0	71	0	1,000,000	0	0	0	33,000	10/30/2024
737446-AN-4	POST HOLDINGS INC (144	5.625		12/02/2024	REDEEMED		38,356	38,000	38,000	37,683	317	0	0	317	0	38,000	0	356	356	2,951	01/15/2028
737446-AN-4	POST HOLDINGS INC (144	5.625		08/22/2024	TENDERED		62,548	62,000	62,000	61,484	516	0	0	516	0	62,000	0	0	0	4,404	01/15/2028
737446-AM-6	POST HOLDINGS INC (144	5.750		03/01/2024	REDEEMED		2,320,015	2,298,000	2,351,915	2,281,615	21,387	15,319	0	36,706	0	2,318,321	0	1,693	1,693	66,068	03/01/2027
737679-DG-2	POTOMAC ELECTRIC POWER	3.600		03/15/2024	MATURED		2,000,000	2,000,000	1,997,340	1,999,778	0	222	0	222	0	2,000,000	0	0	0	36,000	03/15/2024
693506-BQ-9	PPG INDUSTRIES	2.400		08/15/2024	MATURED		5,000,000	5,000,000	4,991,350	4,998,797	0	1,203	0	1,203	0	5,000,000	0	0	0	120,000	08/15/2024
74368C-AP-9	PROTECTIVE LIFE GLOBAL	3.104	C	04/15/2024	MATURED		2,000,000	2,000,000	2,001,280	1,999,964	0	36	0	36	0	2,000,000	0	0	0	31,040	04/15/2024
744560-BK-1	PUBLIC SERVICE ELECTRI	3.050		11/15/2024	MATURED		1,000,000	1,000,000	995,200	999,499	0	501	0	501	0	1,000,000	0	0	0	30,500	11/15/2024
744560-BH-8	PUBLIC SERVICE ELECTRI	3.150		08/15/2024	MATURED		2,000,000	2,000,000	1,996,420	1,999,697	0	303	0	303	0	2,000,000	0	0	0	63,000	08/15/2024
744560-BD-7	PUBLIC SERVICE ELECTRI	3.750		03/15/2024	MATURED		1,000,000	1,000,000	999,910	999,913	0	87	0	87	0	1,000,000	0	0	0	18,750	03/15/2024
747525-AT-0	QUALCOMM INC	2.900		05/20/2024	MATURED		3,000,000	3,000,000	2,991,120	2,999,166	0	834	0	834	0	3,000,000	0	0	0	43,500	05/20/2024
74834L-AV-2	QUEST DIAGNOSTICS	4.250		04/01/2024	MATURED		2,000,000	2,000,000	1,991,080	1,999,502	0	498	0	498	0	2,000,000	0	0	0	42,500	04/01/2024
75513E-BX-8	RAYTHEON TECHNOLOGIES	3.150		12/15/2024	MATURED		4,000,000	4,000,000	4,301,520	4,051,104	0	(51,104)	0	(51,104)	0	4,000,000	0	0	0	126,000	12/15/2024
75884R-AT-0	REGENCY CENTERS LP	3.750		06/15/2024	MATURED		1,215,000	1,215,000	1,186,253	1,212,382	0	2,618	0	2,618	0	1,215,000	0	0	0	22,781	06/15/2024
760759-AU-4	REPUBLIC SERVICES INC	2.500		08/15/2024	MATURED		5,000,000	5,000,000	4,992,000	4,998,884	0	1,116	0	1,116	0	5,000,000	0	0	0	125,000	08/15/2024
771196-BE-1	ROCHE HOLDINGS INC (14	3.350	C	09/30/2024	MATURED		3,000,000	3,000,000	2,992,410	2,999,234	0	766	0	766	0	3,000,000	0	0	0	100,500	09/30/2024
776743-AH-9	ROPER TECHNOLOGIES INC	2.350		09/15/2024	MATURED		2,000,000	2,000,000	1,996,300	1,999,424	0	576	0	576	0	2,000,000	0	0	0	47,000	09/15/2024
778296-AA-1	ROSS STORES INC	3.375		09/15/2024	MATURED		2,000,000	2,000,000	1,986,580	1,998,824	0	1,176	0	1,176	0	2,000,000	0	0	0	67,500	09/15/2024
78355H-KN-8	RYDER SYSTEM INC	2.500		09/01/2024	MATURED		3,000,000	3,000,000	2,997,570	2,999,613	0	387	0	387	0	3,000,000	0	0	0	75,000	09/01/2024
78433L-AA-4	SCE RECOVERY FUNDING L	.861		11/15/2024	REDEEMED		292,584	292,584	292,583	292,585	0	0	0	0	0	292,584	0	0	0	1,891	11/15/2033
806851-AJ-0	SCHLUMBERGER HOLDINGS	3.750		05/01/2024	MATURED		5,000,000	5,000,000	4,989,600	4,998,869	0	1,131	0	1,131	0	5,000,000	0	0	0	93,750	05/01/2024
80874Y-BC-3	SCIENTIFIC GAMES INTER	7.000		11/21/2024	CITIGROUP GLOBAL MARKETS		2,012,500	2,000,000	2,100,000	2,021,940	11,440	(21,395)	0	(9,955)	0	2,011,985	0	515	515	142,722	05/15/2028
83001A-AC-6	SIX FLAGS ENTERTAINMEN	5.500		06/21/2024	CITIGROUP GLOBAL MARKETS		1,977,500	2,000,000	2,000,000	1,956,760	43,240	0	0	43,240	0	2,000,000	0	(22,500)	(22,500)	76,083	04/15/2027
842434-CM-2	SOUTHERN CALIFORNIA GA	3.150		08/30/2024	REDEEMED		4,000,000	4,000,000	3,994,210	3,999,431	0	467	0	467	0	3,999,898	0	102	102	120,750	09/15/2024

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
845743-BP-7	SOUTHWESTERN PUBLIC SE	3.300		06/15/2024	MATURED		3,000,000	3,000,000	3,002,660	2,999,789	0	211	0	211	0	3,000,000	0	0	0	49,500	06/15/2024
84756N-AD-1	SPECTRA ENERGY PARTNER	4.750		03/15/2024	MATURED		1,000,000	1,000,000	997,650	999,805	0	195	0	195	0	1,000,000	0	0	0	23,750	03/15/2024
84762L-AV-7	SPECTRUM BRANDS (144A)	5.000		06/04/2024	TENDERED 100.00		2,250,000	2,250,000	2,270,000	2,149,268	110,893	(1,174)	0	109,719	0	2,258,987	0	(8,987)	(8,987)	80,312	10/01/2029
85208N-AD-2	SPRINT SPECTRUM / SPEC	4.738		12/20/2024	REDEEMED		750,000	750,000	750,000	749,996	0	4	0	4	0	750,000	0	0	0	22,209	09/20/2029
85208N-AE-0	SPRINT SPECTRUM / SPEC	5.152		12/20/2024	REDEEMED		2,508,800	2,508,800	2,483,712	2,488,071	0	20,729	0	20,729	0	2,508,800	0	0	0	80,783	03/20/2028
857477-AN-3	STATE STREET CORP	3.300		12/16/2024	MATURED		4,000,000	4,000,000	3,995,330	3,999,444	0	556	0	556	0	4,000,000	0	0	0	132,000	12/16/2024
858119-BJ-8	STEEL DYNAMICS INC	2.800		12/15/2024	MATURED		2,000,000	2,000,000	1,998,500	1,999,685	0	315	0	315	0	2,000,000	0	0	0	56,000	12/15/2024
860630-AD-4	STIFEL FINANCIAL CORP	4.250		07/18/2024	MATURED		2,000,000	2,000,000	1,992,120	1,999,437	0	563	0	563	0	2,000,000	0	0	0	85,000	07/18/2024
863667-AF-8	STRYKER CORP	3.375		05/15/2024	MATURED		2,000,000	2,000,000	1,996,370	1,999,631	0	369	0	369	0	2,000,000	0	0	0	33,750	05/15/2024
87612E-BD-7	TARGET CORP	3.500		07/01/2024	MATURED		2,000,000	2,000,000	1,991,120	1,999,479	0	521	0	521	0	2,000,000	0	0	0	70,000	07/01/2024
879369-AF-3	TELEFLEX INC	4.625		05/16/2024	WELLS FARGO SECURITIES		2,119,425	2,202,000	2,170,340	2,142,612	44,871	1,418	0	46,289	0	2,188,901	0	(69,476)	(69,476)	52,336	11/15/2027
883203-BU-4	TEXTRON INC	4.300		03/01/2024	MATURED		2,000,000	2,000,000	1,996,020	1,999,715	0	285	0	285	0	2,000,000	0	0	0	43,000	03/01/2024
886546-AB-6	TIFFANY & CO	3.800	C	10/01/2024	MATURED		1,000,000	1,000,000	997,020	999,691	0	309	0	309	0	1,000,000	0	0	0	38,000	10/01/2024
887389-AJ-3	TIMKEN CO	3.875		06/24/2024	REDEEMED		2,000,000	2,000,000	1,998,820	1,999,592	0	70	0	70	0	1,999,662	0	338	338	63,076	09/01/2024
889184-AC-1	TOLEDO HOSPITAL	5.325		08/26/2024	BARCLAYS CAPITAL INC		1,180,284	1,200,000	972,000	1,011,540	0	20,659	0	20,659	0	1,032,199	0	148,085	148,085	50,055	11/15/2028
893647-BL-0	TRANSDIGM INC	5.500		07/23/2024	GOLDMAN SACHS & CO		1,972,500	2,000,000	2,000,000	1,961,120	38,880	0	0	38,880	0	2,000,000	0	(27,500)	(27,500)	76,083	11/15/2027
893647-BE-6	TRANSDIGM INC (144A)	6.250		02/27/2024	TENDERED 100.00		2,000,000	2,000,000	2,000,000	1,998,560	1,440	0	0	1,440	0	2,000,000	0	0	0	56,250	03/15/2026
896522-AH-2	TRINITY INDUSTRIES	4.550		06/25/2024	MAKE WHOLE CALL 100.00		4,000,000	4,000,000	3,995,520	3,944,680	54,655	7	0	54,662	0	3,999,342	0	658	658	133,467	10/01/2024
05531F-BB-8	TRUIST FINANCIAL CORP	2.850		10/26/2024	MATURED		1,000,000	1,000,000	999,180	999,872	0	128	0	128	0	1,000,000	0	0	0	28,500	10/26/2024
87305Q-CF-6	TTX CO (144A)	4.150		01/15/2024	MATURED		1,000,000	1,000,000	996,930	999,955	0	45	0	45	0	1,000,000	0	0	0	20,750	01/15/2024
898813-AP-5	TUCSON ELECTRIC POWER	3.050		12/16/2024	REDEEMED		1,000,000	1,000,000	996,730	999,525	0	323	0	323	0	999,848	0	152	152	38,210	03/15/2025
902494-AX-1	TYSON FOODS INC	3.950		08/15/2024	MATURED		2,000,000	2,000,000	2,046,780	2,003,101	0	(3,101)	0	(3,101)	0	2,000,000	0	0	0	79,000	08/15/2024
904764-AX-5	UNILEVER CAPITAL	2.600	C	05/05/2024	MATURED		2,000,000	2,000,000	2,059,900	2,002,446	0	(2,446)	0	(2,446)	0	2,000,000	0	0	0	26,000	05/05/2024
906548-CK-6	UNION ELECTRIC CO	3.500		04/15/2024	MATURED		2,000,000	2,000,000	1,999,560	1,999,838	0	162	0	162	0	2,000,000	0	0	0	35,000	04/15/2024
907818-DR-6	UNION PACIFIC CORP	3.646		02/15/2024	MATURED		1,000,000	1,000,000	1,001,780	999,971	0	29	0	29	0	1,000,000	0	0	0	18,230	02/15/2024
907818-DV-7	UNION PACIFIC CORP	3.750		03/15/2024	MATURED		1,000,000	1,000,000	992,470	999,730	0	270	0	270	0	1,000,000	0	0	0	18,750	03/15/2024
907825-AA-1	UNION PACIFIC PASS THR	3.227		05/14/2024	REDEEMED		240,799	240,799	240,799	240,796	0	4	0	4	0	240,799	0	0	0	3,885	05/14/2026
05577@-AN-0	UNION PACIFIC RAILROAD	4.830		10/15/2024	MATURED		97,727	97,727	97,727	97,721	0	6	0	6	0	97,727	0	0	0	4,720	10/15/2024
05577@-AN-0	UNION PACIFIC RAILROAD	4.830		04/15/2024	REDEEMED		97,727	97,727	97,727	97,721	0	6	0	6	0	97,727	0	0	0	2,360	10/15/2024
911312-BT-2	UNITED PARCEL SERVICE	2.200		09/01/2024	MATURED		2,000,000	2,000,000	1,998,280	1,999,736	0	264	0	264	0	2,000,000	0	0	0	44,000	09/01/2024
91324P-DM-1	UNITEDHEALTH GROUP INC	3.500		02/15/2024	MATURED		2,000,000	2,000,000	1,997,820	1,999,828	0	172	0	172	0	2,000,000	0	0	0	35,000	02/15/2024
914906-AS-1	UNIVISION COMMUNICATIO	5.125		01/29/2024	REDEEMED		516,000	516,000	502,017	509,349	0	344	0	344	0	509,693	0	6,307	6,307	11,513	02/15/2025
91159H-HG-8	US BANCORP	3.700		01/30/2024	MATURED		3,000,000	3,000,000	2,999,580	2,999,854	0	146	0	146	0	3,000,000	0	0	0	55,500	01/30/2024
92047W-AD-3	VALVOLINE INC (144A)	4.250		04/16/2024	TENDERED 100.00		2,250,000	2,250,000	2,247,500	2,234,138	14,122	180	0	14,302	0	2,248,439	0	1,561	1,561	48,078	02/15/2030
92343V-EN-0	VERIZON COMMUNICATIONS	3.376		11/22/2024	TENDERED 99.72		5,962,498	5,979,000	5,979,000	5,979,000	0	0	0	0	0	5,979,000	0	(16,502)	(16,502)	258,481	02/15/2025
92343V-CR-3	VERIZON COMMUNICATIONS	3.500		11/01/2024	MATURED		1,698,000	1,698,000	1,704,567	1,698,288	0	(288)	0	(288)	0	1,698,000	0	0	0	59,430	11/01/2024
92343V-DY-7	VERIZON COMMUNICATIONS	4.125		08/05/2024	EXCHANGED		3,005,190	3,000,000	3,069,860	3,026,974	0	(4,839)	0	(4,839)	0	3,022,135	0	(16,945)	(16,945)	111,031	03/16/2027
92564R-AF-2	VICI PROPERTIES (144A)	5.625		03/19/2024	REDEEMED		250,000	250,000	253,125	250,146	0	(146)	0	(146)	0	250,000	0	0	0	5,391	05/01/2024
927804-FQ-2	VIRGINIA ELECTRIC & PO	3.450		02/15/2024	MATURED		3,000,000	3,000,000	2,998,770	2,999,816	0	184	0	184	0	3,000,000	0	0	0	51,750	02/15/2024
960386-AN-0	WABTEC	4.150		03/15/2024	MATURED		3,000,000	3,000,000	3,004,080	2,999,876	0	124	0	124	0	3,000,000	0	0	0	62,250	03/15/2024
931142-DV-2	WALMART INC	2.650		12/15/2024	MATURED		3,000,000	3,000,000	3,001,630	3,000,227	0	(227)	0	(227)	0	3,000,000	0	0	0	79,500	12/15/2024
931142-DP-5	WALMART INC	3.300		04/22/2024	MATURED		2,500,000	2,500,000	2,528,048	2,500,057	0	(57)	0	(57)	0	2,500,000	0	0	0	41,250	04/22/2024
254687-CZ-7	WALT DISNEY COMPANY	3.700		09/15/2024	MATURED		2,000,000	2,000,000	2,061,640	2,005,802	0	(5,802)	0	(5,802)	0	2,000,000	0	0	0	74,000	09/15/2024
94106L-AZ-2	WASTE MANAGEMENT INC	3.500		05/15/2024	MATURED		3,000,000	3,000,000	3,011,010	2,999,912	0	88	0	88	0	3,000,000	0	0	0	52,500	05/15/2024
94974B-GA-2	WELLS FARGO & CO	3.300		09/09/2024	MATURED		2,000,000	2,000,000	1,994,600	1,999,504	0	496	0	496	0	2,000,000	0	0	0	66,000	09/09/2024
95040Q-AG-9	WELLTOWER INC	3.625		03/15/2024	MATURED		5,000,000	5,000,000	5,238,700	5,006,728	0	(6,728)	0	(6,728)	0	5,000,000	0	0	0	90,625	03/15/2024
963320-AR-7	WHIRLPOOL CORP	4.000		03/01/2024	MATURED		1,000,000	1,000,000	998,930	999,890	0	110	0	110	0	1,000,000	0	0	0	20,000	03/01/2024
96145D-AB-1	WRKCO INC	3.000		09/15/2024	MATURED		1,000,000	1,000,000	997,210	999,668	0	332	0	332	0	1,000,000	0	0	0	30,000	09/15/2024
983130-AX-3	WYNN LAS VEGAS (144A)	5.250		11/07/2024	DEUTSCHE BANC		1,985,000	2,000,000	2,075,000	1,947,840	97,638	(11,709)	0	85,929	0	2,033,769	0	(48,769)	(48,769)	102,958	05/15/2027

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
983130-AV-7	WYNN LAS VEGAS (144A)	5.500		02/23/2024	TENDERED		3,006,510	3,000,000	2,980,000	2,986,569	8,940	601	0	9,541	0	2,996,110	0	3,890	3,890	85,343	03/01/2025
06368B-2H-0	BANK OF MONTREAL	2.850		03/06/2024	MATURED		2,500,000	2,500,000	2,499,425	2,499,861	0	139	0	139	0	2,500,000	0	0	0	35,625	03/06/2024
06368L-GU-4	BANK OF MONTREAL	5.200	A	12/12/2024	MATURED		5,000,000	5,000,000	5,010,600	5,005,106	0	(5,106)	0	(5,106)	0	5,000,000	0	0	0	260,000	12/12/2024
064151-WY-5	BANK OF NOVA SCOTIA	2.290		06/28/2024	MATURED		6,000,000	6,000,000	5,848,600	5,987,919	0	12,081	0	12,081	0	6,000,000	0	0	0	68,700	06/28/2024
06415E-XV-2	BANK OF NOVA SCOTIA	2.490		09/23/2024	MATURED		2,000,000	2,000,000	1,999,900	1,999,947	0	53	0	53	0	2,000,000	0	0	0	49,800	09/23/2024
07813Z-BW-3	BELL CANADA	2.700		02/27/2024	MATURED		1,000,000	1,000,000	1,016,050	998,973	0	1,027	0	1,027	0	1,000,000	0	0	0	13,500	02/27/2024
136375-CD-2	CANADIAN NATIONAL RAIL	2.950	A	11/21/2024	MATURED		2,500,000	2,500,000	2,492,799	2,498,864	0	1,136	0	1,136	0	2,500,000	0	0	0	73,750	11/21/2024
136385-AT-8	CANADIAN NATURAL RESOU	3.800	A	04/15/2024	MATURED		2,000,000	2,000,000	2,019,750	2,000,029	0	(29)	0	(29)	0	2,000,000	0	0	0	38,000	04/15/2024
29290Z-AN-0	ENBRIDGE GAS INC	3.150		08/22/2024	MATURED		1,000,000	1,000,000	998,670	999,879	0	121	0	121	0	1,000,000	0	0	0	31,531	08/22/2024
29250N-AH-8	ENBRIDGE INC	3.500	A	06/10/2024	MATURED		1,003,000	1,003,000	1,034,203	1,004,358	0	(1,358)	0	(1,358)	0	1,003,000	0	0	0	17,553	06/10/2024
29410Z-AT-2	EPCOR UTILITIES	.982		06/28/2024	MATURED		4,000,000	4,000,000	3,998,440	3,999,735	0	265	0	265	0	4,000,000	0	0	0	19,640	06/28/2024
31430W-CG-7	FED CAISSES DESJARDINS	2.417		10/04/2024	MATURED		1,000,000	1,000,000	1,039,560	1,007,215	0	(7,215)	0	(7,215)	0	1,000,000	0	0	0	24,170	10/04/2024
34957Z-AS-3	FORTISALBERTA	3.300		09/30/2024	MATURED		750,000	750,000	750,363	750,004	0	(4)	0	(4)	0	750,000	0	0	0	24,750	09/30/2024
36168Q-AJ-3	GFL ENVIRONMENTAL INC	4.250	A	06/17/2024	REDEEMED		100,000	100,000	100,000	98,584	1,416	0	0	1,416	0	100,000	0	0	0	2,314	06/01/2025
47788Z-AD-3	JOHN DEERE FINANCIALS	2.400		09/17/2024	MATURED		1,650,000	1,650,000	1,654,439	1,650,597	0	(597)	0	(597)	0	1,650,000	0	0	0	39,600	09/17/2024
559222-AQ-7	MAGNA INTERNATIONAL IN	3.625	A	06/15/2024	MATURED		5,000,000	5,000,000	5,000,830	4,999,759	0	241	0	241	0	5,000,000	0	0	0	90,625	06/15/2024
59162N-AK-5	METRO INC	1.922		12/02/2024	MATURED		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	14,415	12/02/2024
63306A-FX-9	NATIONAL BANK OF CANAD	2.983		03/04/2024	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	14,915	03/04/2024
628957-AE-2	NAV CANADA	7.560		03/01/2024	REDEEMED		100,000	100,000	118,027	107,496	0	(7,496)	0	(7,496)	0	100,000	0	0	0	3,780	03/01/2027
68245X-AP-4	NEW RED FINANCE (144A)	3.500	A	09/04/2024	WELLS FARGO SECURITIES		930,000	1,000,000	997,500	923,070	75,267	208	0	75,475	0	998,545	0	(68,545)	(68,545)	36,944	02/15/2029
66977W-AQ-2	NOVA CHEMICALS (144A)	4.875	A	06/01/2024	MATURED		1,057,000	1,057,000	996,223	1,048,766	2,304	5,930	0	8,234	0	1,057,000	0	0	0	25,764	06/01/2024
66977W-AR-0	NOVA CHEMICALS (144A)	5.250	A	05/07/2024	TD SECURITIES		1,905,000	2,000,000	2,017,500	1,877,460	129,244	(671)	0	128,573	0	2,006,033	0	(101,033)	(101,033)	46,083	06/01/2027
70632Z-AH-4	PEMBINA PIPELINE CORP	2.990		01/22/2024	MATURED		1,000,000	1,000,000	1,019,650	999,678	0	322	0	322	0	1,000,000	0	0	0	14,950	01/22/2024
775109-BA-8	ROGERS COMMUNICATIONS	4.000		03/13/2024	MATURED		2,000,000	2,000,000	2,126,600	1,995,647	0	4,353	0	4,353	0	2,000,000	0	0	0	40,000	03/13/2024
780086-RF-3	ROYAL BANK OF CANADA	2.609		11/01/2024	MATURED		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	104,360	11/01/2024
884903-BT-1	THOMSON REUTERS CORP	3.850	A	09/29/2024	MATURED		307,000	307,000	305,361	306,846	0	154	0	154	0	307,000	0	0	0	11,294	09/29/2024
89117F-NR-6	TORONTO-DOMINION BANK	2.496		12/02/2024	MATURED		4,000,000	4,000,000	4,060,470	4,013,899	0	(13,899)	0	(13,899)	0	4,000,000	0	0	0	99,840	12/02/2024
891145-T7-9	TORONTO-DOMINION BANK	3.226		07/24/2024	MATURED		2,000,000	2,000,000	2,048,000	2,004,597	0	(4,597)	0	(4,597)	0	2,000,000	0	0	0	64,520	07/24/2024
92660F-AG-9	VIDEOTRON LTD (144A)	5.375	A	06/15/2024	MATURED		6,435,000	6,435,000	6,538,556	6,407,072	31,081	(3,153)	0	27,928	0	6,435,000	0	0	0	172,941	06/15/2024
03969A-AQ-3	ARDAGH PACKAGING (144A	5.250	D	06/13/2024	REDEEMED		700,000	700,000	700,000	681,338	18,662	0	0	18,662	0	700,000	0	0	0	22,765	04/30/2025
06739F-HV-6	BARCLAYS BANK PLC	3.750	D	05/15/2024	MATURED		2,000,000	2,000,000	1,999,340	1,999,839	0	161	0	161	0	2,000,000	0	0	0	37,500	05/15/2024
G1981*-AA-2	CAYMAN UNIVERSE HOLDIN	3.800	D	12/31/2024	REDEEMED		800,964	800,964	800,964	813,351	0	(12,387)	0	(12,387)	0	800,964	0	0	0	26,703	09/30/2045
2027A0-KB-4	COMMONWEALTH BANK OF A	3.350	D	06/04/2024	MATURED		2,000,000	2,000,000	1,998,820	1,999,822	0	178	0	178	0	2,000,000	0	0	0	33,500	06/04/2024
74977R-DF-8	COOPERATIEVE RABOBANK	2.625	D	07/22/2024	MATURED		5,000,000	5,000,000	4,985,730	4,998,255	0	1,745	0	1,745	0	5,000,000	0	0	0	131,250	07/22/2024
85771P-AK-8	EQUINOR ASA	2.650	D	01/15/2024	MATURED		1,000,000	1,000,000	998,020	999,978	0	22	0	22	0	1,000,000	0	0	0	13,250	01/15/2024
85771P-AX-0	EQUINOR ASA	3.250	D	11/10/2024	MATURED		4,000,000	4,000,000	4,076,920	4,012,837	0	(12,837)	0	(12,837)	0	4,000,000	0	0	0	130,000	11/10/2024
85771P-AN-2	EQUINOR ASA	3.700	D	03/01/2024	MATURED		2,000,000	2,000,000	1,998,540	1,999,822	0	178	0	178	0	2,000,000	0	0	0	37,000	03/01/2024
404280-AW-9	HSBC HOLDINGS PLC	4.300	D	05/17/2024	TENDERED 98.74		1,974,860	2,000,000	1,997,100	1,999,149	0	123	0	123	0	1,999,272	0	(24,412)	(24,412)	59,483	03/08/2026
478375-AG-3	JOHNSON CONTROLS INTER	3.625	D	07/02/2024	MATURED		2,670,000	2,670,000	2,746,567	2,673,422	0	(3,422)	0	(3,422)	0	2,670,000	0	0	0	96,788	07/02/2024
494386-AB-1	KIMBERLY-CLARK DE MEXI	3.800	D	04/08/2024	MATURED		3,000,000	3,000,000	3,047,550	3,001,309	0	(1,309)	0	(1,309)	0	3,000,000	0	0	0	57,000	04/08/2024
50220P-AD-5	LSEGA FINANCING PLC (1	2.500	D	11/29/2024	TENDERED 88.07		1,749,030	1,986,000	1,982,683	1,983,470	0	298	0	298	0	1,983,768	0	(234,737)	(234,737)	57,511	04/06/2031
552081-AK-7	LYONDELLBASELL	5.750	D	03/27/2024	REDEEMED		1,875,000	1,875,000	2,166,699	1,877,100	0	(1,927)	0	(1,927)	0	1,875,173	0	(173)	(173)	48,516	04/15/2024
714295-AC-6	PERRIGO FINANCE UNLIMI	3.900	D	12/15/2024	MATURED		237,000	237,000	237,443	230,241	6,806	(46)	0	6,759	0	237,000	0	0	0	9,243	12/15/2024
71429M-AB-1	PERRIGO FINANCE UNLIMI	4.375	D	10/02/2024	MAKE WHOLE CALL		2,001,220	2,000,000	1,908,600	1,933,508	0	21,777	0	21,777	0	1,955,285	0	44,715	44,715	92,852	03/15/2026
780153-BL-5	ROYAL CARIBBEAN CRUISE	11.625	D	03/08/2024	MAKE WHOLE CALL		3,953,571	3,650,000	3,704,750	3,687,455	0	(1,975)	0	(1,975)	0	3,685,480	0	(35,480)	(35,480)	542,836	08/15/2027
80283L-AJ-2	SANTANDER UK PLC	4.000	D	03/13/2024	MATURED		2,000,000	2,000,000	1,986,640	1,999,480	0	520	0	520	0	2,000,000	0	0	0	40,000	03/13/2024
82620K-AS-2	SIEMENS FINANCIERINGSM	3.125	D	03/16/2024	MATURED		1,000,000	1,000,000	998,940	999,905	0	95	0	95	0	1,000,000	0	0	0	15,625	03/16/2024
89153V-AG-4	TOTAL CAPITAL INTERNAT	3.700	D	01/15/2024	MATURED		3,000,000	3,000,000	3,026,280	3,000,135	0	(135)	0	(135)	0	3,000,000	0	0	0	55,500	01/15/2024
89153V-AL-3	TOTAL CAPITAL INTERNAT	3.750	D	04/10/2024	MATURED		2,936,000	2,936,000	3,041,823	2,940,895	0	(4,895)	0	(4,895)	0	2,936,000	0	0	0	55,050	04/10/2024
456873-AB-4	TRANE TECHNOLOGIES CO	3.550	D	11/01/2024	MATURED		2,000,000	2,000,000	1,988,500	1,998,806	0	1,194	0	1,194	0	2,000,000	0	0	0	71,000	11/01/2024
902133-AR-8	TYCO ELECTRONICS	3.450	D	08/01/2024	MATURED		2,000,000	2,000,000	2,001,440	1,999,945	0	55	0	55	0	2,000,000	0	0	0	69,000	08/01/2024
96122W-AM-2	WESTPAC BANKING CORP (	3.150	D	01/16/2024	MATURED		4,000,000	4,000,000	3,998,720	3,999,907	0	93	0	93	0	4,000,000	0	0	0	63,000	01/16/2024
00842B-AC-1	ABMT 2015-5 A3 CMO (14	3.500		12/25/2024	PAID ON PRINCIPAL		14,033	14,033	14,167	14,024	0	9	0	9	0	14,033	0	0	0	218	07/25/2045
00842D-AC-7	ABMT 2015-6 A3 CMO (14	3.500		12/25/2024	PAID ON PRINCIPAL		217,816	217,816	218,973	217,687	0	128	0	128	0	217,816	0	0	0	3,598	09/25/2045

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
00842C-AC-9	ABMT 2015-7 A3 CMO (14 3.500		12/25/2024	PAID ON PRINCIPAL		181,043	181,043	178,285	176,983	0	4,061	0	4,061	0	181,043	0	0	0	4,476	10/25/2045
00842E-AC-5	ABMT 2016-2 A3 CMO (14 3.500		12/25/2024	PAID ON PRINCIPAL		96,308	96,308	97,452	96,356	0	(48)	0	(48)	0	96,308	0	0	0	1,721	03/25/2046
05949C-HU-3	BOAMS 2005-I 2A5 CMO 5.028		12/25/2024	PAID ON PRINCIPAL		54,512	54,512	36,795	24,153	0	30,359	0	30,359	0	54,512	0	0	0	1,824	10/25/2035
05949C-HU-3	BOAMS 2005-I 2A5 CMO 5.028		12/25/2024	WRITTEN OFF		0	11	8	5	0	0	0	0	0	5	0	(5)	(5)	0	10/25/2035
12498N-AB-9	CBASS 2006-CB2 AF2 6.001		12/25/2024	PAID ON PRINCIPAL		66,934	66,934	37,365	13,122	0	53,812	0	53,812	0	66,934	0	0	0	1,324	12/25/2036
12564E-AA-0	CIM 2021-J2 A1 CMO (14 2.500		12/25/2024	PAID ON PRINCIPAL		650,896	650,896	663,480	663,890	0	(12,994)	0	(12,994)	0	650,896	0	0	0	9,294	04/25/2051
17323E-AD-5	CMLTI 2014-J2 A1 CMO (3.500		12/25/2024	PAID ON PRINCIPAL		15,035	15,035	15,165	15,004	0	31	0	31	0	15,035	0	0	0	339	11/25/2044
172973-W5-4	CMSI 2005-4 1A6 CMO 5.500		12/25/2024	PAID ON PRINCIPAL		46,294	46,294	34,373	37,809	0	8,485	0	8,485	0	46,294	0	0	0	1,454	07/25/2035
22541S-CC-0	CSFB 2004-2R A1 CMO 2.638		12/28/2024	PAID ON PRINCIPAL		6,621	6,621	6,315	6,480	0	141	0	141	0	6,621	0	0	0	147	12/28/2033
22541S-CC-0	CSFB 2004-2R A1 CMO 2.638		10/28/2024	RECOVERY OF PAR WRITE-OFF		0	(133)	(127)	(130)	0	0	0	0	0	(130)	0	130	130	0	12/28/2033
12647P-AJ-7	CSMC 2013-7 A10 CMO 3.500		12/25/2024	PAID ON PRINCIPAL		45,828	45,828	44,248	43,701	0	2,127	0	2,127	0	45,828	0	0	0	762	08/25/2043
12652C-AA-7	CSMC 2017-HL2 A1 CMO 3.500		12/25/2024	PAID ON PRINCIPAL		109,914	109,914	111,108	110,800	0	(885)	0	(885)	0	109,914	0	0	0	2,744	10/25/2047
126694-AA-6	CWHL 2005-19 1A1 CMO 5.500		12/25/2024	PAID ON PRINCIPAL		910	910	788	33	0	877	0	877	0	910	0	0	0	27	08/25/2035
126694-AA-6	CWHL 2005-19 1A1 CMO 5.500		01/25/2024	RECOVERY OF PAR WRITE-OFF		0	(20)	(18)	(1)	0	0	0	0	0	(1)	0	1	1	0	08/25/2035
126694-AA-6	CWHL 2005-19 1A1 CMO 5.500		12/25/2024	WRITTEN OFF		0	2	2	0	0	0	0	0	0	0	0	0	0	0	08/25/2035
126694-JR-0	CWHL 2005-24 A1 CMO 5.500		12/25/2024	PAID ON PRINCIPAL		2,577	2,577	2,306	318	0	2,259	0	2,259	0	2,577	0	0	0	70	11/25/2035
126694-JR-0	CWHL 2005-24 A1 CMO 5.500		05/25/2024	RECOVERY OF PAR WRITE-OFF		0	(35)	(31)	(4)	0	0	0	0	0	(4)	0	4	4	0	11/25/2035
126694-JR-0	CWHL 2005-24 A1 CMO 5.500		07/25/2024	WRITTEN OFF		0	2,048	1,833	253	0	(21)	0	(21)	0	231	0	(231)	(231)	54	11/25/2035
29977J-AB-2	EVER 2013-1 A2 CMO (14 2.500		12/25/2024	PAID ON PRINCIPAL		104,259	104,259	94,440	94,007	0	10,252	0	10,252	0	104,259	0	0	0	1,440	03/25/2043
29978C-AA-8	EVER 2018-1 A1 CMO (14 3.500		12/25/2024	PAID ON PRINCIPAL		121,703	121,703	120,334	119,128	0	2,575	0	2,575	0	121,703	0	0	0	2,939	02/25/2048
337925-ET-4	FPLUS 1998-5 M1 7.420		12/10/2024	WRITTEN OFF		0	67,680	0	0	0	0	0	0	0	0	0	0	0	0	12/10/2024
33850B-AC-1	FSMT 2017-1 1A3 CMO (1 3.500		12/25/2024	PAID ON PRINCIPAL		50,656	50,656	51,400	51,180	0	(524)	0	(524)	0	50,656	0	0	0	979	03/25/2047
33853G-AB-9	FSMT 2021-12 A2 CMO (1 2.500		12/25/2024	PAID ON PRINCIPAL		676,274	676,274	677,119	677,018	0	(745)	0	(745)	0	676,274	0	0	0	9,700	11/25/2051
33852F-AE-6	FSMT 2021-4 A5 CMO (14 2.500		12/25/2024	PAID ON PRINCIPAL		366,271	366,271	333,535	334,908	0	31,363	0	31,363	0	366,271	0	0	0	5,149	06/25/2051
3622EB-AC-2	GSAA 2007-4 A3A CMO 5.053		12/26/2024	PAID ON PRINCIPAL		21,774	21,774	8,955	1,444	0	20,331	0	20,331	0	21,774	0	0	0	168	03/25/2037
36267J-AF-7	GSMBS 2022-PJ6 A4 CMO 3.000		12/25/2024	PAID ON PRINCIPAL		847,462	847,462	702,996	703,741	0	143,722	0	143,722	0	847,462	0	0	0	13,078	01/25/2053
36242D-UQ-4	GSR 2005-AR1 4A1 CMO 3.818		12/25/2024	PAID ON PRINCIPAL		6,756	6,756	6,108	6,168	0	588	0	588	0	6,756	0	0	0	135	01/25/2035
466247-UP-6	JPMMT 2005-S2 1A3 CMO 5.000		02/25/2024	PAID ON PRINCIPAL		7,676	7,676	7,446	0	0	7,676	0	7,676	0	7,676	0	0	0	1,023	08/25/2020
46630G-AD-7	JPMMT 2007-A1 2A2 CMO 6.345		12/25/2024	PAID ON PRINCIPAL		35,053	35,053	30,934	29,334	0	5,719	0	5,719	0	35,053	0	0	0	1,499	07/25/2035
46641C-AU-5	JPMMT 2014-1 2A1 CMO (3.500		12/25/2024	PAID ON PRINCIPAL		58,793	58,793	57,941	57,495	0	1,299	0	1,299	0	58,793	0	0	0	1,127	01/25/2044
46643K-AC-5	JPMMT 2014-5 A2 CMO (1 2.500		12/25/2024	PAID ON PRINCIPAL		143,226	143,226	144,032	142,948	0	279	0	279	0	143,226	0	0	0	1,882	10/25/2029
46654K-AC-1	JPMMT 2021-11 A3 CMO (2.500		12/25/2024	PAID ON PRINCIPAL		1,032,648	1,032,648	1,049,268	1,049,235	0	(16,587)	0	(16,587)	0	1,032,648	0	0	0	14,446	01/25/2052
46653Q-AC-9	JPMMT 2021-14 A3 CMO (2.500		12/25/2024	PAID ON PRINCIPAL		886,047	886,047	881,479	881,469	0	4,579	0	4,579	0	886,047	0	0	0	11,667	05/25/2052
46653P-AC-1	JPMMT 2021-6 A3 CMO (1 2.500		12/25/2024	PAID ON PRINCIPAL		625,287	625,287	499,155	502,187	0	123,101	0	123,101	0	625,287	0	0	0	8,433	10/25/2051
46653P-AF-4	JPMMT 2021-6 A4 CMO (1 2.500		12/25/2024	PAID ON PRINCIPAL		639,412	639,412	561,484	564,947	0	74,465	0	74,465	0	639,412	0	0	0	8,624	10/25/2051
46654U-AD-7	JPMMT 2022-3 A4 CMO (1 3.000		12/25/2024	PAID ON PRINCIPAL		1,303,365	1,303,365	1,277,705	1,280,301	0	23,064	0	23,064	0	1,303,365	0	0	0	20,569	08/25/2052
46655K-AD-8	JPMMT 2022-6 A3 CMO (1 3.000		12/25/2024	PAID ON PRINCIPAL		443,103	443,103	375,668	377,108	0	65,995	0	65,995	0	443,103	0	0	0	6,945	11/25/2052
46655V-AE-2	JPMMT 2022-8 A4A CMO (4.000		12/25/2024	PAID ON PRINCIPAL		1,060,641	1,060,641	1,041,914	1,042,371	0	18,270	0	18,270	0	1,060,641	0	0	0	22,785	01/25/2053
465986-AK-3	JPMMT 2023-10 A6 CMO (6.000		12/25/2024	PAID ON PRINCIPAL		1,750,092	1,750,092	1,725,759	1,725,849	0	24,244	0	24,244	0	1,750,092	0	0	0	65,732	05/25/2054
46656R-AH-3	JPMMT 2023-3 A3A CMO (5.000		12/25/2024	PAID ON PRINCIPAL		2,148,578	2,148,578	2,081,435	2,082,650	0	65,928	0	65,928	0	2,148,578	0	0	0	60,488	10/25/2053
576434-EM-2	MALT 2003-4 4A1 CMO 5.500		12/25/2024	PAID ON PRINCIPAL		1,727	1,727	1,730	1,721	0	6	0	6	0	1,727	0	0	0	63	04/25/2033
57643M-LE-2	MASTR 2005-2 1A5 CMO 5.250		12/25/2024	PAID ON PRINCIPAL		25,204	25,204	24,448	11,110	0	14,094	0	14,094	0	25,204	0	0	0	731	11/25/2035
61772N-AQ-0	MSRM 2021-5 A4 CMO (14 2.500		12/25/2024	PAID ON PRINCIPAL		1,093,703	1,093,703	965,877	970,809	0	122,894	0	122,894	0	1,093,703	0	0	0	13,862	08/25/2051
617750-AC-1	MSRM 2023-3 A2 CMO (14 6.000		12/25/2024	PAID ON PRINCIPAL		1,892,137	1,892,137	1,811,721	1,811,808	0	80,329	0	80,329	0	1,892,137	0	0	0	74,077	09/25/2053
61775W-AG-9	MSRM 2023-4 A4 CMO (14 6.000		12/25/2024	PAID ON PRINCIPAL		1,403,451	1,403,451	1,384,552	1,384,423	0	19,028	0	19,028	0	1,403,451	0	0	0	49,552	11/25/2053
67116M-AC-5	OBX 2023-J1 A3 CMO (14 4.500		12/25/2024	PAID ON PRINCIPAL		863,670	863,670	829,663	830,584	0	33,086	0	33,086	0	863,670	0	0	0	23,105	01/25/2053
67647E-AA-5	OMCT 2021-5 A1 CMO (14 2.500		12/25/2024	PAID ON PRINCIPAL		1,223,564	1,223,564	1,233,314	1,233,094	0	(9,531)	0	(9,531)	0	1,223,564	0	0	0	16,535	10/25/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
74160M-DK-5 ..	PRIME 2004-CL1 1A1 CMO 6.000		12/25/2024 .	PAID ON PRINCIPAL		12,485	12,485	12,777	12,446	0	39	0	39	0	12,485	0	0	0	427	02/25/2034 .
69371V-AA-5 ..	PSMC 2018-1A A1 CMO (1 3.500		11/25/2024 .	PAID ON PRINCIPAL		26,660	26,660	26,323	26,531	0	129	0	129	0	26,660	0	0	0	636	02/25/2048 .
69376C-AC-8 ..	PSMC 2021-2 A3 CMO (14 2.500		12/25/2024 .	PAID ON PRINCIPAL		1,005,912	1,005,912	872,354	873,562	0	132,350	0	132,350	0	1,005,912	0	0	0	13,794	05/25/2051 .
75409J-AG-2 ..	RATE 2021-J1 A7 CMO (1 2.500		12/25/2024 .	PAID ON PRINCIPAL		407,375	407,375	357,217	358,753	0	48,622	0	48,622	0	407,375	0	0	0	5,374	07/25/2051 .
75409T-AA-3 ..	RATE 2021-J3 A1 CMO (1 2.500		12/25/2024 .	PAID ON PRINCIPAL		586,563	586,563	592,520	592,298	0	(5,735)	0	(5,735)	0	586,563	0	0	0	7,477	10/25/2051 .
75410J-AA-2 ..	RATE 2021-J4 A1 CMO (1 2.500		12/25/2024 .	PAID ON PRINCIPAL		403,065	403,065	402,562	402,544	0	522	0	522	0	403,065	0	0	0	5,531	11/25/2051 .
75410J-AG-9 ..	RATE 2021-J4 A7 CMO (1 2.500		12/25/2024 .	PAID ON PRINCIPAL		232,882	232,882	203,408	204,439	0	28,443	0	28,443	0	232,882	0	0	0	3,196	11/25/2051 .
74938X-AD-1 ..	RCKT 2022-3 A5 CMO (14 3.000		12/25/2024 .	PAID ON PRINCIPAL		656,705	656,705	617,918	621,594	0	35,110	0	35,110	0	656,705	0	0	0	11,946	05/25/2052 .
76111X-DE-0 ..	RFMSI 2003-S18 A2 CMO 4.500		12/25/2024 .	PAID ON PRINCIPAL		14,607	14,607	5,526	0	0	14,607	0	14,607	0	14,607	0	0	0	3,261	10/25/2018 .
81745R-AB-6 ..	SEMT 2013-3 A2 CMO 2.500		12/25/2024 .	PAID ON PRINCIPAL		79,450	79,450	70,571	68,426	0	11,023	0	11,023	0	79,450	0	0	0	1,184	03/25/2043 .
81744Y-AA-4 ..	SEMT 2013-4 A1 CMO 2.325		12/25/2024 .	PAID ON PRINCIPAL		78,287	78,287	69,494	69,046	0	9,241	0	9,241	0	78,287	0	0	0	1,015	04/25/2043 .
81744Y-AB-2 ..	SEMT 2013-4 A2 CMO 2.500		12/25/2024 .	PAID ON PRINCIPAL		114,225	114,225	103,287	102,777	0	11,448	0	11,448	0	114,225	0	0	0	1,593	04/25/2043 .
81746G-AA-1 ..	SEMT 2017-7 A1 CMO (14 3.500		12/25/2024 .	PAID ON PRINCIPAL		30,717	30,717	31,327	31,184	0	(467)	0	(467)	0	30,717	0	0	0	582	10/25/2047 .
81748X-AD-6 ..	SEMT 2021-5 A4 CMO (14 2.500		12/25/2024 .	PAID ON PRINCIPAL		1,526,045	1,526,045	1,285,454	1,297,183	0	228,861	0	228,861	0	1,526,045	0	0	0	19,479	07/25/2051 .
81749B-AA-9 ..	SEMT 2023-1 A1 CMO (14 5.000		12/25/2024 .	PAID ON PRINCIPAL		197,226	197,226	195,131	195,133	0	2,093	0	2,093	0	197,226	0	0	0	6,465	01/25/2053 .
81743J-AK-6 ..	SEMT 2023-4 A10 CMO (1 6.000		12/25/2024 .	PAID ON PRINCIPAL		5,732,472	5,732,472	5,622,186	5,619,620	0	112,852	0	112,852	0	5,732,472	0	0	0	211,402	11/25/2053 .
97652Q-AD-1 ..	WIN 2014-2 A4 CMO (144 3.500		12/20/2024 .	PAID ON PRINCIPAL		9,051	9,051	9,207	9,038	0	13	0	13	0	9,051	0	0	0	230	09/20/2044 .
97655J-AE-2 ..	WIN 2016-1 1A5 CMO (14 3.500		12/20/2024 .	PAID ON PRINCIPAL		26,352	26,352	26,730	26,584	0	(233)	0	(233)	0	26,352	0	0	0	437	01/20/2046 .
07335C-AE-4 ..	BBCMS 2019-C4 A4 2.661		08/15/2024 .	PAID ON PRINCIPAL		1,335,170	1,335,170	1,348,890	1,341,726	0	(6,556)	0	(6,556)	0	1,335,170	0	0	0	19,244	08/15/2052 .
05604F-AA-3 ..	BWAY 2013-1515 A1 (144 2.809		12/10/2024 .	PAID ON PRINCIPAL		1,843,157	1,843,157	1,838,752	1,841,245	0	1,912	0	1,912	0	1,843,157	0	0	0	28,235	03/10/2033 .
05604L-AA-0 ..	BWAY 2015-1740 A (144A 2.917		05/10/2024 .	PAID ON PRINCIPAL		7,493,035	7,493,035	5,582,951	4,800,113	2,742,477	(49,555)	0	2,692,922	0	7,493,035	0	0	0	182,143	01/10/2035 .
05604L-AA-0 ..	BWAY 2015-1740 A (144A 2.917		05/10/2024 .	WRITTEN OFF		0	2,574,965	1,918,569	1,649,549	942,446	2,700,171	2,717,200	925,417	0	2,574,965	0	(2,574,965)	(2,574,965)	62,593	01/10/2035 .
17327F-AC-0 ..	CGCMT 2018-B2 A3 3.744		12/10/2024 .	PAID ON PRINCIPAL		485,541	485,541	467,485	471,462	0	14,079	0	14,079	0	485,541	0	0	0	16,664	03/10/2051 .
12592F-AA-3 ..	COMM 2014-277P A 3.731		08/10/2024 .	PAID ON PRINCIPAL		15,000,000	15,000,000	15,246,692	15,004,739	0	(4,739)	0	(4,739)	0	15,000,000	0	0	0	367,149	08/10/2049 .
36260J-AE-7 ..	GSMS 2019-GC39 AAB 3.448		12/10/2024 .	PAID ON PRINCIPAL		709,844	709,844	731,136	717,820	0	(7,976)	0	(7,976)	0	709,844	0	0	0	18,440	05/10/2052 .
46642E-AX-4 ..	JPMBB 2014-C21 A4 3.493		03/15/2024 .	PAID ON PRINCIPAL		4,160,929	4,160,929	4,202,526	4,156,057	0	4,872	0	4,872	0	4,160,929	0	0	0	26,228	08/15/2047 .
61766C-AF-6 ..	MSC 2016-UBS9 ASB 3.340		12/15/2024 .	PAID ON PRINCIPAL		1,016,090	1,016,090	1,046,550	1,019,470	0	(3,380)	0	(3,380)	0	1,016,090	0	0	0	18,530	03/15/2049 .
61771M-AV-2 ..	MSC 2019-H7 A3 3.005		10/15/2024 .	PAID ON PRINCIPAL		78,724	78,724	79,510	79,143	0	(419)	0	(419)	0	78,724	0	0	0	1,780	07/15/2052 .
749328-AA-1 ..	RBSCF 2013-SMV A 3.260		12/11/2024 .	PAID ON PRINCIPAL		15,485,100	15,485,100	15,753,554	15,509,769	0	(24,669)	0	(24,669)	0	15,485,100	0	0	0	495,722	03/11/2031 .
90276U-AW-1 ..	UBSCM 2017-C6 A4 3.320		10/15/2024 .	PAID ON PRINCIPAL		1,849,354	1,849,354	1,949,696	1,892,059	0	(42,704)	0	(42,704)	0	1,849,354	0	0	0	42,981	12/15/2050 .
92890F-AT-3 ..	WFRBS 2014-C20 A4 3.723		02/15/2024 .	PAID ON PRINCIPAL		933,423	933,423	942,749	931,886	0	1,537	0	1,537	0	933,423	0	0	0	3,749	05/15/2047 .
92939L-AD-8 ..	WFRBS 2014-C25 A4 3.365		08/15/2024 .	PAID ON PRINCIPAL		9,831,637	9,831,637	9,609,657	9,788,929	0	42,708	0	42,708	0	9,831,637	0	0	0	175,902	11/15/2047 .
20846Q-HN-1 ..	CNF 2001-3 A4 6.910		09/01/2024 .	PAID ON PRINCIPAL		189,303	189,303	189,292	189,115	648	(460)	0	187	0	189,303	0	0	0	5,816	05/01/2033 .
20846Q-HN-1 ..	CNF 2001-3 A4 6.910		11/01/2024 .	PAID ON PRINCIPAL		32,969	32,969	32,967	32,936	113	(80)	0	33	0	32,969	0	0	0	2,090	05/01/2033 .
20846Q-HN-1 ..	CNF 2001-3 A4 6.910		08/01/2024 .	WRITTEN OFF		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/01/2033 .
674135-DQ-8 ..	OAK 1998-B M2 7.025		11/15/2024 .	RECOVERY OF PAR WRITE-OFF		0	(6,153)	(383)	0	0	0	0	0	0	0	0	0	0	0	05/15/2028 .
674135-DQ-8 ..	OAK 1998-B M2 7.025		12/15/2024 .	WRITTEN OFF		0	1,551	97	0	0	0	0	0	0	0	0	0	0	59	05/15/2028 .
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						770,020,986	779,987,634	775,945,144	766,791,270	5,624,798	4,927,817	2,717,200	7,835,415	0	774,626,684	0	(5,667,244)	(5,667,244)	23,050,316	XXX
2509999997. Total - Bonds - Part 4						1,975,324,683	2,003,976,825	2,044,658,070	1,997,500,059	1,758,078	8,020,454	2,717,200	7,061,332	452,253	2,005,013,644	(519,981)	(30,236,730)	(30,756,711)	52,766,522	XXX
2509999998. Total - Bonds - Part 5						116,182,074	115,183,074	113,543,762	113,543,762	0	2,410,313	0	2,410,313	0	115,954,075	0	227,999	227,999	2,198,162	XXX
2509999999. Total - Bonds						2,091,506,757	2,119,159,899	2,158,201,833	2,111,043,821	1,758,078	10,430,767	2,717,200	9,471,645	452,253	2,120,967,719	(519,981)	(30,008,730)	(30,528,712)	54,964,684	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																				
008492-10-0 ...	AGREE REALTY CORPORATION		11/26/2024 .	VARIOUS	28,078.000	1,914,982		1,581,941	1,649,982	(174,684)	0	0	(174,684)	0	1,581,941	0	333,041	333,041	52,502	
015271-10-9 ...	ALEXANDRIA REAL ESTATE EQUITY		10/22/2024 .	VARIOUS	35,827.000	4,260,521		3,586,283	4,541,789	(955,506)	0	0	(955,506)	0	3,586,283	0	674,238	674,238	156,127	

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
03027X-10-0	AMERICAN TOWER CORP		12/17/2024	VARIOUS	1,158.000	232,697		264,791	0	0	0	0	0	0	264,791	0	(32,093)	(32,093)	0	
03064D-10-8	AMERICOLD REALTY TRUST		12/26/2024	THE ROYAL BANK OF CANADA NORTH AMERICA A	4,954.000	106,411		126,525	0	0	0	0	0	0	126,525	0	(20,114)	(20,114)	2,180	
03750L-10-9	APARTMENT INCOME REIT CORP		04/09/2024	VARIOUS	82,803.000	3,179,978		2,525,041	2,875,748	(350,707)	0	0	(350,707)	0	2,525,041	0	654,937	654,937	37,261	
053484-10-1	AVALONBAY COMMUNITIES INC		07/23/2024	VARIOUS	20,902.000	4,293,597		3,668,585	3,913,272	(244,687)	0	7,282	(251,969)	0	3,661,303	0	632,294	632,294	102,410	
11120U-10-5	BRIXMOR PROPERTY GROUP INC		12/03/2024	VARIOUS	11,500.000	300,562		229,665	267,605	(37,940)	0	0	(37,940)	0	229,665	0	70,897	70,897	8,057	
11135E-20-3	BROADSTONE NET LEASE INC		12/17/2024	VARIOUS	106,376.000	1,742,211		1,539,551	1,831,795	(292,244)	0	0	(292,244)	0	1,539,551	0	202,660	202,660	85,314	
133131-10-2	CAMDEN PROPERTY TRUST		08/27/2024	VARIOUS	15,688.000	1,619,884		1,483,771	1,557,662	(73,890)	0	0	(73,890)	0	1,483,771	0	136,113	136,113	28,808	
229663-10-9	CUBESMART		07/09/2024	VARIOUS	26,999.000	1,203,193		866,908	1,251,404	(384,495)	0	0	(384,495)	0	866,908	0	336,285	336,285	15,155	
253868-10-3	DIGITAL REALTY TRUST INC		09/30/2024	VARIOUS	15,070.000	2,006,347		1,509,199	1,980,748	(525,071)	0	0	(525,071)	0	1,509,199	0	497,148	497,148	24,139	
292104-10-6	EMPIRE STATE REALTY TRUST INC		11/08/2024	VARIOUS	89,050.000	842,066		736,058	792,468	(136,939)	0	0	(136,939)	0	736,058	0	106,008	106,008	4,996	
29444U-70-0	EQUINIX INC		12/31/2024	VARIOUS	4,884.000	4,048,210		2,778,215	3,933,525	(1,155,310)	0	0	(1,155,310)	0	2,778,215	0	1,269,996	1,269,996	32,521	
29476L-10-7	EQUITY RESIDENTIAL PROPERTIES TRUST		12/31/2024	WELLS FARGO NORTH AMERICA CASH 250	2,632.000	188,328		184,705	0	0	0	0	0	0	184,705	0	3,624	3,624	1,777	
297178-10-5	ESSEX PROPERTY TRUST INC		01/19/2024	VARIOUS	14,028.000	3,386,745		2,940,990	3,478,102	(537,112)	0	0	(537,112)	0	2,940,990	0	445,755	445,755	32,405	
313745-10-1	FEDERAL REALTY INV TRUST		10/15/2024	VARIOUS	2,812.000	315,249		282,079	0	0	0	0	0	0	282,079	0	33,170	33,170	6,158	
35086T-10-9	FOUR CORNERS PROPERTY TRUST INC		10/01/2024	VARIOUS	53,969.000	1,556,745		1,197,572	1,365,416	(167,844)	0	0	(167,844)	0	1,197,572	0	359,173	359,173	62,276	
374297-10-9	GETTY REALTY CORP		10/10/2024	VARIOUS	1,715.000	52,979		46,643	0	0	0	0	0	0	46,643	0	6,336	6,336	772	
42250P-10-3	HEALTHPEAK PROPERTIES INC		09/24/2024	VARIOUS	16,813.000	368,150		308,687	332,897	(24,211)	0	0	(24,211)	0	308,687	0	59,463	59,463	11,643	
431284-10-8	HIGHWOODS PROPERTIES INC		09/18/2024	VARIOUS	62,987.000	1,822,891		1,266,821	1,446,182	(179,361)	0	0	(179,361)	0	1,266,821	0	556,070	556,070	58,689	
44107P-10-4	HOST HOTELS & RESORTS INC		10/29/2024	VARIOUS	61,472.000	1,083,369		1,101,958	1,149,458	(47,499)	0	0	(47,499)	0	1,101,958	0	(18,589)	(18,589)	54,496	
46187W-10-7	INVITATION HOMES INC		12/31/2024	VARIOUS	60,191.000	2,050,491		1,784,061	2,053,115	(269,054)	0	0	(269,054)	0	1,784,061	0	266,430	266,430	32,197	
49427F-10-8	KILROY REALTY CORP		04/04/2024	VARIOUS	31,388.000	1,086,966		992,175	1,250,498	(258,323)	0	0	(258,323)	0	992,175	0	94,791	94,791	33,899	
53566V-10-6	LINEAGE INC		11/26/2024	ROBERT W BAIRD & CO. NORTH AMERICA CASH	40.000	2,576		3,135	0	0	0	0	0	0	3,135	0	(559)	(559)	15	
554382-10-1	MACERICH COMPANY		11/12/2024	VARIOUS	90,874.000	1,451,327		990,964	1,402,186	(428,924)	0	17,702	(446,626)	0	973,262	0	478,065	478,065	26,725	
554489-10-4	VERIS RESIDENTIAL INC		11/26/2024	VARIOUS	19,479.000	332,488		278,850	306,405	(27,554)	0	0	(27,554)	0	278,850	0	53,638	53,638	3,212	
64119V-30-3	NETSTREIT CORP		11/19/2024	BTIG NORTH AMERICA 005	7,642.000	121,128		123,036	0	0	0	0	0	0	123,036	0	(1,909)	(1,909)	4,738	
700517-10-5	PARK HOTELS & RESORTS INC		09/10/2024	VARIOUS	99,592.000	1,526,179		1,155,793	1,523,758	(367,964)	0	0	(367,964)	0	1,155,793	0	370,386	370,386	209,620	
74340W-10-3	PROLOGIS INC		12/17/2024	VARIOUS	36,008.000	4,062,021		3,423,120	4,799,866	(1,376,747)	0	0	(1,376,747)	0	3,423,120	0	638,901	638,901	64,646	
74460D-10-9	PUBLIC STORAGE INC		11/19/2024	VARIOUS	36,475.000	11,953,329		9,617,816	11,124,875	(1,507,059)	0	0	(1,507,059)	0	9,617,816	0	2,335,513	2,335,513	250,563	
756109-10-4	REALTY INCOME CORPORATION		10/29/2024	VARIOUS	29,670.870	1,732,836		1,305,586	1,305,586	0	0	0	0	0	1,305,586	0	427,249	427,249	56,280	
758849-10-3	REGENCY CENTERS CORPORATION		12/03/2024	VARIOUS	7,857.000	561,413		467,020	526,419	(59,399)	0	0	(59,399)	0	467,020	0	94,393	94,393	19,802	
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS CORP		11/05/2024	VARIOUS	105,714.000	1,604,063		1,308,739	1,483,167	(174,428)	0	0	(174,428)	0	1,308,739	0	295,324	295,324	53,675	
76169C-10-0	REXFORD INDUSTRIAL REALTY INC		11/12/2024	VARIOUS	25,715.000	1,080,512		1,265,979	1,439,556	(173,576)	0	119,347	(292,923)	0	1,146,632	0	(66,120)	(66,120)	41,110	
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		08/05/2024	VARIOUS	17,506.000	1,906,326		1,429,526	1,926,710	(497,185)	0	0	(497,185)	0	1,429,526	0	476,800	476,800	34,646	
78410G-10-4	SBA COMMUNICATION CORP		11/19/2024	VARIOUS	535.000	118,209		121,363	0	0	0	0	0	0	121,363	0	(3,154)	(3,154)	524	
828806-10-9	SIMON PROPERTY GROUP INC		11/12/2024	VARIOUS	9,439.000	1,506,204		607,294	1,346,379	(739,084)	0	0	(739,084)	0	607,294	0	898,910	898,910	36,530	
82981J-85-1	SITE CENTERS CORP		02/13/2024	VARIOUS	70,311.000	982,326		880,344	958,339	(77,995)	0	0	(77,995)	0	880,344	0	101,982	101,982	20,831	
84860W-30-0	SPIRIT REALTY CAPITAL INC		01/23/2024	MERGER	70,093.000	2,350,218		2,350,218	3,062,363	(712,145)	0	0	(712,145)	0	2,350,218	0	0	0	46,934	
866674-10-4	SUN COMMUNITIES INC		12/31/2024	VARIOUS	18,060.000	2,236,355		2,171,568	2,304,794	(231,303)	0	28,443	(259,746)	0	2,143,124	0	93,231	93,231	66,967	
867892-10-1	SUNSTONE HOTEL INVESTORS INC		10/09/2024	VARIOUS	112,321.000	1,147,186		1,050,201	1,205,204	(155,003)	0	0	(155,003)	0	1,050,201	0	96,985	96,985	32,524	
902653-10-4	UDR INC		10/29/2024	VARIOUS	39,659.000	1,762,083		1,667,026	0	0	0	0	0	0	1,667,026	0	95,057	95,057	16,855	
91704F-10-4	URBAN EDGE PROPERTIES		11/26/2024	INSTINET GROUP, LLC NORTH AMERICA CASH (	3,969.000	91,918		84,827	0	0	0	0	0	0	84,827	0	7,090	7,090	0	
92276F-10-0	VENTAS INC		12/17/2024	VARIOUS	45,465.000	2,327,929		1,886,438	2,265,976	(379,537)	0	0	(379,537)	0	1,886,438	0	441,490	441,490	52,547	
925652-10-9	VICI PROPERTIES INC		12/31/2024	VARIOUS	145,221.000	4,499,924		4,270,210	4,504,543	(234,334)	0	105,146	(339,481)	0	4,165,063	0	334,861	334,861	231,200	
929042-10-9	VORNADO REALTY TRUST		03/20/2024	VARIOUS	42,830.000	1,119,292		906,389	1,209,948	(303,559)	0	0	(303,559)	0	906,389	0	212,903	212,903	0	
939653-10-1	WASHINGTON REAL ESTATE INVESTMENT TRUST		11/12/2024	RAYMOND JAMES NORTH AMERICA CASH 725	5,702.000	98,206		86,166	0	0	0	0	0	0	86,166	0	12,040	12,040	2,053	

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
950400-10-4	WELLTOWER INC		11/26/2024	VARIOUS	11,142.000	1,292,101		787,639	1,004,674	(217,035)	0	0	(217,035)	0	787,639	0	504,462	504,462	17,260	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						83,528,721	XXX	69,241,474	79,372,414	(13,477,709)	0	277,922	(13,755,631)	0	68,963,552	0	14,565,169	14,565,169	2,133,036	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																				
99C001-53-6	SPFM MERGER SUB INC.		01/02/2024	DIRECT WITH COMPANY	100.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						83,528,721	XXX	69,241,474	79,372,414	(13,477,709)	0	277,922	(13,755,631)	0	68,963,552	0	14,565,169	14,565,169	2,133,036	XXX
5989999998. Total - Common Stocks - Part 5						448,124,371	XXX	469,894,606	0	0	0	586,385	(586,385)	0	469,290,519	0	(21,166,147)	(21,166,147)	259,696	XXX
5989999999. Total - Common Stocks						531,653,092	XXX	539,136,080	79,372,414	(13,477,709)	0	864,307	(14,342,016)	0	538,254,070	0	(6,600,978)	(6,600,978)	2,392,732	XXX
5999999999. Total - Preferred and Common Stocks						531,653,092	XXX	539,136,080	79,372,414	(13,477,709)	0	864,307	(14,342,016)	0	538,254,070	0	(6,600,978)	(6,600,978)	2,392,732	XXX
6009999999 - Totals						2,623,159,849	XXX	2,697,337,913	2,190,416,235	(11,719,632)	10,430,767	3,581,507	(4,870,371)	452,253	2,659,221,790	(519,981)	(36,609,708)	(37,129,690)	57,357,416	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																				
3622AC-SK-7	GNMA II PASS THRU CERT POOL #786922		07/10/2024	NOMURA	12/20/2024	PAID ON PRINCIPAL	1,692,749	1,698,832	1,692,749	1,692,749	0	(6,083)	0	(6,083)	0	0	0	0	24,180	2,586
3622AC-W8-9	GNMA II PASS THRU CERT POOL #787071		04/16/2024	NOMURA	12/20/2024	PAID ON PRINCIPAL	537,254	529,699	537,254	537,254	0	7,555	0	7,555	0	0	0	0	10,344	1,395
36179X-VR-4	GNMA II PASS THRU CERT POOL #MA8724		11/18/2024	MORGAN STANLEY	12/20/2024	PAID ON PRINCIPAL	70,091	66,789	70,091	70,091	0	3,302	0	3,302	0	0	0	0	263	166
36179Y-KR-4	GNMA II PASS THRU CERT POOL #MA9304		01/03/2024	GOLDMAN SACHS	12/20/2024	PAID ON PRINCIPAL	1,605,456	1,588,828	1,605,456	1,605,456	0	16,628	0	16,628	0	0	0	0	48,627	733
38384Q-M4-7	GNR 2024-109 AK CMO		07/12/2024	CITIGROUP GLOBAL MARKETS	12/20/2024	PAID ON PRINCIPAL	404,478	404,794	404,478	404,478	0	(316)	0	(316)	0	0	0	0	6,290	1,792
38384Q-ED-6	GNR 2024-120 AT CMO		07/10/2024	NOMURA	12/20/2024	PAID ON PRINCIPAL	160,584	160,007	160,584	160,584	0	577	0	577	0	0	0	0	3,007	711
38384M-ZT-7	GNR 2024-64 QK CMO		06/13/2024	BMO	12/20/2024	PAID ON PRINCIPAL	639,303	639,303	639,303	639,303	0	0	0	0	0	0	0	0	10,867	1,660
38384N-R4-9	GNR 2024-78 D CMO		05/14/2024	J P MORGAN	12/20/2024	PAID ON PRINCIPAL	2,865,310	2,850,536	2,865,310	2,865,310	0	14,774	0	14,774	0	0	0	0	58,824	12,695
38384P-3E-8	GNR 2024-94 KB CMO		06/05/2024	HILLTOP SECURITIES	12/20/2024	PAID ON PRINCIPAL	172,873	172,542	172,873	172,873	0	331	0	331	0	0	0	0	2,628	713
38381K-BM-5	GNR 2024 50 AC (PROJECT LOAN)		06/27/2024	CANTOR FITZGERALD	12/16/2024	PAID ON PRINCIPAL	62,767	60,732	62,767	62,767	0	2,035	0	2,035	0	0	0	0	839	212
38381L-LR-1	GNR 2024-123 A (PROJECT LOAN)		08/16/2024	CANTOR FITZGERALD	12/16/2024	PAID ON PRINCIPAL	26,217	26,262	26,217	26,217	0	(45)	0	(45)	0	0	0	0	274	73
38381L-UE-0	GNR 2024-150 AB (PROJECT LOAN)		09/24/2024	CITIGROUP GLOBAL MARKETS	12/16/2024	PAID ON PRINCIPAL	44,307	43,570	44,307	44,307	0	737	0	737	0	0	0	0	314	152
38381L-C8-3	GNR 2024-165 AC (PROJECT LOAN)		10/10/2024	BMO	12/16/2024	PAID ON PRINCIPAL	17,052	16,572	17,052	17,052	0	480	0	480	0	0	0	0	96	62
38381L-EE-8	GNR 2024-72 AC (PROJECT LOAN)		05/20/2024	NOMURA	12/16/2024	PAID ON PRINCIPAL	83,731	81,899	83,731	83,731	0	1,832	0	1,832	0	0	0	0	1,408	256
0109999999. Subtotal - Bonds - U.S. Governments							8,382,172	8,340,365	8,382,172	8,382,172	0	41,806	0	41,806	0	0	0	0	167,961	23,207
Bonds - All Other Governments																				
62981Z-AC-9	CANADA NHA PASS THRU POOL 9752 #97529012		06/20/2024	SCOTIA CAPITAL	12/15/2024	PAID ON PRINCIPAL	21,522	21,625	21,522	21,522	0	(102)	0	(102)	0	0	0	0	275	63
0309999999. Subtotal - Bonds - All Other Governments							21,522	21,625	21,522	21,522	0	(102)	0	(102)	0	0	0	0	275	63
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				
77302E-AT-9	ROCKDALE CNTY PUB FACS AUTH CO GTD S2024		03/26/2024	J P MORGAN CHASE SECURITIES INC	09/06/2024	TRAVELERS P/C OF AMERICA	10,000,000	10,797,200	10,999,000	10,771,001	0	(26,199)	0	(26,199)	0	0	227,999	227,999	193,056	0
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							10,000,000	10,797,200	10,999,000	10,771,001	0	(26,199)	0	(26,199)	0	0	227,999	227,999	193,056	0
Bonds - U.S. Special Revenues																				
678908-4F-8	OKLAHOMA DEV FIN AUTH TAXABLE S2022A-1		02/28/2024	OPPENHEIMER AND CO	12/01/2024	REDEEMED	336,256	325,889	336,256	336,256	0	10,367	0	10,367	0	0	0	0	10,464	3,476
307910-AA-7	FARM 2024-2 A1 (144A)		11/15/2024	BAS-MERRILL LYNCH	12/25/2024	PAID ON PRINCIPAL	7,100	7,004	7,100	7,100	0	96	0	96	0	0	0	0	31	26
3133BN-6A-6	FHLMC PASS THRU CERT POOL #QF1765		10/23/2024	BAS-MERRILL LYNCH	12/25/2024	PAID ON PRINCIPAL	297,580	284,364	297,580	297,580	0	13,217	0	13,217	0	0	0	0	1,939	856
3133KJ-XK-3	FHLMC PASS THRU CERT POOL #RA3382		09/20/2024	CANTOR FITZGERALD	12/25/2024	PAID ON PRINCIPAL	425,521	384,864	425,521	425,521	0	40,657	0	40,657	0	0	0	0	2,311	780
3133KP-K8-0	FHLMC PASS THRU CERT POOL #RA7519		10/25/2024	BARCLAYS CAPITAL INC	12/25/2024	PAID ON PRINCIPAL	369,696	334,055	369,696	369,696	0	35,641	0	35,641	0	0	0	0	2,001	970
3133KP-Q2-7	FHLMC PASS THRU CERT POOL #RA7673		08/22/2024	GOLDMAN SACHS	12/25/2024	PAID ON PRINCIPAL	272,388	265,770	272,388	272,388	0	6,618	0	6,618	0	0	0	0	2,657	749
3133KP-TE-8	FHLMC PASS THRU CERT POOL #RA7749		09/16/2024	NOMURA	12/25/2024	PAID ON PRINCIPAL	198,960	187,963	198,960	198,960	0	10,997	0	10,997	0	0	0	0	1,419	309
3133KQ-FT-8	FHLMC PASS THRU CERT POOL #RA8278		02/06/2024	CANTOR FITZGERALD	12/25/2024	PAID ON PRINCIPAL	826,712	812,471	826,712	826,712	0	14,241	0	14,241	0	0	0	0	21,101	689
3133KQ-PS-9	FHLMC PASS THRU CERT POOL #RA8533		01/16/2024	J P MORGAN	12/25/2024	PAID ON PRINCIPAL	871,919	840,415	871,919	871,919	0	31,505	0	31,505	0	0	0	0	20,303	1,853
3133KQ-VF-0	FHLMC PASS THRU CERT POOL #RA8714		08/05/2024	BAS-MERRILL LYNCH	12/25/2024	PAID ON PRINCIPAL	192,160	187,844	192,160	192,160	0	4,316	0	4,316	0	0	0	0	1,919	120
3132DM-KF-1	FHLMC PASS THRU CERT POOL #SD0294		09/26/2024	BAS-MERRILL LYNCH	12/25/2024	PAID ON PRINCIPAL	488,681	487,899	488,681	488,681	0	783	0	783	0	0	0	0	3,758	1,588
3132DM-RX-5	FHLMC PASS THRU CERT POOL #SD0502		09/27/2024	J P MORGAN	12/25/2024	PAID ON PRINCIPAL	464,241	424,200	464,241	464,241	0	40,041	0	40,041	0	0	0	0	2,364	1,122
3132DN-EZ-2	FHLMC PASS THRU CERT POOL #SD1052		10/28/2024	CITIGROUP GLOBAL MARKETS	12/25/2024	PAID ON PRINCIPAL	346,790	323,029	346,790	346,790	0	23,761	0	23,761	0	0	0	0	1,468	1,079
3132DN-Y4-9	FHLMC PASS THRU CERT POOL #SD1631		10/21/2024	BARCLAYS CAPITAL INC	12/25/2024	PAID ON PRINCIPAL	429,073	426,358	429,073	429,073	0	2,715	0	2,715	0	0	0	0	2,490	1,251
3132DQ-QS-8	FHLMC PASS THRU CERT POOL #SD3165		02/06/2024	J P MORGAN	12/25/2024	PAID ON PRINCIPAL	910,466	895,813	910,466	910,466	0	14,653	0	14,653	0	0	0	0	21,205	885
3132E0-K2-7	FHLMC PASS THRU CERT POOL #SD3913		02/12/2024	BAS-MERRILL LYNCH	12/25/2024	PAID ON PRINCIPAL	933,801	930,955	933,801	933,801	0	2,845	0	2,845	0	0	0	0	29,934	1,712
3132E0-TU-6	FHLMC PASS THRU CERT POOL #SD4163		01/10/2024	BAS-MERRILL LYNCH	12/25/2024	PAID ON PRINCIPAL	517,345	487,193	517,345	517,345	0	30,152	0	30,152	0	0	0	0	11,483	632
3132DS-LS-9	FHLMC PASS THRU CERT POOL #SD4837		08/12/2024	WELLS FARGO SECURITIES	12/25/2024	PAID ON PRINCIPAL	320,195	310,789	320,195	320,195	0	9,406	0	9,406	0	0	0	0	2,905	480
3132DS-PP-1	FHLMC PASS THRU CERT POOL #SD4930		09/20/2024	MIZUHO INTERNATIONAL PLC	12/25/2024	PAID ON PRINCIPAL	268,502	253,493	268,502	268,502	0	15,009	0	15,009	0	0	0	0	1,501	574
3132DS-Q6-2	FHLMC PASS THRU CERT POOL #SD4977		08/19/2024	BAS-MERRILL LYNCH	12/25/2024	PAID ON PRINCIPAL	581,706	577,934	581,706	581,706	0	3,772	0	3,772	0	0	0	0	6,175	1,535
3132DS-4H-2	FHLMC PASS THRU CERT POOL #SD5324		08/16/2024	J P MORGAN	12/25/2024	PAID ON PRINCIPAL	523,387	496,707	523,387	523,387	0	26,680	0	26,680	0	0	0	0	3,950	1,047
3132DU-RG-4	FHLMC PASS THRU CERT POOL #SD6787		10/29/2024	J P MORGAN	12/25/2024	PAID ON PRINCIPAL	300,589	281,755	300,589	300,589	0	18,834	0	18,834	0	0	0	0	1,387	969
3132DU-XC-6	FHLMC PASS THRU CERT POOL #SD6975		11/27/2024	WELLS FARGO SECURITIES	12/25/2024	PAID ON PRINCIPAL	64,607	61,975	64,607	64,607	0	2,632	0	2,632	0	0	0	0	242	226
3132DW-D6-7	FHLMC PASS THRU CERT POOL #SD8225		09/12/2024	VARIOUS	12/25/2024	PAID ON PRINCIPAL	473,476	428,788	473,476	473,476	0	44,688	0	44,688	0	0	0	0	2,492	456

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-EC-3	FHLMC PASS THRU CERT POOL #SD8231		08/16/2024	WELLS FARGO SECURITIES	12/25/2024	PAID ON PRINCIPAL	365,541	355,975	365,541	365,541	0	9,567	0	9,567	0	0	0	0	3,261	822
3132DW-EK-5	FHLMC PASS THRU CERT POOL #SD8238		08/08/2024	WELLS FARGO SECURITIES	12/25/2024	PAID ON PRINCIPAL	269,955	261,540	269,955	269,955	0	8,415	0	8,415	0	0	0	0	2,474	270
3132DW-ER-0	FHLMC PASS THRU CERT POOL #SD8244		11/20/2024	CANTOR FITZGERALD	12/25/2024	PAID ON PRINCIPAL	93,834	86,518	93,834	93,834	0	7,316	0	7,316	0	0	0	0	313	209
3132DW-E6-6	FHLMC PASS THRU CERT POOL #SD8257		08/14/2024	CANTOR FITZGERALD	12/25/2024	PAID ON PRINCIPAL	500,185	487,212	500,185	500,185	0	12,974	0	12,974	0	0	0	0	4,628	875
3132DW-FF-5	FHLMC PASS THRU CERT POOL #SD8266		08/16/2024	MIZUHO INTERNATIONAL PLC	12/25/2024	PAID ON PRINCIPAL	311,890	303,337	311,890	311,890	0	8,553	0	8,553	0	0	0	0	2,985	702
3132DW-FP-3	FHLMC PASS THRU CERT POOL #SD8274		08/14/2024	BAS-MERRILL LYNCH	12/25/2024	PAID ON PRINCIPAL	236,907	225,117	236,907	236,907	0	11,790	0	11,790	0	0	0	0	2,081	369
3132DW-F4-0	FHLMC PASS THRU CERT POOL #SD8287		09/12/2024	BAS-MERRILL LYNCH	12/25/2024	PAID ON PRINCIPAL	426,963	421,910	426,963	426,963	0	5,054	0	5,054	0	0	0	0	3,286	640
3132DW-HP-1	FHLMC PASS THRU CERT POOL #SD8338		09/23/2024	BAS-MERRILL LYNCH	12/25/2024	PAID ON PRINCIPAL	492,167	474,038	492,167	492,167	0	18,129	0	18,129	0	0	0	0	3,236	1,258
3132DW-JJ-3	FHLMC PASS THRU CERT POOL #SD8365		09/20/2024	GOLDMAN SACHS	12/25/2024	PAID ON PRINCIPAL	172,279	170,341	172,279	172,279	0	1,938	0	1,938	0	0	0	0	1,392	474
3132DW-J2-0	FHLMC PASS THRU CERT POOL #SD8381		09/20/2024	GOLDMAN SACHS	12/25/2024	PAID ON PRINCIPAL	91,852	90,819	91,852	91,852	0	1,033	0	1,033	0	0	0	0	719	253
3137HC-ZF-2	FHR 5421 A CMO		05/09/2024	BAS-MERRILL LYNCH	12/25/2024	PAID ON PRINCIPAL	1,022,517	1,010,374	1,022,517	1,022,517	0	12,142	0	12,142	0	0	0	0	22,033	4,687
3137HD-2C-3	FHR 5424 CD CMO		05/30/2024	CITIGROUP GLOBAL MARKETS	12/25/2024	PAID ON PRINCIPAL	3,152,657	3,115,465	3,152,657	3,152,657	0	37,192	0	37,192	0	0	0	0	62,005	1,445
3137HH-BC-4	FHR 5468H (CMO)		10/11/2024	J P MORGAN	12/25/2024	PAID ON PRINCIPAL	68,979	68,217	68,979	68,979	0	762	0	762	0	0	0	0	436	287
3137HH-H8-7	FHR 5469 QA (CMO)		10/09/2024	NOMURA	12/25/2024	PAID ON PRINCIPAL	32,216	31,520	32,216	32,216	0	696	0	696	0	0	0	0	185	121
3140ME-AV-8	FNMA PASS THRU CERT POOL #BV0919		09/04/2024	BAS-MERRILL LYNCH	12/25/2024	PAID ON PRINCIPAL	346,634	311,009	346,634	346,634	0	35,625	0	35,625	0	0	0	0	1,926	116
3140QM-KC-7	FNMA PASS THRU CERT POOL #CB2090		05/23/2024	BAS-MERRILL LYNCH	12/25/2024	PAID ON PRINCIPAL	1,020,887	827,875	1,020,887	1,020,887	0	193,011	0	193,011	0	0	0	0	8,135	1,631
3140QP-FM-4	FNMA PASS THRU CERT POOL #CB3771		01/30/2024	SANTANDER INVESTMENTS	12/25/2024	PAID ON PRINCIPAL	991,600	897,708	991,600	991,600	0	93,892	0	93,892	0	0	0	0	15,393	0
3140QP-SS-7	FNMA PASS THRU CERT POOL #CB4128		08/27/2024	BARCLAYS CAPITAL INC	12/25/2024	PAID ON PRINCIPAL	770,038	757,645	770,038	770,038	0	12,393	0	12,393	0	0	0	0	7,224	2,599
3140QP-3E-5	FNMA PASS THRU CERT POOL #CB4396		02/21/2024	BARCLAYS CAPITAL INC	12/25/2024	PAID ON PRINCIPAL	2,167,717	2,050,102	2,167,717	2,167,717	0	117,616	0	117,616	0	0	0	0	42,295	5,690
3140QQ-DU-6	FNMA PASS THRU CERT POOL #CB4614		08/05/2024	BARCLAYS CAPITAL INC	12/25/2024	PAID ON PRINCIPAL	426,770	419,201	426,770	426,770	0	7,568	0	7,568	0	0	0	0	3,747	267
3140QQ-J9-7	FNMA PASS THRU CERT POOL #CB4787		05/16/2024	BARCLAYS CAPITAL INC	12/25/2024	PAID ON PRINCIPAL	2,751,368	2,649,754	2,751,368	2,751,368	0	101,614	0	101,614	0	0	0	0	46,253	7,394
3140QQ-SR-7	FNMA PASS THRU CERT POOL #CB5027		07/09/2024	TD SECURITIES	12/25/2024	PAID ON PRINCIPAL	532,499	530,253	532,499	532,499	0	2,246	0	2,246	0	0	0	0	8,475	732
3140QQ-Z8-1	FNMA PASS THRU CERT POOL #CB5266		08/20/2024	BAS-MERRILL LYNCH	12/25/2024	PAID ON PRINCIPAL	931,641	908,714	931,641	931,641	0	22,927	0	22,927	0	0	0	0	10,035	2,329
3140QQ-6W-0	FNMA PASS THRU CERT POOL #CB5384		10/03/2024	J P MORGAN	12/25/2024	PAID ON PRINCIPAL	205,020	202,009	205,020	205,020	0	3,011	0	3,011	0	0	0	0	907	77
3140QR-XF-5	FNMA PASS THRU CERT POOL #CB6077		11/05/2024	CITIGROUP GLOBAL MARKETS	12/25/2024	PAID ON PRINCIPAL	31,986	31,894	31,986	31,986	0	92	0	92	0	0	0	0	147	24
3140QS-T4-3	FNMA PASS THRU CERT POOL #CB6870		02/16/2024	CITIGROUP GLOBAL MARKETS	12/25/2024	PAID ON PRINCIPAL	1,330,096	1,315,444	1,330,096	1,330,096	0	14,652	0	14,652	0	0	0	0	36,412	4,064
3140QS-4E-8	FNMA PASS THRU CERT POOL #CB7120		04/10/2024	BANK OF MONTREAL	12/25/2024	PAID ON PRINCIPAL	2,075,801	2,086,829	2,075,801	2,075,801	0	(11,028)	0	(11,028)	0	0	0	0	60,485	3,460
3140QV-QR-8	FNMA PASS THRU CERT POOL #CB9463		11/06/2024	MORGAN STANLEY	12/25/2024	PAID ON PRINCIPAL	62,685	61,397	62,685	62,685	0	1,288	0	1,288	0	0	0	0	261	52
3140XA-Y5-5	FNMA PASS THRU CERT POOL #FM7031		01/22/2024	J P MORGAN	12/25/2024	PAID ON PRINCIPAL	1,388,282	1,309,540	1,388,282	1,388,282	0	78,742	0	78,742	0	0	0	0	27,987	3,394
3140XF-H6-1	FNMA PASS THRU CERT POOL #FS0252		08/21/2024	BAS-MERRILL LYNCH	12/25/2024	PAID ON PRINCIPAL	881,184	819,019	881,184	881,184	0	62,165	0	62,165	0	0	0	0	5,760	1,799
3140XF-7L-9	FNMA PASS THRU CERT POOL #FS0898		09/25/2024	MORGAN STANLEY	12/25/2024	PAID ON PRINCIPAL	655,294	594,168	655,294	655,294	0	61,127	0	61,127	0	0	0	0	3,145	1,365
3140XH-K6-3	FNMA PASS THRU CERT POOL #FS2116		08/08/2024	J P MORGAN	12/25/2024	PAID ON PRINCIPAL	441,226	430,402	441,226	441,226	0	10,824	0	10,824	0	0	0	0	3,882	441
3140XH-4D-6	FNMA PASS THRU CERT POOL #FS2619		07/30/2024	CANTOR FITZGERALD	12/25/2024	PAID ON PRINCIPAL	468,587	460,094	468,587	468,587	0	8,493	0	8,493	0	0	0	0	5,057	1,952
3140XM-JV-9	FNMA PASS THRU CERT POOL #FS5675		10/02/2024	WELLS FARGO SECURITIES	12/25/2024	PAID ON PRINCIPAL	216,727	213,578	216,727	216,727	0	3,149	0	3,149	0	0	0	0	1,247	54
3140XM-PS-9	FNMA PASS THRU CERT POOL #FS5832		04/11/2024	WELLS FARGO SECURITIES	12/25/2024	PAID ON PRINCIPAL	929,446	934,239	929,446	929,446	0	(4,792)	0	(4,792)	0	0	0	0	24,135	1,704
3140XN-QX-5	FNMA PASS THRU CERT POOL #FS6769		02/20/2024	J P MORGAN	12/25/2024	PAID ON PRINCIPAL	2,120,457	2,063,801	2,120,457	2,120,457	0	56,656	0	56,656	0	0	0	0	49,614	5,890
3140XN-R7-1	FNMA PASS THRU CERT POOL #FS6809		07/09/2024	BARCLAYS CAPITAL INC	12/25/2024	PAID ON PRINCIPAL	755,553	748,913	755,553	755,553	0	6,641	0	6,641	0	0	0	0	10,703	1,039
3140XN-S4-7	FNMA PASS THRU CERT POOL #FS6838		07/30/2024	CITIGROUP GLOBAL MARKETS	12/25/2024	PAID ON PRINCIPAL	794,664	793,236	794,664	794,664	0	1,428	0	1,428	0	0	0	0	11,884	3,642
3140XP-FA-2	FNMA PASS THRU CERT POOL #FS7360		04/25/2024	CITIGROUP GLOBAL MARKETS	12/25/2024	PAID ON PRINCIPAL	469,333	456,720	469,333	469,333	0	12,613	0	12,613	0	0	0	0	8,743	1,793
3140XQ-MB-0	FNMA PASS THRU CERT POOL #FS8453		07/23/2024	J P MORGAN	12/25/2024	PAID ON PRINCIPAL	370,644	369,717	370,644	370,644	0	927	0	927	0	0	0	0	4,126	1,302
3140XQ-Y3-5	FNMA PASS THRU CERT POOL #FS8829		10/04/2024	CITIGROUP GLOBAL MARKETS	12/25/2024	PAID ON PRINCIPAL	82,603	80,564	82,603	82,603	0	2,039	0	2,039	0	0	0	0	431	62
3140XQ-2A-4	FNMA PASS THRU CERT POOL #FS8868		08/27/2024	J P MORGAN	12/25/2024	PAID ON PRINCIPAL	693,027	692,459	693,027	693,027	0	569	0	569	0	0	0	0	6,233	2,599
3140XQ-2C-0	FNMA PASS THRU CERT POOL #FS8870		10/07/2024	J P MORGAN	12/25/2024	PAID ON PRINCIPAL	431,660	428,827	431,660	431,660	0	2,833	0	2,833	0	0	0	0	2,932	420
3140XQ-2X-4	FNMA PASS THRU CERT POOL #FS8889		10/22/2024	CITIGROUP GLOBAL MARKETS	12/25/2024	PAID ON PRINCIPAL	293,627	290,645	293,627	293,627	0	2,982	0	2,982	0	0	0	0	1,922	897
3140XR-R5-6	FNMA PASS THRU CERT POOL #FS9507		11/01/2024	J P MORGAN	12/25/2024	PAID ON PRINCIPAL	73,560	69,765	73,560	73,560	0	3,796	0	3,796	0	0	0	0	276	28
31418E-CR-9	FNMA PASS THRU CERT POOL #MA4579		09/20/2024	WELLS FARGO SECURITIES	12/25/2024	PAID ON PRINCIPAL	486,741	440,900	486,741	486,741	0	45,841	0	45,841	0	0	0	0	2,378	892
31418E-DD-9	FNMA PASS THRU CERT POOL #MA4599		05/23/2024	WELLS FARGO SECURITIES	12/25/2024	PAID ON PRINCIPAL	834,634	705,005	834,634	834,634	0	129,629	0	129,629	0	0	0	0	8,082	1,600
31418E-D6-4	FNMA PASS THRU CERT POOL #MA4624		09/09/2024	WELLS FARGO SECURITIES	12/25/2024	PAID ON PRINCIPAL	291,386	263,067	291,386	291,386	0	28,319	0	28,319	0	0	0	0	1,494	219
31418E-D7-2	FNMA PASS THRU CERT POOL #MA4625		09/16/2024	J P MORGAN	12/25/2024	PAID ON PRINCIPAL	326,416	307,966	326,416	326,416	0	18,450	0	18,450	0	0	0	0	1,935	508

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
31418E-D8-0 ..	FNMA PASS THRU CERT POOL #MA4626		02/02/2024 .	CITIGROUP GLOBAL MARKETS	12/25/2024 .	PAID ON PRINCIPAL	1,056,149	990,139	1,056,149	1,056,149	0	66,009	0	66,009	0	0	0	0	19,302	469
31418E-J7-6 ..	FNMA PASS THRU CERT POOL #MA4785		10/04/2024 .	MORGAN STANLEY	12/25/2024 .	PAID ON PRINCIPAL	280,772	279,061	280,772	280,772	0	1,711	0	1,711	0	0	0	0	1,684	234
31418E-KT-6 ..	FNMA PASS THRU CERT POOL #MA4805		08/12/2024 .	BARCLAYS CAPITAL INC	12/25/2024 .	PAID ON PRINCIPAL	432,828	419,911	432,828	432,828	0	12,917	0	12,917	0	0	0	0	4,054	649
31418E-LV-0 ..	FNMA PASS THRU CERT POOL #MA4839		08/14/2024 .	BAS-MERRILL LYNCH	12/25/2024 .	PAID ON PRINCIPAL	182,969	173,864	182,969	182,969	0	9,106	0	9,106	0	0	0	0	1,531	285
31418E-PA-2 ..	FNMA PASS THRU CERT POOL #MA4916		10/29/2024 .	BAS-MERRILL LYNCH	12/25/2024 .	PAID ON PRINCIPAL	99,040	91,952	99,040	99,040	0	7,088	0	7,088	0	0	0	0	551	319
31418E-R8-5 ..	FNMA PASS THRU CERT POOL #MA5010		02/14/2024 .	BAS-MERRILL LYNCH	12/25/2024 .	PAID ON PRINCIPAL	1,784,007	1,764,076	1,784,007	1,784,007	0	19,931	0	19,931	0	0	0	0	50,986	4,088
31418E-R9-3 ..	FNMA PASS THRU CERT POOL #MA5011		04/17/2024 .	WELLS FARGO SECURITIES	12/25/2024 .	PAID ON PRINCIPAL	2,363,624	2,358,085	2,363,624	2,363,624	0	5,540	0	5,540	0	0	0	0	64,020	6,697
31418E-S5-0 ..	FNMA PASS THRU CERT POOL #MA5039		06/06/2024 .	BAS-MERRILL LYNCH	12/25/2024 .	PAID ON PRINCIPAL	698,828	693,587	698,828	698,828	0	5,241	0	5,241	0	0	0	0	12,024	641
31418E-T6-7 ..	FNMA PASS THRU CERT POOL #MA5072		02/13/2024 .	NOMURA	12/25/2024 .	PAID ON PRINCIPAL	2,294,412	2,269,317	2,294,412	2,294,412	0	25,095	0	25,095	0	0	0	0	64,454	4,557
3136BR-Q2-6 ..	FNR 2024-22 G CMO		05/02/2024 .	BAS-MERRILL LYNCH	12/25/2024 .	PAID ON PRINCIPAL	5,088,644	5,009,134	5,088,644	5,088,644	0	79,510	0	79,510	0	0	0	0	110,871	4,665
3136BR-TV-9 ..	FNR 2024-25 AD CMO		05/30/2024 .	NOMURA	12/25/2024 .	PAID ON PRINCIPAL	2,791,772	2,724,595	2,791,772	2,791,772	0	67,177	0	67,177	0	0	0	0	49,934	1,163
3136BS-PP-4 ..	FNR 2024-41 CT CMO		07/17/2024 .	GOLDMAN SACHS	12/25/2024 .	PAID ON PRINCIPAL	2,011,662	2,009,305	2,011,662	2,011,662	0	2,357	0	2,357	0	0	0	0	29,522	6,454
3136BS-RH-0 ..	FNR 2024-50 BA CMO		07/23/2024 .	MORGAN STANLEY	12/25/2024 .	PAID ON PRINCIPAL	1,587,599	1,582,452	1,587,599	1,587,599	0	5,147	0	5,147	0	0	0	0	25,748	7,276
3136BT-LX-9 ..	FNR 2024-81 MT CMO		10/17/2024 .	WELLS FARGO SECURITIES	12/25/2024 .	PAID ON PRINCIPAL	71,860	69,575	71,860	71,860	0	2,285	0	2,285	0	0	0	0	356	269
0909999999. Subtotal - Bonds - U.S. Special Revenues							65,053,058	63,077,421	65,053,058	65,053,058	0	1,975,637	0	1,975,637	0	0	0	0	1,123,231	133,597
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
33852F-AA-4 ..	FSMT 2021-4 A1 CMO (144A)		09/11/2024 .	J P MORGAN	12/25/2024 .	PAID ON PRINCIPAL	115,273	98,541	115,273	115,273	0	16,733	0	16,733	0	0	0	0	526	88
33852J-AA-6 ..	FSMT 2021-7 A1 CMO (144A)		09/11/2024 .	J P MORGAN	12/25/2024 .	PAID ON PRINCIPAL	56,404	48,217	56,404	56,404	0	8,187	0	8,187	0	0	0	0	207	43
36263N-AB-1 ..	GSMBS 2022-PJ1 A2 CMO (144A)		10/17/2024 .	GOLDMAN SACHS & CO	12/25/2024 .	PAID ON PRINCIPAL	94,991	78,226	94,991	94,991	0	16,764	0	16,764	0	0	0	0	314	112
36267E-AD-3 ..	GSMBS 2022-PJ2 A4 (144A)		10/17/2024 .	GOLDMAN SACHS	12/25/2024 .	PAID ON PRINCIPAL	126,429	104,116	126,429	126,429	0	22,313	0	22,313	0	0	0	0	355	149
46654U-AB-1 ..	JPMMT 2022-3 A2 CMO (144A)		01/26/2024 .	BAS-MERRILL LYNCH	12/25/2024 .	PAID ON PRINCIPAL	531,598	447,207	531,598	531,598	0	84,391	0	84,391	0	0	0	0	7,419	1,285
46655G-AC-9 ..	JPMMT 2022-4 A2A CMO (144A)		05/22/2024 .	NOMURA	12/25/2024 .	PAID ON PRINCIPAL	715,087	589,276	715,087	715,087	0	125,811	0	125,811	0	0	0	0	7,278	1,371
585494-AD-9 ..	MELLO 2021-MTG2 A4		07/08/2024 .	SANTANDER INVESTMENTS	12/25/2024 .	PAID ON PRINCIPAL	798,221	722,951	798,221	798,221	0	75,270	0	75,270	0	0	0	0	4,843	443
61775Y-AE-0 ..	MSRM 2024-1 A3 CMO (144A)		01/19/2024 .	MORGAN STANLEY	12/25/2024 .	PAID ON PRINCIPAL	5,443,622	5,430,271	5,443,622	5,443,622	0	13,351	0	13,351	0	0	0	0	168,331	27,218
61776Q-AC-0 ..	MSRM 2024-3 A2 CMO (144A)		07/30/2024 .	MORGAN STANLEY	12/25/2024 .	PAID ON PRINCIPAL	2,890,350	2,889,266	2,890,350	2,890,350	0	1,085	0	1,085	0	0	0	0	44,427	17,824
670861-AA-1 ..	OBX 2021-J2 A1 (144A)		08/22/2024 .	J P MORGAN	12/25/2024 .	PAID ON PRINCIPAL	172,968	144,644	172,968	172,968	0	28,323	0	28,323	0	0	0	0	1,018	264
75410P-AG-5 ..	RATE 2024-J1 A7 CMO (144A)		06/28/2024 .	BAS-MERRILL LYNCH	12/25/2024 .	PAID ON PRINCIPAL	1,762,040	1,752,576	1,762,040	1,762,040	0	9,464	0	9,464	0	0	0	0	30,167	11,160
75023D-AZ-9 ..	RMCT 2024-J1 A16 CMO (144A)		07/17/2024 .	GOLDMAN SACHS	12/25/2024 .	PAID ON PRINCIPAL	2,380,117	2,368,456	2,380,117	2,380,117	0	11,661	0	11,661	0	0	0	0	40,565	11,901
81749H-AD-0 ..	SEMT 2024-2 A4 CMO (144A)		02/08/2024 .	WELLS FARGO SECURITIES	12/25/2024 .	PAID ON PRINCIPAL	4,694,930	4,688,988	4,694,930	4,694,930	0	5,942	0	5,942	0	0	0	0	147,225	11,737
81743B-AD-9 ..	SEMT 2024-4 A4 CMO (144A)		04/09/2024 .	WELLS FARGO SECURITIES	12/25/2024 .	PAID ON PRINCIPAL	6,665,580	6,667,122	6,665,580	6,665,580	0	(1,542)	0	(1,542)	0	0	0	0	169,632	16,664
81748E-AE-6 ..	SEMT 2024-7 A5 CMO (144A)		07/16/2024 .	BAS-MERRILL LYNCH	12/25/2024 .	PAID ON PRINCIPAL	5,278,714	5,277,296	5,278,714	5,278,714	0	1,418	0	1,418	0	0	0	0	91,333	15,836
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							31,726,323	31,307,152	31,726,323	31,726,323	0	419,171	0	419,171	0	0	0	0	713,641	116,095
2509999998. Total - Bonds							115,183,074	113,543,762	116,182,074	115,954,075	0	2,410,313	0	2,410,313	0	0	227,999	227,999	2,198,162	272,962
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																				
008492-10-0 ..	AGREE REALTY CORPORATION		02/06/2024 .	VARIOUS	11/26/2024 .	VARIOUS	1,950.000	115,305	149,086	111,384	0	0	3,921	(3,921)	0	0	37,702	37,702	3,817	0
015271-10-9 ..	ALEXANDRIA REAL ESTATE EQUITY		04/01/2024 .	MERRILL LYNCH NORTH AMERICA ALGO 161	10/22/2024 .	UBS SECURITIES SOFT CREDIT NORTH AMERICA	275.000	34,519	32,332	32,167	0	0	2,352	(2,352)	0	0	165	165	715	0
02665T-30-6 ..	AMERICAN HOMES 4 RENT CLASS A		01/30/2024 .	VARIOUS	03/26/2024 .	JP MORGAN SOFT CREDIT NORTH AMERICA ALGO	48,913.000	1,738,253	1,748,176	1,738,253	0	0	0	0	0	0	9,923	9,923	12,717	0
03027X-10-0 ..	AMERICAN TOWER CORP		06/18/2024 .	MORGAN STANLEY NORTH AMERICA ALGO 050	07/31/2024 .	MERRILL LYNCH NORTH AMERICA ALGO 161	4,529.000	884,888	997,528	880,347	0	0	4,541	(4,541)	0	0	117,181	117,181	0	0
03064D-10-8 ..	AMERICOLD REALTY TRUST		05/14/2024 .	VARIOUS	12/26/2024 .	THE ROYAL BANK OF CANADA NORTH AMERICA A	39,919.000	901,772	857,456	901,772	0	0	0	0	0	0	(44,316)	(44,316)	17,564	0
053484-10-1 ..	AVALONBAY COMMUNITIES INC		08/13/2024 .	VARIOUS	09/24/2024 .	VARIOUS	13,587.000	2,609,248	2,967,191	2,609,248	0	0	0	0	0	0	357,943	357,943	28,654	0
11135E-20-3 ..	BROADSTONE NET LEASE INC		08/20/2024 .	VARIOUS	12/17/2024 .	GOLDMAN SACHS NORTH AMERICA CASH 005	38,142.000	674,846	639,326	673,769	0	0	1,076	(1,076)	0	0	(34,443)	(34,443)	11,782	0
222795-50-2 ..	COUSINS PROPERTIES INC		03/26/2024 .	VARIOUS	06/11/2024 .	VARIOUS	45,332.000	1,055,473	1,015,374	1,055,473	0	0	0	0	0	0	(40,099)	(40,099)	14,506	0
253868-10-3 ..	DIGITAL REALTY TRUST INC		04/23/2024 .	VARIOUS	09/30/2024 .	VARIOUS	9,803.000	1,371,025	1,477,314	1,371,025	0	0	0	0	0	0	106,288	106,288	17,081	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
292104-10-6	EMPIRE STATE REALTY TRUST INC		09/18/2024	JP MORGAN SECURITIES NORTH AMERICA ALGO	11/08/2024	MKM HOLDINGS NORTH AMERICA CASH 161	45,842.000	503,261	494,906	502,700	0	0	560	(560)	0	0	(7,795)	(7,795)	0	0
29476L-10-7	EQUITY RESIDENTIAL PROPERTIES TRUST		07/19/2024	JP MORGAN SECURITIES NORTH AMERICA ALGO	12/31/2024	VARIOUS	11,552.000	810,501	832,310	810,501	0	0	0	0	0	0	21,809	21,809	7,798	0
374297-10-9	GETTY REALTY CORP		07/09/2024	RAYMOND JAMES NORTH AMERICA CASH 725	10/09/2024	VARIOUS	6,745.000	180,247	213,032	180,247	0	0	0	0	0	0	32,785	32,785	1,679	0
431284-10-8	HIGHWOODS PROPERTIES INC		03/12/2024	EVERCORE ISI NORTH AMERICA ALGO 226	09/18/2024	MKM HOLDINGS NORTH AMERICA CASH 161	2,134.000	52,712	70,710	52,712	0	0	0	0	0	0	17,998	17,998	2,134	0
45378A-10-6	INDEPENDENCE REALTY TRUST INC		04/12/2024	VARIOUS	07/10/2024	VARIOUS	66,352.000	1,084,248	1,217,444	1,084,248	0	0	0	0	0	0	133,197	133,197	10,616	0
53566V-10-6	LINEAGE INC		09/17/2024	VARIOUS	11/26/2024	VARIOUS	15,974.000	1,259,041	1,096,955	1,252,379	0	0	6,662	(6,662)	0	0	(155,424)	(155,424)	5,081	0
554382-10-1	MACERICH COMPANY		09/10/2024	VARIOUS	12/31/2024	VARIOUS	30,265.000	484,579	606,504	466,877	0	0	0	0	0	0	139,627	139,627	11,975	0
64119V-30-3	NETSTREIT CORP		01/10/2024	VARIOUS	11/19/2024	VARIOUS	34,867.000	648,301	563,935	561,359	0	0	86,943	(86,943)	0	0	2,576	2,576	21,618	0
700517-10-5	PARK HOTELS & RESORTS INC		03/26/2024	VARIOUS	09/17/2024	VARIOUS	31,828.000	560,036	451,201	476,783	0	0	83,253	(83,253)	0	0	(25,583)	(25,583)	15,914	0
74460D-10-9	PUBLIC STORAGE INC		07/31/2024	VARIOUS	12/17/2024	VARIOUS	3,003.000	853,619	961,401	853,619	0	0	0	0	0	0	107,783	107,783	20,475	0
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS CORP		09/10/2024	VARIOUS	11/05/2024	MORGAN STANLEY SOFT CREDIT NORTH AMERICA	16,399.000	233,424	271,443	232,687	0	0	736	(736)	0	0	38,756	38,756	3,221	0
78410G-10-4	SBA COMMUNICATION CORP		05/14/2024	VARIOUS	11/19/2024	VARIOUS	10,913.000	2,659,858	2,236,403	2,270,905	0	0	388,953	(388,953)	0	0	(34,502)	(34,502)	22,981	0
85254J-10-2	STAG INDUSTRIAL INC		09/24/2024	VARIOUS	10/22/2024	VARIOUS	51,460.000	1,853,976	1,961,193	1,852,637	0	0	1,338	(1,338)	0	0	108,556	108,556	21,066	0
866674-10-4	SUN COMMUNITIES INC		01/03/2024	THE ROYAL BANK OF CANADA NORTH AMERICA A	12/31/2024	VARIOUS	512.000	67,663	63,705	61,614	0	0	6,049	(6,049)	0	0	2,091	2,091	1,444	0
939653-10-1	WASHINGTON REAL ESTATE INVESTMENT TRUST		04/10/2024	VARIOUS	11/12/2024	VARIOUS	27,707.000	413,849	478,035	413,849	0	0	0	0	0	0	64,186	64,186	6,858	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								21,050,643	21,402,960	20,446,555	0	0	586,385	(586,385)	0	0	956,405	956,405	259,696	0
Common Stocks - Parent, Subsidiaries and Affiliates Other																				
22103*-10-0	CORVUS INSURANCE HOLDINGS INC		04/10/2024	VARIOUS	07/01/2024	TRANSFER	100.000	448,843,963	426,721,411	448,843,963	0	0	0	0	0	0	(22,122,552)	(22,122,552)	0	0
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other								448,843,963	426,721,411	448,843,963	0	0	0	0	0	0	(22,122,552)	(22,122,552)	0	0
5989999998. Total - Common Stocks								469,894,606	448,124,371	469,290,519	0	0	586,385	(586,385)	0	0	(21,166,147)	(21,166,147)	259,696	0
5999999999. Total - Preferred and Common Stocks								469,894,606	448,124,371	469,290,519	0	0	586,385	(586,385)	0	0	(21,166,147)	(21,166,147)	259,696	0
6009999999 - Totals								583,438,369	564,306,445	585,244,594	0	2,410,313	586,385	1,823,928	0	0	(20,938,148)	(20,938,148)	2,457,858	272,962

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										
31574@-10-9	FIDELITY AND GUARANTY INS. UNDERWRITERS,		25879	52-0616768	8BI	98,447,166	0	0	134,349.000	100.0
31574*-10-1	FIDELITY AND GUARANTY INSURANCE COMPANY		35386	42-1091525	8BI	22,214,440	0	0	50,000.000	100.0
79287*-10-8	ST. PAUL GUARDIAN INSURANCE COMPANY		24775	41-0963301	8BI	24,425,412	0	0	2,000,000.000	100.0
79289*-10-6	ST. PAUL MERCURY INSURANCE COMPANY		24791	41-0881659	8BI	120,982,794	0	0	2,350,000.000	100.0
790991-10-3	ST. PAUL SURPLUS LINES INSURANCE COMPANY		30481	41-1230819	8BI	208,607,107	0	0	41,000.000	100.0
046990-10-7	THE TRAVELERS CASUALTY COMPANY		41769	41-1435765	8BI	65,592,929	0	0	1,000,000.000	100.0
750998-10-6	TRAVELERS CONSTITUTION STATE INSURANCE C		41750	41-1435766	8BI	65,157,458	0	0	1,000,000.000	100.0
90342#-10-4	TRAVELERS SPECIALTY INSURANCE CO.		10213	52-1925132	8BI	57,912,966	0	0	50,000.000	100.0
99C000-18-1	UNITED STATES FIDELITY AND GUARANTY COMP		25887	52-0515280	8BI	964,030,051	0	0	1,408,563.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						1,627,370,324	0	0	XXX	XXX
Common Stock - Non - Insurer										
C3300*-10-8	8527512 CANADA INC.	A			8BIII	152,062,091	0	0	24,276.000	22.5
66381*-10-0	NORTHBROOK HOLDINGS, INC			51-0375653	8BIII	298,629,286	0	14,874	10,000.000	100.0
1599999. Subtotal - Common Stock - Non - Insurer						450,691,378	0	14,874	XXX	XXX
Common Stock - Other Affiliates										
29327*-10-5	ENGLISH TURN FIDELITY REALTY, INC.			52-1466734	8BIII	0	0	0	100.000	100.0
29327@-10-3	ENGLISH TURN REALTY MANAGEMENT INC.			52-1715225	8BIII	39,503	0	39,503	100.000	100.0
553086-2#-5	MMI CAPITAL TRUST I			52-2073764	8BIII	3,852,121	0	3,852,121	3,866.000	100.0
G9015@-10-5	TRAVELERS SPECIAL SERVICES LTD.	D			8BIII	0	0	0	0.000	100.0
902965-2#-8	USF&G CAPITAL I			52-1953822	8BIII	3,093,000	0	3,093,000	3,093.000	100.0
90330S-2#-6	USF&G CAPITAL III			52-2044075	8BIII	3,093,000	0	3,093,000	3,093.000	100.0
98607@-10-9	YONKERS FINANCING CORP			20-3033027	8BIII	0	0	0	100.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						10,077,624	0	10,077,624	XXX	XXX
1899999. Total Common Stocks						2,088,139,326	0	10,092,498	XXX	XXX
1999999 - Totals						2,088,139,326	0	10,092,498	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					
66384#-10-3	TRAVCO PERSONAL INSURANCE CO	NORTHBROOK HOLDINGS, INC.	0	42,000.000	100.0
66384@-10-5	ST PAUL PROTECTIVE INSURANCE COMPANY	NORTHBROOK HOLDINGS, INC.	0	42,000.000	100.0
257219-10-5	THE DOMINION OF CANADA GENERAL INSURANCE	8527512 CANADA INC.	0	404.000	22.5

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
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 (Line 9 for Separate Accounts)
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 - STATE OF WISCONSIN A TREASURY		1.A	56,312,618	56,312,618	01/02/2025
000000-00-0	REPO - BOFA A TREASURY		1.A	32,521,099	32,521,099	01/02/2025
000000-00-0	REPO - HSBC A TREASURY		1.A	56,881,432	56,881,432	01/02/2025
000000-00-0	REPO - TD A TREASURY		1.A	16,810,393	16,810,393	01/02/2025
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				162,525,542	162,525,542	XXX
0109999999. Total - U.S. Government Bonds				162,525,542	162,525,542	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				162,525,542	162,525,542	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				162,525,542	162,525,542	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				162,525,542	162,525,542	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ (14,990,788) — Book/Adjusted Carrying Value $ (14,990,788)
2. Average balance for the year — Fair Value $ 164,462,050 — Book/Adjusted Carrying Value $ 164,462,050
3.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:											
3A	1A ...$ 162,525,542	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 (Line 9 for Separate Accounts))

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							
Bankers Trust	Phoenix, AZ		0.000	0	0	237,119	XXX.
JP Morgan Chase	San Antonio, TX		0.000	0	0	1,415,281	XXX.
Truist Bank	Nashville, TN		0.000	0	0	3,371,996	XXX.
U.S. Bank	St. Paul, MN		0.000	0	0	9,493,869	XXX.
Wells Fargo	San Francisco, CA		0.000	0	0	5,550,883	XXX.
Wells Fargo	Portland, OR		1.900	6,022	0	1,102,478	XXX.
Commerce Bank	Kansas City, MO		0.000	0	0	943,227	XXX.
CIBC Mellon	Toronto,ON		0.000	0	0	2,265,285	XXX.
Citibank, N.A.	New Castle,DE		0.000	0	0	60,520	XXX.
JP Morgan Chase Bank, N.A	New York, NY		0.690	44,748	3,900	6,656,669	XXX.
JP Morgan Chase Bank, N.A.	New York,NY		0.000	0	0	2,594,967	XXX.
Royal Bank of Canada	Toronto, ON		0.000	0	0	(673,730)	XXX.
TD Bank	Toronto, ON		3.600	699,319	42,006	10,618,952	XXX.
TD Bank	Toronto, ON		4.050	88,012	4,716	1,910,262	XXX.
TD Bank	Toronto,ON		0.000	0	0	(128,711)	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	838,102	50,622	45,419,067	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	838,102	50,622	45,419,067	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	838,102	50,622	45,419,067	XXX

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

1.	January	38,019,312	4.	April	43,500,383	7.	July	38,029,425	10.	October	41,694,000
2.	February	39,551,202	5.	May	39,166,981	8.	August	41,651,667	11.	November	43,161,545
3.	March	41,962,263	6.	June	55,197,236	9.	September	58,402,981	12.	December	45,419,067

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		12/31/2024	4.499		230,738,283	0	212,994
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						230,738,283	0	212,994
8609999999 - Total Cash Equivalents						230,738,283	0	212,994

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	188,391	168,757
5. California CA	B	WORKERS COMP	0	0	777,625,627	748,487,681
6. Colorado CO			0	0	0	0
7. Connecticut CT	B	GENERAL PURPOSE-HOME STATE DEPOSIT	3,348,036	3,300,018	0	0
8. Delaware DE	B	WORKERS COMP	0	0	162,227	134,252
9. District of Columbia DC			0	0	0	0
10. Florida FL	B	GENERAL PURPOSE	0	0	719,508	709,240
11. Georgia GA	B	GENERAL PURPOSE	0	0	211,601	175,112
12. Hawaii HI			0	0	0	0
13. Idaho ID	B	WORKERS COMP	0	0	148,638	133,814
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	282,134	233,482
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	343,218	336,594
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	900,015	921,922
33. New York NY			0	0	0	0
34. North Carolina NC	B	GENERAL PURPOSE	0	0	596,933	591,336
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	47,677,686	43,654,134
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			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN	B	GENERAL PURPOSE	0	0	438,852,954	439,787,000
58. Aggregate Alien and Other OT	XXX	XXX	0	0	20,146,203	19,505,382
59. Subtotal	XXX	XXX	3,348,036	3,300,018	1,287,855,132	1,254,838,704
DETAILS OF WRITE-INS						
5801. OTHER	B	DEPARTMENT OF LABOR	0	0	2,396,237	2,167,968
5802. OTHER	B	USAIG WORKERS COMPENSATION	0	0	5,945,517	5,862,651
5803. OTHER	B	USAIG-AVIATION	0	0	11,804,449	11,474,763
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	20,146,203	19,505,382