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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

For the Year Ended December 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY

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

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

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

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

OFFICERS

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

Name	Title
DAVID DONNAY ROWLAND	Executive Vice President & Co-Chief Investment Officer
DANIEL TEI-HWA YIN	Executive Vice President & Co-Chief Investment Officer
DOUGLAS KEITH BELL	Senior Vice President, Accounting Standards
JULIE MARIE JOYCE	Senior Vice President & Chief Corporate Actuary
PAUL EDWARD MUNSON	Senior Vice President, Finance & Corporate Controller
SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
LARRY JAY MILLS, JR.	Vice President, Finance & Treasurer
WENDY CONSTANCE SKJERVEN	Vice President, Corporate Secretary & Group General Counsel

DIRECTORS

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

STATE OF CONNECTICUT
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this
22nd day of January, 2025

Notary Public
My Commission Expires September 30, 2027

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	14,035,185,571	0	14,035,185,571	12,767,495,576
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	1,704,880	0	1,704,880	1,636,460
	2.2 Common stocks	4,502,313,273	0	4,502,313,273	4,484,873,709
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ (1,016,927), Schedule E - Part 1), cash equivalents ($ 429,454,911, Schedule E - Part 2) and short-term investments ($ 0, Schedule DA)	428,437,983	0	428,437,983	622,578,023
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)	1,505,647,911	4,545,032	1,501,102,878	1,641,090,363
9.	Receivable for securities	0	0	0	72,084,191
10.	Securities lending reinvested collateral assets (Schedule DL)	98,298,623	0	98,298,623	34,949,615
11.	Aggregate write-ins for invested assets	(102,191)	0	(102,191)	(66,464)
12.	Subtotals, cash and invested assets (Lines 1 to 11)	20,571,486,050	4,545,032	20,566,941,018	19,624,641,473
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	112,284,210	6,584	112,277,627	103,323,601
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	883,579,961	36,666,403	846,913,558	901,166,305
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 28,504,034 earned but unbilled premiums)	1,589,328,496	6,509,076	1,582,819,419	1,346,302,813
	15.3 Accrued retrospective premiums ($ 9,328,159) and contracts subject to redetermination ($ 0)	9,328,159	882,521	8,445,638	8,555,356
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	35,153,575	0	35,153,575	34,775,511
	16.2 Funds held by or deposited with reinsured companies	167,891	0	167,891	176,145
	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	169,021,893	0	169,021,893	143,394,823
19.	Guaranty funds receivable or on deposit	358,008	0	358,008	345,618
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	79,733,426	0	79,733,426	82,199,478
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other-than-invested assets	58,272,454	1,760,806	56,511,648	82,762,801
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	23,508,714,123	50,370,422	23,458,343,700	22,327,643,925
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	23,508,714,123	50,370,422	23,458,343,700	22,327,643,925
	DETAILS OF WRITE-INS				
1101.	Deferred gain	(102,191)	0	(102,191)	(66,464)
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)	(102,191)	0	(102,191)	(66,464)
2501.	Equities and deposits in pools and associations	30,318,761	0	30,318,761	33,622,513
2502.	Amounts receivable under high deductible policies	17,381,730	1,760,806	15,620,924	16,191,584
2503.	State surcharges receivable	7,518,998	0	7,518,998	7,939,502
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,052,964	0	3,052,964	25,009,201
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	58,272,454	1,760,806	56,511,648	82,762,801

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	8,491,668,266	8,103,337,745
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	412,441,985	357,167,683
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	1,808,025,817	1,726,185,928
4.	Commissions payable, contingent commissions and other similar charges	206,569,945	170,389,181
5.	Other expenses (excluding taxes, licenses and fees)	144,766,098	128,794,836
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	78,637,838	79,845,734
7.1	Current federal and foreign income taxes (including $ (92,702,787) on realized capital gains (losses))	72,143,040	74,118,477
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 $ 324,192,917 and including warranty reserves of $ 0 and accrued accident and health experience rating refunds including $ 0 for medical loss ratio rebate per the Public Health Service Act)	3,690,770,819	3,423,014,817
10.	Advance premium	0	100
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	10,946,197	11,300,833
12.	Ceded reinsurance premiums payable (net of ceding commissions)	87,606,962	77,764,156
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20)	0	0
14.	Amounts withheld or retained by company for account of others	7,193,320	5,864,577
15.	Remittances and items not allocated	(13,608)	417,195
16.	Provision for reinsurance (including $ 0 certified) (Schedule F, Part 3, Column 78)	0	0
17.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	0	0
20.	Derivatives	0	0
21.	Payable for securities	0	0
22.	Payable for securities lending	98,298,623	34,949,615
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	(6,114,447)	(7,444,325)
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	15,102,940,858	14,185,706,553
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	15,102,940,858	14,185,706,553
29.	Aggregate write-ins for special surplus funds	7,809,715	8,797,261
30.	Common capital stock	25,000,000	25,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other-than-special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	2,660,159,287	2,660,159,287
35.	Unassigned funds (surplus)	5,662,433,841	5,447,980,825
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 31 $ 0)	0	0
37.	Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39)	8,355,402,843	8,141,937,373
38.	TOTALS (Page 2, Line 28, Col. 3)	23,458,343,700	22,327,643,925
	DETAILS OF WRITE-INS		
2501.	Retroactive reinsurance reserve assumed	426,985	240,064
2502.	Escheat liability	315,129	181,746
2503.	Retroactive reinsurance reserve ceded	(6,856,561)	(7,866,134)
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	(6,114,447)	(7,444,325)
2901.	Special surplus from retroactive reinsurance	7,809,715	8,797,261
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)	7,809,715	8,797,261
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)	7,583,875,469	6,795,932,698
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	4,301,584,641	4,217,363,113
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	691,241,961	670,756,722
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	2,109,782,298	1,934,636,432
5.	Aggregate write-ins for underwriting deductions	0	0
6.	Total underwriting deductions (Lines 2 through 5)	7,102,608,900	6,822,756,267
7.	Net income of protected cells	0	0
8.	Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7)	481,266,569	(26,823,570)
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	1,380,351,035	1,223,278,181
10.	Net realized capital gains (losses) less capital gains tax of $ (6,306,201) (Exhibit of Capital Gains (Losses))	(53,635,582)	(15,755,726)
11.	Net investment gain (loss) (Lines 9 + 10)	1,326,715,453	1,207,522,455
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $ 1,478,261 amount charged off $ 13,099,173)	(11,620,912)	(9,957,810)
13.	Finance and service charges not included in premiums	19,302,269	19,115,341
14.	Aggregate write-ins for miscellaneous income	(2,556,501)	1,119,519
15.	Total other income (Lines 12 through 14)	5,124,856	10,277,050
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,813,106,878	1,190,975,936
17.	Dividends to policyholders	6,892,220	7,933,655
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)	1,806,214,658	1,183,042,281
19.	Federal and foreign income taxes incurred	222,955,708	51,336,687
20.	Net income (Line 18 minus Line 19)(to Line 22)	1,583,258,950	1,131,705,593
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	8,141,937,373	7,738,727,086
22.	Net income (from Line 20)	1,583,258,950	1,131,705,593
23.	Net transfers (to) from Protected Cell accounts	0	0
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $ (6,129,581)	(83,793,710)	(175,505,427)
25.	Change in net unrealized foreign exchange capital gain (loss)	535,019	5,167,484
26.	Change in net deferred income tax	19,497,489	18,031,714
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	(4,032,279)	(4,189,077)
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	0	0
29.	Change in surplus notes	0	0
30.	Surplus (contributed to) withdrawn from protected cells	0	0
31.	Cumulative effect of changes in accounting principles	0	0
32.	Capital changes:		
	32.1 Paid in	0	0
	32.2 Transferred from surplus (Stock Dividend)	0	0
	32.3 Transferred to surplus	0	0
33.	Surplus adjustments:		
	33.1 Paid in	0	0
	33.2 Transferred to capital (Stock Dividend)	0	0
	33.3 Transferred from capital	0	0
34.	Net remittances from or (to) Home Office	0	0
35.	Dividends to stockholders	(1,302,000,000)	(572,000,000)
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)	213,465,470	403,210,287
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	8,355,402,843	8,141,937,373
	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.	Other expense	(30,399)	0
1402.	Fines and penalties of regulatory authorities	(60,370)	(73,593)
1403.	Profit and loss, miscellaneous	(561,036)	405,276
1498.	Summary of remaining write-ins for Line 14 from overflow page	(1,904,696)	787,836
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(2,556,501)	1,119,519
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	7,673,486,844	6,976,986,354
2.	Net investment income	1,366,439,602	1,224,736,754
3.	Miscellaneous income	5,124,856	10,277,050
4.	Total (Lines 1 through 3)	9,045,051,303	8,212,000,158
5.	Benefit and loss related payments	3,858,349,627	3,822,469,376
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,668,525,334	2,485,001,706
8.	Dividends paid to policyholders	7,246,856	6,977,621
9.	Federal and foreign income taxes paid (recovered) net of $ (587,004) tax on capital gains (losses)	218,624,944	(12,364,079)
10.	Total (Lines 5 through 9)	6,752,746,761	6,302,084,624
11.	Net cash from operations (Line 4 minus Line 10)	2,292,304,542	1,909,915,534
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	1,866,710,258	2,057,404,144
	12.2 Stocks	7,092,447	4,354,559
	12.3 Mortgage loans	0	0
	12.4 Real estate	0	0
	12.5 Other invested assets	130,064,088	84,692,875
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	2,233	4,002
	12.7 Miscellaneous proceeds	72,084,191	26,321,160
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,075,953,217	2,172,776,741
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	3,159,410,641	3,000,928,428
	13.2 Stocks	2,287,362	0
	13.3 Mortgage loans	0	0
	13.4 Real estate	0	0
	13.5 Other invested assets	129,688,846	135,904,899
	13.6 Miscellaneous applications	63,349,008	70,913,299
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,354,735,856	3,207,746,626
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)	(1,278,782,639)	(1,034,969,885)
	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	1,302,000,000	572,000,000
	16.6 Other cash provided (applied)	94,338,057	(24,060,186)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(1,207,661,943)	(596,060,186)
	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)	(194,140,040)	278,885,463
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	622,578,023	343,692,560
	19.2 End of period (Line 18 plus Line 19.1)	428,437,983	622,578,023

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

20.0001. Stock distribution from limited partnership	2,535,958	4,260,119
20.0002. Income payment received in securities	85,912	131,527
20.0003. Exchange of bonds	0	2,834,860

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	230,226,027	100,403,745	114,045,157	216,584,615
2.1 Allied lines	293,149,553	136,101,555	140,793,454	288,457,655
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	55,773,188	24,223,760	27,022,901	52,974,047
4. Homeowners multiple peril	1,602,492,000	806,483,626	869,112,930	1,539,862,697
5.1 Commercial multiple peril (non-liability portion)	632,043,568	277,478,751	311,387,621	598,134,698
5.2 Commercial multiple peril (liability portion)	459,615,057	172,854,706	193,295,210	439,174,553
6. Mortgage guaranty	0	0	0	0
8. Ocean marine	89,931,199	43,965,992	40,682,190	93,215,001
9.1 Inland marine	183,939,257	81,514,979	85,636,224	179,818,012
9.2 Pet insurance plans	0	0	0	0
10. Financial guaranty	0	0	0	0
11.1 Medical professional liability - occurrence	(713)	0	0	(713)
11.2 Medical professional liability - claims-made	0	0	0	0
12. Earthquake	40,941,624	20,886,963	21,906,718	39,921,869
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	714,708,718	264,669,430	264,368,233	715,009,915
17.1 Other liability - occurrence	713,864,909	274,704,635	304,257,379	684,312,164
17.2 Other liability - claims-made	210,242,694	119,396,527	127,296,854	202,342,367
17.3 Excess workers' compensation	4,044,410	1,501,678	1,456,072	4,090,016
18.1 Products liability - occurrence	36,836,737	12,925,365	14,623,726	35,138,377
18.2 Products liability - claims-made	7,564,055	3,065,259	3,507,569	7,121,744
19.1 Private passenger auto no-fault (personal injury protection)	65,727,388	28,219,095	27,796,888	66,149,594
19.2 Other private passenger auto liability	858,723,463	356,699,460	371,848,282	843,574,641
19.3 Commercial auto no-fault (personal injury protection)	7,331,139	1,447,506	996,869	7,781,776
19.4 Other commercial auto liability	608,148,605	243,724,733	276,955,931	574,917,408
21.1 Private passenger auto physical damage	686,395,874	280,009,037	297,826,205	668,578,707
21.2 Commercial auto physical damage	158,433,908	64,500,574	70,135,111	152,799,372
22. Aircraft (all perils)	13,058,827	9,987,197	10,722,423	12,323,601
23. Fidelity	11,702,730	8,052,562	8,096,393	11,658,899
24. Surety	558,159	92,981	219,477	431,663
26. Burglary and theft	1,247,954	749,583	739,189	1,258,348
27. Boiler and machinery	84,713,909	32,801,412	35,363,315	82,152,006
28. Credit	20,354,447	10,801,372	24,043,721	7,112,098
29. International	(98)	0	0	(98)
30. Warranty	0	0	0	0
31. Reinsurance - nonproportional assumed property	53,485,571	8,201,945	6,805,795	54,881,721
32. Reinsurance - nonproportional assumed liability	3,214,193	3,267,211	2,666,465	3,814,939
33. Reinsurance - nonproportional assumed financial lines	282,221	160,792	159,237	283,775
34. Aggregate write-ins for other lines of business	0	0	0	0
35. TOTALS	7,848,750,573	3,388,892,434	3,653,767,537	7,583,875,469
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	113,493,899	551,258	0	0	114,045,157
2.1 Allied lines	140,055,389	738,065	0	0	140,793,454
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	27,437,136	(414,235)	0	0	27,022,901
4. Homeowners multiple peril	869,112,930	0	0	0	869,112,930
5.1 Commercial multiple peril (non-liability portion)	312,506,888	(40,188)	(1,079,080)	0	311,387,621
5.2 Commercial multiple peril (liability portion)	201,018,239	369	(7,723,398)	0	193,295,210
6. Mortgage guaranty	0	0	0	0	0
8. Ocean marine	41,422,487	237,908	(978,205)	0	40,682,190
9.1 Inland marine	75,651,475	10,312,263	(327,514)	0	85,636,224
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	21,741,788	164,930	0	0	21,906,718
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	284,475,401	421,260	(13,792,481)	(6,735,947)	264,368,233
17.1 Other liability - occurrence	323,660,928	(15,117,660)	(4,129,870)	(156,019)	304,257,379
17.2 Other liability - claims-made	74,965,851	52,333,304	(2,302)	0	127,296,854
17.3 Excess workers' compensation	1,456,072	0	0	0	1,456,072
18.1 Products liability - occurrence	15,116,960	34,837	(471,168)	(56,904)	14,623,726
18.2 Products liability - claims-made	3,508,677	(1,091)	(16)	0	3,507,569
19.1 Private passenger auto no-fault (personal injury protection)	27,796,888	0	0	0	27,796,888
19.2 Other private passenger auto liability	371,848,282	0	0	0	371,848,282
19.3 Commercial auto no-fault (personal injury protection)	971,157	25,712	0	0	996,869
19.4 Other commercial auto liability	278,043,167	463,142	0	(1,550,378)	276,955,931
21.1 Private passenger auto physical damage	297,826,205	0	0	0	297,826,205
21.2 Commercial auto physical damage	70,026,318	108,793	0	0	70,135,111
22. Aircraft (all perils)	10,722,423	0	0	0	10,722,423
23. Fidelity	4,647,657	3,448,736	0	0	8,096,393
24. Surety	(69,846)	289,322	0	0	219,477
26. Burglary and theft	529,693	209,496	0	0	739,189
27. Boiler and machinery	34,485,272	878,044	0	0	35,363,315
28. Credit	24,043,721	0	0	0	24,043,721
29. International	0	0	0	0	0
30. Warranty	0	0	0	0	0
31. Reinsurance - nonproportional assumed property	6,818,964	(13,169)	0	0	6,805,795
32. Reinsurance - nonproportional assumed liability	2,328,668	337,796	0	0	2,666,465
33. Reinsurance - nonproportional assumed financial lines	159,237	0	0	0	159,237
34. Aggregate write-ins for other lines of business	0	0	0	0	0
35. TOTALS	3,635,801,926	54,968,893	(28,504,034)	(8,499,248)	3,653,767,537
36. Accrued retrospective premiums based on experience					8,499,248
37. Earned but unbilled premiums					28,504,034
38. Balance (Sum of Line 35 through 37)					3,690,770,819
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	34,454,032	230,226,027	1,885,905	36,339,937	0	230,226,027
2.1 Allied lines	2,306,622	293,149,553	15,463,463	17,770,085	0	293,149,553
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	55,773,188	0	0	0	55,773,188
4. Homeowners multiple peril	16,098,319	1,602,492,000	2,612,367	18,710,686	0	1,602,492,000
5.1 Commercial multiple peril (non-liability portion)	24,852	632,043,568	0	24,852	0	632,043,568
5.2 Commercial multiple peril (liability portion)	0	459,615,057	0	0	0	459,615,057
6. Mortgage guaranty	0	0	0	0	0	0
8. Ocean marine	700	89,931,199	0	700	0	89,931,199
9.1 Inland marine	82,269	183,939,257	0	82,269	0	183,939,257
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	(713)	0	0	0	(713)
11.2 Medical professional liability - claims-made	0	0	0	0	0	0
12. Earthquake	21,641	40,941,624	0	21,641	0	40,941,624
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	345,658,415	714,708,718	1,056	345,659,471	0	714,708,718
17.1 Other liability - occurrence	772,662	713,864,909	10,764	783,426	0	713,864,909
17.2 Other liability - claims-made	1,438	210,242,694	0	1,438	0	210,242,694
17.3 Excess workers' compensation	0	4,044,410	0	0	0	4,044,410
18.1 Products liability - occurrence	919,363	36,836,737	0	919,363	0	36,836,737
18.2 Products liability - claims-made	0	7,564,055	0	0	0	7,564,055
19.1 Private passenger auto no-fault (personal injury protection)	0	65,727,388	0	0	0	65,727,388
19.2 Other private passenger auto liability	0	858,723,463	0	0	0	858,723,463
19.3 Commercial auto no-fault (personal injury protection)	36,566	7,331,139	0	36,566	0	7,331,139
19.4 Other commercial auto liability	0	608,148,605	0	0	0	608,148,605
21.1 Private passenger auto physical damage	0	686,395,874	0	0	0	686,395,874
21.2 Commercial auto physical damage	0	158,433,908	0	0	0	158,433,908
22. Aircraft (all perils)	0	13,058,827	0	0	0	13,058,827
23. Fidelity	1,875	11,702,730	0	1,875	0	11,702,730
24. Surety	137,348,388	558,159	0	137,348,388	0	558,159
26. Burglary and theft	6,799	1,247,954	65,849	72,648	0	1,247,954
27. Boiler and machinery	0	84,713,909	0	0	0	84,713,909
28. Credit	0	20,354,447	0	0	0	20,354,447
29. International	0	(98)	0	0	0	(98)
30. Warranty	0	0	0	0	0	0
31. Reinsurance - nonproportional assumed property	XXX	53,485,571	0	0	0	53,485,571
32. Reinsurance - nonproportional assumed liability	XXX	3,214,193	0	0	0	3,214,193
33. Reinsurance - nonproportional assumed financial lines	XXX	282,221	0	0	0	282,221
34. Aggregate write-ins for other lines of business	0	0	0	0	0	0
35. TOTALS	537,733,941	7,848,750,573	20,039,403	557,773,344	0	7,848,750,573
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	2,291,707	86,754,617	3,339,079	85,707,244	74,655,002	68,441,926	91,920,320	42.4
2.1 Allied lines	875,775	87,076,897	10,708,631	77,244,041	94,460,256	65,409,945	106,294,353	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	25,701,567	0	25,701,567	21,411,736	19,246,407	27,866,896	52.6
4. Homeowners multiple peril	5,823,980	978,512,390	6,204,043	978,132,327	437,153,792	467,533,849	947,752,270	61.5
5.1 Commercial multiple peril (non-liability portion)	683	288,670,840	683	288,670,840	224,169,784	215,329,894	297,510,730	49.7
5.2 Commercial multiple peril (liability portion)	8,886,539	143,707,528	8,886,539	143,707,528	687,837,523	610,724,709	220,820,343	50.3
6. Mortgage guaranty	0	0	0	0	0	0	0	0.0
8. Ocean marine	0	32,828,547	0	32,828,547	69,192,990	52,398,188	49,623,349	53.2
9.1 Inland marine	31,337	86,473,237	31,337	86,473,237	44,180,139	43,075,645	87,577,731	48.7
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	0	48,864	0	48,864	140,738	189,568	34	(4.8)
11.2 Medical professional liability - claims-made	0	142,579	0	142,579	1,846,148	1,987,152	1,576	0.0
12. Earthquake	0	(1,367)	0	(1,367)	50,609	(316,039)	365,280	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	0	0	0	0	0	0	0.0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0.0
15.1 Vision only	0	0	0	0	0	0	0	0.0
15.2 Dental only	0	0	0	0	0	0	0	0.0
15.3 Disability income	0	0	0	0	0	0	0	0.0
15.4 Medicare supplement	0	0	0	0	0	0	0	0.0
15.5 Medicaid Title XIX	0	0	0	0	0	0	0	0.0
15.6 Medicare Title XVIII	0	0	0	0	0	0	0	0.0
15.7 Long-term care	0	0	0	0	0	0	0	0.0
15.8 Federal employees health benefits plan	0	0	0	0	0	0	0	0.0
15.9 Other health	0	0	0	0	0	0	0	0.0
16. Workers' compensation	157,198,958	361,649,574	157,373,312	361,475,220	2,814,409,843	2,880,419,025	295,466,038	41.3
17.1 Other liability - occurrence	104,671,820	362,491,676	104,708,261	362,455,235	1,581,521,524	1,409,118,977	534,857,782	78.2
17.2 Other liability - claims-made	16,400,259	81,569,576	16,400,259	81,569,576	364,093,751	328,134,742	117,528,585	58.1
17.3 Excess workers' compensation	2,252,151	3,722,547	2,252,151	3,722,547	120,934,258	122,048,391	2,608,414	63.8
18.1 Products liability - occurrence	13,432,033	20,175,364	13,449,542	20,157,855	147,856,901	150,478,992	17,535,764	49.9
18.2 Products liability - claims-made	0	306,717	0	306,717	7,501,472	7,255,646	552,542	7.8
19.1 Private passenger auto no-fault (personal injury protection)	8,207,884	40,233,024	8,207,884	40,233,024	57,603,401	53,789,428	44,046,997	66.6
19.2 Other private passenger auto liability	(1,802)	490,854,357	(1,802)	490,854,357	692,298,110	650,681,153	532,471,314	63.1
19.3 Commercial auto no-fault (personal injury protection)	681,602	1,664,332	681,602	1,664,332	22,211,267	21,261,336	2,614,263	33.6
19.4 Other commercial auto liability	4,364	288,502,277	4,364	288,502,277	858,134,735	767,845,759	378,791,253	65.9
21.1 Private passenger auto physical damage	(733)	407,513,625	(733)	407,513,625	22,926,869	33,841,132	396,599,362	59.3
21.2 Commercial auto physical damage	(225)	90,517,394	(225)	90,517,394	28,246,635	19,380,935	99,383,094	65.0
22. Aircraft (all perils)	238	1,308,402	103,807	1,204,833	6,048,740	3,207,824	4,045,750	32.8
23. Fidelity	(30,313)	2,762,316	(30,313)	2,762,316	13,307,472	10,556,114	5,513,674	47.3
24. Surety	340,877	16,687	340,877	16,687	2,040,290	4,015,261	(1,958,285)	(453.7)
26. Burglary and theft	155	1,322,812	2,325	1,320,642	788,672	980,899	1,128,416	89.7
27. Boiler and machinery	0	20,988,235	0	20,988,235	20,385,496	19,791,412	21,582,319	26.3
28. Credit	0	1,356,199	0	1,356,199	2,960,282	774,419	3,542,062	49.8
29. International	0	1,896	0	1,896	76,150	78,274	(228)	233.0
30. Warranty	0	0	0	0	0	0	0	0.0
31. Reinsurance - nonproportional assumed property	XXX	7,665,361	4	7,665,357	25,108,118	17,732,032	15,041,443	27.4
32. Reinsurance - nonproportional assumed liability	XXX	13,680,317	3,373,365	10,306,952	47,292,687	57,017,213	582,427	15.3
33. Reinsurance - nonproportional assumed financial lines	XXX	1,527	0	1,527	216,149	209,647	8,030	2.8
34. Aggregate write-ins for other lines of business	0	1,910	0	1,910	606,727	697,893	(89,256)	0.0
35. TOTALS	321,067,288	3,928,221,825	336,034,993	3,913,254,119	8,491,668,266	8,103,337,745	4,301,584,641	56.7
DETAILS OF WRITE-INS								
3401. Tribal workers' compensation	0	1,910	0	1,910	606,727	697,893	(89,256)	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)	0	1,910	0	1,910	606,727	697,893	(89,256)	0.0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

Line of Business	Reported Losses				Incurred But Not Reported			8	9
	1	2	3	4	5	6	7		
	Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses Excl. Incurred But Not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1. Fire	1,012,905	60,027,404	1,188,342	59,851,967	469,740	14,893,798	560,502	74,655,002	5,977,814
2.1 Allied lines	224,394	68,590,695	968,528	67,846,560	225,778	27,236,996	849,078	94,460,256	9,528,537
2.2 Multiple peril crop	0	0	0	0	0	0	0	0	0
2.3 Federal flood	0	0	0	0	0	0	0	0	0
2.4 Private crop	0	0	0	0	0	0	0	0	0
2.5 Private flood	0	0	0	0	0	0	0	0	0
3. Farmowners multiple peril	0	7,621,779	0	7,621,779	0	13,789,957	0	21,411,736	5,079,675
4. Homeowners multiple peril	1,716,368	161,057,024	1,815,016	160,958,376	3,041,621	276,246,294	3,092,499	437,153,792	60,035,349
5.1 Commercial multiple peril (non-liability portion)	227	183,490,215	69,793	183,420,649	1,862	40,749,135	1,862	224,169,784	30,199,224
5.2 Commercial multiple peril (liability portion)	13,823,479	251,292,391	13,823,479	251,292,391	2,991,084	436,545,132	2,991,084	687,837,523	282,283,896
6. Mortgage guaranty	0	0	0	0	0	0	0	0	0
8. Ocean marine	59,391	32,178,045	59,391	32,178,045	101	37,014,945	101	69,192,990	13,126,435
9.1 Inland marine	0	33,214,795	0	33,214,795	4,206	10,965,344	4,206	44,180,139	3,840,962
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	0	1,173	0	1,173	577	139,565	577	140,738	574,681
11.2 Medical professional liability - claims-made	0	3,804,847	0	3,804,847	1,146	(1,958,699)	1,146	1,846,148	248,191
12. Earthquake	0	0	0	0	20	50,609	20	50,609	26,148
13.1 Comprehensive (hospital and medical) individual	0	0	0	0	0	0	0	(a) 0	0
13.2 Comprehensive (hospital and medical) group	0	0	0	0	0	0	0	(a) 0	0
14. Credit accident and health (group and individual)	0	0	0	0	0	0	0	0	0
15.1 Vision only	0	0	0	0	0	0	0	(a) 0	0
15.2 Dental only	0	0	0	0	0	0	0	(a) 0	0
15.3 Disability income	0	0	0	0	0	0	0	(a) 0	0
15.4 Medicare supplement	0	0	0	0	0	0	0	(a) 0	0
15.5 Medicaid Title XIX	0	0	0	0	0	0	0	(a) 0	0
15.6 Medicare Title XVIII	0	0	0	0	0	0	0	(a) 0	0
15.7 Long-term care	0	0	0	0	0	0	0	(a) 0	0
15.8 Federal employees health benefits plan	0	0	0	0	0	0	0	(a) 0	0
15.9 Other health	0	0	0	0	0	0	0	(a) 0	0
16. Workers' compensation	580,890,133	1,330,372,485	583,463,315	1,327,799,302	492,465,881	1,486,610,540	492,465,881	2,814,409,843	466,376,055
17.1 Other liability - occurrence	114,595,515	396,827,358	115,377,973	396,044,900	289,743,245	1,185,488,375	289,754,997	1,581,521,524	409,682,533
17.2 Other liability - claims-made	34,835	95,573,594	34,835	95,573,594	(158,465)	268,520,157	(158,465)	364,093,751	49,019,150
17.3 Excess workers' compensation	41,474,992	35,184,379	41,474,992	35,184,379	9,625,189	85,749,879	9,625,189	120,934,258	13,686,690
18.1 Products liability - occurrence	27,080,284	25,368,114	27,882,034	24,566,364	71,156,123	123,290,537	71,156,123	147,856,901	163,111,620
18.2 Products liability - claims-made	0	1,460,944	0	1,460,944	31,591	6,040,528	31,591	7,501,472	6,635,712
19.1 Private passenger auto no-fault (personal injury protection)	171,603,322	31,493,970	171,603,322	31,493,970	11,318,511	26,109,431	11,318,511	57,603,401	30,402,173
19.2 Other private passenger auto liability	41,646	278,880,541	41,646	278,880,541	0	413,417,569	0	692,298,110	115,378,455
19.3 Commercial auto no-fault (personal injury protection)	24,468,852	3,196,302	24,468,852	3,196,302	174,584	19,014,965	174,584	22,211,267	3,883,325
19.4 Other commercial auto liability	1,251	334,449,945	1,251	334,449,945	55,561	523,684,790	55,561	858,134,735	101,702,111
21.1 Private passenger auto physical damage	29	20,938,679	29	20,938,679	0	1,988,190	0	22,926,869	12,055,276
21.2 Commercial auto physical damage	13	8,404,595	13	8,404,595	0	19,842,040	0	28,246,635	16,114,309
22. Aircraft (all perils)	103,018	2,447,992	836,718	1,714,292	0	4,334,448	0	6,048,740	714,085
23. Fidelity	2	274,934	2	274,934	3,273	13,032,537	3,273	13,307,472	1,008,382
24. Surety	4,651,575	1,487,639	4,651,575	1,487,639	28,120,730	552,651	28,120,730	2,040,290	537,234
26. Burglary and theft	0	378	240	138	(215)	788,713	(36)	788,672	256,905
27. Boiler and machinery	0	11,165,012	0	11,165,012	0	9,220,484	0	20,385,496	2,270,792
28. Credit	0	1,309,067	0	1,309,067	0	1,651,215	0	2,960,282	121,612
29. International	0	0	0	0	0	76,150	0	76,150	61,334
30. Warranty	0	0	0	0	0	0	0	0	0
31. Reinsurance - nonproportional assumed property	XXX	9,983,963	10	9,983,953	XXX	15,124,165	0	25,108,118	1,426,153
32. Reinsurance - nonproportional assumed liability	XXX	47,211,395	20,859,580	26,351,815	XXX	20,940,873	0	47,292,687	2,441,147
33. Reinsurance - nonproportional assumed financial lines	XXX	37,715	0	37,715	XXX	178,434	0	216,149	83,249
34. Aggregate write-ins for other lines of business	0	2,155	0	2,155	0	604,572	0	606,727	136,604
35. TOTALS	981,782,232	3,437,349,522	1,008,620,937	3,410,510,817	909,272,143	5,081,934,321	910,049,014	8,491,668,266	1,808,025,817
DETAILS OF WRITE-INS									
3401. Tribal workers' compensation	0	2,155	0	2,155	0	604,572	0	606,727	136,604
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)	0	2,155	0	2,155	0	604,572	0	606,727	136,604

(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	79,696,308	0	0	79,696,308
	1.2 Reinsurance assumed	314,243,807	0	0	314,243,807
	1.3 Reinsurance ceded	81,498,697	0	0	81,498,697
	1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	312,441,418	0	0	312,441,418
2.	Commission and brokerage:				
	2.1 Direct excluding contingent	0	58,016,822	0	58,016,822
	2.2 Reinsurance assumed, excluding contingent	0	1,094,208,829	0	1,094,208,829
	2.3 Reinsurance ceded, excluding contingent	0	61,388,450	0	61,388,450
	2.4 Contingent - direct	0	2,190,562	0	2,190,562
	2.5 Contingent - reinsurance assumed	0	61,676,321	0	61,676,321
	2.6 Contingent - reinsurance ceded	0	2,190,562	0	2,190,562
	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	1,152,513,523	0	1,152,513,523
3.	Allowances to managers and agents	266	204,163	0	204,429
4.	Advertising	36,932	15,174,504	0	15,211,436
5.	Boards, bureaus and associations	2,621,882	15,892,543	9,951	18,524,376
6.	Surveys and underwriting reports	1,955	19,935,726	0	19,937,681
7.	Audit of assureds' records	0	0	0	0
8.	Salary and related items:				
	8.1 Salaries	252,332,282	413,351,092	8,531,689	674,215,063
	8.2 Payroll taxes	19,229,582	26,497,612	308,996	46,036,190
9.	Employee relations and welfare	35,079,722	50,861,987	486,690	86,428,399
10.	Insurance	23,510,078	4,550,527	6,769	28,067,374
11.	Directors' fees	0	0	0	0
12.	Travel and travel items	8,423,713	11,509,998	80,015	20,013,726
13.	Rent and rent items	9,932,616	15,006,572	225,902	25,165,090
14.	Equipment	599,901	9,409,330	18,426	10,027,657
15.	Cost or depreciation of EDP equipment and software	3,104,263	90,098,954	100,627	93,303,844
16.	Printing and stationery	222,190	1,124,948	8,801	1,355,939
17.	Postage, telephone and telegraph, exchange and express	1,665,582	29,895,979	42,332	31,603,893
18.	Legal and auditing	7,754,051	3,605,443	336,532	11,696,025
19.	Totals (Lines 3 to 18)	364,515,015	707,119,378	10,156,730	1,081,791,122
20.	Taxes, licenses and fees:				
	20.1 State and local insurance taxes deducting guaranty association credits of $ 737,144	0	178,573,867	0	178,573,867
	20.2 Insurance department licenses and fees	0	10,583,584	0	10,583,584
	20.3 Gross guaranty association assessments	0	1,678,784	0	1,678,784
	20.4 All other (excluding federal and foreign income and real estate)	0	4,061,745	0	4,061,745
	20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	0	194,897,981	0	194,897,981
21.	Real estate expenses	0	0	0	0
22.	Real estate taxes	0	0	0	0
23.	Reimbursements by uninsured plans	0	0	0	0
24.	Aggregate write-ins for miscellaneous expenses	14,285,529	55,251,417	1,124,212	70,661,158
25.	Total expenses incurred	691,241,961	2,109,782,298	11,280,942	(a) 2,812,305,201
26.	Less unpaid expenses - current year	1,808,025,817	426,521,840	3,452,042	2,237,999,699
27.	Add unpaid expenses - prior year	1,726,185,928	375,850,414	3,179,337	2,105,215,679
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)	609,402,072	2,059,110,872	11,008,237	2,679,521,181
	DETAILS OF WRITE-INS				
2401.	Miscellaneous expenses	18,940,530	98,380,303	1,124,212	118,445,045
2402.	Service reimbursements	(2,300,123)	(18,941,694)	0	(21,241,817)
2403.	Cost of computer software developed for internal use	(2,354,878)	(24,187,192)	0	(26,542,070)
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)	14,285,529	55,251,417	1,124,212	70,661,158

(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) 52,373,435	52,032,931
1.1	Bonds exempt from U.S. tax	(a) 101,085,591	98,044,627
1.2	Other bonds (unaffiliated)	(a) 315,184,667	327,530,516
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 134,528	130,756
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	131,214	131,214
2.21	Common stocks of affiliates	710,400,000	710,400,000
3.	Mortgage loans	(c) 0	0
4.	Real estate	(d) 0	0
5	Contract loans	0	0
6	Cash, cash equivalents and short-term investments	(e) 17,568,439	17,568,439
7	Derivative instruments	(f) 0	0
8.	Other invested assets	182,532,133	182,525,550
9.	Aggregate write-ins for investment income	3,315,039	3,315,039
10.	Total gross investment income	1,382,725,047	1,391,679,073
11.	Investment expenses		(g) 11,280,942
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 73,114
14.	Depreciation on real estate and other invested assets		(i) 0
15.	Aggregate write-ins for deductions from investment income		(26,018)
16.	Total deductions (Lines 11 through 15)		11,328,038
17.	Net investment income (Line 10 minus Line 16)		1,380,351,034
	DETAILS OF WRITE-INS		
0901.	Property and wind plans	2,927,248	2,927,248
0902.	Securities lending income	373,240	373,240
0903.	Miscellaneous income	14,551	14,551
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)	3,315,039	3,315,039
1501.	Management fees		(26,018)
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)		(26,018)

(a) Includes $ 32,976,370 accrual of discount less $ 27,838,093 amortization of premium and less $ 10,314,546 paid for accrued interest on purchases.

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

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

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

(e) Includes $ (6) accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.

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

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

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

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

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(7,706,065)	0	(7,706,065)	167,850	0
1.1	Bonds exempt from U.S. tax	(4,969,655)	0	(4,969,655)	105,653	0
1.2	Other bonds (unaffiliated)	(17,873,786)	0	(17,873,786)	41,428	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	68,420	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	1,584,664	0	1,584,664	(1,409,791)	0
2.21	Common stocks of affiliates	0	0	0	19,533,819	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	2,233	0	2,233	0	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	(14,145)	(30,966,019)	(30,980,164)	(108,394,942)	929,717
9.	Aggregate write-ins for capital gains (losses)	0	991	991	(35,728)	(332)
10.	Total capital gains (losses)	(28,976,755)	(30,965,028)	(59,941,783)	(89,923,291)	929,385
	DETAILS OF WRITE-INS					
0901.	Foreign exchange	0	991	991	0	(332)
0902.	Deferred gain	0	0	0	(35,728)	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	991	991	(35,728)	(332)

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks	0	0	0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens	0	0	0
	3.2 Other than first liens	0	0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income	0	0	0
	4.3 Properties held for sale	0	0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6.	Contract loans	0	0	0
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	4,545,032	5,914,138	1,369,106
9.	Receivables for securities	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	4,545,032	5,914,138	1,369,106
13.	Title plants (for Title insurers only)	0	0	0
14.	Investment income due and accrued	6,584	0	(6,584)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	36,666,403	31,276,008	(5,390,395)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	6,509,076	6,214,455	(294,621)
	15.3 Accrued retrospective premiums and contracts subject to redetermination	882,521	1,128,712	246,191
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	0	0	0
	16.2 Funds held by or deposited with reinsured companies	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0
17.	Amounts receivable relating to uninsured plans	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2	Net deferred tax asset	0	0	0
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	0	0	0
21.	Furniture and equipment, including health care delivery assets	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0
24.	Health care and other amounts receivable	0	0	0
25.	Aggregate write-ins for other-than-invested assets	1,760,806	1,804,831	44,025
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	50,370,422	46,338,144	(4,032,279)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	50,370,422	46,338,144	(4,032,279)
	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	1,760,806	1,804,831	44,025
2502.				
2503.				
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)	1,760,806	1,804,831	44,025

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices:

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

Net Income	SSAP #	F/S Page	F/S Line #	2024	2023
1. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 1,583,258,950	$ 1,131,705,593
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	$ 1,583,258,950	$ 1,131,705,593
Surplus					
5. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	$ 8,355,402,843	$ 8,141,937,373
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 8,355,402,843	$ 8,141,937,373

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

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

C. Accounting Policy:

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

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

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

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

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

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

Perpetual preferred stocks are generally stated at fair value.

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

D. Going Concern:

Not applicable.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

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 Company had no loan-backed or structured securities with other-than-temporary impairments recognized in 2024.

3. Not applicable.

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

   a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	$ 31,774,586
2.	12 Months or Longer	$ 66,330,233

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

1.	Less than 12 Months	$ 1,621,034,920
2.	12 Months or Longer	$ 462,274,939

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.

NOTES TO FINANCIAL STATEMENTS

5. Collateral Reinvestment

Aggregate Cash Collateral Reinvested

Securities Lending	Amortized Cost	Fair Value
30 Days or Less	$ 98,298,623	$ 98,298,623

6. Not applicable.

7. Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

Not applicable.

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

Not applicable.

L. Restricted Assets:

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	98,298,623	—	—	—	98,298,623	34,949,615	63,349,008
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	719,927,134	—	—	—	719,927,134	718,823,764	1,103,370
k. On deposit with other regulatory bodies	39,240,890	—	—	—	39,240,890	39,265,254	(24,364)
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—
m. Pledged as collateral not captured in other categories	21,902,130	—	—	—	21,902,130	20,157,504	1,744,626
n. Other restricted assets	—	—	—	—	—	—	—
o. Total Restricted Assets	$ 879,368,777	$ —	$ —	$ —	$ 879,368,777	$ 813,196,137	$ 66,172,640

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)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	— %	— %
b. Collateral held under security lending agreements	—	98,298,623	0.418 %	0.419 %
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	—	719,927,134	3.062 %	3.069 %
k. On deposit with other regulatory bodies	—	39,240,890	0.167 %	0.167 %
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	— %	— %
m. Pledged as collateral not captured in other categories	—	21,902,130	0.093 %	0.093 %
n. Other restricted assets	—	—	— %	— %
o. Total Restricted Assets	$ —	$ 879,368,777	3.741 %	3.749 %

(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	$ 14,025,426	$ —	$ —	$ —	$ 14,025,426	$ 12,319,756	$ 1,705,670
Bonds - Futures	7,876,704	—	—	—	7,876,704	7,837,748	38,956
Total (c)	$ 21,902,130	$ —	$ —	$ —	$ 21,902,130	$ 20,157,504	$ 1,744,626

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	$ 14,025,426	0.060 %	0.060 %
Bonds - Futures	7,876,704	0.034 %	0.034 %
Total (c)	$ 21,902,130	0.093 %	0.093 %

(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

NOTES TO FINANCIAL STATEMENTS

3. Not applicable.

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

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted) *	4 % of BACV to Total Admitted Assets **
General Account:				
a. Cash, Cash Equivalents, and Short-Term Investments	$ —	$ —	— %	— %
b. Schedule D, Part 1	—	—	— %	— %
c. Schedule D, Part 2, Section 1	—	—	— %	— %
d. Schedule D, Part 2, Section 2	—	—	— %	— %
e. Schedule B	—	—	— %	— %
f. Schedule A	—	—	— %	— %
g. Schedule BA, Part 1	—	—	— %	— %
h. Schedule DL, Part 1	98,298,623	98,298,623	0.418 %	0.419 %
i. Other	—	—	— %	— %
j. Total Collateral Assets	$ 98,298,623	$ 98,298,623	0.418 %	0.419 %
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)	$ 98,298,623	0.651 %
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) Bonds - FV	—	3	—	3,526,188	—	3,526,188
(3) LB&SS - AC	—	—	—	—	—	—
(4) LB&SS - FV	—	—	—	—	—	—
(5) Preferred Stock - AC	—	—	—	—	—	—
(6) Preferred Stock - FV	—	—	—	—	—	—
(7) Total	—	3	$ —	$ 3,526,188	$ —	$ 3,526,188

AC - Amortized Cost FV - Fair Value

NOTES TO FINANCIAL STATEMENTS

P. Short Sales:

Not applicable.

Q. Prepayment Penalty and Acceleration Fees:

		General Account	Protected Cell
1.	Number of CUSIPs	5	—
2.	Aggregate Amount of Investment Income	$ 965,849	$ —

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 %

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 $29,481,231 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 $6,584 of 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	$ 112,284,211
2.	Nonadmitted	$ 6,584
3.	Admitted	$ 112,277,627

D. The aggregate deferred interest.

	Amount
Aggregate deferred interest	$ 17,409

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	$ 85,912

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	$ 305,786,051	$ 46,997,937	$ 352,783,988
b.	Statutory valuation allowance adjustment	—	—	—
c.	Adjusted gross deferred tax assets	305,786,051	46,997,937	352,783,988
d.	Deferred tax assets nonadmitted	—	—	—
e.	Subtotal net admitted deferred tax assets	305,786,051	46,997,937	352,783,988
f.	Deferred tax liabilities	131,175,888	52,586,207	183,762,095
g.	Net admitted deferred tax asset/(liability)	$ 174,610,163	$ (5,588,270)	$ 169,021,893

NOTES TO FINANCIAL STATEMENTS

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

	Change		
	Ordinary	Capital	Total
a. Gross deferred tax assets	$ 16,829,880	$ 5,915,349	$ 22,745,229
b. Statutory valuation allowance adjustment	—	—	—
c. Adjusted gross deferred tax assets	16,829,880	5,915,349	22,745,229
d. Deferred tax assets nonadmitted	—	—	—
e. Subtotal net admitted deferred tax assets	16,829,880	5,915,349	22,745,229
f. Deferred tax liabilities	3,776,444	(6,658,285)	(2,881,841)
g. Net admitted deferred tax asset/(liability)	$ 13,053,436	$ 12,573,634	$ 25,627,070

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.	$ 230,508,749	$ 150,281	$ 230,659,030
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (the lesser of 2(b)1 and 2(b)2 below)	18,555,984	72,864	18,628,848
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	18,555,984	72,864	18,628,848
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	1,227,957,142
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.	56,721,318	46,774,792	103,496,110
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	305,786,051	46,997,937	352,783,988
Deferred tax liabilities netted against deferred tax assets	131,175,888	52,586,207	183,762,095
Total	$ 174,610,163	$ (5,588,270)	$ 169,021,893

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

NOTES TO FINANCIAL STATEMENTS

	Change		
	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks.	$ 41,744,507	$ 72,404	$ 41,816,911
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (the lesser of 2(b)1 and 2(b)2 below)	(23,787,265)	(77,698)	(23,864,963)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	(23,787,265)	(77,698)	(23,864,963)
2. Adjusted gross deferred tax assets allowed per limitation threshold.	xxxx	xxxx	28,175,760
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.	(1,127,362)	5,920,643	4,793,281
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	16,829,880	5,915,349	22,745,229
Deferred tax liabilities netted against deferred tax assets	3,776,444	(6,658,285)	(2,881,841)
Total	$ 13,053,436	$ 12,573,634	$ 25,627,070

	2024	2023
3. a. Ratio percentage used to determine recovery period and threshold limitation amount.	431 %	455 %
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 8,186,380,950	$ 7,998,542,550

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).	$ 305,786,051	$ 46,997,937
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).	$ 305,786,051	$ 46,997,937
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).	$ 288,956,171	$ 41,082,588
2. Percentage of adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	0 %	0 %
3. Net admitted adjusted gross deferred tax assets amounts from Note 9A1(e).	$ 288,956,171	$ 41,082,588
4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	0 %	0 %

NOTES TO FINANCIAL STATEMENTS

	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).	$ 16,829,880	$ 5,915,349
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).	$ 16,829,880	$ 5,915,349
4. Percentage of net admitted adjusted gross deferred tax assets by tax character attributable to the impact of tax-planning strategies.	0 %	0 %

b. Does the Company's tax-planning strategies include the use of reinsurance? Yes ____ No X

B. Deferred tax liabilities not recognized for the following amounts:

Not applicable.

C. The provisions for incurred tax on earnings are as follows:

	December 31, 2024	December 31, 2023	Change
1. Current Income Tax:			
Federal	$ 222,962,442	$ 51,236,256	$ 171,726,186
Foreign	(6,734)	100,431	(107,165)
Subtotal	222,955,708	51,336,687	171,619,021
Federal income taxes on net capital gains	(6,306,201)	17,770	(6,323,971)
Federal and foreign income taxes incurred	$ 216,649,507	$ 51,354,457	$ 165,295,050

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	$ 131,006,131	$ 122,976,027	$ 8,030,104
Unearned premium reserve	155,012,373	143,766,626	11,245,747
Other	19,767,547	22,213,518	(2,445,971)
Total ordinary deferred tax assets	$ 305,786,051	$ 288,956,171	$ 16,829,880
Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	—	—	—
Admitted ordinary deferred tax assets	$ 305,786,051	$ 288,956,171	$ 16,829,880
Capital:			
Investments	$ 46,997,937	$ 41,082,588	$ 5,915,349
Total capital deferred tax assets	$ 46,997,937	$ 41,082,588	$ 5,915,349
Statutory valuation allowance adjustment	—	—	—
Nonadmitted deferred tax assets	—	—	—
Admitted capital deferred tax assets	$ 46,997,937	$ 41,082,588	$ 5,915,349
Total admitted deferred tax assets	$ 352,783,988	$ 330,038,759	$ 22,745,229

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	$ 126,645,605	$ 119,085,745	$ 7,559,860
Other	4,530,283	8,313,699	(3,783,416)
Total ordinary deferred tax liabilities	$ 131,175,888	$ 127,399,444	$ 3,776,444

NOTES TO FINANCIAL STATEMENTS

Capital:			
Investments	$ 52,586,207	$ 59,244,492	$ (6,658,285)
Total capital deferred tax liabilities	$ 52,586,207	$ 59,244,492	$ (6,658,285)
Total deferred tax liabilities	$ 183,762,095	$ 186,643,936	$ (2,881,841)
4. Net admitted deferred tax asset/(liability)	$ 169,021,893	$ 143,394,823	$ 25,627,070

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

6. Deferred income taxes include a benefit of $26,027 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.

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

	December 31, 2024	December 31, 2023	Change
Total deferred tax assets	$ 352,783,988	$ 330,038,759	$ 22,745,229
Total deferred tax liabilities	183,762,095	186,643,936	(2,881,841)
Net deferred tax asset/(liability)	$ 169,021,893	$ 143,394,823	25,627,070
Tax effect of unrealized gains (losses)			(6,129,581)
Change in net deferred income tax			$ 19,497,489

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)	$ 1,799,908,457
Taxes at statutory rate	377,980,776
Increase (decrease) attributable to:	
Nontaxable investment income	(165,278,594)
Other	(15,550,164)
	$ 197,152,018
Federal and foreign taxes incurred	$ 216,649,507
Change in net deferred income tax	(19,497,489)
Total statutory income tax	$ 197,152,018
Effective tax rate	11.0 %

E. 1. The Company has a net operating loss carryforward of $123,938 that expires in 2036.

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

2024 Total	$ 219,157,383
2023 Total	90,969,188
2022 Capital Gains	23,339,567

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

H. Repatriation Transition Tax (RTT):

Not applicable.

I. The Company does not have an AMT credit.

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

A-B. In 2024 and 2023, the Company sold $348.1 million and $388.1 million of securities to the Travelers Money Market Liquidity Pool (TRVMMLP), respectively, as follows (in millions):

	Proceeds		Proceeds
January 25, 2024	$ 33.4	February 1, 2023	$ 22.0
February 28, 2024	96.1	February 27, 2023	16.9
April 29, 2024	54.2	March 21, 2023	19.2
May 28, 2024	79.2	August 7, 2023	134.7
August 28, 2024	57.2	August 25, 2023	55.9
October 30, 2024	15.0	September 22, 2023	53.1
December 24, 2024	13.0	October 27, 2023	45.9
		November 27, 2023	40.4

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

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

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

2. TRV maintains a private liquidity pool, known as the TRVMMLP, in which affiliated companies may participate. The TRVMMLP is managed by Indemnity. Each company may convert its position in the TRVMMLP into cash at any time and may also use its position in the TRVMMLP to settle transactions with other affiliated participants in the TRVMMLP. The position of each company in the TRVMMLP is calculated and adjusted daily. Each participating insurance company carries its share of the TRVMMLP as a cash equivalent investment in Schedule E - Part 2. At December 31, 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 $79,733,426 and $82,199,478 receivable from affiliates, respectively. Substantially all of the accounts between and among the Company and its affiliates are settled at least monthly through the TRVMMLP or in cash.

2. The Company participates in an intercompany reinsurance pooling agreement as described in Note 26. The following represents the unsettled balances resulting from affiliated reinsurance that are reported in the respective balance sheet accounts:

	December 31, 2024	December 31, 2023
Uncollected premiums and agents' balances in course of collection	$ 427,300,205	$ 414,279,783
Amounts recoverable from reinsurers	35,153,575	34,775,511
Reinsurance payable on paid losses and LAE	410,599,386	356,244,375

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]

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

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

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

H. Not applicable.

I. Not applicable.

J. Not applicable.

K. Not applicable.

NOTES TO FINANCIAL STATEMENTS

L. Not applicable.

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

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

SCA Entity	Percentage of SCA Ownership	12/31/2024 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.	77.52%	$ 524,362,406	$ 524,362,406	$ —
Total SSAP No. 97 8b(iii) Entities	XXX	$ 524,362,406	$ 524,362,406	$ —
d. SSAP No. 97 8b(iv) Entities				
Travelers Insurance Company of Canada	100.00%	$ 516,117,534	$ 516,117,534	$ —
Total SSAP No. 97 8b(iv) Entities	XXX	$ 516,117,534	$ 516,117,534	$ —
e. Total SSAP No. 97 8b Entities (except 8b(i) entities)	XXX	$ 1,040,479,940	$ 1,040,479,940	$ —
f. Aggregate Total	XXX	$ 1,040,479,940	$ 1,040,479,940	$ —

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	$ 596,037,972	Y	N	
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ 596,037,972	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
Travelers Insurance Company of Canada	S2	5/7/2024	$ 480,493,234	Y	N	
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$ 480,493,234	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8b(i) entities)	XXX	XXX	$1,076,531,206	XXX	XXX	XXX
f. Aggregate Total	XXX	XXX	$1,076,531,206	XXX	XXX	XXX

N. Not applicable.

O. Not applicable.

11. DEBT

Not applicable.

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

A-D. Defined Benefit Plans:

Not applicable.

E. Defined Contribution Plans:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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 $1,710,273 and $1,660,796 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 $(1,573,731) and $(1,458,664) 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 $27,190,217 and $26,506,922 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 1,000 shares of common capital stock authorized, issued and outstanding with a par value of $25,000 per share.

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

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

	Ordinary	Extraordinary	Total
March 27, 2024	$ 282	$ —	$ 282
June 27, 2024	$ 340	$ —	$ 340
September 20, 2024	$ 340	$ —	$ 340
December 20, 2024	$ 169.7	$ 170.3	$ 340
Total	$ 1,131.7	$ 170.3	$ 1,302

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

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

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 $1,583,258,950.

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 $2,659,444,694.

NOTES TO FINANCIAL STATEMENTS

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments:

At December 31, 2024, the Company had unfunded commitments to certain investments of $269.9 million.

B. Assessments:

1. The Company has accrued liabilities of $36.5 million for guaranty fund and other insurance-related assessments and related recoverables of $745 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	$	345,618
b. Decreases current year:		
Premium tax offset applied		169,651
Premium tax offset refund		21,983
c. Increases current year:		
Premium tax offset accrued		204,024
d. Assets recognized from paid and accrued premium tax offsets December 31, 2024	$	358,008

3. Not applicable.

C. Gain Contingencies:

Not applicable.

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

Not applicable.

E. Product Warranties:

Not applicable.

F. Joint and Several Liabilities:

Not applicable.

G. All Other Contingencies:

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

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

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

15. LEASES

Not applicable.

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

The Company has unfunded commitments to certain investments. The off-balance-sheet risk of these financial instruments was $269.9 million 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.

NOTES TO FINANCIAL STATEMENTS

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

Not applicable.

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

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

20. FAIR VALUE MEASUREMENTS

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

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

A. Securities measured and reported at fair value as of December 31, 2024:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	$ —	$ 75,982,833	$ —	$ —	$ 75,982,833
Preferred stock					
Perpetual	1,704,880	—	—	—	1,704,880
Common stock					
Industrial and miscellaneous	—	—	1,211,204	—	1,211,204
Total securities at fair value	$ 1,704,880	$ 75,982,833	$ 1,211,204	$ —	$ 78,898,917

Reconciliation of Level 3 securities during the year:

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

Level 2 and Level 3 valuation techniques:

The fair values of bonds 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	$ 429,454,911	$ 429,454,911	$ 172,835,162	$ 256,619,749	$ —	$ —	$ —
Long-term bonds	13,193,371,541	14,035,185,571	715,533,540	12,472,226,870	5,611,131	—	—
Preferred stock	1,704,880	1,704,880	1,704,880	—	—	—	—
Common stock	1,211,204	1,211,204	—	—	1,211,204	—	—

(At December 31, 2023)

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

NOTES TO FINANCIAL STATEMENTS

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:

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

2. 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	$ 425	$ 183	$ 251	$ 935	$ 101	$ 34	$ 49	$ 5	$ 2	$ 585
Part 1B	48	76	67	40	91	59	3	16	11	29,421
Part 1C	1,307	1,239	898	1,039	565	253	194	232	103	5,700
Part 1D	86,867	78,517	79,747	79,410	67,752	54,746	55,344	48,905	46,265	699,315
Part 1E	4,669	4,428	3,578	2,646	1,864	1,855	1,232	1,376	813	57,805
Part 1F - Section 1	—	—	—	(1)	(1)	—	18	—	1	485
Part 1F - Section 2	—	(1)	1,286	—	—	—	—	—	—	819
Part 1G	788	132	125	27	1,074	4	42	32	244	8,357
Part 1H - Section 1	14,005	12,022	8,677	8,728	7,980	8,024	8,745	5,145	9,959	460,702
Part 1H - Section 2	2,519	1,656	4,423	967	1,712	600	123	317	3,569	10,192
Part 1I	511	639	466	438	247	11	19	216	12	1,188
Part 1J	1	3	5	12	3	4	7	8	3	276
Part 1K	(1)	(67)	(6)	(13)	2	10	2	6	65	3,042
Part 1L	—	—	—	—	—	—	—	—	—	24
Part 1M	—	—	—	—	—	—	—	—	—	78
Part 1N	32	1	9	9	16	(1)	1	1	—	455
Part 1O	18	1,170	1	(116)	—	33	6	28	14	37,660
Part 1P	—	—	—	—	—	—	—	—	—	113
Part 1R - Section 1	1,551	1,781	922	445	1,158	763	2,669	636	3,058	157,071
Part 1R - Section 2	64	48	5	761	28	2	70	(3)	841	1,290
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	(59)	(5,748)
Commercial multiple peril	—	—
Special liability	—	—
Other liability - occurrence	—	(790)
Other liability - claims-made	—	(152)
Special property	—	—
Auto physical damage	—	—
Other	—	—
Reinsurance A	—	—
Reinsurance B	—	—

3. Noncash Investing and Financing Activities

During 2024, the Massachusetts Property Insurance Underwriting Association, a FAIR Plan of which the Company was a member, was restructured from a partnership that shares profits and losses with Member Companies to a joint underwriting association, or JUA, that is a stand-alone, risk-bearing entity. This restructuring included a noncash exchange of the Company's share of undistributed members' equity for a beneficial interest in a new Fair Plan Trust which resulted in noncash investing activity totaling $12,741,857.

D. Business Interruption Insurance Recoveries:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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	$ 588,276	$ 519,529	$ 620,400	$ —
Structured securities	1,245,509	709,405	1,960,309	1,290,137
Total	$ 1,833,785	$ 1,228,934	$ 2,580,709	$ 1,290,137

G. Insurance-Linked Securities (ILS) Contracts:

Not applicable.

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

Not applicable.

22. EVENTS SUBSEQUENT

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 $336.1 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.

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	$ 2,847,639,144	*
3548	06-0907370	Travelers Casualty and Surety Company of America	181,592,768	
Total Recoverable from Group Code 3548			$ 3,029,231,912	

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

2. Unaffiliated Company Recoverables:

Not applicable.

B. Reinsurance Recoverable in Dispute:

Not applicable.

NOTES TO FINANCIAL STATEMENTS

C. Reinsurance Assumed and Ceded:

1.

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
Affiliates	$ 3,690,770,819	$ 369,858,577	$ 324,192,917	$ 32,487,937	$ 3,366,577,902	$ 337,370,640
All Other	11,964,771	1,199,011	—	—	11,964,771	1,199,011
Total	$ 3,702,735,590	$ 371,057,588	$ 324,192,917	$ 32,487,937	$ 3,378,542,673	$ 338,569,651

Direct Unearned Premium Reserve $ 312,228,146

2. Accruals for contingent, sliding scale adjustment and other profit sharing commissions, net of reinsurance assumed and ceded, amounted to $65,257,473 at December 31, 2024. This balance represents the Company's 20.36% pro rata share of the net amount of the TRV Reinsurance Pool (see Note 26):

	Direct	Assumed	Ceded	Net
a. Contingent Commission	$ 2,283,397	$ 65,257,473	$ 2,283,397	$ 65,257,473
b. Sliding Scale Adjustments	—	—	—	—
c. Other Profit Commission Arrangements	—	—	—	—
d. Total	$ 2,283,397	$ 65,257,473	$ 2,283,397	$ 65,257,473

D. Uncollectible Reinsurance:

Not applicable.

E. Commutation of Ceded Reinsurance:

Not applicable.

F. Retroactive Reinsurance:

	Assumed	Ceded
a. Reserves Transferred:		
(1) Initial Reserves	$ 1,913,840	$ 13,275,046
(2) Adjustments - Prior Year(s)	(814,400)	35,135,286
(3) Adjustments - Current Year	651,279	(558,947)
(4) Current Total	$ 1,750,719	$ 47,851,385
b. Consideration Paid or Received:		
(1) Initial Consideration	$ 2,128,656	$ 14,034,000
(2) Adjustments - Prior Year(s)	—	3,889,254
(3) Adjustments - Current Year	—	480,555
(4) Current Total	$ 2,128,656	$ 18,403,809
c. Paid Losses Reimbursed or Recovered:		
(1) Prior Year(s)	$ 859,376	$ 40,544,198
(2) Current Year	464,357	450,626
(3) Current Total	$ 1,323,733	$ 40,994,824
d. Special Surplus From Retroactive Reinsurance:		
(1) Initial Surplus Gain or Loss	$ 214,816	$ (758,954)
(2) Adjustments - Prior Year(s)	814,400	31,246,032
(3) Adjustments - Current Year	(651,279)	(1,039,502)
(4) Current Year Restricted Surplus	1,029,216	6,780,500
(5) Cumulative Total Transferred to Unassigned Funds	$ (651,279)	$ 22,667,076

e. Other insurers included in the above transactions:

Company	Assumed	Ceded
Munich Reinsurance America, Inc. (10227)	$ 1,099,440	$ —
Arch Insurance Company (11150)	535,349	—
TIG Insurance Company (25534)	—	14,603,625
XL Reinsurance America, Inc. (20583)	—	14,354,186
Swiss Reinsurance America Corporation (25364)	—	3,608,765
Commercial Risk Reinsurance Co. Ltd. (AA-3190433)	—	2,728,240
Westport Insurance Corporation (39845)	—	2,405,576
Excalibur Reinsurance Corporation (39675)	—	1,922,104
General Reinsurance Corporation (22039)	—	1,663,417
Hannover Ruck SE (AA-1340125)	—	1,487,114
General Security National Insurance Company (39322)	—	1,072,632

NOTES TO FINANCIAL STATEMENTS

Company	Assumed	Ceded
Sirius America Insurance Company (38776)	—	1,014,552
Toa Reinsurance Company of America (42439)	—	962,364
Transatlantic Reinsurance Company (19453)	—	957,334
Various	115,930	1,071,476
Total	$ 1,750,719	$ 47,851,385

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)	$ 58,622	$ —
Westport Insurance Corporation (39845)	13,401	—
General Reinsurance Corporation (22039)	2,567	—
General Security National Insurance Company (39322)	22,960	—
Transatlantic Reinsurance Company (19453)	2,837	—
Total	$ 100,387	$ —

2. Unauthorized Reinsurers

Company	Total Paid Loss/LAE Recoverable	Amount Over 90 Days Past Due	Collateral Held
Various	$ 3,905	—	$ 651,520
Total	$ 3,905	$ —	$ 651,520

3. Certified Reinsurers

Not applicable.

4. Reciprocal Jurisdiction Reinsurers

Not applicable.

G. Reinsurance Accounted for as a Deposit:

Not applicable.

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

Not applicable.

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

Not applicable.

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation:

Not applicable.

K. Reinsurance Credit:

Not applicable.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

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

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

C. See Schedule P - Part 7A.

D. Not applicable.

E. Calculation of nonadmitted retrospective premium:

1. Total accrued retrospective premium	$ 9,328,159
2. Unsecured amount	3,519,525
3. Less: Nonadmitted amount (10%)	351,953
4. Less: Nonadmitted for any person for whom agents' balances or uncollected premiums are nonadmitted	530,568
5. Admitted amount (1) - (3) - (4)	$ 8,445,638

F. Not applicable.

NOTES TO FINANCIAL STATEMENTS

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

In 2024, the prior year-end total loss and LAE reserves developed favorably by $94,456,000, 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
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

NOTES TO FINANCIAL STATEMENTS

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 $51,854,394 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
$ 465,107,719	$ 465,107,719

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	$ 128,080,393
All other companies		337,027,326

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

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	$ 1,617,868,818	$ 641,015,953	$ 10,856,354	$ 651,872,307
19.3, 19.4	Commercial auto liability	362,233,796	180,110,917	1,888,691	181,999,608
21.2	Commercial auto physical damage	1,598,267	739,953	8,333	748,286
18.1, 18.2	Products liability	161,137,457	47,626,953	840,172	48,467,125
17.1, 17.2	Other liability	408,455,951	104,715,358	2,129,693	106,845,051
5.1, 5.2	Commercial multiple peril	1,977,420	102,040	10,310	112,350
	Total	$ 2,553,271,709	$ 974,311,174	$ 15,733,553	$ 990,044,727

2. Unsecured amounts of high deductibles:

a.	Total high deductibles and billed recoverables on paid claims	$ 990,044,727
b.	Collateral on balance sheet *	$ 105,384,049
c.	Collateral off balance sheet	$ 914,998,938
d.	Total unsecured deductibles and billed recoverables on paid claims	$ —
e.	Percentage unsecured	—%

* This collateral is held by the TRV Reinsurance Pool.

3. High deductible recoverable amounts on paid claims:

a.	Amount of overdue nonadmitted (either due to aging or collateral)	$ 1,760,806
b.	Amount over 90 days overdue admitted	$ 2,139,137
c.	Total overdue (a+b)	$ 3,899,943

NOTES TO FINANCIAL STATEMENTS

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

Counterparty Ranking	Top Ten Unsecured High Deductibles Amounts
Counterparty 1	$ 14,692,914
Counterparty 2	10,670,919
Counterparty 3	9,268,190
Counterparty 4	8,162,411
Counterparty 5	7,680,298
Counterparty 6	5,134,149
Counterparty 7	5,113,228
Counterparty 8	4,180,925
Counterparty 9	4,008,005
Counterparty 10	3,788,027

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

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 $485,442,318 and $27,062,567 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

	Schedule P Lines of Business	Tabular Discount Included in Schedule P, Part 1 * Case	IBNR
1.	Workers' compensation	$ 44,367,699	$ 139,614,572
2.	Other liability - occurrence	1,536,475	23,708,162
3.	Total	$ 45,904,174	$ 163,322,734

* 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 $8,867,522.

NOTES TO FINANCIAL STATEMENTS

B. Non-tabular reserves have not been discounted.

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

33. ASBESTOS/ENVIRONMENTAL RESERVES

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

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

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

Because each policyholder presents different liability and coverage issues, the Company generally 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. 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:	$ 288,631,340	$ 302,583,062	$ 307,161,905	$ 309,924,019	$ 328,478,526
b. Incurred losses and LAE:	70,038,400	56,397,200	53,343,200	73,296,000	58,026,000
c. Cal. year payments for losses and LAE:	56,086,678	51,818,357	50,581,086	54,741,493	65,756,566
d. Ending reserves:	$ 302,583,062	$ 307,161,905	$ 309,924,019	$ 328,478,526	$ 320,747,960

2. Assumed Reinsurance - Asbestos	2020	2021	2022	2023	2024
a. Beginning reserves:	$ 31,494,227	$ 31,221,446	$ 30,905,671	$ 26,020,114	$ 26,593,240
b. Incurred losses and LAE:	3,664,800	2,137,800	5,090,000	2,850,400	(1,221,600)
c. Cal. year payments for losses and LAE:	3,937,581	2,453,575	9,975,557	2,277,274	3,128,024
d. Ending reserves:	$ 31,221,446	$ 30,905,671	$ 26,020,114	$ 26,593,240	$ 22,243,616

3. Net of Ceded Reinsurance - Asbestos	2020	2021	2022	2023	2024
a. Beginning reserves:	$ 254,632,077	$ 266,593,304	$ 267,537,134	$ 260,899,582	$ 275,699,820
b. Incurred losses and LAE:	60,062,000	45,810,000	43,163,200	57,822,400	49,271,200
c. Cal. year payments for losses and LAE:	48,100,773	44,866,170	49,800,752	43,022,162	57,395,303
d. Ending reserves:	$ 266,593,304	$ 267,537,134	$ 260,899,582	$ 275,699,820	$ 267,575,717

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

1. Direct Basis	$ 225,595,365
2. Assumed Reinsurance Basis	$ 8,087,144
3. Net of Ceded Reinsurance Basis:	$ 176,488,297

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

1. Direct Basis	$ 178,995,186
2. Assumed Reinsurance Basis	$ 1,811,691
3. Net of Ceded Reinsurance Basis:	$ 149,423,560

NOTES TO FINANCIAL STATEMENTS

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:	$ 61,926,979	$ 60,115,711	$ 63,958,041	$ 75,460,210	$ 77,724,337
b. Incurred losses and LAE:	12,739,086	18,234,868	26,304,491	19,464,160	16,532,320
c. Cal. year payments for losses and LAE:	14,550,354	14,392,538	14,802,322	17,200,033	18,257,566
d. Ending reserves:	$ 60,115,711	$ 63,958,041	$ 75,460,210	$ 77,724,337	$ 75,999,091

2. Assumed Reinsurance - Environmental	2020	2021	2022	2023	2024
a. Beginning reserves:	$ 7,692,673	$ 7,232,973	$ 5,877,715	$ 4,329,441	$ 4,445,543
b. Incurred losses and LAE:	206,300	283,455	1,222,229	325,760	(40,720)
c. Cal. year payments for losses and LAE:	666,000	1,638,713	2,770,503	209,658	903,678
d. Ending reserves:	$ 7,232,973	$ 5,877,715	$ 4,329,441	$ 4,445,543	$ 3,501,145

3. Net of Ceded Reinsurance - Environmental	2020	2021	2022	2023	2024
a. Beginning reserves:	$ 64,042,346	$ 62,036,866	$ 64,778,317	$ 74,873,581	$ 77,028,995
b. Incurred losses and LAE:	12,623,550	18,118,224	26,915,920	19,016,240	15,371,800
c. Cal. year payments for losses and LAE:	14,629,030	15,376,773	16,820,656	16,860,826	16,151,544
d. Ending reserves:	$ 62,036,866	$ 64,778,317	$ 74,873,581	$ 77,028,995	$ 76,249,251

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

1. Direct Basis	$ 74,282,817
2. Assumed Reinsurance Basis	$ 914,067
3. Net of Ceded Reinsurance Basis:	$ 72,163,497

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

1. Direct Basis	$ 29,524,006
2. Assumed Reinsurance Basis	$ —
3. Net of Ceded Reinsurance Basis:	$ 29,346,108

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 [ ] No [X]

2.2 If yes, date of change: .....

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

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 ... IHP Capital Partners VIII

12.12 Number of parcels involved 4

12.13 Total book/adjusted carrying value ..... $ 6,084,734

12.2 If yes, provide explanation

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

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

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

.....

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

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

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

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

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

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

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

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

e. Accountability for adherence to the code.

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

.....

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

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

.....

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

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

.....

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $ 0
- 21.22 Borrowed from others ..... $ 0
- 21.23 Leased from others ..... $ 0
- 21.24 Other ..... $ 0

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

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ 0
- 22.22 Amount paid as expenses ..... $ 0
- 22.23 Other amounts paid ..... $ 0

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

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

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

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

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

INVESTMENT

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

GENERAL INTERROGATORIES

25.02 If no, give full and complete information, relating thereto

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

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 98,298,623

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	$ 98,298,623
25.092	Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 98,298,623
25.093	Total payable for securities lending reported on the liability page	$ 98,298,623

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	$ 719,927,134
26.29	On deposit with other regulatory bodies	$ 39,240,890
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 21,902,130
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

GENERAL INTERROGATORIES

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citibank Futures	1 South Wacker, 10th Floor, Chicago, IL 60606	Futures account

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
The Travelers Indemnity Company	A

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

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

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

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

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

30.2 If yes, complete the following schedule:

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

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	14,035,185,571	13,193,371,541	(841,814,029)
31.2 Preferred stocks	1,704,880	1,704,880	0
31.3 Totals	14,036,890,451	13,195,076,421	(841,814,029)

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

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

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

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

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

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

33.2 If no, list exceptions:

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

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

35. By self-designating PLGI securities, the reporting entity is certifying 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 [ ] No [X]

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

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

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

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

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

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

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 11,028,869

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

1 Name	2 Amount Paid
INSURANCE SERVICES OFFICE INC	 5,045,517
.....	.....

41.1 Amount of payments for legal expenses, if any? ..... $ 18,192,998

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? ..... $ 383,945

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	7,583,875,469	6,795,932,698
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	0	0
2.5	Reserve Denominator	14,402,906,887	13,609,706,173
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

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

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

3.21 Participating policies ..... $ 17,357,873

3.22 Non-participating policies ..... $ 520,376,068

4. For mutual reporting Entities and Reciprocal Exchanges only:

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

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

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

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

5. For Reciprocal Exchanges Only:

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

5.2 If yes, is the commission paid:

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

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

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

.....

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

5.5 If yes, give full information

.....

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

6.2 Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process:
The Company uses various analyses and methods, including proprietary and third-party computer modeling processes, to make underwriting and reinsurance decisions designed to manage its exposure to catastrophic events. The Company's hurricane loss estimates for U.S. and Canadian exposures include property exposures, property residual market exposures and an adjustment for certain non-property exposures. The Company's loss estimates are based on the Company's catastrophe risk model estimates and include losses from the hurricane hazards of wind and storm surge. The Company's loss estimates for earthquakes reflect U.S. and Canadian property and U.S. workers' compensation exposures. Property exposures are analyzed to determine locations of concentration. Spanning the U.S. and Canada, this includes California, Florida, New Madrid, the Northeast, the Gulf States, the Mid-Atlantic States, and Western Canada. Moreover, the Company is exposed to the risk of material losses from other than property and workers' compensation coverages arising out of hurricanes and earthquakes, and it is exposed to catastrophe losses from perils other than hurricanes and earthquakes, such as tornadoes and other windstorms, hail, wildfires, severe winter weather, floods, tsunamis, volcanic eruptions and other naturally-occurring events, such as solar flares, as well as acts of terrorism and cyber events. The Company's loss estimates for terrorism reflect U.S. property and workers' compensation exposures. The Company also develops conventional attack loss estimates for combined property and workers' compensation exposures for comparison and adherence with aggregate enterprise guidelines. To best assess risk, the Company conducts site engineering analyses on buildings with large exposures. .....

6.3 What provision has this reporting entity made (such as a catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?
The Company purchases both excess of loss and proportional reinsurance to protect itself from an excessive catastrophe loss. .....

6.4 Does the reporting entity carry catastrophe reinsurance protection for at least one reinstatement, in an amount sufficient to cover its estimated probable maximum loss attributable to a single loss event or occurrence? ..... Yes [ ] No [X]

6.5 If no, describe any arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge its exposure to unreinsured catastrophic loss
The Company's all region aggregate catastrophe treaty does not contain a reinstatement provision but does allow for recoveries under multiple event loss scenarios. The Company's northeast region catastrophe treaty applies per occurrence and provides for one reinstatement. Additionally, the Company buys a property catastrophe cat bond for designated perils covering the northeast region. This bond applies per occurrence but does not have a reinstatement provision. The Company believes that its reinsurance programs along with the Company's surplus is adequate to cover its exposures in a catastrophic event. .....

7.1 Has this reporting entity reinsured any risk with any other entity under a quota share reinsurance contract that includes a provision that would limit the reinsurer's losses below the stated quota share percentage (e.g., a deductible, a loss ratio corridor, a loss cap, an aggregate limit or any similar provisions)?..... Yes [X] No [ ]

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

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

11.2 If yes, give full information

.....

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

12.11 Unpaid losses ..... $ 7,928,935

12.12 Unpaid underwriting expenses (including loss adjustment expenses) ..... $ 1,399,224

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. ..... $ 202,076,842

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 ..... $ 1,251,840,918

12.62 Collateral and other funds..... $ 139,924,774

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

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

13.3 State the number of reinsurance contracts (excluding individual facultative risk certificates, but including facultative programs, automatic facilities or facultative obligatory contracts) considered in the calculation of the amount. 4

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

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

14.3 If the answer to 14.1 is yes, are the methods described in item 14.2 entirely contained in the respective multiple cedant reinsurance contracts? ..... Yes [ ] No [X]

14.4 If the answer to 14.3 is no, are all the methods described in 14.2 entirely contained in written agreements? ..... Yes [X] No [ ]

14.5 If the answer to 14.4 is no, please explain:

.....

15.1 Has the reporting entity guaranteed any financed premium accounts? ..... Yes [ ] No [X]

15.2 If yes, give full information

.....

16.1 Does the reporting entity write any warranty business? ..... Yes [ ] No [X]

If yes, disclose the following information for each of the following types of warranty coverage:

		1 Direct Losses Incurred	2 Direct Losses Unpaid	3 Direct Written Premium	4 Direct Premium Unearned	5 Direct Premium Earned
16.11	Home	0	0	0	0	0
16.12	Products	0	0	0	0	0
16.13	Automobile	0	0	0	0	0
16.14	Other*	0	0	0	0	0

* Disclose type of coverage:

.....

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)	3,574,591,668	3,330,080,482	3,067,839,092	2,813,141,020	2,701,766,295
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	1,648,620,777	1,493,940,385	1,211,702,957	1,085,548,488	998,698,316
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	2,956,363,987	2,734,498,809	2,326,912,155	2,013,983,062	1,836,551,353
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	169,965,501	115,329,221	112,745,314	85,191,344	82,001,589
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	56,981,984	44,203,602	23,143,625	20,675,999	17,555,166
6.	Total (Line 35)	8,406,523,917	7,718,052,499	6,742,343,143	6,018,539,914	5,636,572,719
	Net Premiums Written (Page 8, Part 1B, Col. 6)					
7.	Liability lines (Lines 11, 16, 17, 18 & 19)	3,227,191,404	2,999,156,400	2,782,739,371	2,557,611,495	2,448,801,510
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	1,594,334,198	1,463,032,648	1,184,281,941	1,065,497,400	984,021,940
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	2,937,627,749	2,714,849,474	2,308,567,448	1,995,851,409	1,817,292,317
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	32,615,238	24,353,046	12,923,074	11,484,886	11,003,171
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	56,981,984	44,203,602	23,143,625	20,675,999	17,555,166
12.	Total (Line 35)	7,848,750,573	7,245,595,170	6,311,655,459	5,651,121,189	5,278,674,103
	Statement of Income (Page 4)					
13	Net underwriting gain (loss) (Line 8)	481,266,569	(26,823,570)	77,558,193	161,916,536	203,620,576
14.	Net investment gain (loss) (Line 11)	1,326,715,453	1,207,522,455	1,054,413,615	1,202,786,532	806,858,698
15.	Total other income (Line 15)	5,124,856	10,277,050	2,790,586	5,574,967	8,179,212
16.	Dividends to policyholders (Line 17)	6,892,220	7,933,655	6,279,016	7,096,810	7,042,914
17.	Federal and foreign income taxes incurred (Line 19)	222,955,708	51,336,687	109,423,935	134,585,179	114,038,707
18.	Net income (Line 20)	1,583,258,950	1,131,705,593	1,019,059,444	1,228,596,046	897,576,864
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	23,458,343,700	22,327,643,925	20,878,511,280	20,198,219,187	18,860,519,605
20.	Premiums and considerations (Page 2, Col. 3)					
	20.1 In course of collection (Line 15.1)	846,913,558	901,166,305	759,735,814	698,423,028	656,714,722
	20.2 Deferred and not yet due (Line 15.2)	1,582,819,419	1,346,302,813	1,194,845,358	1,077,303,061	1,032,112,747
	20.3 Accrued retrospective premiums (Line 15.3)	8,445,638	8,555,356	12,477,288	12,173,865	14,151,147
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	15,102,940,858	14,185,706,553	13,139,784,194	12,368,248,466	11,702,305,382
22.	Losses (Page 3, Line 1)	8,491,668,266	8,103,337,745	7,688,815,504	7,316,629,039	6,977,015,050
23.	Loss adjustment expenses (Page 3, Line 3)	1,808,025,817	1,726,185,928	1,632,290,905	1,579,274,263	1,516,535,064
24.	Unearned premiums (Page 3, Line 9)	3,690,770,819	3,423,014,817	2,967,625,596	2,668,067,637	2,476,159,440
25.	Capital paid up (Page 3, Lines 30 & 31)	25,000,000	25,000,000	25,000,000	25,000,000	25,000,000
26.	Surplus as regards policyholders (Page 3, Line 37)	8,355,402,843	8,141,937,373	7,738,727,086	7,829,970,720	7,158,214,223
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	2,292,304,542	1,909,915,534	1,638,063,726	1,862,422,871	1,440,873,247
	Risk-Based Capital Analysis					
28.	Total adjusted capital	8,355,402,843	8,141,937,373	7,738,727,086	7,829,970,720	7,158,214,223
29.	Authorized control level risk-based capital	1,899,363,563	1,756,427,318	1,646,425,755	1,587,930,928	1,462,219,960
	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)	68.2	65.1	63.9	64.4	61.2
31.	Stocks (Lines 2.1 & 2.2)	21.9	22.9	24.3	24.3	25.2
32.	Mortgage loans on real estate (Lines 3.1 and 3.2)	0.0	0.0	0.0	0.0	0.0
33.	Real estate (Lines 4.1, 4.2 & 4.3)	0.0	0.0	0.0	0.0	0.0
34.	Cash, cash equivalents and short-term investments (Line 5)	2.1	3.2	1.9	1.7	4.6
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)	7.3	8.4	9.6	9.5	9.0
38.	Receivables for securities (Line 9)	0.0	0.4	0.0	0.0	0.0
39.	Securities lending reinvested collateral assets (Line 10)	0.5	0.2	0.3	0.1	0.0
40.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
41.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
42.	Affiliated bonds (Schedule D, Summary, Line 12, Col. 1)	0	0	0	0	0
43.	Affiliated preferred stocks (Schedule D, Summary, Line 18, Col. 1)	0	0	0	0	0
44.	Affiliated common stocks (Schedule D, Summary, Line 24, Col. 1)	4,501,102,069	4,481,568,251	4,494,132,694	4,378,366,303	4,198,455,450
45.	Affiliated short-term investments (subtotals included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
46.	Affiliated mortgage loans on real estate	0	0	0	0	0
47.	All other affiliated	64,228,481	64,066,475	75,761,602	24,154,255	30,593,709
48.	Total of above Lines 42 to 47	4,565,330,550	4,545,634,726	4,569,894,296	4,402,520,558	4,229,049,159
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)	54.6	55.8	59.1	56.2	59.1

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)	(83,793,710)	(175,505,427)	60,487,462	346,163,178	146,972,327
52.	Dividends to stockholders (Line 35)	(1,302,000,000)	(572,000,000)	(1,220,000,000)	(897,000,000)	(792,000,000)
53.	Change in surplus as regards policyholders for the year (Line 38)	213,465,470	403,210,287	(91,243,634)	671,756,498	267,847,571
	Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54.	Liability lines (Lines 11, 16, 17, 18 & 19)	1,954,208,156	1,823,407,857	1,676,715,796	1,460,430,726	1,423,123,828
55.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	762,855,231	752,480,456	693,844,101	563,911,465	489,215,599
56.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	1,506,428,949	1,487,637,833	1,141,393,601	1,000,661,651	873,132,298
57.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	4,449,571	2,559,291	5,182,422	3,971,830	4,918,164
58.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	21,347,205	7,809,621	20,626,125	17,558,487	19,212,518
59.	Total (Line 35)	4,249,289,112	4,073,895,058	3,537,762,046	3,046,534,160	2,809,602,406
	Net Losses Paid (Page 9, Part 2, Col. 4)					
60.	Liability lines (Lines 11, 16, 17, 18 & 19)	1,651,132,583	1,576,289,269	1,449,550,101	1,255,291,656	1,196,295,020
61.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	748,774,817	742,070,612	683,186,643	552,470,744	477,145,843
62.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	1,491,233,877	1,475,778,006	1,131,145,920	989,148,605	859,249,210
63.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	4,139,007	3,200,723	5,548,368	3,890,596	5,002,109
64.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	17,973,836	5,502,262	17,027,944	13,908,897	15,859,386
65.	Total (Line 35)	3,913,254,119	3,802,840,872	3,286,458,977	2,814,710,498	2,553,551,567
	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)	56.7	62.1	60.7	57.7	57.3
68.	Loss expenses incurred (Line 3)	9.1	9.9	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	(0.4)	1.3	3.0	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	27.1	27.9	28.3
72.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	65.8	71.9	70.3	68.0	66.9
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)	93.9	89.0	81.6	72.2	73.7
	One Year Loss Development ($000 omitted)					
74.	Development in estimated losses and loss expenses incurred prior to current year (Schedule P - Part 2 - Summary, Line 12, Col. 11)	(120,478)	1,160	(81,980)	(84,086)	(68,842)
75.	Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year end (Line 74 above divided by Page 4, Line 21, Col. 1 x 100.0)	(1.5)	0.0	(1.0)	(1.2)	(1.0)
	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)	(90,482)	(123,994)	(151,510)	(91,720)	(120,876)
77.	Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year end (Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0)	(1.2)	(1.6)	(2.1)	(1.3)	(1.8)

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 19038

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	34,454,032	25,269,581	0	18,632,346	2,291,707	2,618,260	1,482,644	390,567	458,232	222,391	3,066,575	837,689
2.1 Allied Lines	2,306,622	2,293,280	0	1,033,399	875,775	726,097	450,171	201,364	172,335	135,698	205,061	60,606
2.2 Multiple Peril Crop	0	0	0	0	0	0	0	0	0	0	0	0
2.3 Federal Flood	0	0	0	0	0	0	0	0	0	0	0	0
2.4. Private Crop	0	0	0	0	0	0	0	0	0	0	0	0
2.5 Private Flood	0	0	0	0	0	0	0	0	0	0	0	0
3. Farmowners Multiple Peril	0	0	0	0	0	0	0	0	0	0	0	0
4. Homeowners Multiple Peril	16,098,319	21,010,275	0	8,276,449	5,823,980	2,813,784	4,757,990	77,647	(201,400)	293,076	2,686,172	514,399
5.1 Commercial Multiple Peril (Non-Liability Portion)	24,852	27,931	0	9,811	683	1,668	2,089	1,161	(12,460)	709	2,114	610
5.2 Commercial Multiple Peril (Liability Portion)	0	0	0	0	8,886,539	12,655,527	16,814,563	7,242,705	6,285,750	21,657,646	0	0
6. Mortgage Guaranty	0	0	0	0	0	0	0	0	0	0	0	0
8. Ocean Marine	700	740	0	426	0	66	59,493	0	4	7	106	10
9.1 Inland Marine	82,269	87,483	0	40,056	31,337	36,706	4,206	410	663	231	14,323	2,290
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	0	(3)	577	0	(1)	242	0	0
11.2 Medical Professional Liability - Claims-Made	0	0	0	0	0	(10)	1,146	0	8	11	0	0
12. Earthquake	21,641	23,256	0	10,821	0	5	20	0	(2)	(2)	3,277	619
13.1 Comprehensive (hospital and medical) ind (b)	0	0	0	0	0	0	0	0	0	0	0	0
13.2 Comprehensive (hospital and medical) group (b)	0	0	0	0	0	0	0	0	0	0	0	0
14. Credit A&H (Group and Individual)	0	0	0	0	0	0	0	0	0	0	0	0
15.1 Vision Only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.2 Dental Only (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.3 Disability Income (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.4 Medicare Supplement (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.5 Medicaid Title XIX (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.6 Medicare Title XVIII (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.7 Long-Term Care (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.8 Federal Employees Health Benefits Plan (b)	0	0	0	0	0	0	0	0	0	0	0	0
15.9 Other Health (b)	0	0	0	0	0	0	0	0	0	0	0	0
16. Workers' Compensation	345,658,415	337,185,309	2,150,443	134,286,401	157,198,958	142,417,886	1,073,356,015	16,834,810	18,063,963	117,377,057	34,192,007	12,637,254
17.1 Other Liability - Occurrence	772,662	789,579	528	146,537	104,671,820	77,448,487	404,338,760	52,984,343	38,443,139	274,229,765	32,927	20,370
17.2 Other Liability - Claims-Made	1,438	1,438	0	0	16,400,259	122,218	(123,630)	2,668	(90,279)	54,514	0	0
17.3 Excess Workers' Compensation	0	0	0	0	2,252,151	(5,411,494)	51,100,181	146,129	(151,879)	2,659,323	0	0
18.1 Products Liability - Occurrence	919,363	919,363	0	0	13,432,033	6,232,161	98,236,407	17,702,609	15,986,687	108,225,987	0	28,448
18.2 Products Liability - Claims-Made	0	0	0	0	0	68	31,591	0	(918)	13,160	0	0
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)	0	0	0	0	8,207,884	(12,699,821)	182,921,833	26,333	9,908	1,657,979	0	0
19.2 Other Private Passenger Auto Liability	0	0	0	0	(1,802)	(799)	41,646	0	0	3	0	0
19.3 Commercial Auto No-Fault (Personal Injury Protection)	36,566	36,566	0	0	681,602	(2,875,109)	24,643,436	1,520	1,394	144,049	0	1,631
19.4 Other Commercial Auto Liability	0	0	0	0	4,364	(465,208)	56,812	7,199	160,848	54,965	0	65
21.1 Private Passenger Auto Physical Damage	0	0	0	0	(733)	(6,322)	29	0	(543)	1	0	0
21.2 Commercial Auto Physical Damage	0	0	0	0	(225)	(223)	13	0	0	0	0	0
22. Aircraft (all perils)	0	0	0	0	238	2,077	103,018	2,810	3,552	40,312	0	0
23. Fidelity	1,875	2,115	0	2,439	(30,313)	(25,151)	3,275	0	(945)	34	545	318
24. Surety	137,348,388	103,850,811	0	142,623,949	340,877	9,143,912	32,772,304	30,071	568,041	3,273,848	20,003,530	3,034,658
26. Burglary and Theft	6,799	6,417	0	3,482	155	684	(215)	207	213	85	750	419
27. Boiler and Machinery	0	0	0	0	0	0	0	0	0	0	0	0
28. Credit	0	0	0	0	0	0	0	0	0	0	0	0
29. International	0	0	0	0	0	0	0	0	0	0	0	0
30. Warranty	0	0	0	0	0	0	0	0	0	0	0	0
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business	0	0	0	0	0	0	0	0	0	0	0	0
35. Total (a)	537,733,941	491,504,145	2,150,971	305,066,117	321,067,288	232,735,465	1,891,054,375	95,652,552	79,696,308	530,041,087	60,207,385	17,139,385
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0	0	0	0	0	0	0	0	0	0	0

(a) Finance and service charges not included in Lines 1 to 35 $ 370,118

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

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7								
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
Affiliates - U.S. Intercompany Pooling														
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT	7,848,621	410,599	3,794,202	4,204,801	65,257	2,454,207	3,690,771	0	0	0	0
0199999. Affiliates - U.S. Intercompany Pooling				7,848,621	410,599	3,794,202	4,204,801	65,257	2,454,207	3,690,771	0	0	0	0
Affiliates - U.S. Non-Pool - Other														
06-0907370	31194	TRAVELERS CASUALTY AND SURETY OF AMERICA	CT	129	0	0	0	0	(16,028)	0	0	0	0	0
0399999. Affiliates - U.S. Non-Pool - Other				129	0	0	0	0	(16,028)	0	0	0	0	0
0499999. Total - U.S. Non-Pool				129	0	0	0	0	(16,028)	0	0	0	0	0
0799999. Total - Other (Non-U.S.)				0	0	0	0	0	0	0	0	0	0	0
0899999. Total - Affiliates				7,848,751	410,599	3,794,202	4,204,801	65,257	2,438,179	3,690,771	0	0	0	0
Other U.S. Unaffiliated Insurers														
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE CO	PA	0	0	400	400	0	0	0	0	0	0	0
00-0000000	00000	AEGEN INTERNATIONAL INCORPORATED	NY	0	0	30	30	0	0	0	0	0	0	0
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	NY	0	0	68	68	0	0	0	0	0	0	0
23-2088429	90859	CIGNA WORLDWIDE INSURANCE COMPANY	DE	0	0	68	68	0	0	0	0	0	0	0
00-0000000	00000	FULTON PROTECTION & INDEMNITY SYNDICATE	NY	0	0	701	701	0	0	0	0	0	0	0
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE	0	0	656	656	0	0	0	0	0	0	0
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX	0	0	5	5	0	0	0	0	0	0	0
25-1149494	19437	LEXINGTON INSURANCE COMPANY	DE	0	0	1	1	0	0	0	0	0	0	0
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE	0	0	946	946	0	0	0	0	0	0	0
56-1285899	39926	SELECTIVE INSURANCE CO OF THE SOUTHEAST	IN	0	0	0	0	0	0	0	0	0	0	0
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY	0	0	170	170	0	0	0	0	0	0	0
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	NY	0	0	6	6	0	0	0	0	0	0	0
0999999. Total Other U.S. Unaffiliated Insurers				0	0	3,050	3,050	0	0	0	0	0	0	0
Pools, Associations or Other Similar Facilities - Mandatory Pools														
AA-9991300	00000	ALABAMA INS UNDERWRITING ASSOC (AIUA)	AL	1,163	0	27	27	0	0	801	0	0	0	0
AA-9991202	00000	CONNECTICUT FAIR PLAN	CT	60	0	11	11	0	0	32	0	0	0	0
AA-9991203	00000	DELAWARE FAIR PLAN	DE	14	0	1	1	0	0	7	0	0	0	0
AA-9991204	00000	DISTRICT OF COLUMBIA FAIR PLAN	DC	11	0	1	1	0	0	6	0	0	0	0
42-0941910	15775	IOWA FAIR PLAN	IA	7	0	1	1	0	0	4	0	0	0	0
AA-9991209	00000	KANSAS FAIR PLAN	KS	282	0	26	26	0	0	148	0	0	0	0
AA-9992055	00000	MS RESIDENTIAL PROPERTY INS UND ASSOC	MS	53	0	6	6	0	0	28	0	0	0	0
AA-9991212	00000	MARYLAND FAIR PLAN	MD	29	0	7	7	0	0	16	0	0	0	0
AA-9991217	00000	MISSOURI FAIR PLAN	MO	45	0	4	4	0	0	24	0	0	0	0
AA-9991218	00000	NEW JERSEY FAIR PLAN	NJ	161	0	5	5	0	0	88	0	0	0	0
AA-9991304	00000	NORTH CAROLINA BEACH PLAN	NC	4,570	0	169	169	0	0	2,621	0	0	0	0
AA-9991304	00000	NORTH CAROLINA COASTAL PLAN	NC	7,566	0	600	600	0	0	4,155	0	0	0	0
AA-9991221	00000	NORTH CAROLINA FAIR PLAN	NC	4,877	0	377	377	0	0	2,629	0	0	0	0
AA-9991222	00000	OHIO FAIR PLAN	OH	262	0	29	29	0	0	145	0	0	0	0
AA-9991223	00000	OREGON FAIR PLAN	OR	0	0	3	3	0	0	8	0	0	0	0
AA-9991224	00000	PENNSYLVANIA FAIR PLAN	PA	161	0	8	8	0	0	84	0	0	0	0
AA-9991225	00000	RHODE ISLAND FAIR PLAN	RI	658	0	140	140	0	0	360	0	0	0	0
57-0629683	34134	SOUTH CAROLINA WIND & HAIL UNDERWR ASSOC	SC	107	0	2	2	0	0	803	0	0	0	0
AA-9991227	00000	WASHINGTON FAIR PLAN	WA	10	0	0	0	0	0	5	0	0	0	0
AA-9991228	00000	WEST VIRGINIA FAIR PLAN	WV	3	0	0	0	0	0	2	0	0	0	0
1099999. Total Pools, Associations or Other Similar Facilities - Mandatory Pools				20,038	0	1,418	1,418	0	0	11,965	0	0	0	0
Pools, Associations or Other Similar Facilities - Voluntary Pools														
AA-9995010	00000	ANI-NUCLEAR ENERGY LIABILITY INS ASSOC	CT	0	0	0	0	0	0	0	0	0	0	0
AA-9995048	00000	AMERICAN OFFSHORE INSURANCE SYNDICATE	NY	0	0	0	0	0	0	0	110	0	0	0
AA-9995026	00000	CARPENTER MGMT CORP (TREATY)	NY	0	0	1,190	1,190	0	0	0	0	0	0	0
AA-9995022	00000	EXCESS & CASUALTY REINSURANCE ASSOC	NY	0	1,812	16,287	18,099	0	0	0	0	0	0	0
AA-9995087	00000	RAILROAD INSURANCE UNDERWRITERS	NY	0	0	52	52	0	0	0	52	0	0	0
AA-9995043	00000	UNITED STATES AIRCRAFT INSURANCE GROUP	NY	1	0	6,001	6,001	0	0	0	0	0	0	14,025
1199999. Total Pools, Associations or Other Similar Facilities - Voluntary Pools				1	1,812	23,529	25,342	0	0	0	162	0	0	14,025

SCHEDULE F - PART 1

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

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7								
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
1299999. Total - Pools and Associations				20,039	1,812	24,947	26,760	0	0	11,965	162	0	0	14,025
Other Non-U.S. Insurers														
AA-3190234	.00000	AMERICAN INTL UNDERWRITERS OVERSEAS LTD	BMU	0	0	249	249	0	0	0	0	0	0	0
AA-1840615	.00000	MAPFRE SA	ESP	0	0	0	0	0	0	0	0	0	0	0
AA-1240051	.00000	QBE EUROPE NV/SA	BEL	0	(1)	0	(1)	0	0	0	0	0	0	0
AA-1320158	.00000	SCOR S.E.	FRA	0	0	6	6	0	2	0	6	0	0	0
AA-1360210	.00000	SOCIETA ITALO AMERICANA ASSIC E RIASS	ITA	0	0	0	0	0	0	0	0	0	0	0
AA-1930003	.00000	TERRITORY INSURANCE OFFICE	AUS	0	0	22	22	0	0	0	0	0	0	0
AA-1360195	.00000	UNIPOLSAI ASSICURAZIONI SPA	ITA	0	31	73	104	0	0	0	0	0	0	0
1399999. Total Other Non-U.S. Insurers				0	30	350	381	0	1	0	6	0	0	0
9999999 Totals				7,868,790	412,442	3,822,550	4,234,992	65,257	2,438,180	3,702,736	168	0	0	14,025

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		420,423	34,904	0	1,003,935	164,312	881,917	581,004	181,567	1,520	2,849,159	0	87,607	0	2,761,552	0
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling					420,423	34,904	0	1,003,935	164,312	881,917	581,004	181,567	1,520	2,849,159	0	87,607	0	2,761,552	0
Authorized - Affiliates - U.S. Non-Pool - Other																			
06-0907370	31194	TRAVELERS CASUALTY AND SURETY OF AMERICA	CT		137,350	249	0	4,686	296	28,132	5,603	142,626	763	182,356	0	0	0	182,356	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other					137,350	249	0	4,686	296	28,132	5,603	142,626	763	182,356	0	0	0	182,356	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool					137,350	249	0	4,686	296	28,132	5,603	142,626	763	182,356	0	0	0	182,356	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					557,773	35,154	0	1,008,621	164,608	910,049	586,607	324,193	2,283	3,031,515	0	87,607	0	2,943,908	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)					557,773	35,154	0	1,008,621	164,608	910,049	586,607	324,193	2,283	3,031,515	0	87,607	0	2,943,908	0
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2299999. Total Unauthorized - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3299999. Total Certified - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3599999. Total Certified - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3699999. Total Certified - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5099999. Total Reciprocal Jurisdiction - Affiliates					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)					557,773	35,154	0	1,008,621	164,608	910,049	586,607	324,193	2,283	3,031,515	0	87,607	0	2,943,908	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					557,773	35,154	0	1,008,621	164,608	910,049	586,607	324,193	2,283	3,031,515	0	87,607	0	2,943,908	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	87,607	2,761,552	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling		0	0	XXX	0	87,607	2,761,552	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized - Affiliates - U.S. Non-Pool - Other																	
06-0907370 ..	TRAVELERS CASUALTY AND SURETY OF AMERICA	0	0		0	0	182,356	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		0	0	XXX	0	0	182,356	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999. Total Authorized - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	182,356	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	87,607	2,943,908	0	0	0	0	0	0	0	XXX	0	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		0	0	XXX	0	87,607	2,943,908	0	0	0	0	0	0	0	XXX	0	0
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
2299999. Total Unauthorized - Affiliates		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
3299999. Total Certified - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3599999. Total Certified - Affiliates - Other (Non-U.S.)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
3699999. Total Certified - Affiliates		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
5099999. Total Reciprocal Jurisdiction - Affiliates		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)		0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	0	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		0	0	XXX	0	87,607	2,943,908	0	0	0	0	0	0	0	XXX	0	0
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)		0	0	XXX	0	0	0	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9999999 Totals		0	0	XXX	0	87,607	2,943,908	0	0	0	0	0	0	0	XXX	0	0

SCHEDULE F - PART 3 (Continued)

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

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
		Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
Authorized - Affiliates - U.S. Intercompany Pooling																		
06-0566050 ..	TRAVELERS INDEMNITY COMPANY	34,904	0	0	0	0	0	34,904	0	0	34,904	0	0	0.0	0.0	0.0	YES	0
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling		34,904	0	0	0	0	0	34,904	0	0	34,904	0	0	0.0	0.0	0.0	XXX	0
Authorized - Affiliates - U.S. Non-Pool - Other																		
06-0907370 ..	TRAVELERS CASUALTY AND SURETY OF AMERICA	249	0	0	0	0	0	249	0	0	249	0	0	0.0	0.0	0.0	YES	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		249	0	0	0	0	0	249	0	0	249	0	0	0.0	0.0	0.0	XXX	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool		249	0	0	0	0	0	249	0	0	249	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		35,154	0	0	0	0	0	35,154	0	0	35,154	0	0	0.0	0.0	0.0	XXX	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		35,154	0	0	0	0	0	35,154	0	0	35,154	0	0	0.0	0.0	0.0	XXX	0
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
2299999. Total Unauthorized - Affiliates		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
3299999. Total Certified - Affiliates - U.S. Non-Pool		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
3599999. Total Certified - Affiliates - Other (Non-U.S.)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
3699999. Total Certified - Affiliates		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
5099999. Total Reciprocal Jurisdiction - Affiliates		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		35,154	0	0	0	0	0	35,154	0	0	35,154	0	0	0.0	0.0	0.0	XXX	0
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)		0	0	0	0	0	0	0	0	0	0	0	0	0.0	0.0	0.0	XXX	0
9999999 Totals		35,154	0	0	0	0	0	35,154	0	0	35,154	0	0	0.0	0.0	0.0	XXX	0

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	Provision for Certified Reinsurance														
		54	55	56	57	58	59	60	61	62	63	64	65	Complete if Col. 52 = "No"; Otherwise Enter 0			69
														66	67	68	
		Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
Authorized - Affiliates - U.S. Intercompany Pooling																	
06-0566050 ..	TRAVELERS INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Authorized - Affiliates - U.S. Non-Pool - Other																	
06-0907370 ..	TRAVELERS CASUALTY AND SURETY OF AMERICA	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0499999. Total Authorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999. Total Authorized - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0899999. Total Authorized - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2299999. Total Unauthorized - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3299999. Total Certified - Affiliates - U.S. Non-Pool				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
3599999. Total Certified - Affiliates - Other (Non-U.S.)				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
3699999. Total Certified - Affiliates				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5099999. Total Reciprocal Jurisdiction - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0
9999999 Totals				XXX	0	0	0	XXX	XXX	0	0	0	0	0	0	0	0

SCHEDULE F - PART 3 (Continued)

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

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
Authorized - Affiliates - U.S. Intercompany Pooling										
06-0566050 ..	TRAVELERS INDEMNITY COMPANY	0	XXX	XXX	0	0	0	XXX	XXX	0
0199999. Total Authorized - Affiliates - U.S. Intercompany Pooling		0	XXX	XXX	0	0	0	XXX	XXX	0
Authorized - Affiliates - U.S. Non-Pool - Other										
06-0907370 ..	TRAVELERS CASUALTY AND SURETY OF AMERICA	0	XXX	XXX	0	0	0	XXX	XXX	0
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other		0	XXX	XXX	0	0	0	XXX	XXX	0
0499999. Total Authorized - Affiliates - U.S. Non-Pool		0	XXX	XXX	0	0	0	XXX	XXX	0
0799999. Total Authorized - Affiliates - Other (Non-U.S.)		0	XXX	XXX	0	0	0	XXX	XXX	0
0899999. Total Authorized - Affiliates		0	XXX	XXX	0	0	0	XXX	XXX	0
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		0	XXX	XXX	0	0	0	XXX	XXX	0
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool		0	0	0	XXX	XXX	XXX	0	XXX	0
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)		0	0	0	XXX	XXX	XXX	0	XXX	0
2299999. Total Unauthorized - Affiliates		0	0	0	XXX	XXX	XXX	0	XXX	0
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		0	0	0	XXX	XXX	XXX	0	XXX	0
3299999. Total Certified - Affiliates - U.S. Non-Pool		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3599999. Total Certified - Affiliates - Other (Non-U.S.)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
3699999. Total Certified - Affiliates		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool		0	XXX	XXX	0	0	0	XXX	XXX	0
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)		0	XXX	XXX	0	0	0	XXX	XXX	0
5099999. Total Reciprocal Jurisdiction - Affiliates		0	XXX	XXX	0	0	0	XXX	XXX	0
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)		0	XXX	XXX	0	0	0	XXX	XXX	0
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		0	0	0	0	0	0	0	0	0
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)		0	0	0	0	0	0	0	0	0
9999999 Totals		0	0	0	0	0	0	0	0	0

SCHEDULE F - PART 4

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

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

SCHEDULE F - PART 5

Interrogatories for Schedule F, Part 3 (000 Omitted)

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

	1 Name of Reinsurer	2 Commission Rate	3 Ceded Premium
1.		0.000	0
2.		0.000	0
3.		0.000	0
4.		0.000	0
5.		0.000	0

B. Report the five largest reinsurance recoverables reported in Schedule F, Part 3, Column 15, due from any one reinsurer (based on the total recoverables, Schedule F, Part 3,Line 9999999, Column 15), the amount of ceded premium, and indicate whether the recoverables are due from an affiliated insurer.

	1 Name of Reinsurer	2 Total Recoverables	3 Ceded Premiums	4 Affiliated
6.	TRAVELERS INDEMNITY COMPANY	2,849,159	420,423	Yes [X] No [ ]
7.	TRAVELERS CASUALTY AND SURETY OF AMERICA	182,356	137,350	Yes [X] No [ ]
8.		0	0	Yes [ ] No [ ]
9.		0	0	Yes [ ] No [ ]
10.		0	0	Yes [ ] No [ ]

NOTE: Disclosure of the five largest provisional commission rates should exclude mandatory pools and joint underwriting associations.

SCHEDULE F - PART 6

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

		1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	20,566,941,018	0	20,566,941,018
2.	Premiums and considerations (Line 15)	2,438,178,615	0	2,438,178,615
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	35,153,575	(35,153,575)	0
4.	Funds held by or deposited with reinsured companies (Line 16.2)	167,891	0	167,891
5.	Other assets	417,902,602	0	417,902,602
6.	Net amount recoverable from reinsurers	0	2,943,908,347	2,943,908,347
7.	Protected cell assets (Line 27)	0	0	0
8.	Totals (Line 28)	23,458,343,700	2,908,754,772	26,367,098,472
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	10,712,136,069	2,669,885,420	13,382,021,488
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	502,116,922	2,283,397	504,400,319
11.	Unearned premiums (Line 9)	3,690,770,819	324,192,917	4,014,963,736
12.	Advance premiums (Line 10)	0	0	0
13.	Dividends declared and unpaid (Line 11.1 and 11.2)	10,946,197	0	10,946,197
14.	Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	87,606,962	(87,606,962)	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)	7,193,320	0	7,193,320
17.	Provision for reinsurance (Line 16)	0	0	0
18.	Other liabilities	92,170,569	0	92,170,569
19.	Total liabilities excluding protected cell business (Line 26)	15,102,940,858	2,908,754,772	18,011,695,629
20.	Protected cell liabilities (Line 27)	0	0	0
21.	Surplus as regards policyholders (Line 37)	8,355,402,843	XXX	8,355,402,843
22.	Totals (Line 38)	23,458,343,700	2,908,754,772	26,367,098,472

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

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

Schedule H - Part 1 - Analysis of Underwriting Operations

N O N E

Schedule H - Part 2 - Reserves and Liabilities

N O N E

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

N O N E

Schedule H - Part 4 - Reinsurance

N O N E

Schedule H - Part 5 - Health Claims

N O N E

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 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	156,618	31,083	49,256	8,253	22,170	452	1,633	188,256	XXX
2. 2015	4,534,338	349,256	4,185,082	2,081,063	129,208	186,877	9,014	214,335	4,782	107,420	2,339,270	XXX
3. 2016	4,685,709	335,112	4,350,597	2,252,954	128,409	175,499	7,774	229,135	2,233	122,663	2,519,172	XXX
4. 2017	4,857,299	301,256	4,556,043	2,673,413	166,020	183,744	7,640	241,858	1,058	216,300	2,924,297	XXX
5. 2018	5,105,472	312,158	4,793,314	2,771,889	139,545	190,925	5,830	254,404	1,191	227,922	3,070,653	XXX
6. 2019	5,383,199	367,914	5,015,285	2,803,673	119,548	193,901	5,310	266,965	518	158,134	3,139,163	XXX
7. 2020	5,549,191	402,832	5,146,360	2,556,168	170,614	145,315	4,491	239,216	784	127,832	2,764,810	XXX
8. 2021	5,897,672	435,462	5,462,210	2,819,338	166,637	145,303	4,811	262,516	1,995	171,249	3,053,713	XXX
9. 2022	6,498,709	470,263	6,028,446	3,092,250	179,161	124,561	4,742	276,963	790	181,901	3,309,081	XXX
10. 2023	7,336,379	540,446	6,795,933	2,862,326	91,986	85,704	3,310	272,894	1,369	170,033	3,124,257	XXX
11. 2024	8,232,074	648,198	7,583,875	1,864,943	32,788	36,538	1,259	224,238	648	94,536	2,091,024	XXX
12. Totals	XXX	XXX	XXX	25,934,633	1,354,999	1,517,622	62,434	2,504,695	15,821	1,579,623	28,523,695	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	1,062,919	286,432	1,022,999	112,951	128,592	13,534	296,349	30,803	157,537	293	2,212	2,224,384	129,863
2. 2015	52,880	11,423	69,315	4,262	5,622	287	9,445	149	5,228	(5)	822	126,376	538
3. 2016	88,668	12,988	71,798	3,982	8,749	210	9,898	139	5,885	(7)	1,299	167,686	512
4. 2017	95,432	14,165	98,597	5,626	9,250	389	13,017	116	8,828	(8)	2,106	204,836	715
5. 2018	130,702	15,701	113,241	4,660	14,166	656	15,747	357	16,706	(9)	3,118	269,197	2,893
6. 2019	177,350	16,248	155,633	13,541	18,679	586	22,339	995	22,401	5	5,744	365,027	3,195
7. 2020	188,676	12,598	244,872	20,754	21,490	331	40,735	1,559	18,592	5	8,401	479,118	2,896
8. 2021	317,052	45,863	312,773	24,952	36,080	438	72,341	1,610	32,948	(20)	14,345	698,352	4,341
9. 2022	433,478	36,263	519,978	36,813	51,542	1,270	90,319	2,041	56,121	(38)	29,575	1,075,088	8,521
10. 2023	599,509	48,291	934,345	59,367	58,977	2,260	149,449	2,174	63,135	(48)	50,964	1,693,371	18,233
11. 2024	837,660	73,842	1,952,926	128,412	52,815	2,311	219,569	4,820	144,971	2,298	136,587	2,996,259	56,998
12. Totals	3,984,325	573,815	5,496,476	415,319	405,963	22,271	939,208	44,761	532,353	2,466	255,172	10,299,694	228,705

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,686,534	537,850
2. 2015	2,624,766	159,120	2,465,646	57.9	45.6	58.9	0	0	20.4	106,511	19,865
3. 2016	2,842,585	155,727	2,686,858	60.7	46.5	61.8	0	0	20.4	143,496	24,190
4. 2017	3,324,138	195,005	3,129,133	68.4	64.7	68.7	0	0	20.4	174,238	30,598
5. 2018	3,507,779	167,929	3,339,850	68.7	53.8	69.7	0	0	20.4	223,582	45,615
6. 2019	3,660,941	156,751	3,504,190	68.0	42.6	69.9	0	0	20.4	303,194	61,833
7. 2020	3,455,064	211,136	3,243,927	62.3	52.4	63.0	0	0	20.4	400,196	78,922
8. 2021	3,998,352	246,287	3,752,065	67.8	56.6	68.7	0	0	20.4	559,010	139,342
9. 2022	4,645,212	261,043	4,384,169	71.5	55.5	72.7	0	0	20.4	880,380	194,709
10. 2023	5,026,338	208,710	4,817,628	68.5	38.6	70.9	0	0	20.4	1,426,196	267,176
11. 2024	5,333,660	246,377	5,087,283	64.8	38.0	67.1	0	0	20.4	2,588,332	407,927
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	8,491,668	1,808,026

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	5,653,389	5,561,442	5,510,517	5,479,276	5,468,686	5,493,499	5,536,463	5,553,828	5,601,156	5,621,633	20,476	67,804
2. 2015	2,360,206	2,362,050	2,333,850	2,328,418	2,324,182	2,310,510	2,293,011	2,278,631	2,270,549	2,258,695	(11,854)	(19,935)
3. 2016	XXX	2,596,766	2,574,709	2,547,083	2,544,588	2,528,359	2,501,992	2,488,562	2,472,875	2,462,257	(10,618)	(26,306)
4. 2017	XXX	XXX	3,003,109	3,009,428	3,000,132	2,926,990	2,919,998	2,912,891	2,900,088	2,888,034	(12,054)	(24,857)
5. 2018	XXX	XXX	XXX	3,132,291	3,174,403	3,116,262	3,099,098	3,102,950	3,093,596	3,080,004	(13,591)	(22,945)
6. 2019	XXX	XXX	XXX	XXX	3,159,196	3,226,726	3,228,904	3,238,594	3,253,348	3,226,211	(27,137)	(12,383)
7. 2020	XXX	XXX	XXX	XXX	XXX	3,215,539	3,154,332	3,090,919	3,044,847	2,995,802	(49,044)	(95,116)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	3,495,066	3,480,510	3,468,412	3,466,606	(1,807)	(13,904)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,002,650	4,045,823	4,059,810	13,986	57,160
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,520,314	4,491,478	(28,836)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,730,276	XXX	XXX
12. Totals											(120,478)	(90,482)

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	979,646	1,647,139	2,115,137	2,483,316	2,697,815	2,889,864	3,099,094	3,266,951	3,433,489	XXX	XXX
2. 2015	884,054	1,366,021	1,637,893	1,836,280	1,965,603	2,024,498	2,066,664	2,093,565	2,115,191	2,129,718	XXX	XXX
3. 2016	XXX	961,489	1,488,902	1,767,317	1,978,681	2,095,662	2,179,354	2,237,545	2,266,885	2,292,270	XXX	XXX
4. 2017	XXX	XXX	1,186,778	1,830,030	2,145,308	2,313,714	2,460,021	2,570,487	2,640,918	2,683,497	XXX	XXX
5. 2018	XXX	XXX	XXX	1,241,653	1,926,462	2,213,994	2,437,662	2,616,016	2,737,833	2,817,439	XXX	XXX
6. 2019	XXX	XXX	XXX	XXX	1,242,873	1,934,203	2,272,029	2,547,047	2,748,317	2,872,716	XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX	1,228,482	1,822,380	2,112,233	2,354,900	2,526,378	XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	1,413,628	2,190,747	2,534,887	2,793,192	XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,594,718	2,593,029	3,032,908	XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,858,676	2,852,732	XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,867,434	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	3,019,945	2,368,052	1,981,116	1,731,776	1,554,467	1,475,348	1,433,611	1,369,140	1,323,961	1,255,772
2. 2015	966,805	589,057	388,420	272,205	205,995	163,116	135,625	111,720	100,790	81,270
3. 2016	XXX	1,067,608	635,228	421,757	296,867	225,352	162,994	124,897	103,142	84,864
4. 2017	XXX	XXX	1,185,293	696,432	475,794	319,258	241,219	176,043	142,724	113,204
5. 2018	XXX	XXX	XXX	1,236,308	742,591	487,234	337,716	249,097	182,445	133,021
6. 2019	XXX	XXX	XXX	XXX	1,271,713	757,457	515,722	354,600	254,679	173,665
7. 2020	XXX	XXX	XXX	XXX	XXX	1,448,049	897,920	594,245	394,506	272,102
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	1,441,811	828,013	544,676	366,410
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,707,982	870,724	579,386
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,893,957	1,030,713
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,048,521

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	377	0	86	0	30	0	21	493	XXX
2. 2015	701,989	17,016	684,973	295,935	481	11,156	4	50,111	0	6,659	356,718	30,360
3. 2016	712,180	14,236	697,944	311,688	273	10,310	2	47,915	0	7,813	369,638	30,355
4. 2017	739,378	12,908	726,470	447,892	1,309	10,720	9	50,734	0	54,633	508,028	35,638
5. 2018	778,891	12,333	766,557	473,959	751	12,129	11	52,976	0	60,061	538,302	39,243
6. 2019	846,918	27,843	819,074	485,573	647	10,922	14	55,053	0	13,301	550,887	37,896
7. 2020	962,333	23,044	939,289	617,822	31,928	11,123	10	55,679	0	10,312	652,686	45,742
8. 2021	1,094,746	29,720	1,065,025	710,557	17,959	12,503	4	62,557	0	11,363	767,655	48,477
9. 2022	1,266,244	32,621	1,233,623	827,466	433	13,340	9	70,622	0	11,608	910,986	48,831
10. 2023	1,472,929	41,822	1,431,107	950,586	1,255	12,926	6	75,020	0	7,562	1,037,270	55,362
11. 2024	1,649,263	56,426	1,592,837	700,477	138	8,232	1	65,770	0	2,419	774,341	43,955
12. Totals	XXX	XXX	XXX	5,822,331	55,175	113,448	69	586,466	0	185,753	6,467,002	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	785	0	331	0	83	0	904	0	467	0	13	2,570	27
2. 2015	174	0	153	0	27	0	16	0	104	0	9	474	6
3. 2016	268	0	249	0	113	0	(37)	0	78	0	10	672	4
4. 2017	791	0	712	10	77	0	87	0	346	0	51	2,003	20
5. 2018	1,093	141	1,058	(8)	124	6	179	0	392	0	149	2,707	21
6. 2019	1,774	0	437	1,279	274	0	85	(1)	843	0	288	2,136	49
7. 2020	4,034	183	3,994	(8)	459	0	493	0	930	0	702	9,735	54
8. 2021	9,358	3,828	3,919	(115)	1,228	1	992	0	3,107	0	1,755	14,890	185
9. 2022	17,870	1,745	7,577	966	1,992	1	3,764	5	5,193	0	6,472	33,679	314
10. 2023	39,240	89	42,540	(31)	2,722	7	4,760	0	6,954	0	12,618	96,150	839
11. 2024	99,484	304	231,791	683	4,234	4	4,361	8	19,794	0	19,787	358,665	3,251
12. Totals	174,872	6,291	292,761	2,776	11,333	18	15,605	13	38,208	0	41,855	523,681	4,770

	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	1,116	1,454
2. 2015	357,677	485	357,192	51.0	2.9	52.1	0	0	20.4	328	146
3. 2016	370,585	275	370,310	52.0	1.9	53.1	0	0	20.4	517	155
4. 2017	511,358	1,327	510,031	69.2	10.3	70.2	0	0	20.4	1,494	509
5. 2018	541,910	902	541,009	69.6	7.3	70.6	0	0	20.4	2,017	690
6. 2019	554,961	1,938	553,023	65.5	7.0	67.5	0	0	20.4	932	1,203
7. 2020	694,534	32,113	662,421	72.2	139.4	70.5	0	0	20.4	7,853	1,882
8. 2021	804,222	21,678	782,544	73.5	72.9	73.5	0	0	20.4	9,563	5,327
9. 2022	947,823	3,158	944,665	74.9	9.7	76.6	0	0	20.4	22,736	10,943
10. 2023	1,134,747	1,327	1,133,420	77.0	3.2	79.2	0	0	20.4	81,722	14,428
11. 2024	1,134,144	1,138	1,133,006	68.8	2.0	71.1	0	0	20.4	330,287	28,378
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	458,566	65,115

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	3,582	1,795	77	0	72	0	14	1,936	XXX
2. 2015	437,048	3,423	433,625	272,038	1,811	17,064	57	39,394	111	5,196	326,518	41,141
3. 2016	497,723	3,829	493,894	332,470	1,946	20,597	17	45,477	172	6,302	396,409	48,703
4. 2017	576,501	4,641	571,861	378,158	3,013	22,660	27	50,483	246	7,539	448,015	54,124
5. 2018	635,865	5,464	630,401	388,029	2,791	23,537	12	53,768	273	8,582	462,258	52,593
6. 2019	661,886	4,572	657,315	397,676	2,049	23,523	37	59,316	160	8,265	478,269	50,914
7. 2020	652,858	4,207	648,651	307,860	1,404	17,761	25	45,664	133	6,791	369,722	35,735
8. 2021	694,956	3,978	690,978	398,502	1,804	20,753	22	56,733	145	9,155	474,017	45,442
9. 2022	749,514	4,083	745,431	445,331	1,905	19,331	22	57,666	129	9,224	520,272	51,062
10. 2023	830,556	4,269	826,288	393,863	1,906	12,803	6	55,467	113	9,411	460,106	50,513
11. 2024	914,598	4,873	909,724	193,125	918	3,713	2	44,971	95	5,316	240,794	42,288
12. Totals	XXX	XXX	XXX	3,510,634	21,343	181,818	229	509,012	1,577	75,794	4,178,315	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	71,357	50,790	17,161	9,858	756	2	156	12	1,063	(2)	41	29,831	214
2. 2015	213	0	36	0	61	0	5	1	102	0	20	416	28
3. 2016	398	0	57	1	128	1	21	1	197	(1)	29	799	58
4. 2017	1,355	816	141	2	197	0	50	0	282	(1)	56	1,207	85
5. 2018	2,296	0	251	21	582	0	80	1	576	(2)	70	3,764	180
6. 2019	3,847	12	1,307	10	1,047	0	172	2	1,038	(3)	113	7,391	329
7. 2020	6,442	0	3,249	38	1,439	2	1,971	3	1,374	(4)	158	14,437	437
8. 2021	17,102	28	12,783	73	3,808	4	4,010	3	3,586	(11)	436	41,192	1,146
9. 2022	39,902	58	36,393	194	7,209	13	9,032	4	8,384	(25)	1,152	100,677	2,685
10. 2023	85,981	124	103,226	297	9,081	5	21,002	83	9,901	(40)	2,621	228,721	6,330
11. 2024	133,467	156	276,866	1,451	4,645	2	34,467	161	19,548	(24)	7,057	467,248	16,911
12. Totals	362,359	51,984	451,471	11,944	28,953	29	70,967	271	46,050	(111)	11,754	895,682	28,403

	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	27,870	1,961
2. 2015	328,914	1,979	326,934	75.3	57.8	75.4	0	0	20.4	249	167
3. 2016	399,344	2,137	397,208	80.2	55.8	80.4	0	0	20.4	454	345
4. 2017	453,326	4,105	449,222	78.6	88.4	78.6	0	0	20.4	677	529
5. 2018	469,119	3,097	466,022	73.8	56.7	73.9	0	0	20.4	2,526	1,238
6. 2019	487,927	2,267	485,659	73.7	49.6	73.9	0	0	20.4	5,132	2,259
7. 2020	385,760	1,601	384,159	59.1	38.1	59.2	0	0	20.4	9,653	4,784
8. 2021	517,277	2,068	515,209	74.4	52.0	74.6	0	0	20.4	29,784	11,408
9. 2022	623,248	2,300	620,948	83.2	56.3	83.3	0	0	20.4	76,044	24,633
10. 2023	691,323	2,496	688,827	83.2	58.5	83.4	0	0	20.4	188,786	39,935
11. 2024	710,803	2,761	708,042	77.7	56.7	77.8	0	0	20.4	408,727	58,522
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	749,902	145,781

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	2,014	831	146	26	242	1	2	1,545	XXX
2. 2015	321,113	16,517	304,597	208,519	10,289	22,638	2,893	19,585	431	1,235	237,129	19,238
3. 2016	338,554	19,256	319,298	228,022	15,449	25,843	2,837	22,513	375	1,526	257,716	20,628
4. 2017	355,725	15,789	339,936	243,300	10,530	26,767	2,544	22,422	88	1,774	279,327	20,607
5. 2018	393,694	12,746	380,948	273,353	7,482	28,572	2,110	23,240	3	1,772	315,570	21,523
6. 2019	432,188	14,740	417,448	303,910	9,123	29,356	1,566	23,556	12	1,981	346,121	21,210
7. 2020	454,049	17,543	436,507	206,033	6,084	20,938	1,089	17,014	12	1,913	236,800	14,079
8. 2021	472,998	18,226	454,772	212,501	7,080	20,871	1,451	21,598	15	1,979	246,424	14,840
9. 2022	494,868	19,416	475,451	184,996	7,419	15,184	1,212	21,896	14	1,911	213,430	16,211
10. 2023	536,758	19,817	516,941	114,411	2,976	7,877	735	20,698	9	1,754	139,266	16,910
11. 2024	604,509	21,810	582,699	45,067	783	2,247	382	14,151	6	1,112	60,294	15,556
12. Totals	XXX	XXX	XXX	2,022,126	78,047	200,439	16,846	206,915	967	16,959	2,333,620	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	20,056	15,869	6,377	1,064	399	58	597	127	1,218	(3)	8	11,531	104
2. 2015	393	0	1,413	187	110	30	160	(12)	40	(1)	6	1,912	8
3. 2016	2,811	6	1,813	121	385	28	189	(12)	27	(1)	7	5,084	20
4. 2017	5,372	2,287	2,499	81	587	86	287	53	34	(2)	9	6,274	32
5. 2018	8,244	95	3,654	419	853	151	460	17	324	0	12	12,854	76
6. 2019	18,006	1,130	8,385	568	1,588	145	1,135	63	543	0	40	27,750	140
7. 2020	20,767	594	20,413	1,369	2,035	(41)	1,916	306	455	0	46	43,357	190
8. 2021	42,018	1,220	33,413	1,186	4,245	(178)	4,279	491	1,252	0	83	82,488	445
9. 2022	72,137	2,318	71,987	3,067	6,975	232	6,134	965	2,622	(1)	165	153,274	957
10. 2023	95,723	4,175	144,965	5,760	7,950	523	12,876	1,082	5,306	0	368	255,280	1,963
11. 2024	81,699	1,884	273,637	12,036	5,364	342	25,678	1,463	15,484	8	1,290	386,129	5,011
12. Totals	367,226	29,579	568,556	25,857	30,490	1,377	53,711	4,543	27,305	0	2,033	985,931	8,946

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	9,500	2,030
2. 2015	252,857	13,817	239,040	78.7	83.7	78.5	0	0	20.4	1,619	293
3. 2016	281,602	18,803	262,799	83.2	97.6	82.3	0	0	20.4	4,497	586
4. 2017	301,268	15,667	285,601	84.7	99.2	84.0	0	0	20.4	5,503	770
5. 2018	338,700	10,276	328,424	86.0	80.6	86.2	0	0	20.4	11,384	1,470
6. 2019	386,479	12,608	373,871	89.4	85.5	89.6	0	0	20.4	24,693	3,057
7. 2020	289,570	9,413	280,157	63.8	53.7	64.2	0	0	20.4	39,217	4,140
8. 2021	340,178	11,266	328,912	71.9	61.8	72.3	0	0	20.4	73,025	9,463
9. 2022	381,931	15,227	366,703	77.2	78.4	77.1	0	0	20.4	138,738	14,535
10. 2023	409,806	15,261	394,545	76.3	77.0	76.3	0	0	20.4	230,753	24,527
11. 2024	463,327	16,904	446,423	76.6	77.5	76.6	0	0	20.4	341,416	44,713
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	880,346	105,585

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	63,119	12,813	7,047	826	580	15	378	57,092	XXX
2. 2015	922,725	126,935	795,789	357,430	62,701	53,724	3,332	(7,042)	3,458	8,541	334,621	30,271
3. 2016	938,344	121,694	816,650	354,629	58,504	43,363	3,088	(2,499)	186	9,405	333,715	30,020
4. 2017	915,688	99,695	815,993	344,781	43,971	41,018	2,040	2,757	191	8,662	342,355	29,021
5. 2018	901,245	97,843	803,401	347,805	48,536	41,293	2,024	5,101	188	8,102	343,451	29,292
6. 2019	882,071	92,994	789,078	344,142	44,816	41,313	2,125	8,972	136	8,954	347,350	28,186
7. 2020	786,953	90,229	696,723	280,104	40,175	32,776	1,800	10,476	87	3,789	281,295	21,586
8. 2021	748,396	81,324	667,072	265,523	34,530	32,168	1,655	12,208	65	3,160	273,649	21,084
9. 2022	795,964	89,238	706,726	233,434	32,031	29,353	1,715	12,451	78	2,246	241,415	22,679
10. 2023	798,784	83,774	715,010	197,594	24,582	23,913	1,187	13,893	73	792	209,558	21,321
11. 2024	794,564	79,554	715,010	92,352	9,159	10,442	409	11,931	48	118	105,108	18,876
12. Totals	XXX	XXX	XXX	2,880,913	411,817	356,410	20,201	68,828	4,526	54,149	2,869,608	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	789,184	180,034	574,611	48,696	60,765	4,675	68,565	3,013	40,050	(108)	1,302	1,296,868	3,289
2. 2015	41,515	9,992	49,501	2,413	3,396	84	6,399	64	2,338	(4)	514	90,601	184
3. 2016	70,935	12,574	44,233	2,719	5,511	171	6,040	81	2,711	(5)	846	113,890	222
4. 2017	60,037	9,529	57,439	2,953	4,788	62	7,596	105	3,164	(6)	1,080	120,380	265
5. 2018	62,827	8,465	63,763	2,062	5,999	108	8,530	111	3,944	(8)	1,629	134,325	342
6. 2019	77,736	7,163	77,553	1,957	6,460	95	10,012	44	5,331	(9)	2,527	167,842	459
7. 2020	78,499	9,254	88,118	2,080	6,920	108	12,785	145	5,939	(8)	3,466	180,683	501
8. 2021	110,222	24,369	92,828	8,113	9,311	236	23,023	174	8,861	(10)	4,993	211,362	744
9. 2022	103,035	13,746	118,707	5,057	11,153	524	19,461	10	13,901	(13)	6,668	246,933	1,192
10. 2023	126,412	12,884	163,985	16,916	16,051	634	20,159	500	12,178	(8)	8,529	307,861	2,048
11. 2024	107,015	11,609	273,669	24,831	21,049	943	28,894	878	17,846	169	9,283	410,043	5,770
12. Totals	1,627,417	299,618	1,604,406	117,796	151,404	7,640	211,463	5,125	116,264	(10)	40,837	3,280,786	15,016

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,135,066	161,802
2. 2015	507,261	82,039	425,221	55.0	64.6	53.4	0	0	20.4	78,610	11,990
3. 2016	524,923	77,318	447,605	55.9	63.5	54.8	0	0	20.4	99,875	14,015
4. 2017	521,580	58,846	462,734	57.0	59.0	56.7	0	0	20.4	104,994	15,386
5. 2018	539,262	61,487	477,775	59.8	62.8	59.5	0	0	20.4	116,063	18,261
6. 2019	571,518	56,326	515,192	64.8	60.6	65.3	0	0	20.4	146,170	21,673
7. 2020	515,617	53,639	461,978	65.5	59.4	66.3	0	0	20.4	155,283	25,400
8. 2021	554,144	69,133	485,011	74.0	85.0	72.7	0	0	20.4	170,567	40,795
9. 2022	541,496	53,148	488,348	68.0	59.6	69.1	0	0	20.4	202,940	43,993
10. 2023	574,187	56,768	517,419	71.9	67.8	72.4	0	0	20.4	260,598	47,263
11. 2024	563,197	48,046	515,151	70.9	60.4	72.0	0	0	20.4	344,244	65,799
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	2,814,410	466,376

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								Number of Claims Reported Direct and Assumed
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	12
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	7,840	184	4,529	54	3,200	0	583	15,331	XXX
2. 2015	656,363	41,015	615,348	282,667	18,702	38,841	477	24,543	1	10,552	326,871	14,174
3. 2016	657,526	39,606	617,920	277,168	10,994	34,673	212	23,541	0	8,239	324,177	13,235
4. 2017	663,639	38,805	624,833	327,001	14,090	38,821	409	23,587	0	23,301	374,911	13,673
5. 2018	690,871	40,088	650,782	367,115	22,605	41,178	326	28,227	0	17,018	413,589	15,320
6. 2019	730,255	55,479	674,776	335,666	10,253	43,814	233	25,708	0	10,969	394,702	14,423
7. 2020	754,002	59,939	694,063	322,114	31,157	31,409	471	26,867	0	9,346	348,762	13,565
8. 2021	785,959	68,634	717,325	312,738	24,845	28,404	312	25,030	0	10,958	341,016	11,170
9. 2022	881,298	75,009	806,289	347,962	29,251	23,141	487	22,703	0	13,915	364,068	10,425
10. 2023	1,007,193	85,680	921,513	317,475	19,977	13,249	485	20,043	0	7,655	330,305	9,901
11. 2024	1,156,209	118,900	1,037,309	180,991	15,416	5,333	219	16,146	0	1,809	186,834	8,139
12. Totals	XXX	XXX	XXX	3,078,737	197,474	303,392	3,685	239,598	2	114,344	3,420,566	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	9,729	227	27,865	216	8,376	299	23,462	140	11,716	0	241	80,266	9,748
2. 2015	2,119	43	2,212	(36)	1,035	11	600	(10)	845	0	105	6,801	216
3. 2016	3,675	0	2,570	50	1,023	0	1,293	7	851	0	194	9,354	91
4. 2017	7,304	74	5,759	(75)	1,226	5	2,356	(7)	390	0	504	17,038	69
5. 2018	14,576	61	7,557	(504)	2,561	2	2,879	(19)	6,636	0	681	34,668	1,988
6. 2019	20,219	144	11,757	577	3,738	21	4,490	47	8,418	0	1,078	47,833	1,785
7. 2020	27,972	406	31,642	(206)	4,761	79	11,123	(31)	1,641	0	1,470	76,890	297
8. 2021	45,778	2,289	31,349	261	7,724	24	17,096	2	3,335	0	2,635	102,707	563
9. 2022	69,502	3,096	64,894	693	11,143	37	24,228	290	5,749	0	6,232	171,399	753
10. 2023	104,578	15,075	98,186	(342)	11,259	321	44,220	(7)	4,060	0	10,552	247,257	1,016
11. 2024	173,074	22,396	212,402	18,265	7,759	314	57,560	96	20,552	0	15,492	430,276	1,756
12. Totals	478,525	43,812	496,195	18,900	60,605	1,112	189,306	508	64,193	0	39,183	1,224,490	18,282

	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	37,152	43,114
2. 2015	352,862	19,190	333,672	53.8	46.8	54.2	0	0	20.4	4,323	2,478
3. 2016	344,794	11,263	333,531	52.4	28.4	54.0	0	0	20.4	6,195	3,159
4. 2017	406,445	14,496	391,949	61.2	37.4	62.7	0	0	20.4	13,064	3,974
5. 2018	470,729	22,472	448,257	68.1	56.1	68.9	0	0	20.4	22,576	12,092
6. 2019	453,810	11,275	442,535	62.1	20.3	65.6	0	0	20.4	31,256	16,578
7. 2020	457,528	31,875	425,653	60.7	53.2	61.3	0	0	20.4	59,413	17,478
8. 2021	471,456	27,733	443,723	60.0	40.4	61.9	0	0	20.4	74,577	28,130
9. 2022	569,322	33,854	535,468	64.6	45.1	66.4	0	0	20.4	130,606	40,793
10. 2023	613,070	35,508	577,562	60.9	41.4	62.7	0	0	20.4	188,031	59,226
11. 2024	673,818	56,707	617,111	58.3	47.7	59.5	0	0	20.4	344,815	85,462
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	912,007	312,483

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	49	0	6	0	0	0	0	55	XXX
2. 2015	0	0	0	0	0	0	0	3	0	0	3	0
3. 2016	0	0	0	0	0	0	0	4	0	0	4	0
4. 2017	0	0	0	0	0	0	0	(15)	0	0	(15)	0
5. 2018	0	0	0	3	0	0	0	1	0	0	5	0
6. 2019	5	0	5	0	0	0	0	1	0	0	1	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	13	1	13	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	52	0	6	0	0	0	0	58	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	145	3	4	0	143	0	212	0	0	501	0
2. 2015	0	0	0	0	0	0	0	0	22	0	0	22	0
3. 2016	0	0	0	0	0	0	0	0	22	0	0	22	0
4. 2017	0	0	0	0	0	0	0	0	22	0	0	22	0
5. 2018	0	0	0	0	0	0	0	0	22	0	0	22	0
6. 2019	0	0	0	0	0	0	0	0	22	0	0	22	0
7. 2020	0	0	0	1	0	0	0	0	22	0	0	22	0
8. 2021	0	0	0	0	0	0	0	0	22	0	0	22	0
9. 2022	0	0	0	1	0	0	0	0	22	0	0	22	0
10. 2023	0	0	0	1	0	0	0	0	22	0	0	22	0
11. 2024	0	0	0	0	0	0	0	0	16	0	0	16	0
12. Totals	1	0	145	5	4	0	143	0	429	0	0	715	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	143	358
2. 2015	26	0	26	0.0	(12.9)	(10,520.7)	0	0	20.4	0	22
3. 2016	27	0	27	0.0	0.0	(410,775.4)	0	0	20.4	0	22
4. 2017	7	0	7	0.0	69.6	(151,652.2)	0	0	20.4	0	22
5. 2018	27	0	27	0.0	56.5	40,130.4	0	0	20.4	0	22
6. 2019	24	0	24	487.3	80.7	506.9	0	0	20.4	0	22
7. 2020	23	1	23	0.0	85.9	(3,722.8)	0	0	20.4	(1)	22
8. 2021	24	0	23	0.0	85.9	(4,061.8)	0	0	20.4	0	22
9. 2022	23	1	22	0.0	84.9	(2,390.1)	0	0	20.4	(1)	22
10. 2023	23	1	22	171.9	67.6	179.2	0	0	20.4	(1)	22
11. 2024	16	0	16	(2,265.8)	0.0	(2,265.8)	0	0	20.4	0	16
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	141	575

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	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	143	0	0	0	0	0	0	143	XXX
2. 2015	(28)	2	(30)	0	0	0	0	9	0	0	9	0
3. 2016	0	2	(2)	0	0	0	0	1	0	0	1	0
4. 2017	203	1	202	0	0	0	0	20	0	0	20	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	143	0	0	0	32	0	0	175	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	3,815	11	(1,966)	(9)	113	3	102	3	47	0	0	2,104	0
2. 2015	0	0	0	1	0	0	0	0	(1)	0	0	(2)	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	(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	(3)	0	0	(3)	0
12. Totals	3,815	11	(1,966)	(7)	113	3	102	3	39	0	0	2,094	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	1,848	256
2. 2015	9	1	8	(30.1)	53.8	(25.3)	0	0	20.4	(1)	(1)
3. 2016	1	0	1	0.0	0.0	(38.7)	0	0	20.4	0	(1)
4. 2017	20	1	19	9.7	65.0	9.3	0	0	20.4	(1)	(1)
5. 2018	0	0	(1)	2,025.9	56.6	99.1	0	0	20.4	0	(1)
6. 2019	(1)	0	(1)	0.0	80.6	550.1	0	0	20.4	0	(1)
7. 2020	(1)	0	(1)	0.0	0.0	0.0	0	0	20.4	0	(1)
8. 2021	0	0	0	0.0	0.0	0.0	0	0	20.4	0	(1)
9. 2022	0	0	0	0.0	0.0	0.0	0	0	20.4	0	(1)
10. 2023	0	0	0	0.0	0.0	0.0	0	0	20.4	0	(1)
11. 2024	(3)	0	(3)	0.0	0.0	0.0	0	0	20.4	0	(3)
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,846	248

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	269	48	92	18	9	0	3	303	XXX
2. 2015	88,424	3,330	85,094	31,857	858	3,076	19	2,762	0	1,466	36,819	XXX
3. 2016	87,159	2,905	84,255	27,635	236	3,191	1	2,625	0	1,249	33,212	XXX
4. 2017	90,808	4,955	85,853	41,892	3,126	2,520	119	2,535	0	3,025	43,702	XXX
5. 2018	92,267	5,736	86,531	39,029	2,875	3,647	114	2,470	0	1,720	42,157	XXX
6. 2019	99,153	5,721	93,432	37,191	3,278	2,735	17	2,668	0	1,893	39,299	XXX
7. 2020	107,385	6,345	101,040	42,919	5,268	2,420	42	2,958	0	2,106	42,987	XXX
8. 2021	117,554	7,057	110,498	48,427	4,858	2,676	56	3,090	0	2,420	49,278	XXX
9. 2022	133,048	8,098	124,950	82,248	38,550	2,427	71	3,058	0	1,376	49,113	XXX
10. 2023	164,717	6,085	158,633	40,313	404	1,481	7	2,901	0	756	44,284	XXX
11. 2024	193,399	5,708	187,691	24,526	61	844	4	2,396	0	462	27,701	XXX
12. Totals	XXX	XXX	XXX	416,305	59,565	25,109	468	27,473	0	16,477	408,854	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	3,295	255	5,844	65	385	62	1,556	2	129	0	14	10,825	28
2. 2015	153	0	201	1	10	0	41	0	14	0	21	417	1
3. 2016	106	0	562	(31)	61	0	24	1	18	0	20	802	2
4. 2017	303	44	631	74	23	12	82	(5)	20	0	26	935	2
5. 2018	354	5	478	13	72	0	132	1	47	0	37	1,064	5
6. 2019	537	21	587	67	66	1	93	2	124	0	111	1,314	16
7. 2020	1,151	13	1,421	48	159	1	230	1	124	0	158	3,021	13
8. 2021	7,509	1,086	(1,157)	167	539	29	477	(10)	392	0	493	6,489	34
9. 2022	4,678	463	2,220	114	747	5	656	1	530	0	785	8,248	44
10. 2023	7,246	56	9,725	117	692	1	2,090	2	863	0	1,528	20,440	71
11. 2024	21,873	204	31,251	557	892	5	3,140	7	1,801	0	3,272	58,183	373
12. Totals	47,205	2,148	51,763	1,193	3,646	114	8,520	2	4,061	0	6,463	111,739	589

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	8,819	2,006
2. 2015	38,114	878	37,236	43.1	26.4	43.8	0	0	20.4	353	65
3. 2016	34,221	208	34,014	39.3	7.2	40.4	0	0	20.4	699	102
4. 2017	48,006	3,369	44,637	52.9	68.0	52.0	0	0	20.4	817	118
5. 2018	46,229	3,009	43,220	50.1	52.5	49.9	0	0	20.4	815	249
6. 2019	44,000	3,387	40,613	44.4	59.2	43.5	0	0	20.4	1,035	279
7. 2020	51,381	5,373	46,008	47.8	84.7	45.5	0	0	20.4	2,510	511
8. 2021	61,953	6,186	55,767	52.7	87.7	50.5	0	0	20.4	5,099	1,389
9. 2022	96,565	39,204	57,361	72.6	484.1	45.9	0	0	20.4	6,321	1,928
10. 2023	65,311	586	64,724	39.7	9.6	40.8	0	0	20.4	16,798	3,642
11. 2024	86,722	838	85,884	44.8	14.7	45.8	0	0	20.4	52,362	5,821
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	95,627	16,111

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	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	57,845	11,310	24,996	6,511	14,004	0	0	79,023	XXX
2. 2015	388,850	25,905	362,945	195,542	16,983	25,193	1,308	21,019	0	278	223,463	4,231
3. 2016	398,000	17,028	380,972	205,048	19,103	22,671	457	22,912	1	565	231,070	4,009
4. 2017	410,265	15,944	394,321	217,123	17,671	25,473	1,376	21,336	0	222	244,885	3,843
5. 2018	435,637	14,681	420,956	252,283	22,617	26,073	304	21,104	0	103	276,538	3,894
6. 2019	476,728	21,346	455,382	246,560	16,445	24,688	554	23,167	0	129	277,417	3,776
7. 2020	503,042	30,307	472,735	198,097	7,926	16,029	79	18,125	0	119	224,246	2,767
8. 2021	542,850	32,184	510,665	161,980	6,053	14,280	36	18,230	0	163	188,401	2,948
9. 2022	600,683	30,005	570,678	131,206	1,469	8,788	71	18,174	0	82	156,628	3,436
10. 2023	659,462	36,542	622,921	58,328	237	4,582	26	15,370	0	32	78,017	3,231
11. 2024	730,639	42,237	688,402	10,483	21	552	8	10,845	0	20	21,851	2,419
12. Totals	XXX	XXX	XXX	1,734,493	119,834	193,326	10,730	204,285	1	1,713	2,001,540	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	95,194	18,479	302,072	30,534	35,481	5,866	121,349	20,991	65,724	(38)	9	543,988	72,640
2. 2015	4,995	409	13,127	1,764	745	68	1,848	95	1,004	0	7	19,382	39
3. 2016	7,456	401	17,805	1,171	1,136	3	1,933	60	1,383	0	7	28,078	71
4. 2017	13,943	895	21,668	2,781	1,825	115	1,851	189	2,190	0	83	37,497	121
5. 2018	30,074	900	24,709	3,795	3,427	40	1,755	194	3,259	0	130	58,294	143
6. 2019	42,241	5,876	43,514	7,312	4,363	226	4,602	582	4,094	0	246	84,817	166
7. 2020	39,492	1,302	61,078	13,602	4,381	39	6,560	1,052	4,745	0	248	100,262	203
8. 2021	57,234	2,732	100,052	16,324	7,505	83	13,461	225	7,836	0	290	166,724	365
9. 2022	76,040	1,892	157,677	17,853	9,260	48	17,858	424	11,173	0	416	251,790	526
10. 2023	65,491	781	265,225	18,118	7,364	329	30,486	441	11,556	0	524	360,454	571
11. 2024	33,200	459	399,954	21,795	3,233	14	40,270	494	21,387	0	659	475,282	581
12. Totals	465,359	34,128	1,406,880	135,048	78,720	6,831	241,973	24,747	134,352	(38)	2,619	2,126,568	75,426

	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	348,253	195,735
2. 2015	263,473	20,628	242,845	67.8	79.6	66.9	0	0	20.4	15,948	3,434
3. 2016	280,343	21,196	259,148	70.4	124.5	68.0	0	0	20.4	23,688	4,389
4. 2017	305,409	23,026	282,382	74.4	144.4	71.6	0	0	20.4	31,935	5,563
5. 2018	362,682	27,849	334,832	83.3	189.7	79.5	0	0	20.4	50,088	8,207
6. 2019	393,228	30,994	362,234	82.5	145.2	79.5	0	0	20.4	72,567	12,250
7. 2020	348,508	23,999	324,509	69.3	79.2	68.6	0	0	20.4	85,666	14,596
8. 2021	380,578	25,452	355,125	70.1	79.1	69.5	0	0	20.4	138,230	28,494
9. 2022	430,175	21,757	408,418	71.6	72.5	71.6	0	0	20.4	213,971	37,819
10. 2023	458,402	19,931	438,471	69.5	54.5	70.4	0	0	20.4	311,817	48,636
11. 2024	519,925	22,791	497,133	71.2	54.0	72.2	0	0	20.4	410,900	64,382
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,703,063	423,506

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	6,149	2,857	76	49	162	0	239	3,482	XXX
2. 2015	118,363	1,941	116,423	45,391	113	4,678	31	4,574	0	57	54,498	366
3. 2016	115,459	2,706	112,753	60,083	1,274	4,137	34	4,838	0	178	67,750	382
4. 2017	114,815	3,013	111,802	61,840	1,464	3,796	22	4,705	2	352	68,853	403
5. 2018	116,591	2,992	113,599	71,627	2,664	4,629	36	4,369	0	304	77,924	411
6. 2019	123,556	3,804	119,752	64,672	1,899	5,276	54	4,721	3	35	72,712	452
7. 2020	139,597	6,405	133,192	57,836	2,416	4,061	92	4,842	0	4	64,232	428
8. 2021	167,354	15,618	151,736	39,956	4,902	3,551	121	5,070	0	12	43,554	439
9. 2022	193,714	25,125	168,589	41,587	9,481	4,089	349	4,519	0	(39)	40,365	441
10. 2023	207,814	27,324	180,490	34,275	10,085	2,107	255	4,196	0	45	30,238	436
11. 2024	235,501	33,159	202,342	9,392	1,574	469	37	2,786	0	0	11,035	373
12. Totals	XXX	XXX	XXX	492,807	38,729	36,870	1,080	44,781	6	1,188	534,643	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	15,230	6,566	14,408	4,265	661	242	5,714	302	1,441	1	18	26,079	84
2. 2015	2,120	0	1,455	2	131	0	18	2	257	0	8	3,978	6
3. 2016	2,650	0	3,283	0	103	0	93	0	139	0	26	6,266	3
4. 2017	4,530	0	7,431	(2)	224	0	101	0	375	0	29	12,662	9
5. 2018	6,935	8	7,723	(7)	147	0	234	2	512	0	38	15,549	11
6. 2019	9,044	101	7,646	432	476	34	331	(3)	731	0	47	17,665	22
7. 2020	4,610	1	17,813	763	766	1	842	1	961	0	92	24,225	33
8. 2021	14,498	114	18,811	30	493	11	1,967	6	1,886	0	84	37,495	55
9. 2022	15,505	2,692	42,826	6,514	1,276	59	1,946	9	3,109	0	100	55,387	86
10. 2023	20,667	1,610	77,822	15,893	1,783	131	3,280	(36)	6,875	0	188	92,827	160
11. 2024	11,461	583	120,144	22,953	1,982	168	5,312	(94)	5,690	0	220	120,978	259
12. Totals	107,249	11,675	319,362	50,842	8,042	646	19,837	188	21,976	1	850	413,113	728

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	18,807	7,272
2. 2015	58,625	148	58,476	49.5	7.7	50.2	0	0	20.4	3,573	406
3. 2016	75,325	1,308	74,017	65.2	48.3	65.6	0	0	20.4	5,932	334
4. 2017	83,001	1,486	81,515	72.3	49.3	72.9	0	0	20.4	11,963	699
5. 2018	96,176	2,703	93,473	82.5	90.3	82.3	0	0	20.4	14,657	892
6. 2019	92,896	2,519	90,377	75.2	66.2	75.5	0	0	20.4	16,157	1,508
7. 2020	91,731	3,275	88,456	65.7	51.1	66.4	0	0	20.4	21,660	2,565
8. 2021	86,233	5,183	81,050	51.5	33.2	53.4	0	0	20.4	33,166	4,330
9. 2022	114,856	19,103	95,752	59.3	76.0	56.8	0	0	20.4	49,125	6,262
10. 2023	151,004	27,938	123,065	72.7	102.2	68.2	0	0	20.4	80,985	11,842
11. 2024	157,235	25,222	132,014	66.8	76.1	65.2	0	0	20.4	108,069	12,910
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	364,094	49,019

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1 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	(15)	(1)	8	0	55	0	106	49	XXX
2. 2015	423,623	57,940	365,683	153,767	9,870	5,158	434	15,503	7	8,483	164,118	XXX
3. 2016	422,458	56,508	365,950	176,053	13,577	5,383	526	15,032	2	9,721	182,364	XXX
4. 2017	421,250	55,639	365,610	288,073	67,147	6,042	926	13,855	0	23,147	239,896	XXX
5. 2018	433,523	57,346	376,177	238,367	27,533	5,338	759	12,993	0	31,668	228,406	XXX
6. 2019	466,303	74,195	392,108	233,064	26,136	5,769	632	13,743	0	12,639	225,807	XXX
7. 2020	502,726	88,722	414,004	232,084	39,092	5,750	734	13,500	0	10,113	211,508	XXX
8. 2021	541,514	102,598	438,916	278,894	50,344	6,729	860	13,801	0	9,754	248,219	XXX
9. 2022	599,743	110,996	488,748	295,429	55,794	6,234	733	13,619	0	6,757	258,755	XXX
10. 2023	746,887	138,666	608,222	232,608	27,116	5,277	514	12,324	0	5,785	222,580	XXX
11. 2024	897,862	171,821	726,040	142,561	2,658	3,709	122	11,121	0	1,659	154,612	XXX
12. Totals	XXX	XXX	XXX	2,270,885	319,265	55,398	6,241	135,546	9	119,832	2,136,314	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	214	46	2,508	104	33	23	99	13	1,079	0	276	3,747	4
2. 2015	950	875	616	(52)	5	91	24	0	49	0	43	729	1
3. 2016	31	7	27	(8)	9	7	1	0	39	0	51	103	0
4. 2017	910	519	341	223	16	109	13	(220)	565	0	151	1,215	3
5. 2018	3,318	6,026	1,616	(612)	16	346	10	47	78	0	237	(770)	5
6. 2019	2,330	1,541	753	1,039	78	49	23	(64)	160	0	1,074	780	5
7. 2020	1,339	409	5,178	(26)	108	64	139	(5)	170	0	1,736	6,492	8
8. 2021	8,969	8,354	(1,027)	(1,394)	371	182	2	76	623	0	3,119	1,718	30
9. 2022	29,710	9,957	(2,644)	(1,350)	1,023	335	(42)	(78)	1,983	0	6,132	21,165	63
10. 2023	47,055	12,414	1,331	177	1,338	266	180	7	1,657	0	8,702	38,696	168
11. 2024	141,340	35,106	47,832	5,207	2,975	497	1,604	(38)	6,911	(2)	14,843	159,890	746
12. Totals	236,167	75,253	56,531	3,310	5,971	1,969	2,053	(262)	13,313	0	36,364	233,765	1,033

	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	2,572	1,175
2. 2015	176,072	11,226	164,847	41.6	19.4	45.1	0	0	20.4	742	(13)
3. 2016	196,577	14,110	182,467	46.5	25.0	49.9	0	0	20.4	60	43
4. 2017	309,815	68,705	241,110	73.5	123.5	65.9	0	0	20.4	509	705
5. 2018	261,737	34,100	227,636	60.4	59.5	60.5	0	0	20.4	(480)	(289)
6. 2019	255,920	29,333	226,587	54.9	39.5	57.8	0	0	20.4	504	276
7. 2020	258,267	40,267	218,000	51.4	45.4	52.7	0	0	20.4	6,134	358
8. 2021	308,360	58,423	249,937	56.9	56.9	56.9	0	0	20.4	981	737
9. 2022	345,312	65,392	279,919	57.6	58.9	57.3	0	0	20.4	18,459	2,705
10. 2023	301,770	40,494	261,276	40.4	29.2	43.0	0	0	20.4	35,794	2,901
11. 2024	358,052	43,550	314,502	39.9	25.3	43.3	0	0	20.4	148,859	11,032
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	214,135	19,630

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								Number of Claims Reported Direct and Assumed
				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)	12
1. Prior	XXX	XXX	XXX	(21)	0	2	0	65	0	22	46	XXX
2. 2015	366,174	3,841	362,333	212,329	2,699	785	29	39,256	141	64,704	249,501	129,905
3. 2016	412,330	4,325	408,005	260,074	2,866	922	57	42,954	156	77,512	300,872	156,400
4. 2017	469,381	3,421	465,960	308,887	2,618	1,053	40	46,521	19	93,592	353,784	180,682
5. 2018	511,667	2,428	509,239	308,157	1,483	995	109	47,346	0	97,644	354,906	180,926
6. 2019	544,415	5,082	539,333	322,940	1,791	941	51	47,342	0	99,489	369,381	179,901
7. 2020	554,986	5,159	549,827	270,777	3,464	1,025	87	41,308	0	83,289	309,559	143,920
8. 2021	597,483	5,303	592,180	371,691	3,540	1,096	83	40,466	0	122,153	409,631	173,446
9. 2022	644,158	5,034	639,124	490,502	2,483	1,161	61	50,175	0	134,765	539,295	195,371
10. 2023	725,833	4,514	721,319	512,800	2,681	1,142	75	50,800	0	136,166	561,986	192,150
11. 2024	826,172	4,794	821,378	460,449	1,988	856	73	43,078	0	81,621	502,322	165,136
12. Totals	XXX	XXX	XXX	3,518,587	25,613	9,978	664	449,310	315	990,957	3,951,283	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	56	4	72	23	1	0	7	1	213	0	55	321	99
2. 2015	1	0	24	11	0	0	2	1	40	0	61	55	22
3. 2016	4	0	13	10	1	0	2	0	75	0	78	86	39
4. 2017	13	0	16	(16)	3	0	4	0	52	0	98	105	71
5. 2018	33	0	114	7	10	2	17	3	245	0	117	407	116
6. 2019	41	2	194	182	11	4	29	7	561	0	146	642	212
7. 2020	35	25	270	3	10	10	57	(3)	523	0	171	859	276
8. 2021	118	513	909	(126)	23	11	142	(5)	1,214	0	355	2,013	753
9. 2022	331	295	298	74	71	12	194	(3)	2,652	0	1,213	3,169	1,879
10. 2023	1,342	159	(2,565)	95	98	22	1,334	18	2,817	0	4,878	2,732	5,042
11. 2024	28,832	465	23,800	1,052	322	7	6,218	452	11,757	0	64,214	68,954	22,307
12. Totals	30,806	1,463	23,145	1,315	552	67	8,006	471	20,150	0	71,387	79,343	30,816

	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	101	220
2. 2015	252,437	2,881	249,556	68.9	75.0	68.9	0	0	20.4	13	42
3. 2016	304,047	3,089	300,958	73.7	71.4	73.8	0	0	20.4	7	79
4. 2017	356,550	2,661	353,890	76.0	77.8	75.9	0	0	20.4	45	60
5. 2018	356,917	1,604	355,312	69.8	66.1	69.8	0	0	20.4	140	267
6. 2019	372,059	2,036	370,023	68.3	40.1	68.6	0	0	20.4	51	591
7. 2020	314,004	3,586	310,418	56.6	69.5	56.5	0	0	20.4	277	582
8. 2021	415,659	4,016	411,644	69.6	75.7	69.5	0	0	20.4	640	1,373
9. 2022	545,385	2,921	542,464	84.7	58.0	84.9	0	0	20.4	260	2,909
10. 2023	567,767	3,049	564,718	78.2	67.6	78.3	0	0	20.4	(1,477)	4,209
11. 2024	575,313	4,037	571,277	69.6	84.2	69.6	0	0	20.4	51,116	17,838
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	51,174	28,170

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	(252)	53	19	16	436	425	266	(290)	XXX
2. 2015	63,079	50,799	12,280	8,424	4,197	230	165	1,015	628	189	4,679	XXX
3. 2016	63,240	52,443	10,798	7,392	3,474	497	387	1,663	1,340	91	4,350	XXX
4. 2017	56,718	46,140	10,578	2,539	179	131	100	864	509	42	2,746	XXX
5. 2018	70,977	60,242	10,735	2,158	41	59	7	1,010	723	946	2,456	XXX
6. 2019	72,818	61,892	10,926	7,099	30	27	0	517	202	461	7,410	XXX
7. 2020	82,071	70,790	11,281	4,905	61	17	0	917	552	32	5,226	XXX
8. 2021	82,407	70,615	11,792	1,304	305	3	0	2,093	1,770	128	1,325	XXX
9. 2022	82,557	70,553	12,004	2,322	5	7	1	844	569	55	2,598	XXX
10. 2023	101,207	89,263	11,945	2,061	1	12	1	1,404	1,174	74	2,301	XXX
11. 2024	115,961	103,870	12,091	1,429	1	1	0	650	499	(1)	1,580	XXX
12. Totals	XXX	XXX	XXX	39,380	8,347	1,004	677	11,415	8,392	2,283	34,382	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	6,187	4,698	607	(11)	583	300	8	(6)	1,079	443	234	3,039	30
2. 2015	0	0	(56)	(53)	0	0	0	0	26	0	26	23	0
3. 2016	0	0	460	(54)	6	0	0	0	1	0	30	522	0
4. 2017	0	0	(350)	(407)	0	0	0	0	14	0	19	71	0
5. 2018	0	0	(525)	(528)	0	0	(3)	(3)	23	0	18	27	0
6. 2019	45	45	680	470	1	0	309	308	33	17	73	228	2
7. 2020	39	39	3,257	3,082	0	0	70	70	40	17	155	198	1
8. 2021	0	0	2,289	537	37	0	753	750	30	0	102	1,822	1
9. 2022	3	0	5,004	3,577	4	4	405	405	37	0	241	1,469	1
10. 2023	0	0	7,169	2,301	3	0	131	83	118	0	457	5,037	0
11. 2024	270	0	23,152	19,188	3	0	1,428	1,371	2,311	2,147	471	4,458	3
12. Totals	6,545	4,783	41,688	28,103	637	303	3,102	2,978	3,713	2,624	1,826	16,893	38

	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	2,107	932
2. 2015	9,640	4,938	4,702	15.3	9.7	38.3	0	0	20.4	(4)	26
3. 2016	10,019	5,147	4,872	15.8	9.8	45.1	0	0	20.4	514	8
4. 2017	3,199	381	2,817	5.6	0.8	26.6	0	0	20.4	57	14
5. 2018	2,722	240	2,482	3.8	0.4	23.1	0	0	20.4	3	23
6. 2019	8,710	1,072	7,638	12.0	1.7	69.9	0	0	20.4	210	18
7. 2020	9,246	3,822	5,425	11.3	5.4	48.1	0	0	20.4	175	23
8. 2021	6,509	3,362	3,147	7.9	4.8	26.7	0	0	20.4	1,752	70
9. 2022	8,629	4,562	4,067	10.5	6.5	33.9	0	0	20.4	1,431	38
10. 2023	10,897	3,559	7,338	10.8	4.0	61.4	0	0	20.4	4,868	169
11. 2024	29,244	23,206	6,038	25.2	22.3	49.9	0	0	20.4	4,234	224
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	15,348	1,546

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	0	0	0	0	0	0	0	0	XXX
2. 2015	1	0	1	0	0	0	0	8	0	0	8	XXX
3. 2016	(28)	0	(28)	0	0	0	0	7	0	0	7	XXX
4. 2017	0	0	0	0	0	0	0	7	0	0	7	XXX
5. 2018	0	0	0	0	0	0	0	5	0	0	5	XXX
6. 2019	0	0	0	0	0	0	0	4	0	0	4	XXX
7. 2020	0	0	0	0	0	0	0	2	0	0	2	XXX
8. 2021	1	0	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	1,909	0	1,909	99	0	0	0	0	0	0	100	XXX
11. 2024	7,112	0	7,112	1,258	0	4	0	0	0	0	1,262	XXX
12. Totals	XXX	XXX	XXX	1,356	0	5	0	35	0	0	1,396	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	0	18	0	0	0	2	0	0	0	0	24	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	26	0	564	0	0	0	27	0	0	0	0	617	0
11. 2024	1,279	0	1,070	0	0	0	92	0	0	0	0	2,440	0
12. Totals	1,309	0	1,651	0	1	0	121	0	0	0	0	3,082	0

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	22	2
2. 2015	8	0	8	1,200.1	0.0	1,200.1	0	0	20.4	0	0
3. 2016	7	0	7	(24.7)	0.0	(24.7)	0	0	20.4	0	0
4. 2017	7	0	7	3,416.9	0.0	3,416.9	0	0	20.4	0	0
5. 2018	5	0	5	4,158.0	0.0	4,158.0	0	0	20.4	0	0
6. 2019	4	0	4	1,538.4	0.0	1,538.4	0	0	20.4	0	0
7. 2020	2	0	2	770.8	0.0	770.8	0	0	20.4	0	0
8. 2021	1	0	1	157.4	0.0	157.4	0	0	20.4	0	0
9. 2022	0	0	0	689.1	0.0	689.1	0	0	20.4	0	0
10. 2023	717	0	717	37.6	0.0	37.6	0	0	20.4	590	27
11. 2024	3,702	0	3,702	52.1	0.0	52.1	0	0	20.4	2,348	92
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	2,960	122

SCHEDULE P - PART 1M - INTERNATIONAL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	2	0	0	0	7	0	0	9	XXX
2. 2015	465	0	465	101	0	0	0	214	0	0	315	XXX
3. 2016	505	0	505	162	0	0	0	158	0	0	320	XXX
4. 2017	691	0	691	0	0	0	0	93	0	0	93	XXX
5. 2018	1,143	0	1,143	564	0	0	0	74	0	0	638	XXX
6. 2019	543	0	543	122	0	0	0	47	0	0	169	XXX
7. 2020	0	0	0	0	0	0	0	35	0	0	35	XXX
8. 2021	0	0	0	0	0	0	0	27	0	0	27	XXX
9. 2022	0	0	0	0	0	0	0	20	0	0	20	XXX
10. 2023	0	0	0	0	0	0	0	15	0	0	15	XXX
11. 2024	0	0	0	0	0	0	0	8	0	0	8	XXX
12. Totals	XXX	XXX	XXX	952	0	0	0	697	0	0	1,649	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	83	7	0	0	4	1	(1)	0	0	78	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	64	0	0	64	0
12. Totals	0	0	83	7	0	0	4	1	59	0	0	137	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	76	2
2. 2015	315	0	315	67.6	0.0	67.6	0	0	20.4	0	(1)
3. 2016	319	0	319	63.2	0.0	63.2	0	0	20.4	0	(1)
4. 2017	92	0	92	13.4	0.0	13.4	0	0	20.4	0	(1)
5. 2018	638	0	638	55.8	0.0	55.8	0	0	20.4	0	(1)
6. 2019	168	0	168	31.0	0.0	31.0	0	0	20.4	0	(1)
7. 2020	34	0	34	25,331.7	0.0	25,331.7	0	0	20.4	0	(1)
8. 2021	26	0	26	5,571.9	0.0	5,571.9	0	0	20.4	0	(1)
9. 2022	20	0	20	0.0	0.0	0.0	0	0	20.4	0	(1)
10. 2023	15	0	15	0.0	0.0	0.0	0	0	20.4	0	(1)
11. 2024	72	0	72	(73,974.4)	0.0	(73,974.4)	0	0	20.4	0	64
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	76	61

SCHEDULE P - PART 1N - REINSURANCE - NONPROPORTIONAL ASSUMED PROPERTY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	6	0	1	1	3	0	0	10	XXX
2. 2015	7,842	(2)	7,843	2,104	4	28	0	62	0	6	2,190	XXX
3. 2016	7,254	0	7,254	4,156	561	69	16	63	0	62	3,711	XXX
4. 2017	5,745	7	5,738	3,367	794	20	3	55	0	0	2,644	XXX
5. 2018	5,952	0	5,951	888	158	8	3	45	0	0	780	XXX
6. 2019	8,234	0	8,233	11,608	3,050	70	15	37	0	11	8,651	XXX
7. 2020	13,896	0	13,896	6,785	1,577	27	0	29	0	0	5,263	XXX
8. 2021	15,720	0	15,720	13,418	10,312	253	204	23	0	0	3,178	XXX
9. 2022	18,335	0	18,335	2,853	341	44	10	20	0	0	2,567	XXX
10. 2023	41,140	2,489	38,651	7,070	766	54	13	15	0	0	6,359	XXX
11. 2024	59,833	4,951	54,882	2,541	70	60	1	10	0	0	2,540	XXX
12. Totals	XXX	XXX	XXX	54,796	17,633	634	266	362	0	79	37,892	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	173	58	663	289	21	21	52	31	12	0	0	522	XXX
2. 2015	0	0	0	0	0	0	0	0	12	0	0	13	XXX
3. 2016	0	0	13	(1)	0	0	0	0	12	0	0	26	XXX
4. 2017	24	0	19	0	0	0	0	0	12	0	0	56	XXX
5. 2018	0	0	283	0	0	0	0	0	12	0	0	295	XXX
6. 2019	297	193	11	(353)	21	9	0	8	12	0	0	485	XXX
7. 2020	644	139	91	(3)	9	0	2	0	12	0	0	622	XXX
8. 2021	2,186	1,329	(101)	(140)	60	28	(4)	(104)	12	0	0	1,042	XXX
9. 2022	1,774	0	(1,316)	11	92	0	(79)	3	13	0	0	468	XXX
10. 2023	4,510	923	1,630	17	113	22	293	0	13	0	0	5,597	XXX
11. 2024	3,676	656	13,991	341	146	16	612	6	4	0	0	17,410	XXX
12. Totals	13,283	3,299	15,285	161	462	95	876	(56)	127	0	0	26,534	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	489	33
2. 2015	2,207	4	2,203	28.1	(217.9)	28.1	0	0	20.4	0	12
3. 2016	4,313	576	3,737	59.5	497,009.9	51.5	0	0	20.4	14	12
4. 2017	3,497	797	2,700	60.9	10,949.5	47.0	0	0	20.4	44	12
5. 2018	1,235	161	1,075	20.8	35,245.0	18.1	0	0	20.4	283	12
6. 2019	12,056	2,921	9,135	146.4	1,235,618.3	111.0	0	0	20.4	468	17
7. 2020	7,599	1,715	5,885	54.7	0.0	42.4	0	0	20.4	598	23
8. 2021	15,848	11,628	4,220	100.8	0.0	26.8	0	0	20.4	896	146
9. 2022	3,400	365	3,035	18.5	0.0	16.6	0	0	20.4	446	22
10. 2023	13,697	1,741	11,956	33.3	70.0	30.9	0	0	20.4	5,200	397
11. 2024	21,040	1,090	19,950	35.2	22.0	36.4	0	0	20.4	16,671	739
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	25,108	1,426

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	4,273	934	343	34	6	0	0	3,654	XXX
2. 2015	3,471	23	3,449	7,283	0	4	0	178	0	0	7,465	XXX
3. 2016	2,581	34	2,546	1,546	0	1	0	148	0	0	1,695	XXX
4. 2017	3,370	43	3,327	114	0	0	0	117	0	0	231	XXX
5. 2018	2,930	37	2,893	0	0	0	0	92	0	0	92	XXX
6. 2019	2,758	41	2,717	5,090	0	0	0	97	0	0	5,187	XXX
7. 2020	2,500	28	2,472	5,090	0	0	0	160	0	0	5,250	XXX
8. 2021	2,803	78	2,725	0	0	0	0	51	0	0	51	XXX
9. 2022	3,277	66	3,211	4,983	0	0	0	40	0	0	5,024	XXX
10. 2023	3,172	73	3,099	0	0	0	0	19	0	0	19	XXX
11. 2024	3,846	31	3,815	0	0	0	0	65	0	0	65	XXX
12. Totals	XXX	XXX	XXX	28,379	934	348	34	974	0	0	28,732	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	28,348	5,371	18,087	3,133	477	218	492	116	247	0	0	38,813	XXX
2. 2015	0	0	0	0	0	0	0	0	167	0	0	167	XXX
3. 2016	0	0	0	0	0	0	0	0	167	0	0	167	XXX
4. 2017	0	0	0	0	0	0	0	0	167	0	0	167	XXX
5. 2018	0	0	0	0	0	0	0	0	167	0	0	167	XXX
6. 2019	0	0	0	0	3	0	0	0	164	0	0	167	XXX
7. 2020	2,036	0	0	0	20	0	0	0	167	0	0	2,223	XXX
8. 2021	0	0	1,281	0	0	0	0	0	167	0	0	1,448	XXX
9. 2022	1,339	0	952	0	42	0	0	0	167	0	0	2,499	XXX
10. 2023	0	0	1,723	0	0	0	0	0	167	0	0	1,890	XXX
11. 2024	0	0	2,063	32	0	0	14	0	(18)	0	0	2,026	XXX
12. Totals	31,723	5,371	24,106	3,165	542	218	506	116	1,727	0	0	49,734	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	37,932	882
2. 2015	7,632	0	7,632	219.8	0.0	221.3	0	0	20.4	0	167
3. 2016	1,862	0	1,862	72.1	0.0	73.1	0	0	20.4	0	167
4. 2017	398	0	398	11.8	0.0	12.0	0	0	20.4	0	167
5. 2018	259	0	259	8.8	0.0	8.9	0	0	20.4	0	167
6. 2019	5,354	0	5,354	194.2	0.0	197.1	0	0	20.4	0	167
7. 2020	7,473	0	7,473	299.0	0.0	302.3	0	0	20.4	2,036	187
8. 2021	1,499	0	1,499	53.5	0.0	55.0	0	0	20.4	1,281	167
9. 2022	7,523	0	7,523	229.6	0.2	234.3	0	0	20.4	2,290	209
10. 2023	1,909	0	1,908	60.2	0.2	61.6	0	0	20.4	1,723	167
11. 2024	2,124	32	2,091	55.2	102.7	54.8	0	0	20.4	2,031	(4)
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	47,293	2,441

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

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	2	0	0	0	0	0	0	2	XXX
2. 2015	358	0	358	0	0	0	0	2	0	0	2	XXX
3. 2016	346	0	346	0	0	0	0	2	0	0	2	XXX
4. 2017	330	0	330	0	0	0	0	2	0	0	2	XXX
5. 2018	325	0	325	0	0	0	0	2	0	0	2	XXX
6. 2019	312	0	312	0	0	0	0	1	0	0	1	XXX
7. 2020	299	0	299	0	0	0	0	1	0	0	1	XXX
8. 2021	293	0	293	0	0	0	0	1	0	0	1	XXX
9. 2022	278	0	278	0	0	0	0	0	0	0	0	XXX
10. 2023	272	0	272	0	0	0	0	0	0	0	0	XXX
11. 2024	284	0	284	0	0	0	0	0	0	0	0	XXX
12. Totals	XXX	XXX	XXX	2	0	0	0	12	0	0	13	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	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	38	0	51	5	0	0	23	0	6	0	0	114	XXX
2. 2015	0	0	0	0	0	0	0	0	6	0	0	6	XXX
3. 2016	0	0	0	0	0	0	0	0	6	0	0	6	XXX
4. 2017	0	0	0	0	0	0	0	0	6	0	0	6	XXX
5. 2018	0	0	0	0	0	0	0	0	6	0	0	6	XXX
6. 2019	0	0	0	0	0	0	0	0	6	0	0	6	XXX
7. 2020	0	0	0	0	0	0	0	0	6	0	0	6	XXX
8. 2021	0	0	0	0	0	0	0	0	6	0	0	6	XXX
9. 2022	0	0	0	0	0	0	0	0	6	0	0	6	XXX
10. 2023	0	0	0	0	0	0	0	0	6	0	0	6	XXX
11. 2024	0	0	132	0	0	0	1	0	0	0	0	133	XXX
12. Totals	38	0	183	5	0	0	25	0	58	0	0	299	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	85	29
2. 2015	8	0	8	2.2	0.0	2.2	0	0	20.4	0	6
3. 2016	8	0	8	2.3	0.0	2.3	0	0	20.4	0	6
4. 2017	8	0	8	2.3	0.0	2.3	0	0	20.4	0	6
5. 2018	7	0	7	2.3	0.0	2.3	0	0	20.4	0	6
6. 2019	7	0	7	2.3	0.0	2.3	0	0	20.4	0	6
7. 2020	7	0	7	2.3	0.0	2.3	0	0	20.4	0	6
8. 2021	7	0	7	2.2	0.0	2.2	0	0	20.4	0	6
9. 2022	6	0	6	2.3	0.0	2.3	0	0	20.4	0	6
10. 2023	6	0	6	2.3	0.0	2.3	0	0	20.4	0	6
11. 2024	133	0	133	46.9	0.0	46.9	0	0	20.4	132	1
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	216	83

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	11,238	251	11,753	702	3,297	11	0	25,324	XXX
2. 2015	28,945	195	28,750	6,278	501	3,778	264	3,056	5	53	12,341	265
3. 2016	26,484	227	26,257	6,328	152	3,399	140	1,691	1	0	11,124	212
4. 2017	27,333	64	27,269	8,079	107	4,178	26	1,722	3	10	13,843	220
5. 2018	28,676	58	28,618	8,217	9	3,218	13	1,540	3	1	12,950	190
6. 2019	29,903	91	29,812	7,950	30	5,173	12	1,932	4	7	15,010	224
7. 2020	26,976	73	26,903	3,622	61	1,944	63	1,574	0	18	7,015	1,026
8. 2021	26,615	77	26,537	3,642	105	1,786	8	1,430	0	3	6,746	146
9. 2022	28,529	(25)	28,554	1,788	0	1,391	0	1,074	0	1	4,252	160
10. 2023	31,162	77	31,084	828	0	242	0	653	0	1	1,724	168
11. 2024	35,163	25	35,138	261	0	57	0	262	0	0	579	131
12. Totals	XXX	XXX	XXX	58,231	1,216	36,918	1,228	18,230	28	94	110,907	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	18,153	3,503	52,495	14,532	20,413	1,724	72,043	5,973	32,684	0	0	170,057	43,596
2. 2015	249	102	581	22	94	4	274	8	184	0	0	1,247	27
3. 2016	202	0	709	4	228	0	338	1	142	0	0	1,613	2
4. 2017	848	1	2,237	1	283	1	544	(1)	1,188	0	0	5,098	38
5. 2018	952	0	2,560	1	375	0	1,475	3	452	0	0	5,810	6
6. 2019	1,232	22	2,787	3	548	2	981	1	305	0	0	5,825	10
7. 2020	1,611	231	7,724	(4)	418	68	3,933	4	1,475	0	0	14,860	883
8. 2021	1,770	0	17,009	5	651	8	5,519	1	560	0	0	25,495	19
9. 2022	1,604	0	14,665	17	544	0	5,945	6	523	0	0	23,258	20
10. 2023	1,175	0	17,397	21	431	0	7,430	1	538	0	0	26,948	23
11. 2024	647	19	19,734	6	162	1	8,464	13	1,789	0	0	30,757	28
12. Totals	28,444	3,878	137,899	14,608	24,148	1,808	106,944	6,012	39,840	0	0	310,969	44,652

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	52,614	117,443
2. 2015	14,493	906	13,587	50.1	463.6	47.3	0	0	20.4	707	540
3. 2016	13,035	298	12,737	49.2	131.4	48.5	0	0	20.4	907	706
4. 2017	19,079	138	18,941	69.8	217.7	69.5	0	0	20.4	3,083	2,015
5. 2018	18,790	30	18,760	65.5	51.7	65.6	0	0	20.4	3,511	2,299
6. 2019	20,908	73	20,835	69.9	79.6	69.9	0	0	20.4	3,995	1,831
7. 2020	22,300	425	21,876	82.7	581.0	81.3	0	0	20.4	9,107	5,753
8. 2021	32,368	128	32,240	121.6	165.0	121.5	0	0	20.4	18,774	6,720
9. 2022	27,534	24	27,511	96.5	(95.8)	96.3	0	0	20.4	16,251	7,007
10. 2023	28,694	22	28,672	92.1	28.1	92.2	0	0	20.4	18,551	8,398
11. 2024	31,376	40	31,336	89.2	160.3	89.2	0	0	20.4	20,356	10,401
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	147,857	163,112

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	8	74	17	1	0	0	51	XXX
2. 2015	5,482	327	5,155	1,399	0	522	0	81	0	0	2,002	1
3. 2016	5,560	280	5,279	500	0	443	0	92	0	0	1,035	0
4. 2017	5,458	189	5,269	367	0	544	0	60	0	0	971	1
5. 2018	5,216	159	5,057	335	0	248	0	41	0	0	624	1
6. 2019	5,152	114	5,039	410	0	293	0	83	0	0	786	3
7. 2020	5,520	40	5,479	119	0	36	0	62	0	0	217	0
8. 2021	6,022	47	5,975	205	0	230	0	104	0	0	540	2
9. 2022	6,498	43	6,456	143	0	70	0	79	0	0	292	3
10. 2023	6,567	51	6,516	16	0	38	0	74	0	0	128	4
11. 2024	7,160	38	7,122	32	0	19	0	47	0	0	98	2
12. Totals	XXX	XXX	XXX	3,527	8	2,518	17	725	0	0	6,745	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	1,099	523	1,564	178	42	41	1,072	82	152	0	0	3,105	0
2. 2015	0	0	51	0	9	0	59	0	18	0	0	136	0
3. 2016	133	0	3	0	44	0	0	0	18	0	0	197	0
4. 2017	0	0	53	0	0	0	47	0	4	0	0	103	0
5. 2018	0	0	0	0	0	0	0	0	11	0	0	11	0
6. 2019	1	0	24	0	5	0	77	0	18	0	0	125	0
7. 2020	5	0	625	16	6	0	613	17	11	0	0	1,227	0
8. 2021	291	0	415	31	84	0	623	0	60	0	0	1,441	1
9. 2022	48	0	739	25	10	0	817	0	58	0	0	1,647	1
10. 2023	63	0	1,421	28	92	0	1,184	0	105	0	0	2,838	2
11. 2024	342	0	1,438	14	50	0	1,454	0	37	0	0	3,307	2
12. Totals	1,984	523	6,332	292	341	41	5,945	99	489	0	0	14,137	6

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	1,963	1,143
2. 2015	2,138	0	2,138	39.0	0.0	41.5	0	0	20.4	51	85
3. 2016	1,232	0	1,232	22.2	0.0	23.3	0	0	20.4	135	62
4. 2017	1,075	0	1,075	19.7	0.0	20.4	0	0	20.4	53	50
5. 2018	635	0	635	12.2	0.0	12.6	0	0	20.4	0	11
6. 2019	911	0	911	17.7	0.0	18.1	0	0	20.4	25	100
7. 2020	1,477	33	1,444	26.8	80.9	26.4	0	0	20.4	615	612
8. 2021	2,012	31	1,981	33.4	66.4	33.2	0	0	20.4	675	767
9. 2022	1,964	25	1,939	30.2	58.7	30.0	0	0	20.4	762	885
10. 2023	2,993	28	2,966	45.6	54.6	45.5	0	0	20.4	1,457	1,381
11. 2024	3,419	14	3,405	47.8	36.2	47.8	0	0	20.4	1,766	1,541
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	7,501	6,636

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	50	50	0	0	0	0	0	0	0	0	0	XXX
3. 2016	33	33	0	0	0	0	0	0	0	0	0	XXX
4. 2017	1	1	0	0	0	0	0	0	0	0	0	XXX
5. 2018	2	2	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	20.4	0	0
3. 2016	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
4. 2017	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
5. 2018	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
6. 2019	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
7. 2020	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
8. 2021	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
9. 2022	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
10. 2023	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
11. 2024	0	0	0	0.0	0.0	0.0	0	0	20.4	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	20.4	0	0
3. 2016	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
4. 2017	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
5. 2018	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
6. 2019	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
7. 2020	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
8. 2021	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
9. 2022	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
10. 2023	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
11. 2024	0	0	0	0.0	0.0	0.0	0	0	20.4	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	20.4	0	0
3. 2016	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
4. 2017	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
5. 2018	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
6. 2019	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
7. 2020	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
8. 2021	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
9. 2022	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
10. 2023	0	0	0	0.0	0.0	0.0	0	0	20.4	0	0
11. 2024	0	0	0	0.0	0.0	0.0	0	0	20.4	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	51,851	53,865	55,233	51,142	49,510	49,895	50,123	51,114	51,385	51,693	308	579
2. 2015	306,668	308,783	310,079	308,640	306,862	306,871	307,120	306,956	306,914	306,977	62	21
3. 2016	XXX	332,642	331,665	327,343	324,208	323,241	322,205	322,060	322,311	322,317	6	257
4. 2017	XXX	XXX	504,977	509,809	510,355	469,221	466,674	468,130	465,198	458,951	(6,247)	(9,178)
5. 2018	XXX	XXX	XXX	554,014	549,452	509,380	498,393	497,971	494,078	487,641	(6,438)	(10,331)
6. 2019	XXX	XXX	XXX	XXX	491,715	501,310	499,438	499,165	497,594	497,126	(468)	(2,039)
7. 2020	XXX	XXX	XXX	XXX	XXX	638,330	628,054	615,605	607,725	605,812	(1,913)	(9,793)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	726,374	730,775	721,444	716,880	(4,564)	(13,895)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	895,296	876,792	868,851	(7,941)	(26,445)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,082,193	1,051,446	(30,747)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,047,441	XXX	XXX
										12. Totals	(57,941)	(70,824)

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

1. Prior	220,520	216,302	216,401	218,004	216,561	216,386	216,420	213,460	212,528	212,560	32	(900)
2. 2015	277,796	291,820	290,240	287,430	287,059	287,110	287,435	287,443	287,564	287,549	(15)	106
3. 2016	XXX	356,714	359,562	356,387	352,625	351,100	351,585	351,735	351,640	351,706	65	(30)
4. 2017	XXX	XXX	419,335	410,416	403,678	401,022	399,663	399,668	399,161	398,702	(459)	(966)
5. 2018	XXX	XXX	XXX	420,755	419,681	414,089	411,574	412,053	412,292	411,949	(343)	(104)
6. 2019	XXX	XXX	XXX	XXX	427,598	429,278	424,652	425,945	426,851	425,462	(1,389)	(482)
7. 2020	XXX	XXX	XXX	XXX	XXX	355,512	350,257	343,797	341,750	337,250	(4,501)	(6,548)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	446,766	462,342	460,170	455,024	(5,146)	(7,317)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	554,158	564,449	555,003	(9,446)	845
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	628,572	623,533	(5,039)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	643,593	XXX	XXX
										12. Totals	(26,241)	(15,397)

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

1. Prior	283,876	276,265	283,471	291,735	292,271	292,495	289,692	287,474	287,783	286,279	(1,504)	(1,195)
2. 2015	186,773	189,298	194,077	204,828	215,853	217,358	217,576	218,602	219,942	219,845	(97)	1,243
3. 2016	XXX	200,633	206,063	217,510	235,103	239,236	239,440	239,967	241,370	240,633	(737)	666
4. 2017	XXX	XXX	221,292	243,003	248,101	255,698	258,734	260,613	263,218	263,232	14	2,619
5. 2018	XXX	XXX	XXX	266,149	272,339	293,389	297,762	302,044	304,448	304,863	415	2,819
6. 2019	XXX	XXX	XXX	XXX	294,405	330,709	337,375	341,315	351,254	349,785	(1,470)	8,470
7. 2020	XXX	XXX	XXX	XXX	XXX	293,367	284,988	276,364	264,158	262,701	(1,457)	(13,663)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	283,812	294,895	302,411	306,076	3,665	11,181
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	314,634	339,006	342,198	3,192	27,564
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	366,063	368,550	2,487	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	416,802	XXX	XXX
										12. Totals	4,510	39,704

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

1. Prior	2,764,178	2,710,367	2,653,105	2,585,454	2,540,401	2,517,690	2,504,120	2,465,916	2,419,110	2,373,306	(45,804)	(92,610)
2. 2015	571,406	558,322	539,707	525,890	507,576	487,698	476,062	462,770	450,981	440,915	(10,066)	(21,855)
3. 2016	XXX	594,541	579,029	553,691	530,854	509,582	494,425	481,122	463,951	455,421	(8,529)	(25,701)
4. 2017	XXX	XXX	591,039	570,714	549,229	528,137	518,156	497,779	477,284	465,219	(12,065)	(32,560)
5. 2018	XXX	XXX	XXX	583,123	569,201	552,716	532,907	515,063	494,797	478,688	(16,109)	(36,375)
6. 2019	XXX	XXX	XXX	XXX	567,874	574,446	568,726	554,579	531,805	511,610	(20,194)	(42,968)
7. 2020	XXX	XXX	XXX	XXX	XXX	541,727	534,298	513,294	479,357	454,352	(25,005)	(58,943)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	499,253	494,474	485,179	471,910	(13,269)	(22,564)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	485,595	484,092	469,961	(14,132)	(15,635)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	499,596	499,919	323	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	494,804	XXX	XXX
										12. Totals	(164,850)	(349,211)

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior	470,792	462,738	456,507	451,659	443,037	447,891	446,595	446,588	456,966	468,259	11,293	21,671
2. 2015	308,478	321,475	315,095	315,348	317,202	314,643	312,633	309,696	307,972	308,285	313	(1,411)
3. 2016	XXX	324,932	316,663	311,359	309,729	311,888	308,758	307,138	306,805	309,140	2,335	2,002
4. 2017	XXX	XXX	348,892	361,928	367,876	366,200	369,713	370,777	368,307	367,972	(335)	(2,806)
5. 2018	XXX	XXX	XXX	383,804	410,107	406,329	410,075	411,933	413,922	413,394	(528)	1,461
6. 2019	XXX	XXX	XXX	XXX	388,764	401,958	404,665	407,529	407,445	408,408	963	879
7. 2020	XXX	XXX	XXX	XXX	XXX	413,997	413,012	410,845	407,366	397,145	(10,221)	(13,700)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	427,052	412,935	412,992	415,357	2,365	2,422
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	492,154	500,480	507,016	6,536	14,862
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	547,578	553,458	5,880	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	580,412	XXX	XXX
										12. Totals	18,601	25,381

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	3,476	3,477	1,744	2,569	2,510	1,574	1,575	1,572	1,563	1,563	0	(9)
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	3	3	0	3
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	0	0	0	0	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	(6)

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

1. Prior	11,229	10,277	8,202	9,194	8,705	7,860	8,065	8,226	5,049	5,085	36	(3,141)
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	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	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
										12. Totals	36	(3,141)

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

1. Prior	36,425	38,817	39,808	37,531	35,139	32,763	33,106	33,981	33,963	35,196	1,233	1,215
2. 2015	34,747	32,411	34,060	33,521	34,947	35,248	35,432	35,022	34,892	34,460	(432)	(562)
3. 2016	XXX	34,543	31,414	31,192	31,021	31,670	31,156	31,398	32,558	31,371	(1,187)	(27)
4. 2017	XXX	XXX	41,242	40,954	41,203	41,586	41,653	41,733	41,995	42,082	87	349
5. 2018	XXX	XXX	XXX	39,971	41,567	40,720	41,612	40,404	40,733	40,704	(30)	300
6. 2019	XXX	XXX	XXX	XXX	39,418	40,531	39,118	38,299	38,213	37,821	(392)	(478)
7. 2020	XXX	XXX	XXX	XXX	XXX	45,585	45,203	42,805	43,472	42,926	(546)	121
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	50,291	50,746	52,272	52,284	13	1,539
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53,619	52,624	53,772	1,148	154
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	62,350	60,960	(1,390)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	81,687	XXX	XXX
										12. Totals	(1,496)	2,610

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

1. Prior	1,020,317	1,026,879	1,029,214	1,082,837	1,158,051	1,211,491	1,247,873	1,306,331	1,378,114	1,420,729	42,615	114,398
2. 2015	191,965	177,797	175,152	185,627	205,569	214,179	213,459	216,718	222,425	221,120	(1,305)	4,402
3. 2016	XXX	208,140	202,464	208,848	228,151	233,018	233,346	235,688	236,113	235,198	(915)	(490)
4. 2017	XXX	XXX	216,609	218,018	227,785	234,749	236,407	244,119	255,296	259,174	3,878	15,055
5. 2018	XXX	XXX	XXX	244,721	254,891	262,175	269,113	287,235	301,628	310,775	9,147	23,540
6. 2019	XXX	XXX	XXX	XXX	284,628	290,272	287,844	301,160	331,999	335,243	3,244	34,083
7. 2020	XXX	XXX	XXX	XXX	XXX	286,774	276,046	276,594	300,622	301,822	1,200	25,227
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	297,707	300,194	310,668	329,176	18,508	28,982
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	327,420	339,382	379,143	39,761	51,723
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	394,867	411,596	16,729	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	464,945	XXX	XXX
										12. Totals	132,863	296,922

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

1. Prior	330,883	313,241	309,704	284,049	249,457	245,101	251,290	242,358	241,221	241,310	89	(1,048)
2. 2015	66,182	67,999	64,563	59,751	50,288	54,143	54,027	54,377	53,010	53,645	635	(732)
3. 2016	XXX	62,976	67,312	68,949	71,314	70,910	68,269	68,894	68,887	69,041	154	147
4. 2017	XXX	XXX	65,000	65,604	68,025	61,575	66,145	70,068	72,317	76,437	4,121	6,369
5. 2018	XXX	XXX	XXX	67,690	71,135	79,028	81,900	83,594	83,786	88,593	4,807	4,999
6. 2019	XXX	XXX	XXX	XXX	70,728	81,599	87,040	88,404	87,445	84,928	(2,517)	(3,477)
7. 2020	XXX	XXX	XXX	XXX	XXX	93,021	92,897	89,255	82,977	82,653	(324)	(6,601)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	89,429	80,301	75,252	74,094	(1,159)	(6,207)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	94,715	90,659	88,125	(2,535)	(6,590)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	112,409	111,994	(415)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	123,538	XXX	XXX
										12. Totals	2,857	(13,139)

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	45,091	34,802	30,230	27,415	24,910	23,370	22,086	22,353	21,293	21,125	(168)	(1,228)
2. 2015	160,600	158,718	154,643	152,705	152,128	151,795	150,448	149,485	149,408	149,302	(106)	(183)
3. 2016	XXX	184,084	180,582	172,824	170,279	170,231	168,479	168,069	167,395	167,398	3	(671)
4. 2017	XXX	XXX	245,250	242,074	236,366	229,725	227,015	226,184	226,217	226,690	474	506
5. 2018	XXX	XXX	XXX	226,336	227,564	222,520	220,097	217,961	217,070	214,566	(2,504)	(3,395)
6. 2019	XXX	XXX	XXX	XXX	218,808	212,792	212,984	215,363	213,602	212,685	(917)	(2,678)
7. 2020	XXX	XXX	XXX	XXX	XXX	218,983	211,029	209,701	206,330	204,331	(1,999)	(5,370)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	242,097	233,175	232,556	235,514	2,957	2,339
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	246,565	264,589	264,318	(271)	17,753
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	246,530	247,295	765	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	296,469	XXX	XXX
										12. Totals	(1,767)	7,072

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

1. Prior	16,031	10,896	6,752	5,370	1,610	(761)	(938)	(1,078)	(1,174)	(1,310)	(136)	(232)
2. 2015	221,625	220,615	222,138	221,429	213,325	210,491	210,471	210,426	210,436	210,401	(35)	(25)
3. 2016	XXX	268,848	269,645	271,631	261,487	258,735	258,103	258,104	258,100	258,085	(16)	(20)
4. 2017	XXX	XXX	318,504	317,181	316,730	308,484	307,435	307,378	307,438	307,336	(103)	(42)
5. 2018	XXX	XXX	XXX	317,507	331,204	309,261	308,057	307,903	307,782	307,721	(61)	(182)
6. 2019	XXX	XXX	XXX	XXX	338,726	325,721	322,928	322,369	322,101	322,120	19	(249)
7. 2020	XXX	XXX	XXX	XXX	XXX	293,436	272,399	269,353	268,722	268,587	(135)	(766)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	383,984	373,824	370,433	369,964	(469)	(3,860)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	497,210	492,072	489,636	(2,436)	(7,573)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	525,568	511,102	(14,466)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	516,441	XXX	XXX
										12. Totals	(17,837)	(12,950)

SCHEDULE P - PART 2K - FIDELITY/SURETY

1. Prior	32,432	26,187	23,956	21,543	21,081	15,879	19,039	17,915	12,859	10,681	(2,179)	(7,234)
2. 2015	6,095	5,383	4,970	4,739	4,557	4,429	4,245	4,294	4,290	4,288	(2)	(6)
3. 2016	XXX	5,044	4,006	3,875	3,821	4,556	4,640	4,069	4,527	4,548	21	479
4. 2017	XXX	XXX	4,458	3,446	3,063	3,009	2,529	2,483	2,452	2,448	(4)	(35)
5. 2018	XXX	XXX	XXX	4,336	3,824	3,172	2,283	2,182	2,173	2,172	(1)	(10)
6. 2019	XXX	XXX	XXX	XXX	4,699	6,022	7,413	7,634	7,944	7,308	(637)	(326)
7. 2020	XXX	XXX	XXX	XXX	XXX	4,957	5,680	5,621	5,694	5,036	(658)	(585)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	5,211	3,566	3,066	2,794	(272)	(773)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,173	3,915	3,755	(161)	(1,418)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,301	6,990	1,689	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,723	XXX	XXX
										12. Totals	(2,205)	(9,908)

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

1. Prior	1,443	1,036	1,036	1,038	1,038	427	56	20	20	20	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	777	717	(60)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,702	XXX	XXX
										12. Totals	(60)	0

SCHEDULE P - PART 2M - INTERNATIONAL

1. Prior	1,390	1,377	984	985	925	577	518	519	518	517	(1)	(2)
2. 2015	326	326	184	184	108	101	101	101	101	101	0	0
3. 2016	XXX	570	496	496	400	162	162	162	162	162	0	0
4. 2017	XXX	XXX	311	211	72	0	0	0	0	0	0	0
5. 2018	XXX	XXX	XXX	1,041	978	564	564	564	564	564	0	0
6. 2019	XXX	XXX	XXX	XXX	393	122	122	122	122	122	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	7,837	8,683	8,751	7,320	6,480	6,257	4,296	4,375	3,780	2,921	(859)	(1,454)
2. 2015	4,089	2,975	2,572	2,572	2,572	2,133	2,133	2,130	2,129	2,129	0	(1)
3. 2016	XXX	3,254	2,724	2,721	2,684	2,374	3,736	3,736	3,734	3,662	(71)	(74)
4. 2017	XXX	XXX	2,178	2,227	2,228	2,334	2,416	2,383	2,498	2,633	135	250
5. 2018	XXX	XXX	XXX	942	688	1,107	1,080	1,039	1,024	1,018	(6)	(21)
6. 2019	XXX	XXX	XXX	XXX	4,949	5,688	6,028	6,542	8,490	9,086	597	2,544
7. 2020	XXX	XXX	XXX	XXX	XXX	5,026	5,050	5,277	5,527	5,843	316	566
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	4,774	4,565	4,634	4,184	(450)	(381)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,862	3,286	3,002	(284)	140
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,726	11,928	(3,798)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,936	XXX	XXX
										12. Totals	(4,422)	1,570

SCHEDULE P - PART 2O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	98,898	101,407	109,299	103,600	104,653	103,969	106,626	108,018	107,065	105,410	(1,655)	(2,608)
2. 2015	2,228	5,893	6,707	7,521	7,559	7,559	7,543	7,487	7,487	7,287	(200)	(200)
3. 2016	XXX	2,101	2,101	868	2,294	2,294	2,294	2,293	2,293	1,547	(746)	(746)
4. 2017	XXX	XXX	2,190	1,789	1,789	1,789	1,789	1,733	715	114	(601)	(1,619)
5. 2018	XXX	XXX	XXX	2,000	2,000	2,000	2,000	1,903	885	0	(885)	(1,903)
6. 2019	XXX	XXX	XXX	XXX	5,348	5,348	5,348	5,286	5,286	5,094	(193)	(193)
7. 2020	XXX	XXX	XXX	XXX	XXX	3,777	6,335	6,202	6,108	7,146	1,038	945
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	1,565	1,310	1,376	1,281	(94)	(29)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,048	4,881	7,316	2,434	5,268
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,901	1,723	(179)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,044	XXX	XXX
										12. Totals	(1,081)	(1,086)

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

1. Prior	2,926	2,182	2,132	1,635	1,292	978	271	27	27	23	(4)	(4)
2. 2015	200	200	98	0	0	0	0	0	0	0	0	0
3. 2016	XXX	164	164	42	42	42	42	0	0	0	0	0
4. 2017	XXX	XXX	142	40	40	40	40	0	0	0	0	0
5. 2018	XXX	XXX	XXX	134	134	134	134	0	0	0	0	0
6. 2019	XXX	XXX	XXX	XXX	132	132	132	0	0	0	0	0
7. 2020	XXX	XXX	XXX	XXX	XXX	125	125	0	0	0	0	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	124	0	0	0	0	0
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	113	0	0	0	(113)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	121	0	(121)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	133	XXX	XXX
										12. Totals	(125)	(116)

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	245,411	251,516	262,818	285,648	304,254	312,560	328,560	337,713	358,018	375,779	17,761	38,066
2. 2015	18,874	17,722	17,268	17,234	16,773	14,693	12,303	11,043	10,928	10,353	(575)	(690)
3. 2016	XXX	15,300	18,376	16,753	19,031	17,885	14,251	13,063	11,951	10,905	(1,046)	(2,158)
4. 2017	XXX	XXX	19,195	19,306	21,782	21,900	20,272	18,767	16,925	16,033	(892)	(2,734)
5. 2018	XXX	XXX	XXX	17,379	17,276	17,587	20,201	20,097	17,770	16,771	(1,000)	(3,326)
6. 2019	XXX	XXX	XXX	XXX	18,623	18,487	23,499	23,552	22,280	18,602	(3,678)	(4,950)
7. 2020	XXX	XXX	XXX	XXX	XXX	18,148	26,320	24,006	22,985	18,827	(4,158)	(5,178)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	33,792	34,702	33,374	30,250	(3,123)	(4,451)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,415	27,126	25,914	(1,213)	(2,502)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,694	27,481	(214)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,285	XXX	XXX
										12. Totals	1,864	12,077

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

1. Prior	8,385	11,127	11,171	10,549	6,800	7,095	7,088	6,947	11,068	10,487	(582)	3,539
2. 2015	2,156	2,314	2,297	1,000	1,805	2,062	2,024	2,082	2,071	2,039	(31)	(42)
3. 2016	XXX	2,283	2,443	2,593	1,544	1,434	1,099	1,063	1,077	1,123	45	60
4. 2017	XXX	XXX	2,496	2,710	1,810	1,522	1,358	1,078	1,068	1,011	(57)	(67)
5. 2018	XXX	XXX	XXX	2,390	2,362	2,092	1,346	1,003	638	583	(55)	(420)
6. 2019	XXX	XXX	XXX	XXX	2,388	2,312	1,593	1,330	917	810	(107)	(520)
7. 2020	XXX	XXX	XXX	XXX	XXX	2,774	2,638	2,200	2,055	1,372	(683)	(828)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	2,835	2,706	2,585	1,817	(768)	(889)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,675	2,468	1,802	(666)	(873)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,066	2,787	(279)	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,321	XXX	XXX
										12. Totals	(3,183)	(41)

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	27,366	40,090	41,466	45,530	46,920	47,910	48,575	49,127	49,590	0	0
2. 2015	210,383	281,711	295,337	301,697	303,957	305,262	305,943	306,342	306,381	306,607	28,420	1,934
3. 2016	XXX	224,982	297,656	311,432	316,828	319,139	319,950	321,004	321,354	321,723	28,544	1,807
4. 2017	XXX	XXX	319,547	446,617	476,678	451,058	453,915	455,594	456,450	457,295	33,751	1,867
5. 2018	XXX	XXX	XXX	353,170	489,234	481,162	479,235	483,280	484,733	485,326	37,235	1,987
6. 2019	XXX	XXX	XXX	XXX	343,790	463,347	483,520	490,115	493,679	495,834	35,890	1,957
7. 2020	XXX	XXX	XXX	XXX	XXX	425,538	562,644	580,887	592,018	597,008	43,289	2,399
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	487,376	675,354	698,796	705,097	44,948	3,344
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	531,334	799,538	840,364	45,417	3,100
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	705,826	962,250	51,186	3,337
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	708,570	38,504	2,200

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

1. Prior	000	90,033	136,944	160,530	170,082	174,757	178,104	179,623	181,929	183,793	0	0
2. 2015	108,997	196,080	240,083	265,039	278,060	282,714	285,079	286,317	286,871	287,235	36,386	4,727
3. 2016	XXX	126,503	241,119	295,073	325,313	339,242	345,424	349,223	350,414	351,104	42,389	6,256
4. 2017	XXX	XXX	143,912	273,026	336,472	368,748	384,004	393,280	396,880	397,778	46,423	7,616
5. 2018	XXX	XXX	XXX	147,565	281,665	342,838	375,327	396,319	405,054	408,763	45,163	7,250
6. 2019	XXX	XXX	XXX	XXX	149,007	285,796	348,537	389,380	409,666	419,113	43,063	7,522
7. 2020	XXX	XXX	XXX	XXX	XXX	114,875	220,733	279,493	309,958	324,191	29,971	5,327
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	138,379	300,004	377,935	417,428	35,991	8,305
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	175,194	373,969	462,735	38,413	9,964
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	196,964	404,753	35,545	8,638
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	195,917	20,087	5,290

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

1. Prior	000	113,950	189,287	233,308	257,069	263,690	268,321	272,477	274,665	275,969	0	0
2. 2015	36,828	83,622	132,658	168,877	194,462	204,795	210,291	214,039	216,738	217,974	10,466	8,764
3. 2016	XXX	35,346	87,842	138,674	185,927	208,189	219,991	230,678	234,403	235,578	10,884	9,724
4. 2017	XXX	XXX	38,516	94,717	153,207	194,802	222,755	240,978	252,541	256,994	10,721	9,854
5. 2018	XXX	XXX	XXX	44,676	108,034	172,749	223,680	263,149	283,158	292,333	11,204	10,243
6. 2019	XXX	XXX	XXX	XXX	45,673	121,306	191,064	254,920	299,782	322,577	10,988	10,082
7. 2020	XXX	XXX	XXX	XXX	XXX	34,876	84,286	138,964	187,850	219,798	7,319	6,570
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	34,932	97,769	168,354	224,840	7,278	7,117
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40,942	116,711	191,548	6,991	8,263
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44,162	118,577	6,403	8,544
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46,148	3,981	6,564

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

1. Prior	000	240,449	421,082	559,190	671,837	760,300	833,916	900,696	962,305	1,018,832	0	0
2. 2015	92,763	194,222	250,851	284,513	306,239	318,895	329,544	335,532	341,286	345,121	26,968	3,119
3. 2016	XXX	90,666	189,568	242,481	275,901	296,594	310,667	322,140	329,830	336,399	26,760	3,038
4. 2017	XXX	XXX	92,253	191,407	247,907	282,197	304,311	319,614	331,025	339,789	25,688	3,068
5. 2018	XXX	XXX	XXX	93,953	197,626	251,588	286,254	309,499	325,481	338,538	25,766	3,184
6. 2019	XXX	XXX	XXX	XXX	99,259	202,879	261,893	298,499	322,737	338,514	24,610	3,117
7. 2020	XXX	XXX	XXX	XXX	XXX	82,331	169,240	216,717	248,036	270,905	16,998	4,087
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	90,416	179,625	228,255	261,506	17,497	2,843
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	82,161	176,073	229,042	16,570	4,917
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	94,036	195,738	15,073	4,200
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	93,225	9,529	3,577

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000	122,589	212,287	275,244	323,132	344,132	358,625	372,220	387,579	399,709	0	0
2. 2015	114,497	189,530	224,126	256,993	276,634	285,567	292,935	297,729	299,942	302,329	7,485	6,473
3. 2016	XXX	108,950	181,174	217,795	246,899	266,020	278,791	286,419	293,146	300,636	6,929	6,215
4. 2017	XXX	XXX	127,105	218,497	255,466	288,350	317,438	335,104	345,615	351,324	7,127	6,477
5. 2018	XXX	XXX	XXX	147,977	247,475	287,813	321,119	350,080	371,125	385,362	7,202	6,130
6. 2019	XXX	XXX	XXX	XXX	129,293	222,803	269,130	310,982	345,969	368,993	6,759	5,879
7. 2020	XXX	XXX	XXX	XXX	XXX	145,884	222,061	259,968	294,052	321,895	6,057	7,211
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	141,627	233,818	279,959	315,986	5,746	4,861
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	153,255	286,433	341,365	5,405	4,267
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	175,751	310,262	4,699	4,186
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	170,688	3,028	3,355

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	52	285	507	1,052	1,132	1,192	1,191	1,219	1,274	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	3	3	3	3	3	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	300	1,052	1,152	1,570	1,904	2,221	2,243	2,885	3,027	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	11,097	18,369	21,688	22,658	22,892	23,444	23,839	24,205	24,500	XXX	XXX
2. 2015	15,833	24,832	29,025	30,432	33,091	33,394	34,196	33,931	34,052	34,057	XXX	XXX
3. 2016	XXX	14,938	23,897	26,770	28,793	29,263	29,585	29,945	30,348	30,587	XXX	XXX
4. 2017	XXX	XXX	19,988	31,660	35,886	38,208	39,399	39,934	40,947	41,167	XXX	XXX
5. 2018	XXX	XXX	XXX	19,615	29,841	33,455	35,452	36,561	39,036	39,687	XXX	XXX
6. 2019	XXX	XXX	XXX	XXX	18,027	29,293	31,481	33,739	35,218	36,630	XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX	19,071	33,167	35,803	38,194	40,029	XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	18,354	36,421	43,036	46,188	XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,153	39,365	46,054	XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,322	41,383	XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,305	XXX	XXX

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

1. Prior	000	241,069	393,517	519,266	620,762	680,910	736,724	793,947	854,244	919,263	0	0
2. 2015	8,277	28,401	69,087	114,061	150,387	168,030	177,600	187,586	196,992	202,444	1,489	2,703
3. 2016	XXX	7,595	41,159	87,954	132,742	155,648	176,018	194,218	200,861	208,159	1,401	2,537
4. 2017	XXX	XXX	8,614	38,432	79,834	113,499	148,155	186,562	208,785	223,550	1,385	2,337
5. 2018	XXX	XXX	XXX	8,223	41,124	91,577	144,510	189,745	229,471	255,434	1,408	2,343
6. 2019	XXX	XXX	XXX	XXX	9,834	48,192	97,859	164,257	213,941	254,250	1,450	2,160
7. 2020	XXX	XXX	XXX	XXX	XXX	10,854	45,586	90,668	154,682	206,121	1,140	1,424
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	11,707	48,550	104,060	170,171	997	1,586
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,815	60,908	138,454	835	2,075
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,745	62,647	611	2,049
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,006	338	1,500

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

1. Prior	000	61,216	104,361	132,474	156,776	165,629	179,497	210,281	213,352	216,671	0	0
2. 2015	3,697	12,811	24,552	36,422	40,215	42,037	48,246	48,580	49,073	49,924	299	61
3. 2016	XXX	1,872	12,542	21,694	34,228	45,357	57,550	60,580	62,628	62,913	312	67
4. 2017	XXX	XXX	2,398	10,605	21,628	33,854	44,255	51,617	58,768	64,150	312	82
5. 2018	XXX	XXX	XXX	3,337	14,463	27,435	42,787	55,303	64,059	73,556	315	85
6. 2019	XXX	XXX	XXX	XXX	4,275	15,778	32,146	44,538	61,788	67,994	339	91
7. 2020	XXX	XXX	XXX	XXX	XXX	5,956	21,301	32,580	47,766	59,389	302	93
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	7,532	15,849	27,259	38,485	286	98
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,954	21,057	35,846	238	117
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,231	26,042	185	91
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,249	75	39

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	11,681	16,619	19,056	18,456	17,892	18,278	18,296	18,462	18,456	XXX	XXX
2. 2015	85,951	135,777	146,050	148,562	149,761	149,663	148,325	148,703	148,655	148,622	XXX	XXX
3. 2016	XXX	99,465	149,536	160,252	163,201	165,453	167,644	167,450	167,296	167,334	XXX	XXX
4. 2017	XXX	XXX	134,227	212,157	223,790	225,107	225,974	225,623	226,024	226,041	XXX	XXX
5. 2018	XXX	XXX	XXX	124,700	203,328	210,172	212,479	212,437	213,578	215,413	XXX	XXX
6. 2019	XXX	XXX	XXX	XXX	131,473	205,050	213,387	213,573	212,540	212,065	XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX	127,565	184,258	194,852	198,074	198,008	XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	141,271	220,325	230,288	234,418	XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	126,625	221,868	245,136	XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	125,410	210,256	XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	143,491	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1. Prior	000	(959)	(1,229)	(1,317)	(1,251)	(1,278)	(1,326)	(1,351)	(1,399)	(1,418)	0	0
2. 2015	204,072	211,467	210,617	210,413	210,439	210,431	210,474	210,392	210,389	210,386	110,579	19,304
3. 2016	XXX	249,150	259,473	258,279	258,159	258,080	258,077	258,060	258,050	258,074	134,609	21,752
4. 2017	XXX	XXX	298,899	308,611	307,786	307,326	307,329	307,277	307,274	307,282	157,239	23,372
5. 2018	XXX	XXX	XXX	297,005	309,208	307,955	307,649	307,625	307,576	307,560	160,038	20,772
6. 2019	XXX	XXX	XXX	XXX	308,457	323,497	322,320	322,143	322,047	322,039	159,862	19,827
7. 2020	XXX	XXX	XXX	XXX	XXX	258,995	269,945	268,709	268,421	268,251	130,865	12,779
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	339,251	373,690	370,053	369,165	156,105	16,588
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	440,049	492,305	489,119	175,051	18,441
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	466,907	511,186	169,961	17,147
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	459,244	132,236	10,593

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	000	5,521	8,929	9,435	8,726	8,332	8,802	8,526	8,578	8,277	XXX	XXX
2. 2015	1,357	3,844	4,032	4,082	4,116	4,135	4,153	4,155	4,294	4,292	XXX	XXX
3. 2016	XXX	811	1,707	1,765	2,345	2,337	2,660	3,895	3,891	4,027	XXX	XXX
4. 2017	XXX	XXX	455	1,658	1,878	2,407	2,402	2,400	2,396	2,391	XXX	XXX
5. 2018	XXX	XXX	XXX	1,039	1,579	2,412	2,124	2,177	2,173	2,169	XXX	XXX
6. 2019	XXX	XXX	XXX	XXX	664	3,937	5,416	6,302	7,118	7,095	XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX	827	2,016	4,627	4,653	4,861	XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	760	1,045	1,042	1,002	XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	785	1,890	2,323	XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,090	2,071	XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,429	XXX	XXX

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

1. Prior	000	(2)	(1)	(1)	(2)	0	(2)	(2)	(3)	(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	100	XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,262	XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

1. Prior	000	281	370	331	412	416	426	425	436	438	XXX	XXX
2. 2015	0	0	81	101	101	101	101	101	101	101	XXX	XXX
3. 2016	XXX	38	57	101	162	162	162	162	162	162	XXX	XXX
4. 2017	XXX	XXX	0	0	0	0	0	0	0	0	XXX	XXX
5. 2018	XXX	XXX	XXX	0	564	564	564	564	564	564	XXX	XXX
6. 2019	XXX	XXX	XXX	XXX	122	122	122	122	122	122	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	865	1,227	1,468	1,671	2,388	2,368	2,402	2,405	2,411	XXX	XXX
2. 2015	1,029	1,688	2,070	2,080	2,129	2,129	2,129	2,129	2,129	2,129	XXX	XXX
3. 2016	XXX	678	1,340	1,710	2,119	2,633	3,621	3,639	3,648	3,648	XXX	XXX
4. 2017	XXX	XXX	636	1,198	1,950	2,257	2,274	2,347	2,524	2,589	XXX	XXX
5. 2018	XXX	XXX	XXX	88	463	615	669	701	724	735	XXX	XXX
6. 2019	XXX	XXX	XXX	XXX	2,382	4,619	5,928	6,212	7,718	8,614	XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX	1,365	2,985	3,676	4,538	5,234	XXX	XXX
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	1,577	6,365	2,726	3,155	XXX	XXX
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11	1,841	2,547	XXX	XXX
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,907	6,344	XXX	XXX
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,530	XXX	XXX

SCHEDULE P - PART 3O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	000	9,661	23,562	33,207	40,219	45,496	50,592	62,133	63,196	66,843	XXX	XXX
2. 2015	0	10	5,111	5,882	7,240	7,287	7,287	7,287	7,287	7,287	XXX	XXX
3. 2016	XXX	0	0	1	1	752	1,547	1,547	1,547	1,547	XXX	XXX
4. 2017	XXX	XXX	0	0	0	0	0	0	114	114	XXX	XXX
5. 2018	XXX	XXX	XXX	0	0	0	0	0	0	0	XXX	XXX
6. 2019	XXX	XXX	XXX	XXX	0	5,090	5,090	5,090	5,090	5,090	XXX	XXX
7. 2020	XXX	XXX	XXX	XXX	XXX	0	3,054	3,054	3,054	5,090	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	51	51	4,983	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	20	(160)	(157)	(157)	(104)	(104)	(86)	(86)	(85)	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	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	40,727	76,662	104,095	139,743	157,333	175,805	198,583	216,367	238,406	0	0
2. 2015	348	1,672	3,629	6,417	7,455	8,170	8,445	8,825	9,083	9,290	72	166
3. 2016	XXX	458	1,543	2,851	5,455	6,123	6,950	7,807	8,525	9,434	76	134
4. 2017	XXX	XXX	217	1,296	2,450	5,472	7,322	9,302	10,663	12,124	61	121
5. 2018	XXX	XXX	XXX	293	1,564	3,154	5,202	7,994	10,516	11,413	74	110
6. 2019	XXX	XXX	XXX	XXX	390	2,126	3,694	6,688	10,382	13,081	113	101
7. 2020	XXX	XXX	XXX	XXX	XXX	326	1,040	2,161	3,512	5,442	50	93
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	343	1,722	2,785	5,316	48	79
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	372	825	3,178	34	106
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	316	1,070	38	107
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	318	17	86

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

1. Prior	000	3,731	3,886	4,194	5,029	5,074	5,071	5,077	7,484	7,533	0	0
2. 2015	22	355	583	710	1,317	1,890	1,918	1,919	1,920	1,921	1	0
3. 2016	XXX	35	287	482	609	671	716	775	782	943	0	0
4. 2017	XXX	XXX	11	150	373	428	487	856	911	911	1	0
5. 2018	XXX	XXX	XXX	12	294	501	607	577	583	583	1	0
6. 2019	XXX	XXX	XXX	XXX	227	368	441	487	520	703	2	1
7. 2020	XXX	XXX	XXX	XXX	XXX	19	63	74	92	155	0	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	103	210	339	435	1	0
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18	193	213	0	2
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10	54	0	2
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	51	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

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	11,825	3,980	2,933	3,326	1,006	611	681	1,350	1,254	1,235
2. 2015	52,005	6,532	3,941	2,041	300	482	155	190	124	169
3. 2016	XXX	64,846	14,926	5,979	1,764	1,125	379	278	280	212
4. 2017	XXX	XXX	98,838	21,986	10,750	5,880	2,994	4,493	2,299	789
5. 2018	XXX	XXX	XXX	118,145	23,720	6,642	4,832	4,765	2,736	1,245
6. 2019	XXX	XXX	XXX	XXX	94,292	13,631	2,952	1,254	(456)	(755)
7. 2020	XXX	XXX	XXX	XXX	XXX	153,645	36,998	15,504	6,689	4,495
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	163,712	33,248	11,888	5,026
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	278,420	36,243	10,370
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	284,652	47,331
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	235,461

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

1. Prior	72,265	30,917	16,577	10,364	7,579	6,753	9,298	8,668	7,557	7,446
2. 2015	94,799	45,307	20,063	6,690	2,246	747	301	143	79	41
3. 2016	XXX	133,160	56,331	25,136	8,833	2,756	1,049	611	105	77
4. 2017	XXX	XXX	169,951	69,129	27,934	11,575	4,926	1,739	798	188
5. 2018	XXX	XXX	XXX	166,471	69,623	31,345	12,133	4,505	1,772	309
6. 2019	XXX	XXX	XXX	XXX	172,292	74,231	31,065	13,048	6,019	1,468
7. 2020	XXX	XXX	XXX	XXX	XXX	156,882	71,763	30,412	14,932	5,179
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	199,404	88,353	39,390	16,718
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	254,063	106,396	45,228
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	295,020	123,848
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	309,722

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

1. Prior	127,025	56,973	32,223	24,538	16,742	13,845	10,549	7,446	7,000	5,782
2. 2015	89,974	41,594	14,630	6,305	7,029	5,336	1,618	1,272	1,820	1,398
3. 2016	XXX	97,383	50,394	26,545	16,295	10,171	5,829	2,322	2,707	1,894
4. 2017	XXX	XXX	115,773	74,108	36,442	22,141	10,853	4,601	3,830	2,652
5. 2018	XXX	XXX	XXX	145,008	75,514	50,439	26,376	12,705	6,193	3,679
6. 2019	XXX	XXX	XXX	XXX	159,542	110,835	65,309	30,598	18,415	8,888
7. 2020	XXX	XXX	XXX	XXX	XXX	197,280	128,729	74,167	37,103	20,654
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	183,169	113,642	65,168	36,016
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	196,770	130,042	74,089
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	243,561	150,999
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	285,815

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

1. Prior	1,290,249	1,129,395	997,473	886,603	831,211	795,643	769,318	736,193	696,475	649,942
2. 2015	351,927	245,452	192,834	160,028	131,935	105,366	95,096	82,120	71,919	60,044
3. 2016	XXX	352,919	238,174	182,285	147,368	119,247	94,834	78,816	65,617	54,417
4. 2017	XXX	XXX	370,112	247,561	191,636	151,997	132,390	103,466	83,290	68,990
5. 2018	XXX	XXX	XXX	366,667	243,886	190,938	153,170	129,758	99,297	78,863
6. 2019	XXX	XXX	XXX	XXX	340,809	215,665	175,461	149,802	116,692	95,523
7. 2020	XXX	XXX	XXX	XXX	XXX	356,028	259,962	188,690	138,947	107,303
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	300,609	208,771	151,028	115,304
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	298,570	202,040	140,972
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	290,313	175,137
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	286,067

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior	245,485	181,826	143,799	113,288	78,142	72,206	61,675	53,298	51,638	50,971
2. 2015	103,348	71,314	38,651	22,258	18,450	13,052	9,285	6,449	3,552	2,858
3. 2016	XXX	132,071	72,517	41,348	24,933	19,200	12,645	8,328	5,774	3,806
4. 2017	XXX	XXX	119,573	71,447	53,174	26,508	21,025	15,781	11,750	8,197
5. 2018	XXX	XXX	XXX	120,063	83,816	49,676	32,842	22,206	15,507	10,959
6. 2019	XXX	XXX	XXX	XXX	142,711	94,059	62,035	38,242	23,577	15,623
7. 2020	XXX	XXX	XXX	XXX	XXX	171,575	114,947	85,061	61,855	43,002
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	179,077	103,804	72,026	48,182
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	208,299	110,509	88,138
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	215,668	142,756
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	251,601

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	1,512	1,744	1,084	1,470	1,235	310	348	360	333	284
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	(3)	(3)	(3)	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	0	0	0	0
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	6,145	4,616	2,811	3,295	2,731	1,454	3,316	3,648	386	(1,857)
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	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 4G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	17,023	15,386	14,808	10,946	9,275	7,019	7,147	7,902	6,589	7,333
2. 2015	9,532	1,852	1,737	273	723	694	545	392	489	241
3. 2016	XXX	11,177	3,464	1,387	255	877	255	473	386	616
4. 2017	XXX	XXX	9,723	3,204	1,741	621	536	588	414	645
5. 2018	XXX	XXX	XXX	7,317	4,778	2,038	1,192	560	584	596
6. 2019	XXX	XXX	XXX	XXX	9,456	4,551	2,972	1,477	675	611
7. 2020	XXX	XXX	XXX	XXX	XXX	13,258	5,932	3,068	1,477	1,602
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	11,339	4,475	1,998	(837)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,806	3,956	2,761
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,355	11,696
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33,826

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

1. Prior	735,046	541,768	429,959	393,645	391,915	399,119	389,061	391,383	403,907	393,600
2. 2015	156,632	103,899	61,664	35,344	25,551	23,969	19,753	13,810	17,137	13,414
3. 2016	XXX	172,966	118,419	76,813	59,591	45,621	32,330	25,535	21,126	18,851
4. 2017	XXX	XXX	182,066	130,992	91,504	67,956	42,234	26,756	25,567	20,866
5. 2018	XXX	XXX	XXX	209,071	159,287	109,523	70,905	51,857	34,952	22,780
6. 2019	XXX	XXX	XXX	XXX	240,552	179,551	124,848	79,927	65,040	40,492
7. 2020	XXX	XXX	XXX	XXX	XXX	247,632	181,553	126,770	83,545	53,168
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	253,143	191,077	137,370	97,082
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	277,750	204,559	157,331
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	348,656	277,204
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	417,979

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

1. Prior	224,665	164,311	136,402	93,748	47,568	25,169	28,870	17,879	14,205	15,555
2. 2015	54,125	40,927	27,746	17,434	7,115	6,668	4,052	4,311	3,023	1,470
3. 2016	XXX	52,539	41,054	28,831	17,696	11,127	6,572	3,337	3,291	3,375
4. 2017	XXX	XXX	55,957	44,385	32,651	13,663	13,116	8,804	7,758	7,534
5. 2018	XXX	XXX	XXX	57,451	39,497	26,615	18,747	9,850	11,195	7,963
6. 2019	XXX	XXX	XXX	XXX	59,397	52,012	38,496	26,627	14,647	7,549
7. 2020	XXX	XXX	XXX	XXX	XXX	78,351	61,118	38,675	22,695	17,890
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	74,596	50,236	34,423	20,742
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	79,359	54,843	38,249
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	89,003	65,245
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	102,597

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	17,869	8,837	6,891	5,970	5,114	4,701	3,407	3,770	2,605	2,490
2. 2015	21,694	5,901	2,091	1,232	840	825	1,619	725	688	692
3. 2016	XXX	22,892	8,709	4,023	2,574	2,461	667	612	68	37
4. 2017	XXX	XXX	31,467	4,985	1,321	804	70	919	1,054	351
5. 2018	XXX	XXX	XXX	14,821	1,612	3,425	2,858	2,302	2,971	2,191
6. 2019	XXX	XXX	XXX	XXX	16,856	(4,697)	(5,454)	(374)	(158)	(199)
7. 2020	XXX	XXX	XXX	XXX	XXX	24,940	3,271	5,536	5,620	5,349
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	15,570	(2,963)	(3,062)	292
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40,250	(5,166)	(1,258)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31,980	1,327
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44,266

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

1. Prior	14,640	10,681	7,668	6,490	2,713	399	295	191	158	56
2. 2015	5,828	8,697	11,398	10,969	2,858	46	(9)	31	41	14
3. 2016	XXX	5,246	9,719	13,277	3,287	608	(16)	30	40	5
4. 2017	XXX	XXX	4,897	8,030	8,774	1,051	27	53	100	37
5. 2018	XXX	XXX	XXX	6,963	21,339	1,167	309	235	169	121
6. 2019	XXX	XXX	XXX	XXX	14,464	1,864	621	150	3	34
7. 2020	XXX	XXX	XXX	XXX	XXX	22,108	2,369	562	337	327
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	19,806	302	779	1,182
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23,709	(1,360)	421
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,056	(1,345)
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,514

SCHEDULE P - PART 4K - FIDELITY/SURETY

1. Prior	24,218	13,392	8,508	6,109	4,029	76	3,990	3,334	1,278	632
2. 2015	3,619	1,278	838	574	394	268	87	139	(3)	(4)
3. 2016	XXX	4,169	2,297	2,085	1,432	2,050	1,926	143	629	514
4. 2017	XXX	XXX	3,994	1,761	1,174	602	127	83	56	57
5. 2018	XXX	XXX	XXX	3,203	2,168	684	158	4	1	3
6. 2019	XXX	XXX	XXX	XXX	3,229	1,426	1,517	469	637	211
7. 2020	XXX	XXX	XXX	XXX	XXX	4,125	1,509	964	1,005	175
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	4,445	2,512	1,968	1,755
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,337	2,018	1,427
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,196	4,916
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,021

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

1. Prior	1,082	696	700	789	822	211	48	16	15	20
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	777	591
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,161

SCHEDULE P - PART 4M - INTERNATIONAL

1. Prior	854	853	400	458	416	128	79	74	71	79
2. 2015	173	173	32	32	8	0	0	0	0	0
3. 2016	XXX	176	102	102	217	0	0	0	0	0
4. 2017	XXX	XXX	311	211	72	0	0	0	0	0
5. 2018	XXX	XXX	XXX	799	353	0	0	0	0	0
6. 2019	XXX	XXX	XXX	XXX	230	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	2,371	2,908	3,134	2,810	2,333	2,910	1,082	1,258	855	395
2. 2015	1,291	604	274	274	443	5	4	2	1	0
3. 2016	XXX	603	274	144	268	(480)	40	37	85	14
4. 2017	XXX	XXX	522	24	93	19	93	(288)	(132)	19
5. 2018	XXX	XXX	XXX	395	250	491	400	327	300	283
6. 2019	XXX	XXX	XXX	XXX	(1,039)	(1,329)	(1,023)	(49)	129	356
7. 2020	XXX	XXX	XXX	XXX	XXX	1,987	286	450	208	96
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	963	239	834	139
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,061	(731)	(1,410)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,018	1,906
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,257

SCHEDULE P - PART 4O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	39,386	37,692	32,805	27,191	25,908	22,235	23,340	21,496	18,217	15,331
2. 2015	2,228	711	303	352	165	272	256	200	200	0
3. 2016	XXX	2,100	2,100	868	53	53	747	746	746	0
4. 2017	XXX	XXX	2,190	1,789	1,789	1,789	1,789	1,600	601	0
5. 2018	XXX	XXX	XXX	2,000	2,000	2,000	2,000	1,903	885	0
6. 2019	XXX	XXX	XXX	XXX	233	242	242	180	136	0
7. 2020	XXX	XXX	XXX	XXX	XXX	712	3,281	3,148	1,018	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	1,565	1,310	1,376	1,281
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,997	580	952
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,901	1,723
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,044

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

1. Prior	2,081	1,444	1,879	1,303	943	857	208	78	76	70
2. 2015	200	200	98	0	0	0	0	0	0	0
3. 2016	XXX	164	164	42	42	42	42	0	0	0
4. 2017	XXX	XXX	142	40	40	40	40	0	0	0
5. 2018	XXX	XXX	XXX	134	134	134	134	0	0	0
6. 2019	XXX	XXX	XXX	XXX	132	132	132	0	0	0
7. 2020	XXX	XXX	XXX	XXX	XXX	125	125	0	0	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	124	0	0	0
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	113	0	0
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	121	0
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	133

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	179,720	153,814	134,301	133,781	123,215	119,913	119,101	108,962	108,411	104,034
2. 2015	17,367	13,740	11,271	8,829	7,937	5,270	2,782	1,787	1,582	825
3. 2016	XXX	13,709	14,899	11,118	11,554	9,927	5,540	3,614	2,238	1,041
4. 2017	XXX	XXX	17,417	14,560	15,364	13,619	10,281	7,263	5,182	2,780
5. 2018	XXX	XXX	XXX	15,584	12,761	10,663	10,935	7,703	5,828	4,030
6. 2019	XXX	XXX	XXX	XXX	16,601	13,455	15,431	12,466	8,955	3,764
7. 2020	XXX	XXX	XXX	XXX	XXX	16,713	23,506	19,220	17,211	11,657
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	32,142	31,152	27,662	22,522
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,043	24,585	20,587
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,758	24,805
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,178

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

1. Prior	6,485	6,819	6,762	5,654	1,569	1,791	1,799	1,835	2,931	2,375
2. 2015	2,064	876	851	(428)	1	118	83	152	141	110
3. 2016	XXX	1,488	1,684	1,775	704	567	155	14	48	3
4. 2017	XXX	XXX	2,361	2,221	1,335	994	721	185	157	100
5. 2018	XXX	XXX	XXX	2,218	1,852	1,458	729	420	55	0
6. 2019	XXX	XXX	XXX	XXX	1,957	1,830	1,120	784	369	101
7. 2020	XXX	XXX	XXX	XXX	XXX	2,688	2,572	2,018	1,864	1,206
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	2,149	1,854	1,828	1,007
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,437	2,211	1,531
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,925	2,577
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,878

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	4,411	608	252	107	73	122	17	4	10	5
2. 2015	23,765	27,808	28,126	28,255	28,311	28,403	28,412	28,415	28,416	28,420
3. 2016	XXX	23,843	27,877	28,224	28,339	28,502	28,525	28,531	28,540	28,544
4. 2017	XXX	XXX	28,356	32,767	33,102	33,389	33,502	33,526	33,711	33,751
5. 2018	XXX	XXX	XXX	31,000	36,244	36,839	37,034	37,079	37,164	37,235
6. 2019	XXX	XXX	XXX	XXX	29,377	35,065	35,582	35,723	35,795	35,890
7. 2020	XXX	XXX	XXX	XXX	XXX	35,341	42,401	42,998	43,179	43,289
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	36,328	43,992	44,738	44,948
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,302	44,466	45,417
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	41,854	51,186
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	38,504

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	979	477	255	158	83	56	42	41	30	27
2. 2015	1,849	425	203	100	47	21	14	10	8	6
3. 2016	XXX	1,948	404	176	79	38	19	14	7	4
4. 2017	XXX	XXX	2,055	653	441	365	259	244	59	20
5. 2018	XXX	XXX	XXX	2,205	637	378	213	171	91	21
6. 2019	XXX	XXX	XXX	XXX	2,242	595	295	189	139	49
7. 2020	XXX	XXX	XXX	XXX	XXX	2,667	676	284	140	54
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	3,139	786	329	185
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,231	839	314
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,709	839
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,251

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	5,823	1,176	529	275	165	177	63	48	43	35
2. 2015	27,160	30,136	30,252	30,286	30,293	30,357	30,360	30,359	30,358	30,360
3. 2016	XXX	27,212	30,061	30,197	30,225	30,344	30,349	30,351	30,354	30,355
4. 2017	XXX	XXX	31,914	35,262	35,405	35,613	35,626	35,635	35,636	35,638
5. 2018	XXX	XXX	XXX	34,763	38,828	39,183	39,226	39,234	39,240	39,243
6. 2019	XXX	XXX	XXX	XXX	33,119	37,563	37,817	37,863	37,888	37,896
7. 2020	XXX	XXX	XXX	XXX	XXX	39,831	45,423	45,662	45,711	45,742
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	42,120	48,065	48,406	48,477
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,798	48,388	48,831
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	48,406	55,362
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,955

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	13,064	3,801	1,747	965	458	210	108	66	68	30
2. 2015	21,986	32,442	34,649	35,588	36,043	36,180	36,272	36,337	36,368	36,386
3. 2016	XXX	24,160	37,632	40,333	41,441	41,929	42,091	42,260	42,346	42,389
4. 2017	XXX	XXX	26,886	41,222	44,135	45,334	45,830	46,141	46,347	46,423
5. 2018	XXX	XXX	XXX	26,593	40,101	42,962	44,107	44,717	45,020	45,163
6. 2019	XXX	XXX	XXX	XXX	24,890	38,179	40,878	42,155	42,796	43,063
7. 2020	XXX	XXX	XXX	XXX	XXX	17,615	26,395	28,565	29,544	29,971
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	18,748	31,785	34,766	35,991
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,100	35,099	38,413
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,529	35,545
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,087

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	7,968	4,108	2,280	1,256	749	519	396	327	246	214
2. 2015	11,635	3,945	1,791	869	389	255	156	87	48	28
3. 2016	XXX	15,199	4,751	2,141	1,047	556	385	200	106	58
4. 2017	XXX	XXX	16,263	5,165	2,411	1,234	723	392	166	85
5. 2018	XXX	XXX	XXX	15,231	5,157	2,414	1,291	656	334	180
6. 2019	XXX	XXX	XXX	XXX	15,230	5,057	2,549	1,277	610	329
7. 2020	XXX	XXX	XXX	XXX	XXX	10,689	3,953	1,871	887	437
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	15,711	5,348	2,413	1,146
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,230	5,985	2,685
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,357	6,330
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,911

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	23,045	8,233	4,176	2,307	1,273	754	520	402	325	251
2. 2015	36,390	40,823	41,044	41,111	41,127	41,139	41,141	41,143	41,140	41,141
3. 2016	XXX	42,784	48,314	48,586	48,667	48,701	48,704	48,705	48,704	48,703
4. 2017	XXX	XXX	47,690	53,664	53,988	54,090	54,114	54,123	54,124	54,124
5. 2018	XXX	XXX	XXX	46,267	52,126	52,462	52,557	52,583	52,587	52,593
6. 2019	XXX	XXX	XXX	XXX	44,651	50,425	50,776	50,876	50,904	50,914
7. 2020	XXX	XXX	XXX	XXX	XXX	31,580	35,390	35,646	35,716	35,735
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	38,837	44,975	45,347	45,442
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44,070	50,657	51,062
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44,194	50,513
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	42,288

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	4,369	1,386	701	507	216	85	29	36	66	3
2. 2015	6,309	9,016	9,757	10,103	10,304	10,409	10,443	10,458	10,464	10,466
3. 2016	XXX	6,098	9,325	10,092	10,502	10,708	10,804	10,859	10,882	10,884
4. 2017	XXX	XXX	6,142	9,154	9,897	10,298	10,501	10,627	10,706	10,721
5. 2018	XXX	XXX	XXX	6,478	9,502	10,295	10,712	11,017	11,151	11,204
6. 2019	XXX	XXX	XXX	XXX	6,232	9,325	10,094	10,601	10,863	10,988
7. 2020	XXX	XXX	XXX	XXX	XXX	4,258	6,197	6,827	7,148	7,319
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	3,917	6,221	6,899	7,278
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,842	6,314	6,991
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,019	6,403
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,981

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	3,410	1,799	900	445	251	172	142	115	106	104
2. 2015	4,764	1,643	848	448	199	95	54	30	13	8
3. 2016	XXX	5,762	2,091	1,156	502	265	157	67	33	20
4. 2017	XXX	XXX	5,441	2,103	1,031	583	325	158	71	32
5. 2018	XXX	XXX	XXX	5,560	2,207	1,386	643	306	153	76
6. 2019	XXX	XXX	XXX	XXX	4,834	1,941	1,116	596	274	140
7. 2020	XXX	XXX	XXX	XXX	XXX	3,488	1,367	754	406	190
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	4,244	1,638	867	445
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,592	1,747	957
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,773	1,963
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,011

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	10,133	3,617	1,812	1,141	539	275	184	120	203	116
2. 2015	17,383	18,966	19,153	19,229	19,236	19,255	19,257	19,251	19,241	19,238
3. 2016	XXX	18,406	20,393	20,564	20,621	20,646	20,655	20,639	20,634	20,628
4. 2017	XXX	XXX	18,511	20,315	20,470	20,595	20,603	20,611	20,621	20,607
5. 2018	XXX	XXX	XXX	19,254	21,084	21,411	21,461	21,509	21,530	21,523
6. 2019	XXX	XXX	XXX	XXX	17,009	20,932	21,108	21,199	21,202	21,210
7. 2020	XXX	XXX	XXX	XXX	XXX	12,694	13,884	14,041	14,088	14,079
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	13,038	14,619	14,783	14,840
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,033	16,011	16,211
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,973	16,910
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,556

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	12,651	4,618	3,153	2,960	9,278	2,030	667	2,001	1,132	278
2. 2015	14,290	22,597	23,961	24,601	25,019	26,289	26,784	26,892	26,936	26,968
3. 2016	XXX	14,451	22,548	23,833	24,420	24,771	26,186	26,638	26,714	26,760
4. 2017	XXX	XXX	13,779	21,634	22,933	23,475	23,845	24,702	25,557	25,688
5. 2018	XXX	XXX	XXX	13,483	21,721	22,943	23,485	23,860	24,617	25,766
6. 2019	XXX	XXX	XXX	XXX	13,562	21,121	22,334	22,899	23,216	24,610
7. 2020	XXX	XXX	XXX	XXX	XXX	9,545	15,149	16,113	16,553	16,998
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	9,966	16,052	17,024	17,497
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,016	15,603	16,570
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,683	15,073
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,529

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
1. Prior	12,196	9,116	7,456	6,187	5,409	4,781	4,282	3,880	3,532	3,289
2. 2015	8,357	2,627	1,428	854	568	442	340	272	221	184
3. 2016	XXX	8,093	2,483	1,340	819	575	432	335	277	222
4. 2017	XXX	XXX	7,884	2,430	1,297	814	579	438	341	265
5. 2018	XXX	XXX	XXX	8,396	2,417	1,328	851	585	433	342
6. 2019	XXX	XXX	XXX	XXX	7,943	2,467	1,380	870	591	459
7. 2020	XXX	XXX	XXX	XXX	XXX	6,142	1,981	1,132	735	501
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	6,366	2,016	1,160	744
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,250	2,048	1,192
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,093	2,048
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,770

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	25,631	14,407	10,373	9,613	14,728	6,845	5,376	5,853	4,682	3,568
2. 2015	25,124	28,187	28,431	28,526	28,672	29,833	30,232	30,280	30,274	30,271
3. 2016	XXX	24,967	27,957	28,165	28,248	28,363	29,639	30,006	30,026	30,020
4. 2017	XXX	XXX	24,169	27,040	27,252	27,326	27,470	28,201	28,964	29,021
5. 2018	XXX	XXX	XXX	24,454	27,203	27,384	27,475	27,599	28,209	29,292
6. 2019	XXX	XXX	XXX	XXX	24,027	26,584	26,759	26,845	26,894	28,186
7. 2020	XXX	XXX	XXX	XXX	XXX	19,114	21,134	21,303	21,364	21,586
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	18,452	20,859	21,015	21,084
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,490	22,541	22,679
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,355	21,321
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18,876

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	3,775	2,167	1,309	1,045	610	327	223	186	258	168
2. 2015	4,404	6,208	6,699	7,034	7,242	7,347	7,420	7,458	7,477	7,485
3. 2016	XXX	4,047	5,799	6,255	6,549	6,738	6,824	6,884	6,915	6,929
4. 2017	XXX	XXX	4,184	5,922	6,362	6,648	6,856	6,984	7,097	7,127
5. 2018	XXX	XXX	XXX	4,208	5,941	6,404	6,721	6,956	7,120	7,202
6. 2019	XXX	XXX	XXX	XXX	4,037	5,606	6,052	6,368	6,612	6,759
7. 2020	XXX	XXX	XXX	XXX	XXX	3,813	5,218	5,590	5,863	6,057
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	3,620	5,051	5,456	5,746
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,261	4,936	5,405
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,283	4,699
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,028

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	28,521	24,701	20,596	19,117	13,937	11,330	10,854	10,339	9,973	9,748
2. 2015	2,025	999	715	470	290	182	113	122	126	216
3. 2016	XXX	1,903	901	662	444	288	200	144	104	91
4. 2017	XXX	XXX	1,965	962	737	523	338	218	103	69
5. 2018	XXX	XXX	XXX	2,014	1,045	800	1,063	1,532	2,029	1,988
6. 2019	XXX	XXX	XXX	XXX	2,616	1,037	809	593	478	1,785
7. 2020	XXX	XXX	XXX	XXX	XXX	1,643	841	657	479	297
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	1,642	901	721	563
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,635	987	753
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,734	1,016
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,756

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	36,798	31,031	25,910	21,560	19,864	14,557	12,351	11,536	11,304	10,491
2. 2015	11,508	13,312	13,696	13,872	13,939	13,955	13,968	14,023	14,053	14,174
3. 2016	XXX	10,776	12,603	12,994	13,137	13,198	13,214	13,231	13,231	13,235
4. 2017	XXX	XXX	11,257	13,069	13,443	13,576	13,628	13,647	13,653	13,673
5. 2018	XXX	XXX	XXX	11,128	12,983	13,180	13,844	14,583	15,263	15,320
6. 2019	XXX	XXX	XXX	XXX	13,648	12,227	12,627	12,781	12,945	14,423
7. 2020	XXX	XXX	XXX	XXX	XXX	11,514	13,045	13,357	13,508	13,565
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	9,034	10,595	10,957	11,170
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,065	10,046	10,425
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,339	9,901
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,139

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	113	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	113	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	2,304	1,498	1,648	3,004	1,454	899	1,107	1,004	1,628	945
2. 2015	571	941	1,114	1,254	1,355	1,408	1,444	1,467	1,482	1,489
3. 2016	XXX	528	880	1,040	1,181	1,266	1,321	1,362	1,383	1,401
4. 2017	XXX	XXX	510	836	1,011	1,142	1,235	1,313	1,359	1,385
5. 2018	XXX	XXX	XXX	501	849	1,019	1,157	1,272	1,352	1,408
6. 2019	XXX	XXX	XXX	XXX	517	887	1,068	1,228	1,359	1,450
7. 2020	XXX	XXX	XXX	XXX	XXX	406	743	894	1,039	1,140
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	381	674	839	997
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	349	652	835
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	325	611
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	338

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	142,262	134,396	122,857	129,117	126,427	125,419	92,264	85,588	75,938	72,640
2. 2015	661	501	418	306	203	128	97	55	36	39
3. 2016	XXX	660	485	413	312	216	157	100	65	71
4. 2017	XXX	XXX	600	510	448	343	269	170	104	121
5. 2018	XXX	XXX	XXX	639	515	448	381	255	190	143
6. 2019	XXX	XXX	XXX	XXX	648	549	501	382	262	166
7. 2020	XXX	XXX	XXX	XXX	XXX	533	471	415	298	203
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	592	521	483	365
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	603	564	526
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	561	571
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	581

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	159,244	153,780	146,613	146,673	135,874	130,536	130,051	96,472	92,237	82,853
2. 2015	3,040	3,749	4,006	4,135	4,182	4,188	4,214	4,216	4,218	4,231
3. 2016	XXX	2,813	3,526	3,783	3,911	3,948	3,973	3,980	3,979	4,009
4. 2017	XXX	XXX	2,568	3,321	3,580	3,698	3,765	3,786	3,788	3,843
5. 2018	XXX	XXX	XXX	2,651	3,350	3,610	3,767	3,819	3,870	3,894
6. 2019	XXX	XXX	XXX	XXX	2,449	3,200	3,498	3,659	3,741	3,776
7. 2020	XXX	XXX	XXX	XXX	XXX	1,670	2,311	2,562	2,701	2,767
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	1,734	2,472	2,777	2,948
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,214	3,082	3,436
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,286	3,231
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,419

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	350	175	107	55	36	12	9	5	10	2
2. 2015	50	166	226	261	277	285	292	295	297	299
3. 2016	XXX	56	172	233	268	288	297	304	311	312
4. 2017	XXX	XXX	60	174	237	269	287	297	306	312
5. 2018	XXX	XXX	XXX	61	176	238	274	294	306	315
6. 2019	XXX	XXX	XXX	XXX	60	183	254	289	320	339
7. 2020	XXX	XXX	XXX	XXX	XXX	60	181	240	281	302
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	57	179	245	286
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60	177	238
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	57	185
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	75

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	446	287	180	111	76	82	103	110	100	84
2. 2015	182	121	68	36	22	15	10	8	4	6
3. 2016	XXX	176	125	78	44	28	20	10	6	3
4. 2017	XXX	XXX	175	125	72	43	30	23	15	9
5. 2018	XXX	XXX	XXX	194	133	78	48	30	19	11
6. 2019	XXX	XXX	XXX	XXX	212	148	95	68	40	22
7. 2020	XXX	XXX	XXX	XXX	XXX	204	136	90	56	33
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	208	140	92	55
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	187	129	86
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	229	160
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	259

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	857	481	298	171	113	95	113	116	115	105
2. 2015	246	332	349	356	358	360	363	364	362	366
3. 2016	XXX	250	347	369	375	381	384	381	384	382
4. 2017	XXX	XXX	255	358	381	391	397	401	403	403
5. 2018	XXX	XXX	XXX	277	370	392	401	406	409	411
6. 2019	XXX	XXX	XXX	XXX	297	396	427	443	449	452
7. 2020	XXX	XXX	XXX	XXX	XXX	295	380	411	426	428
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	298	395	428	439
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	289	408	441
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	321	436
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	373

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	1,116	1,644	706	2,105	1,529	648	606	738	1,952	611
2. 2015	16	37	48	61	68	70	72	72	72	72
3. 2016	XXX	24	43	53	62	67	70	71	74	76
4. 2017	XXX	XXX	24	41	46	52	55	57	60	61
5. 2018	XXX	XXX	XXX	27	49	55	59	66	71	74
6. 2019	XXX	XXX	XXX	XXX	26	47	56	62	65	113
7. 2020	XXX	XXX	XXX	XXX	XXX	27	38	45	47	50
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	35	37	43	48
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19	27	34
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21	38
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17

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	144,280	126,848	118,473	94,594	84,592	80,485	62,739	59,277	42,831	43,596
2. 2015	34	34	32	21	10	7	6	4	4	27
3. 2016	XXX	30	32	32	21	19	12	8	6	2
4. 2017	XXX	XXX	31	27	48	41	45	40	38	38
5. 2018	XXX	XXX	XXX	34	27	29	28	20	11	6
6. 2019	XXX	XXX	XXX	XXX	26	23	18	17	17	10
7. 2020	XXX	XXX	XXX	XXX	XXX	27	46	53	412	883
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	37	23	22	19
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	23	21	20
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25	23
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28

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	158,585	152,912	131,375	124,746	96,628	87,954	83,952	66,144	64,714	50,168
2. 2015	157	217	235	242	240	241	243	242	242	265
3. 2016	XXX	130	183	202	209	215	212	209	211	212
4. 2017	XXX	XXX	132	174	209	211	220	218	219	220
5. 2018	XXX	XXX	XXX	130	170	184	191	193	191	190
6. 2019	XXX	XXX	XXX	XXX	116	158	170	177	180	224
7. 2020	XXX	XXX	XXX	XXX	XXX	95	138	160	526	1,026
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	113	129	141	146
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	102	144	160
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	116	168
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	131

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	4	5	0	1	1	1	1	0	0	0
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	0	0	0	0	1	1	1	1
5. 2018	XXX	XXX	XXX	0	0	0	1	1	1	1
6. 2019	XXX	XXX	XXX	XXX	0	1	2	2	2	2
7. 2020	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	0	0	1	1
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	12	8	7	6	5	3	2	0	0	0
2. 2015	1	2	1	1	1	1	1	0	0	0
3. 2016	XXX	1	1	1	1	1	0	0	0	0
4. 2017	XXX	XXX	0	1	1	1	0	0	0	0
5. 2018	XXX	XXX	XXX	0	1	1	0	0	0	0
6. 2019	XXX	XXX	XXX	XXX	1	2	1	1	0	0
7. 2020	XXX	XXX	XXX	XXX	XXX	1	0	0	0	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	2	1	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	16	14	12	7	7	4	3	2	0	0
2. 2015	1	2	2	2	2	2	2	1	1	1
3. 2016	XXX	1	1	1	1	1	0	0	0	0
4. 2017	XXX	XXX	0	1	1	1	1	1	1	1
5. 2018	XXX	XXX	XXX	0	1	1	1	1	1	1
6. 2019	XXX	XXX	XXX	XXX	1	3	4	4	3	3
7. 2020	XXX	XXX	XXX	XXX	XXX	1	0	0	0	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	2	1	2	2
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	6,297	852	28,432	(114)	462	260	41	38	(1)	115	115
2. 2015	314,818	319,780	320,504	320,318	320,061	320,136	320,188	320,189	320,136	320,191	55
3. 2016	XXX	332,739	336,534	337,837	337,478	337,581	337,701	337,801	337,813	337,881	68
4. 2017	XXX	XXX	322,774	330,105	332,990	333,041	333,132	333,158	333,144	333,147	3
5. 2018	XXX	XXX	XXX	385,361	392,599	394,712	394,569	395,008	395,063	395,048	(15)
6. 2019	XXX	XXX	XXX	XXX	422,219	429,959	431,502	431,782	431,873	431,988	115
7. 2020	XXX	XXX	XXX	XXX	XXX	443,706	450,921	451,946	451,461	451,424	(37)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	464,080	472,794	473,985	474,188	204
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	484,242	494,411	496,664	2,254
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	525,795	538,570	12,775
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	588,972	588,972
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	604,509
13. Earned Premiums (Sch P-Pt. 1)	321,113	338,554	355,725	393,694	432,188	454,049	472,998	494,868	536,758	604,509	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	195	(17)	(18)	(31)	24	(3)	0	0	0	0	0
2. 2015	16,322	17,013	17,058	17,066	17,041	17,005	17,008	17,009	17,009	17,009	0
3. 2016	XXX	18,582	18,981	19,028	19,028	18,929	18,935	18,965	18,965	18,965	0
4. 2017	XXX	XXX	15,363	15,846	15,845	15,850	15,851	15,744	15,744	15,744	0
5. 2018	XXX	XXX	XXX	12,240	13,018	12,655	12,658	12,686	12,687	12,687	0
6. 2019	XXX	XXX	XXX	XXX	13,964	14,473	14,212	14,390	14,397	14,397	0
7. 2020	XXX	XXX	XXX	XXX	XXX	17,530	17,461	17,293	17,274	17,270	(4)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	18,543	18,734	18,130	18,134	4
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,264	19,110	18,702	(408)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,586	20,483	(103)
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,320	22,320
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,810
13. Earned Premiums (Sch P-Pt. 1)	16,517	19,256	15,789	12,746	14,740	17,543	18,226	19,416	19,817	21,810	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	34,307	4,253	3,658	455	4,928	415	(374)	2,228	211	999	999
2. 2015	888,418	915,400	916,033	914,436	912,251	913,071	912,854	912,488	912,556	912,488	(68)
3. 2016	XXX	907,107	923,165	927,113	925,735	923,666	924,648	924,221	923,801	923,608	(193)
4. 2017	XXX	XXX	895,339	908,666	914,496	911,704	909,535	910,431	909,629	909,281	(348)
5. 2018	XXX	XXX	XXX	885,113	904,475	910,769	907,826	907,119	904,927	904,697	(230)
6. 2019	XXX	XXX	XXX	XXX	855,513	867,135	872,286	871,900	873,434	873,629	195
7. 2020	XXX	XXX	XXX	XXX	XXX	772,663	792,782	797,176	797,229	795,652	(1,578)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	727,848	770,492	781,636	782,068	431
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	747,687	781,246	798,620	17,374
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	755,629	799,352	43,723
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	734,258	734,258
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	794,564
13. Earned Premiums (Sch P-Pt. 1)	922,725	938,344	915,688	901,245	882,071	786,953	748,396	795,964	798,784	794,564	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	7,453	700	652	(30)	139	(548)	48	(32)	(60)	77	77
2. 2015	119,482	126,844	127,408	127,187	127,143	127,069	127,134	127,158	127,154	127,145	(9)
3. 2016	XXX	113,632	118,272	118,803	118,819	118,831	118,996	119,004	119,005	118,993	(12)
4. 2017	XXX	XXX	93,840	98,482	99,471	99,813	99,981	100,079	100,075	100,063	(12)
5. 2018	XXX	XXX	XXX	92,921	98,249	101,104	101,593	101,814	101,808	101,833	24
6. 2019	XXX	XXX	XXX	XXX	86,566	95,700	96,747	97,019	97,228	97,123	(105)
7. 2020	XXX	XXX	XXX	XXX	XXX	78,508	83,774	84,760	85,644	85,751	108
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	74,075	79,019	80,429	80,774	345
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	82,718	87,442	89,674	2,231
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	76,621	82,783	6,162
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	70,745	70,745
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	79,554
13. Earned Premiums (Sch P-Pt. 1)	126,935	121,694	99,695	97,843	92,994	90,229	81,324	89,238	83,774	79,554	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	8,805	1,115	101	(25)	30	2	(2)	0	0	0	0
2. 2015	647,558	651,647	653,008	653,088	653,069	653,066	653,070	653,070	653,070	653,070	0
3. 2016	XXX	652,322	655,052	656,746	656,723	656,803	656,806	656,802	656,799	656,798	(1)
4. 2017	XXX	XXX	659,446	666,449	668,310	668,272	668,286	668,287	668,284	668,283	(1)
5. 2018	XXX	XXX	XXX	682,119	691,264	693,956	694,006	694,047	693,470	693,512	42
6. 2019	XXX	XXX	XXX	XXX	719,260	719,791	725,454	725,834	726,455	726,437	(18)
7. 2020	XXX	XXX	XXX	XXX	XXX	750,738	750,980	756,933	757,573	757,580	7
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	779,985	794,597	802,488	803,357	869
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	860,315	873,766	884,511	10,745
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	985,173	991,918	6,744
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,137,822	1,137,822
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,156,209
13. Earned Premiums (Sch P-Pt. 1)	656,363	657,526	663,639	690,871	730,255	754,002	785,959	881,298	1,007,193	1,156,209	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	174	16	(72)	0	0	0	0	0	0	0	0
2. 2015	40,840	40,890	40,888	40,864	40,864	40,857	40,857	40,857	40,857	40,857	0
3. 2016	XXX	39,540	39,697	39,701	39,701	39,701	39,701	39,701	39,701	39,701	0
4. 2017	XXX	XXX	38,721	38,919	38,921	38,901	38,901	38,901	38,901	38,901	0
5. 2018	XXX	XXX	XXX	39,910	40,415	40,411	40,411	40,413	40,417	40,417	0
6. 2019	XXX	XXX	XXX	XXX	54,973	55,798	55,811	55,929	55,936	56,568	632
7. 2020	XXX	XXX	XXX	XXX	XXX	59,144	59,696	59,839	59,834	61,271	1,437
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	68,069	68,676	68,703	70,286	1,584
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	74,138	74,752	76,735	1,983
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	85,034	88,492	3,458
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	109,805	109,805
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	118,900
13. Earned Premiums (Sch P-Pt. 1)	41,015	39,606	38,805	40,088	55,479	59,939	68,634	75,009	85,680	118,900	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	5,217	2,456	14,277	(1,013)	(160)	(635)	206	108	258	(364)	(364)
2. 2015	383,633	387,736	390,012	390,002	390,080	390,182	390,141	390,073	390,092	390,096	3
3. 2016	XXX	391,442	394,538	396,635	396,630	396,669	396,577	396,562	396,624	396,638	14
4. 2017	XXX	XXX	390,618	394,035	396,101	395,942	395,867	395,842	395,790	395,788	(2)
5. 2018	XXX	XXX	XXX	431,146	436,208	438,470	438,728	438,684	437,904	437,769	(135)
6. 2019	XXX	XXX	XXX	XXX	469,687	470,549	474,161	474,317	475,050	474,882	(168)
7. 2020	XXX	XXX	XXX	XXX	XXX	500,572	501,045	503,142	503,460	503,485	25
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	538,507	546,078	552,107	552,233	126
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	590,903	596,439	605,675	9,236
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	647,338	667,569	20,231
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	701,675	701,675
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	730,639
13. Earned Premiums (Sch P-Pt. 1)	388,850	398,000	410,265	435,637	476,728	503,042	542,850	600,683	659,462	730,639	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	628	(408)	(589)	(1,976)	(734)	(872)	24	56	(12)	37	37
2. 2015	25,278	25,402	25,408	25,504	25,219	25,219	25,219	25,219	25,506	25,506	1
3. 2016	XXX	17,312	17,507	17,621	17,816	17,871	17,871	18,067	18,074	18,068	(6)
4. 2017	XXX	XXX	16,331	16,817	16,955	17,403	17,429	17,149	17,184	17,137	(47)
5. 2018	XXX	XXX	XXX	15,961	16,426	16,156	16,169	16,255	16,544	16,538	(7)
6. 2019	XXX	XXX	XXX	XXX	21,568	22,840	22,802	22,421	22,418	22,418	0
7. 2020	XXX	XXX	XXX	XXX	XXX	29,674	31,026	30,827	30,834	30,835	2
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	30,807	31,731	31,766	32,660	894
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29,604	30,176	30,212	35
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35,324	36,084	760
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	40,568	40,568
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	42,237
13. Earned Premiums (Sch P-Pt. 1)	25,905	17,028	15,944	14,681	21,346	30,307	32,184	30,005	36,542	42,237	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	(130)	10	182	1	(7)	11	11	0	7	2	2
2. 2015	118,494	118,342	118,357	118,372	118,372	118,372	118,372	118,372	118,372	118,372	0
3. 2016	XXX	115,602	115,571	115,570	115,570	115,570	115,570	115,570	115,570	115,570	0
4. 2017	XXX	XXX	114,648	114,659	114,647	114,647	114,647	114,647	114,647	114,647	0
5. 2018	XXX	XXX	XXX	116,564	116,564	116,574	116,574	116,574	116,574	116,574	0
6. 2019	XXX	XXX	XXX	XXX	123,576	123,629	123,626	123,626	123,625	123,625	0
7. 2020	XXX	XXX	XXX	XXX	XXX	139,523	139,559	139,566	139,567	139,567	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	167,310	167,428	167,427	167,426	(1)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	193,590	199,061	199,056	(5)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	202,337	208,070	5,733
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	229,771	229,771
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	235,501
13. Earned Premiums (Sch P-Pt. 1)	118,363	115,459	114,815	116,591	123,556	139,597	167,354	193,714	207,814	235,501	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	42	8	62	36	0	(1)	0	3	0	0	0
2. 2015	1,899	1,972	1,971	1,972	1,973	1,974	1,974	1,974	1,974	1,974	0
3. 2016	XXX	2,624	2,643	2,643	2,643	2,643	2,643	2,643	2,643	2,643	0
4. 2017	XXX	XXX	2,934	2,936	2,936	2,936	2,936	2,936	2,936	2,936	0
5. 2018	XXX	XXX	XXX	2,954	2,954	2,963	2,963	2,963	2,963	2,963	0
6. 2019	XXX	XXX	XXX	XXX	3,804	3,822	3,822	3,822	3,822	3,822	0
7. 2020	XXX	XXX	XXX	XXX	XXX	6,378	6,387	6,387	6,387	6,387	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	15,609	15,607	15,607	15,607	0
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,125	25,124	25,124	0
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,324	27,317	(7)
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33,166	33,166
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	33,159
13. Earned Premiums (Sch P-Pt. 1)	1,941	2,706	3,013	2,992	3,804	6,405	15,618	25,125	27,324	33,159	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	3	0	0	0	0	0	0	0	0	0	0
2. 2015	463	464	464	464	464	464	464	464	464	464	0
3. 2016	XXX	504	505	505	505	505	505	505	505	505	0
4. 2017	XXX	XXX	690	691	691	691	691	691	691	691	0
5. 2018	XXX	XXX	XXX	1,142	1,142	1,142	1,142	1,142	1,142	1,142	0
6. 2019	XXX	XXX	XXX	XXX	543	543	543	543	543	543	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	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)	465	505	691	1,143	543	0	0	0	0	0	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	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	(13)	(27)	2	0	0	0	0	0	0	0	0
2. 2015	7,855	7,879	7,895	7,895	7,895	7,895	7,895	7,895	7,895	7,895	0
3. 2016	XXX	7,257	7,126	7,124	7,124	7,124	7,124	7,124	7,124	7,124	0
4. 2017	XXX	XXX	5,859	5,885	5,885	5,885	5,885	5,885	5,899	5,899	0
5. 2018	XXX	XXX	XXX	5,928	5,935	5,936	5,936	5,936	5,979	5,979	0
6. 2019	XXX	XXX	XXX	XXX	8,226	8,515	8,541	8,541	8,542	8,542	0
7. 2020	XXX	XXX	XXX	XXX	XXX	13,606	14,191	14,313	14,355	14,355	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	15,109	15,977	15,977	15,940	(37)
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,345	18,388	18,355	(33)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	39,997	40,894	897
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	59,006	59,006
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	59,833
13. Earned Premiums (Sch P-Pt. 1)	7,842	7,254	5,745	5,952	8,234	13,896	15,720	18,335	41,140	59,833	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	7	0	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	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	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	9	9	0
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,480	2,503	23
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,928	4,928
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,951
13. Earned Premiums (Sch P-Pt. 1)	(2)	0	7	0	0	0	0	0	2,489	4,951	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	(13)	(783)	1	(162)	(2)	(429)	(1)	(122)	3	1	1
2. 2015	3,485	3,503	3,503	3,503	3,503	3,503	3,503	3,503	3,503	3,503	0
3. 2016	XXX	3,345	3,361	3,361	3,361	3,361	3,361	3,361	3,361	3,361	0
4. 2017	XXX	XXX	3,353	3,357	3,357	3,357	3,357	3,357	3,357	3,357	0
5. 2018	XXX	XXX	XXX	3,088	3,085	3,085	3,085	3,085	3,085	3,085	0
6. 2019	XXX	XXX	XXX	XXX	2,762	2,760	2,760	2,760	2,760	2,760	0
7. 2020	XXX	XXX	XXX	XXX	XXX	2,931	3,081	3,081	3,081	3,151	70
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	2,654	3,646	3,646	3,661	15
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,407	3,633	3,626	(7)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,943	3,111	1,168
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,599	2,599
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,846
13. Earned Premiums (Sch P-Pt. 1)	3,471	2,581	3,370	2,930	2,758	2,500	2,803	3,277	3,172	3,846	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	23	34	49	37	41	23	44	13	18	(42)	(42)
2. 2015	0	0	0	0	0	0	0	0	0	0	0
3. 2016	XXX	0	(5)	(5)	(5)	(5)	(5)	(5)	(5)	(5)	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	5	5	5	5	5	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	34	34	34	34	0
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	53	53	53	0
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	55	52	(3)
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	77	77
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31
13. Earned Premiums (Sch P-Pt. 1)	23	34	43	37	41	28	78	66	73	31	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	1,122	499	3,152	229	358	17	173	147	37	149	149
2. 2015	27,825	28,395	28,681	28,683	28,685	28,716	28,712	28,696	28,692	28,693	1
3. 2016	XXX	25,414	25,912	26,130	26,151	26,091	26,103	26,096	26,101	26,096	(5)
4. 2017	XXX	XXX	23,395	23,939	24,200	24,187	24,243	24,240	24,256	24,237	(19)
5. 2018	XXX	XXX	XXX	27,684	28,591	28,983	29,138	29,111	28,972	28,919	(53)
6. 2019	XXX	XXX	XXX	XXX	28,354	28,481	29,085	29,083	29,182	29,168	(14)
7. 2020	XXX	XXX	XXX	XXX	XXX	26,483	26,543	26,975	27,135	27,121	(14)
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	25,559	27,163	28,054	28,188	135
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,400	27,832	29,109	1,277
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,666	30,301	1,635
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32,071	32,071
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35,163
13. Earned Premiums (Sch P-Pt. 1)	28,945	26,484	27,333	28,676	29,903	26,976	26,615	28,529	31,162	35,163	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	(40)	(82)	(9)	0	0	0	0	0	0	0	0
2. 2015	235	234	236	236	236	236	236	236	236	236	0
3. 2016	XXX	311	293	293	293	293	293	293	293	293	0
4. 2017	XXX	XXX	89	60	60	60	60	60	60	60	0
5. 2018	XXX	XXX	XXX	87	39	38	38	38	38	38	0
6. 2019	XXX	XXX	XXX	XXX	140	46	40	40	40	40	0
7. 2020	XXX	XXX	XXX	XXX	XXX	167	80	80	80	80	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	171	63	62	62	0
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	84	77	77	0
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	86	20	(66)
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	90	90
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25
13. Earned Premiums (Sch P-Pt. 1)	195	227	64	58	91	73	77	(25)	77	25	XXX

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

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
1. Prior	(52)	78	(21)	(4)	2	(5)	0	1	(1)	0	0
2. 2015	5,534	5,565	5,550	5,547	5,547	5,547	5,547	5,547	5,547	5,547	0
3. 2016	XXX	5,451	5,514	5,503	5,502	5,502	5,502	5,502	5,502	5,502	0
4. 2017	XXX	XXX	5,430	5,450	5,457	5,457	5,457	5,457	5,457	5,457	0
5. 2018	XXX	XXX	XXX	5,214	5,239	5,239	5,239	5,239	5,239	5,239	0
6. 2019	XXX	XXX	XXX	XXX	5,118	5,125	5,120	5,119	5,119	5,119	0
7. 2020	XXX	XXX	XXX	XXX	XXX	5,518	5,569	5,588	5,587	5,588	1
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	5,976	6,047	6,026	6,027	1
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,409	6,383	6,380	(3)
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,616	6,566	(49)
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,210	7,210
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,160
13. Earned Premiums (Sch P-Pt. 1)	5,482	5,560	5,458	5,216	5,152	5,520	6,022	6,498	6,567	7,160	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	327	327	327	327	327	327	327	327	327	327	0
3. 2016	XXX	280	280	280	280	280	280	280	280	280	0
4. 2017	XXX	XXX	189	189	189	189	189	189	189	189	0
5. 2018	XXX	XXX	XXX	159	159	159	159	159	159	159	0
6. 2019	XXX	XXX	XXX	XXX	114	114	114	114	114	114	0
7. 2020	XXX	XXX	XXX	XXX	XXX	40	44	44	44	44	0
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	44	43	43	43	0
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43	43	43	0
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	51	48	(3)
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	41	41
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	38
13. Earned Premiums (Sch P-Pt. 1)	327	280	189	159	114	40	47	43	51	38	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	523,681	0	0.0	1,658,265	0	0.0
2. Private Passenger Auto Liability/ Medical	895,682	0	0.0	924,451	0	0.0
3. Commercial Auto/Truck Liability/ Medical	985,931	12,555	1.3	615,480	4,611	0.7
4. Workers' Compensation	3,280,786	213,095	6.5	714,709	37,531	5.3
5. Commercial Multiple Peril	1,224,490	0	0.0	1,091,659	0	0.0
6. Medical Professional Liability - Occurrence	715	0	0.0	(1)	0	0.0
7. Medical Professional Liability - Claims - Made	2,094	0	0.0	0	0	0.0
8. Special Liability	111,739	0	0.0	187,704	0	0.0
9. Other Liability - Occurrence	2,126,568	6,487	0.3	717,909	763	0.1
10. Other Liability - Claims-Made	413,113	0	0.0	210,243	0	0.0
11. Special Property	233,765	0	0.0	749,504	0	0.0
12. Auto Physical Damage	79,343	264	0.3	844,830	103	0.0
13. Fidelity/Surety	16,893	0	0.0	12,261	0	0.0
14. Other	3,082	0	0.0	20,354	0	0.0
15. International	137	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	310,969	4,385	1.4	36,837	488	1.3
20. Products Liability - Claims-Made	14,137	0	0.0	7,564	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	10,223,127	236,785	2.3	7,791,769	43,496	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	3,927,230	3,929,873	3,908,223	3,892,746	3,883,426	3,870,130	3,865,545	3,857,609	3,848,054	3,840,743
2. 2015	25,171	57,214	52,819	50,752	49,806	44,696	42,962	42,513	38,201	36,994
3. 2016	XXX	20,785	50,443	48,337	44,631	39,973	36,782	34,893	35,008	34,165
4. 2017	XXX	XXX	22,051	48,475	47,556	42,959	40,648	38,126	35,564	34,673
5. 2018	XXX	XXX	XXX	23,227	51,820	47,738	45,773	41,056	37,947	35,534
6. 2019	XXX	XXX	XXX	XXX	23,199	51,761	49,648	44,864	41,218	38,348
7. 2020	XXX	XXX	XXX	XXX	XXX	25,946	45,919	36,414	33,516	31,862
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	21,963	42,891	43,559	41,103
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,359	42,766	39,067
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,743	44,604
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,317

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	181,082	160,410	130,723	116,701	106,769	95,868	99,215	94,317	91,031	89,303
2. 2015	16,594	29,968	21,508	18,170	15,210	9,546	6,365	5,562	5,782	4,420
3. 2016	XXX	11,592	27,503	21,499	17,107	11,641	7,674	5,608	5,589	4,388
4. 2017	XXX	XXX	15,181	29,020	23,892	17,527	13,368	9,290	6,889	5,524
5. 2018	XXX	XXX	XXX	15,562	30,604	22,342	18,152	12,344	8,962	6,339
6. 2019	XXX	XXX	XXX	XXX	15,549	31,027	24,294	16,821	11,911	8,352
7. 2020	XXX	XXX	XXX	XXX	XXX	20,141	29,962	16,511	11,170	8,055
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	15,452	24,018	16,835	11,526
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,616	24,490	16,646
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,454	25,434
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,736

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	5,132,695	5,130,337	5,130,489	5,131,772	5,133,046	5,133,886	5,130,277	5,133,782	5,131,713	5,132,410
2. 2015	25,244	48,469	48,281	46,899	44,037	44,322	44,293	44,124	44,313	44,277
3. 2016	XXX	26,114	50,446	49,598	47,962	45,529	45,328	45,569	45,637	45,522
4. 2017	XXX	XXX	23,866	45,658	46,247	43,407	40,990	41,373	41,779	41,714
5. 2018	XXX	XXX	XXX	23,876	45,643	46,234	43,792	43,285	43,264	43,592
6. 2019	XXX	XXX	XXX	XXX	22,528	44,011	44,519	41,246	39,038	38,821
7. 2020	XXX	XXX	XXX	XXX	XXX	21,366	40,814	40,999	36,575	36,539
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	21,437	41,055	42,346	40,302
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,670	46,919	45,595
10. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,465	46,259
11. 2024	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	24,613

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	11,513	9,282	7,216	5,916	4,812	4,067	2,400	2,539	1,252	1,070
2. 2015	0	(422)	6,561	3,997	824	509	518	289	307	234
3. 2016	XXX	0	154	6,258	3,887	666	320	190	211	213
4. 2017	XXX	XXX	0	(714)	6,011	3,339	371	275	331	223
5. 2018	XXX	XXX	XXX	0	0	4,080	2,533	712	179	108
6. 2019	XXX	XXX	XXX	XXX	0	0	5,857	3,569	457	221
7. 2020	XXX	XXX	XXX	XXX	XXX	0	0	5,514	1,174	527
8. 2021	XXX	XXX	XXX	XXX	XXX	XXX	0	0	3,089	1,271
9. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1,640	4,617
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	523,681	0	0.0	1,658,265	0	0.0
2. Private Passenger Auto Liability/Medical	895,682	0	0.0	924,451	0	0.0
3. Commercial Auto/Truck Liability/Medical	985,931	0	0.0	615,480	0	0.0
4. Workers' Compensation	3,280,786	0	0.0	714,709	0	0.0
5. Commercial Multiple Peril	1,224,490	0	0.0	1,091,659	0	0.0
6. Medical Professional Liability - Occurrence	715	0	0.0	(1)	0	0.0
7. Medical Professional Liability - Claims - Made	2,094	0	0.0	0	0	0.0
8. Special Liability	111,739	0	0.0	187,704	0	0.0
9. Other Liability - Occurrence	2,126,568	0	0.0	717,909	0	0.0
10. Other Liability - Claims-Made	413,113	0	0.0	210,243	0	0.0
11. Special Property	233,765	0	0.0	749,504	0	0.0
12. Auto Physical Damage	79,343	0	0.0	844,830	0	0.0
13. Fidelity/Surety	16,893	0	0.0	12,261	0	0.0
14. Other	3,082	0	0.0	20,354	0	0.0
15. International	137	0	0.0	0	0	0.0
16. Reinsurance - Nonproportional Assumed Property	26,534	0	0.0	53,486	0	0.0
17. Reinsurance - Nonproportional Assumed Liability	49,734	0	0.0	3,214	0	0.0
18. Reinsurance - Nonproportional Assumed Financial Lines	299	0	0.0	282	0	0.0
19. Products Liability - Occurrence	310,969	0	0.0	36,837	0	0.0
20. Products Liability - Claims-Made	14,137	0	0.0	7,564	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	10,299,694	0	0.0	7,848,751	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 749

5.2 Surety 49,929

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.

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	5,881,738	3,988,670	3,333	1,752,470	(5,439,732)	24,504,684	3,522	0
2. Alaska AK	L	861,265	800,140	1,291	69,872	63,270	849,783	126	0
3. Arizona AZ	L	4,411,689	4,307,887	1,119	3,293,102	1,807,601	15,827,286	2,764	0
4. Arkansas AR	L	921,842	1,116,406	3,031	210,784	(613,099)	4,791,085	627	0
5. California CA	L	48,039,628	36,975,322	0	17,515,188	15,769,827	73,065,884	33,308	0
6. Colorado CO	L	6,187,548	9,469,325	1,313	2,120,095	1,782,844	15,748,851	4,422	0
7. Connecticut CT	L	13,805,029	14,408,512	36,981	26,155,000	18,493,700	128,922,553	11,404	0
8. Delaware DE	L	756,122	865,794	21,682	1,152,224	(835,166)	12,244,254	418	0
9. District of Columbia DC	L	21,123,294	20,245,425	0	1,349,104	917,451	21,084,500	10,863	0
10. Florida FL	L	37,540,141	37,564,138	1,007	22,133,980	16,712,100	112,898,096	10,539	0
11. Georgia GA	L	18,493,481	19,565,117	205,932	5,955,479	10,073,736	40,601,163	11,860	0
12. Hawaii HI	L	2,358,218	2,626,247	0	6,427,503	309,461	1,297,651	216	0
13. Idaho ID	L	1,152,700	853,203	5,529	541,095	899,829	4,556,685	999	0
14. Illinois IL	L	21,799,435	14,572,448	92,468	10,518,102	7,522,083	42,935,437	12,457	0
15. Indiana IN	L	2,957,876	2,705,524	1,152	1,997,919	2,263,091	9,660,560	841	0
16. Iowa IA	L	3,290,110	3,617,810	104,435	2,957,654	2,348,947	15,821,473	851	0
17. Kansas KS	L	7,564,220	5,256,110	10,161	2,734,158	2,146,044	26,422,548	2,263	0
18. Kentucky KY	L	3,549,513	4,451,809	0	1,822,727	2,550,783	18,470,868	1,474	0
19. Louisiana LA	L	8,263,308	10,585,672	15,539	4,732,282	1,998,422	34,430,775	3,182	0
20. Maine ME	L	2,712,483	2,962,403	36	767,743	617,088	8,467,648	1,196	0
21. Maryland MD	L	6,618,903	9,138,651	4,188	2,665,832	1,807,340	53,816,444	2,980	0
22. Massachusetts MA	L	45,184,015	44,753,850	216,783	21,268,546	23,443,692	88,403,559	17,471	0
23. Michigan MI	L	6,693,510	5,219,225	0	10,660,616	(677,514)	151,778,799	3,513	0
24. Minnesota MN	L	8,390,845	10,218,533	268,366	3,314,379	1,563,828	29,846,296	3,841	0
25. Mississippi MS	L	7,632,339	7,386,289	5,242	2,508,139	3,824,870	18,274,814	4,573	0
26. Missouri MO	L	9,231,321	7,937,690	123	4,540,493	5,700,103	23,534,164	5,071	0
27. Montana MT	L	1,642,776	1,304,419	1,639	276,258	614,161	2,063,333	1,644	0
28. Nebraska NE	L	4,636,252	5,805,050	22,624	2,061,618	1,758,577	10,569,514	1,554	0
29. Nevada NV	L	1,458,208	1,729,036	889	1,410,011	432,034	4,826,011	822	0
30. New Hampshire NH	L	22,028	254,903	342,278	2,583,369	1,767,812	12,619,392	14	0
31. New Jersey NJ	L	5,372,584	4,251,964	664,148	6,666,821	(11,737,880)	122,972,301	4,611	0
32. New Mexico NM	L	2,113,083	2,104,603	394	493,624	284,438	3,221,872	1,571	0
33. New York NY	L	40,255,246	40,744,030	4,568	56,719,134	51,702,992	230,177,421	48,601	0
34. North Carolina NC	L	7,164,813	7,682,185	956	7,426,387	8,081,060	26,549,823	7,298	0
35. North Dakota ND	L	33,991	35,065	193	0	(18,632)	75,798	8	0
36. Ohio OH	L	7,907,271	2,605,914	152	1,710,964	(3,510,514)	51,931,677	2,360	0
37. Oklahoma OK	L	2,920,564	3,122,967	21,529	632,044	71,243	8,139,704	63	0
38. Oregon OR	L	4,855,738	4,735,400	482	2,575,521	2,270,572	10,922,911	3,265	0
39. Pennsylvania PA	L	12,504,107	10,210,754	51,702	28,026,836	21,180,792	141,743,034	5,558	0
40. Rhode Island RI	L	3,442,780	3,548,849	0	1,944,004	1,430,466	14,569,201	2,154	0
41. South Carolina SC	L	2,361,869	3,263,699	3,114	3,445,845	2,775,314	16,088,133	1,629	0
42. South Dakota SD	L	681,551	764,783	451	376,653	221,313	1,894,922	277	0
43. Tennessee TN	L	14,696,256	13,136,313	10,651	4,489,923	5,204,714	40,087,507	7,454	0
44. Texas TX	L	92,827,305	72,318,766	18,346	12,066,113	15,759,194	126,428,477	55,677	0
45. Utah UT	L	2,126,633	2,020,658	3,112	1,968,825	2,060,491	9,157,251	2,476	0
46. Vermont VT	L	1,869,232	1,802,989	52	825,619	725,717	3,159,728	1,345	0
47. Virginia VA	L	25,148,207	20,890,288	3,589	10,085,228	9,023,566	36,121,400	68,168	0
48. Washington WA	L	1,835,607	1,989,843	183	1,278,428	(41,383)	7,910,466	1,425	0
49. West Virginia WV	L	1,642,398	1,708,246	203	959,182	460,726	6,099,377	538	0
50. Wisconsin WI	L	3,854,145	2,269,923	5	3,843,643	6,963,106	24,794,351	797	0
51. Wyoming WY	L	52,082	79,302	0	31,916	34,490	110,711	26	0
52. American Samoa AS	N	0	0	0	0	0	0	0	0
53. Guam GU	L	746,539	861,988	0	0	111,869	225,323	0	0
54. Puerto Rico PR	L	106,458	621,921	0	4,838	76,599	157,113	1	0
55. U.S. Virgin Islands VI	L	34,751	47,193	0	0	(17,972)	181,760	2	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0	0	0
58. Aggregate other alien OT	XXX	895	895	0	10,000,000	0	0	0	0
59. Totals	XXX	537,733,941	491,504,145	2,150,971	321,067,288	232,735,465	1,891,054,375	370,118	0
DETAILS OF WRITE-INS									
58001. BEL Belgium	XXX	750	750	0	0	0	0	0	0
58002. BMU Bermuda	XXX	145	145	0	10,000,000	0	0	0	0
58003.	XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	895	895	0	10,000,000	0	0	0	0

(a) Active Status Counts:

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

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

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

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

NONE

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

The Travelers Companies, Inc.	Minnesota	41-0518860	… … 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		
… … … … … … … … … … … Junto Seguros S.A. *	Brazil	AA-2230002	
… … … … … … … … … … … … Junto Controle de Riscos Ltda. (99.99%)	Brazil		
… … … … … … … … … … Junto Holding Latam S.A. (49.5%)	Brazil		
… … … … … … … … … … … JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036	
… … … … … … … … … … … Voice Corretora de Seguros Ltda.	Brazil		
… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835	
… … … … Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266	
… … … … Travelers Casualty UK Investments LLC	Delaware	06-6033504	
… … … … Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268	
… … … … Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698	
… … … … Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040	
… … … … Performance Construction Advisors LLC	Delaware	06-6033504	
… … … … Simply Business, LLC	Massachusetts	30-0956205	
… … … … … Harborway Insurance Agency, LLC	Massachusetts	85-4220959	
… … … … IHP Capital Partners Fund VIII, L.P. (97%)	Delaware	82-0925474	
… … … The Travelers Indemnity Company (25658) *	Connecticut	06-0566050	
… … … … Arch Street North LLC	Delaware	06-0566050	
… … … … The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290	
… … … … Travelers Real Estate, LLC	Delaware	06-0566050	
… … … … First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141	
… … … … Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361	
… … … … Select Insurance Company (22233) *	Texas	75-6013697	
… … … … Crystal Brook, LLC	Delaware	06-0566050	
… … … … … Durham Holding, LLC	Delaware	06-0566050	
… … … … Sutton Holdco, LLC	Delaware	06-0566050	
… … … … … Cadet Limited, LLC	Delaware	06-0566050	
… … … … Arrowhead Company, LLC	Delaware	06-0566050	
… … … … … Eastern Asset, LLC	Delaware	06-0566050	
… … … … American Equity Insurance Company (43117) *	Arizona	86-0703220	
… … … … … American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106	
… … … … Northland Insurance Company (24015) *	Connecticut	41-6009967	
… … … … … Northfield Insurance Company (27987) *	Iowa	41-0983992	
… … … … … Northland Casualty Company (24031) *	Connecticut	94-6051964	
… … … … Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050	
… … … … … 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	
… … … … Travelers Marketplace Holdings, LLC	Delaware	06-0566050	
… … … … … InsuraMatch, LLC	Delaware	04-3508349	
… … … … Tiercel, LLC	Delaware	06-0566050	
… … … … … Redstart, LLC	Delaware	06-0566050	
… … … … QuantumSubro, LLC	Delaware	06-0566050	
… … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079	
… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592	
… … … … Travelers Marine, LLC	Delaware	06-0566050	
… … … … Corvus Insurance Holdings, LLC	Delaware	81-4981134	
… … … … … Corvus Insurance Agency, LLC	Delaware	32-0548038	
… … … … … Corvus Reinsurance Company *	Vermont	86-3282639	
… … … … … Corvus Agency Limited	United Kingdom	98-1694580	
… … … … … Corvus Underwriting GmbH	Germany	98-1721933	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
3548	The Travelers Companies, Inc.		41-0518860	0	0000086312	NYSE	The Travelers Companies, Inc.	MN	UIP			0.000		NO	0
3548	The Travelers Companies, Inc.	24767	41-0406690	0	0		St. Paul Fire and Marine Insurance Company	CT	IA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24791	41-0881659	0	0		St. Paul Mercury Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24775	41-0963301	0	0		St. Paul Guardian Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	30481	41-1230819	0	0		St. Paul Surplus Lines Insurance Company	DE	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41769	41-1435765	0	0		The Travelers Casualty Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41750	41-1435766	0	0		Travelers Constitution State Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		51-0375653	0	0		Northbrook Holdings, Inc.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	36463	36-2999370	0	0		TravCo Personal Insurance Company	CT	IA	Northbrook Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19224	36-2542404	0	0		St. Paul Protective Insurance Company	CT	IA	Northbrook Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10213	52-1925132	0	0		Travelers Specialty Insurance Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25887	52-0515280	0	0		United States Fidelity and Guaranty Company	CT	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1551225	0	0		Laurel Village Fidelity Realty, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		41-1616702	0	0		Laurel Village Joint Venture Partnership	MN	NIA	Laurel Village Fidelity Realty, Inc.	O/M	50.000	The Travelers Companies, Inc.	NO	100
3548	The Travelers Companies, Inc.		41-1542260	0	0		Laurel Village I Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542261	0	0		Laurel Village II Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542263	0	0		Laurel Village III Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542264	0	0		Laurel Village IV Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542266	0	0		Laurel Village Tower A Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1593312	0	0		Laurel Village Tower B Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542267	0	0		Laurel Village Tower C Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1542255	0	0		Laurel Village Swinford Limited Partnership	MN	NIA	Laurel Village Joint Venture Partnership	O/M	99.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1704255	0	0		USF&G Retail Associates GP, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1704256	0	0		USF&G/Fidelity Retail Associates Limited Partnership	MD	NIA	USF&G Retail Associates GP, Inc.	O/M	1.000	The Travelers Companies, Inc.	NO	101
3548	The Travelers Companies, Inc.		52-1704256	0	0		USF&G/Fidelity Retail Associates Limited Partnership	MD	NIA	United States Fidelity and Guaranty Company	O	83.950	The Travelers Companies, Inc.	NO	101
3548	The Travelers Companies, Inc.		52-1852190	0	0		BMR Sports Properties, Inc.	MD	NIA	United States Fidelity and Guaranty Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1573778	0	0		Black Mountain Ranch Limited Partnership	MD	NIA	BMR Sports Properties, Inc.	O/M	1.000	The Travelers Companies, Inc.	NO	102
3548	The Travelers Companies, Inc.	25879	52-0616768	0	0		Fidelity and Guaranty Insurance Underwriters, Inc.	WI	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	35386	42-1091525	0	0		Fidelity and Guaranty Insurance Company	IA	IA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		52-1573778	0	0		Black Mountain Ranch Limited Partnership	MD	NIA	St. Paul Fire and Marine Insurance Company	O	85.000	The Travelers Companies, Inc.	NO	102
3548	The Travelers Companies, Inc.		52-2073764	0	0		MMI Capital Trust I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		41-0406690	0	0		Promenade Partners, L.L.C.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc.		41-0406690	0	0		SPFM Holdings, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Shelf Holdco Ltd.	BMU	NIA	SPFM Holdings, LLC	B	22.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		52-1953822	0	0		USF&G Capital I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-2044075	0	0		USF&G Capital III	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		38-4046010	0	0		350 Market Street, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Travelers Special Services Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		20-3033027	0	0		Yonkers Financing Corp.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		52-1466734	0	0		English Turn Fidelity Realty, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.		59-2635727	0	0		English Turn LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	NO	103
3548	The Travelers Companies, Inc.		52-1715225	0	0		English Turn Realty Management, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		59-2709441	0	0		Fidelity English Turn Club LLC	MN	NIA	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	NO	104
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	22.480	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		41-1985480	0	0		Fog City Fund, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		76-0753165	0	0		Symmetry Growth Capital II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	100.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-1927945	0	0		Upper Lake Growth Capital, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		41-2007089	0	0		Windamere III, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	NO	107
3548	The Travelers Companies, Inc.		99-2174283	0	0		Spire GS Co-Investment, LLC	DE	NIA	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

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3548	The Travelers Companies, Inc.			0	0		10762962 Canada Inc.	CAN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Inc.	CAN	NIA	10762962 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Zensurance Brokers Inc.	CAN	NIA	Zensurance Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		ClearCover Underwriting Inc.	CAN	NIA	Zensurance Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1008174	0	0		Travelers Property Casualty Corp.	CT	UIP	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1445591	0	0		Travelers Insurance Group Holdings Inc.	DE	UDP	Travelers Property Casualty Corp.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19070	06-6033509	0	0		The Standard Fire Insurance Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire Properties, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		94-3097171	0	0		Bayhill Restaurant II Associates	CA	NIA	Standard Fire Properties, LLC	O	50.000	The Travelers Companies, Inc.	NO	105
3548	The Travelers Companies, Inc.		06-6033509	0	0		Standard Fire UK Investments, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19062	06-0848755	0	0		The Automobile Insurance Company of Hartford, Connecticut	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0848755	0	0		Auto Hartford Investments, LLC	DE	NIA	The Automobile Insurance Company of Hartford, Connecticut	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36145	06-1286264	0	0		Travelers Personal Security Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36161	06-1286274	0	0		Travelers Property Casualty Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	38130	36-3703200	0	0		Travelers Personal Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		27-4469564	0	0		Travelers Texas MGA, Inc.	TX	NIA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		06-6033509	0	0		Oregon Evergreen Investor I, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-3194119	0	0		Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		20-4312440	0	0		Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-1534005	0	0		TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		93-2131852	0	0		Travelers Group Captive Insurance Company	CT	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	19038	06-6033504	0	0		Travelers Casualty and Surety Company	CT	RE	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41483	06-1067463	0	0		Farmington Casualty Company	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		75-2676034	0	0		Travelers MGA, Inc.	TX	DS	Farmington Casualty Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.			0	0		8527512 Canada Inc.	CAN	DS	Travelers Casualty and Surety Company	O/B/M	77.520	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		AA-1560270	0	0		The Dominion of Canada General Insurance Company	CAN	DS	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		AA-1560039	0	0		Travelers Insurance Company of Canada	CAN	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.	31194	06-0907370	0	0		Travelers Casualty and Surety Company of America	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Global, Inc.	DE	DS	Travelers Casualty and Surety Company of America	O/B/M	100.000	The Travelers Companies, Inc.	YES	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Holding LLC	DE	DS	Travelers Global, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		47-2215437	0	0		Travelers Brazil Acquisition LLC	DE	DS	Travelers Brazil Holding LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.			0	0		Junto Holding Brasil S.A.	BRA	DS	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230021	0	0		Junto Resseguros S.A.	BRA	DS	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	DS	Junto Resseguros S.A.	O/B	0.010	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2230002	0	0		Junto Seguros S.A.	BRA	DS	Junto Holding Brasil S.A.	O/B	100.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Controle de Riscos Ltda.	BRA	DS	Junto Seguros S.A.	O/B	99.990	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Junto Holding Latam S.A.	BRA	DS	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.		AA-2330036	0	0		JMalucelli Travelers Seguros S.A.	COL	DS	Junto Holding Latam S.A.	O/B/M	51.000	The Travelers Companies, Inc.	NO	106
3548	The Travelers Companies, Inc.			0	0		Voice Corretora de Seguros Ltda.	BRA	DS	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	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	36170	06-1286266	0	0		Travelers Casualty Company of Connecticut	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Travelers Casualty UK Investments LLC	DE	DS	Travelers Casualty and Surety Company	O/M	100.000	The Travelers Companies, Inc.	NO	0

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548	The Travelers Companies, Inc.	36137	06-1286268	0	0		Travelers Commercial Insurance Company	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	29696	06-1203698	0	0		Travelers Excess and Surplus Lines Company	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	41564	75-1732040	0	0		Travelers Lloyds of Texas Insurance Company	TX	DS	Travelers Casualty and Surety Company	O/M/A	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-6033504	0	0		Performance Construction Advisors LLC	DE	DS	Travelers Casualty and Surety Company	O/B	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		30-0956205	0	0		Simply Business, LLC	MA	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		85-4220959	0	0		Harborway Insurance Agency, LLC	MA	DS	Simply Business, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		82-0925474	0	0		IHP Capital Partners Fund VIII, L.P.	DE	DS	Travelers Casualty and Surety Company	O	97.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25658	06-0566050	0	0		The Travelers Indemnity Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arch Street North LLC	DE	NIA	The Travelers Indemnity Company	O/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	25615	06-0291290	0	0		The Charter Oak Fire Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Real Estate, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10647	59-3372141	0	0		First Floridian Auto and Home Insurance Company	FL	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	42811	56-1371361	0	0		Gulf Underwriters Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	22233	75-6013697	0	0		Select Insurance Company	TX	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Crystal Brook, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Durham Holding, LLC	DE	NIA	Crystal Brook, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Sutton Holdco, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Cadet Limited, LLC	DE	NIA	Sutton Holdco, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Arrowhead Company, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Eastern Asset, LLC	DE	NIA	Arrowhead Company, LLC	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	43117	86-0703220	0	0		American Equity Insurance Company	AZ	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	10819	86-0868106	0	0		American Equity Specialty Insurance Company	CT	IA	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24015	41-6009967	0	0		Northland Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	27987	41-0983992	0	0		Northfield Insurance Company	IA	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.	24031	94-6051964	0	0		Northland Casualty Company	CT	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		06-0566050	0	0		Travelers Indemnity U.K. Investments LLC	CT	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	NO	0
3548	The Travelers Companies, Inc.		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?	NO
21.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	NO
22.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
23.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	YES
24.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
25.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
26.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
27.	Will the Supplemental Schedule for Reinsurance Counterparty Reporting Exception - Asbestos and Pollution Contracts be filed with the state of domicile and the NAIC by March 1?	NO
28.	Will the Exhibit of Other Liabilities by Lines of Business be filed with the state of domicile and the NAIC by March 1?	YES
29.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	YES
	APRIL FILING	
30.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
31.	Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
32.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
33.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	NO
34.	Will the Cybersecurity Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?	NO
35.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1?	NO
36.	Will the Private Flood Insurance Supplement be filed with the state of domicile and the NAIC by April 1?	NO
37.	Will the Mortgage Guaranty Insurance Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
	AUGUST FILING	
38.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

11. The data for this supplement is not required to be filed.
12. The data for this supplement is not required to be filed.
13. The data for this supplement is not required to be filed.
15. The data for this supplement is not required to be filed.
16. The data for this supplement is not required to be filed.
17. The data for this supplement is not required to be filed.
18. The data for this supplement is not required to be filed.
20. The data for this supplement is not required to be filed.
21. The data for this supplement is not required to be filed.
22. The data for this supplement is not required to be filed.
24. The data for this supplement is not required to be filed.
25. The data for this supplement is not required to be filed.
26. The data for this supplement is not required to be filed.
27. The data for this supplement is not required to be filed.
30. The data for this supplement is not required to be filed.
31. The data for this supplement is not required to be filed.
32. The data for this supplement is not required to be filed.
33. The data for this supplement is not required to be filed.
34. 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

20. Reinsurance Attestation Supplement [Document Identifier 399]



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



22. Bail Bond Supplement [Document Identifier 500]



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



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



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



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



30. Credit Insurance Experience Exhibit [Document Identifier 230]



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



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



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



34. Cybersecurity and Identity Theft Insurance Coverage Supplement [Document Identifier 550]



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.	Suspense, undistributed payments	2,665,108	0	2,665,108	23,444,863
2505.	Other assets	331,300	0	331,300	1,159,779
2506.	Reinsurance receivable and payable	56,557	0	56,557	404,559
2597.	Summary of remaining write-ins for Line 25 from overflow page	3,052,964	0	3,052,964	25,009,201

Additional Write-ins for Statement of Income Line 14

		1 Current Year	2 Prior Year
1404.	Retroactive reinsurance gain/loss	(1,904,696)	787,836
1497.	Summary of remaining write-ins for Line 14 from overflow page	(1,904,696)	787,836

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

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
5804. OTHER	B	USAIG-AVIATION	0	0	13,500,794	10,882,797
5897. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	13,500,794	10,882,797

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
		Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	1,353,181,111	6.578	1,353,181,111	98,298,623	1,451,479,734	7.057
	1.02 All other governments	15,000,000	0.073	15,000,000	0	15,000,000	0.073
	1.03 U.S. states, territories and possessions, etc. guaranteed	79,667,432	0.387	79,667,432	0	79,667,432	0.387
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	2,644,753,502	12.856	2,644,753,502	0	2,644,753,502	12.859
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	3,165,468,349	15.388	3,165,468,349	0	3,165,468,349	15.391
	1.06 Industrial and miscellaneous	6,777,115,177	32.944	6,777,115,177	0	6,777,115,177	32.951
	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	14,035,185,571	68.226	14,035,185,571	98,298,623	14,133,484,194	68.719
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	1,704,880	0.008	1,704,880	0	1,704,880	0.008
	2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	2.03 Total preferred stocks	1,704,880	0.008	1,704,880	0	1,704,880	0.008
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
	3.02 Industrial and miscellaneous Other (Unaffiliated)	1,211,204	0.006	1,211,204	0	1,211,204	0.006
	3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	4,501,102,069	21.880	4,501,102,069	0	4,501,102,069	21.885
	3.05 Mutual funds	0	0.000	0	0	0	0.000
	3.06 Unit investment trusts	0	0.000	0	0	0	0.000
	3.07 Closed-end funds	0	0.000	0	0	0	0.000
	3.08 Exchange traded funds	0	0.000	0	0	0	0.000
	3.09 Total common stocks	4,502,313,273	21.886	4,502,313,273	0	4,502,313,273	21.891
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	0	0.000	0	0	0	0.000
	4.02 Residential mortgages	0	0.000	0	0	0	0.000
	4.03 Commercial mortgages	0	0.000	0	0	0	0.000
	4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
	4.05 Total valuation allowance	0	0.000	0	0	0	0.000
	4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	0	0.000	0	0	0	0.000
	5.02 Properties held for production of income	0	0.000	0	0	0	0.000
	5.03 Properties held for sale	0	0.000	0	0	0	0.000
	5.04 Total real estate	0	0.000	0	0	0	0.000
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	(1,016,927)	(0.005)	(1,016,927)	0	(1,016,927)	(0.005)
	6.02 Cash equivalents (Schedule E, Part 2)	429,454,911	2.088	429,454,911	0	429,454,911	2.088
	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	428,437,983	2.083	428,437,983	0	428,437,983	2.083
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)	1,505,647,911	7.319	1,501,102,878	0	1,501,102,878	7.299
10.	Receivables for securities	0	0.000	0	0	0	0.000
11.	Securities Lending (Schedule DL, Part 1)	98,298,623	0.478	98,298,623	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	(102,191)	0.000	(102,191)	0	(102,191)	0.000
13.	Total invested assets	20,571,486,049	100.000	20,566,941,017	98,298,623	20,566,941,017	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	
	3.2 Totals, Part 3, Column 11	
4.	Accrual of discount	
5.	Unrealized valuation increase/(decrease):	
	5.1 Totals, Part 1, Column 9	
	5.2 Totals, Part 3, Column 8	
6.	Total gain (loss) on disposals, Part 3, Column 18	
7.	Deduct amounts received on disposals, Part 3, Column	
8.	Deduct amortization of premium and mortgage interest points and commitment fees	
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 13	
	9.2 Totals, Part 3, Column 13	
10.	Deduct current year's other-than-temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	
	10.2 Totals, Part 3, Column 10	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 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		1,647,004,501
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	12,741,857	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	129,688,846	142,430,703
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	(108,103,570)	
	5.2 Totals, Part 3, Column 9	(291,372)	(108,394,942)
6.	Total gain (loss) on disposals, Part 3, Column 19		(1,498,933)
7.	Deduct amounts received on disposals, Part 3, Column 16		145,341,904
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	(555,072)	
	9.2 Totals, Part 3, Column 14	1,484,789	929,717
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	29,481,231	
	10.2 Totals, Part 3, Column 11	0	29,481,231
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,505,647,911
12.	Deduct total nonadmitted amounts		4,545,032
13.	Statement value at end of current period (Line 11 minus Line 12)		1,501,102,878

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		17,254,005,745
2.	Cost of bonds and stocks acquired, Part 3, Column 7		3,164,319,872
3.	Accrual of discount		32,976,370
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	133,669	
	4.2. Part 2, Section 1, Column 15	68,420	
	4.3. Part 2, Section 2, Column 13	19,533,819	
	4.4. Part 4, Column 11	(1,228,530)	18,507,378
5.	Total gain (loss) on disposals, Part 4, Column 19		(28,964,843)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,874,768,554
7.	Deduct amortization of premium		27,838,093
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		965,849
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		18,539,203,724
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		18,539,203,724

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	1,353,181,112	1,315,010,417	1,334,833,576	1,369,878,837
Governments (Including all obligations guaranteed by governments)	2.	Canada	0	0	0	0
	3.	Other Countries	15,000,000	14,334,900	14,999,250	15,000,000
	4.	Totals	1,368,181,112	1,329,345,317	1,349,832,826	1,384,878,837
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	79,667,432	75,277,405	79,578,263	79,790,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	2,644,753,502	2,394,110,737	2,682,383,804	2,651,543,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	3,165,468,349	3,038,493,986	3,196,123,730	3,163,630,229
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	6,133,680,061	5,746,808,482	6,150,920,396	6,156,776,067
	9.	Canada	202,892,954	189,435,752	202,154,431	203,953,000
	10.	Other Countries	440,542,163	419,899,862	440,606,015	441,092,000
	11.	Totals	6,777,115,177	6,356,144,096	6,793,680,843	6,801,821,067
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	14,035,185,571	13,193,371,541	14,101,599,465	14,081,663,133
PREFERRED STOCKS	14.	United States	1,704,880	1,704,880	1,451,000	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	1,704,880	1,704,880	1,451,000	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	1,704,880	1,704,880	1,451,000	
COMMON STOCKS	20.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	1,211,204	1,211,204	1,211,204	
	22.	Other Countries	0	0	0	
	23.	Totals	1,211,204	1,211,204	1,211,204	
Parent, Subsidiaries and Affiliates	24.	Totals	4,501,102,069	4,501,102,069	1,795,910,881	
	25.	Total Common Stocks	4,502,313,273	4,502,313,273	1,797,122,085	
	26.	Total Stocks	4,504,018,153	4,504,018,153	1,798,573,085	
	27.	Total Bonds and Stocks	18,539,203,724	17,697,389,694	15,900,172,550	

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	537,942,453	400,976,268	272,781,690	120,146,394	21,334,308	XXX	1,353,181,112	9.6	1,351,040,607	10.6	1,353,181,112	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	537,942,453	400,976,268	272,781,690	120,146,394	21,334,308	XXX	1,353,181,112	9.6	1,351,040,607	10.6	1,353,181,112	0
2. All Other Governments												
2.1 NAIC 1	0	15,000,000	0	0	0	XXX	15,000,000	0.1	15,000,000	0.1	15,000,000	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	15,000,000	0	0	0	XXX	15,000,000	0.1	15,000,000	0.1	15,000,000	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	375,000	8,070,000	17,862,178	53,360,254	0	XXX	79,667,432	0.6	105,920,337	0.8	79,667,432	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	375,000	8,070,000	17,862,178	53,360,254	0	XXX	79,667,432	0.6	105,920,337	0.8	79,667,432	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	40,473,698	216,730,265	643,012,383	1,562,642,668	181,894,488	XXX	2,644,753,502	18.8	2,562,381,344	20.1	2,644,753,502	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	3,526,188	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	40,473,698	216,730,265	643,012,383	1,562,642,668	181,894,488	XXX	2,644,753,502	18.8	2,565,907,532	20.1	2,644,753,502	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	234,230,570	794,361,955	762,647,485	998,945,391	375,282,949	XXX	3,165,468,349	22.6	2,583,220,861	20.2	3,165,468,349	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	234,230,570	794,361,955	762,647,485	998,945,391	375,282,949	XXX	3,165,468,349	22.6	2,583,220,861	20.2	3,165,468,349	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	320,855,383	1,587,808,799	2,012,887,222	163,432,644	91,086,282	XXX	4,176,070,330	29.8	3,842,111,492	30.1	3,045,449,316	1,130,621,014
6.2 NAIC 2	213,774,327	1,128,017,856	1,025,853,189	61,549,361	0	XXX	2,429,194,733	17.3	2,227,807,101	17.4	2,124,413,995	304,780,739
6.3 NAIC 3	2,608,682	71,015,267	54,523,513	0	0	XXX	128,147,462	0.9	48,288,716	0.4	29,319,999	98,827,463
6.4 NAIC 4	579,071	21,252,959	19,856,860	0	0	XXX	41,688,890	0.3	26,867,335	0.2	8,975,191	32,713,699
6.5 NAIC 5	0	1,436,114	577,648	0	0	XXX	2,013,762	0.0	1,331,594	0.0	0	2,013,762
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	537,817,463	2,809,530,996	3,113,698,431	224,982,005	91,086,282	XXX	6,777,115,177	48.3	6,146,406,238	48.1	5,208,158,500	1,568,956,677
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) 1,133,877,103	3,022,947,287	3,709,190,957	2,898,527,351	669,598,026	0	11,434,140,724	81.5	XXX	XXX	10,303,519,710	1,130,621,014
12.2 NAIC 2	(d) 213,774,327	1,128,017,856	1,025,853,189	61,549,361	0	0	2,429,194,733	17.3	XXX	XXX	2,124,413,995	304,780,739
12.3 NAIC 3	(d) 2,608,682	71,015,267	54,523,513	0	0	0	128,147,462	0.9	XXX	XXX	29,319,999	98,827,463
12.4 NAIC 4	(d) 579,071	21,252,959	19,856,860	0	0	0	41,688,890	0.3	XXX	XXX	8,975,191	32,713,699
12.5 NAIC 5	(d) 0	1,436,114	577,648	0	0	0	(c) 2,013,762	0.0	XXX	XXX	0	2,013,762
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	1,350,839,183	4,244,669,483	4,810,002,166	2,960,076,712	669,598,026	0	(b) 14,035,185,571	100.0	XXX	XXX	12,466,228,894	1,568,956,677
12.8 Line 12.7 as a % of Col. 7	9.6	30.2	34.3	21.1	4.8	0.0	100.0	XXX	XXX	XXX	88.8	11.2
13. Total Bonds Prior Year												
13.1 NAIC 1	651,298,569	2,960,342,448	3,427,094,330	2,949,265,456	471,673,838	0	XXX	XXX	10,459,674,641	81.9	9,492,088,764	967,585,877
13.2 NAIC 2	193,538,159	1,036,378,691	979,264,014	18,626,238	0	0	XXX	XXX	2,227,807,101	17.4	1,886,522,505	341,284,595
13.3 NAIC 3	8,374,722	28,648,451	11,265,544	0	0	0	XXX	XXX	48,288,716	0.4	24,055,889	24,232,827
13.4 NAIC 4	0	16,275,839	10,591,497	0	0	0	XXX	XXX	26,867,335	0.2	1,315,276	25,552,060
13.5 NAIC 5	0	727,329	604,265	3,526,188	0	0	XXX	XXX	(c) 4,857,782	0.0	3,526,188	1,331,594
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	853,211,449	4,042,372,757	4,428,819,650	2,971,417,882	471,673,838	0	XXX	XXX	(b) 12,767,495,576	100.0	11,407,508,623	1,359,986,953
13.8 Line 13.7 as a % of Col. 9	6.7	31.7	34.7	23.3	3.7	0.0	XXX	XXX	100.0	XXX	89.3	10.7
14. Total Publicly Traded Bonds												
14.1 NAIC 1	1,060,772,777	2,566,361,765	3,260,565,386	2,817,374,653	598,445,129	0	10,303,519,710	73.4	9,492,088,764	74.3	10,303,519,710	XXX
14.2 NAIC 2	181,341,411	988,678,582	913,162,216	41,231,785	0	0	2,124,413,995	15.1	1,886,522,505	14.8	2,124,413,995	XXX
14.3 NAIC 3	997,170	20,794,428	7,528,401	0	0	0	29,319,999	0.2	24,055,889	0.2	29,319,999	XXX
14.4 NAIC 4	0	7,044,511	1,930,680	0	0	0	8,975,191	0.1	1,315,276	0.0	8,975,191	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	3,526,188	0.0	0	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	1,243,111,358	3,582,879,286	4,183,186,684	2,858,606,438	598,445,129	0	12,466,228,894	88.8	11,407,508,623	89.3	12,466,228,894	XXX
14.8 Line 14.7 as a % of Col. 7	10.0	28.7	33.6	22.9	4.8	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	8.9	25.5	29.8	20.4	4.3	0.0	88.8	XXX	XXX	XXX	88.8	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	73,104,327	456,585,522	448,625,570	81,152,698	71,152,897	0	1,130,621,014	8.1	967,585,877	7.6	XXX	1,130,621,014
15.2 NAIC 2	32,432,916	139,339,274	112,690,972	20,317,576	0	0	304,780,739	2.2	341,284,595	2.7	XXX	304,780,739
15.3 NAIC 3	1,611,512	50,220,839	46,995,112	0	0	0	98,827,463	0.7	24,232,827	0.2	XXX	98,827,463
15.4 NAIC 4	579,071	14,208,448	17,926,180	0	0	0	32,713,699	0.2	25,552,060	0.2	XXX	32,713,699
15.5 NAIC 5	0	1,436,114	577,648	0	0	0	2,013,762	0.0	1,331,594	0.0	XXX	2,013,762
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	107,727,826	661,790,197	626,815,483	101,470,274	71,152,897	0	1,568,956,677	11.2	1,359,986,953	10.7	XXX	1,568,956,677
15.8 Line 15.7 as a % of Col. 7	6.9	42.2	40.0	6.5	4.5	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	0.8	4.7	4.5	0.7	0.5	0.0	11.2	XXX	XXX	XXX	XXX	11.2

(a) Includes $ 1,362,111,106 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 12,000,000 current year of bonds with Z designations and $ 6,000,000 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 0 current year, $ 3,526,188 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	465,269,793	165,203,060	109,944,332	0	0	XXX	740,417,185	5.3	906,722,500	7.1	740,417,185	0
1.02 Residential Mortgage-Backed Securities	56,300,876	181,399,028	118,764,021	84,316,134	15,601,571	XXX	456,381,630	3.3	335,703,461	2.6	456,381,630	0
1.03 Commercial Mortgage-Backed Securities	8,769,808	29,768,995	22,628,649	15,185,172	1,043,710	XXX	77,396,334	0.6	26,314,453	0.2	77,396,334	0
1.04 Other Loan-Backed and Structured Securities	7,601,977	24,605,185	21,444,687	20,645,087	4,689,027	XXX	78,985,962	0.6	82,300,193	0.6	78,985,962	0
1.05 Totals	537,942,453	400,976,268	272,781,690	120,146,394	21,334,308	XXX	1,353,181,112	9.6	1,351,040,607	10.6	1,353,181,112	0
2. All Other Governments												
2.01 Issuer Obligations	0	15,000,000	0	0	0	XXX	15,000,000	0.1	15,000,000	0.1	15,000,000	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	15,000,000	0	0	0	XXX	15,000,000	0.1	15,000,000	0.1	15,000,000	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	375,000	8,070,000	17,862,178	53,360,254	0	XXX	79,667,432	0.6	105,920,337	0.8	79,667,432	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	375,000	8,070,000	17,862,178	53,360,254	0	XXX	79,667,432	0.6	105,920,337	0.8	79,667,432	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	40,473,698	216,730,265	643,012,383	1,562,642,668	181,894,488	XXX	2,644,753,502	18.8	2,565,907,532	20.1	2,644,753,502	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	40,473,698	216,730,265	643,012,383	1,562,642,668	181,894,488	XXX	2,644,753,502	18.8	2,565,907,532	20.1	2,644,753,502	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	32,998,135	107,005,527	242,279,882	535,314,933	251,777,330	XXX	1,169,375,808	8.3	1,468,757,615	11.5	1,169,375,808	0
5.02 Residential Mortgage-Backed Securities	201,232,434	687,356,428	520,367,603	463,630,457	123,505,619	XXX	1,996,092,541	14.2	1,114,463,246	8.7	1,996,092,541	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	234,230,570	794,361,955	762,647,485	998,945,391	375,282,949	XXX	3,165,468,349	22.6	2,583,220,861	20.2	3,165,468,349	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	494,262,376	2,670,815,585	3,006,327,131	156,810,104	68,021,435	XXX	6,396,236,632	45.6	5,771,759,325	45.2	5,101,568,140	1,294,668,493
6.02 Residential Mortgage-Backed Securities	22,646,286	75,149,852	65,394,119	68,171,901	23,064,847	XXX	254,427,005	1.8	232,575,605	1.8	9,259,651	245,167,354
6.03 Commercial Mortgage-Backed Securities	20,609,754	58,281,545	41,977,181	0	0	XXX	120,868,480	0.9	131,720,060	1.0	97,330,710	23,537,769
6.04 Other Loan-Backed and Structured Securities	299,047	5,284,013	0	0	0	XXX	5,583,060	0.0	10,351,248	0.1	0	5,583,060
6.05 Totals	537,817,463	2,809,530,996	3,113,698,431	224,982,005	91,086,282	XXX	6,777,115,177	48.3	6,146,406,238	48.1	5,208,158,500	1,568,956,677
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	1,033,379,002	3,182,824,437	4,019,425,906	2,308,127,960	501,693,253	XXX	11,045,450,558	78.7	XXX	XXX	9,750,782,066	1,294,668,493
12.02 Residential Mortgage-Backed Securities	280,179,596	943,905,308	704,525,743	616,118,493	162,172,036	XXX	2,706,901,176	19.3	XXX	XXX	2,461,733,822	245,167,354
12.03 Commercial Mortgage-Backed Securities	29,379,562	88,050,540	64,605,830	15,185,172	1,043,710	XXX	198,264,814	1.4	XXX	XXX	174,727,044	23,537,769
12.04 Other Loan-Backed and Structured Securities	7,901,024	29,889,198	21,444,687	20,645,087	4,689,027	XXX	84,569,023	0.6	XXX	XXX	78,985,962	5,583,060
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	1,350,839,183	4,244,669,483	4,810,002,166	2,960,076,712	669,598,026	0	14,035,185,571	100.0	XXX	XXX	12,466,228,894	1,568,956,677
12.10 Line 12.09 as a % of Col. 7	9.6	30.2	34.3	21.1	4.8	0.0	100.0	XXX	XXX	XXX	88.8	11.2
13. Total Bonds Prior Year												
13.01 Issuer Obligations	699,031,221	3,394,296,469	3,889,473,858	2,518,048,114	333,217,647	XXX	XXX	XXX	10,834,067,308	84.9	9,714,478,877	1,119,588,432
13.02 Residential Mortgage-Backed Securities	131,432,336	546,400,238	444,955,435	426,899,632	133,054,672	XXX	XXX	XXX	1,682,742,313	13.2	1,475,185,193	207,557,120
13.03 Commercial Mortgage-Backed Securities	14,448,398	65,506,277	72,754,370	5,325,468	0	XXX	XXX	XXX	158,034,513	1.2	135,544,361	22,490,153
13.04 Other Loan-Backed and Structured Securities	8,299,494	36,169,774	21,635,986	21,144,668	5,401,519	XXX	XXX	XXX	92,651,441	0.7	82,300,193	10,351,248
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	853,211,449	4,042,372,757	4,428,819,650	2,971,417,882	471,673,838	0	XXX	XXX	12,767,495,576	100.0	11,407,508,623	1,359,986,953
13.10 Line 13.09 as a % of Col. 9	6.7	31.7	34.7	23.3	3.7	0.0	XXX	XXX	100.0	XXX	89.3	10.7
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	955,713,711	2,603,471,529	3,465,967,918	2,272,783,585	452,845,323	XXX	9,750,782,066	69.5	9,714,478,877	76.1	9,750,782,066	XXX
14.02 Residential Mortgage-Backed Securities	258,667,031	871,829,687	641,377,440	549,992,594	139,867,070	XXX	2,461,733,822	17.5	1,475,185,193	11.6	2,461,733,822	XXX
14.03 Commercial Mortgage-Backed Securities	21,128,638	82,972,886	54,396,639	15,185,172	1,043,710	XXX	174,727,044	1.2	135,544,361	1.1	174,727,044	XXX
14.04 Other Loan-Backed and Structured Securities	7,601,977	24,605,185	21,444,687	20,645,087	4,689,027	XXX	78,985,962	0.6	82,300,193	0.6	78,985,962	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	1,243,111,358	3,582,879,286	4,183,186,684	2,858,606,438	598,445,129	0	12,466,228,894	88.8	11,407,508,623	89.3	12,466,228,894	XXX
14.10 Line 14.09 as a % of Col. 7	10.0	28.7	33.6	22.9	4.8	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	8.9	25.5	29.8	20.4	4.3	0.0	88.8	XXX	XXX	XXX	88.8	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	77,665,291	579,352,908	553,457,988	35,344,375	48,847,931	XXX	1,294,668,493	9.2	1,119,588,432	8.8	XXX	1,294,668,493
15.02 Residential Mortgage-Backed Securities	21,512,564	72,075,622	63,148,303	66,125,899	22,304,967	XXX	245,167,354	1.7	207,557,120	1.6	XXX	245,167,354
15.03 Commercial Mortgage-Backed Securities	8,250,923	5,077,654	10,209,192	0	0	XXX	23,537,769	0.2	22,490,153	0.2	XXX	23,537,769
15.04 Other Loan-Backed and Structured Securities	299,047	5,284,013	0	0	0	XXX	5,583,060	0.0	10,351,248	0.1	XXX	5,583,060
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	107,727,826	661,790,197	626,815,483	101,470,274	71,152,897	0	1,568,956,677	11.2	1,359,986,953	10.7	XXX	1,568,956,677
15.10 Line 15.09 as a % of Col. 7	6.9	42.2	40.0	6.5	4.5	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.8	4.7	4.5	0.7	0.5	0.0	11.2	XXX	XXX	XXX	XXX	11.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	19,000,000	19,000,000	0	0	0
3. Accrual of discount	(6)	(6)	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	2,233	2,233	0	0	0
6. Deduct consideration received on disposals	19,002,227	19,002,227	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	623,402,690	0	623,402,690	0
2. Cost of cash equivalents acquired	6,088,453,821	0	6,088,453,821	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	6,282,401,600	0	6,282,401,600	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)	429,454,911	0	429,454,911	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	429,454,911	0	429,454,911	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		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
Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated																			
	GoldenTree High Yield Partners, L.P.		New York	NY	Goldentree Asset Management		07/01/2006	11	39,200,343	111,565,355	111,565,355	1,345,145	0	0	0	0	13,270,528	0	13.370
	Golub Capital Partners 11 Rollover Fund, L.P.		New York	NY	Golub Capital		01/01/2017	2	13,347,195	13,830,702	13,830,702	0	0	0	0	0	1,356,300	1,536,745	3.560
	Ironwood Mezzanine Fund IV LP		Avon	CT	Ironwood Capital Advisors		04/11/2017	2	4,212,633	3,872,062	3,872,062	(561,354)	0	0	0	0	972,820	679,636	5.520
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									56,760,171	129,268,119	129,268,119	783,791	0	0	0	0	15,599,648	2,216,381	XXX
Joint Venture Interests - Common Stock - Unaffiliated																			
	Aquiline Financial Services Fund III L.P.		New York	NY	Aquiline Capital Partners		12/22/2014	3	7,609,404	8,771,508	8,771,508	1,162,104	0	0	0	0	0	1,960,076	1.200
	Atlas Merchant Capital Fund LP		New York	NY	Atlas Merchant Capital		03/10/2016	3	12,407,567	10,539,680	10,539,680	1,274,695	0	0	0	0	0	63,607	3.530
	BBH Capital Partners V, L.P.		New York	NY	BBH Capital Partners		09/01/2015	3	6,175,582	6,344,261	6,344,261	901,394	0	0	0	0	353,702	714,772	1.720
	BCM Fund I, LP		Miami	FL	Boyne Capital Management, LLC		05/06/2017	3	8,249,827	17,301,994	17,301,994	3,287,562	0	0	0	0	7,323,493	3,634,455	6.950
	Black Enterprise/Greenwich Street Corporate Growth Partners, L.P.		New York	NY	Black Enterprise/Greenwich Street Corporate Growth		12/09/1998	3	12,595	(65,199)	(65,199)	(17,780)	0	0	0	0	0	0	1.830
	Blackstone Capital Partners VII L.P.		New York	NY	Blackstone Group		05/13/2015	3	15,027,830	15,027,830	15,027,830	161,015	0	0	0	0	1,443,367	1,052,224	0.090
	Bridgepoint Europe IV 'B' L.P.		London	GBR	Bridgepoint Capital		01/01/2010	3	7,636,326	1,960,273	1,960,273	(244,801)	0	98,874	0	(141,153)	0	938,802	2.840
	CapitalWorks Fund IV, L.P.		Cleveland	OH	CapitalWorks		11/15/2017	3	9,748,501	11,550,453	11,550,453	591,053	0	1,261	0	0	1,977,601	1,738,956	7.480
	Carlyle Partners VII, L.P.		Washington	DC	The Carlyle Group		01/11/2018	3	10,522,768	11,297,585	11,297,585	(800,036)	0	0	0	0	1,764,169	442,131	0.050
	Carlyle U.S. Equity Opportunity Fund II, L.P.		Washington	DC	The Carlyle Group		03/06/2015	3	8,957,866	8,957,866	8,957,866	(769,541)	0	0	0	0	3,263,266	2,604,036	0.710
	Century Focused Fund IV, L.P.		Boston	MA	Century Capital Partners		10/02/2015	3	6,940,113	7,367,093	7,367,093	108,964	0	0	0	0	22,982	108,653	2.410
	Chartwell Investors II, L.P.		New York	NY	Chartwell Managers		02/03/1999	3	364,366	357,740	357,740	(2,159)	0	0	0	0	0	0	1.270
	CIP Capital Fund II, L.P.		New York	NY	CIP Capital		02/02/2017	3	7,894,003	6,244,628	6,244,628	(696,288)	0	0	0	0	0	5,957	3.660
	CIP Capital Fund, L.P.		New York	NY	CIP Capital		04/30/2014	3	27,926	27,926	27,926	16,608	0	0	0	0	0	124,124	8.420
	Clayton, Dubilier & Rice Fund VI		New York	NY	Clayton, Dubilier & Rice, Inc.		12/08/1998	3	477	313	313	989	0	0	0	0	0	632,811	0.030
	Crestview Partners II, L.P.		New York	NY	Crestview Partners		08/29/2008	3	7,707,740	8,361,066	8,361,066	955,511	0	0	0	0	2,596,716	1,976,357	0.840
	Crestview Partners III, L.P.		New York	NY	Crestview Partners		11/08/2013	3	23,858,692	15,857,819	15,857,819	(9,078,955)	0	0	0	0	1,078,082	900,052	0.790
	DFW Capital Partners V, L.P.		Teaneck	NJ	DFW Capital partners		04/02/2016	3	5,144,251	5,112,699	5,112,699	529,245	0	0	0	0	0	974,650	2.240
	Excellere Capital Fund III, L.P.		Denver	CO	Excellere Partners		07/31/2015	3	16,496,266	16,496,266	16,496,266	(1,009,378)	0	0	0	0	5,563,800	0	2.720
	Fourth Cinven Fund (No. 1) Limited Partnership		London	GBR	Cinven		01/01/2010	3	2,122,369	11,734	11,734	(339)	0	0	0	(795)	0	238,869	0.180
	FPE Fund II LP		London	GBR	FPE Capital LLP		10/20/2017	3	3,799,963	7,126,180	7,126,180	2,139,500	0	0	0	(187,913)	0	21,572	4.020
	Further Global Capital Partners, L.P.		New York	NY	Further Global Capital Management		01/31/2018	3	23,757,001	25,207,634	25,207,634	684,489	0	532,282	0	0	2,504,086	3,281,918	4.550
	GGV Capital VII L.P.		Menlo Park	CA	Granite Global Ventures		08/15/2018	1	7,720,000	8,353,410	8,353,410	(1,614,327)	0	0	0	0	0	280,000	0.760
	GGV Capital VII Plus L.P.		Menlo Park	CA	Granite Global Ventures		08/15/2018	1	1,950,000	2,302,151	2,302,151	(134,345)	0	0	0	0	0	50,000	0.750
	Green Equity Investors VII, L.P.		Los Angeles	CA	Leonard Green & Partners		02/29/2016	3	14,130,138	13,494,278	13,494,278	(956,643)	0	0	0	0	2,573,370	2,872,197	0.420
	HCI Equity Partners V, L.P.		Washington	DC	HCI Equity Partners		04/14/2017	3	8,932,337	12,204,151	12,204,151	132,049	0	0	0	0	1,789,044	1,143,685	2.260
	HealthEdge Investment Fund III (Parallel Fund), L.P.		Tampa	FL	HealthEdge Investment Partners		12/21/2016	3	7,749,121	7,205,474	7,205,474	70,791	0	0	0	0	0	100,000	7.120
	Heartwood Partners III, LP		Norwalk	CT	Capital Partners		11/09/2017	3	6,884,768	6,884,768	6,884,768	0	0	0	0	0	1,130,595	718,207	1.500
	Herkules Private Equity IV (Jersey-II) L.P.		Oslo	NOR	Herkules Capital		09/30/2014	3	930,497	0	0	400,020	0	0	0	(13,229)	0	806,431	2.810
	Inverness Graham Investments III, L.P.		Wayne	PA	Inverness Graham		05/19/2015	3	6,367,907	6,006,600	6,006,600	(3,919,822)	0	0	0	0	3,836,006	942,367	5.030
	JFL Equity Investors IV, L.P.		New York	NY	J.F. Lehman & Company		10/23/2015	3	3,382,556	3,354,122	3,354,122	(3,539,064)	0	0	0	0	3,100,285	1,600,395	1.970
	JLL Partners Fund V, L.P.		New York	NY	JLL Partners Inc.		05/04/2005	3	3,115,141	2,802,048	2,802,048	373,235	0	0	0	0	0	474,851	1.600
	JLL Partners Fund VII, L.P.		New York	NY	JLL Partners Inc.		08/20/2014	3	17,947,100	22,055,528	22,055,528	1,108,161	0	0	0	0	1,357,542	2,798,376	1.770
	Liberty Hall Capital Partners Fund I, L.P.		New York	NY	Liberty Hall Capital Partners		12/21/2017	3	9,932,809	7,428,314	7,428,314	(486,687)	0	0	0	0	0	3,216,071	6.630
	Mason Wells Buyout Fund IV, LP		Milwaukee	WI	Mason Wells, Inc.		11/24/2015	3	14,733,153	23,267,885	23,267,885	(5,232,598)	0	0	0	0	15,855,091	266,847	2.190
	NexPhase Capital Fund III, LP		New York	NY	NexPhase Capital		03/11/2016	3	14,712,581	14,263,148	14,263,148	(3,221,953)	0	601,447	0	0	1,749,603	2,954,047	8.090
	NorthEdge Capital Fund II, L.P.		Manchester	GBR	NorthEdge Capital LLP		12/18/2015	3	5,514,811	3,552,370	3,552,370	(140,706)	0	0	0	19,223	0	773,837	2.560
	NorthEdge Capital SME Fund I, LP		Manchester	GBR	NorthEdge Capital LLP		04/24/2018	3	4,232,899	4,599,716	4,599,716	(1,148,379)	0	0	0	(98,514)	2,027,794	949,077	2.950

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
	One Rock Capital Partners II, LP		New York	NY	One Rock Capital Partners		03/31/2017	3	13,736,437	13,878,754	13,878,754	(3,911,732)	0	0	0	0	510,449	3,634,439	1.420
	Onex Partners II L.P.		Toronto	CAN	Onex Partners		06/29/2006	3	104,119	48,583	48,583	(7,429)	0	0	0	0	0	2,241,352	0.890
	Pitango Venture Capital Fund V, L.P.		Herzliya	ISR	Pitango Venture Capital		01/01/2010	1	7,222,543	5,580,378	5,580,378	17,238	0	0	0	0	0	318,352	4.220
	Pitango Venture Capital Fund VII, L.P.		Herzliya	ISR	Pitango Venture Capital		12/14/2016	1	15,000,000	27,809,413	27,809,413	(1,687,287)	0	0	0	0	0	0	7.440
	Providence Equity Partners VI, L.P.		Providence	RI	Providence Equity Partners		12/05/2006	3	140,722	102,078	102,078	468,720	0	0	0	0	0	974,706	0.260
	Public Pension Capital, LLC		New York	NY	PPC Enterprises LLC		05/16/2014	3	60,186,842	60,186,842	60,186,842	(14,258,173)	0	0	0	0	27,190,766	14,727,439	5.570
	Rally Ventures Fund II, L.P.		Menlo Park	CA	Rally Ventures		09/01/2015	1	9,300,000	13,658,998	13,658,998	(4,643,616)	0	0	0	0	1,759,235	700,000	11.350
	Rally Ventures Fund III, L.P.		Menlo Park	CA	Rally Ventures		04/24/2018	1	8,500,000	8,456,075	8,456,075	(405,048)	0	0	0	0	0	1,500,000	7.870
	Sentinel Capital Partners VI, L.P.		New York	NY	Sentinel Capital Partners		01/18/2018	3	19,948,980	17,466,505	17,466,505	(1,894,436)	0	0	0	0	0	1,494,897	1.310
	Sentinel Junior Capital I, L.P.		New York	NY	Sentinel Capital Partners		01/18/2018	3	2,619,702	2,619,702	2,619,702	0	0	0	0	0	297,715	37,502	1.060
	Shamrock Capital Growth Fund IV, L.P.		Los Angeles	CA	Shamrock Capital		12/11/2015	3	7,806,077	9,527,064	9,527,064	718,010	0	0	0	0	128,071	1,636,408	1.290
	Silverfleet Capital Partners II LP		London	GBR	Silverfleet Capital Partners		10/31/2014	3	4,272,490	2,562,994	2,562,994	891,265	0	0	0	(163,927)	0	2,541,528	1.500
	Silverfleet European Development Fund SCSp		London	GBR	Silverfleet Capital Partners		08/22/2018	3	378,371	39,362	39,362	(58,878)	0	0	0	(33,784)	618,911	445,345	2.020
	Snow Phipps III, L.P.		New York	NY	Snow Phipps Group LLC		12/18/2015	3	14,541,845	14,847,369	14,847,369	1,379,833	0	0	0	0	112,262	2,139,250	2.040
	Spire Capital Partners III, L.P.		New York	NY	Spire Capital Management		03/29/2013	3	10,810,430	10,810,430	10,810,430	(526,900)	0	0	0	0	2,188,401	1,485,616	4.230
	Synova Capital Fund III LP		London	GBR	Synova Capital		12/18/2015	3	5,513,166	4,965,920	4,965,920	(1,351,335)	0	0	0	321,060	2,770,727	196,499	3.990
	Taconic Opportunity Fund L.P.		New York	NY	Taconic Opportunity Fund		04/28/2006	13	3,028	3,028	3,028	0	0	0	0	0	0	0	1.510
	Thompson Street Capital Partners II, L.P.		St. Louis	MO	Thompson Street Capital Partners		01/30/2007	3	413,257	414,640	414,640	4,927	0	0	0	0	0	980,942	2.640
	Thompson Street Capital Partners IV, L.P.		St. Louis	MO	Thompson Street Capital Partners		12/10/2015	3	9,889,611	11,202,356	11,202,356	(2,554,930)	0	0	0	0	6,180,579	720,188	1.990
	Thompson Street Capital Partners V, L.P.		St. Louis	MO	Thompson Street Capital Partners		05/04/2018	3	11,034,817	13,348,411	13,348,411	642,843	0	0	0	0	685,590	3,571,302	1.130
	Trident VII, L.P.		Greenwich	CT	Stone Point Capital LLC		11/23/2016	3	24,209,856	28,380,432	28,380,432	(6,835,096)	0	0	0	0	10,637,723	1,125,929	0.480
	Trilantic Capital Partners VI (North America) L.P.		New York	NY	Trilantic Capital Partners		03/29/2018	3	16,764,972	16,938,619	16,938,619	(589,857)	0	0	0	0	424,128	2,276,940	0.920
	Viola FinTech I, L.P.		Luxembourg	LUX	Viola Group		12/05/2017	1	14,469,891	12,821,585	12,821,585	(4,141,440)	0	0	0	0	383,563	2,202,918	12.250
	VMG Partners III, L.P.		San Francisco	CA	VMG Equity Partners		07/10/2015	3	9,171,268	8,838,768	8,838,768	596,056	0	0	0	0	0	1,190,493	3.810
	VMG Partners IV Coinvest, L.P.		San Francisco	CA	VMG Equity Partners		07/11/2017	3	1,578	0	0	(1,578)	0	0	0	0	0	153,765	4.590
	VMG Partners IV, L.P.		San Francisco	CA	VMG Equity Partners		07/11/2017	3	4,455,884	4,455,884	4,455,884	2,187,512	0	0	0	0	2,629,117	1,636,943	4.320
	WindRose Health Investors IV, L.P.		New York	NY	WindRose Health Investors		02/12/2016	3	12,744,606	16,597,369	16,597,369	3,852,763	0	0	0	0	0	39,188	5.550
	WindRose Health Investors V, L.P.		New York	NY	WindRose Health Investors		11/21/2018	3	30,869,223	45,921,537	45,921,537	5,631,704	0	0	0	0	0	335,807	5.390
	Winston Growth Fund Limited Partnership		Arlington	VA	Winston Capital Management, LLC		03/31/2005	13	1	0	0	(1)	0	0	0	0	64,233	0	8.920
1999999. Joint Venture Interests - Common Stock - Unaffiliated									626,806,965	673,114,408	673,114,408	(45,593,281)	0	1,233,864	0	(299,031)	117,892,063	89,668,161	XXX
Joint Venture Interests - Real Estate - Unaffiliated																			
	AEW Partners VII, LP		Wilmington	MA	AEW Capital Managment, L.P.		08/29/2014		1,758,644	1,303,968	1,303,968	59,952	0	0	0	0	0	1,035,401	1.530
	Blackstone Real Estate Partners IX L.P.		Wilmington	DE	Blackstone Group		12/21/2018		24,126,291	24,683,573	24,683,573	(2,101,454)	0	0	0	0	535,445	3,487,228	0.110
	Blackstone Real Estate Partners VI, L.P.		New York	NY	Blackstone Group		03/29/2007		8,368	7,388	7,388	120,160	0	105,524	0	0	0	110,428	0.070
	Dermody Properties Industrial Fund II L.P.		Wilmington	DE	Dermody GP, LLC		07/19/2018		2,705,402	2,678,319	2,678,319	1,092,065	0	1,554,133	0	0	0	1,563,529	3.220
	GTIS RE Opportunities Fund I LP		New York	NY	Golden Tree InSite Partners LP		09/17/2007		141,602	139,456	139,456	(2,146)	0	8,492	0	0	0	1,804,425	4.920
	HighBrook Property Fund III, LP		Wilmington	DE	HighBrook Income Property Fund		10/05/2018		7,435,548	6,693,271	6,693,271	(483,026)	0	0	0	0	0	3,992,699	3.200
	PCCP Credit IX, LP		Los Angeles	CA	PCCP, LLC		03/14/2017		8,221,991	8,233,022	8,233,022	146,867	0	0	0	0	652,022	8,295,421	2.520
	Prime Finance Partners IV, LP		Wilmington	DE	Prime Finance Partners		10/03/2014		19	19	19	0	0	38,493	0	0	0	328,125	2.690
	Prime Finance Partners V, LP		San Francisco	CA	Prime Finance Partners		08/02/2016		984,777	972,205	972,205	(20,308)	0	0	0	0	1,972	4,271,939	3.100
	Prime Finance Short Duration VI, L.P.		Wilmington	DE	Prime Finance Partners		09/13/2018		3,233,623	3,233,623	3,233,623	44,564	0	0	0	0	158,928	7,304,983	2.910
	RCG Longview Debt Fund VI, L.P.		New York	NY	RCG Longview		12/11/2017		3,973,100	3,251,306	3,251,306	(863,202)	0	0	0	0	39,267	13,985,565	9.240
	Rescore 2017 Feeder, L.P.		Boca Raton	FL	Rescore GP, LLC		07/14/2017		1	1	1	3,536,494	0	4,999,999	0	0	0	0	3.250
	Rescore Feeder, L.P		Boca Raton	FL	Rescore GP, LLC		12/18/2014		1	1	1	16,265,410	0	19,999,999	0	0	0	0	1.150
	Rialto Real Estate Fund III - Debt, LP		Miami	FL	Rialto Capital Management		03/28/2017		15,346,442	15,346,442	15,346,442	261,909	0	0	0	0	739,370	0	1.190
	RockBridge Hospitality Fund VII, L.P.		Columbus	OH	Rockbridge Capital, LLC		01/30/2018		11,463,014	13,701,055	13,701,055	1,138,478	0	0	0	0	0	2,802,412	3.600

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
	Silverpeak Legacy Partners II LP		New York	NY	Lehman Brothers Real Estate Partners		08/25/2005		83,428	85,545	85,545	2,117	0	0	0	0	0	1,453,268	0.440
	Tri Continental Capital VII Limited Partnership		Toronto	CAN	Tri Continental Capital		05/31/2005		30,015	43,581	43,581	11,898	0	0	0	0	1,627	0	5.570
	WCP Real Estate Fund I, L.P.		Westport	CT	WCP Real Estate		11/03/2006		0	0	0	0	0	0	0	0	11,796	0	7.960
2199999. Joint Venture Interests - Real Estate - Unaffiliated									79,512,267	80,372,776	80,372,776	19,209,778	0	26,706,639	0	0	2,140,428	50,435,424	XXX
Joint Venture Interests - Real Estate - Affiliated																			
	IHP Capital Partners Fund VIII, L.P.		Wilmington	DE	Travelers Casualty and Surety Company		04/11/2017		0	6,084,734	6,084,734	1,094,838	0	0	0	0	2,483,172	4,570,906	97.000
2299999. Joint Venture Interests - Real Estate - Affiliated									0	6,084,734	6,084,734	1,094,838	0	0	0	0	2,483,172	4,570,906	XXX
Joint Venture Interests - Other - Unaffiliated																			
	A&M Capital Partners II, LP		Greenwich	CT	Alvarez & Marsal Capital		05/25/2018		15,081,422	21,340,158	21,340,158	(1,484,503)	0	0	0	0	1,522,207	3,000,837	1.620
	Acorn Growth Capital Fund IV, L.P..		Oklahoma City	OK	Acorn Growth Companies		04/09/2018		9,444,168	9,616,355	9,616,355	(1,921,446)	0	0	0	0	123,214	102,510	8.770
	ArcLight Energy Partners Fund VI, L.P.		Boston	MA	ArcLight Capital Partners		04/15/2015		7,931,802	6,812,906	6,812,906	392,727	0	0	0	0	0	2,801,906	0.360
	Blue Water Energy Fund II, L.P.		London	GBR	Blue Water Energy		02/24/2017		10,145,297	10,160,384	10,160,384	23,198	0	0	0	0	824,528	983,322	1.000
	Cerberus Institutional Partners VI, L.P.		New York	NY	Cerberus Capital Management, L.P.		12/16/2015		16,411,786	17,853,686	17,853,686	(508,092)	0	0	0	0	2,306,422	2,597,107	0.440
	Cohesive Capital Partners II, L.P.		New York	NY	Cohesive Capital Partners		09/23/2014	3	13,051,268	11,624,852	11,624,852	(477,624)	0	0	0	0	0	1,206,536	3.730
	Cowen Healthcare Investments II LP		New York	NY	Cowen Group, Inc.		01/24/2018		5,459,328	2,413,517	2,413,517	(478,457)	0	0	0	0	0	0	3.800
	Cross Ocean USD ESS Fund II L.P.		London	GBR	Cross Ocean Partners		04/07/2017		402,164	402,143	402,143	(21)	0	0	0	0	33	14,905,949	2.130
	CVC European Equity Partners V (B) L.P.		London	GBR	CVC Capital Partners		01/01/2010		4,395,227	668,462	668,462	127,195	0	0	0	(42,748)	0	2,923,609	0.510
	Dyal II US Investors LP		New York	NY	Neuberger Berman Investment Management		09/30/2014		12,589,942	15,335,819	15,335,819	(1,053,591)	0	0	0	0	1,288,962	2,884,457	1.940
	Five Elms III Q, L.P.		Kansas City	KS	Five Elms Capital Management		06/21/2017		8,497,576	6,579,135	6,579,135	(1,918,440)	0	0	0	0	0	3,243,227	6.210
	Global Infrastructure Partners Capital Solutions Fund, L.P.		New York	NY	Global Infrastructure Partners		12/15/2014	2	8,943,905	9,207,934	9,207,934	(648,188)	0	0	0	0	2,227,896	5,314,160	2.740
	Global Infrastructure Partners III-A/B, L.P.		New York	NY	Global Infrastructure Partners		04/15/2016		18,624,416	18,624,416	18,624,416	(2,290,392)	0	0	0	0	4,346,516	2,713,570	0.420
	Goldentree Distressed Fund 2014 LP		New York	NY	Goldentree Asset Management		07/15/2014		4,922,123	4,166,806	4,166,806	(509,722)	0	0	0	0	0	5,150,000	8.960
	GoldenTree Distressed Fund III LP		New York	NY	Goldentree Asset Management		04/27/2018		6,095,775	6,285,338	6,285,338	182,438	0	0	0	0	305,144	7,000,000	3.360
	Haddington Energy Partners III LP		Houston	TX	Haddington Ventures		01/01/2010		595,281	595,281	595,281	670,494	0	1,540,728	0	0	0	7,069	4.390
	Herkules Private Equity III (Jersey-II) L.P.		Oslo	NOR	Herkules Capital		01/01/2010	3	2,270,945	0	0	(7,128)	0	0	0	(262)	0	18,765	1.480
	Island Energy Investor Holdings LLC		Kapolei	HI	One Rock Capital Partners		12/21/2016		5,000,000	10,891,742	10,891,742	1,342,786	0	0	0	0	0	0	3.350
	K2 Private Investors, L.P.		El Segundo	CA	K1 Capital Advisors		06/16/2014		20,038,328	57,368,875	57,368,875	6,015,528	0	0	0	0	0	0	5.330
	K3 Private Investors, L.P.		El Segundo	CA	K1 Capital Advisors		04/14/2016		18,664,287	42,405,563	42,405,563	8,187,371	0	0	0	0	1,397,840	5,349,945	2.110
	Level Equity Growth Partners III, L.P.		New York	NY	Level Equity Management LLC		03/18/2016		15,847,195	15,423,217	15,423,217	509,680	0	0	0	0	0	268,089	3.880
	Level Equity Growth Partners IV, L.P.		New York	NY	Level Equity Management LLC		08/10/2018		16,831,441	24,151,993	24,151,993	(105,821)	0	0	0	0	497,444	202,277	2.450
	Madison Dearborn Capital Partners V-A, L.P.		Chicago	IL	Madison Dearborn Partners		01/01/2010	3	0	0	0	12,015	0	0	0	0	71,368	310,445	0.320
	Matlin Patterson Global Opportunities Partners III L.P.		New York	NY	Matlin Patterson Global Advisors		01/01/2010		19,892	0	0	0	0	0	0	0	0	343,837	0.390
	Moelis Capital Partners Opportunity Fund I, LP		Los Angeles	CA	Moelis & Company		08/10/2007	3	5,739,984	5,193,961	5,193,961	(212,028)	0	0	0	0	0	1,343,499	6.840
	Monarch Capital Partners III LP		New York	NY	Monarch Alternative Capital		01/01/2015		5,084,808	2,705,958	2,705,958	(1,178,991)	0	0	0	0	0	2,106,389	3.110
	Monarch Capital Partners IV LP		New York	NY	Monarch Alternative Capital		01/03/2018		5,961,784	5,961,784	5,961,784	493,441	0	0	0	0	174,827	2,933,948	3.720
	MPIUA - Massachusetts Property Insurance Underwriting Association		Boston	MA	MPIUA - MASSACHUSETTS PROPERTY INSURANCE UNDERWRITING ASSOCIATION		04/01/2024		12,741,857	12,509,589	12,509,589	(232,269)	0	0	0	0	0	0	3.333
	NB Secondary Opportunities Fund IV LP		New York	NY	Neuberger Berman Investment Management		10/25/2016		9,908,200	9,908,200	9,908,200	120,482	0	0	0	0	623,653	2,974,097	0.610
	NGP Natural Resources XI, L.P.		Irving	TX	Natural Gas Partners		06/30/2014		8,302,987	7,728,101	7,728,101	(574,886)	0	0	0	0	0	631,596	0.340
	NVM Private Equity Vintage III L.P.		Reading	GBR	NVM Private Equity		06/27/2017		10,435,009	11,634,111	11,634,111	1,993,901	0	0	0	(213,031)	0	928,885	7.050
	Oaktree Opportunities Fund X, L.P.		Los Angeles	CA	Oaktree Capital Management		02/11/2015		3,819,164	3,813,825	3,813,825	(2,246)	0	0	0	0	217,665	1,360,000	0.250
	Oaktree Opportunities Fund Xb, L.P.		Los Angeles	CA	Oaktree Capital Management		02/11/2015		8,999,332	11,602,658	11,602,658	(2,033,732)	0	0	0	0	3,030,350	3,000,000	0.160
	OCM Opportunities Fund VIIB, L.P.		Los Angeles	CA	Oaktree Capital Management		01/01/2010		934	0	0	894	0	0	0	0	0	0	0.030

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
	OpenGate Capital Partners I, LP		Los Angeles	CA	OpenGate Capital Partners		07/15/2016		8,697,593	3,118,620	3,118,620	(4,449,035)	0	0	0	0	0	567,853	7.360
	Paine & Partners Capital Fund III, L.P.		Foster City	CA	Paine & Partners		03/31/2006	3	5,368,716	3,198,118	3,198,118	665,828	0	0	0	0	0	0	2.410
	Pitango Growth Fund I, L.P.		Herzliya	ISR	Pitango Venture Capital		10/19/2015		10,000,000	19,096,186	19,096,186	(178,258)	0	0	0	0	0	0	4.260
	Renovo Capital Fund III, LP		Dallas	TX	Renovo Capital		12/20/2018		10,440,511	20,397,217	20,397,217	6,647,968	0	0	0	0	0	4,559,489	6.010
	Reservoir Capital Partners, L.P.		New York	NY	Reservoir Capital		10/01/1999		12	25	25	14	0	0	0	0	0	0	0.000
	Riverwood Capital Partners II L.P.		Menlo Park	CA	Riverwood Capital Managment		08/13/2014		15,592,393	19,057,297	19,057,297	994,441	0	0	0	0	0	370,392	1.300
	Riverwood Capital Partners III L.P.		Menlo Park	CA	Riverwood Capital Managment		12/20/2018		16,061,683	18,705,460	18,705,460	549,634	0	0	0	0	902,203	1,584,921	1.850
	Shamrock Capital Content Fund I, L.P.		Los Angeles	CA	Shamrock Capital		12/11/2015		7,995,299	9,990,174	9,990,174	1,334,767	0	0	0	0	2,420,309	10,429,002	4.670
	Sheridan Production Partners III-A, L.P.		Houston	TX	Sheridan Production Partners		10/17/2014		2,320,154	2,338,935	2,338,935	(185,386)	0	0	0	0	391,443	2,028,000	4.080
	Solamere Capital Fund III, LP		New York	NY	Solamere Capital		03/05/2018		13,403,315	18,734,324	18,734,324	1,772,624	0	0	0	0	0	3,031,787	2.030
	Sonoma Brands II, L.P.		Sonoma	CA	Sonoma Brands		12/28/2017		3,639,940	3,349,373	3,349,373	(114,681)	0	0	0	0	0	360,856	8.340
	Staple Street Capital II, L.P.		New York	NY	Staple Street Capital Partners		12/22/2014		6,564,970	6,564,970	6,564,970	(218,506)	0	0	0	0	1,956,648	12,880,746	4.720
	Strategic Value Restructuring Fund L.P.		Greenwich	CT	Strategic Value Partners, LLC		03/01/2015	11	5,538,125	5,343,986	5,343,986	(5,547,316)	0	0	0	0	6,042,910	0	7.620
	Tiger Infrastructure Partners Fund II LP		New York	NY	Tiger Infrastructure Partners		06/26/2017		10,420,872	10,341,422	10,341,422	(5,993,514)	0	0	0	0	7,032,158	115,426	3.520
	Transom Capital Fund II, LP		Los Angeles	CA	Transom Capital Group		07/30/2015		6,738,854	6,408,895	6,408,895	(329,959)	0	0	0	0	0	25,643	7.020
	Transom Capital Fund III, LP		Los Angeles	CA	Transom Capital Group		12/14/2017		14,243,486	20,425,880	20,425,880	(1,959,873)	0	0	0	0	4,820,888	1,673,141	4.820
	Viola Growth III L.P.		Herzliya	ISR	Viola Group		08/14/2018		8,583,390	8,766,415	8,766,415	501,467	0	0	0	0	0	810,072	3.450
	W Capital Partners IV, L.P.		New York	NY	W Capital Partners		05/07/2018		6,565,451	6,273,123	6,273,123	14,868	0	0	0	0	0	6,149,656	3.000
	White Deer Energy LP III		New York	NY	White Deer Management		11/28/2018		13,330,637	13,566,940	13,566,940	(1,139,020)	0	0	0	0	340,910	1,820,240	3.250
2599999. Joint Venture Interests - Other - Unaffiliated									457,763,025	558,664,128	558,664,128	(3,199,363)	0	1,540,728	0	(256,041)	42,865,537	123,013,257	XXX
Joint Venture Interests - Other - Affiliated																			
	Simply Business, LLC		Boston	MA	Travelers Casualty and Surety Company ..		04/01/2022		266,334,702	43,153,399	43,153,399	(80,347,333)	0	0	0	0	0	0	100.000
	The Family Business Institute LLC		Raleigh	NC	Travelers Casualty and Surety Company ..		01/09/2017		6,568,827	2,443,843	2,443,843	(31,878)	0	0	0	0	0	0	100.000
	Trav Casualty UK Invts LLC		Hartford	CT	Travelers Casualty and Surety Company ..		08/07/1998		7,550,225	126,154	126,154	6,462	0	0	0	0	0	0	100.000
2699999. Joint Venture Interests - Other - Affiliated									280,453,753	45,723,396	45,723,396	(80,372,749)	0	0	0	0	0	0	XXX
Any Other Class of Assets - Affiliated																			
	Travelers Lloyd of Tx Ins Co		Dallas	TX	Travelers Casualty and Surety Company ..		12/31/1981		324,000	12,420,350	12,420,350	(26,583)	0	0	0	0	1,200,000	0	100.000
5999999. Any Other Class of Assets - Affiliated									324,000	12,420,350	12,420,350	(26,583)	0	0	0	0	1,200,000	0	XXX
6099999. Total - Unaffiliated									1,220,842,428	1,441,419,430	1,441,419,430	(28,799,075)	0	29,481,231	0	(555,072)	178,497,676	265,333,223	XXX
6199999. Total - Affiliated									280,777,753	64,228,481	64,228,481	(79,304,494)	0	0	0	0	3,683,172	4,570,906	XXX
6299999 - Totals									1,501,620,181	1,505,647,911	1,505,647,911	(108,103,570)	0	29,481,231	0	(555,072)	182,180,848	269,904,129	XXX

1.

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

1A 1A ...$ 0 1B ..$ 0 1C ..$ 0 1D ..$ 0 1E ..$ 0 1F ..$ 0 1G ..$ 0

1B 2A ...$ 0 2B ..$ 0 2C ..$ 0

1C 3A ...$ 0 3B ..$ 0 3C ..$ 0

1D 4A ...$ 0 4B ..$ 0 4C ..$ 0

1E 5A ...$ 0 5B ..$ 0 5C ..$ 0

1F 6 .....$ 0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated										
	Ironwood Mezzanine Fund IV LP	Avon	CT	Ironwood Capital Advisors	04/11/2017	2	0	289,711	0	5.520
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							0	289,711	0	XXX
Joint Venture Interests - Common Stock - Unaffiliated										
	Atlas Merchant Capital Fund LP	New York	NY	Atlas Merchant Capital	03/10/2016	3	0	45,969	0	3.530
	BCM Fund I, LP	Miami	FL	Boyne Capital Management, LLC	05/06/2017	3	0	271,750	0	6.950
	Blackstone Capital Partners VII L.P.	New York	NY	Blackstone Group	05/13/2015	3	0	313,240	0	0.090
	CapitalWorks Fund IV, L.P.	Cleveland	OH	CapitalWorks	11/15/2017	3	0	211,616	0	7.480
	Carlyle Partners VII, L.P.	Washington	DC	The Carlyle Group	01/11/2018	3	0	402,276	0	0.050
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	The Carlyle Group	03/06/2015	3	0	117,673	0	0.710
	CIP Capital Fund II, L.P.	New York	NY	CIP Capital	02/02/2017	3	0	(24,845)	0	3.660
	Crestview Partners II, L.P.	New York	NY	Crestview Partners	08/29/2008	3	0	205,977	0	0.840
	Crestview Partners III, L.P.	New York	NY	Crestview Partners	11/08/2013	3	0	3,875,109	0	0.790
	DFW Capital Partners V, L.P.	Teaneck	NJ	DFW Capital Partners	04/02/2016	3	0	335,085	0	2.240
	Excellere Capital Fund III, L.P.	Denver	CO	Excellere Partners	07/31/2015	3	0	411,064	0	2.720
	FPE Fund II LP	London	GBR	FPE Capital LLP	10/20/2017	3	0	373,454	0	4.020
	Further Global Capital Partners, L.P.	New York	NY	Further Global Capital Management	01/31/2018	3	0	2,883,586	0	4.550
	GGV Capital VII L.P.	Menlo Park	CA	Granite Global Ventures	08/15/2018	1	0	120,000	0	0.760
	Green Equity Investors VII, L.P.	Los Angeles	CA	Leonard Green & Partners	02/29/2016	3	0	390,543	0	0.420
	HCI Equity Partners V, L.P.	Washington	DC	HCI Equity Partners	04/14/2017	3	0	879,206	0	2.260
	Heartwood Partners III, LP	Norwalk	CT	Heartwood Partners	11/09/2017	3	0	331,074	0	1.500
	Herkules Private Equity IV (Jersey-II) L.P.	Oslo	NOR	Herkules Capital	09/30/2014	3	0	34,960	0	2.810
	Inverness Graham Investments III, L.P.	Wayne	PA	Inverness Graham	05/19/2015	3	0	506,936	0	5.030
	JFL Equity Investors IV, L.P.	New York	NY	J.F. Lehman & Company	10/23/2015	3	0	171,383	0	1.970
	JLL Partners Fund V, L.P.	New York	NY	JLL Partners Inc.	05/04/2005	3	0	8,333	0	1.600
	JLL Partners Fund VII, L.P.	New York	NY	JLL Partners Inc.	08/20/2014	3	0	597,419	0	1.770
	Liberty Hall Capital Partners Fund I, L.P.	New York	NY	Liberty Hall Capital Partners	12/21/2017	3	0	300,336	0	6.630
	Mason Wells Buyout Fund IV, LP	Milwaukee	WI	Mason Wells, Inc.	11/24/2015	3	0	191,202	0	2.190
	NexPhase Capital Fund III, LP	New York	NY	NexPhase Capital	03/11/2016	3	0	266,327	0	8.090
	NorthEdge Capital Fund II, L.P.	Manchester	GBR	NorthEdge Capital LLP	12/18/2015	3	0	246,572	0	2.560
	NorthEdge Capital SME Fund I, LP	Manchester	GBR	NorthEdge Capital LLP	04/24/2018	3	0	680,859	0	2.950
	One Rock Capital Partners II, LP	New York	NY	One Rock Capital Partners	03/31/2017	3	0	146,101	0	1.420
	Pitango Venture Capital Fund VII, L.P.	Herzliya	ISR	Pitango Venture Capital	12/14/2016	1	0	300,000	0	7.440
	Public Pension Capital, LLC	New York	NY	PPC Enterprises LLC	05/16/2014	3	0	10,290,489	0	5.570
	Rally Ventures Fund II, L.P.	Menlo Park	CA	Rally Ventures	09/01/2015	1	0	150,000	0	11.350
	Rally Ventures Fund III, L.P.	Menlo Park	CA	Rally Ventures	04/24/2018	1	0	600,000	0	7.870
	Sentinel Capital Partners VI, L.P.	New York	NY	Sentinel Capital Partners	01/18/2018	3	0	2,595,221	0	1.310
	Sentinel Junior Capital I, L.P.	New York	NY	Sentinel Capital Partners	01/18/2018	3	0	253,926	0	1.060
	Shamrock Capital Growth Fund IV, L.P.	Los Angeles	CA	Shamrock Capital	12/11/2015	3	0	169,267	0	1.290
	Silverfleet Capital Partners II LP	London	GBR	Silverfleet Capital Partners	10/31/2014	3	0	100,106	0	1.500
	Snow Phipps III, L.P.	New York	NY	Snow Phipps Group LLC	12/18/2015	3	0	(9,744)	0	2.040
	Spire Capital Partners III, L.P.	New York	NY	Spire Capital Management	03/29/2013	3	0	270,453	0	4.230
	Synova Capital Fund III LP	London	GBR	Synova Capital	12/18/2015	3	0	427,816	0	3.990
	Thompson Street Capital Partners IV, L.P.	St. Louis	MO	Thompson Street Capital Partners	12/10/2015	3	0	116,597	0	1.990
	Thompson Street Capital Partners V, L.P.	St. Louis	MO	Thompson Street Capital Partners	05/04/2018	3	0	168,044	0	1.130
	Trident VII, L.P.	Greenwich	CT	Stone Point Capital LLC	11/23/2016	3	0	175,553	0	0.480
	Trilantic Capital Partners VI (North America) L.P.	New York	NY	Trilantic Capital Partners	03/29/2018	3	0	540,696	0	0.920
	Viola FinTech I, L.P.	Luxembourg	LUX	Viola Group	12/05/2017	1	0	(91,614)	0	12.250
	VMG Partners III, L.P.	San Francisco	CA	VMG Equity Partners	07/10/2015	3	0	244,767	0	3.810
	VMG Partners IV, L.P.	San Francisco	CA	VMG Equity Partners	07/11/2017	3	0	134,625	0	4.320
	WindRose Health Investors V, L.P.	New York	NY	WindRose Health Investors	11/21/2018	3	0	609,435	0	5.390
1999999. Joint Venture Interests - Common Stock - Unaffiliated							0	31,338,842	0	XXX
Joint Venture Interests - Real Estate - Unaffiliated										

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
	Blackstone Real Estate Partners IX L.P.	Wilmington	DE	Blackstone Group	12/21/2018		0	418,252	0	0.110
	Blackstone Real Estate Partners VI, L.P.	New York	NY	Blackstone Group	03/29/2007		0	(19)	0	0.070
	PCCP Credit IX, LP	Los Angeles	CA	PCCP, LLC	03/14/2017		0	2,558,579	0	2.520
	RCG Longview Debt Fund VI, L.P.	New York	NY	RCG Longview	12/11/2017		0	460,154	0	9.240
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	3,436,966	0	XXX
Joint Venture Interests - Other - Unaffiliated										
	A&M Capital Partners II, LP	Greenwich	CT	A&M Capital Partners	05/25/2018		0	2,126,033	0	1.620
	Acorn Growth Capital Fund IV, L.P..	Oklahoma City	OK	Acorn Growth Companies	04/09/2018		0	227,131	0	8.770
	Blue Water Energy Fund II, L.P.	London	GBR	Blue Water Energy	02/24/2017		0	500,280	0	1.000
	Cohesive Capital Partners II, L.P.	New York	NY	Cohesive Capital Partners	09/23/2014	3	0	535,719	0	3.730
	Dyal II US Investors LP	New York	NY	Blue Owl Capital	09/30/2014		0	172,232	0	1.940
	Five Elms III Q, L.P.	Kansas City	KS	Five Elms Capital Management	06/21/2017		0	244,946	0	6.210
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY	Global Infrastructure Partners	12/15/2014	2	0	131,670	0	2.740
	Global Infrastructure Partners III-A/B, L.P.	New York	NY	Global Infrastructure Partners	04/15/2016		0	370,063	0	0.420
	Herkules Private Equity III (Jersey-II) L.P.	Oslo	NOR	Herkules Capital	01/01/2010	3	0	4,905	0	1.480
	K3 Private Investors, L.P.	El Segundo	CA	K1 Capital Advisors	04/14/2016		0	196,106	0	2.110
	Level Equity Growth Partners III, L.P.	New York	NY	Level Equity Management LLC	03/18/2016		0	471,119	0	3.880
	Level Equity Growth Partners IV, L.P.	New York	NY	Level Equity Management LLC	08/10/2018		0	1,273,794	0	2.450
	MPIUA - Massachusetts Property Insurance Underwriting Association	Boston	MA	MPIUA - Massachusetts Property Insurance Underwriting Association	04/01/2024		12,741,857	0	0	3.333
	Madison Dearborn Capital Partners V-A, L.P.	Chicago	IL	Madison Dearborn Partners	01/01/2010	3	0	(3,462)	0	0.320
	Moelis Capital Partners Opportunity Fund I, LP	Los Angeles	CA	NexPhase Capital	08/10/2007	3	0	430,573	0	6.840
	NB Secondary Opportunities Fund IV LP	New York	NY	Neuberger Berman Investment Management	10/25/2016		0	900,000	0	0.610
	OpenGate Capital Partners I, LP	Los Angeles	CA	OpenGate Capital Partners	07/15/2016		0	355,226	0	7.360
	Renovo Capital Fund III, LP	Dallas	TX	Renovo Capital	12/20/2018		0	2,252,266	0	6.010
	Riverwood Capital Partners II L.P.	Menlo Park	CA	Riverwood Capital Managment	08/13/2014		0	123,779	0	1.300
	Riverwood Capital Partners III L.P.	Menlo Park	CA	Riverwood Capital Managment	12/20/2018		0	683,114	0	1.850
	Shamrock Capital Content Fund I, L.P.	Los Angeles	CA	Shamrock Capital	12/11/2015		0	254,482	0	4.670
	Sonoma Brands II, L.P.	Sonoma	CA	Sonoma Brands	12/28/2017		0	56,693	0	8.340
	Staple Street Capital II, L.P.	New York	NY	Staple Street Capital Partners	12/22/2014		0	261,719	0	4.720
	Tiger Infrastructure Partners Fund II LP	New York	NY	Tiger Infrastructure Partners	06/26/2017		0	2,098,899	0	3.520
	Transom Capital Fund III, LP	Los Angeles	CA	Transom Capital Group	12/14/2017		0	589,024	0	4.820
	White Deer Energy LP III	New York	NY	White Deer Management	11/28/2018		0	367,015	0	3.250
2599999. Joint Venture Interests - Other - Unaffiliated							12,741,857	14,623,326	0	XXX
Joint Venture Interests - Other - Affiliated										
	Simply Business, LLC	Boston	MA	Travelers Casualty and Surety Company	04/01/2022		0	80,000,000	0	100.000
2699999. Joint Venture Interests - Other - Affiliated							0	80,000,000	0	XXX
6099999. Total - Unaffiliated							12,741,857	49,688,846	0	XXX
6199999. Total - Affiliated							0	80,000,000	0	XXX
6299999 - Totals							12,741,857	129,688,846	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated																		
	Ironwood Mezzanine Fund IV LP	Avon	CT	Distribution	04/11/2017	12/27/2024	599,312	0	0	0	0	0	0	599,312	599,312	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							599,312	0	0	0	0	0	0	599,312	599,312	0	0	0	0
Joint Venture Interests - Common Stock - Unaffiliated																		
	BBH Capital Partners V, L.P.	New York	NY	Distribution	09/01/2015	09/10/2024	5,339,985	0	0	0	0	0	0	5,339,985	5,339,985	0	0	0	0
	Blackstone Capital Partners VII L.P.	New York	NY	Distribution	05/13/2015	12/20/2024	2,009,795	0	0	0	0	0	0	2,009,795	2,009,795	0	0	0	0
	Bridgepoint Europe IV 'B' L.P.	London	GBR	Distribution	01/01/2010	10/11/2024	956,601	0	0	0	0	0	0	956,601	956,601	0	0	0	0
	CapitalWorks Fund IV, L.P.	Cleveland	OH	Distribution	11/15/2017	12/23/2024	475	0	0	0	0	0	0	475	475	0	0	0	0
	Carlyle Partners VII, L.P.	Washington	DC	Distribution	01/11/2018	12/17/2024	82	0	0	0	0	0	0	82	82	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	Distribution	03/06/2015	12/20/2024	3,975,906	0	0	0	0	0	0	3,975,906	3,975,906	0	0	0	0
	Century Focused Fund IV, L.P.	Boston	MA	Distribution	10/02/2015	09/23/2024	1,838,959	0	0	0	0	0	0	1,838,959	1,838,959	0	0	0	0
	CIP Capital Fund II, L.P.	New York	NY	Distribution	02/02/2017	10/02/2024	(24,845)	0	0	0	0	0	0	(24,845)	(24,845)	0	0	0	0
	Crestview Partners II, L.P.	New York	NY	Distribution	08/29/2008	12/30/2024	1,901,722	0	0	0	0	0	0	1,901,722	1,901,722	0	0	0	0
	Crestview Partners III, L.P.	New York	NY	Distribution	11/08/2013	12/24/2024	620,266	0	0	0	0	0	0	620,266	620,266	0	0	0	0
	DFW Capital Partners V, L.P.	Teaneck	NJ	Distribution	04/02/2016	03/15/2024	19,287	0	0	0	0	0	0	19,287	19,287	0	0	0	0
	Excellere Capital Fund III, L.P.	Denver	CO	Distribution	07/31/2015	12/18/2024	2,855,454	0	0	0	0	0	0	2,855,454	2,855,454	0	0	0	0
	Further Global Capital Partners, L.P.	New York	NY	Distribution	01/31/2018	11/25/2024	1,843,022	0	0	0	0	0	0	1,843,022	1,843,022	0	0	0	0
	Green Equity Investors VII, L.P.	Los Angeles	CA	Distribution	02/29/2016	12/12/2024	7,124,298	0	0	0	0	0	0	7,124,298	7,124,298	0	0	0	0
	HCI Equity Partners V, L.P.	Washington	DC	Distribution	04/14/2017	12/20/2024	(97,338)	0	0	0	0	0	0	(97,338)	(97,338)	0	0	0	0
	Heartwood Partners III, LP	Norwalk	CT	Distribution	11/09/2017	12/30/2024	860,013	0	0	0	0	0	0	860,013	860,013	0	0	0	0
	Herkules Private Equity IV (Jersey-II) L.P.	Oslo	NOR	Distribution	09/30/2014	12/11/2024	184,338	0	0	0	0	0	0	184,338	184,338	0	0	0	0
	Inverness Graham Investments III, L.P.	Wayne	PA	Distribution	05/19/2015	10/16/2024	6,848,640	0	0	0	0	0	0	6,848,640	6,848,640	0	0	0	0
	JFL Equity Investors IV, L.P.	New York	NY	Distribution	10/23/2015	08/05/2024	2,665,226	0	0	0	0	0	0	2,665,226	2,665,226	0	0	0	0
	Liberty Hall Capital Partners Fund I, L.P.	New York	NY	Distribution	12/21/2017	10/04/2024	6,780,045	0	0	0	0	0	0	6,780,045	6,780,045	0	0	0	0
	NexPhase Capital Fund III, LP	New York	NY	Distribution	03/11/2016	06/14/2024	4,187,668	0	0	0	0	0	0	4,187,668	4,187,668	0	0	0	0
	NorthEdge Capital Fund II, L.P.	Manchester	GBR	Distribution	12/18/2015	10/25/2024	3,367,237	0	0	0	0	0	0	3,367,237	3,367,237	0	0	0	0
	NorthEdge Capital SME Fund I, LP	Manchester	GBR	Distribution	04/24/2018	11/12/2024	3,132	0	0	0	0	0	0	3,132	3,132	0	0	0	0
	Providence Equity Partners VI, L.P.	Providence	RI	Distribution	12/05/2006	06/19/2024	17,928	0	0	0	0	0	0	17,928	17,928	0	0	0	0
	Public Pension Capital, LLC	New York	NY	Distribution	05/16/2014	11/27/2024	2,933,230	0	0	0	0	0	0	2,933,230	2,933,230	0	0	0	0
	Sentinel Capital Partners VI, L.P.	New York	NY	Distribution	01/18/2018	08/30/2024	3,022,032	0	0	0	0	0	0	3,022,032	3,022,032	0	0	0	0
	Sentinel Junior Capital I, L.P.	New York	NY	Distribution	01/18/2018	12/10/2024	1,070,207	0	0	0	0	0	0	1,070,207	1,070,207	0	0	0	0
	Shamrock Capital Growth Fund IV, L.P.	Los Angeles	CA	Distribution	12/11/2015	05/09/2024	(18,549)	0	0	0	0	0	0	(18,549)	(18,549)	0	0	0	0
	Silverfleet European Development Fund SCSp	London	GBR	Distribution	08/22/2018	06/25/2024	1,009,898	0	0	0	0	0	0	1,009,898	1,009,898	0	0	0	0
	Snow Phipps III, L.P.	New York	NY	Distribution	12/18/2015	09/24/2024	(48,105)	0	0	0	0	0	0	(48,105)	(48,105)	0	0	0	0
	Spire Capital Partners III, L.P.	New York	NY	Distribution	03/29/2013	12/13/2024	2,253,763	0	0	0	0	0	0	2,253,763	2,253,763	0	0	0	0
	Synova Capital Fund III LP	London	GBR	Distribution	12/18/2015	09/30/2024	8,023,020	0	0	0	0	0	0	8,023,020	8,023,020	0	0	0	0
	Thompson Street Capital Partners IV, L.P.	St. Louis	MO	Distribution	12/10/2015	09/11/2024	1,150,916	0	0	0	0	0	0	1,150,916	1,150,916	0	0	0	0
	Viola FinTech I, L.P.	Luxembourg	LUX	Distribution	12/05/2017	08/08/2024	775,011	0	0	0	0	0	0	775,011	775,011	0	0	0	0
	VMG Partners III, L.P.	San Francisco	CA	Distribution	07/10/2015	12/24/2024	3,445,424	0	0	0	0	0	0	3,445,424	3,445,424	0	0	0	0
	VMG Partners IV, L.P.	San Francisco	CA	Distribution	07/11/2017	11/13/2024	12,224,586	0	0	0	0	0	0	12,224,586	12,224,586	0	0	0	0
	Winston Growth Fund Limited Partnership	Arlington	VA	Distribution	03/31/2005	07/08/2024	1,206,377	0	0	0	0	0	0	1,206,377	1,206,377	0	0	0	0
	Brockway Moran & Partners Fund III, L.P.	Boca Raton	FL	Liquidation	03/31/2006	04/24/2024	6,372	9,789	0	0	0	9,789	0	16,161	3,875	0	(12,286)	(12,286)	0
	EQT V (No. 2) Limited Partnership	Stockholm	SWE	Liquidation	01/01/2010	01/31/2024	1	1,857	0	0	0	1,857	1,484,789	1,858	0	(1,484,789)	(1,858)	(1,486,646)	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							90,332,079	11,646	0	0	0	11,646	1,484,789	90,343,725	90,329,581	(1,484,789)	(14,144)	(1,498,932)	0
Joint Venture Interests - Real Estate - Unaffiliated																		
	Blackstone Real Estate Partners IX L.P.	Wilmington	DE	Distribution	12/21/2018	12/11/2024	822	0	0	0	0	0	0	822	822	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
	Blackstone Real Estate Partners VI, L.P.	New York	NY	Distribution	03/29/2007	12/16/2024	157,669	0	0	0	0	0	0	157,669	157,669	0	0	0	0
	Dermody Properties Industrial Fund II L.P.	Wilmington	DE	Distribution	07/19/2018	11/04/2024	1,890,313	0	0	0	0	0	0	1,890,313	1,890,313	0	0	0	0
	PCCP Credit IX, LP	Los Angeles	CA	Distribution	03/14/2017	12/19/2024	2,456,557	0	0	0	0	0	0	2,456,557	2,456,557	0	0	0	0
	Prime Finance Partners IV, LP	Wilmington	DE	Distribution	10/03/2014	10/30/2024	21,886	0	0	0	0	0	0	21,886	21,886	0	0	0	0
	Prime Finance Partners V, LP	San Francisco	CA	Distribution	08/02/2016	10/04/2024	389,548	0	0	0	0	0	0	389,548	389,548	0	0	0	0
	Prime Finance Short Duration VI, L.P.	Wilmington	DE	Distribution	09/13/2018	11/20/2024	1,501,072	0	0	0	0	0	0	1,501,072	1,501,072	0	0	0	0
	RCG Longview Debt Fund VI, L.P.	New York	NY	Distribution	12/11/2017	11/20/2024	538,771	0	0	0	0	0	0	538,771	538,771	0	0	0	0
	Rialto Real Estate Fund III - Debt, LP	Miami	FL	Distribution	03/28/2017	11/27/2024	299,722	0	0	0	0	0	0	299,722	299,722	0	0	0	0
	Tri Continental Capital VII Limited Partnership	Toronto	CAN	Distribution	05/31/2005	08/12/2024	230,472	0	0	0	0	0	0	230,472	230,472	0	0	0	0
	PCCP Credit VI, LP	Los Angeles	CA	Liquidation	01/14/2015	04/23/2024	0	0	0	0	0	0	0	0	0	0	0	0	1,039
	RCG Longview Equity Fund, L.P.	New York	NY	Liquidation	04/26/2007	06/28/2024	0	0	0	0	0	0	0	0	0	0	0	0	25,524
2199999. Joint Venture Interests - Real Estate - Unaffiliated							7,486,832	0	0	0	0	0	0	7,486,832	7,486,832	0	0	0	26,563
Joint Venture Interests - Real Estate - Affiliated																			
	IHP Capital Partners Fund VIII, L.P.	Wilmington	DE	Return of Capital	04/11/2017	12/31/2024	533,500	0	0	0	0	0	0	533,500	533,500	0	0	0	0
2299999. Joint Venture Interests - Real Estate - Affiliated							533,500	0	0	0	0	0	0	533,500	533,500	0	0	0	0
Joint Venture Interests - Other - Unaffiliated																			
	ArcLight Energy Partners Fund VI, L.P.	Boston	MA	Distribution	04/15/2015	01/12/2024	379,579	0	0	0	0	0	0	379,579	379,579	0	0	0	0
	Cerberus Institutional Partners VI, L.P.	New York	NY	Distribution	12/16/2015	12/31/2024	2,361,219	0	0	0	0	0	0	2,361,219	2,361,219	0	0	0	0
	Cohesive Capital Partners II, L.P.	New York	NY	Distribution	09/23/2014	12/30/2024	798,416	0	0	0	0	0	0	798,416	798,416	0	0	0	0
	Cowen Healthcare Investments II LP	New York	NY	Distribution	01/24/2018	09/17/2024	604,682	0	0	0	0	0	0	604,682	604,682	0	0	0	0
	Cross Ocean USD ESS Fund II L.P.	London	GBR	Distribution	04/07/2017	10/24/2024	2,046,499	0	0	0	0	0	0	2,046,499	2,046,499	0	0	0	0
	Dyal II US Investors LP	New York	NY	Distribution	09/30/2014	11/25/2024	(135,905)	0	0	0	0	0	0	(135,905)	(135,905)	0	0	0	0
	Five Elms III Q, L.P.	Kansas City	KS	Distribution	06/21/2017	10/01/2024	2,282	0	0	0	0	0	0	2,282	2,282	0	0	0	0
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY	Distribution	12/15/2014	08/29/2024	6,085,998	0	0	0	0	0	0	6,085,998	6,085,998	0	0	0	0
	Global Infrastructure Partners III-A/B, L.P.	New York	NY	Distribution	04/15/2016	11/22/2024	5,541,980	0	0	0	0	0	0	5,541,980	5,541,980	0	0	0	0
	Goldentree Distressed Fund 2014 LP	New York	NY	Distribution	07/15/2014	12/31/2024	1,201,728	0	0	0	0	0	0	1,201,728	1,201,728	0	0	0	0
	GoldenTree Distressed Fund III LP	New York	NY	Distribution	04/27/2018	12/03/2024	1,465,298	0	0	0	0	0	0	1,465,298	1,465,298	0	0	0	0
	Haddington Energy Partners III LP	Houston	TX	Distribution	01/01/2010	02/19/2024	27,361	0	0	0	0	0	0	27,361	27,361	0	0	0	0
	Herkules Private Equity III (Jersey-II) L.P.	Oslo	NOR	Distribution	01/01/2010	11/21/2024	1,167	0	0	0	0	0	0	1,167	1,167	0	0	0	0
	Level Equity Growth Partners III, L.P.	New York	NY	Distribution	03/18/2016	10/21/2024	18,350	0	0	0	0	0	0	18,350	18,350	0	0	0	0
	Madison Dearborn Capital Partners V-A, L.P.	Chicago	IL	Distribution	01/01/2010	11/11/2024	173,812	0	0	0	0	0	0	173,812	173,812	0	0	0	0
	Moelis Capital Partners Opportunity Fund I, LP	Los Angeles	CA	Distribution	08/10/2007	12/19/2024	3,201,049	0	0	0	0	0	0	3,201,049	3,201,049	0	0	0	0
	Monarch Capital Partners III LP	New York	NY	Distribution	01/01/2015	12/04/2024	1,792,730	0	0	0	0	0	0	1,792,730	1,792,730	0	0	0	0
	Monarch Capital Partners IV LP	New York	NY	Distribution	01/03/2018	12/04/2024	4,076,189	0	0	0	0	0	0	4,076,189	4,076,189	0	0	0	0
	NB Secondary Opportunities Fund IV LP	New York	NY	Distribution	10/25/2016	12/30/2024	1,553,853	0	0	0	0	0	0	1,553,853	1,553,853	0	0	0	0
	NGP Natural Resources XI, L.P.	Irving	TX	Distribution	06/30/2014	12/09/2024	3,922,633	0	0	0	0	0	0	3,922,633	3,922,633	0	0	0	0
	Oaktree Opportunities Fund X, L.P.	Los Angeles	CA	Distribution	02/11/2015	09/11/2024	151,935	0	0	0	0	0	0	151,935	151,935	0	0	0	0
	Oaktree Opportunities Fund Xb, L.P.	Los Angeles	CA	Distribution	02/11/2015	12/23/2024	668	0	0	0	0	0	0	668	668	0	0	0	0
	OCM Opportunities Fund VIIB, L.P.	Los Angeles	CA	Distribution	01/01/2010	03/11/2024	4,394	0	0	0	0	0	0	4,394	4,394	0	0	0	0
	OpenGate Capital Partners I, LP	Los Angeles	CA	Distribution	07/15/2016	07/11/2024	567,139	0	0	0	0	0	0	567,139	567,139	0	0	0	0
	Paine & Partners Capital Fund III, L.P.	Foster City	CA	Distribution	03/31/2006	12/23/2024	727,574	0	0	0	0	0	0	727,574	727,574	0	0	0	0
	Riverwood Capital Partners III L.P.	Menlo Park	CA	Distribution	12/20/2018	12/20/2024	42	0	0	0	0	0	0	42	42	0	0	0	0
	Shamrock Capital Content Fund I, L.P.	Los Angeles	CA	Distribution	12/11/2015	10/31/2024	2,403	0	0	0	0	0	0	2,403	2,403	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
	Sheridan Production Partners III-A, L.P.	Houston	TX	Distribution	10/17/2014	10/31/2024	4,557	0	0	0	0	0	0	4,557	4,557	0	0	0	0
	Sonoma Brands II, L.P.	Sonoma	CA	Distribution	12/28/2017	10/30/2024	234,517	0	0	0	0	0	0	234,517	234,517	0	0	0	0
	Staple Street Capital II, L.P.	New York	NY	Distribution	12/22/2014	12/26/2024	2,042,456	0	0	0	0	0	0	2,042,456	2,042,456	0	0	0	0
	Strategic Value Restructuring Fund L.P.	Greenwich	CT	Distribution	03/01/2015	12/23/2024	4,461,875	0	0	0	0	0	0	4,461,875	4,461,875	0	0	0	0
	Tiger Infrastructure Partners Fund II LP	New York	NY	Distribution	06/26/2017	12/30/2024	1,889,789	0	0	0	0	0	0	1,889,789	1,889,789	0	0	0	0
	Viola Growth III L.P.	Herzliya	ISR	Distribution	08/14/2018	11/15/2024	1,117,256	0	0	0	0	0	0	1,117,256	1,117,256	0	0	0	0
	White Deer Energy LP III	New York	NY	Distribution	11/28/2018	04/26/2024	(60)	0	0	0	0	0	0	(60)	(60)	0	0	0	0
	Enervest Energy Institutional Fund XI-A, L.P.	Houston	TX	Liquidation	12/08/2006	05/31/2024	283,252	(283,251)	0	0	0	(283,251)	0	1	1	0	0	0	290,113
	OCM Opportunities Fund VII, L.P.	Los Angeles	CA	Liquidation	01/01/2010	04/17/2024	88,983	(19,768)	0	0	0	(19,768)	0	69,215	69,215	0	0	0	28,025
	Rizvi Opportunistic Equity Fund III, L.P.	Birmingham	MI	Liquidation	10/17/2014	04/17/2024	0	1	0	0	0	1	0	1	0	0	(1)	(1)	0
2599999. Joint Venture Interests - Other - Unaffiliated							46,695,697	(303,018)	0	0	0	(303,018)	0	46,392,680	46,392,679	0	(1)	(1)	318,138
6099999. Total - Unaffiliated							145,113,921	(291,372)	0	0	0	(291,372)	1,484,789	144,822,549	144,808,404	(1,484,789)	(14,145)	(1,498,933)	344,702
6199999. Total - Affiliated							533,500	0	0	0	0	0	0	533,500	533,500	0	0	0	0
6299999 - Totals							145,647,421	(291,372)	0	0	0	(291,372)	1,484,789	145,356,049	145,341,904	(1,484,789)	(14,145)	(1,498,933)	344,702

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
91282C-BL-4	U S TREASURY BONDS				1.A	42,229,864	82.5480	36,321,120	44,000,000	42,860,655	0	175,841	0	0	1.125	1.570	FA	185,625	495,000	05/04/2021	02/15/2031
91282C-BL-4	U S TREASURY BONDS				1.A	31,400,112	82.5480	27,117,018	32,850,000	31,916,608	0	143,830	0	0	1.125	1.614	FA	138,586	369,563	05/03/2021	02/15/2031
91282C-BL-4	U S TREASURY BONDS	SD			1.A	621,311	82.5480	536,562	650,000	631,531	0	2,846	0	0	1.125	1.614	FA	2,742	7,313	05/03/2021	02/15/2031
912828-N7-1	U S TREASURY INFL IX NOTES				1.A	5,259,563	131.0280	6,551,401	5,000,000	6,663,891	167,850	(20,797)	0	0	0.625	0.213	JJ	19,065	40,848	09/16/2016	01/15/2026
912828-3V-0	U S TREASURY NOTES				1.A	67,402,578	99.8530	69,897,100	70,000,000	69,886,222	0	1,274,325	0	0	2.500	4.391	JJ	727,582	1,750,000	01/03/2023	01/31/2025
912828-4M-9	U S TREASURY NOTES				1.A	32,609,567	99.5410	33,843,940	34,000,000	33,801,701	0	569,299	0	0	2.875	4.638	AO	164,717	977,500	11/04/2022	04/30/2025
912828-4N-7	U S TREASURY NOTES				1.A	26,993,164	95.5390	23,407,055	24,500,000	25,706,969	0	(347,557)	0	0	2.875	1.375	MN	89,506	704,375	03/19/2021	05/15/2028
912828-4N-7	U S TREASURY NOTES	C			1.A	550,881	95.5390	477,695	500,000	524,632	0	(7,093)	0	0	2.875	1.375	MN	1,827	14,375	03/19/2021	05/15/2028
912828-4R-8	U S TREASURY NOTES				1.A	31,613,079	99.4310	32,812,230	33,000,000	32,766,497	0	539,575	0	0	2.875	4.601	MN	80,800	948,750	10/20/2022	05/31/2025
912828-5N-6	U S TREASURY NOTES				1.A	46,520,786	98.7800	47,414,400	48,000,000	47,526,288	0	497,848	0	0	2.875	3.982	MN	117,527	1,380,000	12/07/2022	11/30/2025
912828-6L-9	U S TREASURY NOTES				1.A	10,484,412	97.6000	10,736,000	11,000,000	10,822,547	0	136,681	0	0	2.250	3.582	MS	62,555	247,500	06/14/2022	03/31/2026
912828-6L-9	U S TREASURY NOTES				1.A	14,242,969	97.6000	14,640,000	15,000,000	14,579,588	0	320,384	0	0	2.250	4.585	MS	85,302	337,500	12/12/2023	03/31/2026
912828-XZ-8	U S TREASURY NOTES				1.A	38,631,384	99.2870	39,714,800	40,000,000	39,702,938	0	575,638	0	0	2.750	4.266	JD	0	1,650,000	02/06/2023	06/30/2025
91282C-BC-4	U S TREASURY NOTES				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
91282C-BH-3	U S TREASURY NOTES				1.A	16,130,451	95.9640	17,273,520	18,000,000	17,329,934	0	593,486	0	0	0.375	3.915	JJ	28,064	67,500	12/07/2022	01/31/2026
91282C-BJ-9	U S TREASURY NOTES	C			1.A	7,732,532	89.8690	7,189,520	8,000,000	7,876,704	0	38,956	0	0	0.750	1.261	JJ	24,946	60,000	03/25/2021	01/31/2028
91282C-BJ-9	U S TREASURY NOTES	SD			1.A	2,174,775	89.8690	2,022,053	2,250,000	2,215,323	0	10,957	0	0	0.750	1.261	JJ	7,016	16,875	03/25/2021	01/31/2028
91282C-BP-5	U S TREASURY NOTES				1.A	24,720,803	90.7300	22,682,500	25,000,000	24,869,375	0	40,245	0	0	1.125	1.294	FA	94,786	281,250	03/23/2021	02/29/2028
91282C-BT-7	U S TREASURY NOTES				1.A	22,766,685	95.7990	23,949,750	25,000,000	24,227,647	0	597,545	0	0	0.750	3.297	MS	47,390	187,500	06/27/2022	03/31/2026
91282C-CB-5	U S TREASURY NOTES				1.A	7,166,551	84.3850	5,906,950	7,000,000	7,110,258	0	(16,466)	0	0	1.625	1.365	MN	14,454	113,750	07/14/2021	05/15/2031
91282C-CB-5	U S TREASURY NOTES	SD			1.A	27,642,413	84.3850	22,783,950	27,000,000	27,425,281	0	(63,513)	0	0	1.625	1.365	MN	55,753	438,750	07/14/2021	05/15/2031
91282C-DP-3	U S TREASURY NOTES				1.A	394,408	89.1930	356,772	400,000	396,726	0	787	0	0	1.375	1.587	JD	0	8,250	01/04/2022	12/31/2028
91282C-DP-3	U S TREASURY NOTES	SD			1.A	15,381,906	89.1930	13,914,108	15,600,000	15,472,313	0	30,680	0	0	1.375	1.587	JD	0	321,750	01/04/2022	12/31/2028
91282C-EH-0	U S TREASURY NOTES				1.A	52,471,473	99.5400	54,747,000	55,000,000	54,680,345	0	1,054,944	0	0	2.625	4.641	AO	305,409	1,443,750	11/04/2022	04/15/2025
91282C-EQ-0	U S TREASURY NOTES				1.A	17,344,045	99.4590	17,902,620	18,000,000	17,894,889	0	269,791	0	0	2.750	4.326	MN	62,901	495,000	11/28/2022	05/15/2025
91282C-EQ-0	U S TREASURY NOTES				1.A	14,547,070	99.4590	14,918,850	15,000,000	14,877,230	0	314,250	0	0	2.750	4.968	MN	52,417	412,500	12/12/2023	05/15/2025
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-FB-2	U S TREASURY NOTES				1.A	14,360,792	96.3260	14,448,900	15,000,000	14,517,412	0	156,619	0	0	2.750	4.073	JJ	171,501	206,250	02/02/2024	07/31/2027
91282C-FK-2	U S TREASURY NOTES				1.A	7,261,853	99.4740	7,361,076	7,400,000	7,362,313	0	51,259	0	0	3.500	4.234	MS	76,555	259,000	12/28/2022	09/15/2025
91282C-FK-2	U S TREASURY NOTES				1.A	70,495,554	99.4740	71,621,280	72,000,000	71,600,283	0	543,678	0	0	3.500	4.301	MS	744,862	2,520,000	11/30/2022	09/15/2025
91282C-FP-1	U S TREASURY NOTES				1.A	18,824,844	100.0320	19,006,080	19,000,000	18,922,396	0	93,050	0	0	4.250	4.775	AO	170,817	807,500	12/12/2023	10/15/2025
91282C-GA-3	U S TREASURY NOTES				1.A	9,963,315	99.8390	9,983,900	10,000,000	9,987,215	0	12,685	0	0	4.000	4.136	JD	17,582	400,000	02/07/2023	12/15/2025
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						722,282,462	XXX	715,533,540	745,150,000	740,417,185	167,850	8,406,018	0	0	XXX	XXX	XXX	3,880,939	17,811,723	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36225C-BX-3	G2 (ARM) #80053			4	1.A	104	99.2440	102	103	102	0	0	0	0	4.625	6.777	MON	0	4	02/13/1997	03/20/2027
36225C-CN-4	G2 (ARM) #80076			4	1.A	400	99.6480	395	396	393	0	0	0	0	4.875	7.122	MON	2	17	05/16/1997	05/20/2027
36202F-2L-9	GNMA II PASS THRU CERT POOL #00005279			4	1.A	2,165,300	91.7770	1,909,966	2,081,081	2,172,011	0	(2,645)	0	0	3.500	2.809	MON	6,070	72,838	12/16/2011	01/20/2042
36202F-3M-6	GNMA II PASS THRU CERT POOL #00005304			4	1.A	2,164,793	91.7150	1,883,340	2,053,457	2,177,883	0	(3,194)	0	0	3.500	3.092	MON	5,989	71,871	02/15/2012	02/20/2042
36202F-4Q-6	GNMA II PASS THRU CERT POOL #00005331			4	1.A	2,086,009	91.6840	1,822,022	1,987,267	2,098,505	0	(2,845)	0	0	3.500	3.052	MON	5,796	69,554	02/13/2012	03/20/2042
36202D-6D-8	GNMA II PASS THRU CERT POOL #3568			4	1.A	115,956	99.5840	120,265	120,768	117,418	0	176	0	0	5.000	5.764	MON	503	6,038	06/16/2004	06/20/2034
36202D-6D-8	GNMA II PASS THRU CERT POOL #3568			4	1.A	454,877	99.5840	472,013	473,984	460,687	0	698	0	0	5.000	5.773	MON	1,975	23,700	06/17/2004	06/20/2034
36202E-CM-9	GNMA II PASS THRU CERT POOL #3676			4	1.A	307,477	97.2060	314,877	323,927	311,844	0	729	0	0	4.500	5.320	MON	1,215	14,577	10/19/2005	02/20/2035
36202E-EU-9	GNMA II PASS THRU CERT POOL #3747			4	1.A	435,746	99.4600	445,939	448,356	438,422	0	377	0	0	5.000	5.476	MON	1,868	22,418	10/28/2005	08/20/2035
36202E-FM-6	GNMA II PASS THRU CERT POOL #3772			4	1.A	315,018	99.5190	320,568	322,114	316,495	0	231	0	0	5.000	5.368	MON	1,342	16,106	10/20/2005	10/20/2035

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
3622AB-4V-1	GNMA II PASS THRU CERT POOL #786336			4	1.A	24,166,529	94.9140	23,777,143	25,051,148	24,193,555	0	16,273	0	0	4.500	5.076	MON	93,942	1,127,302	08/10/2023	09/20/2052
3622AB-5G-3	GNMA II PASS THRU CERT POOL #786347			4	1.A	21,374,805	97.7710	20,970,509	21,448,534	21,376,217	0	792	0	0	5.000	5.066	MON	89,369	1,072,427	06/23/2023	09/20/2052
3622AC-FU-9	GNMA II PASS THRU CERT POOL #786579			4	1.A	8,152,096	99.7000	8,491,591	8,517,065	8,174,445	0	16,689	0	0	5.500	6.274	MON	39,037	468,438	10/24/2023	03/20/2053
3622AC-H7-8	GNMA II PASS THRU CERT POOL #786654			4	1.A	13,839,500	97.1800	13,587,225	13,981,499	13,846,400	0	3,475	0	0	5.000	5.171	MON	58,256	699,075	07/20/2023	04/20/2053
3622AC-JB-7	GNMA II PASS THRU CERT POOL #786658			4	1.A	17,793,267	97.2760	17,491,717	17,981,511	17,807,983	0	7,199	0	0	5.000	5.172	MON	74,923	899,076	05/31/2023	04/20/2053
3622AC-JE-1	GNMA II PASS THRU CERT POOL #786661			4	1.A	8,473,386	100.1430	8,440,021	8,427,954	8,467,737	0	(3,808)	0	0	5.500	5.421	MON	38,628	463,537	07/26/2023	04/20/2053
3622AC-JG-6	GNMA II PASS THRU CERT POOL #786663			4	1.A	13,068,368	99.5620	12,952,528	13,009,419	13,058,507	0	(6,162)	0	0	5.500	5.435	MON	59,627	715,518	07/26/2023	04/20/2053
3622AC-KG-4	GNMA II PASS THRU CERT POOL #786695			4	1.A	8,843,641	97.5540	8,663,268	8,880,411	8,844,776	0	728	0	0	5.000	5.077	MON	37,002	444,021	06/23/2023	04/20/2053
3622AC-NK-2	GNMA II PASS THRU CERT POOL #786794			4	1.A	13,599,828	97.3640	13,303,817	13,663,878	13,601,366	0	1,477	0	0	5.000	5.087	MON	56,933	683,194	12/21/2023	05/20/2053
3622AC-NK-2	GNMA II PASS THRU CERT POOL #786794			4	1.A	13,281,716	97.3640	13,303,817	13,663,878	13,309,244	0	18,716	0	0	5.000	5.471	MON	56,933	683,194	09/13/2023	05/20/2053
3622AC-PM-6	GNMA II PASS THRU CERT POOL #786828			4	1.A	12,580,848	99.7000	13,108,525	13,147,849	12,622,626	0	34,027	0	0	5.500	6.278	MON	60,261	723,132	10/24/2023	05/20/2053
3622AC-R7-7	GNMA II PASS THRU CERT POOL #786910			4	1.A	20,866,980	100.1670	21,465,451	21,429,504	20,898,281	0	22,631	0	0	5.500	5.989	MON	98,219	1,178,623	09/27/2023	07/20/2053
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
3622AC-XA-3	GNMA II PASS THRU CERT POOL #787073			4	1.A	13,264,322	99.5530	13,159,856	13,218,882	13,261,734	0	(2,587)	0	0	5.500	5.451	MON	60,587	484,692	04/01/2024	08/20/2053
3622AC-YT-1	GNMA II PASS THRU CERT POOL #787122			4	1.A	17,641,842	88.5300	16,727,974	18,895,120	17,667,529	0	25,687	0	0	3.500	4.573	MON	55,111	165,332	09/26/2024	03/20/2052
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-QU-4	GNMA II PASS THRU CERT POOL #MA4067			4	1.A	8,214,412	85.0760	7,092,164	8,336,199	8,175,393	0	552	0	0	2.500	2.669	MON	17,367	208,405	09/26/2017	11/20/2046
36179S-QU-4	GNMA II PASS THRU CERT POOL #MA4067			4	1.A	2,455,727	85.0760	2,127,649	2,500,860	2,440,980	0	202	0	0	2.500	2.718	MON	5,210	62,522	09/27/2017	11/20/2046
36179S-UT-2	GNMA II PASS THRU CERT POOL #MA4194			4	1.A	6,992,920	85.0790	6,036,318	7,094,909	6,957,749	0	1,039	0	0	2.500	2.688	MON	14,781	177,373	09/26/2017	01/20/2047
36179S-UT-2	GNMA II PASS THRU CERT POOL #MA4194			4	1.A	2,388,260	85.0790	2,069,595	2,432,540	2,372,658	0	452	0	0	2.500	2.740	MON	5,068	60,814	09/27/2017	01/20/2047
36179X-NE-2	GNMA II PASS THRU CERT POOL #MA8489			4	1.A	20,989,425	94.7190	20,941,141	22,108,677	20,989,767	0	343	0	0	4.500	5.378	MON	82,908	0	12/27/2024	12/20/2052
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
36179Y-AS-3	GNMA II PASS THRU CERT POOL #MA9017			4	1.A	8,582,553	99.3930	8,571,370	8,623,651	8,584,000	0	818	0	0	5.500	5.593	MON	39,525	474,301	07/25/2023	07/20/2053
36179Y-DH-4	GNMA II PASS THRU CERT POOL #MA9104			4	1.A	25,407,706	94.6310	25,384,286	26,824,368	25,408,124	0	418	0	0	4.500	5.393	MON	100,591	0	12/27/2024	08/20/2053
36179Y-HR-8	GNMA II PASS THRU CERT POOL #MA9240			4	1.A	23,392,592	97.1790	22,991,559	23,658,753	23,407,584	0	14,993	0	0	5.000	5.192	MON	98,578	1,084,359	01/03/2024	10/20/2053
36179Y-MJ-0	GNMA II PASS THRU CERT POOL #MA9361			4	1.A	19,033,006	97.1740	18,632,113	19,173,814	19,040,512	0	7,386	0	0	5.000	5.127	MON	79,891	958,691	12/21/2023	12/20/2053
36179Y-MJ-0	GNMA II PASS THRU CERT POOL #MA9361			4	1.A	14,219,705	97.1740	13,974,085	14,380,360	14,229,596	0	9,891	0	0	5.000	5.188	MON	59,918	659,100	01/04/2024	12/20/2053
36213C-YY-0	GNMA PASS THRU CERT POOL #550727			4	1.A	209,032	99.7870	211,900	212,350	209,762	0	95	0	0	5.000	5.266	MON	885	10,618	12/14/2005	11/15/2035
36290R-U6-8	GNMA PASS THRU CERT POOL #615405			4	1.A	182,520	98.3640	185,147	188,226	184,205	0	325	0	0	4.500	5.022	MON	706	8,470	12/29/2004	08/15/2033
36291A-DH-9	GNMA PASS THRU CERT POOL #622104			4	1.A	145,486	97.9990	147,032	150,034	147,203	0	321	0	0	4.500	5.020	MON	563	6,751	12/29/2004	09/15/2033
36292F-H6-7	GNMA PASS THRU CERT POOL #647453			4	1.A	287,302	100.2520	292,598	291,862	288,906	0	155	0	0	5.000	5.267	MON	1,216	14,593	12/14/2005	10/15/2035
38375B-SH-6	GNR 2012-H11 CA CMO			4	1.A	48,345	94.1640	44,516	47,274	47,683	0	198	0	0	1.750	1.200	MON	69	822	10/10/2012	04/20/2062
38375B-B7-6	GNR 2012-H30 VA CMO			4	1.A	759	97.3890	745	765	764	0	1	0	0	1.750	1.859	MON	1	13	11/28/2012	12/20/2062
38375B-B7-6	GNR 2012-H30 VA CMO			4	1.A	1,877	97.3890	1,842	1,892	1,888	0	2	0	0	1.750	1.860	MON	3	33	11/19/2012	12/20/2062
38379L-U4-6	GNR 2015-62 CG CMO			4	1.A	3,939,264	87.6140	3,463,282	3,952,852	3,937,236	0	514	0	0	2.250	2.312	MON	7,412	88,939	12/05/2019	03/20/2045
38376R-8F-6	GNR 2017-H18 HC CMO			4	1.A	2,649,759	97.1700	2,666,866	2,744,531	2,720,512	0	4,064	0	0	2.000	2.810	MON	4,574	54,380	11/21/2017	04/20/2066
38380X-S3-2	GNR 2018-115 GB CMO			4	1.A	1,267,162	96.1090	1,223,739	1,273,280	1,267,739	0	437	0	0	3.500	3.601	MON	3,714	44,565	09/25/2018	10/20/2046
38381A-S6-4	GNR 2018-152 KA CMO			4	1.A	758,049	98.9420	744,908	752,873	756,486	0	(992)	0	0	4.000	3.809	MON	2,510	30,115	11/09/2018	01/20/2047
38383C-GW-4	GNR 2021-177 EA CMO			4	1.A	9,437,973	84.6750	9,566,308	11,297,677	9,508,250	0	62,311	0	0	2.000	5.331	MON	18,829	225,954	08/29/2023	09/20/2049
38383Y-DT-6	GNR 2022-152 DA CMO			4	1.A	10,256,999	96.8910	10,008,481	10,329,629	10,265,855	0	3,586	0	0	4.500	4.640	MON	38,736	464,833	12/19/2022	06/20/2051
38383L-FR-6	GNR 2022-197 LA CMO			4	1.A	13,809,642	99.2440	13,811,020	13,916,188	13,834,997	0	13,776	0	0	4.500	4.672	MON	52,186	626,228	12/08/2022	10/20/2049
38383L-6K-1	GNR 2022-218 JA CMO			4	1.A	11,319,042	99.1780	11,182,338	11,274,999	11,303,607	0	(8,720)	0	0	5.000	4.856	MON	46,979	563,750	12/14/2022	02/20/2051
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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38385B-VS-6	GNR 2024-203 JP			4	1.A	17,390,625	98.1020	17,168,012	17,500,000	17,390,649	0	24	0	0	5.000	5.124	MON	72,917	0	12/05/2024	12/20/2054
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						456,063,769	XXX	449,054,441	466,413,385	456,381,630	0	246,117	0	0	XXX	XXX	XXX	1,825,836	17,153,917	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
38378X-P6-2	GNR 2014-166 PL (PROJECT LOAN)			4	1.A	960,947	83.8230	806,002	961,548	960,945	0	(29)	0	0	2.500	2.505	MON	2,003	24,039	12/05/2014	05/16/2055
38380J-EJ-3	GNR 2017-169 AH (PROJECT LOAN)			4	1.A	7,761,697	85.6260	6,724,584	7,853,422	7,767,256	0	2,131	0	0	2.600	2.892	MON	17,016	204,189	11/20/2017	04/16/2054
38380J-EJ-3	GNR 2017-169 AH (PROJECT LOAN)			4	1.A	5,807,928	85.6260	5,043,438	5,890,067	5,812,914	0	1,941	0	0	2.600	2.949	MON	12,762	153,142	11/30/2017	04/16/2054
38379R-TG-8	GNR 2017-62 AE (PROJECT LOAN)			4	1.A	4,913,099	86.9860	4,267,729	4,906,200	4,911,431	0	(966)	0	0	2.600	2.568	MON	10,630	127,561	11/08/2019	11/16/2057
38379R-VW-0	GNR 2017-76 AD (PROJECT LOAN)			4	1.A	2,000,172	87.7840	1,781,511	2,029,424	2,004,006	0	1,629	0	0	2.400	2.785	MON	4,059	48,706	04/28/2017	02/16/2050
38380J-YW-2	GNR 2018-56 A (PROJECT LOAN)			4	1.A	2,036,563	94.7670	1,923,685	2,029,902	2,035,738	0	(751)	0	0	2.500	2.405	MON	4,229	50,748	10/25/2019	10/16/2050
38380J-YW-2	GNR 2018-56 A (PROJECT LOAN)			4	1.A	739,069	94.7670	699,522	738,146	738,926	0	(146)	0	0	2.500	2.456	MON	1,538	18,454	11/12/2019	10/16/2050
38381L-QN-5	GNR 2024-141 AC (PROJECT LOANS)			4	1.A	4,933,559	97.5560	4,860,101	4,981,821	4,934,473	0	914	0	0	4.750	4.985	MON	19,720	39,439	10/29/2024	02/16/2057
38381L-J6-0	GNR 2024-194 AD (PROJECT LOAN)			4	1.A	19,305,147	96.2530	19,237,057	19,985,917	19,312,758	0	7,611	0	0	4.500	5.178	MON	74,947	74,947	11/22/2024	10/16/2066
38381L-GS-5	GNR 2024-86 AE (PROJECT LOAN)			4	1.A	14,435,064	96.9090	14,443,625	14,904,317	14,474,540	0	39,476	0	0	4.500	5.260	MON	55,891	335,347	06/27/2024	03/16/2056
38381L-JP-8	GNR 2024-98 AC (PROJECT LOANS)			4	1.A	14,432,675	92.2510	13,722,201	14,874,853	14,443,346	0	10,671	0	0	4.000	4.524	MON	49,583	148,749	09/25/2024	10/16/2064
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						77,325,919	XXX	73,509,456	79,155,617	77,396,334	0	62,481	0	0	XXX	XXX	XXX	252,377	1,225,320	XXX	XXX
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities																					
83162C-SP-9	SBAP 2009-20F 1			4	1.A	176,857	99.2040	175,450	176,857	176,538	0	55	0	0	4.950	4.950	JD	730	8,754	06/09/2009	06/01/2029
83162C-UP-6	SBAP 2012-20B 1			4	1.A	63,857	93.4980	58,606	62,681	63,313	0	(71)	0	0	2.630	2.321	FA	687	1,649	03/10/2016	02/01/2032
83162C-UP-6	SBAP 2012-20B 1			4	1.A	25,488	93.4980	23,442	25,073	25,287	0	(24)	0	0	2.630	2.366	FA	275	659	03/10/2016	02/01/2032
83162C-UP-6	SBAP 2012-20B 1			4	1.A	601,740	93.4980	562,619	601,740	600,061	0	191	0	0	2.630	2.630	FA	6,594	15,826	02/07/2012	02/01/2032
83162C-VX-8	SBAP 2013-20K 1			4	1.A	647,655	94.2240	610,251	647,655	644,369	0	284	0	0	3.380	3.380	MN	3,648	21,891	11/12/2013	11/01/2033
83162C-WA-7	SBAP 2014-20A 1			4	1.A	2,024,873	94.7180	1,917,935	2,024,873	2,016,511	0	85	0	0	3.460	3.458	JJ	35,030	70,522	01/09/2014	01/01/2034
83162C-XL-2	SBAP 2015-20L 1			4	1.A	1,708,161	91.1420	1,556,862	1,708,161	1,701,136	0	382	0	0	2.820	2.820	JD	4,014	48,641	12/10/2015	12/01/2035
83162C-YC-1	SBAP 2016-10F 1			4	1.A	217,605	97.6750	212,547	217,605	217,407	0	81	0	0	2.170	2.174	MN	787	4,722	11/10/2016	11/01/2026
83162C-YP-2	SBAP 2017-10C 1			4	1.A	520,217	97.2250	505,785	520,217	520,049	0	55	0	0	2.330	2.330	MN	2,020	12,121	05/11/2017	05/01/2027
83162C-YY-3	SBAP 2017-10F 1			4	1.A	517,718	96.6140	500,191	517,718	517,366	0	92	0	0	2.290	2.290	MN	1,976	11,856	11/09/2017	11/01/2027
83162C-YG-2	SBAP 2017-20A 1			4	1.A	2,825,801	90.6920	2,562,778	2,825,801	2,816,252	0	(330)	0	0	2.800	2.800	JJ	39,561	80,793	01/05/2017	01/01/2037
83162C-YQ-0	SBAP 2017-20E 1			4	1.A	7,632,397	90.2260	6,886,460	7,632,397	7,598,770	0	748	0	0	2.880	2.880	MN	36,636	223,774	05/11/2017	05/01/2037
83162C-YZ-0	SBAP 2017-20K 1			4	1.A	4,626,521	89.5530	4,143,202	4,626,521	4,610,147	0	353	0	0	2.790	2.790	MN	21,513	130,993	11/09/2017	11/01/2037
83162C-ZG-1	SBAP 2018-10B 1			4	1.A	1,825,382	96.6810	1,764,805	1,825,382	1,822,855	0	691	0	0	3.000	3.000	MS	18,254	54,761	03/08/2018	03/01/2028
83162C-A3-7	SBAP 2018-20L 1			4	1.A	2,565,019	93.1400	2,389,061	2,565,019	2,548,692	0	406	0	0	3.540	3.540	JD	7,567	92,124	12/06/2018	12/01/2038
83162C-A6-0	SBAP 2019-20A 1			4	1.A	2,524,340	91.2810	2,304,243	2,524,340	2,507,451	0	(2,096)	0	0	3.370	3.370	JJ	42,535	88,396	01/10/2019	01/01/2039
83162C-A7-8	SBAP 2019-25A 1			4	1.A	1,291,417	89.7210	1,158,673	1,291,417	1,281,460	0	(142)	0	0	3.560	3.560	JJ	22,987	46,679	01/10/2019	01/01/2044
83162C-R9-6	SBAP 2023-25A 1			4	1.A	4,888,015	97.8590	4,783,362	4,888,015	4,884,501	0	(3,890)	0	0	4.910	4.910	JJ	120,001	245,858	01/05/2023	01/01/2048
83162C-T6-0	SBAP 2023-25F 1			4	1.A	4,814,553	97.4190	4,690,289	4,814,553	4,812,738	0	(1,327)	0	0	4.930	4.930	JD	19,780	238,932	06/08/2023	06/01/2048
83162C-U8-4	SBAP 2023-25J 1			4	1.A	11,008,711	101.7840	11,205,117	11,008,711	11,005,314	0	(2,270)	0	0	5.820	5.820	AO	160,177	625,244	10/05/2023	10/01/2048
83162C-V3-4	SBAP 2023-25K 1			4	1.A	24,713,298	101.0580	24,974,839	24,713,298	24,673,908	0	(37,518)	0	0	5.710	5.710	MN	235,188	1,397,156	11/09/2023	11/01/2048
83162C-V8-3	SBAP 2024-25A 1			4	1.A	3,941,803	99.6100	3,926,461	3,941,803	3,941,838	0	35	0	0	5.050	5.050	JJ	99,531	91,121	01/11/2024	01/01/2049
0049999999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						79,161,426	XXX	76,912,981	79,159,836	78,985,962	0	(44,211)	0	0	XXX	XXX	XXX	879,490	3,512,470	XXX	XXX
0109999999. Total - U.S. Government Bonds						1,334,833,576	XXX	1,315,010,417	1,369,878,837	1,353,181,111	167,850	8,670,405	0	0	XXX	XXX	XXX	6,838,643	39,703,430	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
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						14,999,250	XXX	14,334,900	15,000,000	15,000,000	0	0	0	0	XXX	XXX	XXX	104,219	431,250	XXX	XXX
0309999999. Total - All Other Government Bonds						14,999,250	XXX	14,334,900	15,000,000	15,000,000	0	0	0	0	XXX	XXX	XXX	104,219	431,250	XXX	XXX
Bonds - U.S. States, Territories and Possessions - Issuer Obligations																					
373384-2G-0	GEORGIA GENERAL OBLIGATION S2015 A-2	SD		2	1.A FE	19,748,200	98.6640	19,732,800	20,000,000	19,848,410	0	12,242	0	0	3.500	3.590	FA	291,667	700,000	06/16/2015	02/01/2035
612103-XZ-9	MONTANA GENERAL OBLIGATION S2020H			2	1.A	168,362	98.0810	147,122	150,000	160,840	0	(1,840)	0	0	3.000	1.640	FA	1,875	4,500	09/30/2020	08/01/2035
612103-YA-3	MONTANA GENERAL OBLIGATION S2020H			2	1.A	178,819	98.0810	156,930	160,000	171,121	0	(1,884)	0	0	3.000	1.690	FA	2,000	4,800	09/30/2020	08/01/2036
612103-YB-1	MONTANA GENERAL OBLIGATION S2020H			2	1.A	370,648	92.8410	343,512	370,000	370,387	0	(65)	0	0	2.000	1.980	FA	3,083	7,400	09/30/2020	08/01/2037
612103-YD-7	MONTANA GENERAL OBLIGATION S2020H			2	1.A	380,226	92.8410	357,438	385,000	381,613	0	564	0	0	2.000	2.080	FA	3,208	7,700	09/30/2020	08/01/2039
612103-YE-5	MONTANA GENERAL OBLIGATION S2020H			2	1.A	284,397	92.8410	269,239	290,000	285,988	0	666	0	0	2.000	2.120	FA	2,417	5,800	09/30/2020	08/01/2040
612103-YK-1	MONTANA GENERAL OBLIGATION TXBL REF S20I				1.A	375,000	97.8680	367,005	375,000	375,000	0	0	0	0	0.630	0.630	FA	984	2,363	09/30/2020	08/01/2025
612103-YL-9	MONTANA GENERAL OBLIGATION TXBL REF S20I				1.A	425,000	94.4290	401,323	425,000	425,000	0	0	0	0	0.819	0.819	FA	1,450	3,481	09/30/2020	08/01/2026
612103-YM-7	MONTANA GENERAL OBLIGATION TXBL REF S20I				1.A	850,000	90.7980	771,783	850,000	850,000	0	0	0	0	0.939	0.939	FA	3,326	7,982	09/30/2020	08/01/2027
612103-YP-0	MONTANA GENERAL OBLIGATION TXBL REF S20I				1.A	225,000	84.6410	190,442	225,000	225,000	0	0	0	0	1.236	1.236	FA	1,159	2,781	09/30/2020	08/01/2029
612103-YQ-8	MONTANA GENERAL OBLIGATION TXBL REF S20I				1.A	700,000	81.3720	569,604	700,000	700,000	0	0	0	0	1.316	1.316	FA	3,838	9,212	09/30/2020	08/01/2030
658256-5K-4	NORTH CAROLINA GENERAL OBLIGATION S2020A			2	1.A FE	11,213,216	79.1800	8,947,340	11,300,000	11,235,835	0	5,545	0	0	1.750	1.810	JD	16,479	197,750	10/08/2020	06/01/2035
658256-5K-4	NORTH CAROLINA GENERAL OBLIGATION S2020A	C		2	1.A FE	8,633,184	79.1800	6,888,660	8,700,000	8,650,599	0	4,269	0	0	1.750	1.810	JD	12,688	152,250	10/08/2020	06/01/2035
762223-QA-6	RHODE ISLAND GO TAXABLE S2023B			1	1.C FE	2,370,000	102.3990	2,426,856	2,370,000	2,370,000	0	0	0	0	5.263	5.263	JD	10,394	134,781	10/25/2023	12/01/2027
762223-QB-4	RHODE ISLAND GO TAXABLE S2023B			1	1.C FE	4,200,000	103.0460	4,327,932	4,200,000	4,200,000	0	0	0	0	5.313	5.313	JD	18,596	241,122	10/25/2023	12/01/2028
83710R-RS-8	SOUTH CAROLINA GENERAL OBLIGATION S2016F			2	1.A FE	3,283,321	91.9120	3,023,905	3,290,000	3,286,258	0	388	0	0	2.625	2.640	JD	7,197	86,363	09/22/2016	06/01/2033
882724-W4-5	TEXAS GENERAL OBLIGATION TAXABLE S2023A			2	1.A FE	2,500,000	105.7900	2,644,750	2,500,000	2,500,000	0	0	0	0	5.869	5.869	AO	36,681	128,792	10/26/2023	10/01/2033
882724-W6-0	TEXAS GENERAL OBLIGATION TAXABLE S2023A			2	1.A FE	2,000,000	105.9700	2,119,400	2,000,000	2,000,000	0	0	0	0	6.069	6.069	AO	30,345	106,545	10/26/2023	10/01/2035
882724-W9-4	TEXAS GENERAL OBLIGATION TXBL REF S2023A			2	1.A FE	2,500,000	105.8630	2,646,575	2,500,000	2,500,000	0	0	0	0	6.249	6.249	AO	39,056	137,131	10/26/2023	10/01/2038
917542-VK-5	UTAH GENERAL OBLIGATION S2018			2	1.A FE	3,286,494	99.4380	3,261,566	3,280,000	3,281,958	0	(742)	0	0	3.125	3.100	JJ	51,250	102,500	02/07/2018	07/01/2031
917542-VK-5	UTAH GENERAL OBLIGATION S2018	SD		2	1.A FE	6,733,306	99.4380	6,682,234	6,720,000	6,724,012	0	(1,520)	0	0	3.125	3.100	JJ	105,000	210,000	02/07/2018	07/01/2031
97705M-A6-2	WISCONSIN GENERAL OBLIGATION S2023A			2	1.B FE	1,001,755	100.0110	985,108	985,000	998,725	0	(1,601)	0	0	4.000	3.780	MN	6,567	39,400	01/10/2023	05/01/2043
97705M-A6-2	WISCONSIN GENERAL OBLIGATION S2023A	SD		2	1.B FE	8,151,335	100.0110	8,015,882	8,015,000	8,126,685	0	(13,029)	0	0	4.000	3.780	MN	53,433	320,600	01/10/2023	05/01/2043
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						79,578,263	XXX	75,277,405	79,790,000	79,667,432	0	2,994	0	0	XXX	XXX	XXX	702,693	2,613,250	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						79,578,263	XXX	75,277,405	79,790,000	79,667,432	0	2,994	0	0	XXX	XXX	XXX	702,693	2,613,250	XXX	XXX
Bonds - U.S. Political Subdivisions - Issuer Obligations																					
003554-P2-2	ABINGTON SCHOOL DISTRICT GO REF S2016			2	1.C FE	1,640,761	100.1770	1,662,938	1,660,000	1,648,360	0	1,086	0	0	3.875	3.970	AO	16,081	64,325	12/05/2016	10/01/2033
011338-WD-8	ALAMO HEIGHTS ISD GO S2018A			2	1.A FE	1,028,169	102.6290	923,661	900,000	934,034	0	(15,586)	0	0	5.000	3.110	FA	18,750	45,000	05/11/2018	02/01/2040
012662-GJ-5	ALBEMARLE CO GENERAL OBLIGATION S2017			2	1.A FE	1,897,435	98.1680	1,865,192	1,900,000	1,898,435	0	137	0	0	3.250	3.260	JD	5,146	61,750	02/22/2017	06/01/2034
012662-GM-8	ALBEMARLE CO GENERAL OBLIGATION S2017			2	1.A FE	2,093,387	94.6650	1,983,232	2,095,000	2,093,904	0	68	0	0	3.375	3.380	JD	5,892	70,706	02/22/2017	06/01/2037
013518-6D-2	ALBUQUERQUE GENERAL OBLIGATION S2018A			2	1.D FE	6,303,919	98.9780	6,309,848	6,375,000	6,339,800	0	5,782	0	0	3.000	3.110	JJ	95,625	191,250	03/21/2018	07/01/2030
015302-3E-0	ALEXANDRIA GENERAL OBLIGATION S2016A			2	1.A FE	4,137,582	95.1630	3,801,762	3,995,000	4,019,527	0	(15,443)	0	0	3.000	2.590	JJ	55,264	119,850	07/26/2016	07/15/2034
015302-7V-8	ALEXANDRIA GENERAL OBLIGATION S2019A			2	1.A FE	4,891,279	81.5130	4,038,969	4,955,000	4,904,636	0	2,791	0	0	2.625	2.710	JJ	59,976	130,069	12/04/2019	07/15/2039
015302-7V-8	ALEXANDRIA GENERAL OBLIGATION S2019A	C		2	1.A FE	4,836,986	81.5130	3,994,137	4,900,000	4,850,195	0	2,760	0	0	2.625	2.710	JJ	59,310	128,625	12/04/2019	07/15/2039
015303-FL-9	ALEXANDRIA GENERAL OBLIGATION S2024			2	1.A FE	6,879,136	94.8200	6,580,508	6,940,000	6,879,526	0	389	0	0	3.875	3.930	JD	46,315	0	10/04/2024	12/15/2049
021087-WJ-6	ALPINE SCH DIST GO S2017B			2	1.A FE	7,372,512	93.4830	6,936,439	7,420,000	7,393,476	0	3,238	0	0	2.875	2.930	MS	62,812	213,325	12/06/2017	03/15/2032
033161-3W-8	ANCHORAGE GENERAL OBLIGATION S2015C			2	1.D FE	5,415,210	100.1240	5,271,529	5,265,000	5,276,817	0	(17,508)	0	0	4.000	3.650	MS	70,200	210,600	11/04/2015	09/01/2035
164555-BH-6	ARAPAHOE CO SD #5 CHERRY CREEK GO S2017			2	1.B FE	20,275,920	100.0850	19,246,346	19,230,000	19,357,153	0	(129,146)	0	0	4.000	3.290	JD	34,187	769,200	01/05/2017	12/15/2035
164555-DM-3	ARAPAHOE CO SD #5 CHERRY CREEK GO S2021	SD		2	1.B FE	34,384,609	108.2880	28,203,610	26,045,000	31,500,425	0	(874,558)	0	0	5.000	1.330	JD	57,878	1,302,250	08/23/2021	12/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
041431-SF-5	ARLINGTON CO GENERAL OBLIGATION S2017	SD		2	1.A FE	7,341,869	100.9930	6,736,233	6,670,000	6,862,313	0	(69,725)	0	0	4.000	2.850	FA	100,791	266,800	06/15/2017	08/15/2036
041431-TB-3	ARLINGTON CO GENERAL OBLIGATION S2018A	SD		2	1.A FE	9,752,208	105.6120	8,681,306	8,220,000	8,818,014	0	(154,580)	0	0	5.000	2.870	FA	155,267	411,000	06/07/2018	08/15/2037
044033-RL-4	ASHEVILLE GENERAL OBLIGATION REF S2020A			2	1.A FE	1,044,633	82.6330	842,857	1,020,000	1,033,646	0	(2,383)	0	0	2.000	1.740	JD	1,700	20,400	02/28/2020	06/01/2035
044033-RM-2	ASHEVILLE GENERAL OBLIGATION REF S2020A			2	1.A FE	1,056,338	80.9340	841,714	1,040,000	1,049,071	0	(1,580)	0	0	2.000	1.830	JD	1,733	20,800	02/28/2020	06/01/2036
05914F-6A-3	BALTIMORE CO GENERAL OBLIGATION S2020			2	1.A FE	2,622,871	101.7990	2,188,679	2,150,000	2,404,863	0	(46,957)	0	0	4.000	1.600	MS	28,667	86,000	02/26/2020	03/01/2038
05914F-6B-1	BALTIMORE CO GENERAL OBLIGATION S2020			2	1.A FE	668,712	101.1110	556,111	550,000	614,039	0	(11,784)	0	0	4.000	1.640	MS	7,333	22,000	02/26/2020	03/01/2039
05914F-6B-1	BALTIMORE CO GENERAL OBLIGATION S2020	SD		2	1.A FE	21,781,774	101.1110	18,114,036	17,915,000	20,000,938	0	(383,851)	0	0	4.000	1.640	MS	238,867	716,600	02/26/2020	03/01/2039
079212-6H-4	BELLEVUE GENERAL OBLIG REF S2020A			2	1.B FE	1,236,588	95.4790	1,145,748	1,200,000	1,203,278	0	(7,599)	0	0	3.000	2.350	MS	10,600	36,000	04/30/2020	09/15/2032
079212-6J-0	BELLEVUE GENERAL OBLIG REF S2020A			2	1.B FE	1,025,730	93.4140	934,140	1,000,000	1,002,306	0	(5,354)	0	0	3.000	2.450	MS	8,833	30,000	04/30/2020	09/15/2033
080401-VM-1	BELMONT GENERAL OBLIGATION LTD S2024			2	1.A FE	6,884,220	93.0840	6,515,880	7,000,000	6,884,665	0	445	0	0	3.875	3.980	MS	71,580	0	09/12/2024	09/15/2049
081077-Q3-6	BELTON ISD GO REF S2021 (PSF)			2	1.A FE	1,171,218	78.6470	931,967	1,185,000	1,174,098	0	970	0	0	1.750	1.850	FA	7,834	20,738	12/09/2021	02/15/2035
081077-Q4-4	BELTON ISD GO REF S2021 (PSF)			2	1.A FE	1,204,761	77.9260	942,905	1,210,000	1,205,765	0	338	0	0	1.875	1.910	FA	8,571	22,688	12/09/2021	02/15/2036
081077-Q5-1	BELTON ISD GO REF S2021 (PSF)			2	1.A FE	1,214,748	76.2980	938,465	1,230,000	1,217,444	0	908	0	0	1.875	1.970	FA	8,713	23,063	12/09/2021	02/15/2037
081077-Q6-9	BELTON ISD GO REF S2021 (PSF)			2	1.A FE	648,206	74.3450	483,243	650,000	648,502	0	98	0	0	2.000	2.020	FA	4,911	13,000	12/09/2021	02/15/2038
081077-Q7-7	BELTON ISD GO REF S2021 (PSF)			2	1.A FE	644,384	72.2380	469,547	650,000	645,236	0	288	0	0	2.000	2.060	FA	4,911	13,000	12/09/2021	02/15/2039
084167-LY-9	BERKELEY CO GENERAL OBLIGATION S2016			2	1.B FE	3,835,388	96.7790	3,629,213	3,750,000	3,761,035	0	(9,255)	0	0	3.000	2.740	MS	37,500	112,500	01/13/2016	03/01/2030
088023-QC-3	BEVERLY HILLS USD GO ELEC 18 TAXABLE S22			2	1.B FE	8,830,900	83.3040	8,330,400	10,000,000	8,875,196	0	44,296	0	0	3.850	4.842	FA	160,417	0	12/06/2024	08/01/2042
090874-NJ-3	BIRDVILLE ISD GO S2019 (PSF)			2	1.A FE	4,172,440	100.5010	4,020,040	4,000,000	4,065,652	0	(19,629)	0	0	4.000	3.440	FA	60,444	160,000	01/16/2019	02/15/2039
090874-PW-2	BIRDVILLE ISD GO S2021 (PSF)			2	1.A FE	456,912	91.3650	365,460	400,000	433,174	0	(6,220)	0	0	3.000	1.320	FA	4,533	12,000	01/14/2021	02/15/2035
090874-PX-0	BIRDVILLE ISD GO S2021 (PSF)			2	1.A FE	683,184	89.9910	539,946	600,000	648,522	0	(9,087)	0	0	3.000	1.360	FA	6,800	18,000	01/14/2021	02/15/2036
091212-GC-8	BIRMINGHAM PUBLIC SCHOOLS GO S2022			2	1.C FE	1,074,495	94.5500	1,016,413	1,075,000	1,074,579	0	41	0	0	3.125	3.130	MN	5,599	33,594	04/07/2022	05/01/2033
091212-GD-6	BIRMINGHAM PUBLIC SCHOOLS GO S2022			2	1.C FE	1,069,141	94.3480	1,014,241	1,075,000	1,070,228	0	430	0	0	3.125	3.180	MN	5,599	33,594	04/07/2022	05/01/2034
091212-GE-4	BIRMINGHAM PUBLIC SCHOOLS GO S2022			2	1.C FE	988,930	93.0940	930,940	1,000,000	990,809	0	736	0	0	3.125	3.230	MN	5,208	31,250	04/07/2022	05/01/2035
091212-GF-1	BIRMINGHAM PUBLIC SCHOOLS GO S2022			2	1.C FE	1,035,362	93.9410	976,986	1,040,000	1,036,060	0	281	0	0	3.250	3.290	MN	5,633	33,800	04/07/2022	05/01/2036
091212-GG-9	BIRMINGHAM PUBLIC SCHOOLS GO S2022			2	1.C FE	889,452	93.4690	841,221	900,000	890,941	0	583	0	0	3.250	3.350	MN	4,875	29,250	04/07/2022	05/01/2037
091212-GH-7	BIRMINGHAM PUBLIC SCHOOLS GO S2022			2	1.C FE	1,096,623	93.3910	1,027,301	1,100,000	1,097,037	0	171	0	0	3.375	3.400	MN	6,188	37,125	04/07/2022	05/01/2038
091212-GJ-3	BIRMINGHAM PUBLIC SCHOOLS GO S2022			2	1.C FE	1,090,848	93.0470	1,023,517	1,100,000	1,091,928	0	428	0	0	3.375	3.440	MN	6,188	37,125	04/07/2022	05/01/2039
091212-GK-0	BIRMINGHAM PUBLIC SCHOOLS GO S2022			2	1.C FE	1,086,096	92.0850	1,012,935	1,100,000	1,087,620	0	601	0	0	3.375	3.470	MN	6,188	37,125	04/07/2022	05/01/2040
091212-GL-8	BIRMINGHAM PUBLIC SCHOOLS GO S2022			2	1.C FE	1,082,532	91.2980	1,004,278	1,100,000	1,084,316	0	700	0	0	3.375	3.490	MN	6,188	37,125	04/07/2022	05/01/2041
091212-GM-6	BIRMINGHAM PUBLIC SCHOOLS GO S2022			2	1.C FE	1,096,854	92.5300	1,017,830	1,100,000	1,097,126	0	117	0	0	3.500	3.520	MN	6,417	38,500	04/07/2022	05/01/2042
094797-Y8-4	BLOOMINGTON ISD#271 GO S2014B			2	1.A FE	7,559,339	99.9960	7,514,699	7,515,000	7,515,125	0	(5,267)	0	0	3.500	3.430	FA	109,594	263,025	12/10/2014	02/01/2036
097067-NG-3	BOERNE ISD GO TAXABLE CABS REF S20 (PSF)	@			1.A FE	821,060	77.8220	778,220	1,000,000	895,955	0	19,156	0	0	0.000	2.173	N/A	0	0	11/18/2020	02/01/2030
097067-NH-1	BOERNE ISD GO TAXABLE CABS REF S20 (PSF)	@		2	1.A FE	1,034,150	73.6260	957,138	1,300,000	1,133,001	0	25,321	0	0	0.000	2.273	N/A	0	0	11/18/2020	02/01/2031
097067-MU-3	BOERNE ISD GO TAXABLE REF S2020 (PSF)				1.A FE	250,000	88.7390	221,848	250,000	250,000	0	0	0	0	1.523	1.523	FA	1,586	3,808	11/18/2020	02/01/2029
101547-YD-3	BOULDER VALLEY SD #RE-2 GO REF S2019B			2	1.B FE	10,242,925	95.3910	10,135,294	10,625,000	10,372,291	0	23,982	0	0	3.000	3.310	JD	26,563	318,750	01/24/2019	12/01/2033
103637-JD-7	BOZEMAN GENERAL OBLIGATION S2019			2	1.B FE	979,850	78.8970	788,970	1,000,000	984,623	0	946	0	0	2.375	2.510	JJ	11,875	23,750	08/29/2019	07/01/2038
108673-RF-3	BRIDGEWATER-RARITAN REGL SCH DIST GO S23			2	1.B FE	2,409,273	37.0650	2,513,007	6,780,000	2,522,485	0	111,937	0	0	0.050	4.730	JJ	1,563	1,865	12/13/2023	07/15/2046
108673-RG-1	BRIDGEWATER-RARITAN REGL SCH DIST GO S23			2	1.B FE	2,275,723	35.1440	2,409,121	6,855,000	2,384,739	0	107,834	0	0	0.050	4.830	JJ	1,580	1,885	12/13/2023	07/15/2047
108673-RH-9	BRIDGEWATER-RARITAN REGL SCH DIST GO S23			2	1.B FE	1,490,491	33.3270	1,585,699	4,758,000	1,562,546	0	71,255	0	0	0.050	4.880	JJ	1,097	1,308	12/13/2023	07/15/2048
117583-M9-2	BRYAN ISD GENERAL OBLIG S2021 (PSF)			2	1.A FE	4,608,358	77.9690	3,602,168	4,620,000	4,610,794	0	728	0	0	2.000	2.020	FA	34,907	92,400	06/24/2021	02/15/2036
117583-N2-6	BRYAN ISD GENERAL OBLIG S2021 (PSF)			2	1.A FE	4,677,469	76.3050	3,597,781	4,715,000	4,684,745	0	2,173	0	0	2.000	2.060	FA	35,624	94,300	06/24/2021	02/15/2037
117583-N3-4	BRYAN ISD GENERAL OBLIG S2021 (PSF)			2	1.A FE	4,749,635	74.5560	3,586,144	4,810,000	4,760,496	0	3,245	0	0	2.000	2.090	FA	36,342	96,200	06/24/2021	02/15/2038
117583-N4-2	BRYAN ISD GENERAL OBLIG S2021 (PSF)			2	1.A FE	4,906,367	73.7270	3,619,996	4,910,000	4,906,969	0	179	0	0	2.125	2.130	FA	39,416	104,338	06/24/2021	02/15/2039
117583-N5-9	BRYAN ISD GENERAL OBLIG S2021 (PSF)			2	1.A FE	4,993,193	72.0830	3,618,567	5,020,000	4,997,383	0	1,250	0	0	2.125	2.160	FA	40,299	106,675	06/24/2021	02/15/2040
117583-N6-7	BRYAN ISD GENERAL OBLIG S2021 (PSF)			2	1.A FE	5,072,213	70.4920	3,612,715	5,125,000	5,079,901	0	2,307	0	0	2.125	2.190	FA	41,142	108,906	06/24/2021	02/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
117583-N7-5	BRYAN ISD GENERAL OBLIG S2021 (PSF)			2	1.A FE	5,153,229	69.0160	3,612,988	5,235,000	5,164,425	0	3,352	0	0	2.125	2.220	FA	42,025	111,244	06/24/2021	02/15/2042
121638-HJ-2	BURLINGTON CO GENERAL OBLIGATION S2020A			2	1.C FE	1,184,494	85.5910	1,005,694	1,175,000	1,179,853	0	(1,067)	0	0	2.000	1.900	MN	3,917	23,500	06/18/2020	05/01/2032
121638-HK-9	BURLINGTON CO GENERAL OBLIGATION S2020A			2	1.C FE	1,198,632	83.7550	1,005,060	1,200,000	1,199,070	0	100	0	0	2.000	2.010	MN	4,000	24,000	06/18/2020	05/01/2033
121638-HL-7	BURLINGTON CO GENERAL OBLIGATION S2020A			2	1.C FE	1,224,626	81.9970	1,012,663	1,235,000	1,227,683	0	702	0	0	2.000	2.070	MN	4,117	24,700	06/18/2020	05/01/2034
121638-HM-5	BURLINGTON CO GENERAL OBLIGATION S2020A			2	1.C FE	1,244,153	80.2390	1,015,023	1,265,000	1,249,804	0	1,300	0	0	2.000	2.130	MN	4,217	25,300	06/18/2020	05/01/2035
121638-HN-3	BURLINGTON CO GENERAL OBLIGATION S2020A			2	1.C FE	1,273,667	78.5560	1,025,156	1,305,000	1,281,509	0	1,808	0	0	2.000	2.180	MN	4,350	26,100	06/18/2020	05/01/2036
127109-PV-2	CABRILLO CCD GO REF S2019A			2	1.C FE	6,326,157	85.2570	5,464,974	6,410,000	6,345,271	0	3,851	0	0	2.750	2.840	FA	73,448	176,275	09/18/2019	08/01/2038
131537-E4-0	CALVERT CO GENERAL OBLIGATION REF S2016			2	1.A FE	2,575,423	95.2460	2,343,052	2,460,000	2,479,131	0	(12,406)	0	0	2.750	2.220	JJ	33,825	67,650	07/19/2016	07/01/2030
132285-4L-8	CAMBRIDGE GEN OBLIG LTD S2017B			2	1.A FE	976,180	97.0250	960,548	990,000	980,846	0	667	0	0	3.250	3.350	FA	12,155	32,175	03/01/2017	02/15/2036
132285-5Q-6	CAMBRIDGE GEN OBLIG LTD S2018B			2	1.A FE	2,713,394	97.9600	2,679,206	2,735,000	2,722,778	0	1,506	0	0	3.000	3.070	FA	30,997	82,050	03/02/2018	02/15/2032
132285-5T-0	CAMBRIDGE GEN OBLIG LTD S2018B			2	1.A FE	2,955,000	96.2960	2,845,547	2,955,000	2,955,000	0	0	0	0	3.250	3.250	FA	36,281	96,038	03/02/2018	02/15/2035
139078-ET-2	CANYONS SCHOOL DISTRICT GO S2018B			2	1.A FE	5,000,296	97.4280	4,944,471	5,075,000	5,020,955	0	3,713	0	0	3.625	3.740	JD	8,176	183,969	10/24/2018	06/15/2036
139078-GC-7	CANYONS SCHOOL DISTRICT S2021A			2	1.A FE	4,325,307	74.8500	4,315,103	5,765,000	4,458,192	0	86,821	0	0	1.750	4.273	JD	4,484	100,888	06/12/2023	06/15/2036
142665-EM-6	CARLSBAD USD GO REF S2016			2	1.C FE	2,008,986	96.8710	1,908,359	1,970,000	1,976,640	0	(4,064)	0	0	3.000	2.780	FA	24,625	59,100	01/21/2016	08/01/2031
144879-6P-3	CARROLL CO GENERAL OBLIGATION REF S2015			2	1.A FE	1,399,875	97.9670	1,332,351	1,360,000	1,363,794	0	(4,474)	0	0	3.375	3.030	MN	7,650	45,900	11/19/2015	11/01/2032
144879-6S-7	CARROLL CO GENERAL OBLIGATION REF S2015			2	1.A FE	1,385,786	96.6490	1,309,594	1,355,000	1,357,942	0	(3,478)	0	0	3.500	3.230	MN	7,904	47,425	11/19/2015	11/01/2035
144880-BX-8	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	991,810	80.8830	808,830	1,000,000	994,460	0	663	0	0	1.375	1.450	MN	2,292	13,750	11/19/2020	11/01/2032
144880-BY-6	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	995,320	79.7690	797,690	1,000,000	996,702	0	345	0	0	1.500	1.540	MN	2,500	15,000	11/19/2020	11/01/2033
144880-BZ-3	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	988,800	77.6930	776,930	1,000,000	991,831	0	761	0	0	1.500	1.590	MN	2,500	15,000	11/19/2020	11/01/2034
144880-CA-7	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	992,760	76.8940	768,940	1,000,000	994,566	0	453	0	0	1.625	1.680	MN	2,708	16,250	11/19/2020	11/01/2035
144880-CB-5	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	984,070	75.1460	751,460	1,000,000	987,741	0	925	0	0	1.625	1.740	MN	2,708	16,250	11/19/2020	11/01/2036
144880-CC-3	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	995,630	74.5120	745,120	1,000,000	996,563	0	236	0	0	1.750	1.780	MN	2,917	17,500	11/19/2020	11/01/2037
144880-CD-1	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	989,330	72.8220	728,220	1,000,000	991,465	0	538	0	0	1.750	1.820	MN	2,917	17,500	11/19/2020	11/01/2038
144880-CE-9	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	982,520	71.0530	710,530	1,000,000	985,789	0	824	0	0	1.750	1.860	MN	2,917	17,500	11/19/2020	11/01/2039
144880-CF-6	CARROLL CO GENERAL OBLIGATION REF S2020A			2	1.A FE	975,220	69.3520	693,520	1,000,000	979,563	0	1,096	0	0	1.750	1.900	MN	2,917	17,500	11/19/2020	11/01/2040
144880-DG-3	CARROLL CO GENERAL OBLIGATION S2021			2	1.A FE	1,099,395	80.9380	890,318	1,100,000	1,099,541	0	47	0	0	1.625	1.630	MN	2,979	17,875	11/18/2021	11/01/2033
144880-DH-1	CARROLL CO GENERAL OBLIGATION S2021			2	1.A FE	1,086,668	79.1020	870,122	1,100,000	1,089,589	0	962	0	0	1.625	1.730	MN	2,979	17,875	11/18/2021	11/01/2034
144880-DJ-7	CARROLL CO GENERAL OBLIGATION S2021			2	1.A FE	1,097,283	78.2430	860,673	1,100,000	1,097,831	0	179	0	0	1.750	1.770	MN	3,208	19,250	11/18/2021	11/01/2035
144880-DK-4	CARROLL CO GENERAL OBLIGATION S2021			2	1.A FE	1,091,398	76.5140	841,654	1,100,000	1,092,989	0	526	0	0	1.750	1.810	MN	3,208	19,250	11/18/2021	11/01/2036
144880-DL-2	CARROLL CO GENERAL OBLIGATION S2021			2	1.A FE	1,084,886	74.7330	822,063	1,100,000	1,087,475	0	857	0	0	1.750	1.850	MN	3,208	19,250	11/18/2021	11/01/2037
145232-GT-5	CARROLL ISD GO REF S2019A (PSF)			2	1.A FE	2,214,472	88.0310	1,954,288	2,220,000	2,216,065	0	329	0	0	2.750	2.770	FA	23,063	61,050	11/13/2019	02/15/2035
145232-GU-2	CARROLL ISD GO REF S2019A (PSF)			2	1.A FE	2,267,223	86.7680	1,982,649	2,285,000	2,271,942	0	985	0	0	2.750	2.810	FA	23,739	62,838	11/13/2019	02/15/2036
145232-GV-0	CARROLL ISD GO REF S2019A (PSF)			2	1.A FE	2,316,414	85.5420	2,005,960	2,345,000	2,323,441	0	1,468	0	0	2.750	2.840	FA	24,362	64,488	11/13/2019	02/15/2037
145232-GW-8	CARROLL ISD GO REF S2019A (PSF)			2	1.A FE	2,369,199	84.2100	2,029,461	2,410,000	2,378,520	0	1,948	0	0	2.750	2.870	FA	25,037	66,275	11/13/2019	02/15/2038
145628-R6-2	CARROLLTON-FARMERS BRH ISD GO S23(PSF)			2	1.A FE	8,025,300	106.6650	7,999,875	7,500,000	8,015,413	0	(9,887)	0	0	5.000	4.000	FA	141,667	0	10/23/2024	02/15/2048
145628-VQ-3	CARROLLTON-FMRS BRH ISD GO REF S15A(PSF)			2	1.A FE	885,173	100.0310	855,265	855,000	855,420	0	(3,761)	0	0	3.750	3.300	FA	12,113	32,063	11/18/2015	02/15/2031
147051-VR-4	CARY GENERAL OBLIGATION S2017A			2	1.A FE	1,541,389	94.3860	1,472,422	1,560,000	1,549,616	0	1,238	0	0	2.750	2.850	JD	3,575	42,900	09/26/2017	06/01/2032
14984P-BU-8	CECIL CO GENERAL OBLIGATION REF S2016			2	1.B FE	2,248,461	95.0470	2,095,786	2,205,000	2,210,328	0	(4,800)	0	0	3.250	3.020	FA	29,859	71,663	01/21/2016	02/01/2035
14984P-DW-2	CECIL CO GENERAL OBLIGATION S2019			2	1.A	216,775	97.3290	214,124	220,000	218,193	0	364	0	0	2.625	2.730	FA	2,406	5,775	11/20/2019	08/01/2037
14984P-EQ-4	CECIL CO GENERAL OBLIGATION S2019			2	1.B FE	2,729,392	85.2670	2,361,896	2,770,000	2,739,167	0	2,026	0	0	2.625	2.730	FA	30,297	72,713	11/20/2019	08/01/2037
156792-LH-4	CERRITOS CCD GEN OBLIG S2021D			2	1.B FE	3,297,916	80.4460	2,686,896	3,340,000	3,305,792	0	2,581	0	0	2.000	2.100	FA	27,833	66,800	11/03/2021	08/01/2036
156792-LJ-0	CERRITOS CCD GEN OBLIG S2021D			2	1.B FE	3,831,861	80.1950	3,095,527	3,860,000	3,836,716	0	1,590	0	0	2.125	2.180	FA	34,177	82,025	11/03/2021	08/01/2037
156792-LK-7	CERRITOS CCD GEN OBLIG S2021D			2	1.B FE	4,054,245	78.1940	3,221,593	4,120,000	4,064,741	0	3,443	0	0	2.125	2.240	FA	36,479	87,550	11/03/2021	08/01/2038
156792-LL-5	CERRITOS CCD GEN OBLIG S2021D			2	1.B FE	4,364,494	77.8270	3,416,605	4,390,000	4,368,294	0	1,239	0	0	2.250	2.290	FA	41,156	98,775	11/03/2021	08/01/2039
156792-LM-3	CERRITOS CCD GEN OBLIG S2021D			2	1.B FE	4,616,446	75.7850	3,546,738	4,680,000	4,625,222	0	2,881	0	0	2.250	2.340	FA	43,875	105,300	11/03/2021	08/01/2040

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
156792-LN-1	CERRITOS CCD GEN OBLIG S2021D			2	1.B FE	2,098,003	73.7640	1,582,238	2,145,000	2,104,064	0	1,989	0	0	2.250	2.390	FA	20,109	48,263	11/03/2021	08/01/2041
156792-KS-1	CERRITOS CCD GEN OBLIG TAXABLE REF S2020			2	1.C FE	6,892,735	79.3780	6,747,130	8,500,000	7,024,153	0	131,418	0	0	2.998	4.910	FA	106,179	0	11/21/2024	08/01/2038
15722T-JV-4	CHABOT-LAS POSITAS CCD GO TXBL S2021			1	1.C FE	872,387	85.7540	896,129	1,045,000	895,905	0	22,832	0	0	1.790	4.727	FA	7,794	18,706	12/18/2023	08/01/2030
15722T-JX-0	CHABOT-LAS POSITAS CCD GO TXBL S2021			1	1.C FE	10,000,000	81.8070	8,180,700	10,000,000	10,000,000	0	0	0	0	1.990	1.990	FA	82,917	199,000	07/22/2021	08/01/2032
159429-WT-2	CHAPEL HILL GENERAL OBLIGATION S2018			2	1.A FE	617,525	95.8910	599,319	625,000	620,425	0	473	0	0	3.000	3.100	MN	3,125	18,750	04/03/2018	05/01/2033
159808-GT-5	CHARLES CO GENERAL OBLIGATION REF S2016			2	1.A FE	354,237	98.0220	347,978	355,000	354,480	0	34	0	0	3.625	3.640	AO	3,217	12,869	11/15/2016	10/01/2036
159808-GU-2	CHARLES CO GENERAL OBLIGATION REF S2016			2	1.A FE	292,640	97.3420	287,159	295,000	293,348	0	99	0	0	3.625	3.680	AO	2,673	10,694	11/15/2016	10/01/2037
159808-LJ-1	CHARLES CO GENERAL OBLIGATION S2018			2	1.A FE	565,360	98.5800	561,906	570,000	566,713	0	243	0	0	3.625	3.690	AO	5,166	20,663	10/30/2018	10/01/2035
160069-XX-3	CHARLESTON CO GENERAL OBLIGATION S2015A			2	1.A FE	745,633	97.4800	726,226	745,000	745,042	0	(71)	0	0	3.000	2.990	MN	3,725	22,350	10/21/2015	11/01/2030
160069-XZ-8	CHARLESTON CO GENERAL OBLIGATION S2015A			2	1.A FE	1,134,236	96.7480	1,122,277	1,160,000	1,146,385	0	1,505	0	0	3.000	3.170	MN	5,800	34,800	10/21/2015	11/01/2032
160069-YC-8	CHARLESTON CO GENERAL OBLIGATION S2015A			2	1.A FE	1,240,180	95.1890	1,213,660	1,275,000	1,253,206	0	1,632	0	0	3.250	3.440	MN	6,906	41,438	10/21/2015	11/01/2035
161035-LL-2	CHARLOTTE GENERAL OBLIGATION REF S2021A			2	1.A FE	3,360,805	84.4170	2,764,657	3,275,000	3,334,469	0	(8,703)	0	0	2.000	1.700	JD	5,458	65,500	11/10/2021	06/01/2034
161035-LM-0	CHARLOTTE GENERAL OBLIGATION REF S2021A			2	1.A FE	2,293,065	82.6330	1,859,243	2,250,000	2,279,876	0	(4,360)	0	0	2.000	1.780	JD	3,750	45,000	11/10/2021	06/01/2035
161035-LN-8	CHARLOTTE GENERAL OBLIGATION REF S2021A			2	1.A FE	2,152,625	80.9340	1,719,848	2,125,000	2,144,189	0	(2,793)	0	0	2.000	1.850	JD	3,542	42,500	11/10/2021	06/01/2036
161035-LP-3	CHARLOTTE GENERAL OBLIGATION REF S2021A			2	1.A FE	2,172,339	79.2520	1,703,918	2,150,000	2,165,513	0	(2,256)	0	0	2.000	1.880	JD	3,583	43,000	11/10/2021	06/01/2037
161035-LQ-1	CHARLOTTE GENERAL OBLIGATION REF S2021A			2	1.A FE	2,162,986	77.1050	1,657,758	2,150,000	2,159,028	0	(1,311)	0	0	2.000	1.930	JD	3,583	43,000	11/10/2021	06/01/2038
161035-LR-9	CHARLOTTE GENERAL OBLIGATION REF S2021A			2	1.A FE	2,255,805	75.0950	1,689,638	2,250,000	2,254,035	0	(586)	0	0	2.000	1.970	JD	3,750	45,000	11/10/2021	06/01/2039
161681-UD-1	CHASKA ISD#112 GO S2016A			2	1.B FE	4,791,789	100.0600	4,567,739	4,565,000	4,592,953	0	(25,107)	0	0	3.500	2.920	FA	66,573	159,775	01/21/2016	02/01/2034
165573-A9-7	CHESTER CO GENERAL OBLIGATION REF S2014			2	1.A FE	2,475,058	100.0080	2,405,192	2,405,000	2,405,270	0	(7,999)	0	0	3.500	3.160	JJ	38,814	84,175	11/13/2014	07/15/2030
165573-B2-1	CHESTER CO GENERAL OBLIGATION REF S2014			2	1.A FE	2,640,738	100.0080	2,590,207	2,590,000	2,590,178	0	(5,832)	0	0	3.500	3.270	JJ	41,800	90,650	11/13/2014	07/15/2031
165573-B4-7	CHESTER CO GENERAL OBLIGATION REF S2014			2	1.A FE	2,793,731	100.0080	2,775,222	2,775,000	2,775,027	0	(2,191)	0	0	3.500	3.420	JJ	44,785	97,125	11/13/2014	07/15/2033
165573-B5-4	CHESTER CO GENERAL OBLIGATION REF S2014			2	1.A FE	2,260,660	100.0080	2,255,180	2,255,000	2,254,988	0	(672)	0	0	3.500	3.470	JJ	36,393	78,925	11/13/2014	07/15/2034
165573-X3-5	CHESTER CO GENERAL OBLIGATION S2021			2	1.A FE	601,245	101.5200	507,600	500,000	552,533	0	(12,582)	0	0	4.000	1.320	JJ	9,222	20,000	01/07/2021	07/15/2039
165573-X4-3	CHESTER CO GENERAL OBLIGATION S2021			2	1.A FE	600,410	101.1380	505,690	500,000	552,117	0	(12,476)	0	0	4.000	1.340	JJ	9,222	20,000	01/07/2021	07/15/2040
166393-7B-8	CHESTERFIELD CO GENERAL OBLIG S2017B			2	1.A FE	4,038,938	93.8380	3,856,742	4,110,000	4,062,804	0	3,517	0	0	3.125	3.250	JJ	64,219	128,438	06/16/2017	01/01/2036
17741R-HF-8	CITRUS CCD GENERAL OBLIGATION S2021A			2	1.B FE	1,577,455	73.4360	1,163,961	1,585,000	1,578,451	0	321	0	0	2.250	2.280	FA	14,859	35,663	11/10/2021	08/01/2041
17741R-HG-6	CITRUS CCD GENERAL OBLIGATION S2021A			2	1.B FE	10,332,432	70.7830	7,301,266	10,315,000	10,327,115	0	(1,689)	0	0	2.500	2.480	FA	107,448	257,875	11/10/2021	08/01/2046
17741R-GK-8	CITRUS CCD GO TAXABLE REF S2020A			2	1.C FE	950,280	81.3450	813,450	1,000,000	966,402	0	4,004	0	0	1.854	2.340	FA	7,725	18,540	10/26/2020	08/01/2032
179390-NB-1	CLACKAMAS CCD GO CABS S2015B	@		2	1.B FE	619,931	79.5610	926,886	1,165,000	926,653	0	38,075	0	0	0.000	4.240	N/A	0	0	05/07/2015	06/15/2030
179390-ND-7	CLACKAMAS CCD GO CABS S2015B	@		2	1.B FE	783,470	72.2350	1,191,878	1,650,000	1,191,042	0	50,949	0	0	0.000	4.420	N/A	0	0	05/07/2015	06/15/2032
178882-PP-5	CLACKAMAS CO SD #3 GO TXBL REF S2020C				1.B FE	3,500,000	90.0780	3,152,730	3,500,000	3,500,000	0	0	0	0	2.144	2.144	JD	3,335	75,040	02/13/2020	06/15/2029
178882-PQ-3	CLACKAMAS CO SD #3 GO TXBL REF S2020C				1.B FE	4,750,000	87.9280	4,176,580	4,750,000	4,750,000	0	0	0	0	2.194	2.194	JD	4,632	104,215	02/13/2020	06/15/2030
178882-PR-1	CLACKAMAS CO SD #3 GO TXBL REF S2020C			2	1.B FE	2,775,000	86.1230	2,389,913	2,775,000	2,775,000	0	0	0	0	2.294	2.294	JD	2,829	63,659	02/13/2020	06/15/2031
178882-PS-9	CLACKAMAS CO SD #3 GO TXBL REF S2020C			2	1.B FE	1,650,000	84.3770	1,392,221	1,650,000	1,650,000	0	0	0	0	2.374	2.374	JD	1,741	39,171	02/13/2020	06/15/2032
178882-PU-4	CLACKAMAS CO SD #3 GO TXBL REF S2020C			2	1.B FE	1,500,000	82.9090	1,243,635	1,500,000	1,500,000	0	0	0	0	2.474	2.474	JD	1,649	37,110	02/13/2020	06/15/2033
184541-HU-7	CLEAR CREEK ISD GO REF S2024A (PSF)			2	1.A FE	2,993,678	105.4640	2,921,353	2,770,000	2,991,363	0	(2,315)	0	0	4.500	3.470	FA	14,196	0	10/17/2024	02/15/2039
184541-HV-5	CLEAR CREEK ISD GO REF S2024A (PSF)			2	1.A FE	3,158,148	104.8390	3,082,267	2,940,000	3,155,903	0	(2,245)	0	0	4.500	3.550	FA	15,068	0	10/17/2024	02/15/2040
184541-CS-7	CLEAR CREEK ISD GO TXBL REF S2020A (PSF)				1.A FE	2,349,560	100.0580	2,001,160	2,000,000	2,010,212	0	(83,359)	0	0	5.000	0.803	FA	37,778	100,000	10/28/2020	02/15/2025
184541-CT-5	CLEAR CREEK ISD GO TXBL REF S2020A (PSF)				1.A FE	3,906,988	100.8270	3,276,878	3,250,000	3,393,555	0	(126,567)	0	0	5.000	1.030	FA	61,389	162,500	10/28/2020	02/15/2026
190335-LX-5	COAST CCD GO TAXABLE REF S2022			2	1.B FE	3,000,000	81.9350	2,458,050	3,000,000	3,000,000	0	0	0	0	2.601	2.601	FA	32,513	78,030	01/14/2022	08/01/2034
190335-LY-3	COAST CCD GO TAXABLE REF S2022			2	1.B FE	5,500,000	80.9530	4,452,415	5,500,000	5,500,000	0	0	0	0	2.731	2.731	FA	62,585	150,205	01/14/2022	08/01/2035
194475-VN-6	COLLEGE STATION ISD GO REF S2017 (PSF)			2	1.A FE	4,019,640	95.4380	3,817,520	4,000,000	4,005,897	0	(2,157)	0	0	3.250	3.190	FA	49,111	130,000	12/21/2017	08/15/2033
198037-BT-9	COLUMBIA SCHOOL DISTRICT GO REF S16			2	1.B FE	2,197,900	100.4920	2,009,840	2,000,000	2,026,376	0	(21,980)	0	0	4.000	2.840	MS	26,667	80,000	04/11/2016	03/01/2036
198037-DS-9	COLUMBIA SCHOOL DISTRICT GO S2018			2	1.B FE	2,796,315	95.1750	2,674,418	2,810,000	2,800,184	0	636	0	0	3.375	3.410	MS	31,613	94,838	03/13/2018	03/01/2037
199492-VN-6	COLUMBUS GENERAL OBLIGATION REF S2017-1			2	1.A FE	1,895,000	97.0720	1,839,514	1,895,000	1,895,000	0	0	0	0	3.000	3.000	AO	14,213	56,850	11/03/2017	04/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
19954V-BF-3	COLUMBUS OH ST CCD GO TAXABLE S2024				1.C FE	2,182,650	102.6660	2,145,719	2,090,000	2,181,266	0	(1,384)	0	0	5.000	4.450	JD	20,029	0	10/10/2024	12/01/2034
19954V-BG-1	COLUMBUS OH ST CCD GO TAXABLE S2024			2	1.C FE	2,804,847	93.6980	2,759,406	2,945,000	2,806,739	0	1,892	0	0	4.000	4.550	JD	22,578	0	10/10/2024	12/01/2035
19954V-BH-9	COLUMBUS OH ST CCD GO TAXABLE S2024			2	1.C FE	2,829,969	93.4070	2,778,858	2,975,000	2,831,715	0	1,746	0	0	4.100	4.630	JD	23,379	0	10/10/2024	12/01/2036
19954V-BJ-5	COLUMBUS OH ST CCD GO TAXABLE S2024			2	1.C FE	2,580,219	93.1490	2,533,653	2,720,000	2,581,727	0	1,508	0	0	4.200	4.730	JD	21,896	0	10/10/2024	12/01/2037
199820-8F-1	COMAL ISD GO S2024 (PSF)			2	1.A FE	24,214,300	95.4030	23,931,843	25,085,000	24,216,941	0	2,641	0	0	4.000	4.230	FA	167,233	0	10/23/2024	02/15/2049
208418-B4-4	CONROE ISD GENERAL OBLIG REF S16A (PSF)			2	1.A FE	6,534,960	100.1260	6,007,560	6,000,000	6,072,864	0	(63,118)	0	0	4.000	2.890	FA	90,667	240,000	10/27/2016	02/15/2036
208418-M6-7	CONROE ISD GENERAL OBLIG S2017 (PSF)			2	1.A FE	5,423,500	100.8220	5,041,100	5,000,000	5,144,818	0	(43,632)	0	0	4.000	3.020	FA	75,556	200,000	12/15/2017	02/15/2038
208418-S2-0	CONROE ISD GENERAL OBLIG S2020 (PSF)			2	1.A FE	7,243,872	77.5420	5,676,074	7,320,000	7,257,973	0	3,032	0	0	2.625	2.690	FA	72,590	192,150	01/10/2020	02/15/2041
208418-Y5-6	CONROE ISD GENERAL OBLIG S2022 (PSF)			2	1.A FE	13,540,000	70.5730	9,555,584	13,540,000	13,539,819	0	(4)	0	0	2.650	2.650	FA	135,550	358,810	01/12/2022	02/15/2047
208418-3Y-7	CONROE ISD GO S2024 (PSF)			2	1.A FE	2,208,320	107.3100	2,146,200	2,000,000	2,202,912	0	(5,408)	0	0	5.000	3.680	FA	37,778	0	09/16/2024	02/15/2049
208418-3Y-7	CONROE ISD GO S2024 (PSF)			2	1.A FE	10,695,800	107.3100	10,731,000	10,000,000	10,694,453	0	(1,347)	0	0	5.000	4.080	FA	188,889	0	12/20/2024	02/15/2049
208418-3Z-4	CONROE ISD GO S2024 (PSF)			2	1.A FE	24,457,500	95.4030	23,850,750	25,000,000	24,690,790	0	233,290	0	0	4.000	4.140	FA	377,778	525,000	01/11/2024	02/15/2049
232769-BQ-1	CYPRESS-FAIRBANKS ISD GO REF S15A (PSF)			2	1.A FE	4,306,845	99.9930	4,099,713	4,100,000	4,102,941	0	(25,596)	0	0	4.000	3.360	FA	61,956	164,000	10/20/2015	02/15/2034
232769-DY-2	CYPRESS-FAIRBANKS ISD GO REF S2018 (PSF)			2	1.A FE	9,310,871	100.2670	9,264,671	9,240,000	9,266,586	0	(7,957)	0	0	4.000	3.900	FA	139,627	369,600	10/18/2018	02/15/2039
232769-EW-5	CYPRESS-FAIRBANKS ISD GO REF S2019 (PSF)			2	1.A FE	1,359,341	101.4160	1,293,054	1,275,000	1,313,067	0	(8,512)	0	0	4.000	3.220	FA	19,267	51,000	01/18/2019	02/15/2035
232769-HM-4	CYPRESS-FAIRBANKS ISD GO REF S2020A(PSF)			2	1.A FE	2,891,640	70.8980	2,835,920	4,000,000	2,933,409	0	40,631	0	0	2.250	4.500	FA	34,000	90,000	12/19/2023	02/15/2042
234685-LH-6	DALLAS CO CCD GO LTD REF S2016		SD	2	1.A FE	10,165,644	99.9670	9,381,903	9,385,000	9,483,282	0	(85,818)	0	0	3.000	2.050	FA	106,363	281,550	05/03/2016	02/15/2027
235308-H5-5	DALLAS ISD GENERAL OBLIGATION S22 (PSF)			2	1.A FE	8,500,000	74.1790	6,305,215	8,500,000	8,500,000	0	0	0	0	2.500	2.500	FA	80,278	212,500	01/21/2022	02/15/2042
235308-H6-3	DALLAS ISD GENERAL OBLIGATION S22 (PSF)			2	1.A FE	10,625,000	73.4060	7,799,388	10,625,000	10,624,836	0	0	0	0	2.625	2.625	FA	105,365	278,906	01/21/2022	02/15/2044
235308-P9-8	DALLAS ISD GENERAL OBLIGATION S24 (PSF)			2	1.A FE	3,183,210	106.5600	3,196,800	3,000,000	3,182,746	0	(464)	0	0	5.000	4.107	FA	134,583	0	12/19/2024	02/15/2049
235308-E5-8	DALLAS ISD GO TAXABLE REF S2021B (PSF)				1.A FE	5,000,000	84.9020	4,245,100	5,000,000	5,000,000	0	0	0	0	2.010	2.010	FA	37,967	100,500	04/09/2021	08/15/2031
235308-E6-6	DALLAS ISD GO TAXABLE REF S2021B (PSF)			2	1.A FE	3,000,000	82.7630	2,482,890	3,000,000	3,000,000	0	0	0	0	2.085	2.085	FA	23,630	62,550	04/09/2021	08/15/2032
235308-E7-4	DALLAS ISD GO TAXABLE REF S2021B (PSF)			2	1.A FE	2,700,000	78.9490	2,131,623	2,700,000	2,700,000	0	0	0	0	2.185	2.185	FA	22,287	58,995	04/09/2021	08/15/2034
236091-6W-9	DANE CO GENERAL OBLIGATION REF S2015B			2	1.A FE	1,275,663	100.0390	1,250,488	1,250,000	1,251,236	0	(3,032)	0	0	3.500	3.250	JD	3,646	43,750	09/17/2015	06/01/2031
238388-TE-2	DAVENPORT GENERAL OBLIGATION REF S2018A			2	1.C FE	1,665,758	97.1330	1,622,121	1,670,000	1,667,908	0	344	0	0	3.125	3.150	JD	4,349	52,188	03/15/2018	06/01/2030
238388-TH-5	DAVENPORT GENERAL OBLIGATION REF S2018A			2	1.C FE	1,804,032	96.3030	1,762,345	1,830,000	1,813,989	0	1,617	0	0	3.250	3.370	JD	4,956	59,475	03/15/2018	06/01/2033
239019-K8-4	DAVIS CO SCH DIST GO S2014			2	1.A FE	1,919,345	98.7510	1,950,332	1,975,000	1,950,159	0	3,396	0	0	3.250	3.470	JD	5,349	64,188	04/23/2014	06/01/2031
239019-K9-2	DAVIS CO SCH DIST GO S2014			2	1.A FE	1,958,849	98.3400	2,006,136	2,040,000	2,000,360	0	4,592	0	0	3.250	3.550	JD	5,525	66,300	04/23/2014	06/01/2032
239019-L2-6	DAVIS CO SCH DIST GO S2014			2	1.A FE	2,034,377	98.3630	2,070,541	2,105,000	2,067,825	0	3,712	0	0	3.375	3.620	JD	5,920	71,044	04/23/2014	06/01/2033
239019-L3-4	DAVIS CO SCH DIST GO S2014			2	1.A FE	2,122,757	98.7440	2,147,682	2,175,000	2,145,737	0	2,555	0	0	3.500	3.670	JD	6,344	76,125	04/23/2014	06/01/2034
239864-BR-1	DAYTON METRO LIBRARY GO TXBL REF S2019			2	1.B FE	7,775,992	84.9730	6,177,537	7,270,000	7,565,661	0	(56,391)	0	0	3.056	2.179	JD	18,514	222,171	02/24/2021	12/01/2034
239864-BS-9	DAYTON METRO LIBRARY GO TXBL REF S2019			2	1.B FE	2,487,904	83.7220	1,950,723	2,330,000	2,422,400	0	(17,582)	0	0	3.116	2.259	JD	6,050	72,603	02/24/2021	12/01/2035
245145-HE-0	DEL MAR UNION SCH DIST S2024C			2	1.A FE	7,578,150	100.1610	7,512,075	7,500,000	7,577,199	0	(951)	0	0	4.000	3.870	FA	50,000	0	10/17/2024	08/01/2047
248775-6Y-9	DENTON CO GO LTD REF S2019A			2	1.A FE	9,335,532	86.0630	8,128,650	9,445,000	9,366,983	0	6,357	0	0	2.500	2.590	JJ	108,880	236,125	10/03/2019	07/15/2035
248775-4H-8	DENTON CO GO LTD S2017			2	1.A FE	2,998,094	92.4010	2,799,750	3,030,000	3,006,992	0	1,325	0	0	3.250	3.320	JJ	45,408	98,475	06/16/2017	07/15/2038
249174-UQ-4	DENVER CITY & CO SD #1 GO REF S2016			2	1.B FE	7,530,040	99.7440	6,982,080	7,000,000	7,056,594	0	(60,346)	0	0	3.500	2.600	JD	20,417	245,000	04/26/2016	12/01/2031
249164-QB-3	DENVER CITY AND CNTY GO S2019C			2	1.A FE	2,828,394	89.5560	2,538,913	2,835,000	2,830,617	0	449	0	0	2.500	2.520	FA	29,531	70,875	11/13/2019	08/01/2033
249164-QM-9	DENVER CITY AND CNTY GO S2020A			2	1.A FE	18,016,632	72.0520	12,868,487	17,860,000	17,954,071	0	(15,844)	0	0	2.000	1.900	FA	148,833	357,200	11/17/2020	08/01/2039
25009X-LK-9	DES MOINES GENERAL OBLIGATION S2017A			2	1.C FE	2,460,626	92.3460	2,322,502	2,515,000	2,479,479	0	2,835	0	0	3.000	3.160	JD	6,288	75,450	08/22/2017	06/01/2035
25009X-QU-2	DES MOINES GENERAL OBLIGATION S2020D			2	1.B FE	2,426,606	69.1120	2,398,186	3,470,000	2,498,784	0	46,833	0	0	1.875	4.542	JD	5,422	65,063	06/07/2023	06/01/2039
250353-BG-3	DESCHUTES PUBLIC LIBRARY DIST GO S2021			2	1.C FE	12,740,518	75.5810	9,568,555	12,660,000	12,713,159	0	(7,722)	0	0	2.000	1.930	JD	21,100	253,200	04/14/2021	06/01/2037
250375-LU-4	DESERT CCD GO TAXABLE REF S2021				1.C FE	8,475,000	89.8980	7,618,856	8,475,000	8,475,000	0	0	0	0	2.108	2.108	FA	74,439	178,653	11/24/2021	08/01/2029
250375-LX-8	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	5,000,000	85.0270	4,251,350	5,000,000	5,000,000	0	0	0	0	2.458	2.458	FA	51,208	122,900	11/24/2021	08/01/2032
250375-LY-6	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	2,620,000	83.8700	2,197,394	2,620,000	2,620,000	0	0	0	0	2.588	2.588	FA	28,252	67,806	11/24/2021	08/01/2033
250375-LZ-3	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	6,520,000	82.5910	5,384,933	6,520,000	6,520,000	0	0	0	0	2.688	2.688	FA	73,024	175,258	11/24/2021	08/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
250375-MA-7	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	5,475,000	81.3340	4,453,037	5,475,000	5,475,000	0	0	0	0	2.778	2.778	FA	63,373	152,096	11/24/2021	08/01/2035
250375-MB-5	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	6,290,000	80.3640	5,054,896	6,290,000	6,290,000	0	0	0	0	2.878	2.878	FA	75,428	181,026	11/24/2021	08/01/2036
250375-MB-5	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	2,394,809	80.3640	1,948,827	2,425,000	2,399,946	0	1,784	0	0	2.878	2.984	FA	29,080	69,792	01/14/2022	08/01/2036
250375-MC-3	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	4,635,000	79.5660	3,687,884	4,635,000	4,635,000	0	0	0	0	2.978	2.978	FA	57,513	138,030	11/24/2021	08/01/2037
250375-MC-3	DESERT CCD GO TAXABLE REF S2021			2	1.C FE	1,242,175	79.5660	994,575	1,250,000	1,243,352	0	427	0	0	2.978	3.028	FA	15,510	37,225	01/14/2022	08/01/2037
259291-MV-1	DOUGLAS CO SD #1 GO S2015			2	1.C FE	10,154,984	97.9120	9,326,118	9,525,000	9,527,050	0	(68,980)	0	0	4.000	3.200	JD	16,933	381,000	03/24/2015	12/15/2036
259291-PD-8	DOUGLAS CO SD #1 GO S2017			2	1.C FE	8,566,874	90.9430	7,866,570	8,650,000	8,590,629	0	3,644	0	0	3.125	3.190	JD	12,014	270,313	10/19/2017	12/15/2037
259291-PT-3	DOUGLAS CO SD #1 GO S2018			2	1.C FE	4,963,350	100.5180	5,025,900	5,000,000	4,972,213	0	1,613	0	0	3.875	3.930	JD	8,611	193,750	11/16/2018	12/15/2037
259291-PV-8	DOUGLAS CO SD #1 GO S2018			2	1.C FE	4,918,600	100.7170	5,035,850	5,000,000	4,935,628	0	3,092	0	0	3.875	3.990	JD	8,611	193,750	11/16/2018	12/15/2039
259291-PW-6	DOUGLAS CO SD #1 GO S2018			2	1.C FE	4,887,500	100.2430	5,012,150	5,000,000	4,909,360	0	3,979	0	0	3.875	4.030	JD	8,611	193,750	11/16/2018	12/15/2040
259147-PM-2	DOUGLAS CO USD #497 GO S2014A			2	1.D FE	3,055,119	100.0370	2,876,064	2,875,000	2,874,872	0	(127)	0	0	4.000	3.170	MS	38,333	115,000	12/08/2014	09/01/2031
259147-PN-0	DOUGLAS CO USD #497 GO S2014A			2	1.D FE	3,176,250	100.0030	3,000,090	3,000,000	2,999,864	0	(130)	0	0	4.000	3.220	MS	40,000	120,000	12/08/2014	09/01/2032
26371G-WN-6	DUBLIN CITY SCHOOL DIST GO S2022			2	1.A FE	2,616,097	79.5120	2,118,995	2,665,000	2,622,451	0	2,301	0	0	2.500	2.630	JD	5,552	66,625	02/10/2022	12/01/2039
26371G-WP-1	DUBLIN CITY SCHOOL DIST GO S2022			2	1.A FE	2,703,956	79.5840	2,172,643	2,730,000	2,707,114	0	1,137	0	0	2.625	2.690	JD	5,972	71,663	02/10/2022	12/01/2040
26362V-SA-7	DUBLIN USD GENERAL OBLIGATION REF S2021			2	1.B FE	3,778,289	78.0730	3,001,907	3,845,000	3,788,354	0	3,215	0	0	2.250	2.370	FA	36,047	86,513	10/07/2021	08/01/2039
26362V-RD-2	DUBLIN USD GENERAL OBLIGATION S2021A-2			2	1.B FE	2,759,533	77.6500	2,166,435	2,790,000	2,765,514	0	1,865	0	0	1.875	1.960	FA	21,797	52,313	09/10/2021	08/01/2036
26362V-RE-0	DUBLIN USD GENERAL OBLIGATION S2021A-2			2	1.B FE	3,000,000	78.4180	2,352,540	3,000,000	3,000,000	0	0	0	0	2.000	2.000	FA	25,000	60,000	09/10/2021	08/01/2037
26362V-RF-7	DUBLIN USD GENERAL OBLIGATION S2021A-2			2	1.B FE	3,207,035	76.3250	2,465,298	3,230,000	3,210,914	0	1,206	0	0	2.000	2.050	FA	26,917	64,600	09/10/2021	08/01/2038
26362V-RG-5	DUBLIN USD GENERAL OBLIGATION S2021A-2			2	1.B FE	3,413,579	74.5580	2,583,435	3,465,000	3,421,642	0	2,515	0	0	2.000	2.100	FA	28,875	69,300	09/10/2021	08/01/2039
26362V-RH-3	DUBLIN USD GENERAL OBLIGATION S2021A-2			2	1.B FE	3,695,605	73.8080	2,738,277	3,710,000	3,697,745	0	654	0	0	2.125	2.150	FA	32,849	78,838	09/10/2021	08/01/2040
26362V-RJ-9	DUBLIN USD GENERAL OBLIGATION S2021A-2			2	1.B FE	3,928,553	71.7210	2,847,324	3,970,000	3,934,247	0	1,769	0	0	2.125	2.190	FA	35,151	84,363	09/10/2021	08/01/2041
269408-PW-4	EAGAN GENERAL OBLIGATION S2018A			2	1.A FE	1,408,903	95.8030	1,456,206	1,520,000	1,434,118	0	4,500	0	0	3.375	3.900	FA	21,375	51,300	10/30/2018	02/01/2039
271015-QA-0	EAST BAY REGIONAL PARK DIST GO S2017A-1			2	1.A FE	2,051,863	94.9910	1,956,815	2,060,000	2,054,803	0	452	0	0	3.000	3.030	MS	20,600	61,800	11/16/2017	09/01/2034
271015-QT-9	EAST BAY REGIONAL PARK DIST GO S2017A-2			2	1.A FE	1,163,694	94.7090	1,108,095	1,170,000	1,166,380	0	413	0	0	2.875	2.920	MS	11,213	33,638	11/16/2017	09/01/2032
278445-JV-4	EAU CLAIRE AREA SCH DIST GO REF S2023			2	1.C FE	7,457,274	96.8570	7,327,232	7,565,000	7,464,902	0	4,344	0	0	3.750	3.860	AO	70,922	283,688	01/19/2023	04/01/2041
278445-JW-2	EAU CLAIRE AREA SCH DIST GO REF S2023			2	1.C FE	7,828,529	97.5490	7,662,474	7,855,000	7,830,142	0	980	0	0	3.875	3.900	AO	76,095	304,381	01/19/2023	04/01/2042
278444-HZ-0	EAU CLAIRE GENERAL OBLIGATION S2019A			2	1.C FE	519,619	86.7580	455,480	525,000	521,933	0	454	0	0	2.000	2.100	AO	2,625	10,500	08/14/2019	04/01/2031
280605-7X-8	EDINA GENERAL OBLIGATION REF S2016A			2	1.A FE	260,997	95.7320	272,836	285,000	267,448	0	5,175	0	0	2.500	4.667	FA	2,969	7,125	06/07/2016	02/01/2028
280659-TX-1	EDINA ISD #273 GENERAL OBLIGATION S2015A			2	1.A FE	9,086,093	100.0600	8,630,175	8,625,000	8,629,332	0	(55,545)	0	0	4.000	3.340	FA	143,750	345,000	06/24/2015	02/01/2034
283461-G7-0	EL PASO CO SD #020 GO S2017			2	1.B FE	2,216,008	102.8610	1,954,359	1,900,000	1,970,157	0	(34,322)	0	0	5.000	3.040	JD	4,222	95,000	01/12/2017	12/15/2037
289425-UD-0	ELMHURST GENERAL OBLIGATION S2015			2	1.A FE	1,040,969	100.0660	995,657	995,000	994,951	0	(997)	0	0	4.000	3.380	MS	13,267	39,800	06/15/2015	03/01/2029
30382A-LE-0	FAIRFAX CO GENERAL OBLIGATION S2021A			2	1.A FE	2,931,686	78.8210	2,195,165	2,785,000	2,877,873	0	(14,106)	0	0	2.000	1.440	AO	13,925	55,700	01/26/2021	10/01/2036
30382A-LE-0	FAIRFAX CO GENERAL OBLIGATION S2021A	SD		2	1.A FE	10,526,700	78.8210	7,882,100	10,000,000	10,333,476	0	(50,649)	0	0	2.000	1.440	AO	50,000	200,000	01/26/2021	10/01/2036
30382A-KF-8	FAIRFAX CO GO TAXABLE REF S2020B				1.A FE	12,500,000	88.4560	11,057,000	12,500,000	12,500,000	0	0	0	0	1.083	1.083	AO	33,844	135,375	08/26/2020	10/01/2028
30382A-KG-6	FAIRFAX CO GO TAXABLE REF S2020B				1.A FE	12,500,000	85.9630	10,745,375	12,500,000	12,500,000	0	0	0	0	1.233	1.233	AO	38,531	154,125	08/26/2020	10/01/2029
304243-3N-6	FAIRFIELD GENERAL OBLIGATION S2017			2	1.A FE	672,557	97.3450	657,079	675,000	673,293	0	108	0	0	3.375	3.400	JJ	11,391	22,781	06/29/2017	07/01/2037
306567-SQ-2	FALLS CHURCH GEN OBLIGATION S2019B			2	1.A FE	4,586,341	87.6250	4,043,894	4,615,000	4,593,291	0	1,413	0	0	2.875	2.920	JJ	61,181	132,681	10/22/2019	07/15/2037
306567-SR-0	FALLS CHURCH GEN OBLIGATION S2019B			2	1.A FE	4,672,483	86.4720	4,090,126	4,730,000	4,685,384	0	2,642	0	0	2.875	2.960	JJ	62,705	135,988	10/22/2019	07/15/2038
345102-MT-1	FOOTHILL-DE ANZA CCD GO REF S2016	SD		2	1.A FE	2,268,160	100.9120	2,018,240	2,000,000	2,047,823	0	(29,288)	0	0	4.000	2.450	FA	33,333	80,000	09/28/2016	08/01/2035
345102-MW-4	FOOTHILL-DE ANZA CCD GO REF S2016			2	1.A FE	9,411,758	100.0280	8,722,442	8,720,000	8,860,448	0	(85,515)	0	0	4.000	2.950	FA	145,333	348,800	12/18/2017	08/01/2040
346623-DM-0	FORSYTH CO GENERAL OBLIGATION S2014			2	1.A FE	1,670,685	96.4320	1,571,842	1,630,000	1,629,953	0	(1,590)	0	0	3.000	2.700	MN	8,150	48,900	10/14/2014	05/01/2032
346623-DN-8	FORSYTH CO GENERAL OBLIGATION S2014			2	1.A FE	2,039,820	95.6300	1,912,600	2,000,000	1,999,979	0	(1,516)	0	0	3.000	2.760	MN	10,000	60,000	10/14/2014	05/01/2033
346766-VK-1	FORT BEND CO GENERAL OBLIGATION REF S18			2	1.B FE	3,765,633	100.5920	3,530,779	3,510,000	3,577,804	0	(29,868)	0	0	4.000	3.070	MS	46,800	140,400	01/23/2018	03/01/2035
347550-PQ-2	FORT LAUDERDALE GENERAL OBLIGATION S20B			2	1.B FE	3,733,801	76.1340	2,832,185	3,720,000	3,727,069	0	(1,463)	0	0	2.625	2.580	JJ	48,825	97,650	01/29/2020	07/01/2041
355748-UZ-5	FREDERICK GENERAL OBLIGATION S2018			2	1.B FE	1,532,208	95.4630	1,470,130	1,540,000	1,535,155	0	528	0	0	3.125	3.170	JD	4,010	48,125	12/11/2018	12/01/2032

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
357172-C3-7	FREMONT UHSD GO TAXABLE REF S2021			1	1.A FE	500,000	88.9110	444,555	500,000	500,000	0	0	0	0	1.820	1.820	FA	3,792	9,100	05/12/2021	08/01/2029
357172-C4-5	FREMONT UHSD GO TAXABLE REF S2021			1	1.A FE	1,500,000	86.8330	1,302,495	1,500,000	1,500,000	0	0	0	0	1.920	1.920	FA	12,000	28,800	05/12/2021	08/01/2030
357172-C5-2	FREMONT UHSD GO TAXABLE REF S2021			1	1.A FE	550,000	84.9160	467,038	550,000	550,000	0	0	0	0	2.020	2.020	FA	4,629	11,110	05/12/2021	08/01/2031
357172-C6-0	FREMONT UHSD GO TAXABLE REF S2021			1	1.A FE	225,000	83.1870	187,171	225,000	225,000	0	0	0	0	2.120	2.120	FA	1,988	4,770	05/12/2021	08/01/2032
357172-C7-8	FREMONT UHSD GO TAXABLE REF S2021			1	1.A FE	240,000	81.6270	195,905	240,000	240,000	0	0	0	0	2.220	2.220	FA	2,220	5,328	05/12/2021	08/01/2033
357172-C8-6	FREMONT UHSD GO TAXABLE REF S2021			1	1.A FE	1,000,000	80.1480	801,480	1,000,000	1,000,000	0	0	0	0	2.320	2.320	FA	9,667	23,200	05/12/2021	08/01/2034
357172-C9-4	FREMONT UHSD GO TAXABLE REF S2021			1	1.A FE	150,000	78.7850	118,178	150,000	150,000	0	0	0	0	2.420	2.420	FA	1,513	3,630	05/12/2021	08/01/2035
357172-D2-8	FREMONT UHSD GO TAXABLE REF S2021			1	1.A FE	955,000	77.6440	741,500	955,000	955,000	0	0	0	0	2.520	2.520	FA	10,028	24,066	05/12/2021	08/01/2036
357172-D3-6	FREMONT UHSD GO TAXABLE REF S2021			1	1.A FE	1,155,000	76.2250	880,399	1,155,000	1,155,000	0	0	0	0	2.570	2.570	FA	12,368	29,684	05/12/2021	08/01/2037
357172-D4-4	FREMONT UHSD GO TAXABLE REF S2021			1	1.A FE	1,290,000	74.9300	966,597	1,290,000	1,290,000	0	0	0	0	2.620	2.620	FA	14,083	33,798	05/12/2021	08/01/2038
357172-D5-1	FREMONT UHSD GO TAXABLE REF S2021			1	1.A FE	1,000,000	73.7520	737,520	1,000,000	1,000,000	0	0	0	0	2.670	2.670	FA	11,125	26,700	05/12/2021	08/01/2039
357172-D6-9	FREMONT UHSD GO TAXABLE REF S2021			1	1.A FE	1,000,000	72.6680	726,680	1,000,000	1,000,000	0	0	0	0	2.720	2.720	FA	11,333	27,200	05/12/2021	08/01/2040
35880C-S5-4	FRISCO ISD TXBL GO CABS REF S2021A (PSF)	@			1.A FE	871,010	82.4040	824,040	1,000,000	928,263	0	16,612	0	0	0.000	1.814	N/A	0	0	05/26/2021	02/15/2029
35880C-K3-7	FRISCO ISD TXBL GO REF S2020 (PSF)				1.A FE	1,159,820	99.7890	997,890	1,000,000	1,035,775	0	(31,619)	0	0	4.000	0.791	FA	15,111	40,000	12/16/2020	02/15/2026
35880C-K4-5	FRISCO ISD TXBL GO REF S2020 (PSF)				1.A FE	1,775,895	99.4430	1,491,645	1,500,000	1,597,812	0	(45,459)	0	0	4.000	0.891	FA	22,667	60,000	12/16/2020	02/15/2027
35880C-K5-2	FRISCO ISD TXBL GO REF S2020 (PSF)				1.A FE	745,450	98.9150	618,219	625,000	679,247	0	(16,966)	0	0	4.000	1.161	FA	9,444	25,000	12/16/2020	02/15/2028
35880C-K6-0	FRISCO ISD TXBL GO REF S2020 (PSF)				1.A FE	2,722,635	98.3420	2,212,695	2,250,000	2,496,769	0	(57,967)	0	0	4.000	1.261	FA	34,000	90,000	12/16/2020	02/15/2029
35880C-K7-8	FRISCO ISD TXBL GO REF S2020 (PSF)				1.A FE	692,097	97.5470	551,141	565,000	638,524	0	(13,769)	0	0	4.000	1.361	FA	8,538	22,600	12/16/2020	02/15/2030
35880C-K8-6	FRISCO ISD TXBL GO REF S2020 (PSF)			2	1.A FE	750,000	83.2190	624,143	750,000	750,000	0	0	0	0	1.461	1.461	FA	4,140	10,958	12/16/2020	02/15/2031
35880C-L4-4	FRISCO ISD TXBL GO REF S2020 (PSF)			2	1.A FE	276,492	75.5240	302,096	400,000	292,672	0	7,835	0	0	1.841	5.300	FA	2,782	7,364	11/14/2022	02/15/2035
361050-GH-4	FUQUAY-VARINA GENERAL OBLIGATION S2018			2	1.A FE	842,189	96.1660	817,411	850,000	844,647	0	441	0	0	3.375	3.450	JJ	14,344	28,688	12/04/2018	01/01/2035
363658-JM-8	GALLATIN CO HSD #7 BOZEMAN GO S2017A			2	1.C FE	1,655,173	100.5370	1,578,431	1,570,000	1,594,744	0	(9,691)	0	0	4.000	3.315	JD	5,233	62,800	02/21/2018	06/01/2037
366155-F4-6	GARLAND ISD GO REF S2015A (PSF)			2	1.A FE	5,687,000	99.9970	5,499,835	5,500,000	5,502,449	0	(22,560)	0	0	4.000	3.580	FA	83,111	220,000	05/19/2015	02/15/2032
373046-WS-6	GEORGETOWN ISD GO S2019A (PSF)			2	1.A FE	2,652,475	101.3830	2,534,575	2,500,000	2,563,511	0	(16,285)	0	0	4.000	3.250	FA	37,778	100,000	01/17/2019	08/15/2036
373046-WV-9	GEORGETOWN ISD GO S2019A (PSF)			2	1.A FE	4,893,921	100.5700	4,716,733	4,690,000	4,775,379	0	(21,799)	0	0	4.000	3.460	FA	70,871	187,600	01/17/2019	08/15/2039
373046-ZD-6	GEORGETOWN ISD GO S2022 (PSF)			2	1.A FE	8,000,000	73.0680	5,845,440	8,000,000	7,999,876	0	0	0	0	2.625	2.625	FA	79,333	210,000	01/20/2022	08/15/2044
374100-LW-3	GERMANTOWN SCHOOL DIST GO TAXABLE S21A			2	1.D FE	2,145,000	93.5740	2,007,162	2,145,000	2,145,000	0	0	0	0	2.350	2.350	APR	37,806	25,204	10/26/2021	10/01/2033
374100-LX-1	GERMANTOWN SCHOOL DIST GO TAXABLE S21A			2	1.D FE	4,890,000	93.8730	4,590,390	4,890,000	4,890,000	0	0	0	0	2.450	2.450	APR	89,854	59,903	10/26/2021	04/01/2034
37970P-HG-0	GLOUCESTER CO IMPT AUTH REV CO GTD S15			2	1.C FE	1,727,210	100.0090	1,675,151	1,675,000	1,676,469	0	(6,371)	0	0	4.000	3.610	AO	16,750	67,000	08/27/2015	04/01/2033
382505-LA-1	GOODYEAR GENERAL OBLIGATION S2017			2	1.B FE	493,545	94.9320	474,660	500,000	495,432	0	290	0	0	3.250	3.340	JJ	8,125	16,250	10/27/2017	07/01/2037
385444-EK-6	GRAND FORKS GENERAL OBLIGATION REF S23F			2	1.C FE	840,631	108.0100	912,685	845,000	840,746	0	121	0	0	5.000	5.040	JD	3,521	43,424	10/24/2023	12/01/2044
385444-EM-2	GRAND FORKS GENERAL OBLIGATION REF S23F			2	1.C FE	827,093	107.0560	893,918	835,000	827,283	0	188	0	0	5.000	5.070	JD	3,479	42,910	10/24/2023	12/01/2046
385444-EN-0	GRAND FORKS GENERAL OBLIGATION REF S23F			2	1.C FE	820,829	106.7840	886,307	830,000	821,033	0	203	0	0	5.000	5.080	JD	3,458	42,653	10/24/2023	12/01/2047
385444-EP-5	GRAND FORKS GENERAL OBLIGATION REF S23F			2	1.C FE	815,694	106.5390	878,947	825,000	815,886	0	192	0	0	5.000	5.080	JD	3,438	42,396	10/24/2023	12/01/2048
395460-5Z-7	GREENSBORO GENERAL OBLIGATION S2020B			2	1.A FE	685,236	77.1600	524,688	680,000	682,855	0	(512)	0	0	2.125	2.040	AO	3,613	14,450	02/28/2020	04/01/2039
401784-H5-5	GUILFORD CO GO PUB IMPT S2017B			2	1.A FE	5,225,880	93.9490	5,026,272	5,350,000	5,266,899	0	5,951	0	0	3.125	3.290	MN	27,865	167,188	04/20/2017	05/01/2036
407325-AW-9	HAMILTON CO GENERAL OBLIGATION S2021			2	1.A FE	7,433,062	92.5530	6,006,690	6,490,000	7,158,708	0	(91,349)	0	0	3.000	1.430	JD	16,225	194,700	11/30/2021	12/01/2035
409558-8A-4	HAMPTON GO LTD S20A (GREEN BOND)			2	1.B FE	403,536	77.9440	311,776	400,000	402,135	0	(354)	0	0	2.000	1.900	MS	2,667	8,000	11/13/2020	09/01/2036
409558-8B-2	HAMPTON GO LTD S20A (GREEN BOND)			2	1.B FE	370,973	76.1460	281,740	370,000	370,588	0	(98)	0	0	2.000	1.970	MS	2,467	7,400	11/13/2020	09/01/2037
409558-8C-0	HAMPTON GO LTD S20A (GREEN BOND)			2	1.B FE	134,397	74.4940	100,567	135,000	134,517	0	30	0	0	2.000	2.030	MS	900	2,700	11/13/2020	09/01/2038
409558-8D-8	HAMPTON GO LTD S20A (GREEN BOND)			2	1.B FE	438,806	72.7730	323,840	445,000	439,958	0	291	0	0	2.000	2.090	MS	2,967	8,900	11/13/2020	09/01/2039
409558-8E-6	HAMPTON GO LTD S20A (GREEN BOND)			2	1.B FE	134,241	72.6220	98,040	135,000	134,373	0	33	0	0	2.125	2.160	MS	956	2,869	11/13/2020	09/01/2040
409558-6K-4	HAMPTON GO S2019A			2	1.B FE	3,427,857	81.8640	2,832,494	3,460,000	3,434,433	0	1,332	0	0	2.750	2.810	MS	31,717	95,150	09/25/2019	03/01/2040
409558-6L-2	HAMPTON GO S2019A			2	1.B FE	3,493,342	80.5790	2,860,555	3,550,000	3,504,192	0	2,199	0	0	2.750	2.850	MS	32,542	97,625	09/25/2019	03/01/2041
409558-8K-2	HAMPTON GO TAXABLE REF S2020B				1.B FE	1,215,000	97.8020	1,188,294	1,215,000	1,215,000	0	0	0	0	0.850	0.850	MS	3,443	10,328	11/13/2020	09/01/2025

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
409558-8N-6	HAMPTON GO TAXABLE REF S2020B				1.B FE	1,100,000	90.0050	990,055	1,100,000	1,100,000	0	0	0	0	1.526	1.526	MS	5,595	16,786	11/13/2020	09/01/2028
409558-8P-1	HAMPTON GO TAXABLE REF S2020B				1.B FE	1,580,000	87.6210	1,384,412	1,580,000	1,580,000	0	0	0	0	1.626	1.626	MS	8,564	25,691	11/13/2020	09/01/2029
40955P-BH-7	HAMPTON GO TAXABLE REF S2022B			2	1.B FE	3,615,000	81.7080	2,953,744	3,615,000	3,615,000	0	0	0	0	2.320	2.320	MS	27,956	83,868	02/03/2022	09/01/2033
40955P-BJ-3	HAMPTON GO TAXABLE REF S2022B			2	1.B FE	3,703,404	80.1020	2,963,774	3,700,000	3,702,519	0	(303)	0	0	2.400	2.390	MS	29,600	88,800	02/03/2022	09/01/2034
412487-GW-4	HARFORD CO GENERAL OBLIGATION S2019			2	1.A FE	1,998,760	94.5840	1,891,680	2,000,000	1,999,179	0	75	0	0	3.125	3.130	AO	15,625	62,500	01/16/2019	10/01/2033
412487-KY-5	HARFORD CO GENERAL OBLIGATION S2022A			2	1.A FE	3,705,788	79.9080	2,996,550	3,750,000	3,711,298	0	1,966	0	0	2.500	2.580	AO	23,438	93,750	02/02/2022	10/01/2040
412487-KZ-2	HARFORD CO GENERAL OBLIGATION S2022A			2	1.A FE	3,686,888	78.5360	2,945,100	3,750,000	3,694,242	0	2,620	0	0	2.500	2.610	AO	23,438	93,750	02/02/2022	10/01/2041
414005-K2-3	HARRIS CO ROAD GO S2021			2	1.A FE	2,136,993	72.4180	1,556,987	2,150,000	2,139,066	0	628	0	0	2.000	2.040	AO	10,750	43,000	08/05/2021	10/01/2039
414005-K3-1	HARRIS CO ROAD GO S2021			2	1.A FE	2,195,000	71.6310	1,572,300	2,195,000	2,195,000	0	0	0	0	2.100	2.100	AO	11,524	46,095	08/05/2021	10/01/2040
414005-K4-9	HARRIS CO ROAD GO S2021			2	1.A FE	2,238,141	70.3550	1,575,952	2,240,000	2,238,398	0	77	0	0	2.125	2.130	AO	11,900	47,600	08/05/2021	10/01/2041
415365-HG-3	HARRISON CENTRAL SCHOOL DIST GO S2018			2	1.A FE	406,122	98.6530	399,545	405,000	405,177	0	(152)	0	0	3.250	3.210	MS	3,876	13,163	03/28/2018	03/15/2033
415365-HQ-1	HARRISON CENTRAL SCHOOL DIST GO S2018			2	1.A FE	900,524	95.4220	877,882	920,000	904,716	0	688	0	0	3.375	3.510	MS	9,143	31,050	03/28/2018	03/15/2041
425507-LY-4	HENNEPIN CO GENERAL OBLIGATION S2021A			2	1.A FE	131,695	103.4090	108,579	105,000	123,542	0	(2,544)	0	0	4.000	1.320	JD	350	4,200	09/14/2021	12/01/2036
425507-LY-4	HENNEPIN CO GENERAL OBLIGATION S2021A		SD	2	1.A FE	7,556,796	103.4090	6,230,392	6,025,000	7,088,963	0	(145,978)	0	0	4.000	1.320	JD	20,083	241,000	09/14/2021	12/01/2036
425507-LZ-1	HENNEPIN CO GENERAL OBLIGATION S2021A			2	1.A FE	7,975,125	102.8630	6,557,516	6,375,000	7,486,954	0	(152,381)	0	0	4.000	1.350	JD	21,250	255,000	09/14/2021	12/01/2037
425507-MA-5	HENNEPIN CO GENERAL OBLIGATION S2021A			2	1.A FE	8,259,388	102.3630	6,781,549	6,625,000	7,761,464	0	(155,492)	0	0	4.000	1.390	JD	22,083	265,000	09/14/2021	12/01/2038
431621-SW-2	HILLIARD SCHOOL DISTRICT GO S2017			2	1.B FE	526,925	100.7100	503,550	500,000	505,973	0	(2,975)	0	0	4.000	3.350	JD	1,667	20,000	01/18/2017	12/01/2036
432290-MQ-4	HILLSBOROUGH CO GO REF S2019A			2	1.A FE	2,427,861	86.0110	2,102,969	2,445,000	2,432,181	0	846	0	0	2.750	2.800	JJ	33,619	67,238	07/31/2019	07/01/2037
440673-G9-6	HORRY CO SCHOOL DISTRICT GO REF S2015A		SD	2	1.C FE	10,606,055	99.3640	9,976,146	10,040,000	10,050,271	0	(63,817)	0	0	3.500	2.850	MS	117,133	351,400	01/21/2015	03/01/2030
44256P-HH-9	HOWARD CO GENERAL OBLIGATION REF S2017A			2	1.A FE	8,671,252	97.2590	8,563,655	8,805,000	8,719,037	0	6,951	0	0	3.375	3.490	FA	112,264	297,169	04/12/2017	02/15/2035
44256P-RY-1	HOWARD CO GENERAL OBLIGATION S2018A			2	1.A FE	8,856,451	95.6450	8,521,970	8,910,000	8,872,929	0	2,681	0	0	3.375	3.420	FA	113,603	300,713	04/04/2018	02/15/2036
445047-HJ-5	HUMBLE ISD GO S2020 (PSF)			2	1.A FE	5,399,433	82.2330	4,432,359	5,390,000	5,395,079	0	(933)	0	0	2.500	2.480	FA	50,906	134,750	01/23/2020	02/15/2037
445047-KX-0	HUMBLE ISD GO S2021 (PSF)			2	1.A FE	3,585,284	74.4960	2,696,755	3,620,000	3,590,978	0	1,904	0	0	2.000	2.070	FA	27,351	72,400	11/19/2021	02/15/2038
445047-KY-8	HUMBLE ISD GO S2021 (PSF)			2	1.A FE	2,643,705	72.4170	1,948,017	2,690,000	2,650,756	0	2,359	0	0	2.000	2.120	FA	20,324	53,800	11/19/2021	02/15/2039
445047-KZ-5	HUMBLE ISD GO S2021 (PSF)			2	1.A FE	3,669,256	70.7740	2,664,641	3,765,000	3,682,826	0	4,544	0	0	2.000	2.170	FA	28,447	75,300	11/19/2021	02/15/2040
445047-LA-9	HUMBLE ISD GO S2021 (PSF)			2	1.A FE	3,783,245	70.5800	2,710,272	3,840,000	3,790,745	0	2,513	0	0	2.125	2.220	FA	30,827	81,600	11/19/2021	02/15/2041
446186-NT-1	HUNTINGTON BEACH CSD GO S2018B			2	1.C FE	1,043,940	100.8620	1,008,620	1,000,000	1,012,550	0	(5,731)	0	0	4.000	3.370	FA	16,667	40,000	01/10/2019	08/01/2038
446186-NY-0	HUNTINGTON BEACH CSD GO S2018B			2	1.C FE	1,459,091	100.3770	1,420,335	1,415,000	1,427,644	0	(5,764)	0	0	4.000	3.550	FA	23,583	56,600	01/10/2019	08/01/2041
447819-KL-6	HURST EULESS BEDFORD ISD GO S2024 (PSF)			2	1.A FE	12,550,460	95.2450	12,381,850	13,000,000	12,665,128	0	114,668	0	0	4.000	4.220	FA	196,444	199,333	07/31/2024	08/15/2050
447819-KL-6	HURST EULESS BEDFORD ISD GO S2024 (PSF)			2	1.A FE	13,490,400	95.2450	13,334,300	14,000,000	13,681,368	0	190,968	0	0	4.000	4.230	FA	211,556	214,667	03/01/2024	08/15/2050
448348-LD-2	HUTCHINSON ISD #423 GO S2016A			2	1.B FE	2,352,979	98.8950	2,259,751	2,285,000	2,293,409	0	(7,552)	0	0	3.500	3.150	FA	33,323	79,975	01/11/2016	02/01/2037
462297-FX-5	IOWA CENTRAL COMMUNITY COLLEGE GO S2018			2	1.C FE	958,814	98.1420	947,070	965,000	961,129	0	389	0	0	3.375	3.430	JD	2,714	32,569	06/13/2018	06/01/2033
462297-GA-4	IOWA CENTRAL COMMUNITY COLLEGE GO S2018			2	1.C FE	1,052,380	97.7100	1,040,612	1,065,000	1,056,064	0	622	0	0	3.500	3.590	JD	3,106	37,275	06/13/2018	06/01/2036
467486-XQ-4	JACKSON CO SD#4 BLUE SPRINGS GO S2021A			2	1.B FE	11,824,100	98.5510	9,855,100	10,000,000	11,241,152	0	(188,280)	0	0	4.000	1.860	MS	133,333	400,000	10/21/2021	03/01/2041
467520-XD-9	JACKSON CO SD#7 LEES SUMMIT GO REF S2017			2	1.B FE	3,840,000	95.6510	3,672,998	3,840,000	3,840,000	0	0	0	0	3.200	3.200	MS	40,960	122,880	12/12/2017	03/01/2034
467520-YJ-5	JACKSON CO SD#7 LEES SUMMIT GO REF S2021			2	1.B FE	6,359,359	92.2030	5,227,910	5,670,000	6,114,338	0	(81,118)	0	0	3.500	1.900	MS	66,150	198,450	11/04/2021	03/01/2041
478107-AS-4	JOHNS CREEK GENERAL OBLIGATION S2017			2	1.A FE	1,314,865	96.5430	1,274,368	1,320,000	1,316,819	0	286	0	0	3.250	3.280	AO	10,725	42,900	03/27/2017	04/01/2034
47844P-HV-0	JOHNSON CO GENERAL OBLIGATION S2016A			2	1.A FE	2,338,815	89.9510	2,086,863	2,320,000	2,323,514	0	(2,062)	0	0	2.875	2.780	MS	22,233	66,700	09/28/2016	09/01/2034
478700-2N-6	JOHNSON CO USD #229 BLUE VALLEY GO S17A			2	1.B FE	2,458,253	93.6140	2,302,904	2,460,000	2,458,810	0	86	0	0	3.125	3.130	AO	19,219	76,875	11/14/2017	10/01/2035
478700-4J-3	JOHNSON CO USD #229 BLUE VALLEY GO S22A			2	1.B FE	2,607,398	94.4360	2,474,223	2,620,000	2,609,932	0	983	0	0	3.000	3.050	AO	19,650	78,600	04/12/2022	10/01/2033
478700-4K-0	JOHNSON CO USD #229 BLUE VALLEY GO S22A			2	1.B FE	2,690,823	95.3410	2,569,440	2,695,000	2,691,545	0	292	0	0	3.125	3.140	AO	21,055	84,219	04/12/2022	10/01/2034
478700-4L-8	JOHNSON CO USD #229 BLUE VALLEY GO S22A			2	1.B FE	2,748,336	95.0920	2,643,558	2,780,000	2,753,579	0	2,019	0	0	3.125	3.230	AO	21,719	86,875	04/12/2022	10/01/2035
478700-4M-6	JOHNSON CO USD #229 BLUE VALLEY GO S22A			2	1.B FE	2,848,612	94.4780	2,706,795	2,865,000	2,851,046	0	952	0	0	3.250	3.300	AO	23,278	93,113	04/12/2022	10/01/2036
478700-4N-4	JOHNSON CO USD #229 BLUE VALLEY GO S22A			2	1.B FE	2,917,465	93.9250	2,780,180	2,960,000	2,923,331	0	2,262	0	0	3.250	3.370	AO	24,050	96,200	04/12/2022	10/01/2037
478740-TL-7	JOHNSON CO USD #512 GO REF S2016B			2	1.A FE	7,940,000	89.9130	7,193,040	8,000,000	7,958,619	0	2,606	0	0	3.000	3.049	AO	60,000	240,000	09/20/2016	10/01/2037

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
479340-UE-9	JOHNSTON CO GENERAL OBLIGATION S2016			2	1.A FE	1,814,365	97.2690	1,702,208	1,750,000	1,757,984	0	(7,198)	0	0	3.000	2.569	FA	21,875	52,500	04/26/2016	02/01/2031
480772-QV-7	JORDAN SCHOOL DISTRICT GO S2017			2	1.A FE	2,284,038	99.0230	2,277,529	2,300,000	2,291,950	0	1,109	0	0	3.000	3.060	JD	3,067	69,000	02/09/2017	06/15/2031
480772-QY-1	JORDAN SCHOOL DISTRICT GO S2017			2	1.A FE	2,495,205	97.1390	2,452,760	2,525,000	2,506,677	0	1,621	0	0	3.250	3.340	JD	3,647	82,063	02/09/2017	06/15/2034
480772-RB-0	JORDAN SCHOOL DISTRICT GO S2017			2	1.A FE	2,791,796	97.9340	2,742,152	2,800,000	2,794,358	0	353	0	0	3.500	3.520	JD	4,356	98,000	02/09/2017	06/15/2037
494656-P9-6	KING & SNOHOMISH CO SD #417 GO S2015		SD	2	1.B FE	8,871,280	100.6530	7,815,705	7,765,000	7,818,817	0	(127,209)	0	0	5.000	3.300	JD	32,354	388,250	06/23/2015	12/01/2034
494656-V6-5	KING & SNOHOMISH CO SD #417 GO S2019		SD	2	1.B FE	11,292,400	100.6870	10,068,700	10,000,000	10,636,313	0	(134,777)	0	0	4.000	2.470	JD	33,333	400,000	10/30/2019	12/01/2038
495224-2L-0	KING CO SD #411 ISSAQUAH GO REF S2015		SD	2	1.B FE	12,407,409	100.0600	11,927,152	11,920,000	11,942,619	0	(54,281)	0	0	3.500	3.030	JD	34,767	417,200	03/10/2015	12/01/2028
495224-4K-0	KING CO SD #411 ISSAQUAH GO S2018		SD	2	1.B FE	4,880,168	105.1680	4,348,697	4,135,000	4,386,795	0	(81,751)	0	0	5.000	2.810	JD	17,229	206,750	06/14/2018	12/01/2031
495242-J2-6	KING CO SD #412 SHORELINE GO S2013			2	1.B FE	1,046,439	100.0900	900,810	900,000	899,997	0	(328)	0	0	5.000	3.100	JD	3,750	45,000	10/30/2013	12/01/2025
494890-B7-0	KING CO SD#210 FEDERAL WAY GO S2018			2	1.B FE	7,125,373	101.4620	6,894,343	6,795,000	6,910,925	0	(37,258)	0	0	4.000	3.380	JD	22,650	271,800	09/18/2018	12/01/2034
495080-TJ-2	KING CO SD#403 RENTON GO S2015			2	1.B FE	4,850,192	100.0630	4,642,923	4,640,000	4,662,307	0	(23,665)	0	0	4.000	3.460	JD	15,467	185,600	11/06/2015	12/01/2034
495098-WE-1	KING CO SD#405 BELLEVUE GO S2013			2	1.B FE	5,750,800	100.0360	5,501,980	5,500,000	5,499,784	0	(677)	0	0	4.250	3.700	JD	19,479	233,750	11/05/2013	12/01/2029
495098-WF-8	KING CO SD#405 BELLEVUE GO S2013			2	1.B FE	5,902,008	100.0330	5,701,881	5,700,000	5,700,002	0	(326)	0	0	4.250	3.820	JD	20,188	242,250	11/05/2013	12/01/2030
495098-WG-6	KING CO SD#405 BELLEVUE GO S2013			2	1.B FE	6,167,400	100.0290	6,001,740	6,000,000	5,999,786	0	(443)	0	0	4.250	3.910	JD	21,250	255,000	11/05/2013	12/01/2031
495098-WH-4	KING CO SD#405 BELLEVUE GO S2013			2	1.B FE	6,326,604	100.0270	6,201,674	6,200,000	6,199,777	0	(343)	0	0	4.250	4.000	JD	21,958	263,500	11/05/2013	12/01/2032
495098-XC-4	KING CO SD#405 BELLEVUE GO S2014			2	1.B FE	6,798,649	100.0150	6,610,992	6,610,000	6,610,190	0	(19,779)	0	0	3.750	3.410	JD	20,656	247,875	11/18/2014	12/01/2033
498531-FT-4	KLEIN ISD GENERAL OBLIG REF S2015A (PSF)			2	1.A FE	6,641,353	99.7670	6,469,890	6,485,000	6,495,588	0	(17,908)	0	0	4.000	3.710	FA	108,083	259,400	06/25/2015	08/01/2036
498531-HP-0	KLEIN ISD GENERAL OBLIG REF S2016A (PSF)			2	1.A FE	1,098,300	99.7670	997,670	1,000,000	1,006,992	0	(11,759)	0	0	4.000	2.780	FA	16,667	40,000	04/14/2016	08/01/2036
498531-EP-3	KLEIN ISD GENERAL OBLIG S2015 (PSF)			2	1.A FE	1,045,939	99.6010	1,015,930	1,020,000	1,020,215	0	(2,998)	0	0	3.500	3.200	FA	14,875	35,700	01/13/2015	02/01/2034
498531-EP-3	KLEIN ISD GENERAL OBLIG S2015 (PSF)		SD	2	1.A FE	1,871,410	99.6010	1,817,718	1,825,000	1,825,384	0	(5,365)	0	0	3.500	3.200	FA	26,615	63,875	01/13/2015	02/01/2034
498531-KQ-4	KLEIN ISD GENERAL OBLIG S2017 (PSF)			2	1.A FE	7,932,000	96.6460	7,731,680	8,000,000	7,958,779	0	27,193	0	0	4.000	4.057	FA	133,333	320,000	12/20/2023	08/01/2046
499513-DD-8	KNOX CO GENERAL OBLIGATION S2019B			2	1.B FE	2,407,343	85.5730	2,070,867	2,420,000	2,410,050	0	547	0	0	2.875	2.910	JD	5,798	69,575	09/17/2019	06/01/2039
502769-CC-4	LA CROSSE GENERAL OBLIGATION S2017D			2	1.C FE	828,687	92.9850	776,425	835,000	831,897	0	487	0	0	2.750	2.820	AO	5,741	22,963	10/13/2017	10/01/2030
502769-HF-2	LA CROSSE GENERAL OBLIGATION S2021A			2	1.C FE	895,208	81.7810	740,118	905,000	898,009	0	907	0	0	1.625	1.740	MS	4,902	14,706	10/15/2021	03/01/2032
502769-HG-0	LA CROSSE GENERAL OBLIGATION S2021A			2	1.C FE	917,461	80.4380	744,052	925,000	919,402	0	629	0	0	1.750	1.830	MS	5,396	16,188	10/15/2021	03/01/2033
508354-UW-5	LAKE CO FOREST PRES DIST GO S2015			2	1.A FE	2,136,437	99.9400	2,083,749	2,085,000	2,084,983	0	(189)	0	0	3.500	3.150	JD	3,243	72,975	11/09/2015	12/15/2029
511074-SK-3	LAKE TRAVIS ISD GO REF S2017 (PSF)			2	1.A FE	2,057,301	100.1660	1,903,154	1,900,000	1,940,305	0	(18,161)	0	0	4.000	2.960	FA	28,711	76,000	12/06/2017	02/15/2037
511074-YN-0	LAKE TRAVIS ISD GO REF S2017 (PSF)				1.A	257,816	101.8760	239,409	235,000	240,814	0	(2,626)	0	0	4.000	2.790	FA	3,551	9,400	12/06/2017	02/15/2033
511074-YD-2	LAKE TRAVIS ISD GO S2024			2	1.A FE	414,837	99.5550	403,198	405,000	414,014	0	(824)	0	0	4.000	3.680	FA	13,995	0	01/18/2024	02/15/2040
511074-YE-0	LAKE TRAVIS ISD GO S2024			2	1.A FE	535,332	100.0010	525,005	525,000	534,466	0	(866)	0	0	4.000	3.740	FA	18,142	0	01/18/2024	02/15/2041
511074-YF-7	LAKE TRAVIS ISD GO S2024			2	1.A FE	750,042	100.0010	740,007	740,000	749,195	0	(846)	0	0	4.000	3.820	FA	25,571	0	01/18/2024	02/15/2042
511074-YG-5	LAKE TRAVIS ISD GO S2024			2	1.A FE	892,983	99.7840	883,088	885,000	892,302	0	(681)	0	0	4.000	3.880	FA	30,582	0	01/18/2024	02/15/2043
511074-YH-3	LAKE TRAVIS ISD GO S2024			2	1.A FE	542,835	97.7710	527,963	540,000	542,587	0	(248)	0	0	4.000	3.930	FA	18,660	0	01/18/2024	02/15/2044
512445-3G-0	LAKEVILLE GENERAL OBLIGATION REF S2021A			2	1.A FE	145,517	88.2320	123,525	140,000	143,552	0	(668)	0	0	2.000	1.480	FA	1,167	2,800	12/06/2021	02/01/2031
512445-3H-8	LAKEVILLE GENERAL OBLIGATION REF S2021A			2	1.A FE	139,176	86.4380	116,691	135,000	137,692	0	(505)	0	0	2.000	1.590	FA	1,125	2,700	12/06/2021	02/01/2032
512445-3J-4	LAKEVILLE GENERAL OBLIGATION REF S2021A			2	1.A FE	128,005	84.6240	105,780	125,000	126,940	0	(363)	0	0	2.000	1.680	FA	1,042	2,500	12/06/2021	02/01/2033
512445-3K-1	LAKEVILLE GENERAL OBLIGATION REF S2021A			2	1.A FE	50,899	82.7420	41,371	50,000	50,581	0	(108)	0	0	2.000	1.760	FA	417	1,000	12/06/2021	02/01/2034
512445-4W-4	LAKEVILLE GENERAL OBLIGATION S2022C			2	1.A FE	805,027	97.2410	787,652	810,000	805,667	0	279	0	0	3.625	3.680	FA	12,234	29,363	07/19/2022	02/01/2037
512445-4X-2	LAKEVILLE GENERAL OBLIGATION S2022C			2	1.A FE	829,693	96.5950	811,398	840,000	830,915	0	529	0	0	3.625	3.730	FA	12,688	30,450	07/19/2022	02/01/2038
512445-4Y-0	LAKEVILLE GENERAL OBLIGATION S2022C			2	1.A FE	866,807	97.2140	845,762	870,000	867,149	0	150	0	0	3.750	3.780	FA	13,594	32,625	07/19/2022	02/01/2039
512445-4Z-7	LAKEVILLE GENERAL OBLIGATION S2022C			2	1.A FE	895,823	96.9160	877,090	905,000	896,741	0	397	0	0	3.750	3.830	FA	14,141	33,938	07/19/2022	02/01/2040
512445-5A-1	LAKEVILLE GENERAL OBLIGATION S2022C			2	1.A FE	938,139	98.1270	922,394	940,000	938,302	0	74	0	0	3.875	3.890	FA	15,177	36,425	07/19/2022	02/01/2041
512445-5B-9	LAKEVILLE GENERAL OBLIGATION S2022C			2	1.A FE	969,053	97.8320	953,862	975,000	969,548	0	220	0	0	3.875	3.920	FA	15,742	37,781	07/19/2022	02/01/2042
512445-5C-7	LAKEVILLE GENERAL OBLIGATION S2022C			2	1.A FE	999,415	97.2160	981,882	1,010,000	1,000,250	0	363	0	0	3.875	3.950	FA	16,307	39,138	07/19/2022	02/01/2043
514224-PU-2	LANCASTER CENTRAL SCH DIST GO S2020A			2	1.C FE	2,873,518	85.0500	2,453,693	2,885,000	2,878,018	0	1,016	0	0	1.750	1.790	JD	4,207	50,488	05/21/2020	06/01/2031

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
514224-PV-0	LANCASTER CENTRAL SCH DIST GO S2020A			2	1.C FE	2,920,912	83.8310	2,460,440	2,935,000	2,925,892	0	1,130	0	0	1.875	1.920	JD	4,586	55,031	05/21/2020	06/01/2032
514224-PX-6	LANCASTER CENTRAL SCH DIST GO S2020A			2	1.C FE	3,013,217	82.1910	2,506,826	3,050,000	3,024,041	0	2,466	0	0	2.000	2.100	JD	5,083	61,000	05/21/2020	06/01/2034
514014-PM-5	LANCASTER CO SD #1 GO REF S2015			2	1.C FE	7,324,442	99.5660	7,138,882	7,170,000	7,179,783	0	(17,830)	0	0	3.750	3.490	JJ	123,981	268,875	08/12/2015	01/15/2034
515300-TJ-0	LANE CO SD #4J EUGENE GO REF TXBL S2020				1.B FE	6,985,000	89.2780	6,236,068	6,985,000	6,985,000	0	0	0	0	1.150	1.150	JD	3,570	80,328	09/01/2020	06/15/2028
515390-NP-3	LANE CO SD #52 BETHEL GO S2021A		@	2	1.B FE	620,920	46.9520	469,520	1,000,000	679,718	0	15,762	0	0	0.000	2.360	N/A	0	0	02/10/2021	06/15/2041
515390-NQ-1	LANE CO SD #52 BETHEL GO S2021A		@	2	1.B FE	601,440	44.4540	444,540	1,000,000	659,390	0	15,545	0	0	0.000	2.400	N/A	0	0	02/10/2021	06/15/2042
515390-PM-8	LANE CO SD #52 BETHEL GO S2021B			2	1.B FE	1,271,890	102.0080	1,020,080	1,000,000	1,174,106	0	(25,798)	0	0	4.000	1.190	JD	1,778	40,000	02/10/2021	06/15/2037
515390-PN-6	LANE CO SD #52 BETHEL GO S2021B			2	1.B FE	1,267,460	101.5190	1,015,190	1,000,000	1,171,393	0	(25,358)	0	0	4.000	1.230	JD	1,778	40,000	02/10/2021	06/15/2038
515390-PP-1	LANE CO SD #52 BETHEL GO S2021B			2	1.B FE	2,291,740	89.7370	1,794,740	2,000,000	2,187,791	0	(27,535)	0	0	3.000	1.470	JD	2,667	60,000	02/10/2021	06/15/2039
515390-PQ-9	LANE CO SD #52 BETHEL GO S2021B			2	1.B FE	1,712,640	88.5550	1,328,325	1,500,000	1,636,974	0	(20,054)	0	0	3.000	1.510	JD	2,000	45,000	02/10/2021	06/15/2040
517138-YA-5	LARIMER CO SD #R-1 POUDRE GO S2018			2	1.B FE	4,681,633	101.7060	4,566,599	4,490,000	4,572,197	0	(19,069)	0	0	4.000	3.500	JD	7,982	179,600	09/13/2018	12/15/2036
517210-XJ-4	LARIMER CO SD#R-2J THOMPSON GO S2019			2	1.C FE	4,679,200	105.7810	4,231,240	4,000,000	4,296,242	0	(69,542)	0	0	5.000	3.000	JD	8,889	200,000	01/17/2019	12/15/2037
517624-PB-2	LAS LOMITAS ELEM SCH DIST GO S2018A			2	1.A FE	2,493,431	100.8430	2,400,063	2,380,000	2,425,172	0	(11,952)	0	0	4.000	3.420	JJ	47,600	95,200	09/13/2018	07/01/2040
520121-PX-6	LAWRENCE GENERAL OBLIGATION REF S2017D			2	1.B FE	569,710	92.6590	532,789	575,000	571,367	0	252	0	0	3.125	3.190	MS	5,990	17,969	09/13/2017	09/01/2036
526030-X2-2	LENEXA GENERAL OBLIGATION S2015B			2	1.A FE	2,752,488	98.8590	2,669,193	2,700,000	2,704,012	0	(5,973)	0	0	3.000	2.770	MS	27,000	81,000	11/17/2015	09/01/2028
526030-2W-0	LENEXA GENERAL OBLIGATION S2018C			2	1.A FE	788,152	99.9820	799,856	800,000	792,298	0	741	0	0	3.500	3.630	MS	9,333	28,000	10/25/2018	09/01/2033
528815-KZ-5	LEWISVILLE GO LTD TAXABLE REF S2021B			2	1.B FE	400,000	83.0420	332,168	400,000	400,000	0	0	0	0	2.300	2.300	FA	3,476	9,200	11/17/2021	02/15/2033
528815-LQ-4	LEWISVILLE GO LTD TAXABLE REF S2021D			2	1.B FE	325,000	83.0420	269,887	325,000	325,000	0	0	0	0	2.300	2.300	FA	2,824	7,475	11/17/2021	02/15/2033
52882P-CZ-9	LEWISVILLE ISD GO REF S2018 (PSF)			2	1.A FE	7,922,538	100.6830	7,566,327	7,515,000	7,645,882	0	(47,109)	0	0	4.000	3.300	FA	113,560	300,600	07/11/2018	08/15/2037
52882P-ER-5	LEWISVILLE ISD GO REF S2020 (PSF)			2	1.A FE	11,841,840	73.4170	8,810,040	12,000,000	11,873,017	0	7,277	0	0	2.125	2.210	FA	96,333	255,000	06/24/2020	08/15/2039
528878-VY-4	LEXINGTON & RICHLAND CO SD #5 GO REF S15	SD		2	1.C FE	7,360,862	98.3770	7,102,819	7,220,000	7,222,544	0	(17,051)	0	0	3.000	2.760	MS	72,200	216,600	11/02/2015	03/01/2028
52908E-H2-2	LEXINGTON-FAYETTE URBAN CO GO S2016C			2	1.C FE	1,199,399	92.2700	1,088,786	1,180,000	1,182,663	0	(2,238)	0	0	3.000	2.800	MS	11,800	35,400	09/08/2016	09/01/2034
535205-LN-6	LINDBERGH SCHOOL DIST GO S2019A			2	1.D FE	6,252,758	90.1200	5,650,524	6,270,000	6,257,155	0	852	0	0	3.000	3.020	MS	62,700	188,100	06/14/2019	03/01/2037
535205-LQ-9	LINDBERGH SCHOOL DIST GO S2019A			2	1.D FE	7,383,572	88.9780	6,584,372	7,400,000	7,387,185	0	698	0	0	3.125	3.140	MS	77,083	231,250	06/14/2019	03/01/2039
535205-MB-1	LINDBERGH SCHOOL DIST GO S2020			2	1.D FE	5,320,650	74.5300	4,002,261	5,370,000	5,331,184	0	2,288	0	0	2.250	2.310	MS	40,275	120,825	02/20/2020	03/01/2039
535205-NL-8	LINDBERGH SCHOOL DIST GO S2024			2	1.B FE	7,590,000	98.5650	7,481,084	7,590,000	7,590,000	0	0	0	0	4.125	4.125	MS	137,411	0	07/10/2024	03/01/2043
535205-NM-6	LINDBERGH SCHOOL DIST GO S2024			2	1.B FE	7,992,973	98.2550	7,880,051	8,020,000	7,993,272	0	299	0	0	4.125	4.150	MS	145,195	0	07/10/2024	03/01/2044
542411-PD-9	LONG BEACH CCD GO TAXABLE REF S2021				1.C FE	3,000,000	89.4070	2,682,210	3,000,000	3,000,000	0	0	0	0	1.878	1.878	MN	9,390	56,340	03/05/2021	05/01/2029
542411-PE-7	LONG BEACH CCD GO TAXABLE REF S2021				1.C FE	5,125,000	87.3890	4,478,686	5,125,000	5,125,000	0	0	0	0	1.998	1.998	MN	17,066	102,398	03/05/2021	05/01/2030
54438C-XP-2	LOS ANGELES CCD GO S2017J			2	1.B FE	9,625,500	92.7050	9,270,500	10,000,000	9,727,050	0	15,749	0	0	3.000	3.250	FA	125,000	300,000	11/09/2017	08/01/2038
54438C-YB-2	LOS ANGELES CCD GO S2019K			2	1.B FE	25,769,750	92.3520	23,088,000	25,000,000	25,196,426	0	(120,349)	0	0	3.000	2.490	FA	312,500	750,000	12/13/2019	08/01/2039
546585-LC-2	LOUISVILLE & JEFFERSON MET GOV GO S2015A			2	1.B FE	1,619,424	97.0190	1,625,068	1,675,000	1,643,130	0	2,994	0	0	3.250	3.500	JD	4,536	54,438	11/10/2015	12/01/2033
546585-QQ-6	LOUISVILLE & JEFFERSON MET GOV GO S2016A			2	1.B FE	1,047,348	95.6560	970,908	1,015,000	1,020,301	0	(3,626)	0	0	3.250	2.870	JD	2,749	32,988	09/13/2016	12/01/2034
549220-2U-4	LUBBOCK ISD GEN OBLIG S2019 (PSF)			2	1.A FE	1,595,208	100.9950	1,459,378	1,445,000	1,503,052	0	(17,617)	0	0	4.000	2.650	FA	21,836	57,800	05/29/2019	02/15/2037
55844P-TN-8	MADISON AREA TECH COLLEGE DIST GO REFS17			2	1.A FE	6,076,045	94.4820	5,758,678	6,095,000	6,086,128	0	1,553	0	0	2.750	2.780	MS	55,871	167,613	12/06/2017	03/01/2030
55844R-PN-8	MADISON GENERAL OBLIGATION S2017C			2	1.A FE	681,299	92.7730	640,134	690,000	685,001	0	563	0	0	2.875	2.980	AO	4,959	19,838	09/20/2017	10/01/2032
566795-LR-9	MARICOPA CO CCD GO S2013	SD		2	1.A FE	10,186,900	100.0020	10,000,200	10,000,000	10,000,000	0	0	0	0	3.500	3.280	JJ	175,000	350,000	05/29/2013	07/01/2027
567288-VU-6	MARICOPA CO USD #48 SCOTTSDALE GO S2021D			2	1.C FE	6,184,119	90.6140	4,847,849	5,350,000	5,852,106	0	(87,709)	0	0	3.000	1.230	JJ	80,250	160,500	02/12/2021	07/01/2036
567288-VV-4	MARICOPA CO USD #48 SCOTTSDALE GO S2021D			2	1.C FE	1,267,299	89.4650	984,115	1,100,000	1,200,785	0	(17,582)	0	0	3.000	1.270	JJ	16,500	33,000	02/12/2021	07/01/2037
567389-XP-1	MARICOPA CO USD #80 CHANDLER GO S18C			2	1.C FE	1,330,056	101.2330	1,316,029	1,300,000	1,312,268	0	(3,225)	0	0	4.000	3.710	JJ	26,000	52,000	11/15/2018	07/01/2037
56781R-KY-2	MARIN CCD GO TAXABLE REF S2021B				1.A FE	1,545,000	85.2350	1,316,881	1,545,000	1,545,000	0	0	0	0	1.610	1.610	FA	10,364	24,875	08/25/2021	08/01/2030
56781R-KZ-9	MARIN CCD GO TAXABLE REF S2021B				1.A FE	3,000,000	83.0790	2,492,370	3,000,000	3,000,000	0	0	0	0	1.710	1.710	FA	21,375	51,300	08/25/2021	08/01/2031
56781R-KZ-9	MARIN CCD GO TAXABLE REF S2021B				1.A FE	188,708	83.0790	186,928	225,000	189,581	0	873	0	0	1.710	4.499	FA	1,603	0	10/22/2024	08/01/2031
56781R-LA-3	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	2,500,000	81.6270	2,040,675	2,500,000	2,500,000	0	0	0	0	1.890	1.890	FA	19,688	47,250	08/25/2021	08/01/2032
56781R-LB-1	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	5,500,000	80.0460	4,402,530	5,500,000	5,500,000	0	0	0	0	2.010	2.010	FA	46,063	110,550	08/25/2021	08/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
56781R-LC-9	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	3,000,000	78.6570	2,359,710	3,000,000	3,000,000	0	0	0	0	2.140	2.140	FA	26,750	64,200	08/25/2021	08/01/2034
56781R-LD-7	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	700,000	77.5880	543,116	700,000	700,000	0	0	0	0	2.290	2.290	FA	6,679	16,030	08/25/2021	08/01/2035
56781R-LE-5	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	2,000,000	76.3690	1,527,380	2,000,000	2,000,000	0	0	0	0	2.390	2.390	FA	19,917	47,800	08/25/2021	08/01/2036
56781R-LF-2	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	5,000,000	75.3370	3,766,850	5,000,000	5,000,000	0	0	0	0	2.490	2.490	FA	51,875	124,500	08/25/2021	08/01/2037
56781R-LG-0	MARIN CCD GO TAXABLE REF S2021B			2	1.A FE	4,880,000	73.9980	3,611,102	4,880,000	4,880,000	0	0	0	0	2.540	2.540	FA	51,647	123,952	08/25/2021	08/01/2038
574157-2X-0	MARYLAND NATIONAL CAP PARK GO (PGC) S15A			2	1.A FE	1,330,949	97.9480	1,268,427	1,295,000	1,295,239	0	(4,345)	0	0	3.500	3.150	JJ	20,900	45,325	10/15/2015	01/15/2035
574157-3R-2	MARYLAND NATIONAL CAP PARK GO (PGC) S17A			2	1.A FE	1,626,735	93.7920	1,547,568	1,650,000	1,635,780	0	1,342	0	0	3.000	3.110	JJ	22,825	49,500	07/13/2017	01/15/2034
576544-2B-5	MATANUSKA-SUSITNA BORO TXBL GO REF S19A				1.B FE	1,000,000	92.6300	926,300	1,000,000	1,000,000	0	0	0	0	2.643	2.643	MS	8,810	26,430	12/11/2019	03/01/2029
576544-2D-1	MATANUSKA-SUSITNA BORO TXBL GO REF S19A			2	1.B FE	1,480,000	89.4080	1,323,238	1,480,000	1,480,000	0	0	0	0	2.793	2.793	MS	13,779	41,336	12/11/2019	03/01/2031
576544-2D-1	MATANUSKA-SUSITNA BORO TXBL GO REF S19A			2	1.B FE	1,323,414	89.4080	1,318,768	1,475,000	1,326,524	0	3,110	0	0	2.793	4.691	MS	13,732	0	11/06/2024	03/01/2031
576544-2E-9	MATANUSKA-SUSITNA BORO TXBL GO REF S19A			2	1.B FE	1,940,000	88.1660	1,710,420	1,940,000	1,940,000	0	0	0	0	2.903	2.903	MS	18,773	56,318	12/11/2019	03/01/2032
577285-8C-6	MAUI CO GENERAL OBLIGATION S2021			2	1.B FE	1,001,720	72.0040	720,040	1,000,000	1,001,145	0	(174)	0	0	2.000	1.980	MS	6,667	20,000	08/05/2021	03/01/2039
577285-8D-4	MAUI CO GENERAL OBLIGATION S2021			2	1.B FE	995,380	69.7750	697,750	1,000,000	996,089	0	218	0	0	2.000	2.030	MS	6,667	20,000	08/05/2021	03/01/2040
577285-8E-2	MAUI CO GENERAL OBLIGATION S2021			2	1.B FE	990,380	68.1290	681,290	1,000,000	991,774	0	424	0	0	2.000	2.060	MS	6,667	20,000	08/05/2021	03/01/2041
58178C-AQ-0	MCKINNEY GENERAL OBLIGATION LTD REF S19			2	1.A FE	689,234	91.0200	591,630	650,000	666,857	0	(4,421)	0	0	3.000	2.250	FA	7,367	19,500	08/14/2019	08/15/2034
584002-UV-9	MECKLENBURG CO GENERAL OBLIGATION S2016B			2	1.A FE	7,486,350	90.3160	7,771,692	8,605,000	8,023,791	0	73,884	0	0	2.125	3.222	JD	15,238	182,856	11/10/2016	12/01/2031
584002-UY-3	MECKLENBURG CO GENERAL OBLIGATION S2016B			2	1.A FE	20,707,400	94.0480	18,809,600	20,000,000	20,148,366	0	(74,676)	0	0	3.000	2.600	JD	50,000	600,000	09/29/2016	12/01/2034
584002-XG-9	MECKLENBURG CO GENERAL OBLIGATION S2019	SD		2	1.A FE	9,860,400	85.7460	8,574,600	10,000,000	9,896,091	0	7,163	0	0	2.500	2.600	MS	83,333	250,000	09/10/2019	03/01/2037
587839-F3-0	MERCER CO GENERAL OBLIGATION S2016			2	1.C FE	1,873,310	95.5070	1,986,546	2,080,000	1,937,469	0	51,494	0	0	2.000	4.902	JJ	19,182	41,600	08/24/2016	07/15/2027
590760-NE-0	MESQUITE ISD GO S2016C (PSF)			2	1.A FE	79,103	100.5660	72,408	72,000	73,325	0	(788)	0	0	4.000	2.830	FA	1,088	2,880	11/03/2016	08/15/2035
590760-NE-0	MESQUITE ISD GO S2016C (PSF)	SD		2	1.A FE	2,118,197	100.5660	1,938,912	1,928,000	1,963,471	0	(21,103)	0	0	4.000	2.830	FA	29,134	77,120	11/03/2016	08/15/2035
590760-QF-4	MESQUITE ISD GO S2018 (PSF)	SD		2	1.A FE	1,444,698	103.5780	1,289,546	1,245,000	1,308,586	0	(23,003)	0	0	5.000	2.960	FA	23,517	62,250	07/11/2018	08/15/2036
591852-K5-6	MET COUNCIL MPS-ST PAUL MET AREA GO S18C			2	1.A FE	7,226,125	98.5110	7,146,973	7,255,000	7,234,810	0	1,435	0	0	3.500	3.530	MS	84,642	253,925	04/26/2018	03/01/2036
591852-Q4-3	MET COUNCIL MPS-ST PAUL MET AREA GO S19B			2	1.A FE	2,233,688	89.2190	2,007,428	2,250,000	2,238,234	0	875	0	0	2.875	2.930	MS	21,563	64,688	05/22/2019	03/01/2036
591852-Q5-0	MET COUNCIL MPS-ST PAUL MET AREA GO S19B			2	1.A FE	2,250,000	90.6400	2,039,400	2,250,000	2,250,000	0	0	0	0	3.000	3.000	MS	22,500	67,500	05/22/2019	03/01/2037
592240-UV-5	METRO PARK DISTRICT OF TACOMA GO REF S16			2	1.D FE	1,673,329	102.8160	1,424,002	1,385,000	1,446,198	38,947	(30,753)	0	0	5.000	2.620	JD	5,771	69,250	11/03/2016	12/01/2034
592240-UW-3	METRO PARK DISTRICT OF TACOMA GO REF S16			2	1.D FE	600,680	102.7040	513,520	500,000	521,425	15,006	(10,756)	0	0	5.000	2.690	JD	2,083	25,000	11/03/2016	12/01/2035
592240-UX-1	METRO PARK DISTRICT OF TACOMA GO REF S16			2	1.D FE	1,830,580	102.6290	1,565,092	1,525,000	1,590,055	51,700	(32,655)	0	0	5.000	2.700	JD	6,354	76,250	11/03/2016	12/01/2036
598022-KE-0	MIDPENINSULA REGL OPEN SPACE DIST GO S18			2	1.A FE	119,298	98.0490	117,659	120,000	119,590	0	47	0	0	3.000	3.050	MS	1,200	3,600	02/02/2018	09/01/2032
601670-NQ-1	MILPITAS USD GO S2021B			2	1.C FE	6,527,290	74.7750	5,006,186	6,695,000	6,553,320	0	8,174	0	0	2.000	2.170	FA	55,792	133,900	09/15/2021	08/01/2039
601670-NR-9	MILPITAS USD GO S2021B			2	1.C FE	3,871,080	72.6000	2,904,000	4,000,000	3,889,740	0	5,866	0	0	2.000	2.210	FA	33,333	80,000	09/15/2021	08/01/2040
601670-MK-5	MILPITAS USD GO TXBL REF S2020				1.B FE	500,000	92.6170	463,085	500,000	500,000	0	0	0	0	1.341	1.341	FA	2,794	6,705	07/09/2020	08/01/2027
601670-ML-3	MILPITAS USD GO TXBL REF S2020				1.B FE	1,000,000	90.0510	900,510	1,000,000	1,000,000	0	0	0	0	1.451	1.451	FA	6,046	14,510	07/09/2020	08/01/2028
601670-MM-1	MILPITAS USD GO TXBL REF S2020				1.B FE	700,000	87.8240	614,768	700,000	700,000	0	0	0	0	1.601	1.601	FA	4,670	11,207	07/09/2020	08/01/2029
601670-MN-9	MILPITAS USD GO TXBL REF S2020			2	1.B FE	1,000,000	85.5440	855,440	1,000,000	1,000,000	0	0	0	0	1.701	1.701	FA	7,088	17,010	07/09/2020	08/01/2030
601670-MP-4	MILPITAS USD GO TXBL REF S2020			2	1.B FE	1,355,000	83.4370	1,130,571	1,355,000	1,355,000	0	0	0	0	1.801	1.801	FA	10,168	24,404	07/09/2020	08/01/2031
601670-MQ-2	MILPITAS USD GO TXBL REF S2020			2	1.B FE	895,000	81.5290	729,685	895,000	895,000	0	0	0	0	1.901	1.901	FA	7,089	17,014	07/09/2020	08/01/2032
602409-NM-2	MILWAUKEE METRO SEWER DIST GO S2022A			2	1.B FE	2,647,038	98.9240	2,636,325	2,665,000	2,649,652	0	1,029	0	0	3.500	3.560	AO	23,319	93,275	04/25/2022	10/01/2036
602409-NN-0	MILWAUKEE METRO SEWER DIST GO S2022A			2	1.B FE	2,711,253	98.5170	2,709,218	2,750,000	2,716,428	0	2,033	0	0	3.500	3.620	AO	24,063	96,250	04/25/2022	10/01/2037
602409-NP-5	MILWAUKEE METRO SEWER DIST GO S2022A			2	1.B FE	2,820,802	99.2890	2,819,808	2,840,000	2,823,146	0	921	0	0	3.625	3.680	AO	25,738	102,950	04/25/2022	10/01/2038
602409-NQ-3	MILWAUKEE METRO SEWER DIST GO S2022A			2	1.B FE	2,890,826	98.4290	2,883,970	2,930,000	2,895,217	0	1,735	0	0	3.625	3.730	AO	26,553	106,213	04/25/2022	10/01/2039
602409-NR-1	MILWAUKEE METRO SEWER DIST GO S2022A			2	1.B FE	3,016,923	99.1400	2,998,985	3,025,000	3,017,731	0	327	0	0	3.750	3.770	AO	28,359	113,438	04/25/2022	10/01/2040
602409-NS-9	MILWAUKEE METRO SEWER DIST GO S2022A			2	1.B FE	3,099,344	98.3870	3,074,594	3,125,000	3,101,803	0	969	0	0	3.750	3.810	AO	29,297	117,188	04/25/2022	10/01/2041
602409-NT-7	MILWAUKEE METRO SEWER DIST GO S2022A			2	1.B FE	3,175,142	98.2830	3,169,627	3,225,000	3,179,576	0	1,749	0	0	3.750	3.860	AO	30,234	120,938	04/25/2022	10/01/2042
60422A-BT-7	MINNETONKA GENERAL OBLIGATION S2020A			2	1.A FE	354,358	73.7470	258,115	350,000	352,103	0	(488)	0	0	2.375	2.220	FA	3,464	8,313	02/28/2020	02/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
604195-2T-3	MINNETONKA ISD #276 GO TAXABLE REF S2021			2	1.A FE	275,000	87.8710	241,645	275,000	275,000	0	0	0	0	1.050	1.050	JJ	1,444	2,888	01/06/2021	01/01/2029
604195-2U-0	MINNETONKA ISD #276 GO TAXABLE REF S2021			2	1.A FE	400,000	85.4260	341,704	400,000	400,000	0	0	0	0	1.200	1.200	JJ	2,400	4,800	01/06/2021	01/01/2030
604195-2V-8	MINNETONKA ISD #276 GO TAXABLE REF S2021			2	1.A FE	225,000	83.1670	187,126	225,000	225,000	0	0	0	0	1.350	1.350	JJ	1,519	3,038	01/06/2021	01/01/2031
604195-2W-6	MINNETONKA ISD #276 GO TAXABLE REF S2021			2	1.A FE	395,000	81.1010	320,349	395,000	395,000	0	0	0	0	1.470	1.470	JJ	2,903	5,807	01/06/2021	01/01/2032
604195-2X-4	MINNETONKA ISD #276 GO TAXABLE REF S2021			2	1.A FE	270,000	79.0900	213,543	270,000	270,000	0	0	0	0	1.570	1.570	JJ	2,120	4,239	01/06/2021	01/01/2033
604195-2Y-2	MINNETONKA ISD #276 GO TAXABLE REF S2021			2	1.A FE	315,000	77.2620	243,375	315,000	315,000	0	0	0	0	1.670	1.670	JJ	2,630	5,261	01/06/2021	01/01/2034
604195-2Z-9	MINNETONKA ISD #276 GO TAXABLE REF S2021			2	1.A FE	200,000	75.6140	151,228	200,000	200,000	0	0	0	0	1.780	1.780	JJ	1,780	3,560	01/06/2021	01/01/2035
60956P-YY-2	MONMOUTH CO IMPT AUTH REV CO GTD S21B			2	1.A FE	167,294	89.2810	133,922	150,000	162,367	0	(1,669)	0	0	3.000	1.730	JD	375	4,500	12/16/2021	12/01/2038
60956P-YZ-9	MONMOUTH CO IMPT AUTH REV CO GTD S21B			2	1.A FE	333,141	88.7710	266,313	300,000	323,717	0	(3,195)	0	0	3.000	1.780	JD	750	9,000	12/16/2021	12/01/2039
60956P-ZB-1	MONMOUTH CO IMPT AUTH REV CO GTD S21B			2	1.A FE	346,487	86.8420	273,552	315,000	337,567	0	(3,027)	0	0	3.000	1.890	JD	788	9,450	12/16/2021	12/01/2041
60956P-ZC-9	MONMOUTH CO IMPT AUTH REV CO GTD S21B			2	1.A FE	164,567	85.6950	128,543	150,000	160,445	0	(1,399)	0	0	3.000	1.920	JD	375	4,500	12/16/2021	12/01/2042
60956P-ZD-7	MONMOUTH CO IMPT AUTH REV CO GTD S21B			2	1.A FE	1,298,472	80.7510	969,012	1,200,000	1,270,744	0	(9,417)	0	0	3.000	2.080	JD	3,000	36,000	12/16/2021	12/01/2046
613681-6Y-6	MONTGOMERY CO GEN OBLIG S2018B			2	1.B FE	3,045,398	100.7300	3,042,046	3,020,000	3,029,679	0	(2,857)	0	0	4.000	3.890	MS	40,267	120,800	11/02/2018	03/01/2037
61366A-GS-0	MONTGOMERY CO GEN OBLIG TXBL S2020C			2	1.C FE	319,925	60.7840	303,920	500,000	327,577	0	7,652	0	0	2.550	5.081	JD	1,063	6,375	11/04/2024	06/01/2050
61366A-AX-5	MONTGOMERY CO GENERAL OBLIGATION S16A			2	1.C FE	1,112,231	98.5330	1,108,496	1,125,000	1,118,665	0	892	0	0	3.250	3.350	AO	9,141	36,563	11/15/2016	04/01/2031
61366A-AY-3	MONTGOMERY CO GENERAL OBLIGATION S16A			2	1.C FE	755,022	98.8930	751,587	760,000	757,310	0	318	0	0	3.375	3.430	AO	6,413	25,650	11/15/2016	04/01/2032
613580-DH-9	MONTGOMERY CO GENERAL OBLIGATION S2020A			2	1.A FE	7,732,730	107.9920	6,193,341	5,735,000	6,978,150	0	(198,374)	0	0	5.000	1.240	JJ	143,375	286,750	01/21/2021	01/01/2040
613580-DH-9	MONTGOMERY CO GENERAL OBLIGATION S2020A	SD		2	1.A FE	2,440,495	107.9920	1,954,655	1,810,000	2,202,345	0	(62,608)	0	0	5.000	1.240	JJ	45,250	90,500	01/21/2021	01/01/2040
613580-DJ-5	MONTGOMERY CO GENERAL OBLIGATION S2020A			2	1.A FE	3,332,971	107.7140	2,671,307	2,480,000	3,011,181	0	(84,643)	0	0	5.000	1.280	JJ	62,000	124,000	01/21/2021	01/01/2041
613580-DJ-5	MONTGOMERY CO GENERAL OBLIGATION S2020A	SD		2	1.A FE	7,324,473	107.7140	5,870,413	5,450,000	6,617,312	0	(186,011)	0	0	5.000	1.280	JJ	136,250	272,500	01/21/2021	01/01/2041
613580-ED-7	MONTGOMERY CO GENERAL OBLIGATION S2020B			2	1.A FE	1,280,923	107.9920	1,025,924	950,000	1,155,927	0	(32,861)	0	0	5.000	1.240	JJ	23,750	47,500	01/21/2021	01/01/2040
613580-EE-5	MONTGOMERY CO GENERAL OBLIGATION S2020B			2	1.A FE	1,337,220	107.7140	1,071,754	995,000	1,208,115	0	(33,960)	0	0	5.000	1.280	JJ	24,875	49,750	01/21/2021	01/01/2041
613580-EY-1	MONTGOMERY CO GENERAL OBLIGATION S2022			2	1.A FE	1,622,621	109.2620	1,562,447	1,430,000	1,581,346	0	(17,447)	0	0	5.000	3.390	JJ	35,750	71,500	06/29/2022	07/01/2040
613580-EY-1	MONTGOMERY CO GENERAL OBLIGATION S2022	SD		2	1.A FE	11,216,510	109.2620	10,800,549	9,885,000	10,931,193	0	(120,607)	0	0	5.000	3.390	JJ	247,125	494,250	06/29/2022	07/01/2040
615683-LQ-0	MOORE CO GENERAL OBLIGATION S2018			2	1.B FE	1,534,500	94.8990	1,470,935	1,550,000	1,539,572	0	872	0	0	3.250	3.330	JD	4,198	50,375	08/21/2018	12/01/2034
622625-JU-6	MOUNT PLEASANT GENERAL OBLIGATION S2019			2	1.A FE	1,742,318	96.4700	1,688,225	1,750,000	1,745,356	0	547	0	0	3.000	3.040	JD	4,375	52,500	01/22/2019	06/01/2032
62451F-HR-4	MOUNTAIN VIEW-WHISMAN SD GO S2016B			2	1.A FE	3,725,581	99.7570	3,561,325	3,570,000	3,598,216	0	(16,372)	0	0	3.250	2.760	MS	38,675	116,025	04/27/2016	09/01/2033
625517-EV-5	MULTNOMAH CO SD#1J PORTLAND GO S2015B			2	1.B FE	12,409,838	100.0050	12,405,620	12,405,000	12,409,248	0	(590)	0	0	3.500	3.418	JD	19,297	0	12/18/2024	06/15/2031
626864-HE-5	MURRAY SCH DIST GO REF S2021			2	1.A FE	2,245,890	81.5640	1,839,268	2,255,000	2,248,228	0	771	0	0	1.750	1.790	FA	16,443	39,463	11/02/2021	02/01/2033
627627-QX-3	MUSKEGO NORWAY SCHOOL DISTRICT GO S2016			2	1.C FE	3,308,064	94.9790	3,039,328	3,200,000	3,215,517	0	(12,096)	0	0	3.250	2.850	AO	26,000	104,000	05/25/2016	04/01/2034
630412-XD-1	NAPERVILLE GENERAL OBLIGATION REF S2016			2	1.A FE	1,090,317	99.7780	1,027,713	1,030,000	1,036,556	0	(6,983)	0	0	3.500	2.790	JD	3,004	36,050	06/08/2016	12/01/2034
642543-YJ-5	NEW BRAUNFELS ISD GO REF S2019 (PSF)			2	1.A FE	2,879,699	99.2410	2,892,875	2,915,000	2,893,883	0	2,606	0	0	3.125	3.240	FA	37,956	91,094	01/11/2019	02/01/2032
642543-YT-3	NEW BRAUNFELS ISD GO REF S2019 (PSF)			2	1.A FE	7,155,192	102.5270	6,495,085	6,335,000	6,569,368	0	(107,269)	0	0	5.000	3.150	FA	131,979	316,750	01/11/2019	02/01/2041
64327T-DW-5	NEW CASTLE CO GENERAL OBLIG REF S2015	SD		2	1.A FE	2,468,580	101.5150	2,030,300	2,000,000	2,037,145	0	(48,572)	0	0	5.000	2.480	AO	25,000	100,000	01/29/2015	10/01/2035
64327T-FU-7	NEW CASTLE CO GENERAL OBLIG REF S2017			2	1.A FE	5,042,114	95.4640	4,844,798	5,075,000	5,052,120	0	1,470	0	0	3.375	3.420	AO	42,820	171,281	05/04/2017	04/01/2037
644800-2K-9	NEW HANOVER CO GENERAL OBLIGATION S2015			2	1.A FE	4,334,512	100.0040	4,160,166	4,160,000	4,161,623	0	(21,138)	0	0	3.750	3.230	FA	65,000	156,000	08/04/2015	02/01/2034
661334-FM-9	NORTH ORANGE CO CCD GO S2019B			2	1.B FE	4,603,001	89.9980	4,153,408	4,615,000	4,606,523	0	676	0	0	2.750	2.770	FA	52,880	126,913	05/30/2019	08/01/2035
661334-FQ-0	NORTH ORANGE CO CCD GO S2019B			2	1.B FE	2,785,000	91.5190	2,548,804	2,785,000	2,785,000	0	0	0	0	3.000	3.000	FA	34,813	83,550	05/30/2019	08/01/2038
666195-QQ-8	NORTHFIELD ISD #659 GO S2019A			2	1.A FE	2,824,765	99.6000	2,818,680	2,830,000	2,826,344	0	295	0	0	3.375	3.390	FA	39,797	95,513	01/11/2019	02/01/2035
666195-QS-4	NORTHFIELD ISD #659 GO S2019A			2	1.A FE	3,005,005	98.7100	2,985,978	3,025,000	3,010,179	0	963	0	0	3.500	3.550	FA	44,115	105,875	01/11/2019	02/01/2037
666195-QU-9	NORTHFIELD ISD #659 GO S2019A			2	1.A FE	3,214,922	98.3010	3,184,952	3,240,000	3,220,477	0	1,038	0	0	3.625	3.680	FA	48,938	117,450	01/11/2019	02/01/2039
66702R-UV-2	NORTHSIDE ISD GO REF S2018A (PSF)			2	1.A FE	1,525,395	100.5600	1,508,400	1,500,000	1,508,486	0	(3,042)	0	0	4.000	3.770	FA	22,667	60,000	10/26/2018	08/15/2038
671130-RV-6	OAK CREEK-FRANKLIN JOINT SD GO S2015A			2	1.A	5,046,172	100.1150	4,960,698	4,955,000	4,957,295	0	(10,718)	0	0	3.750	3.530	AO	46,453	185,813	02/23/2015	04/01/2035
674736-BU-6	OCEAN CO GENERAL OBLIGATION S2016			2	1.A FE	1,936,800	91.6370	1,759,430	1,920,000	1,921,515	0	(2,031)	0	0	2.750	2.640	AO	13,200	52,800	09/20/2016	10/01/2032
675635-MM-5	OCONOMOWOC AREA SCH DIST GO S2018			2	1.B FE	1,708,067	96.8750	1,729,219	1,785,000	1,723,494	0	10,412	0	0	3.000	3.728	AO	13,388	53,550	06/29/2023	04/01/2030

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
675635-MN-3	OCONOMOWOC AREA SCH DIST GO S2018			2	1.B FE	1,764,928	96.8920	1,782,813	1,840,000	1,777,834	0	8,678	0	0	3.100	3.710	AO	14,260	57,040	06/29/2023	04/01/2031
678519-VJ-5	OKLAHOMA CITY GEN OBLIG S2016			2	1.A FE	4,163,354	98.5740	4,021,819	4,080,000	4,091,073	0	(9,291)	0	0	3.000	2.760	MS	40,800	122,400	03/29/2016	03/01/2031
678519-VN-6	OKLAHOMA CITY GEN OBLIG S2016			2	1.A FE	4,169,311	95.6630	3,903,050	4,080,000	4,091,965	0	(10,022)	0	0	3.250	2.990	MS	44,200	132,600	03/29/2016	03/01/2035
678519-XP-9	OKLAHOMA CITY GEN OBLIG S2018			2	1.A FE	4,575,407	100.2230	4,364,712	4,355,000	4,391,444	0	(30,291)	0	0	4.000	3.260	MS	58,067	174,200	03/28/2018	03/01/2037
679384-JP-3	OLATHE GENERAL OBLIGATION REF S16-228			2	1.B FE	1,369,258	95.0030	1,239,789	1,305,000	1,305,032	0	(6,280)	0	0	2.625	1.970	AO	8,564	34,256	06/21/2016	10/01/2028
679384-NX-1	OLATHE GENERAL OBLIGATION REF S22-235			2	1.B FE	2,003,216	100.8670	2,022,383	2,005,000	2,003,574	0	149	0	0	3.500	3.510	AO	17,544	70,175	06/22/2022	10/01/2032
681181-WQ-2	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	1,228,930	86.9880	1,069,952	1,230,000	1,229,396	0	113	0	0	1.500	1.510	FA	7,688	18,450	10/21/2020	02/01/2030
681181-WR-0	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	1,247,063	85.6580	1,070,725	1,250,000	1,248,193	0	279	0	0	1.625	1.650	FA	8,464	20,313	10/21/2020	02/01/2031
681181-WS-8	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	654,325	84.5610	553,875	655,000	654,562	0	57	0	0	1.750	1.760	FA	4,776	11,463	10/21/2020	02/01/2032
681181-WT-6	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	656,315	83.0030	551,970	665,000	659,035	0	677	0	0	1.750	1.870	FA	4,849	11,638	10/21/2020	02/01/2033
681181-WU-3	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	674,859	81.9120	557,002	680,000	676,331	0	366	0	0	1.875	1.940	FA	5,313	12,750	10/21/2020	02/01/2034
681181-WV-1	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	694,131	80.8380	561,824	695,000	694,364	0	56	0	0	2.000	2.010	FA	5,792	13,900	10/21/2020	02/01/2035
681181-WW-9	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	697,668	79.1970	558,339	705,000	699,438	0	442	0	0	2.000	2.080	FA	5,875	14,100	10/21/2020	02/01/2036
681181-WX-7	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	704,507	78.7700	555,329	705,000	704,621	0	27	0	0	2.125	2.130	FA	6,242	14,981	10/21/2020	02/01/2037
681181-WY-5	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	714,334	77.1750	555,660	720,000	715,508	0	293	0	0	2.125	2.180	FA	6,375	15,300	10/21/2020	02/01/2038
681181-WZ-2	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	723,490	75.1470	552,330	735,000	725,710	0	555	0	0	2.125	2.230	FA	6,508	15,619	10/21/2020	02/01/2039
681181-XA-6	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	746,498	74.9310	561,983	750,000	747,135	0	157	0	0	2.250	2.280	FA	7,031	16,875	10/21/2020	02/01/2040
681181-XB-4	OLMSTED CO GENERAL OBLIGATION REF S2020A			2	1.A FE	755,170	73.4650	562,007	765,000	756,823	0	414	0	0	2.250	2.330	FA	7,172	17,213	10/21/2020	02/01/2041
681181-UM-3	OLMSTED CO GENERAL OBLIGATION S2015A			2	1.A FE	2,568,819	100.0420	2,411,012	2,410,000	2,411,516	0	(19,056)	0	0	4.000	3.190	FA	40,167	96,400	06/23/2015	02/01/2032
681712-KB-0	OMAHA GENERAL OBLIGATION S2000				1.C FE	14,726,280	112.0130	13,441,560	12,000,000	12,692,687	0	(152,407)	0	0	6.500	5.020	JD	65,000	780,000	03/06/2001	12/01/2030
685814-NA-9	OREGON SCH DIST GO GREEN BONDS S2019			2	1.C FE	1,525,671	93.5670	1,473,680	1,575,000	1,540,641	0	2,786	0	0	3.125	3.380	MS	16,406	49,219	01/23/2019	03/01/2035
687908-HG-1	OSHKOSH AREA SCHOOL DIST GO S2017			2	1.D FE	839,364	98.5940	833,119	845,000	842,168	0	404	0	0	3.250	3.310	MS	9,154	27,463	03/08/2017	03/01/2031
687908-HK-2	OSHKOSH AREA SCHOOL DIST GO S2017			2	1.D FE	924,378	98.6840	922,695	935,000	928,444	0	591	0	0	3.500	3.590	MS	10,908	32,725	03/08/2017	03/01/2034
687908-HN-6	OSHKOSH AREA SCHOOL DIST GO S2017			2	1.D FE	1,028,207	97.9210	1,023,274	1,045,000	1,033,300	0	745	0	0	3.625	3.740	MS	12,627	37,881	03/08/2017	03/01/2037
688443-T7-5	OSSEO ISD #279 GENERAL OBLIGATION S2016A			2	1.B FE	6,978,732	95.7630	6,717,774	7,015,000	7,001,462	0	3,067	0	0	2.750	2.800	FA	80,380	192,913	10/18/2016	02/01/2029
690275-4W-9	OVERLAND PARK GENERAL OBLIGATION REFS15A			2	1.A FE	3,017,604	95.6830	2,746,102	2,870,000	2,896,666	0	(15,617)	0	0	2.500	1.930	MS	23,917	71,750	08/15/2016	09/01/2028
690564-QY-8	OWATONNA ISD #761 GO S2016A			2	1.B FE	3,510,606	96.2790	3,384,207	3,515,000	3,512,690	0	243	0	0	3.000	3.009	FA	43,938	105,450	01/19/2016	02/01/2033
698873-E7-7	PAPILLION-LA VISTA SD#27 GO REF S2020B			2	1.C FE	807,794	103.3760	671,944	650,000	746,033	0	(15,469)	0	0	4.000	1.390	JD	2,167	26,000	11/18/2020	12/01/2033
698873-E8-5	PAPILLION-LA VISTA SD#27 GO REF S2020B			2	1.C FE	619,275	103.2520	516,260	500,000	572,648	0	(11,686)	0	0	4.000	1.430	JD	1,667	20,000	11/18/2020	12/01/2034
698873-F2-7	PAPILLION-LA VISTA SD#27 GO REF S2020B			2	1.C FE	560,485	90.2890	451,445	500,000	537,020	0	(5,903)	0	0	3.000	1.680	JD	1,250	15,000	11/18/2020	12/01/2036
698873-F4-3	PAPILLION-LA VISTA SD#27 GO REF S2020B			2	1.C FE	744,531	88.0470	589,915	670,000	715,704	0	(7,263)	0	0	3.000	1.780	JD	1,675	20,100	11/18/2020	12/01/2038
698873-F5-0	PAPILLION-LA VISTA SD#27 GO REF S2020B			2	1.C FE	664,428	86.9750	521,850	600,000	639,538	0	(6,275)	0	0	3.000	1.820	JD	1,500	18,000	11/18/2020	12/01/2039
698873-F6-8	PAPILLION-LA VISTA SD#27 GO REF S2020B			2	1.C FE	827,648	85.8310	643,733	750,000	797,687	0	(7,557)	0	0	3.000	1.860	JD	1,875	22,500	11/18/2020	12/01/2040
698873-ZR-0	PAPILLION-LA VISTA SD#27 GO S2019			2	1.C FE	868,598	95.1200	822,788	865,000	866,565	0	(373)	0	0	3.250	3.200	JD	2,343	28,113	01/16/2019	12/01/2033
702503-GU-1	PASCO CO GENERAL OBLIGATION S2020A			2	1.B FE	1,171,122	109.5150	963,732	880,000	1,053,340	0	(28,736)	0	0	5.000	1.420	AO	11,000	44,000	10/07/2020	10/01/2033
702503-GW-7	PASCO CO GENERAL OBLIGATION S2020A			2	1.B FE	1,278,266	108.9700	1,057,009	970,000	1,153,984	0	(30,377)	0	0	5.000	1.540	AO	12,125	48,500	10/07/2020	10/01/2035
702503-GX-5	PASCO CO GENERAL OBLIGATION S2020A			2	1.B FE	1,338,658	108.7450	1,109,199	1,020,000	1,210,379	0	(31,380)	0	0	5.000	1.590	AO	12,750	51,000	10/07/2020	10/01/2036
702503-GY-3	PASCO CO GENERAL OBLIGATION S2020A			2	1.B FE	1,399,699	108.2370	1,158,136	1,070,000	1,267,127	0	(32,448)	0	0	5.000	1.630	AO	13,375	53,500	10/07/2020	10/01/2037
702503-GZ-0	PASCO CO GENERAL OBLIGATION S2020A			2	1.B FE	1,466,831	107.5620	1,210,073	1,125,000	1,329,548	0	(33,624)	0	0	5.000	1.670	AO	14,063	56,250	10/07/2020	10/01/2038
702503-HA-4	PASCO CO GENERAL OBLIGATION S2020A			2	1.B FE	1,533,528	107.2880	1,265,998	1,180,000	1,391,712	0	(34,755)	0	0	5.000	1.710	AO	14,750	59,000	10/07/2020	10/01/2039
702503-HB-2	PASCO CO GENERAL OBLIGATION S2020A			2	1.B FE	1,606,246	106.7080	1,323,179	1,240,000	1,459,502	0	(35,985)	0	0	5.000	1.750	AO	15,500	62,000	10/07/2020	10/01/2040
702503-HC-0	PASCO CO GENERAL OBLIGATION S2020A			2	1.B FE	1,684,938	106.4480	1,389,146	1,305,000	1,532,886	0	(37,309)	0	0	5.000	1.790	AO	16,313	65,250	10/07/2020	10/01/2041
702503-HD-8	PASCO CO GENERAL OBLIGATION S2020A			2	1.B FE	1,764,533	106.6050	1,460,489	1,370,000	1,606,783	0	(38,726)	0	0	5.000	1.820	AO	17,125	68,500	10/07/2020	10/01/2042
702503-HE-6	PASCO CO GENERAL OBLIGATION S2020A			2	1.B FE	1,843,745	106.0450	1,521,746	1,435,000	1,680,452	0	(40,104)	0	0	5.000	1.850	AO	17,938	71,750	10/07/2020	10/01/2043
702503-HF-3	PASCO CO GENERAL OBLIGATION S2020A			2	1.B FE	1,935,367	105.5540	1,593,865	1,510,000	1,765,586	0	(41,717)	0	0	5.000	1.880	AO	18,875	75,500	10/07/2020	10/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
717087-2Z-2	PFLUGERVILLE GENERAL OBLIGATION LTD S20A			2	1.D FE	252,150	76.4020	244,486	320,000	256,951	0	4,645	0	0	1.875	4.200	FA	2,500	6,000	12/15/2023	08/01/2035
717087-3A-6	PFLUGERVILLE GENERAL OBLIGATION LTD S20A			2	1.D FE	404,962	74.4420	394,543	530,000	412,864	0	7,650	0	0	1.875	4.320	FA	4,141	9,938	12/15/2023	08/01/2036
717087-3B-4	PFLUGERVILLE GENERAL OBLIGATION LTD S20A			2	1.D FE	259,430	75.1700	255,578	340,000	264,041	0	4,462	0	0	2.000	4.320	FA	2,833	6,800	12/15/2023	08/01/2037
720362-DA-7	PIERCE CO FIRE PROTECTION DIST #6 GO S16			2	1.C FE	1,260,955	100.0650	1,160,754	1,160,000	1,170,912	0	(11,600)	0	0	4.000	2.950	JD	3,867	46,400	04/07/2016	12/01/2035
720390-YY-3	PIERCE CO SD#003 PUYALLUP GO S2016	SD		2	1.B FE	7,032,446	101.4200	6,014,206	5,930,000	6,045,491	0	(122,796)	0	0	5.000	2.830	JD	24,708	296,500	12/08/2015	12/01/2034
720390-YZ-0	PIERCE CO SD#003 PUYALLUP GO S2016			2	1.B FE	94,494	101.3840	81,107	80,000	81,522	0	(1,617)	0	0	5.000	2.880	JD	333	4,000	12/08/2015	12/01/2035
720390-YZ-0	PIERCE CO SD#003 PUYALLUP GO S2016	SD		2	1.B FE	8,173,766	101.3840	7,015,773	6,920,000	7,051,613	0	(139,880)	0	0	5.000	2.880	JD	28,833	346,000	12/08/2015	12/01/2035
725769-JP-9	PITTSYLVANIA CO GEN OBLIG REF S2015			2	1.D FE	3,298,206	99.0320	3,253,201	3,285,000	3,285,018	0	(1,658)	0	0	3.250	3.200	FA	44,484	106,763	08/12/2015	02/01/2030
727199-C6-6	PLANO ISD GENERAL OBLIGATION S2023			2	1.B FE	4,937	96.4450	4,822	5,000	4,943	0	3	0	0	3.625	3.730	FA	68	271	01/11/2023	02/15/2039
727199-C6-6	PLANO ISD GENERAL OBLIGATION S2023	SD		2	1.B FE	31,252,160	96.4450	30,524,843	31,650,000	31,286,746	0	19,180	0	0	3.625	3.730	FA	433,429	1,717,782	01/11/2023	02/15/2039
727730-LB-7	PLATTE CO SCH DIST PARK HILL GO S2023			2	1.C FE	10,290,131	100.2410	10,189,498	10,165,000	10,259,134	0	(16,272)	0	0	4.000	3.800	MS	135,533	406,600	01/13/2023	03/01/2042
729067-JG-4	PLEASANTVILLE UNION FREE SD GO REF S2016			2	1.C FE	1,857,092	93.9700	1,672,666	1,780,000	1,779,979	0	(3,562)	0	0	3.125	2.510	MN	9,271	55,625	06/22/2016	05/01/2034
732147-EZ-2	POMPANO BEACH GENERAL OBLIGATION S2018			2	1.C FE	4,188,946	100.5500	4,082,330	4,060,000	4,111,625	0	(13,601)	0	0	4.000	3.610	JJ	81,200	162,400	09/11/2018	07/01/2040
733794-JT-9	PORT CHESTER-RYE UNION FREE SD GO REFS20			2	1.D FE	5,077,343	77.2760	3,975,850	5,145,000	5,091,898	0	3,331	0	0	2.250	2.340	JD	9,647	115,763	06/02/2020	06/01/2038
737050-Q2-3	PORTSMOUTH GENERAL OBLIGATION S2019			2	1.A FE	895,347	90.4770	814,293	900,000	896,358	0	196	0	0	3.125	3.160	JD	1,250	28,125	06/14/2019	06/15/2039
742327-FY-0	PRINCETON CITY SCH DIST GO TAXABLE S2021			2	1.C FE	1,520,000	81.5120	1,238,982	1,520,000	1,520,000	0	0	0	0	2.412	2.412	JD	3,055	36,662	10/22/2021	12/01/2033
742327-FZ-7	PRINCETON CITY SCH DIST GO TAXABLE S2021			2	1.C FE	1,450,000	80.4650	1,166,743	1,450,000	1,450,000	0	0	0	0	2.562	2.562	JD	3,096	37,149	10/22/2021	12/01/2034
744159-PP-3	PROVO SCHOOL DISTRICT GO S2016			2	1.A FE	3,506,379	99.7590	3,267,107	3,275,000	3,300,808	0	(26,409)	0	0	3.250	2.410	JD	4,731	106,438	06/22/2016	06/15/2033
745763-LY-6	PULASKI CMNTY SCH DIST GO REF S2023			2	1.C FE	1,773,398	101.1740	1,770,545	1,750,000	1,767,844	0	(3,085)	0	0	4.000	3.780	MS	23,333	103,444	01/25/2023	03/01/2039
745763-LZ-3	PULASKI CMNTY SCH DIST GO REF S2023			2	1.C FE	2,275,498	100.7680	2,272,318	2,255,000	2,270,616	0	(2,699)	0	0	4.000	3.850	MS	30,067	133,296	01/25/2023	03/01/2040
745763-MA-7	PULASKI CMNTY SCH DIST GO REF S2023			2	1.C FE	2,515,100	100.5060	2,512,650	2,500,000	2,511,489	0	(1,989)	0	0	4.000	3.900	MS	33,333	147,778	01/25/2023	03/01/2041
745763-MB-5	PULASKI CMNTY SCH DIST GO REF S2023			2	1.C FE	2,507,525	100.1020	2,502,550	2,500,000	2,505,682	0	(992)	0	0	4.000	3.950	MS	33,333	147,778	01/25/2023	03/01/2042
745763-MC-3	PULASKI CMNTY SCH DIST GO REF S2023			2	1.C FE	1,000,590	99.8840	998,840	1,000,000	1,000,419	0	(79)	0	0	4.000	3.990	MS	13,333	59,111	01/25/2023	03/01/2043
751622-MG-3	RAMSEY CO GENERAL OBLIGATION S2015B			2	1.A FE	968,953	98.5400	941,057	955,000	954,978	0	(149)	0	0	3.375	3.170	FA	13,430	32,231	11/02/2015	02/01/2033
751622-ST-9	RAMSEY CO GO TAXABLE REF S2020B				1.A FE	2,375,000	96.5270	2,292,516	2,375,000	2,375,000	0	0	0	0	0.870	0.870	FA	8,609	20,663	11/17/2020	02/01/2026
751622-SU-6	RAMSEY CO GO TAXABLE REF S2020B				1.A FE	2,390,000	93.5550	2,235,965	2,390,000	2,390,000	0	0	0	0	1.030	1.030	FA	10,257	24,617	11/17/2020	02/01/2027
751622-SV-4	RAMSEY CO GO TAXABLE REF S2020B				1.A FE	2,405,000	90.8420	2,184,750	2,405,000	2,405,000	0	0	0	0	1.190	1.190	FA	11,925	28,620	11/17/2020	02/01/2028
751622-SW-2	RAMSEY CO GO TAXABLE REF S2020B				1.A FE	2,420,000	88.4090	2,139,498	2,420,000	2,420,000	0	0	0	0	1.340	1.340	FA	13,512	32,428	11/17/2020	02/01/2029
751622-SX-0	RAMSEY CO GO TAXABLE REF S2020B				1.A FE	2,590,000	86.1010	2,230,016	2,590,000	2,590,000	0	0	0	0	1.480	1.480	FA	15,972	38,332	11/17/2020	02/01/2030
751622-SY-8	RAMSEY CO GO TAXABLE REF S2020B			2	1.A FE	2,595,000	83.8670	2,176,349	2,595,000	2,595,000	0	0	0	0	1.600	1.600	FA	17,300	41,520	11/17/2020	02/01/2031
751622-SZ-5	RAMSEY CO GO TAXABLE REF S2020B			2	1.A FE	2,620,000	81.8230	2,143,763	2,620,000	2,620,000	0	0	0	0	1.700	1.700	FA	18,558	44,540	11/17/2020	02/01/2032
763261-Q9-8	RICHARDSON ISD GEN OBLIG S2016 (PSF)			2	1.A FE	3,857,862	100.0890	3,468,084	3,465,000	3,471,088	0	(50,226)	0	0	4.000	2.520	FA	52,360	138,600	06/22/2016	02/15/2037
763261-3R-3	RICHARDSON ISD GEN OBLIG S2019 (PSF)			2	1.A FE	1,236,762	101.2840	1,124,252	1,110,000	1,158,834	0	(14,857)	0	0	4.000	2.525	FA	16,773	44,400	06/10/2019	02/15/2036
763665-C3-8	RICHLAND CNTY SD #1 GO TXBL REF S2020B				1.C FE	11,830,908	94.2140	12,817,815	13,605,000	12,653,793	0	405,561	0	0	1.580	5.025	MS	71,653	214,959	11/29/2022	03/01/2027
763665-C5-3	RICHLAND CNTY SD #1 GO TXBL REF S2020B				1.C FE	14,092,826	89.7680	15,220,164	16,955,000	14,949,509	0	422,292	0	0	1.870	5.053	MS	105,686	317,059	11/29/2022	03/01/2029
763631-M7-0	RICHLAND CO GENERAL OBLIGATION S2014A			2	1.A FE	2,253,421	99.1140	2,294,489	2,315,000	2,288,139	0	3,835	0	0	3.250	3.460	MS	25,079	75,238	04/30/2014	03/01/2031
763631-M8-8	RICHLAND CO GENERAL OBLIGATION S2014A			2	1.A FE	2,303,846	98.4530	2,357,949	2,395,000	2,351,298	0	5,261	0	0	3.250	3.540	MS	25,946	77,838	04/30/2014	03/01/2032
765820-P6-6	RIDGEFIELD GENERAL OBLIGATION REF S2021			2	1.A FE	938,517	84.5450	798,950	945,000	940,600	0	679	0	0	1.500	1.580	FA	5,355	14,175	11/09/2021	02/15/2031
765820-P7-4	RIDGEFIELD GENERAL OBLIGATION REF S2021			2	1.A FE	927,805	83.2210	773,955	930,000	928,438	0	204	0	0	1.625	1.650	FA	5,709	15,113	11/09/2021	02/15/2032
765820-P8-2	RIDGEFIELD GENERAL OBLIGATION REF S2021			2	1.A FE	351,564	81.2620	288,480	355,000	352,451	0	290	0	0	1.625	1.720	FA	2,179	5,769	11/09/2021	02/15/2033
765820-H8-1	RIDGEFIELD GENERAL OBLIGATION S2018			2	1.A FE	663,220	98.2660	658,382	670,000	665,725	0	449	0	0	3.250	3.340	FA	8,226	21,775	12/12/2018	02/15/2033
765820-J3-0	RIDGEFIELD GENERAL OBLIGATION S2018			2	1.A FE	666,550	98.4890	659,876	670,000	667,535	0	177	0	0	3.500	3.540	FA	8,859	23,450	12/12/2018	02/15/2036
770570-3B-3	ROBERTSON CO GENERAL OBLIGATION S2018			2	1.C FE	615,294	95.9150	594,673	620,000	617,706	0	389	0	0	2.875	2.950	MN	2,971	17,825	03/27/2018	05/01/2030
771588-UE-8	ROCHESTER GENERAL OBLIGATION S2017B			2	1.A FE	1,168,678	93.9200	1,098,864	1,170,000	1,169,334	0	97	0	0	2.750	2.760	FA	13,406	32,175	10/17/2017	02/01/2031
771614-RV-8	ROCHESTER ISD #535 GO S2017B			2	1.B FE	338,303	94.5770	321,562	340,000	339,148	0	126	0	0	2.875	2.920	FA	4,073	9,775	08/01/2017	02/01/2031

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
774286-EU-8	ROCKWALL ISD GO S2024 (PSF)			2	1.A FE	6,745,550	96.1290	6,729,030	7,000,000	6,791,303	0	45,753	0	0	4.000	4.240	FA	101,111	4,667	07/30/2024	02/15/2049
777594-ZA-3	ROSEMOUNT ISD #196 GO S2016A			2	1.B FE	12,713,566	100.0640	12,462,971	12,455,000	12,486,511	0	(28,428)	0	0	3.000	2.760	FA	155,688	373,650	01/20/2016	02/01/2030
777602-GW-7	ROSEMOUNT PORT AUTH GO TXBL S2023B			2	1.B FE	4,408,084	97.1900	4,499,897	4,630,000	4,514,147	0	95,292	0	0	5.230	5.634	JJ	121,075	221,970	09/21/2023	07/01/2043
779240-NX-4	ROUND ROCK ISD GO S2019A (PSF)			2	1.A FE	2,859,725	91.4800	2,515,700	2,750,000	2,805,567	0	(11,303)	0	0	3.000	2.530	FA	34,375	82,500	11/20/2019	08/01/2035
783243-6Y-9	RUTHERFORD CO GENERAL OBLIG REF S2010	SD			1.B FE	92,754	102.5060	76,880	75,000	76,758	0	(1,362)	0	0	5.000	3.070	AO	938	3,750	09/01/2010	04/01/2026
783244-HA-7	RUTHERFORD CO GENERAL OBLIGATION S2017			2	1.B FE	4,707,863	94.1740	4,463,848	4,740,000	4,720,893	0	2,007	0	0	2.875	2.930	AO	34,069	136,275	11/08/2017	04/01/2033
791757-GS-0	SAINT LOUIS PARK ISD #283 GO S2014A			2	1.B FE	6,857,016	96.5780	6,731,487	6,970,000	6,895,479	0	6,144	0	0	3.125	3.250	FA	90,755	217,813	01/23/2018	02/01/2035
796116-TA-9	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)				1.A FE	29,576	98.7940	24,699	25,000	26,543	0	(715)	0	0	4.000	1.051	FA	378	1,000	08/14/2020	02/15/2027
796116-TB-7	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)				1.A FE	71,564	97.8870	58,732	60,000	64,988	0	(1,556)	0	0	4.000	1.275	FA	907	2,400	08/14/2020	02/15/2028
796116-TC-5	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)				1.A FE	60,420	96.7790	48,390	50,000	55,242	0	(1,228)	0	0	4.000	1.375	FA	756	2,000	08/14/2020	02/15/2029
796116-TD-3	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)				1.A FE	42,861	95.4050	33,392	35,000	39,399	0	(822)	0	0	4.000	1.445	FA	529	1,400	08/14/2020	02/15/2030
796116-TE-1	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)			2	1.A FE	30,000	84.4470	25,334	30,000	30,000	0	0	0	0	1.545	1.545	FA	175	464	08/14/2020	02/15/2031
796116-TF-8	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)			2	1.A FE	35,000	84.9380	29,728	35,000	35,000	0	0	0	0	1.655	1.655	FA	219	579	08/14/2020	02/15/2032
796116-TG-6	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)			2	1.A FE	20,000	85.3840	17,077	20,000	20,000	0	0	0	0	1.755	1.755	FA	133	351	08/14/2020	02/15/2033
796116-TH-4	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)			2	1.A FE	30,000	85.6520	25,696	30,000	30,000	0	0	0	0	1.815	1.815	FA	206	545	08/14/2020	02/15/2034
796116-TJ-0	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)				1.A FE	1,449,236	99.2430	1,215,727	1,225,000	1,300,609	0	(35,054)	0	0	4.000	1.051	FA	18,511	49,000	08/14/2020	02/15/2027
796116-TK-7	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)				1.A FE	4,067,209	98.6290	3,363,249	3,410,000	3,693,501	0	(88,460)	0	0	4.000	1.275	FA	51,529	136,400	08/14/2020	02/15/2028
796116-TL-5	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)				1.A FE	3,443,940	97.9370	2,791,205	2,850,000	3,148,783	0	(69,981)	0	0	4.000	1.375	FA	43,067	114,000	08/14/2020	02/15/2029
796116-TM-3	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)				1.A FE	2,253,282	97.0580	1,785,867	1,840,000	2,071,281	0	(43,201)	0	0	4.000	1.445	FA	27,804	73,600	08/14/2020	02/15/2030
796116-TN-1	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)			2	1.A FE	1,720,000	83.1390	1,429,991	1,720,000	1,720,000	0	0	0	0	1.545	1.545	FA	10,039	26,574	08/14/2020	02/15/2031
796116-TP-6	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)			2	1.A FE	1,965,000	81.0800	1,593,222	1,965,000	1,965,000	0	0	0	0	1.655	1.655	FA	12,286	32,521	08/14/2020	02/15/2032
796116-TQ-4	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)			2	1.A FE	1,230,000	79.1300	973,299	1,230,000	1,230,000	0	0	0	0	1.755	1.755	FA	8,155	21,587	08/14/2020	02/15/2033
796116-TR-2	SAN ANGELO ISD GO TAXABLE REF S20 (PSF)			2	1.A FE	1,720,000	77.0630	1,325,484	1,720,000	1,720,000	0	0	0	0	1.815	1.815	FA	11,793	31,218	08/14/2020	02/15/2034
796116-SZ-5	SAN ANGELO ISD GO TXBL CABS REF S20(PSF)	@			1.A FE	1,765,246	95.2010	1,794,539	1,885,000	1,859,632	0	22,317	0	0	0.000	1.211	N/A	0	0	08/14/2020	02/15/2026
797272-RV-5	SAN DIEGO CCD GO TAXABLE REF			2	1.B FE	4,590,788	82.7590	4,448,296	5,375,000	4,617,273	0	26,486	0	0	2.383	4.370	FA	53,369	0	08/16/2024	08/01/2033
797508-HS-0	SAN DIEGUITO UHSD GO TAXABLE REF S2020			2	1.C FE	768,480	77.6830	776,830	1,000,000	774,716	0	6,236	0	0	2.772	5.239	FA	11,550	13,860	07/01/2024	08/01/2037
797508-KB-3	SAN DIEGUITO UHSD GO TAXABLE REF S2021			2	1.C FE	694,776	84.5160	769,096	910,000	721,336	0	22,910	0	0	1.994	5.831	FA	7,561	18,145	10/31/2023	08/01/2031
797661-YC-3	SAN FRANCISCO BAY AREA GO S2019-B1			2	1.D FE	4,114,760	90.3850	3,615,400	4,000,000	4,056,535	0	(11,459)	0	0	3.000	2.670	FA	50,000	120,000	07/31/2019	08/01/2038
797661-ZS-7	SAN FRANCISCO BAY AREA GO S2020C-1			2	1.D FE	7,081,650	71.0540	5,329,050	7,500,000	7,140,128	0	18,886	0	0	2.000	2.370	FA	62,500	150,000	10/27/2021	08/01/2040
797661-ZT-5	SAN FRANCISCO BAY AREA GO S2020C-1			2	1.D FE	19,662,400	68.8910	13,778,200	20,000,000	19,721,001	0	13,923	0	0	2.000	2.100	FA	166,667	400,000	08/19/2020	08/01/2041
798189-SH-0	SAN JOSE EVERGREEN CCD GO TXBL REF S2020			2	1.A FE	491,090	78.7510	393,755	500,000	492,859	0	573	0	0	2.446	2.600	MS	4,077	12,230	10/28/2021	09/01/2035
798189-RH-1	SAN JOSE EVERGREEN CCD GO TXBL S2020B-1			2	1.B FE	194,148	84.8910	212,228	250,000	205,406	0	5,453	0	0	2.060	5.267	MS	1,717	5,150	11/14/2022	09/01/2031
799038-NW-0	SAN MATEO CCD GO TAXABLE REF S2021			1	1.A FE	103,147	84.1070	100,928	120,000	103,279	0	132	0	0	2.012	4.450	MS	805	0	12/06/2024	09/01/2031
799038-MZ-4	SAN MATEO CO CCD GO S2018B			2	1.A FE	15,160,209	100.2940	15,314,894	15,270,000	15,184,158	0	4,274	0	0	3.750	3.800	MS	190,875	572,625	10/31/2018	09/01/2039
799055-RJ-9	SAN MATEO FOSTER CSD GO TXBL REF S2020			2	1.B FE	977,963	73.8610	923,263	1,250,000	996,956	0	18,993	0	0	3.059	4.779	FA	15,932	0	12/06/2024	08/01/2044
799017-XP-8	SAN MATEO UHSD GO S2021B			2	1.A FE	11,918,935	63.8650	7,641,447	11,965,000	11,964,400	0	1,245	0	0	2.000	2.020	MS	79,767	239,300	02/19/2021	09/01/2045
799289-NH-2	SAN RAFAEL CITY HIGH SCH DIST GO S2022A			2	1.C FE	997,520	102.3070	1,023,070	1,000,000	997,782	0	109	0	0	4.000	4.020	FA	16,667	40,000	09/09/2022	08/01/2039
799289-NL-3	SAN RAFAEL CITY HIGH SCH DIST GO S2022A			2	1.C FE	538,890	101.3990	557,695	550,000	539,759	0	389	0	0	4.000	4.150	FA	9,167	22,000	09/09/2022	08/01/2042
799408-2L-2	SAN RAMON VALLEY USD GO TAXABLE REF S21				1.B FE	1,203,274	84.8820	1,285,962	1,515,000	1,266,965	0	31,155	0	0	2.014	4.958	FA	12,713	30,512	11/22/2022	08/01/2031
801283-FK-3	SANTA BARBARA CO CCD GO S2016C			2	1.B FE	1,785,201	100.4920	1,658,118	1,650,000	1,673,249	0	(14,136)	0	0	4.000	3.080	FA	27,500	66,000	01/12/2016	08/01/2038
801686-RZ-1	SANTA CLARITA CCD GO S2019			2	1.C FE	476,015	94.8220	426,699	450,000	461,083	0	(2,937)	0	0	3.000	2.280	FA	5,625	13,500	08/08/2019	08/01/2034
801686-SJ-6	SANTA CLARITA CCD GO S2019			2	1.C FE	206,652	86.3700	172,740	200,000	202,855	0	(752)	0	0	3.000	2.580	FA	2,500	6,000	08/22/2019	08/01/2041
801686-SJ-6	SANTA CLARITA CCD GO S2019			2	1.C FE	971,689	86.3700	820,515	950,000	959,334	0	(2,452)	0	0	3.000	2.710	FA	11,875	28,500	08/08/2019	08/01/2041
802385-QQ-0	SANTA MONICA CCD GO S2018A			2	1.C FE	1,429,380	101.5950	1,371,533	1,350,000	1,380,743	0	(7,960)	0	0	4.000	3.320	FA	22,500	54,000	04/05/2018	08/01/2037
802385-RH-9	SANTA MONICA CCD GO TAXABLE REF S2018B			2	1.C FE	4,657,650	92.9090	4,645,450	5,000,000	4,710,760	0	26,757	0	0	3.892	4.719	FA	81,083	194,600	12/16/2022	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
802385-SD-7	SANTA MONICA CCD GO TAXABLE REF S2020			2	1.C FE	500,000	83.6880	418,440	500,000	500,000	0	0	0	0	1.846	1.846	FA	3,846	9,230	12/03/2020	08/01/2031
802498-UV-5	SANTA MONICA-MALIBU USD GO TXBL REF S19			2	1.B FE	7,371,786	81.3170	7,204,686	8,860,000	7,386,974	0	15,188	0	0	2.944	4.835	FA	108,683	0	11/01/2024	08/01/2036
802498-ZF-5	SANTA MONICA-MALIBU USD GO TXBL REF S21				1.B FE	908,694	82.6980	975,836	1,180,000	964,277	0	27,151	0	0	1.624	4.907	FA	7,985	19,163	11/22/2022	08/01/2031
80381L-CY-8	SARPY CO SD#1 BELLEVUE GO TAXABLE S2021			2	1.E FE	2,100,000	84.0140	1,764,294	2,100,000	2,100,000	0	0	0	0	1.744	1.744	JD	1,628	36,624	09/01/2021	12/15/2030
80381L-CZ-5	SARPY CO SD#1 BELLEVUE GO TAXABLE S2021			2	1.E FE	2,695,000	81.8930	2,207,016	2,695,000	2,695,000	0	0	0	0	1.844	1.844	JD	2,209	49,696	09/01/2021	12/15/2031
80381L-DA-9	SARPY CO SD#1 BELLEVUE GO TAXABLE S2021			2	1.E FE	2,295,000	79.9310	1,834,416	2,295,000	2,295,000	0	0	0	0	1.944	1.944	JD	1,983	44,615	09/01/2021	12/15/2032
810454-AR-9	SCOTTSDALE GENERAL OBLIGATION REF S2017			2	1.A FE	615,000	99.9150	614,477	615,000	615,000	0	0	0	0	3.300	3.300	JJ	10,148	20,295	05/04/2017	07/01/2033
812626-5D-7	SEATTLE GENERAL OBLIGATION S2015	SD		2	1.A FE	6,744,920	100.0460	6,502,990	6,500,000	6,511,694	0	(28,215)	0	0	4.000	3.550	JD	21,667	260,000	05/06/2015	12/01/2035
817409-N8-4	SEQUOIA UHSD GO TAXABLE REF S2020			2	1.A FE	2,750,000	88.2110	2,425,803	2,750,000	2,750,000	0	0	0	0	2.163	2.163	JJ	29,741	59,483	01/31/2020	07/01/2030
817409-P4-1	SEQUOIA UHSD GO TAXABLE REF S2020			2	1.A FE	3,750,000	82.1600	3,081,000	3,750,000	3,750,000	0	0	0	0	2.563	2.563	JJ	48,056	96,113	01/31/2020	07/01/2034
820667-D8-3	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	4,396,899	85.0560	3,755,222	4,415,000	4,402,162	0	1,716	0	0	1.875	1.920	JD	6,898	82,781	10/26/2021	12/01/2031
820667-D9-1	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	3,117,335	83.2320	2,621,808	3,150,000	3,125,854	0	2,788	0	0	1.875	1.980	JD	4,922	59,063	10/26/2021	12/01/2032
820667-E2-5	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	2,108,232	82.2630	1,739,862	2,115,000	2,109,834	0	522	0	0	2.000	2.030	JD	3,525	42,300	10/26/2021	12/01/2033
820667-E4-1	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	1,830,310	78.6080	1,458,178	1,855,000	1,835,183	0	1,597	0	0	2.000	2.110	JD	3,092	37,100	10/26/2021	12/01/2035
820667-E5-8	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	1,559,976	78.0910	1,222,124	1,565,000	1,560,894	0	298	0	0	2.125	2.150	JD	2,771	33,256	10/26/2021	12/01/2036
820667-E6-6	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	1,295,317	76.4010	997,033	1,305,000	1,296,947	0	534	0	0	2.125	2.180	JD	2,311	27,731	10/26/2021	12/01/2037
820667-E7-4	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	1,050,708	74.7420	796,002	1,065,000	1,052,935	0	732	0	0	2.125	2.220	JD	1,886	22,631	10/26/2021	12/01/2038
820667-F4-0	SHAWNEE GENERAL OBLIGATION REF S2021A			2	1.A FE	1,110,389	69.6870	773,526	1,110,000	1,110,245	0	(49)	0	0	2.375	2.370	JD	2,197	26,363	10/26/2021	12/01/2043
829596-XK-6	SIOUX FALLS SCH DIST #49-5 GO TXBL REF21				1.B FE	1,537,760	92.6030	1,620,553	1,750,000	1,597,508	0	54,030	0	0	1.326	4.961	FA	9,669	23,205	11/20/2023	08/01/2027
829596-XL-4	SIOUX FALLS SCH DIST #49-5 GO TXBL REF21				1.B FE	739,600	90.2950	776,537	860,000	765,638	0	23,543	0	0	1.516	4.891	FA	5,432	13,038	11/20/2023	08/01/2028
829596-XM-2	SIOUX FALLS SCH DIST #49-5 GO TXBL REF21				1.B FE	1,054,663	88.3570	1,104,463	1,250,000	1,088,615	0	30,696	0	0	1.722	4.901	FA	8,969	21,525	11/20/2023	08/01/2029
831460-GC-8	SLINGER SCHOOL DIST GENERAL OBLIG S2016			2	1.C FE	2,824,389	98.3350	2,664,879	2,710,000	2,726,131	0	(12,571)	0	0	3.250	2.760	AO	22,019	88,075	04/18/2016	04/01/2032
835569-GH-1	SONOMA CO JR COLL DIST GO S2019B			2	1.C FE	8,880,857	86.6450	7,672,415	8,855,000	8,868,107	0	(2,666)	0	0	2.875	2.840	FA	106,076	254,581	10/23/2019	08/01/2038
840610-SH-3	SOUTH WASHINGTON CO ISD #833 GO S2016A			2	1.B FE	12,101,269	99.9040	11,498,950	11,510,000	11,582,930	0	(65,511)	0	0	3.500	2.900	FA	167,854	402,850	02/04/2016	02/01/2035
848797-QL-3	SPOKANE CO SD #356 CENTRAL VALLEY GO S18			2	1.B FE	152,291	101.3890	147,014	145,000	147,474	0	(795)	0	0	4.000	3.380	JD	483	5,800	04/25/2018	12/01/2035
848797-QL-3	SPOKANE CO SD #356 CENTRAL VALLEY GO S18	SD		2	1.B FE	5,099,109	101.3890	4,922,436	4,855,000	4,937,828	0	(26,621)	0	0	4.000	3.380	JD	16,183	194,200	04/25/2018	12/01/2035
848712-RQ-0	SPOKANE CO SD #81 SPOKANE GO REF S2021			2	1.B FE	3,498,230	101.6140	2,951,887	2,905,000	3,292,505	0	(56,504)	0	0	4.000	1.790	JD	9,683	116,200	03/18/2021	12/01/2039
848712-RQ-0	SPOKANE CO SD #81 SPOKANE GO REF S2021	SD		2	1.B FE	4,003,998	101.6140	3,378,666	3,325,000	3,768,530	0	(64,673)	0	0	4.000	1.790	JD	11,083	133,000	03/18/2021	12/01/2039
848712-QQ-1	SPOKANE CO SD #81 SPOKANE GO S2017C	SD		2	1.B FE	6,736,250	101.3890	6,336,813	6,250,000	6,407,337	0	(50,828)	0	0	4.000	3.090	JD	20,833	250,000	11/27/2017	12/01/2035
849254-VX-2	SPOTSYLVANIA CO GEN OBLIG S2017A			2	1.A FE	595,590	96.4030	578,418	600,000	597,447	0	276	0	0	3.000	3.060	JJ	8,300	18,000	08/02/2017	01/15/2033
849476-SP-2	SPRING BRANCH ISD GO REF S2018 (PSF)			2	1.A FE	5,499,404	102.4770	4,934,268	4,815,000	4,997,082	0	(83,387)	0	0	5.000	3.110	FA	100,313	240,750	05/16/2018	02/01/2039
849476-TQ-9	SPRING BRANCH ISD GO S2019 (PSF)			2	1.A FE	4,633,307	80.6370	3,789,939	4,700,000	4,647,992	0	2,991	0	0	2.625	2.720	FA	51,406	123,375	10/04/2019	02/01/2039
851035-TW-5	SPRINGFIELD SD #R-12 GO REF S2017			2	1.B FE	5,065,700	96.8370	4,841,850	5,000,000	5,022,439	0	(6,713)	0	0	3.000	2.850	MS	50,000	150,000	12/08/2017	03/01/2032
851035-UK-9	SPRINGFIELD SD #R-12 GO S2019			2	1.D FE	15,741,280	87.5660	14,010,560	16,000,000	15,799,166	0	11,106	0	0	3.000	3.110	MS	160,000	480,000	05/22/2019	03/01/2039
791319-KN-5	ST LOUIS CO SD C-2 PARKWAY GO S2016			2	1.A FE	17,269,847	91.5710	15,521,285	16,950,000	16,994,064	0	(36,984)	0	0	3.000	2.770	MS	169,500	508,500	09/28/2016	03/01/2036
791319-LN-4	ST LOUIS CO SD C-2 PARKWAY GO S2020			2	1.A FE	7,935,446	68.1460	7,826,568	11,485,000	8,161,642	0	149,611	0	0	1.875	4.533	MS	71,781	215,344	06/15/2023	03/01/2040
792881-6U-3	ST PAUL GENERAL OBLIGATION REF S2017B			2	1.A FE	786,635	95.9240	757,800	790,000	787,694	0	152	0	0	3.500	3.530	JD	2,304	27,650	03/08/2017	12/01/2036
792882-BK-7	ST PAUL GENERAL OBLIGATION REF S2019H			2	1.A FE	1,031,015	90.2310	933,891	1,035,000	1,032,737	0	356	0	0	2.250	2.290	MN	3,881	23,288	11/14/2019	11/01/2030
792882-BL-5	ST PAUL GENERAL OBLIGATION REF S2019H			2	1.A FE	1,053,354	89.4140	943,318	1,055,000	1,053,991	0	132	0	0	2.375	2.390	MN	4,176	25,056	11/14/2019	11/01/2031
792882-BM-3	ST PAUL GENERAL OBLIGATION REF S2019H			2	1.A FE	1,067,537	88.1200	951,696	1,080,000	1,071,954	0	918	0	0	2.375	2.480	MN	4,275	25,650	11/14/2019	11/01/2032
792882-BN-1	ST PAUL GENERAL OBLIGATION REF S2019H			2	1.A FE	1,102,241	87.2040	967,964	1,110,000	1,104,745	0	522	0	0	2.500	2.560	MN	4,625	27,750	11/14/2019	11/01/2033
792882-BP-6	ST PAUL GENERAL OBLIGATION REF S2019H			2	1.A FE	1,139,282	86.5810	987,023	1,140,000	1,139,487	0	43	0	0	2.625	2.630	MN	4,988	29,925	11/14/2019	11/01/2034
792882-BQ-4	ST PAUL GENERAL OBLIGATION REF S2019H			2	1.A FE	1,155,237	85.0380	990,693	1,165,000	1,157,902	0	556	0	0	2.625	2.690	MN	5,097	30,581	11/14/2019	11/01/2035
792882-BR-2	ST PAUL GENERAL OBLIGATION REF S2019H			2	1.A FE	1,176,489	83.7590	1,000,920	1,195,000	1,181,167	0	976	0	0	2.625	2.740	MN	5,228	31,369	11/14/2019	11/01/2036
792882-BS-0	ST PAUL GENERAL OBLIGATION REF S2019H			2	1.A FE	646,347	83.6100	543,465	650,000	647,198	0	178	0	0	2.750	2.790	MN	2,979	17,875	11/14/2019	11/01/2037

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
792882-BT-8	ST PAUL GENERAL OBLIGATION REF S2019H			2	1.A FE	656,282	82.3790	547,820	665,000	658,178	0	397	0	0	2.750	2.840	MN	3,048	18,288	11/14/2019	11/01/2038
852427-ME-0	STAFFORD GENERAL OBLIGATION S2017			2	1.A FE	594,438	92.3500	554,100	600,000	596,238	0	264	0	0	3.125	3.190	FA	7,813	18,750	05/24/2017	08/01/2036
852634-RQ-9	STAMFORD GENERAL OBLIGATION S2020A			2	1.A FE	1,989,520	77.1660	1,543,320	2,000,000	1,992,307	0	654	0	0	1.750	1.790	FA	14,583	35,000	07/21/2020	08/01/2035
852634-RR-7	STAMFORD GENERAL OBLIGATION S2020A			2	1.A FE	1,972,420	75.3960	1,507,920	2,000,000	1,979,222	0	1,594	0	0	1.750	1.850	FA	14,583	35,000	07/21/2020	08/01/2036
852634-RS-5	STAMFORD GENERAL OBLIGATION S2020A			2	1.A FE	1,992,760	74.2930	1,485,860	2,000,000	1,994,415	0	389	0	0	1.875	1.900	FA	15,625	37,500	07/21/2020	08/01/2037
852634-RT-3	STAMFORD GENERAL OBLIGATION S2020A			2	1.A FE	1,977,320	72.6080	1,452,160	2,000,000	1,982,163	0	1,136	0	0	1.875	1.950	FA	15,625	37,500	07/21/2020	08/01/2038
852634-RU-0	STAMFORD GENERAL OBLIGATION S2020A			2	1.A FE	2,000,000	73.1360	1,462,720	2,000,000	2,000,000	0	0	0	0	2.000	2.000	FA	16,667	40,000	07/21/2020	08/01/2039
86481A-BE-3	SUFFOLK GO TAXABLE REF S2020B				1.A FE	9,195,000	90.5600	8,326,992	9,195,000	9,195,000	0	0	0	0	1.110	1.110	FA	42,527	102,065	09/02/2020	02/01/2028
86481A-BF-0	SUFFOLK GO TAXABLE REF S2020B				1.A FE	6,690,000	87.8600	5,877,834	6,690,000	6,690,000	0	0	0	0	1.210	1.210	FA	33,729	80,949	09/02/2020	02/01/2029
86481A-BG-8	SUFFOLK GO TAXABLE REF S2020B				1.A FE	8,670,000	84.9870	7,368,373	8,670,000	8,670,000	0	0	0	0	1.250	1.250	FA	45,156	108,375	09/02/2020	02/01/2030
86481A-BH-6	SUFFOLK GO TAXABLE REF S2020B			2	1.A FE	8,770,000	82.4630	7,232,005	8,770,000	8,770,000	0	0	0	0	1.350	1.350	FA	49,331	118,395	09/02/2020	02/01/2031
865287-TS-5	SULLIVAN CO GENERAL OBLIGATION S2017			2	1.C FE	93,226	87.0740	91,428	105,000	93,274	0	47	0	0	3.625	4.440	MN	634	0	11/04/2024	05/01/2046
866407-V5-5	SUMNER CO GENERAL OBLIGATION REF S21A			2	1.B FE	648,603	80.0750	520,488	650,000	648,929	0	110	0	0	1.750	1.770	JD	948	11,375	12/16/2021	12/01/2033
866407-V6-3	SUMNER CO GENERAL OBLIGATION REF S21A			2	1.B FE	654,694	78.0690	515,255	660,000	655,822	0	381	0	0	1.750	1.820	JD	963	11,550	12/16/2021	12/01/2034
866407-V7-1	SUMNER CO GENERAL OBLIGATION REF S21A			2	1.B FE	665,105	76.1580	514,067	675,000	667,031	0	652	0	0	1.750	1.870	JD	984	11,813	12/16/2021	12/01/2035
866407-V8-9	SUMNER CO GENERAL OBLIGATION REF S21A			2	1.B FE	686,867	75.4950	520,916	690,000	687,433	0	190	0	0	1.875	1.910	JD	1,078	12,938	12/16/2021	12/01/2036
866407-V9-7	SUMNER CO GENERAL OBLIGATION REF S21A			2	1.B FE	691,887	73.7390	516,173	700,000	693,235	0	456	0	0	1.875	1.960	JD	1,094	13,125	12/16/2021	12/01/2037
866407-W2-1	SUMNER CO GENERAL OBLIGATION REF S21A			2	1.B FE	713,970	73.4750	525,346	715,000	714,131	0	53	0	0	2.000	2.010	JD	1,192	14,300	12/16/2021	12/01/2038
866407-W3-9	SUMNER CO GENERAL OBLIGATION REF S21A			2	1.B FE	724,540	71.3970	521,198	730,000	725,324	0	265	0	0	2.000	2.050	JD	1,217	14,600	12/16/2021	12/01/2039
866407-W4-7	SUMNER CO GENERAL OBLIGATION REF S21A			2	1.B FE	734,555	69.7680	519,772	745,000	735,956	0	474	0	0	2.000	2.090	JD	1,242	14,900	12/16/2021	12/01/2040
866407-W5-4	SUMNER CO GENERAL OBLIGATION REF S21A			2	1.B FE	759,377	69.8580	530,921	760,000	759,457	0	26	0	0	2.125	2.130	JD	1,346	16,150	12/16/2021	12/01/2041
867578-WF-9	SUNNYVALE SCH DIST GO S2021A			2	1.A FE	665,632	100.6800	578,910	575,000	630,827	0	(11,363)	0	0	4.000	1.820	MS	7,667	23,000	10/28/2021	09/01/2044
867578-VR-4	SUNNYVALE SCH DIST GO TAXABLE REF S2021			2	1.A FE	1,625,000	79.5720	1,293,045	1,625,000	1,625,000	0	0	0	0	2.494	2.494	MS	13,509	40,528	10/28/2021	09/01/2035
869142-FY-0	SUSQUEHANNA GENERAL OBLIGATION REF S18			2	1.C FE	652,674	100.2320	631,462	630,000	633,946	0	(3,058)	0	0	4.000	3.480	AO	6,300	25,200	03/09/2018	10/01/2038
869257-PC-3	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	1,210,000	99.2440	1,200,852	1,210,000	1,210,000	0	0	0	0	0.616	0.616	MS	2,195	7,454	09/24/2020	03/15/2025
869257-PD-1	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	1,215,000	96.1000	1,167,615	1,215,000	1,215,000	0	0	0	0	0.856	0.856	MS	3,062	10,400	09/24/2020	03/15/2026
869257-PE-9	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	1,350,000	92.9540	1,254,879	1,350,000	1,350,000	0	0	0	0	0.956	0.956	MS	3,800	12,906	09/24/2020	03/15/2027
869257-PF-6	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	1,480,000	90.1960	1,334,901	1,480,000	1,480,000	0	0	0	0	1.114	1.114	MS	4,855	16,487	09/24/2020	03/15/2028
869257-PG-4	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	845,000	87.5020	739,392	845,000	845,000	0	0	0	0	1.214	1.214	MS	3,021	10,258	09/24/2020	03/15/2029
869257-PH-2	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	855,000	84.9050	725,938	855,000	855,000	0	0	0	0	1.314	1.314	MS	3,308	11,235	09/24/2020	03/15/2030
869257-PJ-8	SUSSEX CO GO TAXABLE REF S2020B				1.A FE	865,000	82.4550	713,236	865,000	865,000	0	0	0	0	1.414	1.414	MS	3,601	12,231	09/24/2020	03/15/2031
869257-PK-5	SUSSEX CO GO TAXABLE REF S2020B			2	1.A FE	655,000	80.2790	525,827	655,000	655,000	0	0	0	0	1.514	1.514	MS	2,920	9,917	09/24/2020	03/15/2032
869257-PL-3	SUSSEX CO GO TAXABLE REF S2020B			2	1.A FE	1,205,000	78.6720	947,998	1,205,000	1,205,000	0	0	0	0	1.674	1.674	MS	5,939	20,172	09/24/2020	03/15/2033
874857-KN-4	TAMALPAIS UHSD GO TAXABLE REF S2019				1.A FE	1,415,952	95.2010	1,494,656	1,570,000	1,481,321	0	31,554	0	0	2.363	4.710	FA	15,458	37,099	11/14/2022	08/01/2027
87638K-CE-0	TARRANT CNTY CLG DIST GO LTD S2020			2	1.A FE	12,876,579	79.9970	10,291,614	12,865,000	12,871,694	0	(1,134)	0	0	2.000	1.990	FA	97,202	257,300	07/07/2020	08/15/2035
879709-5C-3	TEMPE GENERAL OBLIGATION S2015A			2	1.A FE	1,532,610	100.1150	1,526,754	1,525,000	1,525,449	0	(874)	0	0	3.750	3.690	JJ	28,594	57,188	05/12/2015	07/01/2034
885718-JY-3	THREE RIVERS PARK DISTRICT GO S2015B			2	1.A FE	648,144	98.8680	622,868	630,000	629,986	0	(203)	0	0	3.250	2.850	FA	8,531	20,475	11/19/2015	02/01/2030
886172-NQ-4	THURSTON CO SD#111 OLYMPIA GO S2016			2	1.A FE	5,726,847	97.5980	5,563,086	5,700,000	5,705,698	0	(2,890)	0	0	3.125	3.070	JD	14,844	178,125	10/26/2016	12/01/2033
886172-NR-2	THURSTON CO SD#111 OLYMPIA GO S2016			2	1.A FE	2,100,861	95.9960	2,015,916	2,100,000	2,100,159	0	(97)	0	0	3.125	3.120	JD	5,469	65,625	10/26/2016	12/01/2034
889855-R8-7	TOMBALL ISD GENERAL OBLIG REF S22 (PSF)			2	1.A FE	8,160,000	74.3760	6,069,082	8,160,000	8,160,000	0	0	0	0	2.300	2.300	FA	70,901	187,680	01/13/2022	02/15/2040
889855-R9-5	TOMBALL ISD GENERAL OBLIG REF S22 (PSF)			2	1.A FE	6,350,000	73.4760	4,665,726	6,350,000	6,350,000	0	0	0	0	2.350	2.350	FA	56,374	149,225	01/13/2022	02/15/2041
889855-S3-7	TOMBALL ISD GENERAL OBLIG REF S22 (PSF)			2	1.A FE	8,930,000	71.5080	6,385,664	8,930,000	8,930,000	0	0	0	0	2.500	2.500	FA	84,339	223,250	01/13/2022	02/15/2044
889855-S4-5	TOMBALL ISD GENERAL OBLIG REF S22 (PSF)			2	1.A FE	13,750,000	70.5730	9,703,788	13,750,000	13,749,816	0	(4)	0	0	2.650	2.649	FA	137,653	364,375	01/13/2022	02/15/2047
889855-S5-2	TOMBALL ISD GENERAL OBLIG REF S22 (PSF)			2	1.A FE	8,850,000	72.0210	6,373,859	8,850,000	8,850,000	0	0	0	0	2.450	2.450	FA	81,912	216,825	01/13/2022	02/15/2043
889855-S2-9	TOMBALL ISD GENERAL OBLIG REF S23 (PSF)			2	1.A FE	8,550,000	72.7280	6,218,244	8,550,000	8,550,000	0	0	0	0	2.400	2.400	FA	77,520	205,200	01/13/2022	02/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
894095-HB-7	TRANSYLVANIA CO GENERAL OBLIGATION S2024			2	1.C FE	6,919,191	94.6470	6,615,825	6,990,000	6,919,440	0	248	0	0	3.875	3.950	AO	41,382	0	10/16/2024	04/01/2044
899559-QU-5	TULSA CO ISD #3 BROKEN ARROW GO TXBL S24				1.C FE	3,250,553	100.6320	3,270,540	3,250,000	3,250,154	0	(399)	0	0	4.750	4.740	AO	115,781	0	02/14/2024	04/01/2026
899559-QV-3	TULSA CO ISD #3 BROKEN ARROW GO TXBL S24				1.C FE	3,252,633	100.5630	3,268,298	3,250,000	3,251,838	0	(795)	0	0	4.600	4.570	AO	112,125	0	02/14/2024	04/01/2027
899559-QW-1	TULSA CO ISD #3 BROKEN ARROW GO TXBL S24				1.C FE	3,254,648	100.3410	3,261,083	3,250,000	3,253,681	0	(967)	0	0	4.550	4.510	AO	110,906	0	02/14/2024	04/01/2028
899559-QX-9	TULSA CO ISD #3 BROKEN ARROW GO TXBL S24				1.C FE	3,252,828	100.1260	3,254,095	3,250,000	3,252,276	0	(552)	0	0	4.550	4.530	AO	110,906	0	02/14/2024	04/01/2029
902273-ZG-9	TYLER ISD GEN OBLIG S2022 (PSF)			2	1.A FE	4,679,950	100.6010	4,738,307	4,710,000	4,683,474	0	1,510	0	0	3.875	3.930	FA	68,949	182,513	06/29/2022	02/15/2038
902273-ZH-7	TYLER ISD GEN OBLIG S2022 (PSF)			2	1.A FE	4,838,854	100.3180	4,910,566	4,895,000	4,844,926	0	2,591	0	0	3.875	3.970	FA	71,657	189,681	06/29/2022	02/15/2039
927734-H5-5	VIRGINIA BEACH GENERAL OBLIGATION S2017A			2	1.A FE	2,691,793	97.0100	2,614,420	2,695,000	2,693,181	0	212	0	0	3.000	3.010	AO	20,213	80,850	12/19/2017	04/01/2032
92817T-JG-2	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S18			2	1.A FE	203,440	97.1220	199,100	205,000	203,880	0	73	0	0	3.375	3.430	MS	2,306	6,919	05/09/2018	03/01/2037
92817T-JG-2	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S18	SD		2	1.A FE	5,547,460	97.1220	5,429,120	5,590,000	5,559,449	0	1,982	0	0	3.375	3.430	MS	62,888	188,663	05/09/2018	03/01/2037
92817T-PW-0	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S24			2	1.A FE	1,211,085	99.8650	1,193,387	1,195,000	1,210,805	0	(279)	0	0	4.000	3.820	AO	7,967	0	10/15/2024	10/01/2043
92817T-PW-0	VIRGINIA PUBLIC SCH AUTH PRINCE WLLM S24	SD		2	1.A FE	5,574,030	99.8650	5,492,575	5,500,000	5,572,745	0	(1,285)	0	0	4.000	3.820	AO	36,667	0	10/15/2024	10/01/2043
92817R-BR-0	VIRGINIA PUBLIC SCH CHESTERFIELD GO S22			2	1.A FE	5,783,535	72.4940	4,226,400	5,830,000	5,789,073	0	1,941	0	0	2.250	2.300	JJ	60,486	131,175	01/18/2022	01/15/2042
92818F-CC-7	VIRGINIA PUBLIC SCH MONTGOMERY CO GO S19			2	1.B FE	1,598,454	85.2170	1,380,515	1,620,000	1,604,890	0	1,302	0	0	2.375	2.480	FA	16,031	38,475	10/10/2019	02/01/2035
92818F-CE-3	VIRGINIA PUBLIC SCH MONTGOMERY CO GO S19			2	1.B FE	1,678,767	83.6320	1,421,744	1,700,000	1,684,194	0	1,100	0	0	2.500	2.590	FA	17,708	42,500	10/10/2019	02/01/2037
92818F-CY-9	VIRGINIA PUBLIC SCH MONTGOMERY CO GO S22			2	1.B FE	6,396,050	96.1740	6,183,988	6,430,000	6,400,004	0	1,476	0	0	3.500	3.540	FA	93,771	225,050	04/12/2022	02/01/2040
930864-EA-7	WAKE CO GENERAL OBLIGATION REF S2021			2	1.A FE	1,129,880	90.5800	905,800	1,000,000	1,083,557	0	(12,620)	0	0	3.000	1.590	AO	7,500	30,000	03/18/2021	04/01/2037
930864-EB-5	WAKE CO GENERAL OBLIGATION REF S2021			2	1.A FE	1,525,950	77.3790	1,160,685	1,500,000	1,516,753	0	(2,512)	0	0	2.000	1.810	AO	7,500	30,000	03/18/2021	04/01/2038
936784-HK-6	WASATCH CO SCHOOL DISTRICT GO S2016			2	1.A FE	3,889,958	100.0380	3,701,406	3,700,000	3,723,444	0	(21,059)	0	0	3.500	2.900	FA	53,958	129,500	02/17/2016	02/01/2034
938650-PZ-5	WASHINGTON CO GEN OBLIG REF S2016A			2	1.C FE	8,783,297	90.4790	7,826,434	8,650,000	8,671,349	0	(14,654)	0	0	3.000	2.820	JD	21,625	259,500	06/27/2016	06/01/2036
938650-QW-1	WASHINGTON CO GENERAL OBLIGATION S2017A			2	1.C FE	1,033,515	92.8910	975,356	1,050,000	1,039,771	0	920	0	0	3.000	3.120	JD	2,625	31,500	06/19/2017	06/01/2034
938650-RT-7	WASHINGTON CO GENERAL OBLIGATION S2017B			2	1.C FE	973,983	92.3850	905,373	980,000	976,097	0	310	0	0	3.125	3.170	JD	2,552	30,625	06/19/2017	06/01/2035
938718-D6-7	WASHINGTON CO SD ST. GEORGE GO REF S16			2	1.A FE	2,861,870	96.7770	2,700,078	2,790,000	2,799,197	0	(7,721)	0	0	2.750	2.460	MS	25,575	76,725	01/12/2016	03/01/2029
942833-ZF-4	WAUKEE CSD GENERAL OBLIGATION S2020B			2	1.C FE	4,595,801	86.5470	3,989,817	4,610,000	4,601,653	0	1,457	0	0	1.625	1.660	JD	6,243	74,913	10/27/2020	06/01/2030
942833-ZG-2	WAUKEE CSD GENERAL OBLIGATION S2020B			2	1.C FE	4,667,056	85.4000	4,000,990	4,685,000	4,673,663	0	1,649	0	0	1.750	1.790	JD	6,832	81,988	10/27/2020	06/01/2031
943363-QT-1	WAUSAU SCHOOL DIST GO S2022			2	1.C FE	3,552,436	100.0240	3,602,864	3,602,000	3,557,447	0	2,073	0	0	4.000	4.110	MS	48,027	144,080	06/14/2022	03/01/2040
943363-QT-1	WAUSAU SCHOOL DIST GO S2022	SD		2	1.C FE	3,479,455	100.0240	3,528,847	3,528,000	3,484,362	0	2,031	0	0	4.000	4.110	MS	47,040	141,120	06/14/2022	03/01/2040
943363-QU-8	WAUSAU SCHOOL DIST GO S2022			2	1.C FE	228,066	100.9460	232,176	230,000	228,246	0	74	0	0	4.125	4.190	MS	3,163	9,488	06/14/2022	03/01/2041
943363-QU-8	WAUSAU SCHOOL DIST GO S2022	SD		2	1.C FE	7,139,448	100.9460	7,268,112	7,200,000	7,145,096	0	2,321	0	0	4.125	4.190	MS	99,000	297,000	06/14/2022	03/01/2041
946813-WK-4	WAYZATA ISD #284 GO S2017A			2	1.A FE	3,438,532	94.2530	3,322,418	3,525,000	3,463,875	0	4,053	0	0	3.125	3.300	FA	45,898	110,156	01/26/2018	02/01/2037
94766P-KZ-3	WEBER SCH DIST GENERAL OBLIGATION S2022			2	1.A FE	7,410,825	73.5980	5,519,850	7,500,000	7,422,463	0	4,123	0	0	2.250	2.330	JD	7,500	168,750	01/26/2022	06/15/2040
948050-KD-0	WEBSTER GROVES SCHOOL DIST GO S2019			2	1.B FE	1,596,928	88.9230	1,422,768	1,600,000	1,597,862	0	176	0	0	2.875	2.890	MS	15,333	46,000	05/20/2019	03/01/2035
949493-D3-1	WELLESLEY GENERAL OBLIGATION LTD S2022			2	1.A FE	3,025,761	78.2900	2,403,503	3,070,000	3,030,560	0	1,709	0	0	2.500	2.590	JD	6,396	76,750	02/03/2022	12/01/2042
949493-D4-9	WELLESLEY GENERAL OBLIGATION LTD S2022			2	1.A FE	3,009,091	77.0260	2,364,698	3,070,000	3,015,290	0	2,208	0	0	2.500	2.620	JD	6,396	76,750	02/03/2022	12/01/2043
949493-D5-6	WELLESLEY GENERAL OBLIGATION LTD S2022			2	1.A FE	2,991,562	75.9160	2,330,621	3,070,000	2,999,057	0	2,672	0	0	2.500	2.650	JD	6,396	76,750	02/03/2022	12/01/2044
949493-D6-4	WELLESLEY GENERAL OBLIGATION LTD S2022			2	1.A FE	2,973,234	74.8780	2,298,755	3,070,000	2,981,923	0	3,104	0	0	2.500	2.680	JD	6,396	76,750	02/03/2022	12/01/2045
949493-D7-2	WELLESLEY GENERAL OBLIGATION LTD S2022			2	1.A FE	2,964,945	73.8540	2,267,318	3,070,000	2,973,851	0	3,183	0	0	2.500	2.690	JD	6,396	76,750	02/03/2022	12/01/2046
95640H-HP-6	WEST VALLEY-MISSION CCD GO S2017C			2	1.A FE	2,386,738	93.7060	2,281,741	2,435,000	2,402,071	0	2,321	0	0	3.000	3.140	FA	30,438	73,050	09/12/2017	08/01/2036
95640H-KD-9	WEST VALLEY-MISSION CCD GO S2022B	SD		2	1.A FE	6,774,786	100.7610	6,856,786	6,805,000	6,778,114	0	1,366	0	0	3.625	3.660	FA	102,784	246,681	06/10/2022	08/01/2039
962506-QY-0	WHATCOM CO SD#501 BELLINGHAM GO REF S15			2	1.A FE	4,236,000	100.2240	4,008,960	4,000,000	4,024,988	0	(26,514)	0	0	4.000	3.300	JD	13,333	160,000	12/02/2015	12/01/2034
967245-AR-2	WICHITA GENERAL OBLIGATION S2015A			2	1.C FE	632,588	100.2370	626,481	625,000	625,768	0	(824)	0	0	3.750	3.610	JD	1,953	23,438	05/13/2015	12/01/2031
969872-QZ-6	WILLIAMSON CO GENERAL OBLIG REF S2019			2	1.A FE	2,793,578	92.2760	2,597,569	2,815,000	2,801,985	0	1,607	0	0	2.500	2.570	AO	17,594	70,375	06/04/2019	04/01/2032
969887-2D-9	WILLIAMSON CO GENERAL OBLIGATION S2015			2	1.A FE	3,731,139	100.0830	3,607,992	3,605,000	3,606,650	0	(15,137)	0	0	4.000	3.570	FA	54,476	144,200	05/06/2015	02/15/2033
969872-JQ-4	WILLIAMSON CO GENERAL OBLIGATION S2016B			2	1.A FE	1,007,709	97.8120	997,682	1,020,000	1,012,146	0	621	0	0	3.500	3.590	AO	8,925	35,700	11/15/2016	04/01/2035
969872-JR-2	WILLIAMSON CO GENERAL OBLIGATION S2016B			2	1.A FE	1,051,318	98.2980	1,037,044	1,055,000	1,052,541	0	171	0	0	3.625	3.650	AO	9,561	38,244	11/15/2016	04/01/2036

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
969872-JS-0	WILLIAMSON CO GENERAL OBLIGATION S2016B			2	1.A FE	1,081,422	97.7040	1,064,974	1,090,000	1,084,086	0	373	0	0	3.625	3.680	AO	9,878	39,513	11/15/2016	04/01/2037
969872-KM-1	WILLIAMSON CO GENERAL OBLIGATION S2016C			2	1.A FE	2,449,409	98.2980	2,432,876	2,475,000	2,457,942	0	1,196	0	0	3.625	3.700	AO	22,430	89,719	11/15/2016	04/01/2036
969872-KN-9	WILLIAMSON CO GENERAL OBLIGATION S2016C			2	1.A FE	2,526,730	97.7040	2,506,108	2,565,000	2,538,602	0	1,666	0	0	3.625	3.730	AO	23,245	92,981	11/15/2016	04/01/2037
969872-NB-2	WILLIAMSON CO GENERAL OBLIGATION S2017			2	1.A FE	5,016,246	93.6610	4,767,345	5,090,000	5,039,762	0	3,638	0	0	3.125	3.230	AO	39,766	159,063	11/01/2017	04/01/2036
969872-NX-4	WILLIAMSON CO GENERAL OBLIGATION S2018			2	1.A FE	5,864,142	98.9140	5,885,383	5,950,000	5,886,324	0	3,981	0	0	3.750	3.860	AO	55,781	223,125	10/18/2018	04/01/2037
969887-6P-8	WILLIAMSON CO GENERAL OBLIGATION S2020			2	1.A FE	6,073,707	82.7890	5,058,408	6,110,000	6,083,249	0	2,067	0	0	2.375	2.420	FA	54,820	145,113	01/23/2020	02/15/2036
969887-6P-8	WILLIAMSON CO GENERAL OBLIGATION S2020	SD		2	1.A FE	10,477,392	82.7890	8,725,961	10,540,000	10,493,854	0	3,565	0	0	2.375	2.420	FA	94,567	250,325	01/23/2020	02/15/2036
969872-YH-7	WILLIAMSON CO GENERAL OBLIGATION S2021			2	1.A FE	1,455,000	83.3500	1,212,743	1,455,000	1,455,000	0	0	0	0	1.750	1.750	AO	6,366	25,463	11/02/2021	04/01/2033
969872-YJ-3	WILLIAMSON CO GENERAL OBLIGATION S2021			2	1.A FE	1,468,545	81.5520	1,206,970	1,480,000	1,471,202	0	864	0	0	1.750	1.820	AO	6,475	25,900	11/02/2021	04/01/2034
969872-YK-0	WILLIAMSON CO GENERAL OBLIGATION S2021			2	1.A FE	1,478,775	79.6840	1,195,260	1,500,000	1,483,266	0	1,467	0	0	1.750	1.870	AO	6,563	26,250	11/02/2021	04/01/2035
969872-XP-0	WILLIAMSON CO GENERAL OBLIGATION S2021A			2	1.A FE	3,168,460	83.4040	2,648,077	3,175,000	3,170,115	0	542	0	0	1.750	1.770	AO	13,891	55,563	11/02/2021	04/01/2033
969872-XQ-8	WILLIAMSON CO GENERAL OBLIGATION S2021A			2	1.A FE	3,197,926	81.6090	2,635,971	3,230,000	3,205,346	0	2,421	0	0	1.750	1.840	AO	14,131	56,525	11/02/2021	04/01/2034
969872-XR-6	WILLIAMSON CO GENERAL OBLIGATION S2021A			2	1.A FE	3,284,144	80.7750	2,657,498	3,290,000	3,285,385	0	401	0	0	1.875	1.890	AO	15,422	61,688	11/02/2021	04/01/2035
969872-XS-4	WILLIAMSON CO GENERAL OBLIGATION S2021A			2	1.A FE	3,310,303	79.1790	2,652,497	3,350,000	3,317,989	0	2,515	0	0	1.875	1.970	AO	15,703	62,813	11/02/2021	04/01/2036
969872-F2-1	WILLIAMSON CO GENERAL OBLIGATION S2022			2	1.A FE	5,300,344	100.5060	5,286,616	5,260,000	5,292,687	0	(3,862)	0	0	4.000	3.900	AO	52,600	210,400	11/30/2022	04/01/2041
969872-C8-1	WILLIAMSON CO PUB IMPT & SCH BOND GO S22			2	1.A FE	1,026,242	100.5060	1,025,161	1,020,000	1,025,057	0	(598)	0	0	4.000	3.920	AO	10,200	40,800	12/13/2022	04/01/2041
969872-C8-1	WILLIAMSON CO PUB IMPT & SCH BOND GO S22	SD		2	1.A FE	2,314,076	100.5060	2,311,638	2,300,000	2,311,403	0	(1,349)	0	0	4.000	3.920	AO	23,000	92,000	12/13/2022	04/01/2041
969872-C9-9	WILLIAMSON CO PUB IMPT & SCH BOND GO S22			2	1.A FE	55,251	100.1850	55,102	55,000	55,204	0	(24)	0	0	4.000	3.940	AO	550	2,200	12/13/2022	04/01/2042
969872-C9-9	WILLIAMSON CO PUB IMPT & SCH BOND GO S22	SD		2	1.A FE	3,415,538	100.1850	3,406,290	3,400,000	3,412,591	0	(1,493)	0	0	4.000	3.940	AO	34,000	136,000	12/13/2022	04/01/2042
969872-D2-3	WILLIAMSON CO PUB IMPT & SCH BOND GO S22			2	1.A FE	501,130	99.1860	495,930	500,000	500,912	0	(110)	0	0	4.000	3.970	AO	5,000	20,000	12/13/2022	04/01/2043
969872-D2-3	WILLIAMSON CO PUB IMPT & SCH BOND GO S22	SD		2	1.A FE	3,107,006	99.1860	3,074,766	3,100,000	3,105,657	0	(679)	0	0	4.000	3.970	AO	31,000	124,000	12/13/2022	04/01/2043
97217P-KP-3	WILSON CO GENERAL OBLIGATION S2016			2	1.B FE	4,061,680	95.3540	3,814,160	4,000,000	4,008,640	0	(6,775)	0	0	3.250	3.070	AO	32,500	130,000	03/15/2016	04/01/2034
97217P-SF-7	WILSON CO GENERAL OBLIGATION S2021			2	1.B FE	1,694,627	75.4480	1,290,161	1,710,000	1,698,833	0	1,109	0	0	1.375	1.450	MN	3,919	23,513	02/03/2021	05/01/2034
97217P-SG-5	WILSON CO GENERAL OBLIGATION S2021			2	1.B FE	1,728,355	74.3150	1,289,365	1,735,000	1,730,032	0	440	0	0	1.500	1.530	MN	4,338	26,025	02/03/2021	05/01/2035
97217P-SH-3	WILSON CO GENERAL OBLIGATION S2021			2	1.B FE	1,738,669	72.3220	1,272,867	1,760,000	1,743,620	0	1,308	0	0	1.500	1.590	MN	4,400	26,400	02/03/2021	05/01/2036
97217P-SJ-9	WILSON CO GENERAL OBLIGATION S2021			2	1.B FE	1,786,169	71.5450	1,280,656	1,790,000	1,787,000	0	217	0	0	1.625	1.640	MN	4,848	29,088	02/03/2021	05/01/2037
973024-R4-6	WINCHESTER GENERAL OBLIGATION S2018			2	1.A FE	737,728	96.6330	715,084	740,000	738,506	0	131	0	0	3.375	3.400	JD	1,110	24,975	06/12/2018	06/15/2034
973024-R6-1	WINCHESTER GENERAL OBLIGATION S2018			2	1.A FE	780,000	96.0520	749,206	780,000	780,000	0	0	0	0	3.500	3.500	JD	1,213	27,300	06/12/2018	06/15/2036
975673-FA-7	WINSTON SALEM GENERAL OBLIGATION S2020B			2	1.A FE	3,681,447	79.6300	2,982,144	3,745,000	3,696,138	0	3,404	0	0	2.000	2.120	JD	6,242	74,900	06/09/2020	06/01/2037
975673-FB-5	WINSTON SALEM GENERAL OBLIGATION S2020B			2	1.A FE	3,789,630	78.9140	3,010,569	3,815,000	3,795,080	0	1,265	0	0	2.125	2.170	JD	6,756	81,069	06/09/2020	06/01/2038
982038-TK-7	WORTHINGTON CITY SCH DIST GO S2023			2	1.B FE	1,085,370	107.0510	1,070,510	1,000,000	1,083,476	0	(1,894)	0	0	5.000	3.770	JD	4,167	25,000	10/11/2024	12/01/2048
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						2,682,383,804	XXX	2,394,110,737	2,651,543,000	2,644,753,502	105,653	(4,751,474)	0	0	XXX	XXX	XXX	24,158,558	73,412,892	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						2,682,383,804	XXX	2,394,110,737	2,651,543,000	2,644,753,502	105,653	(4,751,474)	0	0	XXX	XXX	XXX	24,158,558	73,412,892	XXX	XXX
Bonds - U.S. Special Revenues - Issuer Obligations																					
08527N-KY-1	BERNALILLO CO GROSS RECEIPTS TAX S2017B			2	1.A FE	441,970	97.1680	432,398	445,000	443,548	0	241	0	0	2.875	2.940	JD	569	12,794	10/25/2017	06/15/2030
08527N-LA-2	BERNALILLO CO GROSS RECEIPTS TAX S2017B			2	1.A FE	510,180	96.7760	498,396	515,000	512,269	0	321	0	0	3.000	3.080	JD	687	15,450	10/25/2017	06/15/2032
08527N-LB-0	BERNALILLO CO GROSS RECEIPTS TAX S2017B			2	1.A FE	558,275	96.5010	540,406	560,000	558,962	0	105	0	0	3.125	3.150	JD	778	17,500	10/25/2017	06/15/2033
08527N-LC-8	BERNALILLO CO GROSS RECEIPTS TAX S2017B			2	1.A FE	592,710	95.1760	571,056	600,000	595,379	0	411	0	0	3.125	3.220	JD	833	18,750	10/25/2017	06/15/2034
08527N-LD-6	BERNALILLO CO GROSS RECEIPTS TAX S2017B			2	1.A FE	642,414	94.9010	612,111	645,000	643,292	0	134	0	0	3.250	3.280	JD	932	20,963	10/25/2017	06/15/2035
08527N-LE-4	BERNALILLO CO GROSS RECEIPTS TAX S2017B			2	1.A FE	688,279	94.0260	653,481	695,000	690,388	0	326	0	0	3.250	3.320	JD	1,004	22,588	10/25/2017	06/15/2036
08527N-LF-1	BERNALILLO CO GROSS RECEIPTS TAX S2017B			2	1.A FE	734,347	92.9500	692,478	745,000	737,456	0	480	0	0	3.250	3.350	JD	1,076	24,213	10/25/2017	06/15/2037
08527N-LG-9	BERNALILLO CO GROSS RECEIPTS TAX S2017B			2	1.A FE	799,392	93.0800	744,640	800,000	799,561	0	25	0	0	3.375	3.380	JD	1,200	27,000	10/25/2017	06/15/2038
10146H-LD-6	BOULDER CO WATER & SEWER REV S2016			2	1.B FE	2,128,701	94.0500	1,937,430	2,060,000	2,060,157	0	(7,976)	0	0	3.000	2.560	JD	5,150	61,800	05/03/2016	12/01/2033
10146H-MU-7	BOULDER CO WATER & SEWER REV S2022			2	1.A FE	99,457	102.0770	102,077	100,000	99,518	0	25	0	0	3.875	3.920	JD	323	3,875	05/18/2022	12/01/2038
10146H-MU-7	BOULDER CO WATER & SEWER REV S2022	SD		2	1.A FE	2,526,208	102.0770	2,592,756	2,540,000	2,527,763	0	647	0	0	3.875	3.920	JD	8,202	98,425	05/18/2022	12/01/2038

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
10146H-MV-5	BOULDER CO WATER & SEWER REV S2022	SD		2	1.A FE	2,707,367	101.5710	2,783,045	2,740,000	2,710,838	0	1,406	0	0	3.875	3.970	JD	8,848	106,175	05/18/2022	12/01/2039
115117-MC-4	BROWARD CO WATER & SEWER S2019A			2	1.B FE	30,177,300	83.3480	25,004,400	30,000,000	30,091,672	0	(17,895)	0	0	3.000	2.930	AO	225,000	900,000	11/06/2019	10/01/2041
115117-ME-0	BROWARD CO WATER & SEWER S2019A			2	1.B FE	14,242,080	99.9950	11,999,400	12,000,000	13,219,486	0	(244,105)	0	0	4.000	1.760	AO	120,000	480,000	09/04/2020	10/01/2043
120532-LA-2	BUNCOMBE CO METRO SEWER DIST REF S2017			2	1.A FE	2,207,400	94.6640	2,106,274	2,225,000	2,214,066	0	978	0	0	3.000	3.060	JJ	33,375	66,750	06/22/2017	07/01/2034
130178-M8-6	CALIFORNIA ED FAC AUTH S12 U-2(STANFORD)	SD		1	1.A FE	11,908,099	116.2840	10,855,111	9,335,000	10,507,088	0	(131,585)	0	0	5.000	3.160	AO	116,688	466,750	04/02/2012	10/01/2032
130178-X7-6	CALIFORNIA ED FAC AUTH S13 U-3(STANFORD)			1	1.A FE	6,406,900	120.0310	6,001,550	5,000,000	6,049,775	0	(40,234)	0	0	5.000	3.450	JD	20,833	250,000	08/13/2014	06/01/2043
130178-X7-6	CALIFORNIA ED FAC AUTH S13 U-3(STANFORD)	SD		1	1.A FE	12,813,800	120.0310	12,003,100	10,000,000	12,099,550	0	(80,468)	0	0	5.000	3.450	JD	41,667	500,000	08/13/2014	06/01/2043
130178-3W-4	CALIFORNIA ED FAC AUTH S14 U-6(STANFORD)			1	1.A FE	4,460,220	119.8270	3,594,810	3,000,000	4,279,159	0	(48,579)	0	0	5.000	2.350	MN	25,000	150,000	02/22/2021	05/01/2045
130178-3W-4	CALIFORNIA ED FAC AUTH S14 U-6(STANFORD)			1	1.A FE	566,997	119.8270	509,265	425,000	536,479	0	(3,828)	0	0	5.000	3.230	MN	3,542	21,250	12/15/2015	05/01/2045
130178-3W-4	CALIFORNIA ED FAC AUTH S14 U-6(STANFORD)	SD		1	1.A FE	22,112,873	119.8270	19,861,325	16,575,000	20,922,673	0	(149,296)	0	0	5.000	3.230	MN	138,125	828,750	12/15/2015	05/01/2045
130179-SD-7	CALIFORNIA ED FAC AUTH S19V-1 (STANFORD)	SD		1	1.A FE	6,825,250	119.9460	5,997,300	5,000,000	6,594,195	0	(43,240)	0	0	5.000	3.120	MN	41,667	250,000	03/22/2019	05/01/2049
147056-HB-4	CARY COMBINED ENTERPRISE SYS REF S2017B			2	1.A FE	5,942,625	90.2710	5,502,017	6,095,000	5,985,776	0	6,741	0	0	3.000	3.170	JD	15,238	182,850	12/14/2017	12/01/2037
14739H-DT-5	CASCADE WATER ALLIANCE WTR SYS REV S2019			2	1.B FE	3,485,346	87.4650	3,087,515	3,530,000	3,503,752	0	3,623	0	0	2.000	2.120	MS	23,533	70,600	08/14/2019	09/01/2031
14739H-DW-8	CASCADE WATER ALLIANCE WTR SYS REV S2019			2	1.B FE	3,728,256	84.7290	3,168,865	3,740,000	3,731,917	0	729	0	0	2.375	2.400	MS	29,608	88,825	08/14/2019	09/01/2034
158855-EB-8	CHANDLER EXCISE TAX REV S2017			2	1.A FE	2,371,682	96.0910	2,267,748	2,360,000	2,363,389	0	(1,288)	0	0	3.000	2.940	JJ	35,400	70,800	12/05/2017	07/01/2032
158855-EE-2	CHANDLER EXCISE TAX REV S2017			2	1.A FE	2,759,783	92.8010	2,603,068	2,805,000	2,775,059	0	2,376	0	0	3.000	3.120	JJ	42,075	84,150	12/05/2017	07/01/2035
160429-YQ-3	CHARLESTON WTRWKS & SWR TXBL REF S20A			2	1.A FE	2,252,790	73.0670	2,192,010	3,000,000	2,725,640	0	251,055	0	0	2.531	4.665	JJ	37,965	75,930	12/14/2022	01/01/2040
161045-QQ-5	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	6,090,780	82.4900	4,949,400	6,000,000	6,053,138	0	(9,103)	0	0	2.000	1.830	JJ	60,000	120,000	09/11/2020	07/01/2035
161045-QR-3	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	3,094,100	102.5630	2,564,075	2,500,000	2,844,350	0	(59,839)	0	0	4.000	1.390	JJ	50,000	100,000	09/11/2020	07/01/2036
161045-QS-1	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	7,049,560	79.1080	5,537,560	7,000,000	7,029,098	0	(4,969)	0	0	2.000	1.920	JJ	70,000	140,000	09/11/2020	07/01/2037
161045-QT-9	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	7,526,400	76.9690	5,772,675	7,500,000	7,515,570	0	(2,656)	0	0	2.000	1.960	JJ	75,000	150,000	09/11/2020	07/01/2038
161045-QU-6	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	3,326,790	87.6290	2,628,870	3,000,000	3,190,953	0	(32,763)	0	0	3.000	1.780	JJ	45,000	90,000	09/11/2020	07/01/2039
161045-QV-4	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	1,105,150	86.3600	863,600	1,000,000	1,061,492	0	(10,537)	0	0	3.000	1.820	JJ	15,000	30,000	09/11/2020	07/01/2040
161045-QW-2	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	496,620	71.7430	358,715	500,000	497,210	0	141	0	0	2.000	2.040	JJ	5,000	10,000	09/11/2020	07/01/2041
161045-QX-0	CHARLOTTE WATER & SEWER SYS REV S2020			2	1.A FE	493,880	70.2780	351,390	500,000	494,884	0	240	0	0	2.000	2.070	JJ	5,000	10,000	09/11/2020	07/01/2042
163123-MV-1	CHELAN CO PUB UTIL DIST #1 S97A (MBIA)	@			1.C FE	2,957,460	98.6480	10,851,280	11,000,000	10,682,853	0	721,488	0	0	0.000	5.740	N/A	0	0	03/12/2002	06/01/2025
163123-MW-9	CHELAN CO PUB UTIL DIST #1 S97A (MBIA)	@			1.C FE	2,534,700	95.4870	9,548,700	10,000,000	9,228,308	0	508,591	0	0	0.000	5.750	N/A	0	0	03/12/2002	06/01/2026
164243-WX-1	CHEROKEE CO WATER & SEWER AUTH REF S2023			2	1.C FE	1,278,560	107.8340	1,283,225	1,190,000	1,278,376	0	(184)	0	0	5.000	3.970	FA	24,792	0	12/20/2024	08/01/2048
172311-NZ-1	CINCINNATI WATER SYSTEM REV REF S2017A			2	1.A FE	3,720,535	92.5230	3,483,491	3,765,000	3,733,520	0	1,918	0	0	3.250	3.330	JD	10,197	122,363	06/14/2017	12/01/2037
172311-QV-7	CINCINNATI WATER SYSTEM REV REF S2021A			2	1.A FE	2,661,723	72.4140	1,933,454	2,670,000	2,662,877	0	367	0	0	2.250	2.270	JD	5,006	60,075	10/15/2021	12/01/2040
172311-QW-5	CINCINNATI WATER SYSTEM REV REF S2021A			2	1.A FE	2,703,765	70.9300	1,936,389	2,730,000	2,707,147	0	1,092	0	0	2.250	2.310	JD	5,119	61,425	10/15/2021	12/01/2041
172311-QX-3	CINCINNATI WATER SYSTEM REV REF S2021A			2	1.A FE	2,748,373	69.5290	1,939,859	2,790,000	2,753,398	0	1,627	0	0	2.250	2.340	JD	5,231	62,775	10/15/2021	12/01/2042
222642-LE-8	COLLIER CO WATER & SEWER DIST REV S2021	SD		2	1.A FE	5,464,431	100.7440	5,525,808	5,485,000	5,465,963	0	800	0	0	4.000	4.028	JJ	109,700	219,400	12/08/2022	07/01/2041
19679P-JF-2	COLORADO WTR RES PWR DEV AUTH S16A			2	1.A FE	448,289	95.2660	414,407	435,000	437,417	0	(1,404)	0	0	3.125	2.780	MS	4,531	13,594	05/24/2016	09/01/2035
19679P-KB-9	COLORADO WTR RES PWR DEV AUTH S16B			2	1.A FE	459,178	92.4260	429,781	465,000	461,635	0	335	0	0	2.875	2.970	MS	4,456	13,369	11/03/2016	09/01/2033
19679P-KC-7	COLORADO WTR RES PWR DEV AUTH S16B			2	1.A FE	462,443	94.9840	441,676	465,000	463,441	0	136	0	0	3.000	3.040	MS	4,650	13,950	11/03/2016	09/01/2034
19679E-RV-3	COLORADO WTR RES PWR DEV AUTH S17A			2	1.A FE	621,644	95.7730	598,581	625,000	623,360	0	261	0	0	2.750	2.800	MS	5,729	17,188	11/03/2017	09/01/2030
198504-WU-2	COLUMBIA WATERWORKS & SEWER SYS REF S16B			2	1.B FE	2,406,541	100.1870	2,334,357	2,330,000	2,348,022	0	(8,211)	0	0	4.000	3.610	FA	38,833	93,200	11/16/2016	02/01/2036
198504-ZP-0	COLUMBIA WATERWORKS & SEWER SYS S2019A			2	1.B FE	1,704,780	91.7150	1,513,298	1,650,000	1,676,031	0	(5,974)	0	0	3.000	2.590	FA	20,625	49,500	11/21/2019	02/01/2036
198504-ZQ-8	COLUMBIA WATERWORKS & SEWER SYS S2019A			2	1.B FE	719,782	90.6640	634,648	700,000	709,413	0	(2,157)	0	0	3.000	2.650	FA	8,750	21,000	11/21/2019	02/01/2037
198504-ZR-6	COLUMBIA WATERWORKS & SEWER SYS S2019A			2	1.B FE	1,024,980	89.4660	894,660	1,000,000	1,011,898	0	(2,724)	0	0	3.000	2.690	FA	12,500	30,000	11/21/2019	02/01/2038
198504-ZS-4	COLUMBIA WATERWORKS & SEWER SYS S2019A			2	1.B FE	1,503,119	87.7230	1,289,528	1,470,000	1,485,785	0	(3,612)	0	0	3.000	2.720	FA	18,375	44,100	11/21/2019	02/01/2039
198504-ZT-2	COLUMBIA WATERWORKS & SEWER SYS S2019A			2	1.B FE	1,407,724	86.4480	1,192,982	1,380,000	1,393,220	0	(3,023)	0	0	3.000	2.750	FA	17,250	41,400	11/21/2019	02/01/2040
198504-D9-0	COLUMBIA WATERWORKS & SWR TXBL REF S21B			2	1.B FE	6,041,306	68.2100	5,664,841	8,305,000	6,049,623	0	8,317	0	0	3.007	4.949	FA	104,055	0	10/30/2024	02/01/2049
239018-FV-1	DAVIS CNTY SALES TAX REV S2022			2	1.A FE	3,006,569	103.5110	3,115,681	3,010,000	3,006,808	0	167	0	0	4.250	4.260	AO	31,981	127,925	09/29/2022	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
24916P-JA-6	DENVER CITY & CO WTR COMMRS REF REV S20B			2	1.A FE	7,319,287	81.0300	5,935,448	7,325,000	7,320,406	0	245	0	0	2.625	2.630	MS	56,616	192,281	05/06/2020	09/15/2039
24916T-FH-7	DENVER CITY & CO WTR COMMRS REF S2016B			2	1.A FE	5,404,359	93.3140	4,954,973	5,310,000	5,327,433	0	(9,919)	0	0	3.000	2.800	MS	46,905	159,300	05/10/2016	09/15/2035
24916P-GL-5	DENVER CITY & CO WTR COMMRS REV S2017B			2	1.A FE	4,649,639	97.6580	4,560,629	4,670,000	4,655,582	0	875	0	0	3.500	3.530	MS	48,127	163,450	05/12/2017	09/15/2037
24916T-ED-7	DENVER CITY & CO WTR COMMRS S2016A			2	1.A FE	3,043,132	93.3140	2,790,089	2,990,000	2,999,817	0	(5,585)	0	0	3.000	2.800	MS	26,412	89,700	05/10/2016	09/15/2035
25477G-WX-9	DISTRICT OF COLUMBIA INCOME TAX TXBLS23B			1	1.A FE	10,000,000	102.0000	10,200,000	10,000,000	10,000,000	0	0	0	0	5.253	5.253	MN	87,550	474,229	11/15/2023	05/01/2033
25477G-WY-7	DISTRICT OF COLUMBIA INCOME TAX TXBLS23B			1	1.A FE	15,135,000	100.9670	15,281,355	15,135,000	15,133,546	0	(880)	0	0	5.403	5.403	MN	136,291	738,241	11/15/2023	05/01/2037
26982V-DY-1	EAGLE RIVER WSTWTR REV TAXABLE S20B			2	1.C FE	970,538	75.8410	948,013	1,250,000	971,573	0	1,035	0	0	3.010	4.890	JD	3,135	18,813	11/21/2024	12/01/2042
303867-KA-2	FAIRFAX CO SEWER REV REF S2016A			2	1.A FE	151,548	98.8480	143,330	145,000	146,115	0	(700)	0	0	3.375	2.860	JJ	2,257	4,894	04/05/2016	07/15/2034
303867-KA-2	FAIRFAX CO SEWER REV REF S2016A	SD		2	1.A FE	7,164,572	98.8480	6,776,030	6,855,000	6,907,722	0	(33,082)	0	0	3.375	2.860	JJ	106,681	231,356	04/05/2016	07/15/2034
303867-LF-0	FAIRFAX CO SEWER REV S2017			2	1.A FE	6,227,785	103.1220	5,630,461	5,460,000	5,708,622	0	(92,713)	0	0	5.000	3.120	JJ	125,883	273,000	12/12/2018	07/15/2040
343137-EW-1	FLORIDA TURNPIKE AUTH REF S2018A			2	1.C FE	16,013,536	100.9060	15,458,799	15,320,000	15,605,701	0	(75,575)	0	0	4.000	3.430	JJ	306,400	612,800	01/10/2019	07/01/2037
343137-EX-9	FLORIDA TURNPIKE AUTH REF S2018A			2	1.C FE	16,586,316	100.8090	16,058,874	15,930,000	16,200,756	0	(71,541)	0	0	4.000	3.480	JJ	318,600	637,200	01/10/2019	07/01/2038
343137-FU-4	FLORIDA TURNPIKE AUTH REV S2019B			2	1.C FE	7,032,831	87.5930	6,039,537	6,895,000	6,964,577	0	(14,331)	0	0	3.000	2.760	JJ	103,425	206,850	11/19/2019	07/01/2039
343137-FW-0	FLORIDA TURNPIKE AUTH REV S2019B			2	1.C FE	7,424,359	85.3450	6,242,987	7,315,000	7,370,281	0	(11,367)	0	0	3.000	2.820	JJ	109,725	219,450	11/19/2019	07/01/2041
395468-KX-8	GREENSBORO ENTERPRISE SYS REV REF S2017A			2	1.B FE	2,562,833	95.3540	2,374,315	2,490,000	2,510,080	0	(7,894)	0	0	3.500	3.150	JD	7,263	87,150	07/27/2017	06/01/2037
41423P-AV-9	HARRIS CO SR LIEN TOLL REF S2018A			2	1.C FE	5,247,350	100.2300	5,011,500	5,000,000	5,086,517	0	(25,881)	0	0	4.000	3.410	FA	75,556	200,000	02/08/2018	08/15/2038
426170-QM-1	HENRICO CO WTR & SWR REV S2019			2	1.A FE	2,506,596	86.7790	2,208,526	2,545,000	2,515,714	0	1,762	0	0	2.875	2.980	MN	12,195	73,169	06/04/2019	05/01/2038
426170-RG-3	HENRICO CO WTR & SWR REV S2020A			2	1.A FE	778,233	92.3540	641,860	695,000	743,071	0	(8,558)	0	0	3.000	1.640	MN	3,475	20,850	09/30/2020	05/01/2036
426170-RH-1	HENRICO CO WTR & SWR REV S2020A			2	1.A FE	417,803	90.5190	339,446	375,000	399,751	0	(4,398)	0	0	3.000	1.700	MN	1,875	11,250	09/30/2020	05/01/2037
426170-RJ-7	HENRICO CO WTR & SWR REV S2020A			2	1.A FE	338,675	89.6280	273,365	305,000	324,489	0	(3,459)	0	0	3.000	1.740	MN	1,525	9,150	09/30/2020	05/01/2038
426170-RK-4	HENRICO CO WTR & SWR REV S2020A			2	1.A FE	547,817	88.6630	438,882	495,000	525,590	0	(5,422)	0	0	3.000	1.780	MN	2,475	14,850	09/30/2020	05/01/2039
426170-RL-2	HENRICO CO WTR & SWR REV S2020A			2	1.A FE	744,525	87.7630	592,400	675,000	715,299	0	(7,134)	0	0	3.000	1.820	MN	3,375	20,250	09/30/2020	05/01/2040
426170-RM-0	HENRICO CO WTR & SWR REV S2020A			2	1.A FE	1,115,810	86.9120	882,157	1,015,000	1,073,476	0	(10,339)	0	0	3.000	1.860	MN	5,075	30,450	09/30/2020	05/01/2041
426170-RN-8	HENRICO CO WTR & SWR REV S2020A			2	1.A FE	1,370,700	85.9740	1,074,675	1,250,000	1,320,059	0	(12,375)	0	0	3.000	1.890	MN	6,250	37,500	09/30/2020	05/01/2042
438689-NC-1	HONOLULU WTR SUPPLY WTR SYS TXBL REFS21B			1	1.A FE	625,000	89.0480	556,550	625,000	625,000	0	0	0	0	1.820	1.820	JJ	5,688	11,375	03/10/2021	07/01/2029
438689-ND-9	HONOLULU WTR SUPPLY WTR SYS TXBL REFS21B			1	1.A FE	1,270,000	87.1720	1,107,084	1,270,000	1,270,000	0	0	0	0	1.970	1.970	JJ	12,510	25,019	03/10/2021	07/01/2030
438689-NE-7	HONOLULU WTR SUPPLY WTR SYS TXBL REFS21B			1	1.A FE	580,000	85.2690	494,560	580,000	580,000	0	0	0	0	2.070	2.070	JJ	6,003	12,006	03/10/2021	07/01/2031
45203H-Z9-6	ILLINOIS FIN AUTH (NORTHWESTERN) S2015	SD		2	1.B FE	15,075,859	100.8320	13,773,651	13,660,000	13,800,876	0	(149,857)	0	0	4.000	2.850	JD	45,533	546,400	05/12/2015	12/01/2027
45204E-JQ-2	ILLINOIS FIN AUTH REV CLEAN WTR REV S16			2	1.A FE	3,849,798	100.4840	3,431,529	3,415,000	3,466,636	0	(50,389)	0	0	4.000	2.460	JJ	68,300	136,600	08/30/2016	07/01/2033
45204E-KK-3	ILLINOIS FIN AUTH REV CLEAN WTR REV S16			2	1.A FE	4,740,381	100.5050	4,226,235	4,205,000	4,268,582	0	(62,046)	0	0	4.000	2.460	JJ	84,100	168,200	08/30/2016	01/01/2033
45204E-KL-1	ILLINOIS FIN AUTH REV CLEAN WTR REV S16			2	1.A FE	3,268,524	100.4440	3,184,075	3,170,000	3,182,655	0	(12,213)	0	0	4.000	3.590	JJ	63,400	126,800	01/19/2017	01/01/2034
45204E-KM-9	ILLINOIS FIN AUTH REV CLEAN WTR REV S16			2	1.A FE	562,920	100.2570	551,414	550,000	551,659	0	(1,599)	0	0	4.000	3.690	JJ	11,000	22,000	01/05/2017	01/01/2035
45506E-LQ-4	INDIANA FINANCE AUTH REV GREEN BOND S24B			2	1.A FE	26,843,546	107.9950	26,237,385	24,295,000	26,790,786	0	(52,759)	0	0	5.000	3.660	FA	280,067	0	09/26/2024	02/01/2049
455168-AU-8	INDIANA UNIV REV STUDENT FEE REF S15W-1			2	1.A FE	3,120,362	100.0190	2,915,554	2,915,000	2,915,048	0	(14,268)	0	0	4.000	3.140	FA	48,583	116,600	12/10/2014	08/01/2033
455168-AU-8	INDIANA UNIV REV STUDENT FEE REF S15W-1	SD		2	1.A FE	1,300,597	100.0190	1,215,231	1,215,000	1,215,020	0	(5,947)	0	0	4.000	3.140	FA	20,250	48,600	12/10/2014	08/01/2033
46246K-2F-8	IOWA FINANCE AUTH ST GREEN BOND REF S15			2	1.A FE	2,092,529	101.1320	1,724,301	1,705,000	1,729,396	0	(41,067)	0	0	5.000	2.510	FA	35,521	85,250	02/04/2015	08/01/2031
462460-5T-9	IOWA HIGHER ED (GRINNELL COLLEGE) S2017			2	1.A FE	1,168,416	100.2700	1,107,984	1,105,000	1,119,022	0	(6,986)	0	0	4.000	3.310	JD	3,683	44,200	01/11/2017	12/01/2036
485116-F4-4	KANSAS CITY WATER REV S2024A			2	1.C FE	7,552,453	107.2330	7,431,247	6,930,000	7,503,961	0	(48,492)	0	0	5.000	3.891	JD	28,875	283,938	01/24/2024	12/01/2048
50607C-AQ-8	LAFAYETTE WATER RECLAMATION REV S2021			2	1.C FE	1,484,326	75.6550	1,131,042	1,495,000	1,486,275	0	645	0	0	1.875	1.930	JD	2,336	28,031	11/09/2021	12/01/2036
50607C-AR-6	LAFAYETTE WATER RECLAMATION REV S2021			2	1.C FE	1,501,058	73.9320	1,127,463	1,525,000	1,505,101	0	1,338	0	0	1.875	1.990	JD	2,383	28,594	11/09/2021	12/01/2037
50607C-AS-4	LAFAYETTE WATER RECLAMATION REV S2021			2	1.C FE	1,538,918	73.5970	1,140,754	1,550,000	1,540,647	0	575	0	0	2.000	2.050	JD	2,583	31,000	11/09/2021	12/01/2038
50607C-AT-2	LAFAYETTE WATER RECLAMATION REV S2021			2	1.C FE	1,556,411	71.9810	1,137,300	1,580,000	1,559,844	0	1,139	0	0	2.000	2.100	JD	2,633	31,600	11/09/2021	12/01/2039
520192-PQ-2	LAWRENCE WATER & SEWER SYS REV REF S16A			2	1.C FE	3,225,297	99.2770	2,983,274	3,005,000	3,026,830	0	(25,669)	0	0	3.500	2.610	MN	17,529	105,175	06/07/2016	11/01/2033
523530-LQ-4	LEE CO WATER & SEWER REV REF (TXBL) S19				1.B FE	2,950,000	92.0950	2,716,803	2,950,000	2,950,000	0	0	0	0	2.416	2.416	AO	17,818	71,272	12/04/2019	10/01/2028
523530-LR-2	LEE CO WATER & SEWER REV REF (TXBL) S19				1.B FE	2,000,000	89.9350	1,798,700	2,000,000	2,000,000	0	0	0	0	2.436	2.436	AO	12,180	48,720	12/04/2019	10/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
523530-LS-0	LEE CO WATER & SEWER REV REF (TXBL) S19			2	1.B FE	400,000	88.2910	353,164	400,000	400,000	0	0	0	0	2.566	2.566	AO	2,566	10,264	12/04/2019	10/01/2030
523530-LT-8	LEE CO WATER & SEWER REV REF (TXBL) S19			2	1.B FE	475,000	86.6830	411,744	475,000	475,000	0	0	0	0	2.666	2.666	AO	3,166	12,664	12/04/2019	10/01/2031
523530-LU-5	LEE CO WATER & SEWER REV REF (TXBL) S19			2	1.B FE	500,000	85.2500	426,250	500,000	500,000	0	0	0	0	2.766	2.766	AO	3,458	13,830	12/04/2019	10/01/2032
523530-LV-3	LEE CO WATER & SEWER REV REF (TXBL) S19			2	1.B FE	440,000	83.9690	369,464	440,000	440,000	0	0	0	0	2.866	2.866	AO	3,153	12,610	12/04/2019	10/01/2033
523530-LW-1	LEE CO WATER & SEWER REV REF (TXBL) S19			2	1.B FE	740,000	82.3560	609,434	740,000	740,000	0	0	0	0	2.916	2.916	AO	5,395	21,578	12/04/2019	10/01/2034
523530-LX-9	LEE CO WATER & SEWER REV REF (TXBL) S19			2	1.B FE	2,500,000	78.5050	1,962,625	2,500,000	2,499,966	0	(9)	0	0	3.202	3.202	AO	20,013	80,050	12/04/2019	10/01/2039
545904-ML-5	LOUDOUN CO SANTN WATER & SEWER REF S15			2	1.A FE	6,071,220	100.0000	5,790,000	5,790,000	5,790,000	0	(34,441)	0	0	4.000	3.390	JJ	115,800	231,600	08/05/2015	01/01/2035
557363-DG-0	MADISON CO CAP RES CORP COLGATE UNV S15B			2	1.D FE	1,037,525	100.0430	1,035,445	1,035,000	1,035,152	0	(296)	0	0	4.000	3.970	JJ	20,700	41,400	06/24/2015	07/01/2038
56045R-XD-6	MAINE MUNI BOND BANK S2017A			2	1.B FE	1,477,665	99.8770	1,498,155	1,500,000	1,485,860	0	1,165	0	0	3.625	3.740	MN	9,063	54,375	01/05/2017	11/01/2034
56045R-XK-0	MAINE MUNI BOND BANK S2017A			2	1.B FE	1,721,115	102.5320	1,537,980	1,500,000	1,546,829	0	(24,442)	0	0	5.000	3.230	MN	12,500	75,000	01/05/2017	11/01/2037
56045R-7K-9	MAINE MUNI BOND BANK S2023B			2	1.B FE	1,663,918	105.0090	1,743,149	1,660,000	1,663,461	0	(318)	0	0	4.750	4.720	MN	13,142	78,631	10/04/2023	11/01/2041
56045R-7L-7	MAINE MUNI BOND BANK S2023B			2	1.B FE	1,682,894	104.7730	1,765,425	1,685,000	1,682,886	0	70	0	0	4.750	4.760	MN	13,340	79,815	10/04/2023	11/01/2042
560551-RL-9	MAINE TURNPIKE AUTH REF REV S2022				1.D FE	1,340,000	112.9860	1,129,860	1,000,000	1,253,844	0	(31,856)	0	0	5.000	1.420	JJ	25,000	50,000	12/08/2021	07/01/2032
560551-RM-7	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	2,797,873	112.7910	2,362,971	2,095,000	2,620,040	0	(65,776)	0	0	5.000	1.460	JJ	52,375	104,750	12/08/2021	07/01/2033
560551-RN-5	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	1,332,140	112.2060	1,122,060	1,000,000	1,248,201	0	(31,054)	0	0	5.000	1.490	JJ	25,000	50,000	12/08/2021	07/01/2034
560551-RP-0	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	1,315,502	111.6480	1,105,315	990,000	1,233,334	0	(30,406)	0	0	5.000	1.520	JJ	24,750	49,500	12/08/2021	07/01/2035
560551-RQ-8	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	1,459,216	111.2540	1,223,794	1,100,000	1,368,608	0	(33,536)	0	0	5.000	1.540	JJ	27,500	55,000	12/08/2021	07/01/2036
560551-RR-6	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	1,482,006	110.8500	1,241,520	1,120,000	1,390,803	0	(33,766)	0	0	5.000	1.570	JJ	28,000	56,000	12/08/2021	07/01/2037
560551-RS-4	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	1,026,775	102.1060	867,901	850,000	982,583	0	(16,390)	0	0	4.000	1.770	JJ	17,000	34,000	12/08/2021	07/01/2038
560551-RT-2	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	843,395	101.5010	710,507	700,000	807,592	0	(13,284)	0	0	4.000	1.800	JJ	14,000	28,000	12/08/2021	07/01/2039
560551-RU-9	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	841,218	100.8680	706,076	700,000	806,001	0	(13,070)	0	0	4.000	1.830	JJ	14,000	28,000	12/08/2021	07/01/2040
560551-RV-7	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	898,988	100.3250	752,438	750,000	861,872	0	(13,777)	0	0	4.000	1.860	JJ	15,000	30,000	12/08/2021	07/01/2041
560551-RW-5	MAINE TURNPIKE AUTH REF REV S2022			2	1.D FE	956,448	100.0700	800,560	800,000	917,521	0	(14,454)	0	0	4.000	1.890	JJ	16,000	32,000	12/08/2021	07/01/2042
560551-QA-4	MAINE TURNPIKE AUTH REV S2018			2	1.D FE	1,072,200	100.8080	1,008,080	1,000,000	1,026,958	0	(7,171)	0	0	4.000	3.180	JJ	20,000	40,000	01/25/2018	07/01/2037
575829-CF-1	MASSACHUSETTS CLEAN WATER TRUST S2016-19			2	1.A FE	2,397,284	100.2030	2,194,446	2,190,000	2,215,466	0	(22,852)	0	0	4.000	2.900	FA	36,500	87,600	01/27/2016	02/01/2036
575829-DR-4	MASSACHUSETTS CLEAN WATER TRUST S2017-20			2	1.A FE	5,724,300	100.1190	5,005,950	5,000,000	5,008,435	0	(102,091)	0	0	5.000	2.910	FA	104,167	250,000	04/05/2017	02/01/2037
57584Y-WJ-4	MASSACHUSETTS DEV FIN AGY (MIT) S2019P	SD			1.A FE	77,552,500	117.6560	58,828,000	50,000,000	74,317,388	0	(681,635)	0	0	5.000	2.430	JJ	1,250,000	2,500,000	12/18/2019	07/01/2050
57584Y-EN-5	MASSACHUSETTS DEV FIN AGY(WELLESLEY)S18L			2	1.B FE	4,213,240	101.9250	4,077,000	4,000,000	4,081,218	0	(21,508)	0	0	4.000	3.380	JJ	80,000	160,000	03/09/2018	07/01/2037
57585K-WD-6	MASSACHUSETTS H/E MASS INT TECH S2002K				1.A FE	7,907,950	117.2650	6,390,943	5,450,000	6,532,991	0	(129,353)	0	0	5.500	2.570	JJ	149,875	299,750	10/09/2012	07/01/2032
57586C-S9-7	MASSACHUSETTS H/E (BOSTON COLLEGE) S08				1.D FE	9,147,248	111.0890	8,609,398	7,750,000	8,202,800	0	(91,938)	0	0	5.500	4.105	JD	35,521	426,250	10/14/2011	06/01/2030
576051-ZQ-2	MASSACHUSETTS WTR RES AUTH TXBL REF S21C			2	1.B FE	5,470,000	83.2620	4,554,431	5,470,000	5,470,000	0	0	0	0	2.240	2.240	FA	51,053	122,528	12/10/2021	08/01/2032
576051-ZR-0	MASSACHUSETTS WTR RES AUTH TXBL REF S21C			2	1.B FE	8,025,000	82.0640	6,585,636	8,025,000	8,025,000	0	0	0	0	2.390	2.390	FA	79,916	191,798	12/10/2021	08/01/2033
576051-ZS-8	MASSACHUSETTS WTR RES AUTH TXBL REF S21C			2	1.B FE	5,905,000	80.6320	4,761,320	5,905,000	5,905,000	0	0	0	0	2.490	2.490	FA	61,264	147,035	12/10/2021	08/01/2034
586158-QC-4	MEMPHIS ELEC SYS REV S2017			2	1.C FE	2,404,236	97.2070	2,235,761	2,300,000	2,333,133	0	(10,731)	0	0	3.500	2.980	JD	6,708	80,500	09/15/2017	12/01/2033
58616P-BP-2	MEMPHIS GAS SYS REV S2017			2	1.D FE	1,423,968	100.4460	1,305,798	1,300,000	1,339,324	0	(12,746)	0	0	4.000	2.910	JD	4,333	52,000	09/15/2017	12/01/2035
59447T-Y9-8	MICHIGAN FIN AUTH DRINK WTR GREEN BDS21B			2	1.A FE	7,569,871	68.8120	5,246,915	7,625,000	7,576,920	0	2,352	0	0	2.125	2.170	AO	40,508	162,031	11/17/2021	10/01/2041
59447T-Z2-2	MICHIGAN FIN AUTH DRINK WTR GREEN BDS21B			2	1.A FE	7,667,074	68.3030	5,320,804	7,790,000	7,681,807	0	4,919	0	0	2.125	2.220	AO	41,384	165,538	11/17/2021	10/01/2042
59447T-Z3-0	MICHIGAN FIN AUTH DRINK WTR GREEN BDS21B			2	1.A FE	7,153,054	66.3050	4,846,896	7,310,000	7,170,742	0	5,906	0	0	2.125	2.250	AO	38,834	155,338	11/17/2021	10/01/2043
594695-2G-2	MICHIGAN TRUNK LINE S2020B			2	1.B FE	1,114,684	99.9860	1,149,839	1,150,000	1,135,720	0	11,158	0	0	4.000	4.210	MN	5,878	46,000	12/16/2022	11/15/2045
594695-2Y-3	MICHIGAN TRUNK LINE S2021A	SD		2	1.B FE	9,296,986	101.0820	7,641,799	7,560,000	8,757,560	0	(163,860)	0	0	4.000	1.560	MN	38,640	302,400	08/04/2021	11/15/2041
594695-2Z-0	MICHIGAN TRUNK LINE S2021A			2	1.B FE	1,118,835	100.2240	1,152,576	1,150,000	1,133,395	0	8,607	0	0	4.000	4.190	MN	5,878	46,000	12/16/2022	11/15/2044
60416H-3G-7	MINNESOTA HIGHER ED(CARLETON COLL)REFS17			2	1.C FE	1,478,850	96.5630	1,448,445	1,500,000	1,489,310	0	1,870	0	0	3.000	3.150	MS	15,000	45,000	12/13/2018	03/01/2030
60636U-DH-9	MISSOURI ENV IMP & ENERGY WTR POLL S15B			2	1.A FE	8,406,305	100.2210	7,897,415	7,880,000	7,911,100	0	(60,963)	0	0	3.500	2.700	JJ	137,900	275,800	12/10/2015	01/01/2029
60636U-DJ-5	MISSOURI ENV IMP & ENERGY WTR POLL S15B			2	1.A FE	3,099,578	100.2150	2,921,267	2,915,000	2,925,927	0	(21,414)	0	0	3.500	2.740	JJ	51,013	102,025	12/10/2015	07/01/2029
60636U-DK-2	MISSOURI ENV IMP & ENERGY WTR POLL S15B			2	1.A FE	2,577,817	100.1990	2,454,876	2,450,000	2,457,608	0	(14,895)	0	0	3.500	2.870	JJ	42,875	85,750	12/10/2015	01/01/2030

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
622634-FT-5	MOUNT PLEASANT WATER & SEWER REV S2017A			2	1.B FE	2,090,900	99.4520	1,989,040	2,000,000	2,024,786	0	(9,689)	0	0	4.000	3.460	JD	6,667	80,000	04/27/2017	06/01/2039
642577-B5-8	NEW BRAUNFELS UTIL REV REF S2023			2	1.B FE	10,576,654	95.9790	10,255,356	10,685,000	10,613,294	0	36,640	0	0	4.125	4.190	JJ	220,378	203,238	01/12/2024	07/01/2049
64465P-5T-1	NEW HAMPSHIRE MUNI BOND BANK S2019A			2	1.B FE	475,958	97.8380	469,622	480,000	477,432	0	272	0	0	3.125	3.200	FA	5,667	15,000	01/09/2019	02/15/2033
64465Q-AV-8	NEW HAMPSHIRE MUNI BOND BANK S2020A			2	1.B FE	96,731	77.0180	73,167	95,000	95,838	0	(193)	0	0	2.375	2.150	FA	852	2,256	02/28/2020	02/15/2040
64579S-AA-3	NEW JERSEY ENVR INFRA TRUST REF S16A R-2				1.A	6,396	106.9810	5,349	5,000	5,535	0	(108)	0	0	4.500	2.080	MS	75	225	05/10/2016	09/01/2029
64579S-EJ-0	NEW JERSEY ENVR INFRA TRUST REF S16A R-2				1.A	19,188	106.5310	15,980	15,000	16,606	0	(325)	0	0	4.500	2.080	MS	225	675	05/10/2016	09/01/2029
645791-8M-9	NEW JERSEY ENVR INFRA TRUST REV S17 A-1			2	1.A FE	1,473,997	97.9340	1,459,217	1,490,000	1,480,443	0	938	0	0	3.125	3.210	MS	15,521	46,563	05/11/2017	09/01/2033
645791-G2-4	NEW JERSEY ENVR INFRA TRUST REV S2015	SD		2	1.A FE	2,006,906	100.4130	1,882,744	1,875,000	1,884,874	0	(14,522)	0	0	4.000	3.190	MS	25,000	75,000	05/12/2015	09/01/2031
64711N-F9-1	NEW MEXICO FIN AUTH SR LIEN REF S2016C			2	1.B FE	2,278,273	100.3730	2,072,702	2,065,000	2,098,856	0	(23,132)	0	0	4.000	2.810	JD	6,883	82,600	04/27/2016	06/01/2035
64711N-ZG-3	NEW MEXICO FIN AUTH SR LIEN S2015C	SD		2	1.B FE	586,215	100.7280	503,640	500,000	504,173	0	(9,864)	0	0	5.000	2.960	JD	2,083	25,000	07/28/2015	06/01/2031
64972G-JZ-8	NEW YORK CITY FIN AUTH WTR & SWR REFS16A	SD		2	1.B FE	17,298,000	101.7210	15,258,150	15,000,000	15,367,526	0	(244,229)	0	0	4.500	2.770	JD	30,000	675,000	03/16/2016	06/15/2032
649907-7D-8	NEW YORK DORM AUTH (COLUMBIA UNIV) S2015			1	1.A FE	244,531	116.7290	204,276	175,000	228,765	0	(1,845)	0	0	5.000	3.000	AO	2,188	8,750	03/25/2015	10/01/2045
649907-7D-8	NEW YORK DORM AUTH (COLUMBIA UNIV) S2015	SD		1	1.A FE	28,645,060	116.7290	23,929,445	20,500,000	26,798,185	0	(216,149)	0	0	5.000	3.000	AO	256,250	1,025,000	03/25/2015	10/01/2045
64990C-QE-4	NEW YORK DORM AUTH (COLUMBIA UNIV) S2017				1.A FE	10,210,842	116.4200	7,514,911	6,455,000	9,751,095	0	(111,298)	0	0	5.000	2.150	AO	80,688	322,750	09/18/2020	10/01/2047
64990C-QE-4	NEW YORK DORM AUTH (COLUMBIA UNIV) S2017	SD			1.A FE	28,702,668	116.4200	21,124,409	18,145,000	27,410,319	0	(312,860)	0	0	5.000	2.150	AO	226,813	907,250	09/18/2020	10/01/2047
64985H-F9-3	NEW YORK ENV FACS CORP GREEN BOND REF20B			2	1.A FE	452,220	104.1550	380,166	365,000	417,797	0	(8,700)	0	0	4.000	1.390	AO	3,082	14,600	11/19/2020	10/15/2035
64985H-G2-7	NEW YORK ENV FACS CORP GREEN BOND REF20B			2	1.A FE	554,747	103.5330	465,899	450,000	513,479	0	(10,439)	0	0	4.000	1.450	AO	3,800	18,000	11/19/2020	10/15/2036
64985H-G3-5	NEW YORK ENV FACS CORP GREEN BOND REF20B			2	1.A FE	368,289	102.9680	308,904	300,000	341,424	0	(6,801)	0	0	4.000	1.500	AO	2,533	12,000	11/19/2020	10/15/2037
64985H-G4-3	NEW YORK ENV FACS CORP GREEN BOND REF20B			2	1.A FE	1,223,540	102.3230	1,023,230	1,000,000	1,135,703	0	(22,248)	0	0	4.000	1.540	AO	8,444	40,000	11/19/2020	10/15/2038
64985H-G6-8	NEW YORK ENV FACS CORP GREEN BOND REF20B			2	1.A FE	1,100,050	89.7420	897,420	1,000,000	1,061,120	0	(9,906)	0	0	3.000	1.880	AO	6,333	30,000	11/19/2020	10/15/2040
64985H-G7-6	NEW YORK ENV FACS CORP GREEN BOND REF20B			2	1.A FE	1,797,495	100.6200	1,509,300	1,500,000	1,681,455	0	(29,498)	0	0	4.000	1.790	AO	12,667	60,000	11/19/2020	10/15/2045
64985H-UP-0	NEW YORK ENV FACS CORP GREEN BOND S15D			2	1.A FE	12,443,712	100.3420	10,591,098	10,555,000	10,600,471	0	(221,145)	0	0	5.000	2.850	MS	155,393	527,750	08/04/2015	09/15/2031
64985H-2A-4	NEW YORK ENVIRON FAC CORP GREEN S2023C			2	1.A FE	3,042,030	107.8300	3,234,900	3,000,000	3,037,653	0	(4,009)	0	0	5.000	4.810	MS	44,167	116,667	11/01/2023	09/15/2048
65819G-LA-4	NORTH CAROLINA CAP FACS (DUKE UNIV) S16B	SD		2	1.B FE	33,157,983	102.6010	28,538,468	27,815,000	28,866,299	0	(579,063)	0	0	5.000	2.770	AO	347,688	1,390,750	10/17/2016	07/01/2042
662903-RF-2	NORTH TEXAS MUNI WTR DIST SYS REV S2016	SD		2	1.B FE	14,479,118	102.2410	12,406,945	12,135,000	12,580,395	0	(257,998)	0	0	5.000	2.730	MS	202,250	606,750	10/27/2016	09/01/2036
662835-ZR-1	NORTH TEXAS WATER REGL WSTWTR REV S2018			2	1.C FE	880,929	99.0310	891,279	900,000	888,226	0	1,186	0	0	3.250	3.430	JD	2,438	29,250	03/26/2018	06/01/2033
662835-ZU-4	NORTH TEXAS WATER REGL WSTWTR REV S2018			2	1.C FE	1,402,428	98.6780	1,391,360	1,410,000	1,404,711	0	368	0	0	3.500	3.540	JD	4,113	49,350	03/26/2018	06/01/2036
662842-LX-9	NORTH TEXAS WATER UPPER EAST FORK REFS16			2	1.B FE	840,848	101.9500	841,088	825,000	833,628	0	(5,810)	0	0	5.000	4.229	JD	3,438	41,250	08/25/2016	06/01/2036
678908-4A-9	OKLAHOMA DEV OKLAHOMA GAS TXBL S22A-2				1.A FE	8,000,000	94.5680	7,565,440	8,000,000	7,999,817	0	(7)	0	0	4.851	4.850	FA	161,700	388,080	07/08/2022	02/01/2045
679111-ZC-1	OKLAHOMA TURNPIKE AUTH REV S2018A			2	1.D FE	5,529,531	99.6570	5,540,929	5,560,000	5,540,977	0	2,000	0	0	3.750	3.800	JJ	104,250	208,500	10/18/2018	01/01/2033
67919P-PG-2	OKLAHOMA WATER RES BRD GREEN BOND S18			2	1.A FE	1,572,521	104.0980	1,405,323	1,350,000	1,410,961	0	(25,873)	0	0	5.000	2.910	AO	16,875	67,500	03/14/2018	04/01/2033
67919P-PG-2	OKLAHOMA WATER RES BRD GREEN BOND S18	SD		2	1.A FE	174,725	104.0980	156,147	150,000	156,773	0	(2,875)	0	0	5.000	2.910	AO	1,875	7,500	03/14/2018	04/01/2033
67919P-PT-4	OKLAHOMA WTR RES BRD REVOLV FD TXBL S19				1.A FE	2,750,790	97.4920	2,924,760	3,000,000	2,901,777	0	74,357	0	0	2.146	4.875	AO	16,095	64,380	11/29/2022	04/01/2026
67919P-SM-6	OKLAHOMA WTR RES BRD REVOLVING FD S2021			2	1.A FE	6,606,760	74.4000	4,925,280	6,620,000	6,609,114	0	778	0	0	1.875	1.890	AO	31,031	124,125	12/02/2021	04/01/2037
67919P-SN-4	OKLAHOMA WTR RES BRD REVOLVING FD S2021			2	1.A FE	6,683,958	71.9440	4,852,623	6,745,000	6,693,915	0	3,346	0	0	1.875	1.940	AO	31,617	126,469	12/02/2021	04/01/2038
68442C-DD-5	ORANGE CO WATER DIST TXBL REV REF S19D			2	1.A FE	1,740,000	89.7910	1,562,363	1,740,000	1,740,000	0	0	0	0	2.591	2.591	FA	17,032	45,083	12/04/2019	08/15/2030
68607D-VJ-1	OREGON DEPT OF TRANS HWY TXBL REV S2020B			1	1.B FE	13,985,000	79.7950	11,159,331	13,985,000	13,985,000	0	0	0	0	1.760	1.760	MN	31,451	246,136	09/11/2020	11/15/2032
68607D-VJ-1	OREGON DEPT OF TRANS HWY TXBL REV S2020B			1	1.B FE	10,980,200	79.7950	11,171,300	14,000,000	11,483,716	0	261,084	0	0	1.760	4.496	MN	31,484	246,400	01/10/2023	11/15/2032
686507-GB-4	ORLANDO UTILITIES COMM UTIL SYS REF S13A	SD		1	1.C FE	6,553,100	101.4410	5,072,050	5,000,000	5,103,781	0	(135,986)	0	0	5.000	2.190	AO	62,500	250,000	11/20/2012	10/01/2025
686507-JY-1	ORLANDO UTILITIES COMM UTIL SYS REF S21A			2	1.C FE	865,501	109.6090	712,459	650,000	788,253	0	(21,002)	0	0	5.000	1.430	AO	8,125	32,500	03/18/2021	10/01/2036
686507-JZ-8	ORLANDO UTILITIES COMM UTIL SYS REF S21A			2	1.C FE	663,580	109.2940	546,470	500,000	605,017	0	(15,930)	0	0	5.000	1.470	AO	6,250	25,000	03/18/2021	10/01/2037
686507-KA-1	ORLANDO UTILITIES COMM UTIL SYS REF S21A			2	1.C FE	2,185,626	108.5600	1,796,668	1,655,000	1,996,020	0	(51,617)	0	0	5.000	1.530	AO	20,688	82,750	03/18/2021	10/01/2038
686507-KB-9	ORLANDO UTILITIES COMM UTIL SYS REF S21A			2	1.C FE	2,421,380	101.2120	2,024,240	2,000,000	2,271,618	0	(40,860)	0	0	4.000	1.700	AO	20,000	80,000	03/18/2021	10/01/2039
686513-AW-2	ORLANDO WTR RECLAMATION SYS REV S2024A			2	1.A FE	10,450,950	108.8980	10,345,310	9,500,000	10,437,234	0	(13,716)	0	0	5.000	3.780	AO	79,167	0	10/17/2024	10/01/2049
696572-LY-0	PALM BEACH CO WTR & SWR REF S2019			2	1.A FE	2,935,180	84.5100	2,522,624	2,985,000	2,946,905	0	2,438	0	0	2.750	2.870	AO	20,522	82,088	11/12/2019	10/01/2037

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
696572-LZ-7	PALM BEACH CO WTR & SWR REF S2019			2	1.A FE	3,455,000	87.5580	3,025,129	3,455,000	3,455,000	0	0	0	0	3.000	3.000	AO	25,913	103,650	11/12/2019	10/01/2040
702541-HM-8	PASCO CO WATER & SEWER REF S2014A			2	1.B FE	3,611,985	100.1590	3,470,509	3,465,000	3,464,973	0	(12,848)	0	0	4.000	3.490	AO	34,650	138,600	09/24/2014	10/01/2034
70917S-QT-3	PENNSYLVANIA HIGHER ED (UNIV OF PA) S15B			2	1.B FE	7,379,540	99.4350	6,960,450	7,000,000	7,031,568	0	(41,255)	0	0	4.000	3.380	AO	70,000	280,000	02/26/2015	10/01/2038
74526L-FC-2	PUERTO RICO HOUSING FIN AUTH REF S2020	SD			1.D FE	1,205,770	101.4560	1,014,560	1,000,000	1,037,431	0	(40,496)	0	0	5.000	0.890	JD	4,167	50,000	09/30/2020	12/01/2025
762197-VF-5	RHODE ISLAND H&E (BROWN UNIV) REF S2017A			2	1.B FE	1,078,720	100.9370	1,009,370	1,000,000	1,023,140	0	(8,214)	0	0	4.000	3.088	MS	13,333	40,000	06/22/2017	09/01/2037
76221U-GK-6	RHODE ISLAND INFRAS WTR PCR TXBL REFS19A			2	1.A FE	4,005,000	87.6680	3,511,103	4,005,000	4,005,000	0	0	0	0	2.638	2.638	AO	26,413	105,652	12/05/2019	10/01/2031
771902-HD-8	ROCHESTER HLTH CARE FAC REF (MAYO)S2016B				1.C FE	5,720,580	115.4820	5,196,690	4,500,000	5,283,873	0	(59,801)	0	0	5.000	3.100	MN	28,750	225,000	11/10/2016	11/15/2035
795604-CK-1	SALT LAKE CITY PUBLIC UTILS REV S2022			2	1.B FE	2,840,082	102.5940	2,923,929	2,850,000	2,841,293	0	492	0	0	4.000	4.030	FA	47,500	114,000	06/15/2022	02/01/2038
795604-CK-1	SALT LAKE CITY PUBLIC UTILS REV S2022	SD		2	1.B FE	4,135,558	102.5940	4,257,651	4,150,000	4,137,321	0	717	0	0	4.000	4.030	FA	69,167	166,000	06/15/2022	02/01/2038
79560T-ER-9	SALT LAKE CITY SALES & EXCISE TXBLREFS21				1.A FE	1,390,000	85.0250	1,181,848	1,390,000	1,390,000	0	0	0	0	2.120	2.120	AO	7,367	29,468	11/18/2021	10/01/2031
79574C-BS-1	SALT RIVER PROJ AGR IMPT & PWR REF S16A	SD			1.B FE	273,958	104.1870	234,421	225,000	235,727	0	(5,164)	0	0	5.000	2.540	JJ	5,625	11,250	11/16/2016	01/01/2027
796253-4T-6	SAN ANTONIO ELEC & GAS REV S2015			2	1.D FE	1,961,627	98.9050	1,933,593	1,955,000	1,955,788	0	(736)	0	0	3.350	3.310	FA	27,289	65,493	11/03/2015	02/01/2031
796253-4T-6	SAN ANTONIO ELEC & GAS REV S2015	SD		2	1.D FE	4,655,730	98.9050	4,589,192	4,640,000	4,641,870	0	(1,748)	0	0	3.350	3.310	FA	64,767	155,440	11/03/2015	02/01/2031
810489-JT-2	SCOTTSDALE PPTY CORP EXCISE TAX REF S06	SD			1.A FE	12,891,500	107.3970	10,739,700	10,000,000	10,589,461	0	(225,521)	0	0	5.000	2.900	JJ	250,000	500,000	10/12/2012	07/01/2030
810489-TH-7	SCOTTSDALE PPTY CORP EXCISE TAX REV S17A			2	1.A FE	2,640,000	98.9840	2,613,178	2,640,000	2,640,000	0	0	0	0	3.500	3.500	JJ	46,200	92,400	05/09/2017	07/01/2036
812728-VX-8	SEATTLE WATER REV REF S2017			2	1.B FE	510,366	100.8380	489,064	485,000	490,989	0	(2,735)	0	0	4.000	3.380	FA	8,083	19,400	01/11/2017	08/01/2037
812728-VX-8	SEATTLE WATER REV REF S2017	SD		2	1.B FE	9,723,252	100.8380	9,317,431	9,240,000	9,354,099	0	(52,100)	0	0	4.000	3.380	FA	154,000	369,600	01/11/2017	08/01/2037
837545-ME-9	SOUTH DAKOTA CONSERVANCY DIST REF S10B			2	1.A FE	3,559,931	100.1810	3,441,217	3,435,000	3,434,844	0	(93)	0	0	5.125	4.650	FA	73,352	176,044	12/14/2010	08/01/2029
837545-MZ-2	SOUTH DAKOTA CONSERVANCY DIST S2018			2	1.A FE	3,421,109	105.9200	3,098,160	2,925,000	3,126,384	0	(52,538)	0	0	5.000	2.960	FA	60,938	146,250	12/06/2018	08/01/2034
870000-MR-4	SWARTHMORE BORO AUTH SWARTHMORE CLG S18			2	1.A FE	4,637,911	104.9490	4,308,156	4,105,000	4,325,806	0	(55,012)	0	0	5.000	3.440	MS	60,435	205,250	10/22/2018	09/15/2040
873545-KQ-9	TACOMA SEWER REV S2018			2	1.B FE	726,479	101.8250	722,958	710,000	717,166	0	(1,674)	0	0	4.000	3.720	JD	2,367	28,400	11/07/2018	12/01/2034
873545-KU-0	TACOMA SEWER REV S2018			2	1.B FE	1,756,422	100.8990	1,770,777	1,755,000	1,755,583	0	(146)	0	0	4.000	3.990	JD	5,850	70,200	11/07/2018	12/01/2038
875287-ND-2	TAMPA UTILITIES TAX REF REV S2012A			2	1.B FE	2,322,024	98.1270	2,281,453	2,325,000	2,324,116	0	203	0	0	3.000	3.010	AO	17,438	69,750	12/11/2012	10/01/2028
875287-NE-0	TAMPA UTILITIES TAX REF REV S2012A			2	1.B FE	1,268,275	97.7100	1,250,688	1,280,000	1,276,031	0	758	0	0	3.000	3.070	AO	9,600	38,400	12/11/2012	10/01/2029
875287-NE-0	TAMPA UTILITIES TAX REF REV S2012A	SD		2	1.B FE	1,060,199	97.7100	1,045,497	1,070,000	1,066,682	0	633	0	0	3.000	3.070	AO	8,025	32,100	12/11/2012	10/01/2029
882117-N8-3	TEXAS A & M PERM UNIV FUND S2009A	SD		2	1.A FE	12,145,283	100.8730	9,835,118	9,750,000	9,861,608	0	(218,807)	0	0	5.000	2.680	JJ	243,750	487,500	12/12/2012	07/01/2034
882117-Z8-0	TEXAS A & M PERM UNIV FUND S2013			2	1.A FE	3,185,000	99.9990	3,184,968	3,185,000	3,185,000	0	0	0	0	4.000	4.000	JJ	63,700	127,400	11/13/2013	07/01/2032
882117-Z8-0	TEXAS A & M PERM UNIV FUND S2013	SD		2	1.A FE	3,790,000	99.9990	3,789,962	3,790,000	3,790,000	0	0	0	0	4.000	4.000	JJ	75,800	151,600	11/13/2013	07/01/2032
882117-Z9-8	TEXAS A & M PERM UNIV FUND S2013			2	1.A FE	7,102,219	99.9950	7,159,642	7,160,000	7,129,378	0	2,963	0	0	4.000	4.060	JJ	143,200	286,400	11/13/2013	07/01/2033
88213A-LH-6	TEXAS A & M UNIV FIN SYS REF S2017E			2	1.A FE	4,257,960	100.9420	4,037,680	4,000,000	4,072,424	0	(28,981)	0	0	4.000	3.200	MN	20,444	160,000	11/30/2017	05/15/2037
882854-E3-2	TEXAS WATER DEV BOARD REVOLVING S2018			2	1.A FE	3,140,291	100.7660	2,997,789	2,975,000	3,029,794	0	(20,040)	0	0	4.000	3.250	FA	49,583	119,000	01/10/2019	08/01/2036
896572-FB-5	TRINITY RIVER AUTH MOUNTAIN CREEK S2022			2	1.A FE	4,088,205	93.7630	3,867,724	4,125,000	4,092,306	0	1,679	0	0	3.500	3.570	FA	60,156	144,375	06/08/2022	08/01/2039
896572-FE-9	TRINITY RIVER AUTH MOUNTAIN CREEK S2022			2	1.A FE	4,465,017	90.1850	4,125,964	4,575,000	4,474,782	0	3,993	0	0	3.500	3.670	FA	66,719	160,125	06/08/2022	08/01/2042
896575-GB-7	TRINITY RIVER AUTH RED OAK CREEK REF S16			2	1.D FE	123,680	89.8120	112,265	125,000	124,120	0	59	0	0	3.000	3.070	FA	1,563	3,750	08/31/2016	02/01/2037
89658H-YT-1	TRINITY RIVER AUTH REG WSTWTR REV S2022	SD		2	1.A FE	9,030,000	96.4770	8,711,873	9,030,000	9,030,000	0	0	0	0	3.750	3.750	FA	141,094	338,625	07/13/2022	08/01/2040
89658H-WZ-9	TRINITY RIVER AUTH REG WSTWTR SYS REFS19			2	1.A FE	6,819,674	87.1550	5,965,760	6,845,000	6,827,547	0	1,584	0	0	2.500	2.530	FA	71,302	171,125	10/02/2019	08/01/2034
89658H-XC-9	TRINITY RIVER AUTH REG WSTWTR SYS REFS19			2	1.A FE	4,246,830	83.6690	3,581,033	4,280,000	4,254,945	0	1,651	0	0	2.625	2.680	FA	46,813	112,350	10/02/2019	08/01/2037
896576-PW-9	TRINITY RIVER AUTH TEN MILE CREEK REFS16			2	1.D FE	1,119,000	100.2330	1,002,330	1,000,000	1,021,249	0	(12,987)	0	0	4.000	2.620	FA	16,667	40,000	08/31/2016	08/01/2035
896576-PX-7	TRINITY RIVER AUTH TEN MILE CREEK REFS16			2	1.D FE	810,183	100.2110	731,540	730,000	744,371	0	(8,773)	0	0	4.000	2.720	FA	12,167	29,200	09/09/2016	08/01/2036
91335V-JT-4	UNIV OF PITTSBURGH COMMONWEALTH SYS S14A			2	1.B FE	5,507,542	99.3630	5,296,048	5,330,000	5,329,995	0	(14,498)	0	0	4.000	3.600	MS	62,776	213,200	09/04/2014	09/15/2039
91514A-FT-7	UNIV OF TEXAS REV REF S2016H			2	1.A FE	4,551,591	100.1480	4,030,957	4,025,000	4,121,600	0	(57,706)	0	0	4.000	2.480	FA	60,822	161,000	09/29/2016	08/15/2034
91514A-KJ-3	UNIV OF TEXAS REV REF S2021A			2	1.A FE	8,022,000	77.0220	6,161,760	8,000,000	8,014,760	0	(2,077)	0	0	2.000	1.970	FA	60,444	160,000	04/08/2021	08/15/2036
91514A-KK-0	UNIV OF TEXAS REV REF S2021A			2	1.A FE	2,779,325	84.8930	2,122,325	2,500,000	2,686,463	0	(26,288)	0	0	3.000	1.800	FA	28,333	75,000	04/08/2021	08/15/2041
914455-PZ-7	UNIVERSITY OF MICHIGAN REV REF S2015			2	1.A FE	1,663,826	100.3230	1,549,990	1,545,000	1,561,482	0	(12,780)	0	0	4.000	3.120	AO	15,450	61,800	12/01/2015	04/01/2035
914455-RX-0	UNIVERSITY OF MICHIGAN REV S2018A			2	1.A FE	3,723,098	100.9410	3,492,559	3,460,000	3,553,280	0	(26,902)	0	0	4.000	3.120	AO	34,600	138,400	01/25/2018	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
91802R-EK-1	UTILITY DEBT SECURITIZATION AUTH S2017			2	1.A FE	6,410,250	104.0570	5,723,135	5,500,000	5,804,034	0	(96,927)	0	0	5.000	3.030	JD	12,222	275,000	03/05/2018	12/15/2039
927749-JM-4	VIRGINIA BEACH WATER & SEWER S2016A			2	1.A FE	2,241,301	99.3960	2,112,165	2,125,000	2,146,970	0	(12,140)	0	0	3.250	2.640	AO	17,266	69,063	05/25/2016	10/01/2033
92812X-EE-8	VIRGINIA HOUSING DEV AUTH TXBL S2024E				1.A FE	11,000,000	97.0760	10,678,360	11,000,000	11,000,000	0	0	0	0	5.903	5.903	JJ	72,148	0	10/30/2024	07/01/2049
92808V-AA-0	VIRGINIA POWER FUEL SECURITIZATION A-1				1.A FE	11,923,026	100.4190	11,973,120	11,923,162	11,923,712	0	686	0	0	5.088	5.077	MN	101,108	433,081	02/05/2024	05/01/2027
92818H-SK-8	VIRGINIA PUB SCH AUTH FING TXBL S2020C			2	1.B FE	761,410	74.8710	748,710	1,000,000	768,582	0	7,172	0	0	2.150	4.991	FA	8,958	10,750	07/23/2024	08/01/2035
92818H-FH-9	VIRGINIA PUBLIC SCH AUTH FING REF S2016B			2	1.B FE	4,321,080	95.3000	4,126,490	4,330,000	4,324,588	0	471	0	0	3.125	3.140	FA	56,380	135,313	10/25/2016	08/01/2034
92818H-FJ-5	VIRGINIA PUBLIC SCH AUTH FING REF S2016B			2	1.B FE	4,406,837	94.4580	4,212,827	4,460,000	4,426,133	0	2,642	0	0	3.125	3.210	FA	58,073	139,375	10/25/2016	08/01/2035
92818H-FK-2	VIRGINIA PUBLIC SCH AUTH FING REF S2016B			2	1.B FE	4,578,214	94.9290	4,352,495	4,585,000	4,580,522	0	308	0	0	3.250	3.260	FA	62,089	149,013	10/25/2016	08/01/2036
92818H-PQ-8	VIRGINIA PUBLIC SCH AUTH FING S2019C			2	1.B FE	2,566,971	86.1540	2,222,773	2,580,000	2,569,891	0	597	0	0	2.875	2.910	FA	30,906	74,175	10/22/2019	08/01/2038
92818H-PQ-8	VIRGINIA PUBLIC SCH AUTH FING S2019C	SD		2	1.B FE	2,810,734	86.1540	2,433,851	2,825,000	2,813,931	0	654	0	0	2.875	2.910	FA	33,841	81,219	10/22/2019	08/01/2038
92818H-VH-1	VIRGINIA PUBLIC SCH AUTH FING S2021C			2	1.B FE	7,345,447	78.3590	5,822,074	7,430,000	7,361,468	0	5,175	0	0	2.000	2.090	FA	61,917	148,600	10/19/2021	08/01/2036
92818H-VJ-7	VIRGINIA PUBLIC SCH AUTH FING S2021C			2	1.B FE	7,494,883	77.9500	5,861,840	7,520,000	7,499,311	0	1,414	0	0	2.125	2.150	FA	66,583	159,800	10/19/2021	08/01/2037
92818H-VM-0	VIRGINIA PUBLIC SCH AUTH FING S2021C			2	1.B FE	7,777,424	74.4810	5,828,138	7,825,000	7,784,103	0	2,158	0	0	2.250	2.290	FA	73,359	176,063	10/19/2021	08/01/2040
92817L-PN-7	VIRGINIA RES AUTH CLEAN WTR REF S2014B			2	1.A FE	3,092,221	100.0090	2,985,269	2,985,000	2,985,012	0	(9,113)	0	0	3.500	3.080	AO	26,119	104,475	09/17/2014	10/01/2029
92817L-PN-7	VIRGINIA RES AUTH CLEAN WTR REF S2014B	SD		2	1.A FE	19,294,010	100.0090	18,626,676	18,625,000	18,625,077	0	(56,859)	0	0	3.500	3.080	AO	162,969	651,875	09/17/2014	10/01/2029
92818N-VD-7	VIRGINIA RES AUTH INFRAS TXBL REF S2020C				1.A FE	1,150,000	94.3170	1,084,646	1,150,000	1,150,000	0	0	0	0	1.005	1.005	MN	1,926	11,558	10/28/2020	11/01/2026
92818N-VE-5	VIRGINIA RES AUTH INFRAS TXBL REF S2020C				1.A FE	2,300,000	91.6100	2,107,030	2,300,000	2,300,000	0	0	0	0	1.185	1.185	MN	4,543	27,255	10/28/2020	11/01/2027
92818N-VF-2	VIRGINIA RES AUTH INFRAS TXBL REF S2020C				1.A FE	1,855,000	89.4140	1,658,630	1,855,000	1,855,000	0	0	0	0	1.413	1.413	MN	4,369	26,211	10/28/2020	11/01/2028
92818N-VG-0	VIRGINIA RES AUTH INFRAS TXBL REF S2020C				1.A FE	810,000	86.9920	704,635	810,000	810,000	0	0	0	0	1.513	1.513	MN	2,043	12,255	10/28/2020	11/01/2029
92818N-YW-2	VIRGINIA RES AUTH INFRASTRUCTURE REF S15			2	1.A FE	566,687	100.1220	540,659	540,000	542,576	0	(3,020)	0	0	4.000	3.410	MN	3,600	21,600	11/04/2015	11/01/2035
92818N-SU-3	VIRGINIA RES AUTH INFRASTRUCTURE REFS20C			2	1.A FE	958,234	80.1650	769,584	960,000	958,704	0	118	0	0	1.875	1.890	MN	3,000	18,000	10/28/2020	11/01/2034
92818N-SV-1	VIRGINIA RES AUTH INFRASTRUCTURE REFS20C			2	1.A FE	958,108	78.4520	760,984	970,000	961,040	0	734	0	0	1.875	1.970	MN	3,031	18,188	10/28/2020	11/01/2035
92818N-SW-9	VIRGINIA RES AUTH INFRASTRUCTURE REFS20C			2	1.A FE	442,584	78.2880	348,382	445,000	443,132	0	138	0	0	2.000	2.040	MN	1,483	8,900	10/28/2020	11/01/2036
92818N-SX-7	VIRGINIA RES AUTH INFRASTRUCTURE REFS20C			2	1.A FE	453,463	76.6760	352,710	460,000	454,843	0	346	0	0	2.000	2.100	MN	1,533	9,200	10/28/2020	11/01/2037
92818N-SY-5	VIRGINIA RES AUTH INFRASTRUCTURE REFS20C			2	1.A FE	462,582	76.8760	357,473	465,000	463,057	0	119	0	0	2.125	2.160	MN	1,647	9,881	10/28/2020	11/01/2038
92818N-SZ-2	VIRGINIA RES AUTH INFRASTRUCTURE REFS20C			2	1.A FE	473,707	75.3040	361,459	480,000	474,858	0	290	0	0	2.125	2.210	MN	1,700	10,200	10/28/2020	11/01/2039
92818N-TA-6	VIRGINIA RES AUTH INFRASTRUCTURE REFS20C			2	1.A FE	485,000	75.1650	364,550	485,000	485,000	0	0	0	0	2.250	2.250	MN	1,819	10,913	10/28/2020	11/01/2040
960686-EK-5	WESTMINSTER WTR & WSTWTR UTIL REV S2024			2	1.B FE	5,551,550	108.1700	5,408,500	5,000,000	5,539,672	0	(11,878)	0	0	5.000	3.690	JD	20,833	45,833	09/11/2024	12/01/2049
977123-L7-1	WISCONSIN TRANSPORTATION REV REF S15-1	SD		2	1.B FE	11,836,000	100.8880	10,088,800	10,000,000	10,118,910	0	(233,276)	0	0	5.000	2.591	JJ	250,000	500,000	12/14/2016	07/01/2027
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,202,221,364	XXX	1,075,261,530	1,102,088,162	1,169,375,808	0	(5,327,028)	0	0	XXX	XXX	XXX	12,760,675	38,220,593	XXX	XXX
Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities																					
3128JR-G4-2	FH (3/1 ARM) #847419			4	1.A	62,905	101.3750	64,050	63,181	62,737	0	0	0	0	7.148	4.398	MON	376	3,901	01/25/2006	03/15/2035
3128JR-KQ-8	FH (5/1 ARM) #847503			4	1.A	344,210	103.5090	362,780	350,481	344,349	0	0	0	0	7.168	4.475	MON	2,094	21,714	03/03/2006	12/15/2035
31296S-DY-9	FHLMC GOLD PASSTHRU #A17319			4	1.A	51,482	99.2860	51,275	51,643	51,500	0	3	0	0	5.000	5.061	MON	215	2,582	02/06/2004	01/15/2034
31292H-AK-0	FHLMC GOLD PASSTHRU #C00910			4	1.A	107	102.6300	105	102	109	0	(1)	0	0	7.500	4.762	MON	1	8	10/31/2001	01/15/2030
31292H-AK-0	FHLMC GOLD PASSTHRU #C00910			4	1.A	3,230	102.6300	3,161	3,080	3,276	0	(35)	0	0	7.500	5.077	MON	19	231	06/27/2002	01/15/2030
31292H-NH-3	FHLMC GOLD PASSTHRU #C01292			4	1.A	2,746	102.5740	2,744	2,675	2,752	0	(11)	0	0	6.000	3.106	MON	13	160	05/07/2003	02/15/2032
31292M-FD-0	FHLMC GOLD PASSTHRU #C04664			4	1.A	12,638,407	88.2350	10,977,417	12,441,099	12,636,492	0	(5,775)	0	0	3.000	2.756	MON	31,103	373,233	09/26/2017	03/15/2043
31293J-ZX-0	FHLMC GOLD PASSTHRU #C21658			4	1.A	9,865	101.9460	9,835	9,647	9,850	0	(34)	0	0	6.000	3.106	MON	48	579	05/07/2003	04/15/2029
31298S-UJ-1	FHLMC GOLD PASSTHRU #C55985			4	1.A	2,333	99.7650	2,225	2,230	2,355	0	(14)	0	0	7.500	4.762	MON	14	167	10/31/2001	08/15/2031
31298V-FC-6	FHLMC GOLD PASSTHRU #C58263			4	1.A	4,251	100.0860	4,067	4,063	4,139	0	(91)	0	0	7.500	4.762	MON	25	305	10/31/2001	09/15/2031
31287S-GA-9	FHLMC GOLD PASSTHRU #C66493			4	1.A	8,363	102.5990	8,390	8,178	8,416	0	(38)	0	0	6.000	3.106	MON	41	491	05/07/2003	04/15/2032
31287X-PZ-3	FHLMC GOLD PASSTHRU #C70440			4	1.A	9,862	101.0990	9,713	9,607	9,939	0	30	0	0	6.000	3.106	MON	48	576	05/07/2003	09/15/2032
31288A-K7-9	FHLMC GOLD PASSTHRU #C72118			4	1.A	6,603	101.0590	6,488	6,420	6,739	0	(37)	0	0	6.000	3.106	MON	32	385	05/07/2003	10/15/2032
31288E-6E-2	FHLMC GOLD PASSTHRU #C76269			4	1.A	8,383	101.7330	8,292	8,151	8,467	0	(33)	0	0	6.000	3.106	MON	41	489	05/07/2003	02/15/2033

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
31288H-RC-6	FHLMC GOLD PASSTHRU #C78583			4	1.A	1,874	101.8590	1,860	1,826	1,858	0	(7)	0	0	6.000	3.106	MON	9	110	05/07/2003	03/15/2033
31283H-WY-7	FHLMC GOLD PASSTHRU #G01563			4	1.A	412,057	101.0280	407,704	403,554	409,537	0	(729)	0	0	5.500	3.410	MON	1,850	22,195	01/07/2003	06/15/2033
31283H-WY-7	FHLMC GOLD PASSTHRU #G01563			4	1.A	631,112	101.0280	648,713	642,109	633,473	0	725	0	0	5.500	3.451	MON	2,943	35,315	06/17/2003	06/15/2033
31283H-WZ-4	FHLMC GOLD PASSTHRU #G01564			4	1.A	59,263	102.6360	59,294	57,771	59,095	0	(149)	0	0	6.000	5.808	MON	289	3,466	01/08/2004	04/15/2033
31283H-WZ-4	FHLMC GOLD PASSTHRU #G01564			4	1.A	64,313	102.6360	64,358	62,705	64,132	0	(161)	0	0	6.000	5.810	MON	314	3,762	01/08/2004	04/15/2033
31283H-W9-2	FHLMC GOLD PASSTHRU #G01572			4	1.A	10,729	102.9670	10,803	10,491	10,732	0	(33)	0	0	6.000	3.106	MON	52	629	05/07/2003	05/15/2033
31283H-Z2-4	FHLMC GOLD PASSTHRU #G01661			4	1.A	3,328	103.2900	3,349	3,242	3,317	0	(9)	0	0	6.000	5.806	MON	16	194	02/09/2004	11/15/2033
31283H-Z2-4	FHLMC GOLD PASSTHRU #G01661			4	1.A	193,302	103.2900	194,889	188,681	192,710	0	(464)	0	0	6.000	5.824	MON	943	11,321	02/09/2004	11/15/2033
31283H-Z2-4	FHLMC GOLD PASSTHRU #G01661			4	1.A	1,625	103.2900	1,642	1,589	1,621	0	(4)	0	0	6.000	5.841	MON	8	95	02/09/2004	11/15/2033
31283H-Z5-7	FHLMC GOLD PASSTHRU #G01664			4	1.A	718	102.0370	714	700	717	0	(2)	0	0	6.000	5.807	MON	4	42	02/09/2004	02/15/2034
31283H-Z5-7	FHLMC GOLD PASSTHRU #G01664			4	1.A	115,470	102.0370	115,005	112,709	115,377	0	(294)	0	0	6.000	5.825	MON	564	6,763	02/09/2004	02/15/2034
31283H-Z5-7	FHLMC GOLD PASSTHRU #G01664			4	1.A	74,399	102.0370	74,105	72,625	74,339	0	(189)	0	0	6.000	5.826	MON	363	4,358	02/09/2004	02/15/2034
3128MJ-SY-7	FHLMC GOLD PASSTHRU #G08534			4	1.A	2,769,581	88.2330	2,444,071	2,770,014	2,770,015	0	(109)	0	0	3.000	3.003	MON	6,925	83,100	01/09/2018	06/15/2043
3128MJ-SY-7	FHLMC GOLD PASSTHRU #G08534			4	1.A	893,477	88.2330	830,552	941,315	896,653	0	1,236	0	0	3.000	3.716	MON	2,353	28,240	12/04/2013	06/15/2043
3128MJ-S3-5	FHLMC GOLD PASSTHRU #G08537			4	1.A	904,122	88.2330	831,616	942,522	908,260	0	931	0	0	3.000	3.502	MON	2,356	28,276	06/25/2013	07/15/2043
3128MJ-S6-8	FHLMC GOLD PASSTHRU #G08540			4	1.A	928,939	88.2320	856,044	970,211	933,410	0	1,020	0	0	3.000	3.524	MON	2,426	29,106	06/24/2013	08/15/2043
3128MJ-S6-8	FHLMC GOLD PASSTHRU #G08540			4	1.A	1,834,305	88.2320	1,712,088	1,940,422	1,845,750	0	2,604	0	0	3.000	3.680	MON	4,851	58,213	07/05/2013	08/15/2043
3128MJ-ZF-0	FHLMC GOLD PASSTHRU #G08741			4	1.A	1,106,273	86.7520	969,030	1,117,007	1,104,233	0	261	0	0	3.000	3.145	MON	2,793	33,510	12/01/2016	01/15/2047
3132J4-MM-8	FHLMC GOLD PASSTHRU #G31063			4	1.A	2,214,044	94.0870	2,100,031	2,232,005	2,210,905	0	1,422	0	0	3.500	3.702	MON	6,510	78,120	10/30/2018	11/15/2037
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
31335C-GR-9	FHLMC GOLD PASSTHRU #G62008			4	1.A	2,330,703	88.2410	2,018,183	2,287,105	2,334,772	0	(1,993)	0	0	3.000	2.692	MON	5,718	68,613	06/21/2019	05/15/2047
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
3133D3-BG-9	FHLMC PASS THRU CERT POOL #QK0039			4	1.A	2,099,221	87.0500	1,813,502	2,083,271	2,110,773	0	(3,009)	0	0	2.500	2.353	MON	4,340	52,082	09/09/2019	09/25/2039
3133KN-4U-4	FHLMC PASS THRU CERT POOL #RA7135			4	1.A	15,122,719	81.9780	15,296,502	18,659,225	15,182,749	0	60,030	0	0	2.500	5.432	MON	38,873	272,114	05/28/2024	04/25/2052
3133KP-DJ-4	FHLMC PASS THRU CERT POOL #RA7305			4	1.A	18,882,028	91.7470	18,897,685	20,597,406	18,940,180	0	49,426	0	0	4.000	5.330	MON	68,658	823,896	11/29/2023	05/25/2052
3133KP-E6-1	FHLMC PASS THRU CERT POOL #RA7357			4	1.A	20,497,260	94.1910	20,078,372	21,316,617	20,518,498	0	21,239	0	0	4.500	5.136	MON	79,937	879,310	01/29/2024	07/25/2052
3133KP-GK-8	FHLMC PASS THRU CERT POOL #RA7402			4	1.A	16,667,889	88.9360	16,351,645	18,385,813	16,721,452	0	53,563	0	0	3.500	4.962	MON	53,625	536,253	01/30/2024	05/25/2052
3133KP-LW-6	FHLMC PASS THRU CERT POOL #RA7541			4	1.A	10,426,288	94.6560	9,945,334	10,506,730	10,426,747	0	459	0	0	4.500	4.616	MON	39,400	78,800	10/03/2024	06/25/2052
3133KP-PA-0	FHLMC PASS THRU CERT POOL #RA7617			4	1.A	12,023,871	96.8770	11,775,350	12,154,916	12,027,498	0	3,349	0	0	5.000	5.178	MON	50,645	607,746	12/19/2023	07/25/2052
3133KP-QZ-4	FHLMC PASS THRU CERT POOL #RA7672			4	1.A	24,476,213	94.2800	24,306,702	25,781,396	24,528,576	0	45,953	0	0	4.500	5.290	MON	96,680	1,160,163	12/08/2023	07/25/2052
3133KP-Q2-7	FHLMC PASS THRU CERT POOL #RA7673			4	1.A	18,295,391	94.0730	17,966,259	19,098,108	18,327,649	0	32,258	0	0	4.500	5.157	MON	71,618	787,797	01/23/2024	07/25/2052
3133KP-UC-0	FHLMC PASS THRU CERT POOL #RA7779			4	1.A	19,587,051	94.2350	19,093,452	20,261,375	19,597,944	0	10,892	0	0	4.500	5.038	MON	75,980	835,782	01/16/2024	08/25/2052
3133KP-UH-9	FHLMC PASS THRU CERT POOL #RA7784			4	1.A	17,641,831	94.1880	17,385,338	18,458,021	17,663,409	0	21,579	0	0	4.500	5.231	MON	69,218	761,393	01/24/2024	08/25/2052
3133KP-UP-1	FHLMC PASS THRU CERT POOL #RA7790			4	1.A	16,962,550	96.8650	16,499,186	17,033,077	16,962,465	0	(84)	0	0	5.000	5.078	MON	70,971	141,942	10/04/2024	08/25/2052
3133KQ-GM-2	FHLMC PASS THRU CERT POOL #RA8304			4	1.A	10,053,341	98.8530	9,978,649	10,094,349	10,053,499	0	158	0	0	5.500	5.570	MON	46,266	462,658	02/12/2024	12/25/2052
3133KQ-2Q-8	FHLMC PASS THRU CERT POOL #RA8883			4	1.A	22,375,399	98.9080	22,217,947	22,463,146	22,375,503	0	104	0	0	5.500	5.567	MON	102,956	1,029,561	02/08/2024	04/25/2053
3133KR-B2-9	FHLMC PASS THRU CERT POOL #RA9057			4	1.A	13,230,101	96.6120	12,945,724	13,399,690	13,238,043	0	7,578	0	0	5.000	5.202	MON	55,832	669,984	12/19/2023	05/25/2053
3133KR-MV-3	FHLMC PASS THRU CERT POOL #RA9372			4	1.A	17,734,575	99.7550	17,502,452	17,545,413	17,720,122	0	(11,245)	0	0	5.500	5.343	MON	80,416	964,998	06/21/2023	07/25/2053
3133KR-PQ-1	FHLMC PASS THRU CERT POOL #RA9431			4	1.A	17,821,025	99.3180	18,147,529	18,272,117	17,846,594	0	22,891	0	0	5.500	5.902	MON	83,747	1,004,966	09/25/2023	07/25/2053
3133KR-5P-5	FHLMC PASS THRU CERT POOL #RA9854			4	1.A	17,733,764	101.3260	18,443,006	18,201,602	17,769,639	0	34,395	0	0	6.000	6.436	MON	91,008	1,092,096	10/18/2023	09/25/2053
3132D6-DX-5	FHLMC PASS THRU CERT POOL #SB8218			4	1.A	5,026,926	100.6640	5,046,117	5,012,828	5,024,397	0	(2,419)	0	0	5.500	5.406	MON	22,975	275,705	08/01/2023	03/25/2038
3132D6-DX-5	FHLMC PASS THRU CERT POOL #SB8218			4	1.A	9,162,444	100.6640	9,201,005	9,140,307	9,158,103	0	(4,143)	0	0	5.500	5.416	MON	41,893	502,717	08/01/2023	03/25/2038
3132DP-D3-9	FHLMC PASS THRU CERT POOL #SD1922			4	1.A	17,504,148	96.9850	16,976,536	17,504,148	17,499,128	0	(2,715)	0	0	5.000	5.001	MON	72,934	875,207	02/08/2023	11/25/2052
3132DP-FF-0	FHLMC PASS THRU CERT POOL #SD1966			4	1.A	16,530,281	91.7710	16,255,995	17,713,487	16,542,460	0	12,179	0	0	4.000	5.108	MON	59,045	118,090	10/23/2024	11/25/2052
3132DQ-B4-7	FHLMC PASS THRU CERT POOL #SD2759			4	1.A	17,302,618	99.4040	17,433,787	17,538,289	17,312,996	0	6,911	0	0	5.500	5.727	MON	80,384	964,606	09/15/2023	05/25/2053

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
3132DQ-CB-0	FHLMC PASS THRU CERT POOL #SD2766			4	1.A	12,511,454	101.6250	12,972,190	12,764,755	12,517,945	0	5,739	0	0	6.000	6.361	MON	63,824	765,885	10/26/2023	04/25/2053
3132DQ-QU-3	FHLMC PASS THRU CERT POOL #SD3167			4	1.A	16,903,881	97.7820	16,971,817	17,356,785	16,912,252	0	4,948	0	0	5.000	5.415	MON	72,320	867,839	08/28/2023	06/25/2053
3132DQ-3T-1	FHLMC PASS THRU CERT POOL #SD3510			4	1.A	16,614,338	100.6380	16,668,344	16,562,580	16,607,910	0	(6,177)	0	0	6.000	5.958	MON	82,813	993,755	08/03/2023	06/25/2053
3132E0-FR-8	FHLMC PASS THRU CERT POOL #SD3776			4	1.A	16,379,670	100.6070	16,463,807	16,364,329	16,376,096	0	(4,406)	0	0	6.000	5.988	MON	81,822	981,860	09/05/2023	08/25/2053
3132E0-JF-0	FHLMC PASS THRU CERT POOL #SD3862			4	1.A	17,244,888	99.6170	17,900,560	17,969,274	17,278,001	0	24,440	0	0	5.500	6.162	MON	82,359	988,310	10/03/2023	09/25/2053
3132DS-GT-3	FHLMC PASS THRU CERT POOL #SD4710			4	1.A	23,106,056	94.2100	22,623,824	24,014,089	23,153,457	0	47,400	0	0	4.500	5.073	MON	90,053	900,528	02/02/2024	01/25/2053
3132DS-W2-4	FHLMC PASS THRU CERT POOL #SD5165			4	1.A	12,741,766	94.2130	12,390,768	13,151,730	12,745,578	0	3,812	0	0	4.500	4.996	MON	49,319	197,276	08/08/2024	08/25/2052
3132DU-FQ-5	FHLMC PASS THRU CERT POOL #SD6475			4	1.A	19,579,368	94.2270	18,718,314	19,864,926	19,583,929	0	4,561	0	0	4.500	4.728	MON	74,493	148,987	10/02/2024	12/25/2053
3132DU-KP-1	FHLMC PASS THRU CERT POOL #SD6602			4	1.A	19,276,125	96.8670	18,965,597	19,578,987	19,276,547	0	422	0	0	5.000	5.265	MON	81,579	163,158	10/21/2024	05/25/2053
3132DV-MA-0	FHLMC PASS THRU CERT POOL #SD7553			4	1.A	21,246,601	86.0480	22,158,342	25,751,017	21,335,836	0	51,825	0	0	3.000	5.785	MON	64,378	772,531	10/04/2023	03/25/2052
3132DW-DS-9	FHLMC PASS THRU CERT POOL #SD8213			4	1.A	13,826,322	84.9370	12,931,838	15,225,131	13,843,900	0	17,578	0	0	3.000	4.422	MON	38,063	114,188	09/11/2024	05/25/2052
3132DW-D3-4	FHLMC PASS THRU CERT POOL #SD8222			4	1.A	24,594,827	91.5230	23,304,814	25,463,161	24,604,001	0	9,174	0	0	4.000	4.505	MON	84,877	254,632	09/24/2024	06/25/2052
3132DW-EC-3	FHLMC PASS THRU CERT POOL #SD8231			4	1.A	13,883,065	94.1010	13,555,591	14,405,256	13,898,399	0	15,333	0	0	4.500	5.069	MON	54,020	594,217	01/11/2024	07/25/2052
3132DW-EC-3	FHLMC PASS THRU CERT POOL #SD8231			4	1.A	14,697,333	94.1010	14,352,978	15,252,624	14,713,643	0	16,310	0	0	4.500	5.072	MON	57,197	629,171	01/11/2024	07/25/2052
3132DW-EK-5	FHLMC PASS THRU CERT POOL #SD8238			4	1.A	4,129,186	94.0900	3,995,668	4,246,631	4,136,606	0	4,070	0	0	4.500	4.912	MON	15,925	191,098	02/15/2023	08/25/2052
3132DW-EL-3	FHLMC PASS THRU CERT POOL #SD8239			4	1.A	8,163,398	96.6510	7,914,434	8,188,668	8,163,213	0	(69)	0	0	5.000	5.048	MON	34,119	409,433	02/07/2023	08/25/2052
3132DW-ET-6	FHLMC PASS THRU CERT POOL #SD8246			4	1.A	16,689,910	96.8010	16,211,180	16,746,823	16,689,854	0	52	0	0	5.000	5.053	MON	69,778	837,341	02/07/2023	09/25/2052
3132DW-ET-6	FHLMC PASS THRU CERT POOL #SD8246			4	1.A	8,343,974	96.8010	8,105,590	8,373,411	8,344,016	0	70	0	0	5.000	5.055	MON	34,889	418,671	02/07/2023	09/25/2052
3132DW-E5-8	FHLMC PASS THRU CERT POOL #SD8256			4	1.A	7,636,247	91.5070	7,462,304	8,154,844	7,654,376	0	18,129	0	0	4.000	4.908	MON	27,183	299,011	01/04/2024	10/25/2052
3132DW-FQ-1	FHLMC PASS THRU CERT POOL #SD8275			4	1.A	24,971,870	94.1450	24,937,988	26,488,765	25,051,321	0	56,299	0	0	4.500	5.331	MON	99,333	1,191,994	09/14/2023	12/25/2052
3132DW-FS-7	FHLMC PASS THRU CERT POOL #SD8277			4	1.A	10,074,664	98.9220	9,988,313	10,097,146	10,074,014	0	(650)	0	0	5.500	5.538	MON	46,279	462,786	02/05/2024	12/25/2052
3132DW-GH-0	FHLMC PASS THRU CERT POOL #SD8300			4	1.A	21,012,620	98.8770	20,890,908	21,128,165	21,012,958	0	337	0	0	5.500	5.596	MON	96,837	484,187	07/24/2024	02/25/2053
3132DW-GS-6	FHLMC PASS THRU CERT POOL #SD8309			4	1.A	17,486,454	100.5360	17,544,586	17,451,007	17,483,953	0	(2,501)	0	0	6.000	5.954	MON	87,255	698,040	04/10/2024	03/25/2053
3132DW-G9-8	FHLMC PASS THRU CERT POOL #SD8324			4	1.A	20,716,652	98.8130	20,551,864	20,798,709	20,716,778	0	126	0	0	5.500	5.568	MON	95,327	857,947	03/26/2024	05/25/2053
3132DW-HA-4	FHLMC PASS THRU CERT POOL #SD8325			4	1.A	14,724,936	100.5660	14,839,687	14,756,062	14,724,274	0	(662)	0	0	6.000	6.038	MON	73,780	590,243	04/11/2024	05/25/2053
3132DW-HE-6	FHLMC PASS THRU CERT POOL #SD8329			4	1.A	11,639,607	96.6780	11,338,974	11,728,487	11,640,267	0	660	0	0	5.000	5.123	MON	48,869	195,475	08/19/2024	06/25/2053
3132DW-HT-3	FHLMC PASS THRU CERT POOL #SD8342			4	1.A	27,619,218	98.8160	27,457,561	27,786,371	27,621,684	0	2,465	0	0	5.500	5.605	MON	127,354	1,273,542	02/12/2024	07/25/2053
3132DW-HY-2	FHLMC PASS THRU CERT POOL #SD8347			4	1.A	27,358,671	94.0960	26,383,548	28,038,832	27,366,356	0	7,685	0	0	4.500	4.900	MON	105,146	420,582	08/29/2024	08/25/2053
3132DW-JG-9	FHLMC PASS THRU CERT POOL #SD8363			4	1.A	15,182,282	100.5870	15,349,416	15,259,773	15,182,424	0	142	0	0	6.000	6.095	MON	76,299	610,391	04/22/2024	09/25/2053
3132DW-LM-3	FHLMC PASS THRU CERT POOL #SD8432			4	1.A	17,728,961	100.5360	17,745,027	17,650,362	17,730,584	0	1,623	0	0	6.000	5.900	MON	88,252	706,014	04/08/2024	05/25/2054
3132DW-L8-4	FHLMC PASS THRU CERT POOL #SD8451			4	1.A	9,396,923	94.0480	9,184,988	9,766,208	9,399,198	0	2,275	0	0	4.500	5.076	MON	36,623	0	12/05/2024	08/25/2054
3132A4-E9-5	FHLMC PASS THRU CERT POOL #ZS3760			4	1.A	4,469,620	84.9730	3,806,923	4,480,121	4,624,482	0	18,761	0	0	2.500	2.523	MON	9,334	112,003	10/23/2019	06/25/2043
3132A5-FW-0	FHLMC PASS THRU CERT POOL #ZS4681			4	1.A	3,889,056	83.4480	3,263,211	3,910,441	3,955,439	0	11,678	0	0	2.500	2.569	MON	8,147	97,761	12/16/2019	10/25/2046
3132AE-KL-9	FHLMC PASS THRU CERT POOL #ZT2099			4	1.A	1,519,053	86.7190	1,297,550	1,496,259	1,531,338	0	(1,418)	0	0	3.000	2.739	MON	3,741	44,888	06/25/2019	11/25/2046
3132AE-KL-9	FHLMC PASS THRU CERT POOL #ZT2099			4	1.A	1,517,066	86.7190	1,297,550	1,496,259	1,528,424	0	(1,308)	0	0	3.000	2.760	MON	3,741	44,888	06/26/2019	11/25/2046
3133TG-NU-9	FHR 2093 Z CMO			4	1.A	130,602	101.6460	145,098	142,749	139,985	0	567	0	0	6.000	6.780	MON	714	8,565	03/20/2001	11/15/2028
3133TK-SJ-0	FHR 2151 JZ CMO			4	1.A	312,075	101.4440	346,288	341,358	335,591	0	1,254	0	0	6.000	6.715	MON	1,707	20,482	03/20/2001	05/15/2029
3133TM-7G-5	FHR 2182 ZC CMO			4	1.A	82,538	102.6890	82,409	80,251	80,030	0	0	0	0	7.500	7.258	MON	502	6,019	03/16/2001	09/15/2029
3133TN-JY-1	FHR 2223 Z CMO			4	1.A	13,145	104.7900	14,101	13,456	13,335	0	12	0	0	8.000	8.299	MON	90	1,077	03/02/2000	03/15/2030
3133TQ-ZU-4	FHR 2274 KC CMO			4	1.A	60,888	101.7540	62,090	61,019	60,873	0	(2)	0	0	6.500	6.584	MON	331	3,966	06/27/2002	01/15/2031
3133TR-LB-9	FHR 2284 Z CMO			4	1.A	127,316	101.9300	137,276	134,676	132,783	0	301	0	0	6.500	6.963	MON	729	8,754	03/14/2001	02/15/2031
3133TR-GX-7	FHR 2288 Z CMO			4	1.A	271,638	100.9900	292,104	289,239	284,680	0	737	0	0	6.500	7.210	MON	1,567	18,800	02/13/2001	02/15/2031
3133TR-SR-7	FHR 2297 KZ CMO			4	1.A	139,882	100.6520	156,151	155,139	152,658	0	548	0	0	6.000	6.780	MON	776	9,308	03/20/2001	03/15/2031
31339W-02-5	FHR 2433 NH CMO			4	1.A	972,027	103.4940	1,000,363	966,590	966,834	0	(348)	0	0	6.500	6.492	MON	5,236	62,828	06/27/2002	04/15/2032
31392K-FP-6	FHR 2451 JH CMO			4	1.A	192,151	103.4260	200,188	193,557	192,664	0	46	0	0	6.500	6.635	MON	1,048	12,581	05/24/2002	05/15/2032

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
31392K-AA-4	FHR 2454 BK CMO			4	1.A	432,032	103.5630	444,025	428,749	429,025	0	(164)	0	0	6.500	6.480	MON	2,322	27,869	06/21/2002	05/15/2032
3137BB-QB-9	FHR 4351 LC CMO			4	1.A	183,856	98.8070	179,316	181,481	181,576	0	(250)	0	0	3.000	2.729	MON	454	5,444	06/09/2014	11/15/2040
3137BB-QB-9	FHR 4351 LC CMO			4	1.A	183,714	98.8070	179,316	181,481	181,559	0	(237)	0	0	3.000	2.744	MON	454	5,444	06/10/2014	11/15/2040
3137BT-JW-2	FHR 4635 EG CMO			4	1.A	1,081,716	92.6220	1,000,042	1,079,692	1,081,025	0	(215)	0	0	2.500	2.435	MON	2,249	26,992	11/09/2017	12/15/2046
3137FN-ZQ-6	FHR 4922 NG CMO			4	1.A	1,768,752	84.6650	1,496,122	1,767,095	1,773,755	0	(341)	0	0	2.500	2.449	MON	3,681	44,177	09/19/2019	04/25/2049
3137FP-LJ-2	FHR 4926 BN CMO			4	1.A	4,254,234	80.8670	3,431,052	4,242,798	4,265,885	0	(819)	0	0	2.500	2.435	MON	8,839	106,070	10/15/2019	10/25/2049
3137H9-EV-7	FHR 5274 DA CMO			4	1.A	19,124,626	99.6650	19,190,998	19,255,504	19,136,613	0	7,305	0	0	5.500	5.633	MON	88,254	1,059,053	10/14/2022	06/25/2045
3137HD-HL-7	FHR 5418 LA CMO			4	1.A	18,941,685	101.2040	19,365,669	19,135,281	18,955,318	0	13,632	0	0	5.500	5.765	MON	87,703	526,220	05/30/2024	03/25/2044
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
31403D-AC-3	FN (5/1 ARM) #745303			4	1.A	310,106	102.7490	321,826	313,214	312,455	0	0	0	0	6.998	4.917	MON	1,827	19,698	03/03/2006	01/25/2036
31417A-P8-6	FNMA PASS THRU CERT POOL #00AB4046			4	1.A	2,147,023	91.0790	1,895,528	2,081,174	2,144,982	0	(4,556)	0	0	3.500	2.736	MON	6,070	72,841	02/13/2012	12/25/2041
3140X4-VS-2	FNMA PASS THRU CERT POOL #1524			4	1.A	5,027,320	83.9490	4,209,235	5,014,001	5,035,353	0	(1,434)	0	0	2.500	2.447	MON	10,446	125,350	09/27/2019	02/25/2047
31371K-RC-7	FNMA PASS THRU CERT POOL #254383			4	1.A	11,967	103.6120	11,861	11,447	12,213	0	(94)	0	0	7.500	5.518	MON	72	858	06/18/2002	06/25/2032
31373U-F3-6	FNMA PASS THRU CERT POOL #303586			4	1.A	458	102.1170	499	489	485	0	4	0	0	6.500	7.542	MON	3	32	04/07/1997	09/25/2025
31376R-6H-9	FNMA PASS THRU CERT POOL #363672			4	1.A	15,474	100.1640	16,059	16,033	15,831	0	61	0	0	7.500	7.470	MON	100	1,203	02/12/1997	11/25/2026
31379T-G5-7	FNMA PASS THRU CERT POOL #428720			4	1.A	26,693	100.7130	27,000	26,808	26,692	0	0	0	0	6.500	6.588	MON	145	1,742	06/01/1998	06/25/2028
31384V-L7-5	FNMA PASS THRU CERT POOL #535050			4	1.A	24,355	102.1460	23,835	23,334	24,560	0	(253)	0	0	7.500	4.577	MON	146	1,750	09/12/2002	12/25/2029
31385H-5H-1	FNMA PASS THRU CERT POOL #545448			4	1.A	3,267	101.1320	3,172	3,137	3,328	0	(32)	0	0	7.500	4.577	MON	20	235	09/12/2002	02/25/2032
31385X-M8-7	FNMA PASS THRU CERT POOL #555783			4	1.A	273,337	98.0350	271,672	277,115	274,599	0	176	0	0	4.500	4.700	MON	1,039	12,470	03/16/2004	10/25/2033
31389Y-M7-3	FNMA PASS THRU CERT POOL #639482			4	1.A	14,950	100.1440	14,322	14,301	15,197	0	(186)	0	0	7.500	5.518	MON	89	1,073	06/18/2002	01/25/2032
31401M-BR-1	FNMA PASS THRU CERT POOL #712048			4	1.A	4,708	99.9060	4,605	4,609	4,692	0	(7)	0	0	5.500	3.356	MON	21	253	01/06/2003	07/25/2033
31402C-QM-7	FNMA PASS THRU CERT POOL #725060			4	1.A	1,503	101.6620	1,494	1,469	1,508	0	(4)	0	0	6.000	5.821	MON	7	88	01/08/2004	01/25/2034
31402J-ER-4	FNMA PASS THRU CERT POOL #730144			4	1.A	212,681	98.7290	211,216	213,934	212,921	0	33	0	0	5.000	5.073	MON	891	10,697	02/10/2004	07/25/2033
31402Q-LF-6	FNMA PASS THRU CERT POOL #734826			4	1.A	63,980	98.2650	65,234	66,386	64,972	0	125	0	0	4.500	4.838	MON	249	2,987	02/05/2004	08/25/2033
31403F-Q6-4	FNMA PASS THRU CERT POOL #747577			4	1.A	74,836	99.1540	74,588	75,224	74,884	0	10	0	0	5.000	5.067	MON	313	3,761	02/09/2004	11/25/2033
31403G-RL-8	FNMA PASS THRU CERT POOL #748491			4	1.A	40,749	99.5490	40,775	40,960	40,774	0	5	0	0	5.000	5.067	MON	171	2,048	02/09/2004	10/25/2033
31403G-RL-8	FNMA PASS THRU CERT POOL #748491			4	1.A	45,840	99.5490	45,872	46,080	45,870	0	6	0	0	5.000	5.067	MON	192	2,304	02/09/2004	10/25/2033
31404B-SY-9	FNMA PASS THRU CERT POOL #763835			4	1.A	4,064	100.2950	4,098	4,086	4,067	0	1	0	0	5.000	5.069	MON	17	204	02/09/2004	01/25/2034
31404B-SY-9	FNMA PASS THRU CERT POOL #763835			4	1.A	1,355	100.2950	1,366	1,362	1,356	0	0	0	0	5.000	5.070	MON	6	68	02/09/2004	01/25/2034
31404J-MA-0	FNMA PASS THRU CERT POOL #769953			4	1.A	47,694	100.2550	47,846	47,724	47,645	0	(8)	0	0	5.000	5.027	MON	199	2,386	02/11/2004	03/25/2034
31404J-YQ-2	FNMA PASS THRU CERT POOL #770319			4	1.A	168,329	99.1530	167,887	169,321	168,470	0	26	0	0	5.000	5.073	MON	706	8,466	02/10/2004	04/25/2034
31404N-2P-0	FNMA PASS THRU CERT POOL #773982			4	1.A	98,950	100.0600	99,593	99,533	99,097	0	16	0	0	5.000	5.073	MON	415	4,977	02/10/2004	03/25/2034
31404W-GW-0	FNMA PASS THRU CERT POOL #780613			4	1.A	28,386	98.0930	29,152	29,719	28,601	0	87	0	0	5.000	5.770	MON	124	1,486	11/04/2005	05/25/2034
31404W-R9-9	FNMA PASS THRU CERT POOL #780912			4	1.A	73,972	100.6770	77,653	77,130	75,896	0	301	0	0	5.000	5.742	MON	321	3,856	11/03/2005	06/25/2029
31406V-2P-0	FNMA PASS THRU CERT POOL #821682			4	1.A	367,356	99.1220	366,160	369,400	367,518	0	64	0	0	5.000	5.086	MON	1,539	18,470	06/01/2005	06/25/2035
31407X-A8-4	FNMA PASS THRU CERT POOL #843431			4	1.A	374,354	99.1410	387,992	391,354	379,647	0	868	0	0	5.000	5.697	MON	1,631	19,568	11/03/2005	07/25/2035
3138A1-V5-7	FNMA PASS THRU CERT POOL #AH0635			4	1.A	16,805	99.1740	16,721	16,860	16,818	0	2	0	0	3.500	3.538	MON	49	590	12/28/2010	01/25/2026
3138A6-ZA-1	FNMA PASS THRU CERT POOL #AH5236			4	1.A	42,654	99.1270	42,420	42,793	42,689	0	5	0	0	3.500	3.538	MON	125	1,498	12/28/2010	01/25/2026
3138X5-PC-5	FNMA PASS THRU CERT POOL #AU5818			4	1.A	432,187	96.8180	421,764	435,624	434,112	0	221	0	0	2.500	2.622	MON	908	10,891	06/24/2013	08/25/2028
3140EV-S3-2	FNMA PASS THRU CERT POOL #BC1437			4	1.A	1,505,510	87.3470	1,346,594	1,541,642	1,504,055	0	236	0	0	3.000	3.329	MON	3,854	46,249	01/25/2019	07/25/2046
3140FX-JW-3	FNMA PASS THRU CERT POOL #BF0276			4	1.A	3,438,197	88.8870	3,073,541	3,457,783	3,438,594	0	493	0	0	3.000	3.084	MON	8,644	103,733	03/15/2019	10/25/2042
3140FX-JW-3	FNMA PASS THRU CERT POOL #BF0276			4	1.A	5,136,833	88.8870	4,610,311	5,186,674	5,138,163	0	1,521	0	0	3.000	3.155	MON	12,967	155,600	03/08/2019	10/25/2042
3140FX-LB-6	FNMA PASS THRU CERT POOL #BF0321			4	1.A	4,507,087	82.3570	3,725,890	4,524,052	4,507,823	0	346	0	0	2.500	2.553	MON	9,425	113,101	10/28/2019	07/25/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140FX-L9-1	FNMA PASS THRU CERT POOL #BF0351			4	1.A	6,126,257	82.4410	5,047,057	6,121,952	6,126,747	0	(236)	0	0	2.500	2.476	MON	12,754	153,049	11/21/2019	05/25/2053
3140J7-LQ-6	FNMA PASS THRU CERT POOL #BM3034			4	1.A	5,406,573	88.1300	4,735,424	5,373,200	5,413,890	0	(2,214)	0	0	3.000	2.894	MON	13,433	161,196	11/29/2017	02/25/2047
3140J7-LQ-6	FNMA PASS THRU CERT POOL #BM3034			4	1.A	3,399,602	88.1300	2,988,729	3,391,256	3,402,141	0	(757)	0	0	3.000	2.951	MON	8,478	101,738	12/22/2017	02/25/2047
3140J7-WR-2	FNMA PASS THRU CERT POOL #BM3355			4	1.A	757,156	89.7150	678,280	756,034	759,175	0	(238)	0	0	3.500	3.466	MON	2,205	26,461	02/08/2018	02/25/2048
3140JA-M7-0	FNMA PASS THRU CERT POOL #BM5781			4	1.A	3,127,807	88.1310	2,718,355	3,084,432	3,143,734	0	(3,343)	0	0	3.000	2.755	MON	7,711	92,533	07/12/2019	01/25/2045
3140KE-K8-0	FNMA PASS THRU CERT POOL #BP6618			4	1.A	7,370,967	82.3970	7,420,826	9,006,146	7,466,100	0	37,917	0	0	2.500	5.262	MON	18,763	225,154	10/19/2022	08/25/2050
3140LX-GS-8	FNMA PASS THRU CERT POOL #BT8308			4	1.A	20,988,105	94.2060	20,504,328	21,765,190	21,038,963	0	31,361	0	0	4.500	5.021	MON	81,619	979,434	06/07/2023	08/25/2052
3140MS-L8-6	FNMA PASS THRU CERT POOL #BM1250			4	1.A	12,715,283	96.7860	12,354,900	12,765,147	12,715,803	0	376	0	0	5.000	5.061	MON	53,188	638,257	12/20/2022	10/25/2052
3140N1-PX-5	FNMA PASS THRU CERT POOL #BM8537			4	1.A	8,789,171	94.1840	8,553,333	9,081,481	8,822,533	0	13,814	0	0	4.500	4.976	MON	34,056	408,667	09/22/2022	09/25/2052
3140N3-AU-3	FNMA PASS THRU CERT POOL #BM9918			4	1.A	11,727,649	96.8900	11,271,420	11,633,130	11,728,843	0	1,468	0	0	5.000	4.865	MON	48,471	581,656	01/31/2023	10/25/2052
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
3140QL-RW-8	FNMA PASS THRU CERT POOL #CB1400			4	1.A	18,559,490	86.1420	19,005,483	22,062,826	18,562,499	0	(3,652)	0	0	3.000	5.617	MON	55,157	661,885	11/15/2023	08/25/2051
3140QM-CK-8	FNMA PASS THRU CERT POOL #CB1873			4	1.A	11,841,002	85.7280	11,615,740	13,549,511	11,840,650	0	(352)	0	0	3.000	5.005	MON	33,874	372,612	01/19/2024	10/25/2051
3140QP-JA-6	FNMA PASS THRU CERT POOL #CB3856			4	1.A	16,382,801	91.7690	15,983,423	17,416,932	16,419,420	0	36,619	0	0	4.000	4.931	MON	58,056	638,621	01/05/2024	06/25/2052
3140QP-KP-1	FNMA PASS THRU CERT POOL #CB3901			4	1.A	10,373,180	88.5130	10,117,570	11,430,502	10,420,741	0	47,560	0	0	3.500	4.893	MON	33,339	366,729	01/09/2024	06/25/2052
3140QQ-B7-9	FNMA PASS THRU CERT POOL #CB4561			4	1.A	20,876,567	97.0730	20,354,752	20,968,303	20,877,357	0	778	0	0	5.000	5.069	MON	87,368	1,048,415	12/19/2023	09/25/2052
3140QQ-KA-2	FNMA PASS THRU CERT POOL #CB4788			4	1.A	22,716,464	96.8090	22,206,789	22,938,683	22,719,137	0	2,461	0	0	5.000	5.161	MON	95,578	1,146,934	12/22/2023	10/25/2052
3140QQ-KL-8	FNMA PASS THRU CERT POOL #CB4798			4	1.A	21,325,298	96.8550	20,989,255	21,670,674	21,334,693	0	9,395	0	0	5.000	5.259	MON	90,294	902,945	02/06/2024	10/25/2052
3140QQ-LV-5	FNMA PASS THRU CERT POOL #CB4839			4	1.A	24,429,840	99.3050	24,641,447	24,813,677	24,440,742	0	8,378	0	0	5.500	5.763	MON	113,729	1,364,752	08/15/2023	10/25/2052
3140QQ-PB-5	FNMA PASS THRU CERT POOL #CB4917			4	1.A	23,319,404	99.2570	23,276,309	23,450,397	23,319,973	0	569	0	0	5.500	5.596	MON	107,481	1,074,810	02/13/2024	10/25/2052
3140QQ-7F-6	FNMA PASS THRU CERT POOL #CB5393			4	1.A	8,407,304	96.8270	8,508,837	8,787,644	8,411,930	0	4,626	0	0	5.000	5.704	MON	36,615	292,921	04/17/2024	01/25/2053
3140QQ-7G-4	FNMA PASS THRU CERT POOL #CB5394			4	1.A	12,823,549	96.8680	12,662,319	13,071,707	12,827,607	0	4,058	0	0	5.000	5.311	MON	54,465	490,189	03/27/2024	01/25/2053
3140QS-NF-4	FNMA PASS THRU CERT POOL #CB6689			4	1.A	24,331,030	98.7210	24,209,124	24,522,613	24,333,857	0	2,828	0	0	5.500	5.638	MON	112,395	674,372	06/04/2024	07/25/2053
3140QS-UC-3	FNMA PASS THRU CERT POOL #CB6878			4	1.A	8,847,556	100.7790	8,931,896	8,862,789	8,845,682	0	(1,479)	0	0	6.000	6.037	MON	44,314	531,767	08/16/2023	08/25/2053
3140QS-2Y-6	FNMA PASS THRU CERT POOL #CB7090			4	1.A	17,983,707	96.9350	18,054,680	18,625,411	18,023,012	0	29,091	0	0	5.000	5.505	MON	77,606	931,271	09/18/2023	09/25/2053
3140QV-MK-7	FNMA PASS THRU CERT POOL #CB9361			4	1.A	21,701,492	96.8630	21,137,305	21,821,682	21,702,087	0	596	0	0	5.000	5.085	MON	90,924	181,847	10/15/2024	10/25/2054
3140X8-3H-8	FNMA PASS THRU CERT POOL #FM5299			4	1.A	9,460,807	88.9720	9,223,127	10,366,233	9,479,726	0	18,919	0	0	3.500	4.857	MON	30,235	332,583	01/10/2024	11/25/2050
3140XG-B3-2	FNMA PASS THRU CERT POOL #FS0957			4	1.A	15,190,965	85.1080	15,115,156	17,759,908	15,288,444	0	78,938	0	0	3.000	5.189	MON	44,400	532,797	12/01/2023	03/25/2052
3140XJ-FU-2	FNMA PASS THRU CERT POOL #FS2878			4	1.A	9,407,438	89.7150	9,455,241	10,539,163	9,462,001	0	42,878	0	0	3.500	5.382	MON	30,739	368,871	10/19/2022	05/25/2048
3140XJ-5A-7	FNMA PASS THRU CERT POOL #FS3540			4	1.A	7,988,216	88.5260	7,852,676	8,870,405	7,995,947	0	7,732	0	0	3.500	5.083	MON	25,872	51,744	10/25/2024	08/25/2052
3140XK-5X-4	FNMA PASS THRU CERT POOL #FS4461			4	1.A	12,600,443	96.9530	12,682,704	13,081,283	12,614,249	0	8,003	0	0	5.000	5.590	MON	54,505	654,064	09/19/2023	04/25/2053
3140XL-PS-1	FNMA PASS THRU CERT POOL #FS4932			4	1.A	8,751,604	101.2110	8,868,731	8,762,558	8,749,449	0	(1,764)	0	0	6.000	6.026	MON	43,813	525,753	08/23/2023	06/25/2053
3140XL-VM-7	FNMA PASS THRU CERT POOL #FS5119			4	1.A	12,823,060	101.4030	12,951,402	12,772,171	12,814,150	0	(8,755)	0	0	6.000	5.948	MON	63,861	766,330	07/06/2023	07/25/2053
3140XL-WR-5	FNMA PASS THRU CERT POOL #FS5155			4	1.A	21,096,148	98.0350	21,134,122	21,557,615	21,104,527	0	10,317	0	0	5.000	5.348	MON	89,823	1,077,881	08/14/2023	07/25/2053
3140XL-WS-3	FNMA PASS THRU CERT POOL #FS5156			4	1.A	21,454,357	97.7830	21,210,904	21,691,609	21,459,513	0	2,615	0	0	5.000	5.175	MON	90,382	1,084,580	08/09/2023	04/25/2053
3140XL-Y6-9	FNMA PASS THRU CERT POOL #FS5232			4	1.A	17,192,307	101.9980	17,448,575	17,106,773	17,181,857	0	(7,043)	0	0	6.000	5.929	MON	85,534	1,026,406	08/21/2023	07/25/2053
3140XL-5D-6	FNMA PASS THRU CERT POOL #FS5343			4	1.A	12,140,008	100.7790	12,255,729	12,160,910	12,138,715	0	(709)	0	0	6.000	6.035	MON	60,805	729,655	08/23/2023	07/25/2053
3140XL-5Z-7	FNMA PASS THRU CERT POOL #FS5363			4	1.A	11,249,112	94.3170	11,376,037	12,061,370	11,294,391	0	40,837	0	0	4.000	5.274	MON	40,205	482,455	08/22/2023	03/25/2048
3140XM-G7-5	FNMA PASS THRU CERT POOL #FS5621			4	1.A	9,244,087	88.1310	9,319,152	10,574,112	9,315,646	0	51,766	0	0	3.000	5.290	MON	26,435	317,223	08/22/2023	08/25/2048
3140XM-MW-3	FNMA PASS THRU CERT POOL #FS5772			4	1.A	4,311,746	96.7410	4,330,057	4,475,922	4,316,460	0	4,159	0	0	5.000	5.581	MON	18,650	223,796	09/18/2023	06/25/2053
3140XM-YF-7	FNMA PASS THRU CERT POOL #FS6109			4	1.A	16,466,935	85.1710	16,852,462	19,786,601	16,499,291	0	19,000	0	0	3.000	5.662	MON	49,467	593,598	11/09/2023	06/25/2052
3140XP-DG-1	FNMA PASS THRU CERT POOL #FS7302			4	1.A	14,846,982	96.6260	14,749,371	15,264,367	14,852,159	0	5,177	0	0	5.000	5.434	MON	63,602	63,602	11/06/2024	02/25/2054
3140XQ-VD-6	FNMA PASS THRU CERT POOL #FS8711			4	1.A	11,612,056	97.0590	11,297,477	11,639,792	11,611,830	0	(227)	0	0	5.000	5.037	MON	48,499	96,998	10/08/2024	09/25/2053
3140XR-P4-1	FNMA PASS THRU CERT POOL #FS9442			4	1.A	23,407,966	94.1000	23,205,501	24,660,244	23,419,490	0	11,524	0	0	4.500	5.314	MON	92,476	92,476	11/05/2024	03/25/2053
3140XR-UG-8	FNMA PASS THRU CERT POOL #FS9582			4	1.A	14,092,589	94.0960	13,974,637	14,851,403	14,099,634	0	7,045	0	0	4.500	5.313	MON	55,693	55,693	11/13/2024	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
31418E-HP-8	FNMA PASS THRU CERT POOL #MA 4737			4	1.A	16,183,379	96.8090	15,614,556	16,129,195	16,178,949	0	(2,745)	0	0	5.000	4.933	MON	67,205	806,460	01/27/2023	08/25/2052
31418C-3D-4	FNMA PASS THRU CERT POOL #MA3495			4	1.A	849,970	92.6590	787,362	849,738	854,121	0	(251)	0	0	4.000	3.989	MON	2,832	33,989	10/31/2018	10/25/2048
31418E-DE-7	FNMA PASS THRU CERT POOL #MA4600			4	1.A	14,221,865	88.5930	13,381,634	15,104,537	14,229,680	0	7,814	0	0	3.500	4.434	MON	44,055	132,165	09/13/2024	05/25/2052
31418E-D8-0	FNMA PASS THRU CERT POOL #MA4626			4	1.A	19,681,256	91.5830	19,306,780	21,081,178	19,718,049	0	36,793	0	0	4.000	5.042	MON	70,271	772,977	01/26/2024	06/25/2052
31418E-E5-5	FNMA PASS THRU CERT POOL #MA4655			4	1.A	18,112,381	91.5230	17,565,104	19,191,927	18,121,270	0	8,890	0	0	4.000	4.889	MON	63,973	127,946	10/17/2024	07/25/2052
31418E-E6-3	FNMA PASS THRU CERT POOL #MA4656			4	1.A	16,650,966	94.2100	15,870,463	16,845,745	16,661,010	0	5,202	0	0	4.500	4.676	MON	63,172	758,059	01/25/2023	07/25/2052
31418E-E6-3	FNMA PASS THRU CERT POOL #MA4656			4	1.A	16,360,114	94.2100	15,870,463	16,845,745	16,389,414	0	15,456	0	0	4.500	4.953	MON	63,172	758,059	02/15/2023	07/25/2052
31418E-F2-1	FNMA PASS THRU CERT POOL #MA4684			4	1.A	15,395,284	94.1800	15,394,208	16,345,357	15,414,800	0	17,667	0	0	4.500	5.453	MON	61,295	735,541	11/29/2023	06/25/2052
31418E-GJ-3	FNMA PASS THRU CERT POOL #MA4700			4	1.A	20,397,831	91.5670	19,910,571	21,744,097	20,444,359	0	46,527	0	0	4.000	4.923	MON	72,480	797,284	01/10/2024	08/25/2052
31418E-HJ-2	FNMA PASS THRU CERT POOL #MA4732			4	1.A	14,891,114	91.5670	14,549,311	15,889,152	14,922,106	0	30,992	0	0	4.000	4.904	MON	52,964	582,602	01/04/2024	09/25/2052
31418E-HK-9	FNMA PASS THRU CERT POOL #MA4733			4	1.A	32,964,937	94.2130	32,161,881	34,137,065	33,022,898	0	35,406	0	0	4.500	4.997	MON	128,014	1,536,168	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-KU-3	FNMA PASS THRU CERT POOL #MA4806			4	1.A	23,762,328	96.7860	23,092,462	23,859,257	23,762,419	0	91	0	0	5.000	5.064	MON	99,414	397,654	08/16/2024	11/25/2052
31418E-LW-8	FNMA PASS THRU CERT POOL #MA4840			4	1.A	11,557,278	94.1850	11,604,177	12,320,576	11,599,397	0	31,574	0	0	4.500	5.385	MON	46,202	554,426	09/06/2023	12/25/2052
31418E-LY-4	FNMA PASS THRU CERT POOL #MA4842			4	1.A	25,282,186	98.9220	24,898,803	25,170,101	25,273,816	0	(7,510)	0	0	5.500	5.416	MON	115,363	1,384,355	12/18/2023	12/25/2052
31418E-M8-0	FNMA PASS THRU CERT POOL #MA4882			4	1.A	23,153,891	99.6160	23,298,149	23,387,769	23,165,049	0	7,831	0	0	5.000	5.215	MON	97,449	1,169,389	08/30/2023	12/25/2037
31418E-PW-4	FNMA PASS THRU CERT POOL #MA4936			4	1.A	19,202,825	100.7470	19,379,760	19,235,887	19,201,437	0	(1,487)	0	0	5.500	5.516	MON	88,164	1,057,974	08/16/2023	02/25/2038
31418E-RA-0	FNMA PASS THRU CERT POOL #MA4980			4	1.A	12,518,140	100.6890	12,880,170	12,791,968	12,529,222	0	8,269	0	0	6.000	6.380	MON	63,960	767,518	10/03/2023	04/25/2053
31418E-T7-5	FNMA PASS THRU CERT POOL #MA5073			4	1.A	16,740,711	100.5880	16,744,998	16,647,071	16,736,846	0	(3,865)	0	0	6.000	5.882	MON	83,235	665,883	04/02/2024	07/25/2053
31418E-U9-9	FNMA PASS THRU CERT POOL #MA5107			4	1.A	25,996,279	98.7270	26,065,703	26,401,584	26,000,794	0	4,515	0	0	5.500	5.766	MON	121,007	726,044	06/10/2024	08/25/2053
31418E-V8-0	FNMA PASS THRU CERT POOL #MA5138			4	1.A	9,717,901	98.7510	9,743,136	9,866,281	9,718,974	0	1,073	0	0	5.500	5.760	MON	45,220	271,323	06/10/2024	09/25/2053
31359U-2Q-7	FNR 1998-64 ZB CMO			4	1.A	295,640	100.8950	312,204	309,435	306,138	0	499	0	0	6.500	6.920	MON	1,676	20,113	03/14/2001	09/25/2028
31359W-AW-1	FNR 1999-28 ZB CMO			4	1.A	57,348	101.0280	61,078	60,456	59,761	0	116	0	0	6.500	6.992	MON	327	3,930	02/28/2001	06/25/2029
31359V-S5-3	FNR 1999-29 ZB CMO			4	1.A	34,491	100.8600	36,577	36,265	35,664	0	94	0	0	6.500	6.993	MON	196	2,357	02/28/2001	06/25/2029
31392D-NT-5	FNR 2002-40 MG CMO			4	1.A	437,483	102.5660	452,741	441,414	438,736	0	74	0	0	6.500	6.634	MON	2,391	28,692	05/24/2002	06/25/2032
31392G-EK-7	FNR 2002-90 A1 CMO			4	1.A	158,328	102.1660	155,466	152,170	151,645	0	0	0	0	6.500	5.040	MON	824	9,891	10/18/2002	06/25/2042
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
3136BT-WZ-2	FNR 2024-89 BA CMO			4	1.A	19,481,327	99.5540	19,468,318	19,555,424	19,481,299	0	(28)	0	0	5.500	5.567	MON	89,629	0	12/19/2024	04/25/2052
3136BT-YF-4	FNR 2024-90 G CMO			4	1.A	9,832,262	98.5810	9,844,313	9,985,952	9,832,810	0	548	0	0	5.000	5.416	MON	41,608	0	12/19/2024	04/25/2051
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						1,993,902,365	XXX	1,963,232,456	2,061,542,067	1,996,092,541	0	1,445,307	0	0	XXX	XXX	XXX	8,084,443	75,095,342	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						3,196,123,730	XXX	3,038,493,986	3,163,630,229	3,165,468,349	0	(3,881,721)	0	0	XXX	XXX	XXX	20,845,117	113,315,935	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
604059-AE-5	3M COMPANY			1	1.G FE	2,588,400	104.3090	2,086,180	2,000,000	2,189,720	0	(56,970)	0	0	6.375	3.159	FA	48,167	127,500	03/22/2017	02/15/2028
604059-AE-5	3M COMPANY			1	1.G FE	1,403,721	104.3090	1,147,399	1,100,000	1,181,956	0	(24,286)	0	0	6.375	3.819	FA	26,492	70,125	01/16/2014	02/15/2028
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	989,200	96.0600	960,600	1,000,000	997,943	0	1,151	0	0	2.250	2.372	MS	6,375	22,500	09/14/2016	09/19/2026
88579Y-AY-7	3M COMPANY			1	1.G FE	1,987,720	95.7720	1,915,440	2,000,000	1,996,173	0	1,280	0	0	2.875	2.946	AO	12,139	57,500	09/21/2017	10/15/2027
88579Y-BC-4	3M COMPANY			1	1.G FE	5,000,000	96.7310	4,836,550	5,000,000	5,000,000	0	0	0	0	3.625	3.625	MS	53,872	181,250	09/11/2018	09/14/2028
00253P-AA-6	AAR ESCROW ISSUER LLC (144A)			1	3.B FE	1,500,000	101.5010	1,522,515	1,500,000	1,500,000	0	0	0	0	6.750	6.750	MS	29,813	54,563	02/14/2024	03/15/2029
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	4,050,640	98.8500	3,954,000	4,000,000	4,012,386	0	(7,047)	0	0	3.750	3.558	MN	12,500	150,000	01/29/2019	11/30/2026
002824-BF-6	ABBOTT LABORATORIES			1	1.D FE	564,237	98.8500	558,503	565,000	564,800	0	92	0	0	3.750	3.768	MN	1,766	21,188	04/10/2018	11/30/2026

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
002824-BF-6	ABBOTT LABORATORIES			1	1.D FE	558,909	98.8500	558,503	565,000	563,631	0	668	0	0	3.750	3.881	MN	1,766	21,188	11/29/2016	11/30/2026
002824-BM-1	ABBOTT LABORATORIES			1	1.D FE	2,804,551	99.5890	2,793,471	2,805,000	2,804,835	0	53	0	0	3.875	3.877	MS	32,004	108,694	12/12/2018	09/15/2025
002824-BM-1	ABBOTT LABORATORIES			1	1.D FE	998,130	99.5890	995,890	1,000,000	999,775	0	246	0	0	3.875	3.901	MS	11,410	38,750	03/20/2017	09/15/2025
002824-BQ-2	ABBOTT LABORATORIES			1	1.D FE	4,750,200	84.5560	4,227,800	5,000,000	4,832,787	0	28,442	0	0	1.400	2.046	JD	0	105,000	01/12/2022	06/30/2030
00287Y-AQ-2	ABBVIE INC			1	1.G FE	991,580	99.6020	996,020	1,000,000	999,510	0	1,090	0	0	3.600	3.717	MN	4,700	36,000	12/02/2016	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	10,228,741	93.7050	9,564,469	10,207,000	10,228,275	0	(466)	0	0	4.500	4.473	MN	59,966	229,658	10/01/2024	05/14/2035
00287Y-AY-5	ABBVIE INC			1	1.G FE	10,674,844	98.2780	10,700,509	10,888,000	10,680,063	0	5,218	0	0	3.200	4.652	MN	45,488	0	12/18/2024	05/14/2026
00287Y-BF-5	ABBVIE INC			1	1.G FE	9,925,900	98.5160	9,851,600	10,000,000	9,948,473	0	11,862	0	0	4.250	4.395	MN	55,486	425,000	01/25/2023	11/14/2028
00287Y-BF-5	ABBVIE INC			1	1.G FE	10,187,420	98.5160	10,409,201	10,566,000	10,275,315	0	66,330	0	0	4.250	5.040	MN	58,627	449,055	08/29/2023	11/14/2028
00287Y-CY-3	ABBVIE INC			1	1.G FE	5,877,887	94.0800	5,694,662	6,053,000	5,889,231	0	11,344	0	0	4.550	4.889	MS	81,093	275,412	01/18/2024	03/15/2035
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
00287Y-DU-0	ABBVIE INC			1	1.G FE	5,045,700	98.8370	4,941,850	5,000,000	5,045,058	0	(642)	0	0	5.050	4.924	MS	74,347	0	11/07/2024	03/15/2034
00287Y-BX-6	ABBVIE INC LS:2.6M	LS		1	1.G FE	4,998,750	92.8590	4,642,950	5,000,000	4,999,217	0	126	0	0	3.200	3.203	MN	17,778	160,000	11/12/2019	11/21/2029
005095-AA-2	ACUSHNET CO (144A)			1	3.C FE	1,038,750	103.4820	1,034,820	1,000,000	1,029,781	0	(8,969)	0	0	7.375	6.190	AO	15,569	76,208	01/18/2024	10/15/2028
005095-AA-2	ACUSHNET CO (144A)			1	3.C FE	2,000,000	103.4820	2,069,640	2,000,000	2,000,000	0	0	0	0	7.375	7.375	AO	31,139	152,417	10/24/2023	10/15/2028
00724P-AD-1	ADOBE INC			1	1.E FE	1,994,500	88.9650	1,779,300	2,000,000	1,997,026	0	542	0	0	2.300	2.331	FA	19,167	46,000	01/22/2020	02/01/2030
00724P-AF-6	ADOBE INC			1	1.E FE	2,991,030	100.5340	3,016,020	3,000,000	2,992,012	0	982	0	0	4.800	4.868	AO	34,800	72,000	04/02/2024	04/04/2029
00724F-AC-5	ADOBE SYSTEMS INC			1	1.E FE	994,580	99.8660	998,660	1,000,000	999,910	0	604	0	0	3.250	3.314	FA	13,542	32,500	01/22/2015	02/01/2025
00724F-AC-5	ADOBE SYSTEMS INC			1	1.E FE	989,280	99.8660	998,660	1,000,000	999,856	0	1,215	0	0	3.250	3.377	FA	13,542	32,500	01/21/2015	02/01/2025
00724F-AC-5	ADOBE SYSTEMS INC			1	1.E FE	1,981,400	99.8660	1,997,320	2,000,000	1,999,671	0	2,916	0	0	3.250	3.402	FA	27,083	65,000	03/05/2018	02/01/2025
00724F-AC-5	ADOBE SYSTEMS INC			1	1.E FE	2,969,670	99.8660	2,995,980	3,000,000	2,999,420	0	5,363	0	0	3.250	3.436	FA	40,625	97,500	01/08/2019	02/01/2025
00108W-AH-3	AEP TEXAS INC			1	2.A FE	2,990,100	96.7520	2,902,560	3,000,000	2,996,121	0	1,018	0	0	3.950	3.990	JD	9,875	118,500	05/14/2018	06/01/2028
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
00115A-AE-9	AEP TRANSMISSION CO LLC			1	1.F FE	989,210	97.2020	972,020	1,000,000	997,641	0	1,166	0	0	3.100	3.227	JD	2,583	31,000	11/30/2016	12/01/2026
037680-AB-1	AEPWV 2013-1 A2				1.A FE	2,194,419	98.2290	2,155,779	2,194,646	2,194,607	0	(4)	0	0	3.772	3.770	FA	34,494	82,786	11/06/2013	08/01/2031
00846U-AL-5	AGILENT TECHNOLOGIES INC			1	2.A FE	1,871,642	90.8950	1,627,021	1,790,000	1,838,779	0	(10,336)	0	0	2.750	2.106	MS	14,494	49,225	09/28/2021	09/15/2029
00846U-AL-5	AGILENT TECHNOLOGIES INC			1	2.A FE	6,952,120	90.8950	6,362,650	7,000,000	6,975,632	0	4,744	0	0	2.750	2.829	MS	56,681	192,500	09/05/2019	09/15/2029
00846U-AR-2	AGILENT TECHNOLOGIES INC			1	2.A FE	3,003,540	95.0770	2,852,310	3,000,000	3,003,270	0	(270)	0	0	4.750	4.735	MS	44,333	0	09/10/2024	09/09/2034
00846U-AR-2	AGILENT TECHNOLOGIES INC			1	2.A FE	1,969,640	95.0770	1,901,540	2,000,000	1,970,123	0	483	0	0	4.750	4.945	MS	29,556	0	10/09/2024	09/09/2034
009158-BC-9	AIR PRODUCTS & CHEMICALS			1	1.F FE	2,128,340	86.8260	1,736,520	2,000,000	2,073,496	0	(13,785)	0	0	2.050	1.306	MN	5,239	41,000	12/08/2020	05/15/2030
009158-BC-9	AIR PRODUCTS & CHEMICALS			1	1.F FE	2,987,290	86.8260	2,473,673	2,849,000	2,929,254	0	(14,973)	0	0	2.050	1.477	MN	7,463	58,405	01/13/2021	05/15/2030
009158-BC-9	AIR PRODUCTS & CHEMICALS			1	1.F FE	9,700,776	86.8260	8,422,122	9,700,000	9,700,487	0	(84)	0	0	2.050	2.048	MN	25,409	198,850	11/17/2021	05/15/2030
009158-BC-9	AIR PRODUCTS & CHEMICALS			1	1.F FE	6,025,743	86.8260	5,305,069	6,110,000	6,053,930	0	9,707	0	0	2.050	2.231	MN	16,005	125,255	01/11/2022	05/15/2030
009158-BF-2	AIR PRODUCTS & CHEMICALS			1	1.F FE	5,483,806	98.3210	5,343,746	5,435,000	5,477,323	0	(4,318)	0	0	4.800	4.680	MS	85,511	260,880	06/21/2023	03/03/2033
009158-BK-1	AIR PRODUCTS & CHEMICALS			2	1.F FE	4,986,300	97.6900	4,884,500	5,000,000	4,987,038	0	738	0	0	4.850	4.884	FA	96,326	121,250	02/06/2024	02/08/2034
009158-BK-1	AIR PRODUCTS & CHEMICALS			2	1.F FE	2,946,240	97.6900	2,930,700	3,000,000	2,949,846	0	3,606	0	0	4.850	5.080	FA	57,796	72,750	02/13/2024	02/08/2034
01400E-AB-9	ALCON FINANCE CORP (144A)			1	2.A FE	2,042,580	91.8590	1,837,180	2,000,000	2,021,443	0	(4,439)	0	0	3.000	2.744	MS	16,167	60,000	12/18/2019	09/23/2029
01400E-AB-9	ALCON FINANCE CORP (144A)			1	2.A FE	5,094,550	91.8590	4,592,950	5,000,000	5,047,289	0	(9,781)	0	0	3.000	2.774	MS	40,417	150,000	11/20/2019	09/23/2029
01400E-AE-3	ALCON FINANCE CORP (144A)			1	2.A FE	4,972,900	99.9960	4,999,800	5,000,000	4,977,168	0	2,227	0	0	5.375	5.446	JD	18,663	268,750	11/29/2022	12/06/2032
01741R-AH-5	ALLEGHENY TECH			1	4.A FE	1,311,570	99.2040	1,404,729	1,416,000	1,338,094	0	22,819	0	0	5.875	8.025	JD	6,933	83,190	10/26/2023	12/01/2027
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
02079K-AC-1	ALPHABET INC			1	1.C FE	1,958,380	96.3370	1,926,740	2,000,000	1,992,595	0	4,421	0	0	1.998	2.231	FA	15,096	39,960	08/02/2016	08/15/2026
02079K-AC-1	ALPHABET INC			1	1.C FE	1,237,828	96.3370	1,218,663	1,265,000	1,260,077	0	2,940	0	0	1.998	2.243	FA	9,548	25,275	10/19/2016	08/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02079K-AC-1	ALPHABET INC			1	1.C FE	1,825,660	96.3370	1,926,740	2,000,000	1,958,855	0	24,275	0	0	1.998	3.310	FA	15,096	39,960	01/17/2019	08/15/2026
02079K-AD-9	ALPHABET INC			1	1.C FE	4,743,400	83.1800	4,159,000	5,000,000	4,830,862	0	28,398	0	0	1.100	1.734	FA	20,778	55,000	11/09/2021	08/15/2030
023135-BC-9	AMAZON.COM INC			1	1.E FE	2,014,680	96.5830	1,931,660	2,000,000	2,004,128	0	(1,635)	0	0	3.150	3.060	FA	22,575	63,000	12/05/2017	08/22/2027
023135-BC-9	AMAZON.COM INC			1	1.E FE	1,996,420	96.5830	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-BZ-8	AMAZON.COM INC			1	1.D FE	10,125,400	85.4470	8,544,700	10,000,000	10,082,036	0	(12,509)	0	0	2.100	1.956	MN	28,583	210,000	06/10/2021	05/12/2031
023135-BZ-8	AMAZON.COM INC			1	1.D FE	19,996,400	85.4470	17,089,400	20,000,000	19,997,412	0	345	0	0	2.100	2.102	MN	57,167	420,000	05/10/2021	05/12/2031
023135-CH-7	AMAZON.COM INC			1	1.D FE	4,990,850	92.5900	4,629,500	5,000,000	4,992,815	0	825	0	0	3.600	3.621	AO	39,000	180,000	04/11/2022	04/13/2032
023135-CP-9	AMAZON.COM INC			1	1.D FE	1,998,840	100.6190	2,012,380	2,000,000	1,999,226	0	220	0	0	4.550	4.563	JD	7,583	91,000	11/29/2022	12/01/2027
023135-CR-5	AMAZON.COM INC			1	1.D FE	14,996,400	99.4420	14,916,300	15,000,000	14,996,487	0	301	0	0	4.700	4.703	JD	58,750	705,000	11/29/2022	12/01/2032
023135-CG-9	AMAZON.COM INC LS:400K	LS		1	1.D FE	9,978,400	95.9290	9,592,900	10,000,000	9,985,819	0	2,942	0	0	3.450	3.485	AO	74,750	345,000	04/11/2022	04/13/2029
02343U-AH-8	AMCOR FINANCE USA INC		C	1	2.B FE	3,992,880	98.2430	3,929,720	4,000,000	3,996,714	0	832	0	0	4.500	4.525	MN	23,000	180,000	06/13/2019	05/15/2028
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA		C	1	2.B FE	2,574,800	85.9940	2,149,850	2,500,000	2,551,301	0	(7,670)	0	0	2.690	2.329	MN	6,725	67,250	11/09/2021	05/25/2031
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA		C	1	2.B FE	2,572,675	85.9940	2,149,850	2,500,000	2,549,860	0	(7,452)	0	0	2.690	2.340	MN	6,725	67,250	11/09/2021	05/25/2031
081437-AS-4	AMCOR FLEXIBLES NORTH AMERICA		C	1	2.B FE	170,649	96.8880	164,710	170,000	170,144	0	(95)	0	0	3.100	3.040	MS	1,552	5,270	06/13/2019	09/15/2026
081437-AS-4	AMCOR FLEXIBLES NORTH AMERICA		C	1	2.B FE	998,680	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
02352B-AA-3	AMENTUM ESCROW CORP (144A)			1	4.B FE	2,025,000	100.8710	2,017,420	2,000,000	2,017,420	(5,723)	(1,857)	0	0	7.250	6.948	FA	55,583	0	08/05/2024	08/01/2032
02352B-AA-3	AMENTUM ESCROW CORP (144A)			1	4.B FE	500,000	100.8710	504,355	500,000	500,000	0	0	0	0	7.250	7.250	FA	13,896	0	07/30/2024	08/01/2032
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	3,033,360	97.0780	2,912,340	3,000,000	3,012,039	0	(3,567)	0	0	3.800	3.663	MN	14,567	114,000	06/04/2018	05/15/2028
02361D-AS-9	AMEREN ILLINOIS			1	1.F FE	2,997,300	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	2,015,020	82.9600	1,659,200	2,000,000	2,008,929	0	(1,512)	0	0	1.550	1.467	MN	3,961	31,000	11/18/2020	11/15/2030
02361D-BA-7	AMEREN ILLINOIS			1	1.F FE	2,024,940	98.3350	1,966,700	2,000,000	2,022,650	0	(2,214)	0	0	4.950	4.781	JD	8,250	99,000	12/19/2023	06/01/2033
025816-CF-4	AMERICAN EXPRESS			2	1.F FE	4,986,600	98.0130	4,900,650	5,000,000	4,996,999	0	2,010	0	0	3.125	3.168	MN	17,795	156,250	05/15/2019	05/20/2026
025816-CY-3	AMERICAN EXPRESS			2	1.F FE	9,850,700	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	3,022,260	103.1140	3,093,420	3,000,000	3,013,052	0	(4,281)	0	0	5.850	5.675	MN	27,300	175,500	11/01/2022	11/05/2027
025816-DP-1	AMERICAN EXPRESS CO			1	1.F FE	3,000,000	100.5940	3,017,820	3,000,000	3,000,000	0	0	0	0	5.098	5.098	FA	57,353	76,470	02/12/2024	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-BH-3	AMERICAN HONDA FINANCE		C	1	1.G FE	996,980	96.3500	963,500	1,000,000	999,424	0	321	0	0	2.300	2.334	MS	7,156	23,000	09/06/2016	09/09/2026
02665W-CE-9	AMERICAN HONDA FINANCE		C	1	1.G FE	1,994,140	96.2250	1,924,500	2,000,000	1,997,891	0	611	0	0	3.500	3.535	FA	26,444	70,000	02/12/2018	02/15/2028
02665W-EF-4	AMERICAN HONDA FINANCE		C	1	1.G FE	4,998,300	99.9910	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-EK-3	AMERICAN HONDA FINANCE		C	1	1.G FE	2,497,825	100.8440	2,521,100	2,500,000	2,498,597	0	772	0	0	5.250	5.288	JJ	63,438	65,625	04/18/2024	07/07/2026
03027X-AK-6	AMERICAN TOWER CORP			1	2.B FE	990,040	97.7500	977,500	1,000,000	997,987	0	1,053	0	0	3.375	3.490	AO	7,125	33,750	05/10/2016	10/15/2026
03027X-AM-2	AMERICAN TOWER CORP			1	2.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-AX-8	AMERICAN TOWER CORP			1	2.B FE	1,996,760	96.0730	1,921,460	2,000,000	1,999,002	0	463	0	0	2.750	2.775	JJ	25,361	55,000	09/30/2019	01/15/2027
03027X-BA-7	AMERICAN TOWER CORP			1	2.B FE	1,991,200	90.1100	1,802,200	2,000,000	1,995,241	0	861	0	0	2.900	2.951	JJ	26,744	58,000	01/07/2020	01/15/2030
03027X-BJ-8	AMERICAN TOWER CORP			1	2.B FE	4,998,550	90.2770	4,513,850	5,000,000	4,999,380	0	189	0	0	1.500	1.504	JJ	31,250	75,000	11/17/2020	01/31/2028
03027X-CE-8	AMERICAN TOWER CORP			1	2.B FE	2,994,840	102.7440	3,082,320	3,000,000	2,996,170	0	1,419	0	0	5.800	5.834	MN	22,233	203,000	09/12/2023	11/15/2028
03028P-N@-1	AMERICAN TRANSMISSION COMPANY			1	1.F Z	10,000,000	97.1100	9,711,040	10,000,000	10,000,000	0	0	0	0	5.440	5.440	JD	31,733	0	10/30/2024	12/10/2036
030288-AC-8	AMERICAN TRANSMISSION SYSTEM (144A)			1	1.G FE	13,523,942	84.9380	11,402,927	13,425,000	13,496,676	0	(9,522)	0	0	2.650	2.564	JJ	164,046	355,763	01/03/2022	01/15/2032
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-AL-9	AMERICAN WATER CAPITAL CORP			1	2.A FE	996,670	99.7240	997,240	1,000,000	999,867	0	365	0	0	3.400	3.441	MS	11,333	34,000	08/10/2015	03/01/2025
03040W-AN-5	AMERICAN WATER CAPITAL CORP			1	2.A FE	998,180	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-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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03040W-AQ-8	AMERICAN WATER CAPITAL CORP			1	2.A FE	994,550	95.6290	956,290	1,000,000	998,373	0	569	0	0	2.950	3.013	MS	9,833	29,500	08/08/2017	09/01/2027
03040W-AQ-8	AMERICAN WATER CAPITAL CORP			1	2.A FE	979,110	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-AU-9	AMERICAN WATER CAPITAL CORP			1	2.A FE	3,458,040	94.2590	2,827,770	3,000,000	3,238,861	0	(55,181)	0	0	3.450	1.473	JD	8,625	103,500	12/07/2020	06/01/2029
03040W-AU-9	AMERICAN WATER CAPITAL CORP			1	2.A FE	4,988,950	94.2590	4,712,950	5,000,000	4,994,617	0	1,088	0	0	3.450	3.476	JD	14,375	172,500	05/06/2019	06/01/2029
03040W-AY-1	AMERICAN WATER CAPITAL CORP			1	2.A FE	4,984,800	84.5090	4,225,450	5,000,000	4,989,878	0	1,440	0	0	2.300	2.334	JD	9,583	115,000	05/10/2021	06/01/2031
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-CZ-1	AMGEN INC			1	2.A FE	9,932,800	81.2370	8,123,700	10,000,000	9,953,031	0	6,132	0	0	2.000	2.072	JJ	92,222	200,000	08/05/2021	01/15/2032
031162-DD-9	AMGEN INC			1	2.A FE	2,990,610	92.9560	2,788,680	3,000,000	2,994,136	0	1,294	0	0	3.000	3.049	FA	32,250	90,000	02/17/2022	02/22/2029
031162-DM-9	AMGEN INC			1	2.A FE	4,995,200	100.0610	5,003,050	5,000,000	4,998,799	0	2,039	0	0	5.250	5.301	MS	86,771	262,500	02/21/2023	03/02/2025
031162-DN-7	AMGEN INC			1	2.A FE	7,002,100	100.0050	7,000,350	7,000,000	6,999,606	0	52	0	0	5.507	5.475	MS	127,426	385,490	02/16/2023	03/02/2026
031162-DQ-0	AMGEN INC			1	2.A FE	2,993,070	100.9550	3,028,650	3,000,000	2,994,403	0	881	0	0	5.250	5.289	MS	52,063	157,500	02/15/2023	03/02/2030
031162-DR-8	AMGEN INC			1	2.A FE	4,984,250	99.3020	4,965,100	5,000,000	4,986,160	0	1,287	0	0	5.250	5.290	MS	86,771	262,500	02/15/2023	03/02/2033
031162-CQ-1	AMGEN INC LS:396K	LS		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
032095-AH-4	AMPHENOL CORP			1	1.G FE	3,016,140	97.9910	2,939,730	3,000,000	3,007,418	0	(1,577)	0	0	4.350	4.285	JD	10,875	130,500	01/08/2019	06/01/2029
032095-AJ-0	AMPHENOL CORP			1	1.G FE	2,036,980	90.4690	1,809,380	2,000,000	2,019,573	0	(3,721)	0	0	2.800	2.585	FA	21,156	56,000	01/30/2020	02/15/2030
032095-AJ-0	AMPHENOL CORP			1	1.G FE	3,000,240	90.4690	2,714,070	3,000,000	3,000,146	0	(24)	0	0	2.800	2.799	FA	31,733	84,000	01/16/2020	02/15/2030
032095-AQ-4	AMPHENOL CORP			1	2.A FE	4,203,320	100.3420	4,013,680	4,000,000	4,198,360	0	(4,960)	0	0	5.250	4.572	AO	50,167	105,000	09/24/2024	04/05/2034
032095-AR-2	AMPHENOL CORP			1	2.A FE	4,998,950	97.6700	4,883,500	5,000,000	4,998,851	0	(99)	0	0	5.000	5.003	JJ	41,667	0	12/03/2024	01/15/2035
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
032165-AD-4	AMSOUTH BANCORP				2.A FE	3,250,860	101.1000	3,033,000	3,000,000	3,016,340	0	(18,945)	0	0	6.750	6.057	MN	33,750	202,500	10/15/2003	11/01/2025
032177-AJ-6	AMSTED INDUSTRIES (144A)			1	3.C FE	1,637,500	94.1400	1,882,800	2,000,000	1,689,231	0	44,330	0	0	4.625	8.262	MN	11,819	92,500	10/25/2023	05/15/2030
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	1,031,505	98.2010	1,036,021	1,055,000	1,049,129	0	2,871	0	0	3.500	3.801	JD	2,667	36,925	03/01/2018	12/05/2026
032654-AV-7	ANALOG DEVICES INC			1	1.F FE	4,938,400	83.8000	4,190,000	5,000,000	4,956,301	0	5,923	0	0	2.100	2.239	AO	26,250	105,000	11/23/2021	10/01/2031
032654-BA-2	ANALOG DEVICES INC			1	1.G FE	918,400	97.5170	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
032654-BB-0	ANALOG DEVICES INC LS:321K	LS		1	1.F FE	1,989,160	99.9510	1,999,020	2,000,000	1,989,627	0	467	0	0	5.050	5.119	AO	25,250	49,939	04/02/2024	04/01/2034
032654-BB-0	ANALOG DEVICES INC LS:481K	LS		1	1.F FE	2,995,110	99.9510	2,998,530	3,000,000	2,995,149	0	39	0	0	5.050	5.071	AO	37,875	74,908	04/01/2024	04/01/2034
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
037735-CU-9	APPALACHIAN POWER CO			1	2.A FE	996,450	99.4180	994,180	1,000,000	999,787	0	383	0	0	3.400	3.442	JD	2,833	34,000	05/11/2015	06/01/2025
037833-BG-4	APPLE INC			1	1.B FE	1,969,520	99.5660	1,991,320	2,000,000	1,998,068	0	4,794	0	0	3.200	3.452	MN	8,533	64,000	07/12/2018	05/13/2025
037833-BY-5	APPLE INC			1	1.B FE	1,047,390	98.8420	988,420	1,000,000	1,005,212	0	(5,678)	0	0	3.250	2.657	FA	11,556	32,500	11/02/2016	02/23/2026
037833-BY-5	APPLE INC			1	1.B FE	1,008,460	98.8420	988,420	1,000,000	1,000,959	0	(1,035)	0	0	3.250	3.141	FA	11,556	32,500	11/28/2016	02/23/2026
037833-BY-5	APPLE INC			1	1.B FE	997,800	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-BZ-2	APPLE INC			1	1.B FE	941,170	97.0610	970,610	1,000,000	989,033	0	6,607	0	0	2.450	3.161	FA	10,004	24,500	11/30/2016	08/04/2026
037833-CJ-7	APPLE INC			1	1.B FE	1,000,000	98.0130	980,130	1,000,000	1,000,000	0	0	0	0	3.350	3.350	FA	13,214	33,500	02/02/2017	02/09/2027
037833-CX-6	APPLE INC			1	1.B FE	3,821,320	96.9990	3,879,960	4,000,000	3,945,137	0	20,871	0	0	3.000	3.585	JD	3,667	120,000	06/15/2018	06/20/2027
037833-DB-3	APPLE INC			1	1.B FE	1,997,760	96.2080	1,924,160	2,000,000	1,999,280	0	235	0	0	2.900	2.913	MS	17,561	58,000	09/05/2017	09/12/2027
037833-DK-3	APPLE INC			1	1.B FE	2,991,270	96.5820	2,897,460	3,000,000	2,997,154	0	915	0	0	3.000	3.034	MN	12,000	90,000	11/06/2017	11/13/2027
037833-EJ-5	APPLE INC LS:8.6M	LS		1	1.B FE	9,958,000	83.3260	8,332,600	10,000,000	9,971,408	0	4,049	0	0	1.700	1.745	FA	68,944	170,000	07/29/2021	08/05/2031
037833-EP-1	APPLE INC LS:898K	LS		1	1.B FE	9,791,100	91.6380	9,163,800	10,000,000	9,834,111	0	18,630	0	0	3.350	3.600	FA	133,069	335,000	08/11/2022	08/08/2032
038222-AL-9	APPLIED MATERIALS			1	1.F FE	1,002,420	97.4800	974,800	1,000,000	1,000,555	0	(264)	0	0	3.300	3.271	AO	8,250	33,000	03/29/2017	04/01/2027
038222-AL-9	APPLIED MATERIALS			1	1.F FE	996,450	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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
038336-AA-1	APTARGROUP INC LS:400K	LS		1	2.C FE	4,479,900	89.9390	4,496,950	5,000,000	4,488,574	0	8,674	0	0	3.600	5.326	MS	53,000	0	11/06/2024	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	02/09/2018	04/01/2025
039482-AB-0	ARCHER-DANIELS-MIDLAND			1	1.F FE	2,855,370	92.3380	2,770,140	3,000,000	2,896,684	0	17,387	0	0	3.250	3.984	MS	25,458	97,500	07/19/2022	03/27/2030
039483-BL-5	ARCHER-DANIELS-MIDLAND			1	1.F FE	1,146,600	96.7270	1,160,724	1,200,000	1,157,414	0	10,814	0	0	2.500	4.813	FA	11,667	15,000	07/25/2024	08/11/2026
040555-CS-1	ARIZONA PUBLIC SERVICE CO			1	2.A FE	994,740	99.3540	993,540	1,000,000	999,724	0	574	0	0	3.150	3.212	MN	4,025	31,500	05/14/2015	05/15/2025
040555-CV-4	ARIZONA PUBLIC SERVICE CO			1	2.A FE	1,834,360	96.2930	1,925,860	2,000,000	1,961,099	0	21,660	0	0	2.550	3.736	MS	15,017	51,000	07/12/2018	09/15/2026
040555-CZ-5	ARIZONA PUBLIC SERVICE CO			1	2.A FE	2,148,940	90.4820	1,809,640	2,000,000	2,079,319	0	(17,350)	0	0	2.600	1.656	FA	19,644	52,000	11/16/2020	08/15/2029
045054-AQ-6	ASHTEAD CAPITAL INC (144A)	C		1	2.C FE	3,011,430	98.6330	2,958,990	3,000,000	3,009,391	0	(878)	0	0	5.550	5.502	MN	13,875	166,500	01/25/2023	05/30/2033
04636N-AB-9	ASTRAZENECA FINANCE LLC	C		2	1.F FE	5,174,550	85.2070	4,260,350	5,000,000	5,115,630	0	(17,565)	0	0	2.250	1.859	MN	10,313	112,500	07/22/2021	05/28/2031
04636N-AH-6	ASTRAZENECA FINANCE LLC	C		1	1.F FE	4,129,537	99.0360	4,051,563	4,091,000	4,124,374	0	(3,395)	0	0	4.875	4.749	MS	65,371	199,436	06/13/2023	03/03/2033
00206R-GQ-9	AT&T INC			1	2.B FE	3,388,470	96.8820	2,906,460	3,000,000	3,246,421	0	(46,988)	0	0	4.300	2.498	FA	48,733	129,000	11/22/2021	02/15/2030
00206R-GQ-9	AT&T INC			1	2.B FE	5,653,200	96.8820	4,844,100	5,000,000	5,389,980	0	(74,170)	0	0	4.300	2.586	FA	81,222	215,000	04/27/2021	02/15/2030
00206R-HT-2	AT&T INC			1	2.B FE	1,010,630	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-KH-4	AT&T INC			2	2.B FE	4,893,900	82.7110	4,135,550	5,000,000	4,925,988	0	9,440	0	0	2.250	2.479	FA	46,875	112,500	06/28/2021	02/01/2032
00206R-KH-4	AT&T INC			2	2.B FE	6,825,910	82.7110	5,789,770	7,000,000	6,875,789	0	15,815	0	0	2.250	2.524	FA	65,625	157,500	09/30/2021	02/01/2032
01741R-AL-6	ATI INC			1	4.A FE	928,750	95.3480	953,480	1,000,000	939,184	0	10,434	0	0	4.875	6.376	AO	12,188	48,750	01/04/2024	10/01/2029
048303-CH-2	ATLANTIC CITY ELECTRIC			1	1.F FE	3,047,040	97.0590	2,911,770	3,000,000	3,019,383	0	(5,024)	0	0	4.000	3.803	AO	25,333	120,000	12/13/2018	10/15/2028
048303-CH-2	ATLANTIC CITY ELECTRIC			1	1.F FE	2,997,060	97.0590	2,911,770	3,000,000	2,998,601	0	301	0	0	4.000	4.012	AO	25,333	120,000	10/09/2018	10/15/2028
048303-E@-6	ATLANTIC CITY ELECTRIC			1	1.F	15,000,000	93.2600	13,989,000	15,000,000	15,000,000	0	0	0	0	3.500	3.500	MN	58,333	525,000	05/02/2019	05/21/2029
049468-AA-9	ATLASSIAN CORPORATION			1	2.C FE	3,982,840	100.7890	4,031,560	4,000,000	3,984,491	0	1,651	0	0	5.250	5.348	MN	26,833	105,000	05/08/2024	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	1,994,500	96.3200	1,926,400	2,000,000	1,998,478	0	581	0	0	3.000	3.032	JD	2,667	60,000	06/05/2017	06/15/2027
049560-AR-6	ATMOS ENERGY CORP			1	1.G FE	3,355,224	91.0960	3,028,942	3,325,000	3,339,901	0	(3,122)	0	0	2.625	2.518	MS	25,699	87,281	11/06/2019	09/15/2029
049560-AZ-8	ATMOS ENERGY CORP			1	1.E FE	3,014,940	104.6790	3,140,370	3,000,000	3,013,668	0	(817)	0	0	5.900	5.832	MN	22,617	194,208	10/12/2023	11/15/2033
052769-AD-8	AUTODESK INC			1	2.A FE	1,061,210	99.8480	998,480	1,000,000	1,001,940	0	(9,299)	0	0	4.375	3.418	JD	1,944	43,750	12/04/2017	06/15/2025
052769-AD-8	AUTODESK INC			1	2.A FE	1,024,970	99.8480	998,480	1,000,000	1,000,828	0	(4,033)	0	0	4.375	3.961	JD	1,944	43,750	03/26/2018	06/15/2025
052769-AE-6	AUTODESK INC			1	2.A FE	993,720	97.1410	971,410	1,000,000	998,239	0	669	0	0	3.500	3.575	JD	1,556	35,000	06/05/2017	06/15/2027
052769-AG-1	AUTODESK INC			1	2.A FE	2,037,500	90.7230	1,814,460	2,000,000	2,020,153	0	(3,695)	0	0	2.850	2.635	JJ	26,283	57,000	01/28/2020	01/15/2030
052769-AG-1	AUTODESK INC			1	2.A FE	3,375,510	90.7230	3,356,751	3,700,000	3,377,588	0	2,078	0	0	2.850	4.818	JJ	48,624	0	12/17/2024	01/15/2030
052769-AH-9	AUTODESK INC			1	2.A FE	5,486,169	84.0670	5,403,827	6,428,000	5,505,433	0	19,264	0	0	2.400	4.856	JD	6,857	77,136	10/28/2024	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
053015-AE-3	AUTOMATIC DATA PROCESSING			1	1.D FE	1,005,870	99.2240	992,240	1,000,000	1,000,319	0	(681)	0	0	3.375	3.304	MS	9,938	33,750	09/16/2015	09/15/2025
053015-AE-3	AUTOMATIC DATA PROCESSING			1	1.D FE	998,910	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-AG-8	AUTOMATIC DATA PROCESSING			1	1.D FE	6,978,860	91.3630	6,395,410	7,000,000	6,989,450	0	2,997	0	0	1.700	1.746	MN	15,206	119,000	05/11/2021	05/15/2028
053015-AH-6	AUTOMATIC DATA PROCESSING LS:1.4M	LS		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-AP-7	AUTONATION INC LS:545K	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	1,264,357	99.5380	1,212,373	1,218,000	1,218,356	0	(5,914)	0	0	3.250	2.744	AO	8,357	39,585	07/18/2016	04/15/2025
053332-AT-9	AUTOZONE INC			1	2.B FE	999,740	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
053484-AC-5	AVALONBAY COMMUNITIES			2	1.G FE	2,996,070	89.3760	2,681,280	3,000,000	2,997,728	0	549	0	0	1.900	1.919	JD	4,750	57,000	11/08/2021	12/01/2028
05348E-AW-9	AVALONBAY COMMUNITIES			1	1.G FE	1,993,480	99.0260	1,980,520	2,000,000	1,999,278	0	737	0	0	3.500	3.539	MN	8,944	70,000	11/04/2015	11/15/2025
05348E-AX-7	AVALONBAY COMMUNITIES			1	1.G FE	999,660	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-AX-7	AVALONBAY COMMUNITIES			1	1.G FE	2,806,890	97.7090	2,931,270	3,000,000	2,960,705	0	27,516	0	0	2.950	3.946	MN	11,308	88,500	10/25/2018	05/11/2026
05348E-AY-5	AVALONBAY COMMUNITIES			1	1.G FE	996,890	97.0240	970,240	1,000,000	999,351	0	334	0	0	2.900	2.936	AO	6,122	29,000	09/26/2016	10/15/2026
05348E-BA-6	AVALONBAY COMMUNITIES			1	1.G FE	2,363,203	97.0330	2,348,199	2,420,000	2,402,706	0	6,827	0	0	3.350	3.666	MN	10,359	81,070	08/20/2018	05/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05348E-BC-2	AVALONBAY COMMUNITIES			1	1.G FE	995,990	95.8130	958,130	1,000,000	998,641	0	416	0	0	3.200	3.247	JJ	14,756	32,000	11/08/2017	01/15/2028
05352T-AB-5	AVANTOR FUNDING INC (144A)			1	3.B FE	898,750	91.5090	915,090	1,000,000	911,439	0	12,689	0	0	3.875	6.012	MN	6,458	38,750	03/01/2024	11/01/2029
05352T-AB-5	AVANTOR FUNDING INC (144A)			1	3.B FE	896,250	91.5090	915,090	1,000,000	909,272	0	13,022	0	0	3.875	6.067	MN	6,458	38,750	02/29/2024	11/01/2029
053611-AJ-8	AVERY DENNISON			1	2.B FE	4,975,000	99.8570	4,992,850	5,000,000	4,988,516	0	2,547	0	0	4.875	4.939	JD	16,927	243,750	11/29/2018	12/06/2028
053611-AK-5	AVERY DENNISON			1	2.B FE	3,143,040	88.8810	2,666,430	3,000,000	3,084,615	0	(15,621)	0	0	2.650	2.063	AO	13,250	79,500	02/22/2021	04/30/2030
05368V-AB-2	AVIENT CORP (144A)			1	3.C FE	1,015,000	98.7470	987,470	1,000,000	987,470	(26,674)	(856)	0	0	6.250	5.897	MN	17,708	0	09/06/2024	11/01/2031
05368V-AB-2	AVIENT CORP (144A)			1	3.C FE	500,000	98.7470	493,735	500,000	493,735	(6,265)	0	0	0	6.250	6.250	MN	8,854	0	09/05/2024	11/01/2031
05368V-AB-2	AVIENT CORP (144A)			1	3.C FE	995,000	98.7470	987,470	1,000,000	987,470	(7,544)	14	0	0	6.250	6.336	MN	17,708	0	12/20/2024	11/01/2031
05523U-AP-5	BAE SYSTEMS HOLDINGS (144A)		C	1	2.A FE	843,745	99.1230	807,852	815,000	817,766	0	(3,780)	0	0	3.850	3.363	JD	1,395	31,378	04/27/2017	12/15/2025
05523U-AP-5	BAE SYSTEMS HOLDINGS (144A)		C	1	2.A FE	988,200	99.1230	991,230	1,000,000	998,648	0	1,346	0	0	3.850	3.994	JD	1,711	38,500	12/03/2015	12/15/2025
05523U-AP-5	BAE SYSTEMS HOLDINGS (144A)		C	1	2.A FE	2,964,420	99.1230	2,973,690	3,000,000	2,994,802	0	5,185	0	0	3.850	4.035	JD	5,133	115,500	06/14/2018	12/15/2025
05723K-AE-0	BAKER HUGHES INC			1	1.G FE	2,000,000	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
05723K-AE-0	BAKER HUGHES INC			1	1.G FE	1,976,620	96.4830	1,929,660	2,000,000	1,992,176	0	2,464	0	0	3.337	3.477	JD	2,966	66,740	01/10/2018	12/15/2027
05724B-AD-1	BAKER HUGHES INC			1	1.G FE	3,000,000	95.3070	2,859,210	3,000,000	3,000,000	0	0	0	0	2.061	2.061	JD	2,748	61,830	12/06/2021	12/15/2026
059165-EG-1	BALTIMORE GAS & ELECTRIC			1	1.F FE	948,820	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	2,997,630	84.7540	2,542,620	3,000,000	2,998,371	0	230	0	0	2.250	2.258	JD	3,000	67,500	10/20/2021	06/15/2031
059165-EN-6	BALTIMORE GAS & ELECTRIC			1	1.F FE	9,982,200	84.7540	8,475,400	10,000,000	9,988,002	0	1,700	0	0	2.250	2.269	JD	10,000	225,000	06/07/2021	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-FX-2	BANK OF AMERICA CORP			1	1.G FE	2,855,670	98.5610	2,956,830	3,000,000	2,971,365	0	20,887	0	0	3.500	4.259	AO	21,000	105,000	10/31/2018	04/19/2026
06051G-GA-1	BANK OF AMERICA CORP			1	1.G FE	1,005,790	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	1,011,560	96.8480	968,480	1,000,000	1,003,454	0	(1,277)	0	0	3.593	3.450	JJ	15,969	35,930	12/20/2017	07/21/2028
06051G-GR-4	BANK OF AMERICA CORP			1	1.G FE	2,000,000	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	2,001,480	99.9080	1,998,160	2,000,000	1,999,978	0	(240)	0	0	3.366	3.354	JJ	29,546	67,320	01/22/2018	01/23/2026
06051G-GZ-6	BANK OF AMERICA CORP			1	1.G FE	3,000,000	99.9080	2,997,240	3,000,000	3,000,000	0	0	0	0	3.366	3.366	JJ	44,319	100,980	01/18/2018	01/23/2026
06051G-HG-7	BANK OF AMERICA CORP			1	1.E FE	3,000,000	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-HZ-5	BANK OF AMERICA CORP			1	1.E FE	5,000,000	87.9630	4,398,150	5,000,000	5,000,000	0	0	0	0	2.496	2.496	FA	47,840	124,800	02/10/2020	02/13/2031
06051G-KA-6	BANK OF AMERICA CORP			1	1.G FE	5,035,150	83.4070	4,170,350	5,000,000	5,024,248	0	(3,404)	0	0	2.299	2.218	JJ	51,089	114,950	09/14/2021	07/21/2032
06051G-KA-6	BANK OF AMERICA CORP			1	1.G FE	7,000,000	83.4070	5,838,490	7,000,000	7,000,000	0	0	0	0	2.299	2.299	JJ	71,524	160,930	07/15/2021	07/21/2032
06051G-KD-0	BANK OF AMERICA CORP			1	1.G FE	12,000,000	84.4200	10,130,400	12,000,000	12,000,000	0	0	0	0	2.572	2.572	AO	60,871	308,640	10/15/2021	10/20/2032
06051G-LE-7	BANK OF AMERICA CORP			1	1.E FE	9,000,000	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	1,062,630	99.5540	995,540	1,000,000	1,006,966	0	(8,510)	0	0	3.950	3.058	MN	4,718	39,500	10/27/2017	11/18/2025
06406H-CQ-0	BANK OF NEW YORK MELLON CORP			2	1.F FE	997,630	99.5540	995,540	1,000,000	999,750	0	234	0	0	3.950	3.975	MN	4,718	39,500	11/13/2013	11/18/2025
06406R-AB-3	BANK OF NEW YORK MELLON CORP			2	1.F FE	1,011,410	97.4990	974,990	1,000,000	1,002,715	0	(1,239)	0	0	3.442	3.306	FA	13,768	34,420	02/28/2017	02/07/2028
06406R-AD-9	BANK OF NEW YORK MELLON CORP			2	1.F FE	999,580	97.0760	970,760	1,000,000	999,862	0	45	0	0	3.250	3.255	MN	4,063	32,500	05/09/2017	05/16/2027
06406R-AF-4	BANK OF NEW YORK MELLON CORP			2	1.F FE	2,998,500	96.4930	2,894,790	3,000,000	2,999,422	0	158	0	0	3.400	3.406	JJ	43,067	102,000	01/22/2018	01/29/2028
06406R-AH-0	BANK OF NEW YORK MELLON CORP				1.F FE	1,997,040	97.5830	1,951,660	2,000,000	1,998,803	0	308	0	0	3.850	3.868	AO	13,475	77,000	04/24/2018	04/28/2028
06406R-AW-7	BANK OF NEW YORK MELLON CORP			2	1.F FE	20,000,000	83.0070	16,601,400	20,000,000	20,000,000	0	0	0	0	1.800	1.800	JJ	153,000	360,000	07/20/2021	07/28/2031
06406R-AW-7	BANK OF NEW YORK MELLON CORP			2	1.F FE	4,955,750	83.0070	4,150,350	5,000,000	4,969,512	0	4,310	0	0	1.800	1.898	JJ	38,250	90,000	09/23/2021	07/28/2031
06406R-AZ-0	BANK OF NEW YORK MELLON CORP			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	527,000	96.7890	510,078	527,000	527,000	0	0	0	0	3.557	3.557	FA	7,082	18,745	08/08/2017	08/15/2027
07177M-AB-9	BAXALTA INC		C	1	2.A FE	295,986	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	1,998,080	96.7390	1,934,780	2,000,000	1,999,622	0	207	0	0	2.600	2.611	FA	19,644	52,000	08/10/2016	08/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
071813-CB-3	BAXTER INTERNATIONAL			2	2.B FE	4,955,800	81.2600	4,063,000	5,000,000	4,970,548	0	4,401	0	0	1.730	1.829	AO	21,625	86,500	07/22/2021	04/01/2031
071813-CB-3	BAXTER INTERNATIONAL			2	2.B FE	4,716,150	81.2600	4,063,000	5,000,000	4,814,492	0	27,216	0	0	1.730	2.372	AO	21,625	86,500	04/05/2021	04/01/2031
071813-CS-6	BAXTER INTERNATIONAL LS:701K	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	2,667,900	100.0400	2,501,000	2,500,000	2,516,759	0	(26,218)	0	0	5.500	4.387	FA	51,944	137,500	07/12/2018	08/15/2025
075887-BW-8	BECTON DICKINSON			1	2.B FE	75,131	97.6730	73,255	75,000	75,034	0	(14)	0	0	3.700	3.661	JD	193	2,775	05/23/2017	06/06/2027
075887-BW-8	BECTON DICKINSON			1	2.B FE	3,000,000	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	4,786,350	97.6730	4,883,650	5,000,000	4,827,455	0	41,105	0	0	3.700	5.229	JD	12,847	185,000	05/13/2024	06/06/2027
075887-CJ-6	BECTON DICKINSON			1	2.B FE	6,278,340	89.7290	5,383,740	6,000,000	6,171,492	0	(31,170)	0	0	2.823	2.231	MN	19,291	169,380	06/18/2021	05/20/2030
075887-CL-1	BECTON DICKINSON			1	2.B FE	10,000,000	83.3490	8,334,900	10,000,000	10,000,000	0	0	0	0	1.957	1.957	FA	76,106	195,700	02/08/2021	02/11/2031
075887-CL-1	BECTON DICKINSON			1	2.B FE	4,919,550	83.3490	4,167,450	5,000,000	4,946,668	0	8,077	0	0	1.957	2.143	FA	38,053	97,850	07/15/2021	02/11/2031
075887-CP-2	BECTON DICKINSON			1	2.B FE	10,042,300	94.1900	9,419,000	10,000,000	10,033,280	0	(3,748)	0	0	4.298	4.245	FA	154,012	429,800	08/16/2022	08/22/2032
075887-CS-6	BECTON DICKINSON			1	2.B FE	3,004,410	98.5800	2,957,400	3,000,000	3,003,948	0	(462)	0	0	5.110	5.091	FA	60,894	76,650	02/06/2024	02/08/2034
075887-CS-6	BECTON DICKINSON			1	2.B FE	1,956,800	98.5800	1,971,600	2,000,000	1,958,758	0	1,958	0	0	5.110	5.398	FA	40,596	51,100	06/10/2024	02/08/2034
09290D-AJ-0	BLACKROCK FUNDING INC			1	1.D FE	4,979,950	98.0310	4,901,550	5,000,000	4,980,417	0	467	0	0	4.900	4.949	JJ	105,486	0	07/17/2024	01/08/2035
09247X-AN-1	BLACKROCK INC			1	1.D FE	1,013,130	97.4350	974,350	1,000,000	1,003,423	0	(1,491)	0	0	3.200	3.037	MS	9,422	32,000	11/13/2017	03/15/2027
09247X-AN-1	BLACKROCK INC			1	1.D FE	995,950	97.4350	974,350	1,000,000	998,955	0	436	0	0	3.200	3.248	MS	9,422	32,000	03/21/2017	03/15/2027
09247X-AN-1	BLACKROCK INC			1	1.D FE	973,540	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	2,401,538	94.5110	2,126,498	2,250,000	2,320,956	0	(16,333)	0	0	3.250	2.434	AO	12,188	73,125	10/22/2019	04/30/2029
09247X-AQ-4	BLACKROCK INC			1	1.D FE	2,998,440	88.8530	2,665,590	3,000,000	2,999,056	0	156	0	0	2.400	2.406	AO	12,000	72,000	01/17/2020	04/30/2030
09247X-AR-2	BLACKROCK INC			1	1.D FE	1,514,625	84.2950	1,264,425	1,500,000	1,509,095	0	(1,467)	0	0	1.900	1.790	JJ	12,113	28,500	02/16/2021	01/28/2031
09247X-AR-2	BLACKROCK INC			1	1.D FE	1,514,370	84.2950	1,264,425	1,500,000	1,508,929	0	(1,440)	0	0	1.900	1.792	JJ	12,113	28,500	02/16/2021	01/28/2031
09247X-AR-2	BLACKROCK INC			1	1.D FE	1,969,260	84.2950	1,685,900	2,000,000	1,979,204	0	3,177	0	0	1.900	2.083	JJ	16,150	38,000	10/19/2021	01/28/2031
05565E-AH-8	BMW US CAPITAL LLC (144A)		C	1	1.F FE	974,860	97.8220	978,220	1,000,000	996,008	0	2,996	0	0	2.800	3.119	AO	6,222	28,000	02/28/2017	04/11/2026
05565E-AH-8	BMW US CAPITAL LLC (144A)		C	1	1.F FE	3,430,423	97.8220	3,550,939	3,630,000	3,532,345	0	72,130	0	0	2.800	4.996	AO	22,587	101,640	07/25/2023	04/11/2026
05565E-AT-2	BMW US CAPITAL LLC (144A)		C	1	1.F FE	1,007,300	96.9840	969,840	1,000,000	1,001,740	0	(823)	0	0	3.300	3.210	AO	7,792	33,000	07/11/2017	04/06/2027
05565E-AT-2	BMW US CAPITAL LLC (144A)		C	1	1.F FE	1,003,710	96.9840	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
05565E-AT-2	BMW US CAPITAL LLC (144A)		C	1	1.F FE	1,989,200	96.9840	1,939,680	2,000,000	1,997,164	0	1,158	0	0	3.300	3.364	AO	15,583	66,000	03/30/2017	04/06/2027
05581J-AA-2	BNSF RAILWAY CO 2015-1 (144A)			1	1.B FE	1,928,023	95.2100	1,835,671	1,928,023	1,928,014	0	(3)	0	0	3.442	3.442	JD	2,765	66,363	06/11/2015	06/16/2028
097023-BJ-3	BOEING CO			1	2.C FE	976,510	99.4870	994,870	1,000,000	999,512	0	2,621	0	0	2.500	2.771	MS	8,333	25,000	03/06/2015	03/01/2025
097023-BP-9	BOEING CO			1	2.C FE	975,990	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
097023-BP-9	BOEING CO			1	2.C FE	1,471,555	98.1220	1,478,699	1,507,000	1,503,248	0	4,348	0	0	2.600	2.902	AO	6,530	39,182	12/07/2016	10/30/2025
097023-BU-8	BOEING CO			1	2.C FE	976,980	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	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-BX-2	BOEING CO			1	2.C FE	1,472,839	94.0770	1,426,207	1,516,000	1,500,383	0	4,562	0	0	3.250	3.596	MS	16,423	49,270	05/01/2018	03/01/2028
097023-CA-1	BOEING CO			1	2.C FE	4,877,050	93.5440	4,677,200	5,000,000	4,947,253	0	12,527	0	0	3.450	3.747	MN	28,750	172,500	10/29/2018	11/01/2028
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	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-AK-9	BOSTON GAS COMPANY (144A)		C	1	2.A FE	1,927,280	95.3380	1,906,760	2,000,000	1,977,608	0	8,114	0	0	3.150	3.607	FA	26,250	63,000	02/14/2018	08/01/2027
100743-AL-7	BOSTON GAS COMPANY (144A)		C	1	2.A FE	4,015,560	90.9200	3,636,800	4,000,000	4,007,468	0	(1,582)	0	0	3.001	2.955	FA	50,017	120,040	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	1,142,067	96.3300	1,218,575	1,265,000	1,235,086	0	16,126	0	0	2.750	4.163	AO	8,697	34,788	07/23/2018	10/01/2026
10112R-AZ-7	BOSTON PROPERTIES LP			1	2.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-BA-1	BOSTON PROPERTIES LP			1	2.B FE	4,982,050	97.3730	4,868,650	5,000,000	4,991,835	0	1,824	0	0	4.500	4.545	JD	18,750	225,000	11/13/2018	12/01/2028
101137-AS-6	BOSTON SCIENTIFIC			1	2.A FE	1,000,320	97.6350	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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
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-AS-6	BOSTON SCIENTIFIC			1	2.A FE	1,990,680	97.6350	1,952,700	2,000,000	1,996,555	0	974	0	0	4.000	4.057	MS	26,667	80,000	03/02/2018	03/01/2028
101137-AX-5	BOSTON SCIENTIFIC			1	2.A FE	3,486,350	96.5550	3,379,425	3,500,000	3,491,204	0	1,867	0	0	4.000	4.064	MS	46,667	140,000	04/12/2022	03/01/2029
101137-BA-4	BOSTON SCIENTIFIC			1	2.A FE	5,152,650	89.3150	4,465,750	5,000,000	5,091,433	0	(16,489)	0	0	2.650	2.273	JD	11,042	132,500	02/25/2021	06/01/2030
102291-AP-6	BOWDOIN COLLEGE (TAXABLE) REV S2021			1	1.C FE	1,160,000	82.1390	952,812	1,160,000	1,160,000	0	0	0	0	2.470	2.470	JJ	14,326	28,652	11/16/2021	07/01/2032
102291-AQ-4	BOWDOIN COLLEGE (TAXABLE) REV S2021			1	1.C FE	1,210,000	81.0510	980,717	1,210,000	1,210,000	0	0	0	0	2.570	2.570	JJ	15,549	31,097	11/16/2021	07/01/2033
102291-AR-2	BOWDOIN COLLEGE (TAXABLE) REV S2021			1	1.C FE	1,000,000	79.7390	797,390	1,000,000	1,000,000	0	0	0	0	2.650	2.650	JJ	13,250	26,500	11/16/2021	07/01/2034
103304-BV-2	BOYD GAMING CORP (144A)			1	4.A FE	1,907,500	92.5830	1,851,660	2,000,000	1,851,660	(58,938)	3,098	0	0	4.750	5.583	MS	27,972	0	09/18/2024	06/15/2031
103304-BV-2	BOYD GAMING CORP (144A)			1	4.A FE	1,790,000	92.5830	1,851,660	2,000,000	1,805,460	0	15,460	0	0	4.750	6.625	MS	27,972	47,500	05/02/2024	06/15/2031
10373Q-AB-6	BP CAP MARKETS AMERICA		C	1	1.E FE	5,000,000	99.5800	4,979,000	5,000,000	5,000,000	0	0	0	0	3.796	3.796	MS	52,722	189,800	09/18/2018	09/21/2025
10373Q-BX-7	BP CAP MARKETS AMERICA		C	1	1.E FE	1,998,680	99.4700	1,989,400	2,000,000	1,999,098	0	418	0	0	4.699	4.709	AO	21,146	70,485	01/05/2024	04/10/2029
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
105340-AP-8	BRANDYWINE OPERATING PARTNERS LS:1.1M	LS		1	3.A FE	951,500	90.8040	998,844	1,100,000	971,854	0	20,354	0	0	4.550	7.508	AO	12,513	50,050	01/22/2024	10/01/2029
110122-BB-3	BRISTOL-MYERS SQUIBB			1	1.F FE	1,029,440	97.5840	975,840	1,000,000	1,007,592	0	(3,377)	0	0	3.250	2.883	FA	11,194	32,500	12/13/2017	02/27/2027
110122-BB-3	BRISTOL-MYERS SQUIBB			1	1.F FE	993,920	97.5840	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	3,315,713	94.4300	2,843,287	3,011,000	3,191,177	0	(39,598)	0	0	3.400	1.949	JJ	44,078	102,374	10/12/2021	07/26/2029
110122-DQ-8	BRISTOL-MYERS SQUIBB			1	1.F FE	2,925,570	82.8550	2,485,650	3,000,000	2,951,164	0	7,836	0	0	1.450	1.743	MN	5,800	43,500	08/31/2021	11/13/2030
110122-EH-7	BRISTOL-MYERS SQUIBB			1	1.F FE	4,998,850	99.9220	4,996,100	5,000,000	4,998,588	0	(262)	0	0	5.200	5.202	FA	93,167	130,000	02/14/2024	02/22/2034
110122-DZ-8	BRISTOL-MYERS SQUIBB LS:5.0M	LS		1	1.F FE	6,983,760	104.9630	7,347,410	7,000,000	6,984,623	0	1,286	0	0	5.900	5.931	MN	52,772	415,294	10/30/2023	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	1,999,100	96.3340	1,926,680	2,000,000	1,999,749	0	70	0	0	3.500	3.504	JJ	32,278	70,000	10/10/2017	01/15/2028
11135F-AL-5	BROADCOM INC			1	2.B FE	2,123,135	97.7230	1,885,077	1,929,000	2,028,127	0	(27,105)	0	0	4.110	2.547	MS	23,344	79,282	05/13/2021	09/15/2028
11135F-BA-8	BROADCOM INC			1	2.B FE	2,323,400	99.3890	1,987,780	2,000,000	2,180,451	0	(42,064)	0	0	4.750	2.392	AO	20,056	95,000	06/29/2021	04/15/2029
11135F-CB-5	BROADCOM INC			1	2.B FE	2,994,720	97.3210	2,919,630	3,000,000	2,994,767	0	47	0	0	4.350	4.388	FA	32,263	0	09/26/2024	02/15/2030
114259-AN-4	BROOKLYN UNION GAS (144A)		C	1	2.A FE	3,029,610	98.1320	2,943,960	3,000,000	3,003,286	0	(3,375)	0	0	3.407	3.288	MS	31,515	102,210	03/09/2016	03/10/2026
114259-AT-1	BROOKLYN UNION GAS (144A)		C	1	2.A FE	5,000,000	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
11575T-AB-4	BROWN UNIVERSITY REV (TAXABLE) S2020			1	1.B FE	27,871,130	85.7400	23,166,948	27,020,000	27,511,712	0	(90,775)	0	0	1.914	1.546	MS	172,388	517,163	12/09/2020	09/01/2030
115637-AS-9	BROWN-FORMAN			1	1.G FE	2,011,880	99.6410	1,992,820	2,000,000	2,000,177	0	(1,954)	0	0	3.500	3.402	AO	14,778	70,000	04/09/2018	04/15/2025
115637-AS-9	BROWN-FORMAN			1	1.G FE	995,530	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	1,983,300	99.6410	1,992,820	2,000,000	1,999,069	0	2,541	0	0	3.500	3.636	AO	14,778	70,000	04/23/2018	04/15/2025
115637-AU-4	BROWN-FORMAN			1	1.G FE	3,044,790	97.5720	2,927,160	3,000,000	3,040,570	0	(4,096)	0	0	4.750	4.547	AO	30,083	142,500	12/18/2023	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
117043-AT-6	BRUNSWICK CORP			1	2.B FE	2,992,320	81.9940	2,459,820	3,000,000	2,994,660	0	728	0	0	2.400	2.428	FA	26,600	72,000	08/04/2021	08/18/2031
117043-AT-6	BRUNSWICK CORP			1	2.B FE	4,923,300	81.9940	4,099,700	5,000,000	4,946,602	0	7,285	0	0	2.400	2.575	FA	44,333	120,000	09/09/2021	08/18/2031
117043-AT-6	BRUNSWICK CORP			1	2.B FE	4,716,900	81.9940	4,099,700	5,000,000	4,795,659	0	27,362	0	0	2.400	3.085	FA	44,333	120,000	01/11/2022	08/18/2031
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
12189T-AG-9	BURLINGTON NORTHERN SANTA FE			1	1.F FE	6,053,550	105.4600	5,273,000	5,000,000	5,380,259	0	(120,472)	0	0	6.875	4.081	JD	28,646	343,750	10/18/2018	12/01/2027
05605H-AC-4	BWX TECHNOLOGIES (144A)			1	3.C FE	1,751,213	93.2940	1,875,209	2,010,000	1,799,837	0	40,692	0	0	4.125	6.985	AO	17,504	82,913	10/12/2023	04/15/2029
05605H-AC-4	BWX TECHNOLOGIES (144A)			1	3.C FE	870,000	93.2940	932,940	1,000,000	894,415	0	20,427	0	0	4.125	7.015	AO	8,708	41,250	10/12/2023	04/15/2029
127055-AK-7	CABOT CORP			1	2.B FE	1,004,090	97.5380	975,380	1,000,000	1,000,760	0	(501)	0	0	3.400	3.346	MS	10,011	34,000	09/08/2017	09/15/2026
127055-AK-7	CABOT CORP			1	2.B FE	998,490	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
127055-AL-5	CABOT CORP			1	2.B FE	4,985,200	95.7280	4,786,400	5,000,000	4,992,660	0	1,460	0	0	4.000	4.036	JJ	100,000	200,000	06/17/2019	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
12769G-AB-6	CAESARS ENTERTAIN INC (144A)			2	3.C FE	2,985,000	101.9270	3,057,810	3,000,000	2,987,344	0	1,932	0	0	7.000	7.097	FA	79,333	210,000	11/15/2023	02/15/2030
12769G-AC-4	CAESARS ENTERTAIN INC (144A)			1	3.C FE	200,000	100.5320	201,064	200,000	200,000	0	0	0	0	6.500	6.500	FA	4,911	6,825	01/24/2024	02/15/2032
12769G-AD-2	CAESARS ENTERTAIN INC (144A) LS:2.0M	LS		1	4.C FE	2,000,000	96.5100	1,930,200	2,000,000	1,930,200	(69,800)	0	0	0	6.000	6.000	AO	24,667	0	10/02/2024	10/15/2032
12769G-AA-8	CAESARS ENTERTAIN INC (144A) LS:990K	LS		1	4.C FE	903,750	93.7060	937,060	1,000,000	913,199	0	9,449	0	0	4.625	6.775	AO	9,764	23,125	05/10/2024	10/15/2029
133131-AX-0	CAMDEN PROPERTY TRUST			2	1.G FE	1,995,020	92.9400	1,858,800	2,000,000	1,997,586	0	492	0	0	3.150	3.179	JJ	31,500	63,000	06/06/2019	07/01/2029
133131-AZ-5	CAMDEN PROPERTY TRUST			1	1.G FE	4,724,504	89.7830	4,061,783	4,524,000	4,653,051	0	(23,541)	0	0	2.800	2.207	MN	16,186	126,672	11/22/2021	05/15/2030
133131-AZ-5	CAMDEN PROPERTY TRUST			1	1.G FE	936,009	89.7830	808,047	900,000	923,209	0	(4,226)	0	0	2.800	2.263	MN	3,220	25,200	11/23/2021	05/15/2030
133131-BA-9	CAMDEN PROPERTY TRUST			1	1.G FE	4,999,850	102.0750	5,103,750	5,000,000	4,999,454	0	43	0	0	5.850	5.851	MN	47,125	292,500	10/31/2023	11/03/2026
133131-BB-7	CAMDEN PROPERTY TRUST LS:2.6M	LS		1	1.G FE	4,981,900	97.1160	4,855,800	5,000,000	4,983,289	0	1,389	0	0	4.900	4.946	JJ	112,972	129,306	01/03/2024	01/15/2034
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-BS-2	CARGILL INC (144A)			1	1.F FE	1,707,434	82.7090	1,639,292	1,982,000	1,769,149	0	26,556	0	0	2.125	3.926	MN	5,967	42,118	08/10/2022	11/10/2031
142339-AH-3	CARLISLE COS INC			1	2.B FE	1,992,020	97.4020	1,948,040	2,000,000	1,997,324	0	836	0	0	3.750	3.798	JD	6,250	75,000	11/13/2017	12/01/2027
14448C-AN-4	CARRIER GLOBAL CORP			1	2.B FE	696,000	99.6060	693,258	696,000	696,000	0	0	0	0	2.242	2.242	FA	5,895	15,604	02/13/2020	02/15/2025
14448C-AP-9	CARRIER GLOBAL CORP			1	2.B FE	1,110,000	95.6510	1,061,726	1,110,000	1,110,000	0	0	0	0	2.493	2.493	FA	10,454	27,672	02/13/2020	02/15/2027
14448C-BC-7	CARRIER GLOBAL CORP			2	2.B FE	3,221,760	103.5970	3,107,910	3,000,000	3,203,188	0	(18,064)	0	0	5.900	4.954	MS	52,117	140,125	12/18/2023	03/15/2034
14448C-BC-7	CARRIER GLOBAL CORP			2	2.B FE	5,300,050	103.5970	5,179,850	5,000,000	5,276,848	0	(23,202)	0	0	5.900	5.120	MS	86,861	233,542	01/17/2024	03/15/2034
14448C-BC-7	CARRIER GLOBAL CORP			2	2.B FE	2,995,290	103.5970	3,107,910	3,000,000	2,995,055	0	(74)	0	0	5.900	5.921	MS	52,117	140,125	11/15/2023	03/15/2034
149123-CH-2	CATERPILLAR INC LS:1.6M	LS		2	1.F FE	7,506,310	90.1790	6,312,530	7,000,000	7,309,602	0	(58,605)	0	0	2.600	1.678	AO	41,456	182,000	07/26/2021	04/09/2030
12505B-AD-2	CBRE SERVICES INC			1	2.A FE	1,078,930	99.9170	999,170	1,000,000	1,010,229	0	(10,765)	0	0	4.875	3.730	MS	16,250	48,750	11/13/2017	03/01/2026
12505B-AD-2	CBRE SERVICES INC			1	2.A FE	2,108,940	99.9170	1,998,340	2,000,000	2,014,639	0	(15,354)	0	0	4.875	4.054	MS	32,500	97,500	02/08/2018	03/01/2026
12505B-AD-2	CBRE SERVICES INC			1	2.A FE	992,400	99.9170	999,170	1,000,000	998,892	0	847	0	0	4.875	4.968	MS	16,250	48,750	08/06/2015	03/01/2026
03073E-AM-7	CENCORA INC			1	2.A FE	1,010,450	99.6950	996,950	1,000,000	1,000,018	0	(1,366)	0	0	3.250	3.096	MS	10,833	32,500	03/28/2017	03/01/2025
03073E-AM-7	CENCORA INC			1	2.A FE	1,005,770	99.6950	996,950	1,000,000	1,000,000	0	(621)	0	0	3.250	3.181	MS	10,833	32,500	02/19/2015	03/01/2025
03073E-AM-7	CENCORA INC			1	2.A FE	994,650	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-AY-1	CENCORA INC			1	2.B FE	5,009,400	97.5330	4,876,650	5,000,000	5,009,186	0	(214)	0	0	5.150	5.127	FA	15,736	0	12/03/2024	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-AQ-1	CENTERPOINT ENERGY HOUSTON			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
15189X-AR-9	CENTERPOINT ENERGY HOUSTON			1	1.F FE	1,986,920	96.8450	1,936,900	2,000,000	1,996,923	0	1,394	0	0	3.000	3.076	FA	25,000	60,000	01/09/2017	02/01/2027
15189X-BB-3	CENTERPOINT ENERGY HOUSTON			1	1.F FE	9,795,700	97.8790	9,787,900	10,000,000	9,818,106	0	17,166	0	0	4.950	5.223	AO	123,750	495,000	08/29/2023	04/01/2033
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	3,002,160	97.1970	2,915,910	3,000,000	3,000,824	0	(254)	0	0	4.000	3.990	AO	30,000	120,000	01/23/2019	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	4,984,000	101.0340	5,051,700	5,000,000	4,989,107	0	2,971	0	0	5.250	5.323	MS	87,500	262,500	02/21/2023	03/01/2028
153609-F@-6	CENTRAL HUDSON GAS & ELECTRIC			1	2.A	8,000,000	98.2910	7,863,280	8,000,000	8,000,000	0	0	0	0	3.990	3.990	AO	55,860	319,200	10/16/2018	10/28/2026
153609-K*-2	CENTRAL HUDSON GAS & ELECTRIC			1	2.A	5,000,000	90.4140	4,520,742	5,000,000	5,000,000	0	0	0	0	2.590	2.590	JJ	55,397	129,500	01/14/2022	01/27/2029
154051-J*-8	CENTRAL MAINE POWER COMPANY			1	1.F	9,000,000	79.6860	7,171,740	9,000,000	9,000,000	0	0	0	0	2.050	2.050	JD	8,200	184,500	08/25/2021	12/15/2031
12541W-AA-8	CH ROBINSON WORLDWIDE			1	2.B FE	994,020	97.4740	974,740	1,000,000	997,698	0	624	0	0	4.200	4.274	AO	8,867	42,000	04/09/2018	04/15/2028
808513-BT-1	CHARLES SCHWAB CORP			1	1.F FE	9,982,500	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-CJ-1	CHARTER COMM OPT			2	2.C FE	9,210,300	89.3820	8,938,200	10,000,000	9,350,692	0	61,006	0	0	4.400	5.384	AO	110,000	440,000	08/10/2022	04/01/2033
166764-BD-1	CHEVRON CORP			1	1.C FE	1,000,000	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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
166764-BL-3	CHEVRON CORP			1	1.C FE	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
166764-BL-3	CHEVRON CORP			1	1.C FE	1,935,740	98.1030	1,962,060	2,000,000	1,987,989	0	8,359	0	0	2.954	3.403	MN	7,385	59,080	02/08/2018	05/16/2026
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	5,211,000	96.7840	4,839,200	5,000,000	5,070,995	0	(29,157)	0	0	3.150	2.520	FA	65,625	157,500	12/11/2019	08/01/2027
171340-AN-2	CHURCH & DWIGHT CO			1	2.A FE	998,970	96.7840	967,840	1,000,000	999,687	0	108	0	0	3.150	3.162	FA	13,125	31,500	07/20/2017	08/01/2027
171340-AN-2	CHURCH & DWIGHT CO			1	2.A FE	1,869,300	96.7840	1,935,680	2,000,000	1,958,624	0	14,898	0	0	3.150	4.000	FA	26,250	63,000	04/19/2018	08/01/2027
17136M-AA-0	CHURCH & DWIGHT CO			1	2.A FE	4,989,750	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	1,904,855	83.7340	1,987,008	2,373,000	1,995,817	0	44,272	0	0	2.300	5.037	JD	2,426	54,579	11/17/2022	12/15/2031
17136M-AC-6	CHURCH & DWIGHT CO			1	2.A FE	2,135,260	103.0890	2,061,780	2,000,000	2,111,571	0	(11,905)	0	0	5.600	4.719	MN	14,311	112,000	12/14/2022	11/15/2032
17136M-AC-6	CHURCH & DWIGHT CO			1	2.A FE	7,077,420	103.0890	7,216,230	7,000,000	7,063,417	0	(6,536)	0	0	5.600	5.452	MN	50,089	392,000	11/01/2022	11/15/2032
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-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	1,036,380	98.0510	980,510	1,000,000	1,009,030	0	(4,303)	0	0	3.700	3.230	AO	9,250	37,000	01/04/2018	04/01/2027
17252M-AN-0	CINTAS CORPORATION NO 2			1	1.G FE	1,992,320	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	5,934,044	98.0510	6,069,357	6,190,000	6,025,645	0	67,286	0	0	3.700	4.959	AO	57,258	229,030	08/14/2023	04/01/2027
17275R-BC-5	CISCO SYSTEMS			1	1.D FE	1,021,810	98.3440	983,440	1,000,000	1,002,834	0	(2,394)	0	0	2.950	2.698	FA	10,079	29,500	03/21/2016	02/28/2026
17275R-BL-5	CISCO SYSTEMS			2	1.D FE	1,998,240	96.9780	1,939,560	2,000,000	1,999,627	0	188	0	0	2.500	2.510	MS	14,028	50,000	09/13/2016	09/20/2026
17275R-BT-8	CISCO SYSTEMS			1	1.E FE	3,039,750	99.6790	2,990,370	3,000,000	3,039,236	0	(514)	0	0	5.050	4.867	FA	52,604	0	11/05/2024	02/26/2034
172967-JP-7	CITIGROUP INC				1.G FE	2,384,551	99.5300	2,332,983	2,344,000	2,345,608	0	(5,349)	0	0	3.300	3.067	AO	13,751	77,352	10/27/2016	04/27/2025
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
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-NE-7	CITIGROUP INC			1	1.G FE	1,950,060	83.4090	1,668,180	2,000,000	1,962,315	0	4,241	0	0	2.520	2.789	MN	8,120	50,400	01/12/2022	11/03/2032
17327C-AQ-6	CITIGROUP INC			1	1.G FE	10,000,000	85.9320	8,593,200	10,000,000	10,000,000	0	0	0	0	3.057	3.057	JJ	132,470	305,700	01/18/2022	01/25/2033
172967-KG-5	CITIGROUP INC LS:332K	LS			1.G FE	998,670	99.0470	990,470	1,000,000	999,830	0	150	0	0	3.700	3.716	JJ	17,369	37,000	01/05/2016	01/12/2026
189054-AV-1	CLOROX CO			1	2.A FE	994,640	95.9400	959,400	1,000,000	998,323	0	564	0	0	3.100	3.163	AO	7,750	31,000	10/18/2017	10/01/2027
189054-AW-9	CLOROX CO			1	2.A FE	10,479,928	97.2580	8,655,962	8,900,000	9,604,379	0	(219,610)	0	0	3.900	1.305	MN	44,352	347,100	12/03/2020	05/15/2028
189054-AW-9	CLOROX CO			1	2.A FE	4,990,950	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
191216-CE-8	COCA-COLA CO			1	1.E FE	1,916,500	96.7720	1,935,440	2,000,000	1,975,375	0	9,665	0	0	2.900	3.438	MN	5,800	58,000	04/17/2018	05/25/2027
191216-DJ-6	COCA-COLA CO			1	1.E FE	3,983,360	91.0900	3,643,600	4,000,000	3,992,191	0	2,371	0	0	1.500	1.563	MS	19,333	60,000	03/01/2021	03/05/2028
191216-DY-3	COCA-COLA CO			1	1.E FE	2,063,140	97.3010	1,946,020	2,000,000	2,061,601	0	(1,539)	0	0	4.650	4.248	FA	35,392	0	09/17/2024	08/14/2034
191098-AP-7	COCA-COLA CONSOLIDATED			1	2.A FE	9,951,200	100.7800	10,078,000	10,000,000	9,952,931	0	1,731	0	0	5.450	5.514	JD	45,417	275,528	05/29/2024	06/01/2034
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	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
20030N-BN-0	COMCAST CORP			1	1.G FE	998,750	99.1700	991,700	1,000,000	999,882	0	143	0	0	3.375	3.390	FA	12,750	33,750	05/19/2015	08/15/2025
20030N-BS-9	COMCAST CORP			1	1.G FE	1,137,158	98.5180	1,125,076	1,142,000	1,141,255	0	591	0	0	3.150	3.205	MS	11,991	35,973	04/11/2017	03/01/2026
20030N-BY-6	COMCAST CORP			1	1.G FE	1,996,060	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	1,998,740	95.3020	1,906,040	2,000,000	1,999,541	0	124	0	0	3.150	3.157	FA	23,800	63,000	08/01/2017	02/15/2028
20030N-CA-7	COMCAST CORP			1	1.G FE	992,920	95.3020	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-CA-7	COMCAST CORP			1	1.G FE	1,937,540	95.3020	1,906,040	2,000,000	1,978,133	0	6,499	0	0	3.150	3.522	FA	23,800	63,000	01/31/2018	02/15/2028
20030N-CH-2	COMCAST CORP			1	1.G FE	1,992,940	96.0240	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	994,270	96.0240	960,240	1,000,000	997,847	0	587	0	0	3.550	3.618	MN	5,917	35,500	02/02/2018	05/01/2028
20030N-EA-5	COMCAST CORP			1	1.G FE	4,997,750	101.9590	5,097,950	5,000,000	4,998,350	0	413	0	0	5.350	5.359	MN	34,181	267,500	10/31/2022	11/15/2027
20030N-DN-8	COMCAST CORP LS:544K	LS		1	1.G FE	2,784,750	81.4290	2,442,870	3,000,000	2,861,324	0	20,849	0	0	1.500	2.314	FA	17,000	45,000	03/12/2021	02/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
200340-AT-4	COMERICA INC			2	2.B FE	7,970,000	94.8800	7,590,400	8,000,000	7,986,053	0	3,033	0	0	4.000	4.046	FA	133,333	320,000	01/28/2019	02/01/2029
201723-AR-4	COMMERCIAL METALS CO			1	3.A FE	825,000	89.6520	896,520	1,000,000	844,134	0	16,015	0	0	4.375	7.182	MS	12,882	43,750	10/13/2023	03/15/2032
201723-AR-4	COMMERCIAL METALS CO			1	3.A FE	821,250	89.6520	896,520	1,000,000	840,681	0	16,322	0	0	4.375	7.250	MS	12,882	43,750	10/16/2023	03/15/2032
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	1,913,860	95.9920	1,919,840	2,000,000	1,973,113	0	9,611	0	0	2.950	3.490	FA	22,289	59,000	03/08/2018	08/15/2027
202795-JX-9	COMMONWEALTH EDISON			1	1.F FE	5,115,100	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
203372-AX-5	COMMSCOPE INC (144A)			1	5.A FE	604,265	89.1920	802,728	900,000	656,673	0	52,408	0	0	4.750	15.421	MS	14,250	42,750	11/01/2023	09/01/2029
20338Q-AD-5	COMMSCOPE INC (144A)			2	5.A FE	719,313	99.6250	846,813	850,000	779,441	0	52,112	0	0	6.000	13.931	MS	17,000	51,000	10/30/2023	03/01/2026
205887-CF-7	CONAGRA BRANDS INC			1	2.C FE	4,940,850	90.8160	4,540,800	5,000,000	4,975,394	0	8,420	0	0	1.375	1.553	MN	11,458	68,750	10/07/2020	11/01/2027
205887-CC-4	CONAGRA BRANDS INC LS:237K	LS		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-CC-4	CONAGRA BRANDS INC LS:315K	LS		1	2.C FE	4,246,680	99.5470	3,981,880	4,000,000	4,106,812	0	(27,168)	0	0	4.850	4.042	MN	32,333	194,000	05/10/2019	11/01/2028
20633K-AA-6	CONCORD MUSIC ROYALTIES INC			1	1.F FE	48,822,350	100.4140	50,207,000	50,000,000	48,847,931	0	3,208	0	0	6.500	6.715	JAJO	640,972	3,250,000	12/08/2022	01/20/2073
207597-EJ-0	CONNECTICUT LIGHT AND POWER			1	1.E FE	7,360,010	97.0830	6,795,810	7,000,000	7,103,404	0	(51,023)	0	0	3.200	2.422	MS	65,956	224,000	09/10/2019	03/15/2027
207597-EJ-0	CONNECTICUT LIGHT AND POWER			1	1.E FE	1,014,200	97.0830	970,830	1,000,000	1,003,374	0	(1,650)	0	0	3.200	3.021	MS	9,422	32,000	10/24/2017	03/15/2027
207597-EJ-0	CONNECTICUT LIGHT AND POWER			1	1.E FE	1,013,620	97.0830	970,830	1,000,000	1,003,241	0	(1,585)	0	0	3.200	3.028	MS	9,422	32,000	10/27/2017	03/15/2027
207597-EJ-0	CONNECTICUT LIGHT AND POWER			1	1.E FE	996,600	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-EN-1	CONNECTICUT LIGHT AND POWER			1	1.E FE	1,269,138	83.5920	1,038,213	1,242,000	1,260,278	0	(2,627)	0	0	2.050	1.808	JJ	12,731	25,461	07/23/2021	07/01/2031
207597-EN-1	CONNECTICUT LIGHT AND POWER			1	1.E FE	5,024,300	83.5920	4,179,600	5,000,000	5,016,383	0	(2,338)	0	0	2.050	1.996	JJ	51,250	102,500	06/22/2021	07/01/2031
207651-E@-5	CONNECTICUT NATURAL GAS CORP			1	1.F YE	13,189,680	97.2330	11,667,960	12,000,000	12,440,945	0	(106,912)	0	0	4.300	3.267	AO	94,600	516,000	02/24/2017	10/25/2028
20826F-BK-1	CONOCOPHILLIPS			1	1.F FE	6,994,890	98.0300	6,862,100	7,000,000	6,994,676	0	(214)	0	0	4.850	4.860	JJ	24,519	0	11/25/2024	01/15/2032
20826F-BL-9	CONOCOPHILLIPS			1	1.F FE	9,982,700	97.1850	9,718,500	10,000,000	9,982,406	0	(294)	0	0	5.000	5.020	JJ	36,111	0	11/25/2024	01/15/2035
20826F-BF-2	CONOCOPHILLIPS LS:615K	LS		1	1.F FE	2,994,210	98.7230	2,961,690	3,000,000	2,994,754	0	569	0	0	5.050	5.073	MS	44,608	163,283	08/08/2023	09/15/2033
209111-FJ-7	CONSOLIDATED EDISON CO OF NY			1	1.G FE	1,991,860	96.7150	1,934,300	2,000,000	1,998,231	0	870	0	0	2.900	2.947	JD	4,833	58,000	11/10/2016	12/01/2026
209111-FM-0	CONSOLIDATED EDISON CO OF NY			1	1.G FE	2,999,220	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-FP-3	CONSOLIDATED EDISON CO OF NY			1	1.G FE	1,999,660	96.9990	1,939,980	2,000,000	1,999,807	0	34	0	0	3.800	3.802	MN	9,711	76,000	05/07/2018	05/15/2028
209111-FS-7	CONSOLIDATED EDISON CO OF NY			1	1.G FE	3,997,040	97.4900	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	2,982,090	101.8030	3,054,090	3,000,000	2,983,055	0	1,008	0	0	5.500	5.578	MS	48,583	134,292	11/20/2023	03/15/2034
209111-GH-0	CONSOLIDATED EDISON CO OF NY			1	1.G FE	5,251,098	101.2830	5,209,998	5,144,000	5,249,487	0	(1,611)	0	0	5.375	5.091	MN	35,329	142,853	11/06/2024	05/15/2034
209111-GM-9	CONSOLIDATED EDISON CO OF NY			2	1.G FE	4,994,400	98.3640	4,918,200	5,000,000	4,994,160	0	(240)	0	0	5.125	5.140	MS	30,608	0	11/14/2024	03/15/2035
21036P-BQ-0	CONSTELLATION BRANDS INC			1	2.C FE	4,994,450	99.4400	4,972,000	5,000,000	4,995,349	0	899	0	0	4.800	4.825	JJ	110,667	122,667	01/09/2024	01/15/2029
21036P-AP-3	CONSTELLATION BRANDS INC			1	2.B FE	1,077,500	100.0550	1,000,550	1,000,000	1,009,069	0	(9,582)	0	0	4.750	3.731	JD	3,958	47,500	11/17/2016	12/01/2025
21036P-AP-3	CONSTELLATION BRANDS INC			1	2.B FE	500,000	100.0550	500,275	500,000	500,000	0	0	0	0	4.750	4.750	JD	1,979	23,750	11/19/2015	12/01/2025
21036P-AQ-1	CONSTELLATION BRANDS INC			1	2.B FE	999,090	98.3360	983,360	1,000,000	999,777	0	100	0	0	3.700	3.711	JD	2,569	37,000	11/29/2016	12/06/2026
21036P-AS-7	CONSTELLATION BRANDS INC			1	2.B FE	997,660	97.2200	972,200	1,000,000	999,341	0	251	0	0	3.500	3.528	MN	5,056	35,000	05/02/2017	05/09/2027
21036P-BE-7	CONSTELLATION BRANDS INC			1	2.C FE	4,997,850	92.2520	4,612,600	5,000,000	4,998,855	0	212	0	0	3.150	3.155	FA	65,625	157,500	07/24/2019	08/01/2029
21036P-BH-0	CONSTELLATION BRANDS INC			1	2.C FE	4,977,750	83.2660	4,163,300	5,000,000	4,984,763	0	2,114	0	0	2.250	2.299	FA	46,875	112,500	07/21/2021	08/01/2031
21036P-BL-1	CONSTELLATION BRANDS INC			1	2.C FE	4,927,200	96.2500	4,812,500	5,000,000	4,934,136	0	6,936	0	0	4.750	4.964	MN	34,306	237,500	01/16/2024	05/09/2032
21036P-BB-3	CONSTELLATION BRANDS INC LS:1.1M	LS		1	2.C FE	4,990,600	99.8150	4,990,750	5,000,000	4,998,459	0	1,444	0	0	4.400	4.431	MN	28,111	220,000	10/22/2018	11/15/2025
210518-DU-7	CONSUMERS ENERGY COMPANY			1	1.E FE	3,608,373	96.5420	3,502,544	3,628,000	3,608,654	0	281	0	0	4.625	4.702	MN	21,440	83,898	10/21/2024	05/15/2033
210518-DU-7	CONSUMERS ENERGY COMPANY			1	1.E FE	9,796,600	96.5420	9,654,200	10,000,000	9,799,018	0	2,418	0	0	4.625	4.919	MN	59,097	231,250	11/07/2024	05/15/2033
210518-DU-7	CONSUMERS ENERGY COMPANY			1	1.E FE	4,872,800	96.5420	4,827,100	5,000,000	4,877,733	0	4,933	0	0	4.625	4.985	MN	29,549	115,625	07/30/2024	05/15/2033
210518-DX-1	CONSUMERS ENERGY COMPANY			1	1.E FE	6,984,250	99.3310	6,953,170	7,000,000	6,985,009	0	759	0	0	4.700	4.747	JJ	133,428	0	07/29/2024	01/15/2030
219207-AC-1	CORNELL UNIVERSITY REV (TAXABL LS:2.9M	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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22160K-AM-7	COSTCO WHOLESALE CORP			1	1.E FE	991,370	97.1440	971,440	1,000,000	997,678	0	917	0	0	3.000	3.101	MN	3,583	30,000	05/09/2017	05/18/2027
127097-AG-8	COTERRA ENERGY INC			1	2.B FE	1,092,220	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
127097-AK-9	COTERRA ENERGY INC			1	2.B FE	3,369,330	96.7450	2,902,350	3,000,000	3,211,298	0	(50,217)	0	0	4.375	2.493	MS	38,646	131,250	10/07/2021	03/15/2029
224044-CE-5	COX COMMUNICATIONS INC (144A)			1	2.B FE	4,991,350	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	1,977,080	97.6630	1,953,260	2,000,000	1,995,168	0	2,664	0	0	3.350	3.495	MS	19,728	67,000	05/24/2017	09/15/2026
224044-CG-0	COX COMMUNICATIONS INC (144A)			1	2.B FE	942,140	97.6630	976,630	1,000,000	986,641	0	7,384	0	0	3.350	4.167	MS	9,864	33,500	03/21/2018	09/15/2026
224044-CJ-4	COX COMMUNICATIONS INC (144A)			1	2.B FE	995,220	96.7040	967,040	1,000,000	998,556	0	506	0	0	3.500	3.557	FA	13,222	35,000	07/24/2017	08/15/2027
224044-CN-5	COX COMMUNICATIONS INC (144A)			1	2.B FE	9,961,400	84.3880	8,438,800	10,000,000	9,973,976	0	3,642	0	0	2.600	2.643	JD	11,556	260,000	05/18/2021	06/15/2031
12626P-AF-0	CRH AMERICA FINANCE INC		C	1	2.A FE	5,333,800	106.1130	5,305,650	5,000,000	5,321,613	0	(12,187)	0	0	6.400	5.466	AO	67,556	160,000	07/25/2024	10/15/2033
12636Y-AE-2	CRH AMERICA FINANCE INC		C	1	2.A FE	1,845,142	100.2650	1,795,746	1,791,000	1,844,094	0	(1,048)	0	0	5.400	4.991	MN	10,746	48,357	10/07/2024	05/21/2034
12626P-AM-5	CRH AMERICA INC (144A)		C	1	2.A FE	1,005,610	99.5190	995,190	1,000,000	1,000,063	0	(699)	0	0	3.875	3.807	MN	4,628	38,750	05/13/2015	05/18/2025
12626P-AM-5	CRH AMERICA INC (144A)		C	1	2.A FE	998,770	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	1,976,100	99.5190	1,990,380	2,000,000	1,998,390	0	3,672	0	0	3.875	4.071	MN	9,257	77,500	04/23/2018	05/18/2025
12636Y-AA-0	CRH AMERICA INC (144A)		C	1	2.A FE	1,359,855	96.9130	1,308,326	1,350,000	1,352,511	0	(1,130)	0	0	3.400	3.308	MN	6,630	45,900	11/01/2017	05/09/2027
12636Y-AA-0	CRH AMERICA INC (144A)		C	1	2.A FE	993,790	96.9130	969,130	1,000,000	998,310	0	665	0	0	3.400	3.474	MN	4,911	34,000	05/03/2017	05/09/2027
12636Y-AA-0	CRH AMERICA INC (144A)		C	1	2.A FE	992,710	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	1,983,980	96.9130	1,938,260	2,000,000	1,995,410	0	1,814	0	0	3.400	3.501	MN	9,822	68,000	01/10/2018	05/09/2027
12636Y-AC-6	CRH AMERICA INC (144A)		C	1	2.A FE	1,994,440	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
22822V-AC-5	CROWN CASTLE INC			1	2.B FE	1,004,590	98.4360	984,360	1,000,000	1,000,740	0	(567)	0	0	3.700	3.639	JD	1,644	37,000	05/01/2017	06/15/2026
22822V-AH-4	CROWN CASTLE INC			1	2.B FE	1,003,200	97.0010	970,010	1,000,000	1,000,896	0	(347)	0	0	3.650	3.611	MS	12,167	36,500	07/26/2017	09/01/2027
22822V-AK-7	CROWN CASTLE INC			1	2.B FE	996,150	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-AL-5	CROWN CASTLE INC			1	2.B FE	2,983,830	96.8350	2,905,050	3,000,000	2,992,363	0	1,629	0	0	4.300	4.367	FA	48,733	129,000	01/29/2019	02/15/2029
22822V-AY-7	CROWN CASTLE INC			1	2.B FE	3,989,720	84.3510	3,374,040	4,000,000	3,993,027	0	966	0	0	2.500	2.529	JJ	46,111	100,000	06/15/2021	07/15/2031
22822V-BA-8	CROWN CASTLE INC			1	2.B FE	2,987,700	99.9550	2,998,650	3,000,000	2,992,130	0	2,332	0	0	5.000	5.093	JJ	70,833	150,000	01/10/2023	01/11/2028
126307-BB-2	CSC HOLDINGS LLC (144A)			1	5.A FE	560,000	72.2060	577,648	800,000	577,648	(24,790)	23,747	0	0	4.125	9.707	JD	2,750	33,000	02/17/2023	12/01/2030
126408-HE-6	CSX CORP			1	1.G FE	995,960	96.7580	967,580	1,000,000	999,163	0	430	0	0	2.600	2.646	MN	4,333	26,000	10/13/2016	11/01/2026
126408-HH-9	CSX CORP			1	1.G FE	998,780	96.8970	968,970	1,000,000	999,659	0	126	0	0	3.250	3.264	JD	2,708	32,500	04/26/2017	06/01/2027
126408-HH-9	CSX CORP			1	1.G FE	997,760	96.8970	968,970	1,000,000	999,382	0	235	0	0	3.250	3.276	JD	2,708	32,500	05/05/2017	06/01/2027
126408-HH-9	CSX CORP			1	1.G FE	2,841,330	96.8970	2,906,910	3,000,000	2,950,150	0	19,254	0	0	3.250	3.977	JD	8,125	97,500	09/27/2018	06/01/2027
126408-HJ-5	CSX CORP			1	1.G FE	1,998,660	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	7,083,060	97.9730	5,878,380	6,000,000	6,566,276	0	(137,020)	0	0	4.250	1.769	MS	75,083	255,000	02/17/2021	03/15/2029
126408-HM-8	CSX CORP			1	1.G FE	4,990,300	97.9730	4,898,650	5,000,000	4,995,153	0	973	0	0	4.250	4.274	MS	62,569	212,500	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	1,776,386	93.6230	1,732,962	1,851,000	1,776,887	0	501	0	0	4.100	4.714	MN	9,697	0	12/05/2024	11/15/2032
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-AF-3	CUBESMART LP			1	2.B FE	2,988,690	90.0340	2,701,020	3,000,000	2,993,861	0	1,080	0	0	3.000	3.043	FA	34,000	90,000	10/08/2019	02/15/2030
22966R-AG-1	CUBESMART LP			1	2.B FE	1,981,480	83.1600	1,663,200	2,000,000	1,988,547	0	1,733	0	0	2.000	2.100	FA	15,111	40,000	09/29/2020	02/15/2031
22966R-AJ-5	CUBESMART LP			1	2.B FE	1,984,380	83.6000	1,672,000	2,000,000	1,988,718	0	1,421	0	0	2.500	2.587	FA	18,889	50,000	11/18/2021	02/15/2032
126650-CL-2	CVS HEALTH CORP			1	2.B FE	1,066,030	99.3880	993,880	1,000,000	1,002,685	0	(8,626)	0	0	3.875	2.985	JJ	17,330	38,750	11/03/2016	07/20/2025
126650-CL-2	CVS HEALTH CORP			1	2.B FE	989,940	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-CL-2	CVS HEALTH CORP			1	2.B FE	9,745,500	99.3880	9,938,800	10,000,000	9,926,762	0	126,880	0	0	3.875	5.231	JJ	173,299	387,500	07/18/2023	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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126650-BC-3	CVS LEASE PASS THRU CERT			1	2.B	237,770	100.2760	203,156	202,597	210,182	0	(2,465)	0	0	5.880	4.350	MON	695	11,913	12/05/2012	01/10/2028
126650-BC-3	CVS LEASE PASS THRU CERT			1	2.B	455,274	100.2760	456,530	455,274	455,273	0	0	0	0	5.880	5.952	MON	1,562	26,770	12/08/2005	01/10/2028
126650-BC-3	CVS LEASE PASS THRU CERT			1	2.B	170,728	100.2760	228,265	227,637	213,569	0	4,172	0	0	5.880	8.717	MON	781	13,385	04/07/2009	01/10/2028
126650-BC-3	CVS LEASE PASS THRU CERT			1	2.B	169,589	100.2760	228,265	227,637	213,241	0	4,263	0	0	5.880	8.783	MON	781	13,385	03/31/2009	01/10/2028
126650-BC-3	CVS LEASE PASS THRU CERT			1	2.B	62,538	100.2760	112,991	112,680	97,892	0	4,084	0	0	5.880	12.025	MON	386	6,626	12/17/2008	01/10/2028
126650-BQ-2	CVS LEASE PASS THRU CERT			1	2.B FE	378,943	102.0390	386,669	378,943	378,942	0	0	0	0	6.943	7.044	MON	1,535	26,310	12/05/2007	01/10/2030
126650-BQ-2	CVS LEASE PASS THRU CERT			1	2.B FE	176,824	102.0390	193,335	189,471	185,196	0	770	0	0	6.943	7.707	MON	767	13,155	07/29/2009	01/10/2030
126650-BQ-2	CVS LEASE PASS THRU CERT			1	2.B FE	332,522	102.0390	386,669	378,943	362,793	0	2,857	0	0	6.943	8.313	MON	1,535	26,310	05/07/2009	01/10/2030
12665U-AA-2	CVS LEASE PASS THRU CERT (144A)			1	2.C FE	1,889,789	92.7230	1,752,278	1,889,789	1,889,798	0	(1)	0	0	4.704	4.704	MON	5,186	88,896	12/11/2013	01/10/2036
233851-BW-3	DAIMLER FINANCE NA LLC (144A)		C	1	1.F FE	997,970	99.5330	995,330	1,000,000	999,861	0	207	0	0	3.300	3.324	MN	3,850	33,000	05/11/2015	05/19/2025
233851-DF-8	DAIMLER FINANCE NA LLC (144A)		C	1	1.F FE	1,000,000	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
233853-AT-7	DAIMLER TRUCK FINANCE NA (144A)		C	1	1.G FE	9,905,900	101.3290	10,132,900	10,000,000	9,928,135	0	17,453	0	0	5.400	5.614	MS	151,500	601,500	09/12/2023	09/20/2028
233853-AW-0	DAIMLER TRUCK FINANCE NA (144A)		C	1	1.G FE	1,996,480	99.6260	1,992,520	2,000,000	1,996,679	0	199	0	0	5.375	5.398	JJ	48,674	53,750	01/10/2024	01/18/2034
235851-AQ-5	DANAHER CORP			1	1.G FE	1,101,730	99.2850	992,850	1,000,000	1,005,684	0	(12,288)	0	0	3.350	2.090	MS	9,864	33,500	07/20/2016	09/15/2025
235851-AQ-5	DANAHER CORP			1	1.G FE	1,025,040	99.2850	992,850	1,000,000	1,001,532	0	(3,289)	0	0	3.350	3.009	MS	9,864	33,500	02/01/2017	09/15/2025
235851-AQ-5	DANAHER CORP			1	1.G FE	3,013,770	99.2850	2,978,550	3,000,000	3,000,957	0	(2,045)	0	0	3.350	3.279	MS	29,592	100,500	02/27/2018	09/15/2025
235851-AQ-5	DANAHER CORP			1	1.G FE	998,570	99.2850	992,850	1,000,000	999,849	0	162	0	0	3.350	3.367	MS	9,864	33,500	09/10/2015	09/15/2025
246688-AF-2	DELHAIZE AMERICA		C	1	2.A FE	55,440	118.1060	77,950	66,000	60,613	0	571	0	0	9.000	10.820	AO	1,254	5,940	11/25/2002	04/15/2031
246688-AF-2	DELHAIZE AMERICA		C	1	2.A FE	50,375	118.1060	76,769	65,000	57,204	0	799	0	0	9.000	11.748	AO	1,235	5,850	11/19/2002	04/15/2031
246688-AF-2	DELHAIZE AMERICA		C	1	2.A FE	21,170	118.1060	34,251	29,000	24,688	0	430	0	0	9.000	12.478	AO	551	2,610	11/07/2002	04/15/2031
344775-AC-5	DELHAIZE AMERICA		C	1	2.A FE	4,689,058	106.0070	5,931,092	5,595,000	5,397,524	0	73,112	0	0	8.050	9.800	AO	95,084	450,398	08/13/2002	04/15/2027
24703D-BJ-9	DELL INT LLC/ EMC CORP			1	2.B FE	1,999,100	101.2350	2,024,700	2,000,000	1,999,343	0	164	0	0	5.250	5.260	FA	43,750	105,000	01/09/2023	02/01/2028
24703T-AD-8	DELL INT LLC/ EMC CORP			1	2.B FE	782,123	101.4960	724,681	714,000	724,944	0	(8,591)	0	0	6.020	4.702	JD	1,910	42,983	03/28/2017	06/15/2026
24703T-AD-8	DELL INT LLC/ EMC CORP			1	2.B FE	1,532,658	101.4960	1,449,363	1,428,000	1,444,271	0	(12,704)	0	0	6.020	5.039	JD	3,821	85,966	09/09/2016	06/15/2026
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	9,990,300	90.4820	9,048,200	10,000,000	9,994,838	0	951	0	0	2.600	2.611	MN	33,222	260,000	10/29/2019	11/15/2029
25278X-AM-1	DIAMONDBACK ENERGY INC			1	2.B FE	2,995,740	97.4360	2,923,080	3,000,000	2,998,673	0	633	0	0	3.250	3.273	JD	8,125	97,500	11/20/2019	12/01/2026
25470D-AK-5	DISCOVERY COMMUNICATIONS			1	2.C FE	999,150	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	1,053,710	99.7540	997,540	1,000,000	1,006,601	0	(6,710)	0	0	4.900	4.180	MS	14,972	49,000	11/22/2016	03/11/2026
25470D-AL-3	DISCOVERY COMMUNICATIONS			1	2.C FE	1,050,380	99.7540	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-AE-5	DOLLAR GENERAL			1	2.B FE	999,260	97.8550	978,550	1,000,000	999,759	0	80	0	0	3.875	3.884	AO	8,181	38,750	03/28/2017	04/15/2027
256677-AF-2	DOLLAR GENERAL			1	2.B FE	1,004,340	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	998,990	99.6450	996,450	1,000,000	999,866	0	115	0	0	4.000	4.016	MN	5,111	40,000	04/05/2018	05/15/2025
256746-AH-1	DOLLAR TREE			1	2.B FE	1,001,920	97.2690	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			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
260003-AP-3	DOVER CORP			1	2.A FE	3,018,540	91.2160	2,736,480	3,000,000	3,009,358	0	(1,878)	0	0	2.950	2.877	MN	14,013	88,500	11/05/2019	11/04/2029
260003-AP-3	DOVER CORP			1	2.A FE	2,011,180	91.2160	1,824,320	2,000,000	2,005,640	0	(1,132)	0	0	2.950	2.884	MN	9,342	59,000	11/05/2019	11/04/2029
260003-AP-3	DOVER CORP			1	2.A FE	7,966,320	91.2160	7,297,280	8,000,000	7,982,266	0	3,319	0	0	2.950	2.999	MN	37,367	236,000	10/28/2019	11/04/2029
260543-DC-4	DOW CHEMICAL CO LS:1.4M	LS		1	2.A FE	4,937,850	84.9740	4,248,700	5,000,000	4,958,359	0	6,553	0	0	2.100	2.251	MN	13,417	105,000	10/13/2021	11/15/2030
260543-DJ-9	DOW CHEMICAL CO LS:1.6M	LS		1	2.A FE	4,966,000	97.8440	4,892,200	5,000,000	4,968,121	0	2,121	0	0	5.150	5.237	FA	97,278	133,042	02/08/2024	02/15/2034
260543-DG-5	DOW CHEMICAL CO LS:181K	LS		1	2.B FE	6,981,660	106.2240	7,435,680	7,000,000	6,983,234	0	1,442	0	0	6.300	6.335	MS	129,850	441,000	10/24/2022	03/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23331A-BS-7	DR HORTON INC			1	2.A FE	5,089,100	96.6130	4,830,650	5,000,000	5,087,007	0	(2,093)	0	0	5.000	4.768	AO	95,139	0	09/18/2024	10/15/2034
23345M-AD-9	DT MIDSTREAM INC (144A) LS:1.1M	LS		1	2.C FE	5,577,220	100.7680	5,542,240	5,500,000	5,576,545	0	(675)	0	0	5.800	5.611	JD	22,153	0	11/25/2024	12/15/2034
23345M-AD-9	DT MIDSTREAM INC (144A) LS:994K	LS		1	2.C FE	4,997,250	100.7680	5,038,400	5,000,000	4,997,016	0	(234)	0	0	5.800	5.807	JD	20,139	0	11/21/2024	12/15/2034
23338V-AC-0	DTE ELECTRIC CO			1	1.E FE	1,997,220	99.7400	1,994,800	2,000,000	1,999,824	0	227	0	0	3.375	3.390	MS	22,500	67,500	06/23/2014	03/01/2025
23338V-AK-2	DTE ELECTRIC CO			1	1.E FE	4,994,200	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
23357*-AK-7	DTE GAS COMPANY			1	1.F	13,000,000	96.3200	12,521,696	13,000,000	13,000,000	0	0	0	0	3.810	3.810	MS	165,100	495,300	06/12/2018	09/01/2028
23357*-AR-2	DTE GAS COMPANY			1	1.F	5,000,000	79.8920	3,994,600	5,000,000	5,000,000	0	0	0	0	2.070	2.070	JD	8,625	103,500	09/21/2021	12/01/2031
23357*-AV-3	DTE GAS COMPANY			1	1.F	6,000,000	102.3670	6,142,063	6,000,000	6,000,000	0	0	0	0	5.570	5.570	AO	83,550	330,487	09/12/2023	10/01/2030
23357*-AX-9	DTE GAS COMPANY			1	1.E Z	2,000,000	97.4350	1,948,713	2,000,000	2,000,000	0	0	0	0	4.870	4.870	MN	18,668	0	09/25/2024	11/01/2034
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-AX-2	DUKE ENERGY CAROLINAS			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-AY-0	DUKE ENERGY CAROLINAS			1	1.F FE	9,987,700	90.0320	9,003,200	10,000,000	9,993,781	0	1,228	0	0	2.450	2.464	FA	92,556	245,000	08/12/2019	08/15/2029
26442C-BA-1	DUKE ENERGY CAROLINAS			1	1.F FE	4,984,000	89.0460	4,452,300	5,000,000	4,991,402	0	1,559	0	0	2.450	2.486	FA	51,042	122,500	01/06/2020	02/01/2030
26442C-BB-9	DUKE ENERGY CAROLINAS			1	1.F FE	2,283,574	86.6870	1,870,705	2,158,000	2,240,549	0	(12,793)	0	0	2.550	1.877	AO	11,617	55,029	07/20/2021	04/15/2031
26444H-AC-5	DUKE ENERGY FLORIDA			1	1.F FE	999,400	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
26444H-AC-5	DUKE ENERGY FLORIDA			1	1.F FE	1,949,180	97.3940	1,947,880	2,000,000	1,986,717	0	6,166	0	0	3.200	3.540	JJ	29,511	64,000	04/16/2018	01/15/2027
26444H-AH-4	DUKE ENERGY FLORIDA			1	1.F FE	9,994,700	89.8900	8,989,000	10,000,000	9,997,133	0	521	0	0	2.500	2.506	JD	20,833	250,000	11/21/2019	12/01/2029
26444H-AQ-4	DUKE ENERGY FLORIDA LS:303K	LS		1	1.F FE	2,994,570	104.2850	3,128,550	3,000,000	2,994,838	0	475	0	0	5.875	5.898	MN	22,521	179,188	11/06/2023	11/15/2033
26442E-AF-7	DUKE ENERGY OHIO			1	1.F FE	3,998,240	95.5720	3,822,880	4,000,000	3,999,156	0	168	0	0	3.650	3.655	FA	60,833	146,000	01/03/2019	02/01/2029
26078J-AD-2	DUPONT DE NEMOURS INC			1	2.A FE	3,579,360	99.6270	2,988,810	3,000,000	3,302,622	0	(80,076)	0	0	4.725	1.833	MN	18,113	141,750	06/16/2021	11/15/2028
26078J-AD-2	DUPONT DE NEMOURS INC			1	2.A FE	5,856,450	99.6270	4,981,350	5,000,000	5,471,069	0	(124,127)	0	0	4.725	2.015	MN	30,188	236,250	10/27/2021	11/15/2028
26078J-AD-2	DUPONT DE NEMOURS INC			1	2.A FE	11,692,500	99.6270	9,962,700	10,000,000	10,869,828	0	(228,152)	0	0	4.725	2.213	MN	60,375	472,500	04/12/2021	11/15/2028
26078J-AD-2	DUPONT DE NEMOURS INC			1	2.A FE	5,000,000	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
27409L-AC-7	EAST OHIO GAS CO (144A)			1	1.F FE	3,375,327	85.9670	2,811,121	3,270,000	3,330,333	0	(11,014)	0	0	2.000	1.629	JD	2,907	65,400	10/20/2020	06/15/2030
27409L-AC-7	EAST OHIO GAS CO (144A)			1	1.F FE	2,104,444	85.9670	1,753,727	2,040,000	2,076,922	0	(6,739)	0	0	2.000	1.636	JD	1,813	40,800	10/20/2020	06/15/2030
27409L-AC-7	EAST OHIO GAS CO (144A)			1	1.F FE	1,956,600	85.9670	1,719,340	2,000,000	1,972,733	0	4,643	0	0	2.000	2.267	JD	1,778	40,000	06/02/2021	06/15/2030
27409L-AC-7	EAST OHIO GAS CO (144A)			1	1.F FE	509,611	85.9670	447,888	521,000	513,844	0	1,218	0	0	2.000	2.269	JD	463	10,420	06/02/2021	06/15/2030
277432-AR-1	EASTMAN CHEMICAL			1	2.B FE	1,044,410	99.7730	997,730	1,000,000	1,000,195	0	(6,403)	0	0	3.800	3.094	MS	11,189	38,000	11/22/2017	03/15/2025
277432-AR-1	EASTMAN CHEMICAL			1	2.B FE	1,006,510	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	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-AW-0	EASTMAN CHEMICAL			1	2.B FE	4,956,300	98.2490	4,912,450	5,000,000	4,980,495	0	4,406	0	0	4.500	4.609	JD	18,750	225,000	10/30/2018	12/01/2028
277432-AY-6	EASTMAN CHEMICAL LS:1.4M	LS		1	2.B FE	4,990,550	100.0380	5,001,900	5,000,000	4,990,786	0	236	0	0	5.625	5.649	FA	102,344	140,625	02/15/2024	02/20/2034
278058-AW-2	EATON CORP				1.G FE	6,979,050	112.6400	5,632,000	5,000,000	6,232,364	0	(236,600)	0	0	7.650	2.276	MN	48,875	382,500	10/04/2021	11/15/2029
278062-AD-6	EATON CORP			1	1.G FE	2,373,540	93.6010	1,872,020	2,000,000	2,269,178	0	(31,257)	0	0	4.000	2.125	MN	13,111	80,000	07/26/2021	11/02/2032
278062-AD-6	EATON CORP			1	1.G FE	1,416,852	93.6010	1,123,212	1,200,000	1,355,773	0	(18,038)	0	0	4.000	2.187	MN	7,867	48,000	07/07/2021	11/02/2032
278062-AD-6	EATON CORP			1	1.G FE	5,128,975	93.6010	4,067,899	4,346,000	4,908,488	0	(65,121)	0	0	4.000	2.192	MN	28,490	173,840	07/07/2021	11/02/2032
278062-AD-6	EATON CORP			1	1.G FE	2,071,998	93.6010	1,684,818	1,800,000	2,000,490	0	(22,967)	0	0	4.000	2.429	MN	11,800	72,000	10/19/2021	11/02/2032
278062-AG-9	EATON CORP			1	1.G FE	1,000,000	96.3390	963,390	1,000,000	1,000,000	0	0	0	0	3.103	3.103	MS	9,137	31,030	09/06/2017	09/15/2027
278062-AG-9	EATON CORP			1	1.G FE	1,900,600	96.3390	1,926,780	2,000,000	1,965,366	0	11,914	0	0	3.103	3.781	MS	18,273	62,060	01/16/2019	09/15/2027
278062-AH-7	EATON CORP			1	1.G FE	4,554,950	94.0380	4,701,900	5,000,000	4,601,922	0	37,704	0	0	4.150	5.360	MS	61,097	207,500	09/25/2023	03/15/2033
278865-BD-1	ECOLAB INC			1	1.G FE	1,002,680	96.3550	963,550	1,000,000	1,000,823	0	(286)	0	0	3.250	3.218	JD	2,708	32,500	11/27/2017	12/01/2027
278865-BD-1	ECOLAB INC			1	1.G FE	999,660	96.3550	963,550	1,000,000	999,871	0	36	0	0	3.250	3.254	JD	2,708	32,500	11/17/2017	12/01/2027
278865-BD-1	ECOLAB INC			1	1.G FE	996,950	96.3550	963,550	1,000,000	998,988	0	319	0	0	3.250	3.286	JD	2,708	32,500	11/16/2017	12/01/2027
28176E-AD-0	EDWARDS LIFESCIENCES CORP			1	2.B FE	3,001,860	97.8980	2,936,940	3,000,000	3,000,806	0	(197)	0	0	4.300	4.292	JD	5,733	129,000	06/28/2018	06/15/2028
285512-AE-9	ELECTRONIC ARTS INC			1	2.A FE	2,991,810	83.0900	2,492,700	3,000,000	2,994,794	0	791	0	0	1.850	1.880	FA	20,967	55,500	02/09/2021	02/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
036752-AB-9	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-BD-4	ELEVANCE HEALTH INC			1	2.A FE	4,982,300	97.7040	4,885,200	5,000,000	4,982,153	0	(147)	0	0	5.200	5.245	FA	43,333	0	10/22/2024	02/15/2035
532457-AM-0	ELI LILLY				1.E FE	2,653,660	100.8990	2,017,980	2,000,000	2,028,422	0	(66,856)	0	0	7.125	3.641	JD	11,875	142,500	10/29/2013	06/01/2025
532457-AZ-1	ELI LILLY			1	1.E FE	1,164,470	102.3890	1,023,890	1,000,000	1,033,908	0	(14,480)	0	0	5.500	3.878	MS	16,194	55,000	03/07/2014	03/15/2027
532457-AZ-1	ELI LILLY			1	1.E FE	1,155,400	102.3890	1,023,890	1,000,000	1,031,920	0	(13,613)	0	0	5.500	3.971	MS	16,194	55,000	01/15/2014	03/15/2027
532457-AZ-1	ELI LILLY			1	1.E FE	2,984,520	102.3890	3,071,670	3,000,000	2,997,083	0	1,098	0	0	5.500	5.543	MS	48,583	165,000	03/07/2007	03/15/2027
532457-BH-0	ELI LILLY			1	1.E FE	932,995	99.2150	935,597	943,000	942,423	0	1,282	0	0	2.750	2.892	JD	2,161	25,933	12/06/2016	06/01/2025
532457-BV-9	ELI LILLY			1	1.E FE	5,678,500	95.2720	4,763,600	5,000,000	5,353,166	0	(85,966)	0	0	3.375	1.528	MS	49,688	168,750	02/17/2021	03/15/2029
532457-CR-7	ELI LILLY			1	1.E FE	10,014,300	96.0600	9,606,000	10,000,000	10,014,179	0	(121)	0	0	4.600	4.580	FA	175,056	0	10/17/2024	08/14/2034
532457-CF-3	ELI LILLY & CO			1	1.E FE	4,754,800	98.0500	4,902,500	5,000,000	4,780,440	0	20,928	0	0	4.700	5.371	FA	80,944	235,000	10/04/2023	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	4,998,400	96.9730	4,848,650	5,000,000	4,998,287	0	(113)	0	0	4.700	4.704	FA	92,694	117,500	02/07/2024	02/09/2034
28932M-AG-0	ELM RD GENERATING STAT (144A)			1	1.F FE	451,009	96.0240	425,269	442,878	445,732	0	(445)	0	0	4.673	4.532	JJ	9,313	20,696	01/13/2011	01/19/2031
28932M-AG-0	ELM RD GENERATING STAT (144A)			1	1.F FE	1,328,634	96.0240	1,275,808	1,328,634	1,328,618	0	(3)	0	0	4.673	4.673	JJ	27,939	62,087	01/12/2011	01/19/2031
26867L-AL-4	EMD FINANCE LLC (144A)		C	1	1.G FE	1,987,660	99.6880	1,993,760	2,000,000	1,999,554	0	1,347	0	0	3.250	3.323	MS	18,417	65,000	03/16/2015	03/19/2025
26867L-AL-4	EMD FINANCE LLC (144A)		C	1	1.G FE	1,945,220	99.6880	1,993,760	2,000,000	1,997,919	0	8,604	0	0	3.250	3.700	MS	18,417	65,000	04/03/2018	03/19/2025
26873C-AB-8	EMERALD BORROWER LP (144A)			2	3.C FE	500,000	100.8530	504,265	500,000	500,000	0	0	0	0	6.750	6.750	JJ	16,219	0	06/18/2024	07/15/2031
29103C-AA-6	EMERALD BORROWER LP (144A)			2	3.C FE	2,017,500	100.2580	2,005,160	2,000,000	2,005,160	(8,698)	(3,642)	0	0	6.625	6.362	JD	5,889	132,500	02/02/2024	12/15/2030
29103C-AA-6	EMERALD BORROWER LP (144A)			2	3.C FE	503,750	100.2580	501,290	500,000	501,290	(1,683)	(777)	0	0	6.625	6.399	JD	1,472	33,125	02/01/2024	12/15/2030
291011-BG-8	EMERSON ELECTRIC			1	1.F FE	1,015,950	99.5140	995,140	1,000,000	1,000,392	0	(2,399)	0	0	3.150	2.906	JD	2,625	31,500	11/13/2017	06/01/2025
291011-BG-8	EMERSON ELECTRIC			1	1.F FE	996,840	99.5140	995,140	1,000,000	999,813	0	339	0	0	3.150	3.187	JD	2,625	31,500	05/18/2015	06/01/2025
291011-BN-3	EMERSON ELECTRIC			1	1.F FE	2,486,593	85.8810	2,124,696	2,474,000	2,482,159	0	(1,385)	0	0	1.950	1.886	AO	10,185	48,243	09/27/2021	10/15/2030
291011-BQ-6	EMERSON ELECTRIC			1	1.F FE	139,691	90.3170	126,444	140,000	139,819	0	43	0	0	2.000	2.034	JD	78	2,800	12/07/2021	12/21/2028
291011-BR-4	EMERSON ELECTRIC			1	1.F FE	1,954,040	84.0620	1,681,240	2,000,000	1,966,610	0	4,338	0	0	2.200	2.462	JD	1,222	44,000	01/12/2022	12/21/2031
291011-BR-4	EMERSON ELECTRIC			1	1.F FE	4,277,250	84.0620	4,203,100	5,000,000	4,283,800	0	6,550	0	0	2.200	4.626	JD	3,056	55,000	12/03/2024	12/21/2031
29273V-AR-1	ENERGY TRANSFER LP			1	2.B FE	1,997,520	102.2050	2,044,100	2,000,000	1,998,162	0	818	0	0	6.050	6.088	JD	10,083	121,000	10/12/2023	12/01/2026
29273V-AY-6	ENERGY TRANSFER LP			1	2.B FE	4,983,000	99.5530	4,977,650	5,000,000	4,983,393	0	393	0	0	5.550	5.595	MN	35,458	223,542	01/10/2024	05/15/2034
29278N-AP-8	ENERGY TRANSFER OPERATING			1	2.B FE	1,998,480	99.2480	1,984,960	2,000,000	1,999,803	0	270	0	0	2.900	2.916	MN	7,411	58,000	01/07/2020	05/15/2025
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
29366M-AD-0	ENTERGY ARKANSAS			1	1.F FE	996,730	99.6680	996,680	1,000,000	997,244	0	268	0	0	5.150	5.192	JJ	23,747	51,500	01/03/2023	01/15/2033
29366M-AF-5	ENTERGY ARKANSAS			1	1.F FE	3,032,070	101.4150	3,042,450	3,000,000	3,031,063	0	(1,007)	0	0	5.450	5.305	JD	13,625	91,288	07/09/2024	06/01/2034
29364W-AU-2	ENTERGY LOUISIANA LLC			1	1.F FE	999,170	99.7910	997,910	1,000,000	999,889	0	42	0	0	3.780	3.789	AO	9,450	37,800	06/24/2014	04/01/2025
29364W-AW-8	ENTERGY LOUISIANA LLC			1	1.F FE	999,900	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-AY-4	ENTERGY LOUISIANA LLC			1	1.F FE	2,860,560	96.3710	2,891,130	3,000,000	2,963,722	0	19,828	0	0	2.400	3.114	AO	18,000	72,000	05/30/2019	10/01/2026
29364W-AZ-1	ENTERGY LOUISIANA LLC			1	1.F FE	999,510	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-AZ-1	ENTERGY LOUISIANA LLC			1	1.F FE	2,092,046	96.2050	2,116,510	2,200,000	2,162,766	0	13,004	0	0	3.120	3.792	MS	22,880	68,640	01/14/2019	09/01/2027
29364W-BA-5	ENTERGY LOUISIANA LLC			2	1.F FE	3,463,020	91.6350	2,749,050	3,000,000	3,333,333	0	(37,506)	0	0	4.000	2.453	MS	35,333	120,000	06/03/2021	03/15/2033
29364W-BE-7	ENTERGY LOUISIANA LLC			1	1.F FE	5,057,100	82.7850	4,139,250	5,000,000	5,034,376	0	(5,730)	0	0	1.600	1.474	JD	3,556	80,000	12/07/2020	12/15/2030
29364W-BE-7	ENTERGY LOUISIANA LLC			1	1.F FE	2,000,180	82.7850	1,655,700	2,000,000	2,000,118	0	(18)	0	0	1.600	1.599	JD	1,422	32,000	11/10/2020	12/15/2030
29364W-BH-0	ENTERGY LOUISIANA LLC			1	1.F FE	11,938,080	83.3720	10,004,640	12,000,000	11,957,569	0	5,130	0	0	2.350	2.402	JD	12,533	282,000	03/04/2021	06/15/2032
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-AU-2	ENTERGY MISSISSIPPI			1	1.F FE	1,993,180	96.1590	1,923,180	2,000,000	1,997,756	0	710	0	0	3.250	3.290	JD	5,417	65,000	11/09/2017	12/01/2027
29366W-AC-0	ENTERGY MISSISSIPPI			1	1.F FE	1,722,792	79.2460	1,901,904	2,400,000	1,823,092	0	47,507	0	0	2.550	6.082	JD	5,100	61,200	10/20/2022	12/01/2033

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
29365T-AF-1	ENTERGY TEXAS INC			1	1.G FE	997,380	95.7630	957,630	1,000,000	999,127	0	273	0	0	3.450	3.481	JD	2,875	34,500	11/14/2017	12/01/2027
29365T-AG-9	ENTERGY TEXAS INC			1	1.G FE	1,104,180	96.8680	968,680	1,000,000	1,049,168	0	(11,491)	0	0	4.000	2.695	MS	10,000	40,000	12/10/2019	03/30/2029
29365T-AG-9	ENTERGY TEXAS INC			1	1.G FE	4,990,700	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-BE-2	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	1,873,766	99.8620	1,862,426	1,865,000	1,864,986	0	(1,285)	0	0	3.750	3.671	FA	26,421	69,938	02/20/2018	02/15/2025
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	3,107,070	99.0900	2,972,700	3,000,000	3,013,033	0	(14,474)	0	0	3.700	3.192	FA	41,933	111,000	11/06/2017	02/15/2026
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	4,038,640	99.0900	3,963,600	4,000,000	4,004,907	0	(5,397)	0	0	3.700	3.557	FA	55,911	148,000	02/06/2018	02/15/2026
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	1,047,280	98.6320	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
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	4,988,200	97.6430	4,882,150	5,000,000	4,994,703	0	1,202	0	0	4.150	4.179	AO	43,229	207,500	10/03/2018	10/16/2028
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	1,994,240	90.4290	1,808,580	2,000,000	1,996,868	0	560	0	0	2.800	2.833	JJ	23,333	56,000	01/14/2020	01/31/2030
29379V-CC-5	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	4,994,650	100.5340	5,026,700	5,000,000	4,998,001	0	1,784	0	0	5.050	5.088	JJ	119,938	252,500	01/05/2023	01/10/2026
29379V-CD-3	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	4,990,150	100.8360	5,041,800	5,000,000	4,991,644	0	783	0	0	5.350	5.375	JJ	111,458	267,500	01/03/2023	01/31/2033
29379V-CE-1	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	2,996,910	100.0380	3,001,140	3,000,000	2,997,824	0	914	0	0	4.600	4.637	JJ	65,167	69,000	01/02/2024	01/11/2027
29379V-CG-6	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	4,970,000	96.8210	4,841,050	5,000,000	4,970,617	0	617	0	0	4.950	5.023	FA	98,313	0	08/01/2024	02/15/2035
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-AM-3	EOG RESOURCES INC			1	1.G FE	360,098	99.6280	371,612	373,000	372,446	0	2,033	0	0	3.150	3.720	AO	2,937	11,750	04/19/2018	04/01/2025
26875P-AP-6	EOG RESOURCES INC			1	1.G FE	2,069,180	99.5510	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			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
294429-AL-9	EQUIFAX INC			1	2.B FE	1,270,997	97.7750	1,271,075	1,300,000	1,294,845	0	3,470	0	0	3.250	3.538	JD	3,521	42,250	04/11/2017	06/01/2026
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-AW-2	ERAC USA FINANCE LLC (144A)			1	1.G FE	2,994,240	97.1250	2,913,750	3,000,000	2,994,721	0	481	0	0	4.900	4.925	MN	24,500	147,000	01/16/2024	05/01/2033
26884T-AW-2	ERAC USA FINANCE LLC (144A)			1	1.G FE	3,769,730	97.1250	3,698,520	3,808,000	3,772,843	0	3,114	0	0	4.900	5.036	MN	31,099	186,592	01/23/2024	05/01/2033
26884T-AW-2	ERAC USA FINANCE LLC (144A)			1	1.G FE	4,802,150	97.1250	4,856,250	5,000,000	4,822,915	0	16,378	0	0	4.900	5.433	MN	40,833	245,000	09/18/2023	05/01/2033
26884T-AW-2	ERAC USA FINANCE LLC (144A)			1	1.G FE	2,383,925	97.1250	2,514,566	2,589,000	2,403,675	0	16,689	0	0	4.900	6.002	MN	21,144	126,861	10/17/2023	05/01/2033
26884T-AZ-5	ERAC USA FINANCE LLC (144A)			1	1.G FE	7,992,880	98.8540	7,908,320	8,000,000	7,992,128	0	(752)	0	0	5.200	5.211	AO	69,333	302,756	02/05/2024	10/30/2034
26884A-BD-4	ERP OPERATING LP			1	1.G FE	1,989,000	99.4560	1,989,120	2,000,000	1,999,387	0	1,209	0	0	3.375	3.440	JD	5,625	67,500	05/11/2015	06/01/2025
26884A-BD-4	ERP OPERATING LP			1	1.G FE	831,704	99.4560	838,414	843,000	842,325	0	1,479	0	0	3.375	3.560	JD	2,371	28,451	12/20/2016	06/01/2025
26884A-BD-4	ERP OPERATING LP			1	1.G FE	486,715	99.4560	497,280	500,000	499,094	0	2,050	0	0	3.375	3.806	JD	1,406	16,875	04/26/2018	06/01/2025
26884A-BG-7	ERP OPERATING LP			1	1.G FE	998,220	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	994,020	96.3520	963,520	1,000,000	997,857	0	618	0	0	3.500	3.571	MS	11,667	35,000	02/01/2018	03/01/2028
26884A-BK-8	ERP OPERATING LP			1	1.G FE	1,996,420	97.8860	1,957,720	2,000,000	1,998,366	0	363	0	0	4.150	4.172	JD	6,917	83,000	11/28/2018	12/01/2028
29605J-AA-4	ESAB CORP (144A)			2	3.A FE	2,010,000	101.3680	2,027,360	2,000,000	2,008,160	0	(1,840)	0	0	6.250	6.107	AO	26,389	64,583	03/27/2024	04/15/2029
29605J-AA-4	ESAB CORP (144A)			2	3.A FE	500,000	101.3680	506,840	500,000	500,000	0	0	0	0	6.250	6.250	AO	6,597	16,146	03/25/2024	04/15/2029
29736R-AJ-9	ESTEE LAUDER CO			1	1.F FE	1,008,400	97.0370	970,370	1,000,000	1,001,997	0	(976)	0	0	3.150	3.044	MS	9,275	31,500	10/25/2017	03/15/2027
29736R-AJ-9	ESTEE LAUDER CO			1	1.F FE	1,000,830	97.0370	970,370	1,000,000	1,000,187	0	(91)	0	0	3.150	3.140	MS	9,275	31,500	02/07/2017	03/15/2027
29736R-AJ-9	ESTEE LAUDER CO			1	1.F FE	999,630	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	2,848,410	97.0370	2,911,110	3,000,000	2,955,392	0	18,973	0	0	3.150	3.858	MS	27,825	94,500	10/10/2018	03/15/2027
29736R-AP-5	ESTEE LAUDER CO			1	1.F FE	5,033,900	89.1930	4,459,650	5,000,000	5,017,415	0	(3,489)	0	0	2.375	2.296	JD	9,896	118,750	01/15/2020	12/01/2029
29736R-AP-5	ESTEE LAUDER CO			1	1.F FE	1,551,576	89.1930	1,391,411	1,560,000	1,555,600	0	830	0	0	2.375	2.436	JD	3,088	37,050	11/21/2019	12/01/2029
29736R-AR-1	ESTEE LAUDER CO			1	1.F FE	2,980,200	83.2160	2,496,480	3,000,000	2,987,253	0	1,904	0	0	1.950	2.023	MS	17,225	58,500	03/01/2021	03/15/2031
30042*-AA-5	EVERSOURCE GAS CO OF MASSACHUSETTS			1	1.F	11,000,000	80.6190	8,868,090	11,000,000	11,000,000	0	0	0	0	2.110	2.110	AO	58,025	232,100	09/15/2021	10/01/2031
30231G-AF-9	EXXON MOBIL CORP			1	1.D FE	2,000,000	99.6890	1,993,780	2,000,000	2,000,000	0	0	0	0	2.709	2.709	MS	17,308	54,180	03/03/2015	03/06/2025
30231G-AF-9	EXXON MOBIL CORP			1	1.D FE	2,238,755	99.6890	2,309,794	2,317,000	2,314,595	0	12,296	0	0	2.709	3.259	MS	20,051	62,768	04/09/2018	03/06/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30231G-AT-9	EXXON MOBIL CORP			1	1.D FE	1,969,120	98.4750	1,969,500	2,000,000	1,994,971	0	4,117	0	0	3.043	3.262	MS	20,287	60,860	02/05/2018	03/01/2026
30231G-AT-9	EXXON MOBIL CORP			1	1.D FE	982,850	98.4750	984,750	1,000,000	997,145	0	2,339	0	0	3.043	3.292	MS	10,143	30,430	04/18/2018	03/01/2026
30231G-BD-3	EXXON MOBIL CORP			1	1.D FE	16,000,000	96.7460	15,479,360	16,000,000	16,000,000	0	0	0	0	2.275	2.275	FA	136,500	364,000	08/13/2019	08/16/2026
303250-AF-1	FAIR ISAAC (144A)			1	3.B FE	1,852,500	94.4470	1,888,940	2,000,000	1,871,731	0	19,231	0	0	4.000	6.085	JD	3,556	80,000	05/29/2024	06/15/2028
303250-AF-1	FAIR ISAAC (144A)			1	3.B FE	1,822,500	94.4470	1,888,940	2,000,000	1,862,134	0	34,714	0	0	4.000	6.248	JD	3,556	80,000	11/07/2023	06/15/2028
313747-AY-3	FEDERAL REALTY INVESTMENT TRUST			1	2.A FE	1,988,080	96.2490	1,924,980	2,000,000	1,996,454	0	1,310	0	0	3.250	3.323	JJ	29,972	65,000	12/07/2017	07/15/2027
313747-AY-3	FEDERAL REALTY INVESTMENT TRUST			1	2.A FE	990,830	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	1,011,030	98.3130	983,130	1,000,000	1,001,524	0	(1,478)	0	0	3.250	3.094	AO	8,125	32,500	12/12/2017	04/01/2026
31428X-BF-2	FEDEX CORP			1	2.B FE	993,060	98.3130	983,130	1,000,000	998,910	0	814	0	0	3.250	3.337	AO	8,125	32,500	12/09/2016	04/01/2026
31428X-BR-6	FEDEX CORP			1	2.B FE	3,995,160	97.9240	3,916,960	4,000,000	3,997,704	0	497	0	0	4.200	4.215	AO	34,533	168,000	10/15/2018	10/17/2028
31620M-AY-2	FIDELITY NATIONAL INFORMATION SERVICES			1	2.B FE	1,993,080	97.1930	1,943,860	2,000,000	1,997,241	0	722	0	0	4.250	4.293	MN	10,861	85,000	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
337120-AA-7	FIRST STUDENT BIDCO (144A) LS:990K	LS		1	4.A FE	810,000	91.8820	918,820	1,000,000	841,621	0	27,442	0	0	4.000	8.214	JJ	16,667	40,000	11/01/2023	07/31/2029
33738M-AA-9	FIRST UNION NORTH CAROLINA				2.A FE	110,915	98.6620	98,662	100,000	107,753	0	(503)	0	0	6.180	5.250	FA	2,335	6,180	08/17/2017	02/15/2036
33738M-AA-9	FIRST UNION NORTH CAROLINA				2.A FE	2,828,878	98.6620	2,565,212	2,600,000	2,725,145	0	(7,944)	0	0	6.180	5.592	FA	60,701	160,680	12/11/2002	02/15/2036
33767B-AF-6	FIRSTENERGY TRANSMISSION (144A)			1	2.A FE	3,018,060	96.6880	2,900,640	3,000,000	3,017,415	0	(645)	0	0	5.000	4.925	JJ	48,333	0	09/04/2024	01/15/2035
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	1,998,660	99.5340	1,990,680	2,000,000	1,999,833	0	102	0	0	3.850	3.858	JD	6,417	77,000	05/19/2015	06/01/2025
337738-AU-2	FISERV INC			1	2.B FE	5,601,950	93.9090	4,695,450	5,000,000	5,344,467	0	(77,269)	0	0	3.500	1.808	JJ	87,500	175,000	08/03/2021	07/01/2029
337738-AU-2	FISERV INC			1	2.B FE	5,251,050	93.9090	4,695,450	5,000,000	5,123,111	0	(26,822)	0	0	3.500	2.881	JJ	87,500	175,000	12/10/2019	07/01/2029
337738-AU-2	FISERV INC			1	2.B FE	2,994,960	93.9090	2,817,270	3,000,000	2,997,523	0	500	0	0	3.500	3.520	JJ	52,500	105,000	06/10/2019	07/01/2029
337738-BC-1	FISERV INC			1	2.B FE	3,202,830	88.4300	2,652,900	3,000,000	3,119,411	0	(21,832)	0	0	2.650	1.839	JD	6,625	79,500	01/26/2021	06/01/2030
337738-BC-1	FISERV INC			1	2.B FE	5,136,150	88.4300	4,421,500	5,000,000	5,082,868	0	(14,927)	0	0	2.650	2.308	JD	11,042	132,500	04/22/2021	06/01/2030
337738-BG-2	FISERV INC			1	2.B FE	2,992,200	101.4030	3,042,090	3,000,000	2,993,912	0	1,423	0	0	5.375	5.435	FA	58,229	161,250	08/14/2023	08/21/2028
337738-BH-0	FISERV INC			1	2.B FE	5,167,950	101.8160	5,090,800	5,000,000	5,154,554	0	(13,396)	0	0	5.625	5.166	FA	101,563	281,250	01/30/2024	08/21/2033
337738-BH-0	FISERV INC			1	2.B FE	4,617,984	101.8160	4,561,357	4,480,000	4,607,143	0	(10,841)	0	0	5.625	5.202	FA	91,000	252,000	02/06/2024	08/21/2033
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	9,992,000	81.9960	8,199,600	10,000,000	9,994,240	0	758	0	0	2.300	2.308	AO	57,500	230,000	09/15/2021	10/01/2031
341081-FM-4	FLORIDA POWER & LIGHT			1	1.D FE	1,996,740	98.7590	1,975,180	2,000,000	1,999,625	0	361	0	0	3.125	3.144	JD	5,208	62,500	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-GQ-4	FLORIDA POWER & LIGHT			1	1.D FE	1,898,900	97.3310	1,946,620	2,000,000	1,909,272	0	8,329	0	0	4.800	5.481	MN	12,267	96,000	09/27/2023	05/15/2033
341081-GG-6	FLORIDA POWER & LIGHT LS: 77K	LS		1	1.D FE	1,981,840	84.4180	1,688,360	2,000,000	1,986,696	0	1,688	0	0	2.450	2.553	FA	20,144	49,000	01/18/2022	02/03/2032
341081-GG-6	FLORIDA POWER & LIGHT LS:384K	LS		1	1.D FE	9,984,000	84.4180	8,441,800	10,000,000	9,988,250	0	1,486	0	0	2.450	2.467	FA	100,722	245,000	01/12/2022	02/03/2032
302491-AU-9	FMC CORP			1	2.C FE	4,999,950	91.6840	4,584,200	5,000,000	5,000,000	0	0	0	0	3.450	3.450	AO	43,125	172,500	09/17/2019	10/01/2029
345397-D8-3	FORD MOTOR CREDIT CO LLC			1	2.C FE	2,996,340	100.9680	3,029,040	3,000,000	2,996,930	0	590	0	0	5.800	5.845	MS	56,067	116,000	01/02/2024	03/05/2027
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	1,046,170	97.7690	977,690	1,000,000	1,006,515	0	(5,238)	0	0	3.150	2.601	JD	1,400	31,500	08/23/2016	06/15/2026
34959J-AG-3	FORTIVE CORPORATION			1	2.B FE	1,002,310	97.7690	977,690	1,000,000	1,000,372	0	(281)	0	0	3.150	3.120	JD	1,400	31,500	05/25/2017	06/15/2026
34959J-AG-3	FORTIVE CORPORATION			1	2.B FE	1,000,730	97.7690	977,690	1,000,000	1,000,137	0	(93)	0	0	3.150	3.140	JD	1,400	31,500	11/03/2017	06/15/2026
34959J-AG-3	FORTIVE CORPORATION			1	2.B FE	992,450	97.7690	977,690	1,000,000	998,664	0	876	0	0	3.150	3.244	JD	1,400	31,500	02/08/2017	06/15/2026
34959J-AG-3	FORTIVE CORPORATION			1	2.B FE	1,917,100	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
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-AH-9	FORTUNE BRANDS INNOVATIONS LS:1.7M	LS		1	2.B FE	1,997,080	102.6530	2,053,060	2,000,000	1,997,258	0	235	0	0	5.875	5.894	JD	9,792	117,500	06/07/2023	06/01/2033
35137L-AH-8	FOX CORP			1	2.B FE	2,290,180	98.8340	1,976,680	2,000,000	2,135,089	0	(33,053)	0	0	4.709	2.830	JJ	40,811	94,180	01/15/2020	01/25/2029

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
365417-AA-2	GARDEN SPINCO CORP (144A)			1	4.B FE	2,065,000	107.7530	2,155,060	2,000,000	2,053,940	0	(9,534)	0	0	8.625	7.906	JJ	77,146	172,500	10/18/2023	07/20/2030
365417-AA-2	GARDEN SPINCO CORP (144A)			1	4.B FE	1,545,000	107.7530	1,616,295	1,500,000	1,537,418	0	(6,606)	0	0	8.625	7.958	JJ	57,859	129,375	10/24/2023	07/20/2030
365417-AA-2	GARDEN SPINCO CORP (144A)			1	4.B FE	394,625	107.7530	414,849	385,000	393,021	0	(1,413)	0	0	8.625	8.066	JJ	14,851	33,206	10/25/2023	07/20/2030
361448-BA-0	GATX CORP			1	2.B FE	995,210	95.5460	955,460	1,000,000	998,280	0	487	0	0	3.500	3.556	MS	10,306	35,000	10/31/2017	03/15/2028
36267V-AH-6	GE HEALTHCARE HLDG LLC			1	2.B FE	4,999,900	103.6060	5,180,300	5,000,000	4,999,045	0	71	0	0	5.857	5.858	MS	86,228	292,850	11/09/2022	03/15/2030
36267V-AK-9	GE HEALTHCARE HLDG LLC			1	2.B FE	5,251,850	103.9430	5,197,150	5,000,000	5,248,216	0	(3,634)	0	0	5.905	5.112	MN	31,985	147,625	11/14/2024	11/22/2032
369550-AX-6	GENERAL DYNAMICS CORP			1	1.F FE	989,560	96.4590	964,590	1,000,000	998,135	0	1,110	0	0	2.125	2.242	FA	8,028	21,250	08/09/2016	08/15/2026
369550-AX-6	GENERAL DYNAMICS CORP			1	1.F FE	923,160	96.4590	964,590	1,000,000	983,758	0	9,599	0	0	2.125	3.159	FA	8,028	21,250	01/31/2018	08/15/2026
369550-AZ-1	GENERAL DYNAMICS CORP			1	1.F FE	978,570	94.9500	949,500	1,000,000	993,301	0	2,201	0	0	2.625	2.869	MN	3,354	26,250	09/12/2017	11/15/2027
369550-AZ-1	GENERAL DYNAMICS CORP			1	1.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	930,700	94.9500	949,500	1,000,000	976,800	0	7,546	0	0	2.625	3.480	MN	3,354	26,250	04/05/2018	11/15/2027
369550-AZ-1	GENERAL DYNAMICS CORP			1	1.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-BL-1	GENERAL DYNAMICS CORP			1	1.F FE	2,888,550	97.8800	2,936,400	3,000,000	2,911,880	0	23,330	0	0	3.500	4.892	AO	26,250	52,500	05/08/2024	04/01/2027
369550-BP-2	GENERAL DYNAMICS CORP			1	1.F FE	5,122,200	85.4350	4,271,750	5,000,000	5,082,694	0	(12,491)	0	0	2.250	1.964	JD	9,375	112,500	10/04/2021	06/01/2031
369550-BP-2	GENERAL DYNAMICS CORP			1	1.F FE	5,028,600	85.4350	4,271,750	5,000,000	5,018,680	0	(2,795)	0	0	2.250	2.184	JD	9,375	112,500	05/04/2021	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	6,873,360	97.9800	5,878,800	6,000,000	6,415,717	0	(131,544)	0	0	4.200	1.848	AO	51,800	252,000	06/07/2021	04/17/2028
370334-CG-7	GENERAL MILLS INC			1	2.B FE	1,010,090	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	5,538,300	89.9970	4,499,850	5,000,000	5,308,436	0	(58,327)	0	0	2.875	1.596	AO	30,347	143,750	12/16/2020	04/15/2030
370334-CX-0	GENERAL MILLS INC			1	2.B FE	2,997,000	99.9970	2,999,910	3,000,000	2,997,758	0	758	0	0	4.700	4.736	JJ	58,750	70,500	01/16/2024	01/30/2027
37045X-AS-5	GENERAL MOTORS FINANCIAL			1	2.B FE	972,410	99.9590	999,590	1,000,000	999,827	0	3,520	0	0	4.000	4.366	JJ	18,444	40,000	10/21/2015	01/15/2025
37045X-AZ-9	GENERAL MOTORS FINANCIAL			1	2.B FE	998,630	99.7280	997,280	1,000,000	999,897	0	161	0	0	4.300	4.317	JJ	20,067	43,000	07/08/2015	07/13/2025
37045X-BQ-8	GENERAL MOTORS FINANCIAL			1	2.B FE	998,610	98.6650	986,650	1,000,000	999,664	0	154	0	0	4.000	4.017	AO	9,444	40,000	10/03/2016	10/06/2026
37045X-BT-2	GENERAL MOTORS FINANCIAL			1	2.B FE	998,550	98.9000	989,000	1,000,000	999,633	0	160	0	0	4.350	4.368	JJ	19,817	43,500	01/11/2017	01/17/2027
37045X-EQ-5	GENERAL MOTORS FINANCIAL			1	2.B FE	4,995,600	101.0680	5,053,400	5,000,000	4,997,338	0	1,738	0	0	5.400	5.420	MN	39,750	202,500	02/05/2024	05/08/2027
371559-AB-1	GENESEE & WYOMING INC (144A)			2	3.C FE	2,015,000	100.7270	2,014,540	2,000,000	2,013,866	0	(1,134)	0	0	6.250	6.060	AO	26,389	64,236	08/05/2024	04/15/2032
371559-AB-1	GENESEE & WYOMING INC (144A)			2	3.C FE	2,005,000	100.7270	2,014,540	2,000,000	2,004,159	0	(841)	0	0	6.250	6.190	AO	26,389	64,236	04/08/2024	04/15/2032
371559-AB-1	GENESEE & WYOMING INC (144A)			2	3.C FE	1,000,000	100.7270	1,007,270	1,000,000	1,000,000	0	0	0	0	6.250	6.250	AO	13,194	32,118	04/05/2024	04/15/2032
37331N-AH-4	GEORGIA-PACIFIC CORP (144A)			1	1.G FE	1,306,713	99.7870	1,259,312	1,262,000	1,262,126	0	(6,276)	0	0	3.600	3.035	MS	15,144	45,432	11/22/2017	03/01/2025
37331N-AH-4	GEORGIA-PACIFIC CORP (144A)			1	1.G FE	999,610	99.7870	997,870	1,000,000	999,922	0	3	0	0	3.600	3.604	MS	12,000	36,000	11/03/2014	03/01/2025
37331N-AH-4	GEORGIA-PACIFIC CORP (144A)			1	1.G FE	1,402,524	99.7870	1,424,958	1,428,000	1,427,137	0	4,322	0	0	3.600	3.918	MS	17,136	51,408	10/10/2018	03/01/2025
37331N-AK-7	GEORGIA-PACIFIC CORP (144A)			2	1.G FE	5,340,150	87.5680	4,378,400	5,000,000	5,193,828	0	(36,421)	0	0	2.300	1.505	AO	19,167	115,000	11/18/2020	04/30/2030
37331N-AK-7	GEORGIA-PACIFIC CORP (144A)			2	1.G FE	2,132,500	87.5680	1,751,360	2,000,000	2,075,639	0	(14,204)	0	0	2.300	1.524	AO	7,667	46,000	11/23/2020	04/30/2030
37331N-AK-7	GEORGIA-PACIFIC CORP (144A)			2	1.G FE	3,159,720	87.5680	2,627,040	3,000,000	3,093,226	0	(17,435)	0	0	2.300	1.660	AO	11,500	69,000	02/02/2021	04/30/2030
37331N-AK-7	GEORGIA-PACIFIC CORP (144A)			2	1.G FE	5,101,850	87.5680	4,378,400	5,000,000	5,064,892	0	(11,998)	0	0	2.300	2.030	AO	19,167	115,000	11/04/2021	04/30/2030
377372-AN-7	GLAXOSMITHKLINE CAPITAL		C	1	1.F FE	5,033,450	97.5760	4,878,800	5,000,000	5,012,534	0	(3,469)	0	0	3.875	3.794	MN	24,757	193,750	05/14/2018	05/15/2028
37940X-AA-0	GLOBAL PAYMENTS INC			1	2.C FE	2,999,250	99.6920	2,990,760	3,000,000	2,999,885	0	98	0	0	2.650	2.655	FA	30,033	79,500	08/07/2019	02/15/2025
891906-AC-3	GLOBAL PAYMENTS INC			1	2.C FE	1,030,190	99.8420	998,420	1,000,000	1,004,617	0	(4,424)	0	0	4.800	4.323	AO	12,000	48,000	07/05/2018	04/01/2026
891906-AC-3	GLOBAL PAYMENTS INC			1	2.C FE	997,300	99.8420	998,420	1,000,000	999,521	0	309	0	0	4.800	4.834	AO	12,000	48,000	03/14/2016	04/01/2026
361841-AJ-8	GLP CAP LP/FIN II			1	2.C FE	1,005,000	100.0390	1,000,390	1,000,000	1,000,259	0	(855)	0	0	5.250	5.164	JD	4,375	52,500	05/09/2018	06/01/2025
361841-AT-6	GLP CAP LP/FIN II			1	2.C FE	4,954,700	98.3900	4,919,542	5,000,000	4,955,713	0	1,013	0	0	5.625	5.743	MS	113,281	0	07/30/2024	09/15/2034
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	1,013,730	97.1550	971,550	1,000,000	1,003,857	0	(1,504)	0	0	3.691	3.523	JD	2,666	36,910	08/28/2017	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-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
38141G-WV-2	GOLDMAN SACHS GROUP			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			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
38141G-XG-4	GOLDMAN SACHS GROUP			1	1.F FE	2,998,950	88.6140	2,658,420	3,000,000	2,999,390	0	103	0	0	2.600	2.604	FA	31,200	78,000	02/05/2020	02/07/2030
38141G-YB-4	GOLDMAN SACHS GROUP			1	1.F FE	5,000,000	85.2520	4,262,600	5,000,000	5,000,000	0	0	0	0	2.615	2.615	AO	25,060	130,750	04/15/2021	04/22/2032
38141G-YN-8	GOLDMAN SACHS GROUP			1	2.A FE	10,000,000	84.5680	8,456,800	10,000,000	10,000,000	0	0	0	0	2.650	2.650	AO	51,528	265,000	10/18/2021	10/21/2032
38141G-ZM-9	GOLDMAN SACHS GROUP			1	2.A FE	7,000,000	86.2130	6,034,910	7,000,000	7,000,000	0	0	0	0	3.102	3.102	FA	76,602	217,140	01/19/2022	02/24/2033
38145G-AH-3	GOLDMAN SACHS GROUP			1	2.A FE	2,992,230	97.8540	2,935,620	3,000,000	2,998,241	0	848	0	0	3.500	3.531	MN	13,125	105,000	11/10/2016	11/16/2026
38148L-AC-0	GOLDMAN SACHS GROUP			2	2.A FE	999,580	99.9450	999,450	1,000,000	999,964	0	32	0	0	3.500	3.505	JJ	15,361	35,000	01/20/2015	01/23/2025
38141G-WZ-3	GOLDMAN SACHS GROUP LS:588K	LS		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-YJ-7	GOLDMAN SACHS GROUP LS:644K	LS		2	2.A FE	3,046,860	83.3760	2,501,280	3,000,000	3,032,042	0	(4,498)	0	0	2.383	2.218	JJ	31,773	71,490	07/20/2021	07/21/2032
38869A-AE-7	GRAPHIC PACKAGING INTERNATIONAL (144A)			1	3.B FE	1,000,000	100.4210	1,004,210	1,000,000	1,000,000	0	0	0	0	6.375	6.375	JJ	40,375	0	05/06/2024	07/15/2032
39138Q-AA-3	GREAT-WEST LIFECO INC (144A)			1	1.F FE	2,991,930	96.7690	2,903,070	3,000,000	2,996,793	0	838	0	0	4.047	4.080	MN	14,839	121,410	05/15/2018	05/17/2028
40139L-AH-6	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	7,891,899	92.2920	8,584,079	9,301,000	8,496,719	0	292,625	0	0	1.400	5.109	JJ	63,298	130,214	11/14/2022	07/06/2027
40139L-BA-0	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	5,976,420	90.8540	5,451,240	6,000,000	5,989,993	0	3,376	0	0	1.250	1.309	MN	8,750	75,000	11/16/2020	11/19/2027
40139L-BE-2	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	9,994,100	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-BJ-1	GUARDIAN LIFE GLOBAL FUNDING (144A)				1.B FE	3,255,153	97.1700	3,206,610	3,300,000	3,256,732	0	1,579	0	0	4.179	4.488	MS	36,392	0	10/15/2024	09/26/2029
402479-CF-4	GULF POWER			1	1.E FE	1,008,510	96.8540	968,540	1,000,000	1,002,130	0	(931)	0	0	3.300	3.198	MN	2,750	33,000	05/17/2017	05/30/2027
402479-CF-4	GULF POWER			1	1.E FE	998,300	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
36264F-AM-3	HALEON US CAPITAL LLC			1	2.A FE	4,700,300	90.5780	4,528,900	5,000,000	4,764,965	0	27,049	0	0	3.625	4.390	MS	48,837	181,250	07/11/2022	03/24/2032
36264F-AM-3	HALEON US CAPITAL LLC			1	2.A FE	1,879,820	90.5780	1,811,560	2,000,000	1,905,747	0	10,846	0	0	3.625	4.392	MS	19,535	72,500	07/11/2022	03/24/2032
412822-AD-0	HARLEY-DAVIDSON			1	2.C FE	2,012,260	99.0500	1,981,000	2,000,000	2,000,516	0	(1,444)	0	0	3.500	3.425	JJ	29,750	70,000	08/27/2015	07/28/2025
404119-CC-1	HCA INC			1	2.C FE	1,987,760	83.0390	1,660,780	2,000,000	1,991,697	0	1,156	0	0	2.375	2.444	JJ	21,903	47,500	06/21/2021	07/15/2031
42704L-AA-2	HERC HOLDINGS INC (144A)			1	3.C FE	502,500	99.1150	495,575	500,000	495,575	1,952	(462)	0	0	5.500	5.401	JJ	12,681	27,500	06/24/2019	07/15/2027
42704L-AA-2	HERC HOLDINGS INC (144A)			1	3.C FE	1,002,500	99.1150	991,150	1,000,000	991,150	3,447	(467)	0	0	5.500	5.450	JJ	25,361	55,000	06/25/2019	07/15/2027
42704L-AA-2	HERC HOLDINGS INC (144A)			1	3.C FE	500,000	99.1150	495,575	500,000	495,575	1,490	0	0	0	5.500	5.500	JJ	12,681	27,500	06/24/2019	07/15/2027
42704L-AE-4	HERC HOLDINGS INC (144A)			1	3.C FE	2,057,500	101.3520	2,027,040	2,000,000	2,027,040	(27,928)	(2,532)	0	0	6.625	5.735	JD	5,889	69,194	10/23/2024	06/15/2029
42704L-AE-4	HERC HOLDINGS INC (144A)			1	3.C FE	2,000,000	101.3520	2,027,040	2,000,000	2,000,000	0	0	0	0	6.625	6.625	JD	5,889	69,194	06/04/2024	06/15/2029
427866-AX-6	HERSHEY COMPANY			1	1.E FE	1,993,420	96.7480	1,934,960	2,000,000	1,998,804	0	700	0	0	2.300	2.337	FA	17,378	46,000	08/02/2016	08/15/2026
427866-BD-9	HERSHEY COMPANY			1	1.F FE	2,006,080	90.3220	1,806,440	2,000,000	2,003,049	0	(615)	0	0	2.450	2.415	MN	6,261	49,000	10/30/2019	11/15/2029
427866-BD-9	HERSHEY COMPANY			1	1.F FE	1,998,740	90.3220	1,806,440	2,000,000	1,999,332	0	122	0	0	2.450	2.457	MN	6,261	49,000	11/05/2019	11/15/2029
427866-BJ-6	HERSHEY COMPANY			1	1.F FE	3,105,032	97.2310	2,959,712	3,044,000	3,103,364	0	(1,668)	0	0	4.500	4.212	MN	21,689	68,490	09/24/2024	05/04/2033
427866-BJ-6	HERSHEY COMPANY			1	1.F FE	3,333,393	97.2310	3,310,716	3,405,000	3,339,847	0	6,206	0	0	4.500	4.780	MN	24,261	153,225	12/12/2023	05/04/2033
427866-BJ-6	HERSHEY COMPANY			1	1.F FE	3,076,311	97.2310	3,068,610	3,156,000	3,085,213	0	6,729	0	0	4.500	4.828	MN	22,487	142,020	08/29/2023	05/04/2033
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	995,000	97.8260	978,260	1,000,000	978,260	13,986	594	0	0	4.200	4.017	FA	15,867	42,000	03/28/2018	02/15/2027
428291-AN-8	HEXCEL CORP			1	3.A FE	994,120	97.8260	978,260	1,000,000	978,260	13,933	647	0	0	4.200	4.022	FA	15,867	42,000	02/14/2017	02/15/2027
42981C-AA-6	HIGH STREET FUNDING TRUST I			1	2.A FE	1,005,470	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
42981C-AA-6	HIGH STREET FUNDING TRUST I			1	2.A FE	2,000,000	96.2280	1,924,560	2,000,000	2,000,000	0	0	0	0	4.111	4.111	FA	31,061	82,220	03/08/2018	02/15/2028
431282-AP-7	HIGHWOODS REALTY LP			1	2.C FE	986,670	97.2970	972,970	1,000,000	996,608	0	1,451	0	0	3.875	4.038	MS	12,917	38,750	02/13/2017	03/01/2027
431282-AQ-5	HIGHWOODS REALTY LP			1	2.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
431571-AF-5	HILLENBRAND INC			1	3.A FE	2,500,000	100.0600	2,501,500	2,500,000	2,500,000	0	0	0	0	6.250	6.250	FA	59,028	78,559	02/07/2024	02/15/2029
431571-AE-8	HILLENBRAND INC LS:164K	LS		1	3.A FE	443,750	87.4890	437,445	500,000	437,445	(8,454)	2,149	0	0	3.750	5.865	MS	6,250	0	09/12/2024	03/01/2031
431571-AE-8	HILLENBRAND INC LS:310K	LS		1	3.A FE	823,258	87.4890	830,271	949,000	830,271	(4,199)	11,212	0	0	3.750	6.128	MS	11,863	17,794	03/27/2024	03/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
431571-AE-8	HILLENBRAND INC LS:327K	LS		1	3.A FE	877,500	87.4890	874,890	1,000,000	874,890	(5,270)	2,660	0	0	3.750	6.110	MS	12,500	0	10/31/2024	03/01/2031
431571-AE-8	HILLENBRAND INC LS:654K	LS		1	3.A FE	1,710,000	87.4890	1,749,780	2,000,000	1,734,733	0	24,733	0	0	3.750	6.384	MS	25,000	37,500	04/10/2024	03/01/2031
432833-AQ-4	HILTON DOMESTIC OPERATING CO INC (144A)			1	3.B FE	1,000,000	99.7900	997,900	1,000,000	997,900	(2,100)	0	0	0	6.125	6.125	AO	15,313	31,476	03/22/2024	04/01/2032
432833-AR-2	HILTON DOMESTIC OPERATING CO INC (144A)			1	3.B FE	1,500,000	98.4680	1,477,020	1,500,000	1,477,020	(22,980)	0	0	0	5.875	5.875	MS	27,417	0	09/05/2024	03/15/2033
437076-BK-7	HOME DEPOT INC			1	1.F FE	1,035,080	99.1800	991,800	1,000,000	1,002,324	0	(4,997)	0	0	3.350	2.833	MS	9,864	33,500	11/09/2017	09/15/2025
437076-BK-7	HOME DEPOT INC			1	1.F FE	2,008,820	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-BT-8	HOME DEPOT INC			1	1.F FE	1,994,800	95.8460	1,916,920	2,000,000	1,998,402	0	545	0	0	2.800	2.830	MS	16,644	56,000	09/05/2017	09/14/2027
437076-BW-1	HOME DEPOT INC			1	1.F FE	2,015,900	97.4720	1,949,440	2,000,000	2,006,709	0	(1,656)	0	0	3.900	3.802	JD	5,417	78,000	12/04/2018	12/06/2028
437076-BY-7	HOME DEPOT INC			1	1.F FE	995,710	92.7830	927,830	1,000,000	997,920	0	428	0	0	2.950	3.000	JD	1,311	29,500	06/04/2019	06/15/2029
438516-BL-9	HONEYWELL INTERNATIONAL			1	1.F FE	8,967,600	96.6010	8,694,090	9,000,000	8,993,273	0	3,457	0	0	2.500	2.541	MN	37,500	225,000	10/24/2016	11/01/2026
438516-BZ-8	HONEYWELL INTERNATIONAL			1	1.F FE	10,434,800	86.3710	8,637,100	10,000,000	10,254,099	0	(47,038)	0	0	1.950	1.438	JD	16,250	195,000	01/27/2021	06/01/2030
438516-BZ-8	HONEYWELL INTERNATIONAL			1	1.F FE	2,050,060	86.3710	1,727,420	2,000,000	2,030,800	0	(5,666)	0	0	1.950	1.638	JD	3,250	39,000	07/08/2021	06/01/2030
438516-BZ-8	HONEYWELL INTERNATIONAL			1	1.F FE	5,011,500	86.3710	4,318,550	5,000,000	5,007,365	0	(1,339)	0	0	1.950	1.919	JD	8,125	97,500	11/04/2021	06/01/2030
438516-CF-1	HONEYWELL INTERNATIONAL			1	1.F FE	4,988,050	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-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
440452-AH-3	HORMEL FOODS CORP			1	1.G FE	9,975,700	90.6290	9,062,900	10,000,000	9,987,710	0	3,443	0	0	1.700	1.737	JD	13,222	170,000	05/25/2021	06/03/2028
44107T-AV-8	HOST HOTELS & RESORTS LP			1	2.C FE	976,570	99.5900	995,900	1,000,000	998,648	0	2,785	0	0	4.000	4.295	JD	1,778	40,000	08/27/2015	06/15/2025
44107T-AW-6	HOST HOTELS & RESORTS LP			1	2.C FE	1,055,580	99.4750	994,750	1,000,000	1,006,650	0	(7,691)	0	0	4.500	3.685	FA	18,750	45,000	11/22/2017	02/01/2026
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
443201-AC-2	HOWMET AEROSPACE INC			1	2.B FE	4,988,650	98.1220	4,906,100	5,000,000	4,988,485	0	(165)	0	0	4.850	4.888	AO	51,194	35,701	08/08/2024	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	996,220	96.1000	961,000	1,000,000	998,653	0	393	0	0	3.500	3.545	FA	13,222	35,000	02/01/2018	02/15/2028
443510-AJ-1	HUBBELL INC			1	2.A FE	1,988,760	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
44409M-AD-8	HUDSON PACIFIC PROPERTIES			1	3.C FE	277,500	85.4360	256,308	300,000	256,308	(25,747)	4,555	0	0	5.950	8.154	FA	6,743	17,850	01/19/2024	02/15/2028
44409M-AB-2	HUDSON PACIFIC PROPERTIES LS:2.0M	LS		1	3.C FE	1,685,000	75.4720	1,509,440	2,000,000	1,509,440	(223,070)	47,510	0	0	4.650	8.458	AO	23,250	93,000	01/18/2024	04/01/2029
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES			1	2.C FE	1,002,070	96.0600	960,600	1,000,000	1,000,645	0	(221)	0	0	3.483	3.458	JD	2,903	34,830	12/11/2017	12/01/2027
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES			1	2.C FE	2,000,000	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	934,034	96.0600	899,122	936,000	935,337	0	206	0	0	3.483	3.508	JD	2,717	32,601	12/19/2017	12/01/2027
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES			1	2.C FE	971,490	96.0600	960,600	1,000,000	990,351	0	3,062	0	0	3.483	3.835	JD	2,903	34,830	02/20/2018	12/01/2027
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES			1	2.C FE	1,928,980	96.0600	1,921,200	2,000,000	1,975,814	0	7,666	0	0	3.483	3.925	JD	5,805	69,660	03/06/2018	12/01/2027
44644M-AJ-0	HUNTINGTON NATIONAL BANK			1	1.G FE	4,988,250	101.8230	5,091,150	5,000,000	4,991,702	0	1,375	0	0	5.650	5.688	JJ	134,188	282,500	11/14/2022	01/10/2030
878055-AE-2	HUNTINGTON NATIONAL BANK				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
447010-BE-1	HUNTSMAN INTERNATIONAL LLC			1	2.C FE	4,959,350	95.4540	4,772,700	5,000,000	4,980,274	0	3,968	0	0	4.500	4.600	MN	37,500	225,000	03/26/2019	05/01/2029
448579-AF-9	HYATT HOTELS			1	2.C FE	2,368,463	100.0060	2,163,130	2,163,000	2,190,289	0	(27,603)	0	0	4.850	3.496	MS	30,889	104,906	10/31/2017	03/15/2026
459200-AM-3	IBM CORP			1	1.G FE	147,442	101.9850	107,084	105,000	108,324	0	(3,885)	0	0	7.000	3.115	AO	1,225	7,350	02/22/2013	10/30/2025
459200-AM-3	IBM CORP			1	1.G FE	1,320,240	101.9850	1,019,850	1,000,000	1,028,107	0	(32,741)	0	0	7.000	3.539	AO	11,667	70,000	07/02/2014	10/30/2025
459200-KS-9	IBM CORP			1	1.G FE	3,246,144	99.6160	3,287,328	3,300,000	3,287,232	0	21,356	0	0	4.000	4.687	JJ	56,467	132,000	01/10/2023	07/27/2025
459200-KT-7	IBM CORP			1	1.G FE	8,917,909	98.8620	8,996,442	9,100,000	8,962,089	0	44,180	0	0	4.150	4.781	JJ	161,550	188,825	02/05/2024	07/27/2027
459200-KW-0	IBM CORP			1	1.G FE	3,992,120	99.9680	3,998,720	4,000,000	3,996,834	0	2,613	0	0	4.500	4.571	FA	72,500	180,000	01/30/2023	02/06/2026
459200-KU-4	IBM CORP LS:113K	LS		1	1.G FE	2,978,430	95.5600	2,866,800	3,000,000	2,982,738	0	1,866	0	0	4.400	4.490	JJ	56,467	132,000	07/20/2022	07/27/2032
459200-KU-4	IBM CORP LS:377K	LS		1	1.G FE	10,210,900	95.5600	9,556,000	10,000,000	10,166,724	0	(19,102)	0	0	4.400	4.133	JJ	188,222	440,000	08/15/2022	07/27/2032
449276-AE-4	IBM INTERNATIONAL CAPITAL			1	1.G FE	4,987,500	97.2080	4,860,400	5,000,000	4,988,169	0	669	0	0	4.900	4.931	FA	99,361	122,500	01/29/2024	02/05/2034
449276-AE-4	IBM INTERNATIONAL CAPITAL			1	1.G FE	4,891,900	97.2080	4,860,400	5,000,000	4,896,048	0	4,148	0	0	4.900	5.188	FA	99,361	122,500	07/09/2024	02/05/2034

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
449276-AE-4	IBM INTERNATIONAL CAPITAL			1	1.G FE	4,832,150	97.2080	4,860,400	5,000,000	4,839,746	0	7,596	0	0	4.900	5.348	FA	99,361	122,500	06/10/2024	02/05/2034
451380-C*-8	IDAHO POWER CO			1	1.G	15,000,000	98.1390	14,720,852	15,000,000	15,000,000	0	0	0	0	4.990	4.990	JD	22,871	748,500	12/08/2022	12/22/2032
45167R-AH-7	IDEX CORP			1	2.B FE	3,027,990	86.0730	2,582,190	3,000,000	3,018,540	0	(2,721)	0	0	2.625	2.517	JD	3,500	78,750	05/26/2021	06/15/2031
452308-AX-7	ILLINOIS TOOL WORKS INC			1	1.E FE	2,990,550	97.1850	2,915,550	3,000,000	2,997,990	0	1,007	0	0	2.650	2.686	MN	10,158	79,500	10/31/2016	11/15/2026
452308-AX-7	ILLINOIS TOOL WORKS INC			1	1.E FE	933,780	97.1850	971,850	1,000,000	982,411	0	8,909	0	0	2.650	3.629	MN	3,386	26,500	01/15/2019	11/15/2026
454889-AS-5	INDIANA MICHIGAN POWER			1	2.A FE	2,663,890	96.9110	2,340,401	2,415,000	2,514,565	0	(30,304)	0	0	3.850	2.470	MN	11,880	92,978	10/23/2019	05/15/2028
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
457030-AK-0	INGLES MARKETS INC (144A)			1	3.B FE	900,000	88.6170	886,170	1,000,000	886,170	(14,734)	904	0	0	4.000	5.865	JD	1,778	20,000	12/04/2024	06/15/2031
457187-AB-8	INGREDION INC			1	2.B FE	1,959,320	97.2920	1,945,840	2,000,000	1,991,679	0	4,499	0	0	3.200	3.445	AO	16,000	64,000	11/22/2016	10/01/2026
457187-AB-8	INGREDION INC			1	2.B FE	142,237	97.2920	143,019	147,000	146,016	0	533	0	0	3.200	3.596	AO	1,176	4,704	12/21/2016	10/01/2026
458140-AS-9	INTEL CORP			1	2.A FE	2,056,360	99.3560	1,987,120	2,000,000	2,002,273	0	(6,674)	0	0	3.700	3.354	JJ	31,244	74,000	09/22/2015	07/29/2025
458140-AX-8	INTEL CORP			1	2.A FE	3,055,260	95.9890	2,879,670	3,000,000	3,013,917	0	(6,293)	0	0	3.150	2.922	MN	13,125	94,500	11/01/2017	05/11/2027
458140-AX-8	INTEL CORP			1	2.A FE	996,680	95.9890	959,890	1,000,000	999,095	0	353	0	0	3.150	3.189	MN	4,375	31,500	05/08/2017	05/11/2027
461070-AM-6	INTERSTATE POWER & LIGHT CO			1	2.A FE	2,135,058	99.1320	2,146,208	2,165,000	2,162,100	0	4,432	0	0	3.400	3.615	FA	27,808	73,610	03/28/2018	08/15/2025
461070-AQ-7	INTERSTATE POWER & LIGHT CO			1	2.A FE	3,015,810	94.8890	2,846,670	3,000,000	3,007,088	0	(1,622)	0	0	3.600	3.536	AO	27,000	108,000	03/28/2019	04/01/2029
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 LS: 44K	LS		1	1.G FE	3,654,160	101.5210	3,764,399	3,708,000	3,665,668	0	9,973	0	0	5.125	5.467	MS	55,955	190,035	10/31/2023	09/15/2028
46266T-AF-5	IQVIA INC (144A)			1	2.C FE	1,997,160	103.4760	2,069,520	2,000,000	1,997,378	0	310	0	0	6.250	6.285	FA	52,083	84,375	11/14/2023	02/01/2029
465685-AP-0	ITC HOLDINGS CORP			1	2.B FE	999,320	96.3130	963,130	1,000,000	999,756	0	71	0	0	3.350	3.358	MN	4,281	33,500	11/09/2017	11/15/2027
465685-AP-0	ITC HOLDINGS CORP			1	2.B FE	1,880,020	96.3130	1,926,260	2,000,000	1,958,778	0	13,235	0	0	3.350	4.117	MN	8,561	67,000	05/01/2018	11/15/2027
465685-AR-6	ITC HOLDINGS CORP (144A)			1	2.B FE	4,907,900	100.2530	5,012,650	5,000,000	4,946,265	0	17,716	0	0	4.950	5.376	MS	68,063	247,500	09/26/2022	09/22/2027
465685-AS-4	ITC HOLDINGS CORP (144A)			1	2.B FE	6,944,000	99.3460	6,954,220	7,000,000	6,950,662	0	4,468	0	0	5.400	5.505	JD	31,500	378,000	06/12/2023	06/01/2033
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
46849L-SQ-5	JACKSON NATIONAL LIFE (144A)				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
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
476556-DC-6	JERSEY CENTRAL POWER & LIGHT (144A)			1	1.G FE	4,792,216	99.5360	4,700,090	4,722,000	4,730,813	0	(10,555)	0	0	4.300	4.062	JJ	93,627	203,046	07/10/2018	01/15/2026
476556-DE-2	JERSEY CENTRAL POWER & LIGHT (144A)			1	1.G FE	5,027,150	97.5920	4,879,600	5,000,000	5,026,799	0	(351)	0	0	5.100	5.029	JJ	18,417	0	12/03/2024	01/15/2035
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-AR-9	JM SMUCKER CO			1	2.B FE	1,999,320	96.9030	1,938,060	2,000,000	1,999,754	0	71	0	0	3.375	3.379	JD	3,000	67,500	12/04/2017	12/15/2027
832696-AU-2	JM SMUCKER CO LS: 73K	LS		1	2.B FE	587,304	81.4150	490,932	603,000	591,646	0	1,425	0	0	2.125	2.410	MS	3,773	12,814	11/10/2021	03/15/2032
832696-AU-2	JM SMUCKER CO LS:182K	LS		1	2.B FE	1,486,068	81.4150	1,226,924	1,507,000	1,492,033	0	1,888	0	0	2.125	2.274	MS	9,429	32,024	09/27/2021	03/15/2032
24422E-TW-9	JOHN DEERE CAPITAL CORP				1.F FE	2,839,140	95.8650	2,875,950	3,000,000	2,949,013	0	17,782	0	0	2.800	3.467	MS	26,367	84,000	03/02/2018	09/08/2027
24422E-UB-3	JOHN DEERE CAPITAL CORP				1.F FE	998,380	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-UE-7	JOHN DEERE CAPITAL CORP				1.E FE	1,999,380	99.7770	1,995,540	2,000,000	1,999,838	0	26	0	0	3.450	3.455	MS	20,700	69,000	03/08/2018	03/13/2025
24422E-VS-5	JOHN DEERE CAPITAL CORP				1.E FE	6,989,920	83.9570	5,876,990	7,000,000	6,993,222	0	969	0	0	2.000	2.015	JD	5,444	140,000	06/14/2021	06/17/2031
24422E-WE-5	JOHN DEERE CAPITAL CORP				1.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
478160-BY-9	JOHNSON & JOHNSON			1	1.A FE	1,008,870	97.8130	978,130	1,000,000	1,000,984	0	(1,048)	0	0	2.450	2.341	MS	8,167	24,500	10/27/2016	03/01/2026
478160-CE-2	JOHNSON & JOHNSON			1	1.A FE	994,510	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	1,997,620	95.7140	1,914,280	2,000,000	1,999,234	0	233	0	0	2.900	2.913	JJ	26,744	58,000	11/08/2017	01/15/2028
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-BX-3	JPMORGAN CHASE			1	1.F FE	2,006,880	82.9260	1,658,520	2,000,000	2,004,336	0	(667)	0	0	1.953	1.915	FA	15,950	39,060	01/28/2021	02/04/2032

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
46647P-BX-3	JPMORGAN CHASE			1	1.F FE	3,000,000	82.9260	2,487,780	3,000,000	3,000,000	0	0	0	0	1.953	1.953	FA	23,924	58,590	01/28/2021	02/04/2032
46647P-CC-8	JPMORGAN CHASE			1	1.F FE	2,044,700	85.8220	1,716,440	2,000,000	2,029,847	0	(4,350)	0	0	2.580	2.324	AO	9,890	51,600	06/23/2021	04/22/2032
46647P-CR-5	JPMORGAN CHASE			1	1.E FE	3,028,860	84.3770	2,531,310	3,000,000	3,020,476	0	(2,720)	0	0	2.545	2.436	MN	11,240	76,350	11/04/2021	11/08/2032
46647P-DH-6	JPMORGAN CHASE			1	1.F FE	3,000,000	97.8080	2,934,240	3,000,000	3,000,000	0	0	0	0	4.912	4.912	JJ	63,856	147,360	07/18/2022	07/25/2033
46647P-DG-8	JPMORGAN CHASE LS:2.1M	LS		1	1.E FE	4,000,000	99.9840	3,999,360	4,000,000	4,000,000	0	0	0	0	4.851	4.851	JJ	84,084	194,040	07/18/2022	07/25/2028
46625H-KC-3	JPMORGAN CHASE & CO			2	1.F FE	997,780	99.9070	999,070	1,000,000	999,958	0	240	0	0	3.125	3.151	JJ	13,715	31,250	01/15/2015	01/23/2025
46625H-RS-1	JPMORGAN CHASE & CO			1	1.F FE	968,470	98.1670	981,670	1,000,000	994,351	0	3,707	0	0	3.200	3.601	JD	1,422	32,000	02/16/2017	06/15/2026
46625H-RV-4	JPMORGAN CHASE & CO			1	1.F FE	498,920	97.5030	487,515	500,000	499,775	0	116	0	0	2.950	2.975	AO	3,688	14,750	07/14/2016	10/01/2026
46647P-CU-8	JPMORGAN CHASE & CO			1	1.E FE	2,008,440	86.4640	1,729,280	2,000,000	2,006,193	0	(782)	0	0	2.963	2.914	JJ	25,679	59,260	01/19/2022	01/25/2033
485134-BP-4	KANSAS CITY POWER & LIGHT			1	1.F FE	1,992,880	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	981,150	98.4150	984,150	1,000,000	997,078	0	2,221	0	0	3.250	3.488	AO	8,125	32,500	11/28/2016	04/01/2026
487836-BU-1	KELLANOVA			1	2.B FE	2,991,930	96.6260	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-BX-5	KELLANOVA			2	2.B FE	8,111,142	87.0220	6,787,716	7,800,000	7,982,148	0	(33,520)	0	0	2.100	1.627	JD	13,650	163,800	01/20/2021	06/01/2030
491674-BK-2	KENTUCKY UTILITIES			1	1.F FE	1,999,140	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	994,030	99.0110	990,110	1,000,000	999,367	0	671	0	0	3.400	3.471	MN	4,344	34,000	10/29/2015	11/15/2025
26138E-AX-7	KEURIG DR PEPPER INC			1	2.B FE	999,560	97.1090	971,090	1,000,000	999,871	0	45	0	0	3.430	3.435	JD	1,524	34,300	12/05/2016	06/15/2027
49271V-AP-5	KEURIG DR PEPPER INC			1	2.B FE	4,990,650	95.9530	4,797,650	5,000,000	4,993,707	0	1,271	0	0	3.950	3.981	AO	41,694	197,500	04/07/2022	04/15/2029
49326E-EG-4	KEYCORP				2.B FE	3,993,160	96.8130	3,872,520	4,000,000	3,997,223	0	711	0	0	4.100	4.121	AO	27,333	164,000	04/23/2018	04/30/2028
49338L-AE-3	KEYSIGHT TECHNOLOGIES			1	2.B FE	1,997,460	99.5410	1,990,820	2,000,000	1,999,189	0	279	0	0	4.600	4.616	AO	21,722	92,000	03/28/2017	04/06/2027
49338L-AF-0	KEYSIGHT TECHNOLOGIES			1	2.B FE	5,028,800	91.2290	4,561,450	5,000,000	5,014,481	0	(2,908)	0	0	3.000	2.932	AO	25,000	150,000	10/08/2019	10/30/2029
49338L-AG-8	KEYSIGHT TECHNOLOGIES			1	2.B FE	2,996,910	96.2460	2,887,380	3,000,000	2,996,738	0	(172)	0	0	4.950	4.963	AO	33,825	0	10/02/2024	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
494368-BQ-5	KIMBERLY-CLARK			1	1.F FE	2,261,088	99.6420	2,391,408	2,400,000	2,396,052	0	22,234	0	0	2.650	3.611	MS	21,200	63,600	04/23/2018	03/01/2025
494368-BU-6	KIMBERLY-CLARK			1	1.F FE	996,280	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-CB-7	KIMBERLY-CLARK			1	1.F FE	2,168,280	92.4790	1,849,580	2,000,000	2,100,602	0	(18,983)	0	0	3.100	2.034	MS	16,361	62,000	04/29/2021	03/26/2030
49446R-AP-4	KIMCO REALTY OP LLC			1	2.A FE	991,690	96.8030	968,030	1,000,000	998,365	0	884	0	0	2.800	2.895	AO	7,000	28,000	08/09/2016	10/01/2026
49446R-AS-8	KIMCO REALTY OP LLC			1	2.A FE	996,370	97.9710	979,710	1,000,000	999,015	0	393	0	0	3.800	3.844	AO	9,500	38,000	03/22/2017	04/01/2027
49456B-AF-8	KINDER MORGAN INC			1	2.B FE	2,030,740	99.7860	1,995,720	2,000,000	2,000,790	0	(4,963)	0	0	4.300	4.047	JD	7,167	86,000	02/12/2018	06/01/2025
49456B-AP-6	KINDER MORGAN INC			1	2.B FE	3,273,870	98.1970	2,945,910	3,000,000	3,108,995	0	(35,246)	0	0	4.300	2.990	MS	43,000	129,000	01/15/2020	03/01/2028
49456B-AP-6	KINDER MORGAN INC			1	2.B FE	4,832,730	98.1970	4,418,865	4,500,000	4,625,930	0	(40,486)	0	0	4.300	3.286	MS	64,500	193,500	07/02/2019	03/01/2028
49456B-AP-6	KINDER MORGAN INC			1	2.B FE	1,992,440	98.1970	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
482480-AG-5	KLA CORP			1	1.F FE	5,799,900	97.6010	4,880,050	5,000,000	5,439,569	0	(106,311)	0	0	4.100	1.787	MS	60,361	205,000	07/12/2021	03/15/2029
42307T-AG-3	KRAFT HEINZ FOODS CO			1	2.B FE	6,205,988	108.4760	6,144,081	5,664,000	6,164,849	0	(41,139)	0	0	6.750	5.258	MS	112,572	191,160	04/08/2024	03/15/2032
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-AL-0	KRAFT HEINZ FOODS CO			1	2.B FE	1,034,380	96.9250	969,250	1,000,000	1,033,723	0	(657)	0	0	5.000	4.576	JJ	23,056	0	09/24/2024	07/15/2035
50077L-AL-0	KRAFT HEINZ FOODS CO			1	2.B FE	968,039	96.9250	938,234	968,000	968,054	0	(6)	0	0	5.000	4.999	JJ	22,318	48,400	12/14/2023	07/15/2035
50077L-AL-0	KRAFT HEINZ FOODS CO			1	2.B FE	1,176,168	96.9250	1,172,793	1,210,000	1,178,470	0	2,179	0	0	5.000	5.325	JJ	27,897	60,500	12/12/2023	07/15/2035
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
413875-AR-6	L3HARRIS TECH INC			1	2.B FE	992,810	99.6900	996,900	1,000,000	999,635	0	801	0	0	3.832	3.920	AO	6,812	38,320	06/02/2015	04/27/2025
413875-AW-5	L3HARRIS TECH INC			1	2.B FE	4,999,500	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-AF-6	L3HARRIS TECH INC			1	2.B FE	2,008,000	90.5490	1,810,980	2,000,000	2,004,140	0	(804)	0	0	2.900	2.853	JD	2,578	58,000	11/14/2019	12/15/2029
502431-AF-6	L3HARRIS TECH INC			1	2.B FE	4,986,550	90.5490	4,527,450	5,000,000	4,992,856	0	1,313	0	0	2.900	2.931	JD	6,444	145,000	11/13/2019	12/15/2029

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
502431-AL-3	L3HARRIS TECH INC			1	2.B FE	1,053,050	98.5010	985,010	1,000,000	1,013,637	0	(7,663)	0	0	3.850	3.025	JD	1,711	38,500	07/02/2019	12/15/2026
502431-AM-1	L3HARRIS TECH INC			1	2.B FE	5,482,600	98.2930	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	2,022,140	82.4460	1,648,920	2,000,000	2,013,419	0	(2,187)	0	0	1.800	1.678	JJ	16,600	36,000	11/16/2020	01/15/2031
502431-AN-9	L3HARRIS TECH INC			1	2.B FE	3,998,480	82.4460	3,297,840	4,000,000	3,999,077	0	142	0	0	1.800	1.804	JJ	33,200	72,000	11/10/2020	01/15/2031
502431-AN-9	L3HARRIS TECH INC			1	2.B FE	6,841,450	82.4460	5,771,220	7,000,000	6,894,381	0	16,255	0	0	1.800	2.066	JJ	58,100	126,000	08/30/2021	01/15/2031
50540R-AQ-5	LABORATORY CORP			1	2.B FE	1,006,670	99.8950	998,950	1,000,000	999,990	0	(685)	0	0	3.600	3.519	FA	15,000	36,000	01/22/2015	02/01/2025
50540R-AQ-5	LABORATORY CORP			1	2.B FE	998,500	99.8950	998,950	1,000,000	999,940	0	152	0	0	3.600	3.618	FA	15,000	36,000	01/21/2015	02/01/2025
50540R-AU-6	LABORATORY CORP			1	2.B FE	998,490	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	9,974,100	90.7740	9,077,400	10,000,000	9,986,223	0	2,537	0	0	2.950	2.980	JD	24,583	295,000	11/18/2019	12/01/2029
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	2,001,920	97.7880	1,955,760	2,000,000	2,000,368	0	(238)	0	0	3.500	3.487	MS	19,250	70,000	11/07/2017	09/22/2026
50587K-AA-9	LAFARGEHOLCIM FINANCE US (144A)		C	1	2.A FE	999,160	97.7880	977,880	1,000,000	999,796	0	92	0	0	3.500	3.510	MS	9,625	35,000	09/15/2016	09/22/2026
513272-AE-4	LAMB WESTON HOLDINGS (144A)			1	3.C FE	1,795,000	90.6150	1,812,300	2,000,000	1,812,300	(1,860)	19,160	0	0	4.375	6.003	JJ	36,458	87,500	01/19/2024	01/31/2032
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
52532X-AF-2	LEIDOS INC			1	2.B FE	947,150	95.7550	957,550	1,000,000	961,843	0	6,005	0	0	4.375	5.196	MN	5,590	43,750	06/10/2022	05/15/2030
52532X-AJ-4	LEIDOS INC			1	2.B FE	4,419,545	101.4230	4,327,719	4,267,000	4,418,485	0	(1,061)	0	0	5.750	5.198	MS	72,243	0	12/05/2024	03/15/2033
52532X-AJ-4	LEIDOS INC			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
526057-CT-9	LENNAR CORP			1	2.B FE	1,441,084	100.5440	1,452,861	1,445,000	1,442,211	0	1,127	0	0	5.250	5.389	JD	6,322	75,863	05/09/2024	06/01/2026
526107-AG-2	LENNOX INTERNATIONAL INC			1	2.B FE	4,994,800	101.7440	5,087,200	5,000,000	4,995,574	0	941	0	0	5.500	5.524	MS	80,972	275,000	09/07/2023	09/15/2028
52736R-BJ-0	LEVI STRAUSS (144A)			1	3.A FE	1,737,500	87.6690	1,753,380	2,000,000	1,753,380	(12,067)	27,947	0	0	3.500	5.787	MS	23,333	70,000	02/01/2024	03/01/2031
74005P-BQ-6	LINDE INC/CT			1	1.F FE	1,285,240	98.6980	1,248,530	1,265,000	1,267,403	0	(2,788)	0	0	3.200	2.969	JJ	16,867	40,480	01/09/2018	01/30/2026
74005P-BT-0	LINDE INC/CT			1	1.F FE	2,316,750	82.6800	2,067,000	2,500,000	2,379,126	0	20,158	0	0	1.100	2.016	FA	10,771	27,500	11/01/2021	08/10/2030
74005P-BT-0	LINDE INC/CT			1	1.F FE	4,618,850	82.6800	4,134,000	5,000,000	4,746,716	0	42,177	0	0	1.100	2.060	FA	21,542	55,000	11/23/2021	08/10/2030
538034-AV-1	LIVE NATION ENTERTAINMENT (144A)			1	3.B FE	975,000	101.1890	1,011,890	1,000,000	982,452	0	6,506	0	0	6.500	7.313	MN	8,306	65,000	10/31/2023	05/15/2027
538034-AX-7	LIVE NATION ENTERTAINMENT (144A)			1	3.B FE	1,847,500	94.5530	1,891,060	2,000,000	1,871,261	0	23,761	0	0	3.750	6.101	JJ	34,583	37,500	05/14/2024	01/15/2028
539830-BH-1	LOCKHEED MARTIN CORP			1	1.F FE	1,546,692	99.1040	1,492,767	1,506,264	1,510,888	0	(5,654)	0	0	3.550	3.156	JJ	24,657	53,472	01/23/2018	01/15/2026
539830-BH-1	LOCKHEED MARTIN CORP			1	1.F FE	996,423	99.1040	995,178	1,004,176	1,003,241	0	857	0	0	3.550	3.641	JJ	16,438	35,648	11/16/2015	01/15/2026
539830-BH-1	LOCKHEED MARTIN CORP			1	1.F FE	965,711	99.1040	967,811	976,561	974,863	0	1,563	0	0	3.550	3.721	JJ	15,986	34,668	07/11/2018	01/15/2026
539830-BP-3	LOCKHEED MARTIN CORP			1	1.F FE	2,150,538	85.8460	1,763,277	2,054,000	2,109,856	0	(10,301)	0	0	1.850	1.308	JD	1,689	37,999	12/17/2020	06/15/2030
539830-BP-3	LOCKHEED MARTIN CORP			1	1.F FE	4,930,250	85.8460	4,292,300	5,000,000	4,954,235	0	7,853	0	0	1.850	2.027	JD	4,111	92,500	11/16/2021	06/15/2030
539830-BV-0	LOCKHEED MARTIN CORP			1	1.F FE	4,991,650	101.6470	5,082,350	5,000,000	4,994,811	0	1,540	0	0	5.100	5.136	MN	32,583	255,000	10/19/2022	11/15/2027
539830-BV-0	LOCKHEED MARTIN CORP			1	1.F FE	4,986,350	101.6470	5,082,350	5,000,000	4,991,646	0	2,536	0	0	5.100	5.161	MN	32,583	255,000	10/20/2022	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	4,970,750	101.0900	5,054,500	5,000,000	4,975,287	0	2,394	0	0	5.250	5.326	JJ	121,042	262,500	10/20/2022	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	1,999,140	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-DP-9	LOWES COMPANIES			1	2.A FE	998,460	96.7010	967,010	1,000,000	999,571	0	164	0	0	3.100	3.118	MN	4,994	31,000	04/19/2017	05/03/2027
548661-DP-9	LOWES COMPANIES			1	2.A FE	995,010	96.7010	967,010	1,000,000	998,586	0	563	0	0	3.100	3.162	MN	4,994	31,000	01/11/2018	05/03/2027
55279H-AQ-3	MANUFACTURERS & TRADERS TRUST				1.G FE	999,660	96.2650	962,650	1,000,000	999,873	0	36	0	0	3.400	3.404	FA	12,656	34,000	08/14/2017	08/17/2027
55279H-AT-7	MANUFACTURERS & TRADERS TRUST			1	1.G FE	2,998,200	100.3320	3,009,960	3,000,000	2,999,248	0	605	0	0	5.400	5.421	MN	18,000	162,000	11/14/2022	11/21/2025
571903-AW-3	MARRIOTT INTERNATIONAL			1	2.B FE	1,995,420	99.7580	1,995,160	2,000,000	1,999,699	0	532	0	0	3.750	3.782	MS	22,083	75,000	12/13/2016	03/15/2025
571903-AY-9	MARRIOTT INTERNATIONAL			1	2.B FE	992,810	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-BE-2	MARRIOTT INTERNATIONAL			1	2.B FE	2,726,640	98.2030	2,946,090	3,000,000	2,769,101	0	34,456	0	0	4.625	6.314	JD	6,167	138,750	10/04/2023	06/15/2030
571903-BL-6	MARRIOTT INTERNATIONAL			1	2.B FE	1,433,603	99.8490	1,489,747	1,492,000	1,445,370	0	9,317	0	0	4.900	5.730	AO	15,434	73,108	09/19/2023	04/15/2029
571903-BL-6	MARRIOTT INTERNATIONAL			1	2.B FE	1,665,900	99.8490	1,733,379	1,736,000	1,680,017	0	11,178	0	0	4.900	5.757	AO	17,958	85,064	09/19/2023	04/15/2029
571903-AP-8	MARRIOTT INTERNATIONAL LS:990K	LS		1	2.B FE	988,760	99.3190	993,190	1,000,000	998,959	0	1,284	0	0	3.750	3.886	AO	9,375	37,500	09/09/2015	10/01/2025
571676-AA-3	MARS INC (144A)			1	1.E FE	4,002,440	99.4620	3,978,480	4,000,000	3,999,931	0	(529)	0	0	2.700	2.689	AO	27,000	108,000	03/27/2019	04/01/2025
571676-AB-1	MARS INC (144A)			1	1.E FE	5,409,900	92.3220	4,616,100	5,000,000	5,258,295	0	(48,491)	0	0	3.200	2.105	AO	40,000	160,000	10/18/2021	04/01/2030
571676-AJ-4	MARS INC (144A)			1	1.E FE	4,436,850	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-AL-9	MARS INC (144A)			1	1.E FE	4,810,850	79.4820	3,974,100	5,000,000	4,865,898	0	16,308	0	0	1.625	2.009	JJ	37,240	81,250	07/13/2021	07/16/2032
573284-AQ-9	MARTIN MARIETTA MATERIALS			1	2.B FE	998,650	97.0550	970,550	1,000,000	999,612	0	144	0	0	3.450	3.466	JD	2,875	34,500	05/17/2017	06/01/2027
573284-AQ-9	MARTIN MARIETTA MATERIALS			1	2.B FE	997,980	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	953,030	97.0550	970,550	1,000,000	985,910	0	5,432	0	0	3.450	4.067	JD	2,875	34,500	03/20/2018	06/01/2027
573284-AT-3	MARTIN MARIETTA MATERIALS			1	2.B FE	997,910	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	1,995,000	96.5850	1,931,700	2,000,000	1,998,305	0	527	0	0	3.500	3.530	JD	3,111	70,000	12/06/2017	12/15/2027
573284-AT-3	MARTIN MARIETTA MATERIALS			1	2.B FE	959,830	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	3,018,570	85.1080	2,553,240	3,000,000	3,012,654	0	(1,774)	0	0	2.400	2.330	JJ	33,200	72,000	06/30/2021	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	1,998,140	96.4360	1,928,720	2,000,000	1,999,346	0	194	0	0	3.500	3.511	MN	8,944	70,000	06/12/2017	11/15/2027
574599-BN-5	MASCO CORP			1	2.B FE	997,060	96.4360	964,360	1,000,000	999,023	0	308	0	0	3.500	3.535	MN	4,472	35,000	11/02/2017	11/15/2027
574599-BS-4	MASCO CORP			1	2.B FE	4,991,800	90.2130	4,510,650	5,000,000	4,996,177	0	1,179	0	0	1.500	1.525	FA	28,333	75,000	02/18/2021	02/15/2028
575634-AU-4	MASSACHUSETTS ELECTRIC (144A)	C		1	2.A FE	5,000,000	81.7050	4,085,250	5,000,000	5,000,000	0	0	0	0	1.729	1.729	MN	8,885	86,450	11/19/2020	11/24/2030
575634-AU-4	MASSACHUSETTS ELECTRIC (144A)	C		1	2.A FE	1,341,745	81.7050	1,098,932	1,345,000	1,342,966	0	323	0	0	1.729	1.756	MN	2,390	23,255	02/11/2021	11/24/2030
575634-AU-4	MASSACHUSETTS ELECTRIC (144A)	C		1	2.A FE	1,166,853	81.7050	955,949	1,170,000	1,168,035	0	312	0	0	1.729	1.759	MN	2,079	20,229	02/11/2021	11/24/2030
575634-AU-4	MASSACHUSETTS ELECTRIC (144A)	C		1	2.A FE	4,982,500	81.7050	4,085,250	5,000,000	4,989,094	0	1,735	0	0	1.729	1.768	MN	8,885	86,450	02/11/2021	11/24/2030
57629W-4T-4	MASSMUTUAL GLOBAL FUNDING (144A)				1.B FE	4,995,850	101.4190	5,070,950	5,000,000	4,996,054	0	204	0	0	5.150	5.169	MN	21,458	128,750	05/22/2024	05/30/2029
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	5,013,650	83.2540	4,162,700	5,000,000	5,008,223	0	(1,359)	0	0	1.550	1.520	AO	17,653	77,500	11/30/2020	10/09/2030
57629W-CZ-1	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	2,285,928	84.8450	1,934,466	2,280,000	2,284,049	0	(611)	0	0	2.150	2.119	MS	15,251	49,020	11/01/2021	03/09/2031
57629W-DL-1	MASSMUTUAL GLOBAL FUNDING II (144A)				1.B FE	6,129,120	101.2100	6,072,600	6,000,000	6,080,827	0	(25,265)	0	0	5.050	4.552	JD	20,200	303,000	01/12/2023	12/07/2027
57636Q-AG-9	MASTERCARD INC			1	1.D FE	1,004,470	97.2900	972,900	1,000,000	1,000,929	0	(541)	0	0	2.950	2.892	MN	3,278	29,500	11/22/2017	11/21/2026
57636Q-AG-9	MASTERCARD INC			1	1.D FE	1,996,380	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	997,240	96.9110	969,110	1,000,000	998,991	0	288	0	0	3.500	3.533	FA	12,153	35,000	02/21/2018	02/26/2028
57636Q-AM-6	MASTERCARD INC			1	1.D FE	4,993,100	93.3480	4,667,400	5,000,000	4,996,636	0	687	0	0	2.950	2.966	JD	12,292	147,500	05/28/2019	06/01/2029
57636Q-AU-8	MASTERCARD INC			1	1.E FE	9,948,700	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
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
579780-AN-7	MCCORMICK & COMPANY INC			1	2.B FE	2,962,710	97.0340	2,911,020	3,000,000	2,988,372	0	4,129	0	0	3.400	3.555	FA	38,533	102,000	02/06/2018	08/15/2027
579780-AQ-0	MCCORMICK & COMPANY INC			1	2.B FE	1,066,060	88.3840	883,840	1,000,000	1,037,641	0	(7,092)	0	0	2.500	1.717	AO	5,278	25,000	11/18/2020	04/15/2030
579780-AT-4	MCCORMICK & COMPANY INC			1	2.B FE	2,959,410	97.6450	2,929,350	3,000,000	2,964,278	0	3,360	0	0	4.950	5.126	AO	31,350	148,500	07/17/2023	04/15/2033
579780-AU-1	MCCORMICK & COMPANY INC			1	2.B FE	7,882,480	94.1940	7,535,520	8,000,000	7,884,028	0	1,548	0	0	4.700	4.887	AO	86,689	0	10/07/2024	10/15/2034
579780-AK-3	MCCORMICK & COMPANY INC LS:313K	LS		1	2.B FE	992,630	98.5760	985,760	1,000,000	999,233	0	825	0	0	3.250	3.337	MN	4,153	32,500	11/03/2015	11/15/2025
58013M-EY-6	MCDONALDS CORP			1	2.A FE	2,092,880	99.2740	1,985,480	2,000,000	2,010,794	0	(12,563)	0	0	3.700	3.041	JJ	30,833	74,000	11/01/2017	01/30/2026
58013M-FF-6	MCDONALDS CORP			1	2.A FE	1,997,820	97.3680	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-FQ-2	MCDONALDS CORP			1	2.A FE	3,515,610	93.8370	2,815,110	3,000,000	3,299,759	0	(54,284)	0	0	3.600	1.608	JJ	54,000	108,000	12/02/2020	07/01/2030
58013M-FQ-2	MCDONALDS CORP			1	2.A FE	5,601,400	93.8370	4,691,850	5,000,000	5,361,306	0	(64,342)	0	0	3.600	2.138	JJ	90,000	180,000	02/24/2021	07/01/2030

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
581557-BU-8	MCKESSON CORP			1	1.G FE	5,099,200	99.5070	4,975,350	5,000,000	5,098,633	0	(567)	0	0	5.100	4.809	JJ	117,583	0	12/03/2024	07/15/2033
581557-BU-8	MCKESSON CORP			1	1.G FE	7,077,980	99.5070	6,965,490	7,000,000	7,077,538	0	(442)	0	0	5.100	4.935	JJ	164,617	0	11/26/2024	07/15/2033
581557-BU-8	MCKESSON CORP			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
58506D-AA-6	MEDLINE BORROWER LP (144A) LS: 10K	LS		1	3.C FE	500,000	101.1790	505,895	500,000	500,000	0	0	0	0	6.250	6.250	AO	7,813	15,972	03/20/2024	04/01/2029
58507L-BC-2	MEDTRONIC GLOBAL HOLDINGS			1	1.G FE	7,528,480	95.5710	7,645,680	8,000,000	7,577,700	0	39,832	0	0	4.500	5.296	MS	90,000	360,000	09/25/2023	03/30/2033
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-AR-6	MERCK & CO INC			1	1.E FE	7,655,120	99.8140	7,985,120	8,000,000	7,993,321	0	56,956	0	0	2.750	3.486	FA	86,167	220,000	06/28/2018	02/10/2025
58933Y-AX-3	MERCK & CO INC			1	1.E FE	3,924,928	95.1750	3,368,243	3,539,000	3,746,867	0	(50,495)	0	0	3.400	1.844	MS	38,103	120,326	05/19/2021	03/07/2029
58933Y-BK-0	MERCK & CO INC			1	1.E FE	4,948,300	96.3750	4,818,750	5,000,000	4,948,547	0	247	0	0	4.500	4.649	MN	27,500	0	12/03/2024	05/17/2033
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
806605-AG-6	MERCK & CO INC			1	1.E FE	11,294,591	110.1630	8,482,551	7,700,000	10,371,038	0	(268,424)	0	0	6.500	2.194	JD	41,708	500,500	06/16/2021	12/01/2033
806605-AG-6	MERCK & CO INC			1	1.E FE	1,891,981	110.1630	1,432,119	1,300,000	1,740,481	0	(44,079)	0	0	6.500	2.279	JD	7,042	84,500	06/16/2021	12/01/2033
59217G-BY-4	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	1,998,660	97.9560	1,959,120	2,000,000	1,999,679	0	146	0	0	3.450	3.458	JD	2,492	69,000	12/12/2016	12/18/2026
59217G-CK-3	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	1,996,060	95.8070	1,916,140	2,000,000	1,998,754	0	415	0	0	3.000	3.023	MS	17,000	60,000	09/12/2017	09/19/2027
59217G-CK-3	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	2,370,634	95.8070	2,441,162	2,548,000	2,489,915	0	19,865	0	0	3.000	3.891	MS	21,658	76,440	04/23/2018	09/19/2027
59217G-DC-0	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	1,018,950	92.5960	925,960	1,000,000	1,009,152	0	(1,900)	0	0	3.050	2.830	JD	1,186	30,500	07/02/2019	06/17/2029
59217G-DC-0	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	2,037,560	92.5960	1,851,920	2,000,000	2,018,136	0	(3,766)	0	0	3.050	2.832	JD	2,372	61,000	07/02/2019	06/17/2029
59217G-EG-0	MET LIFE GLOBAL FUNDING I (144A)			1	1.D FE	2,993,820	90.3670	2,711,010	3,000,000	2,996,430	0	603	0	0	2.950	2.974	AO	20,158	88,500	04/03/2020	04/09/2030
59217G-GU-7	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	7,679,520	82.0050	6,560,400	8,000,000	7,796,869	0	31,465	0	0	1.550	2.000	JJ	59,933	124,000	02/25/2021	01/07/2031
59217G-GU-7	MET LIFE GLOBAL FUNDING I (144A)				1.D FE	5,396,945	82.0050	5,682,947	6,930,000	5,645,297	0	177,800	0	0	1.550	5.174	JJ	51,917	107,415	08/01/2023	01/07/2031
59156R-BM-9	METLIFE INC			1	1.G FE	993,600	99.7220	997,220	1,000,000	999,825	0	703	0	0	3.000	3.075	MS	10,000	30,000	03/04/2015	03/01/2025
59156R-BQ-0	METLIFE INC			1	1.G	999,920	99.2050	992,050	1,000,000	999,960	0	9	0	0	3.600	3.601	MN	4,800	36,000	11/09/2015	11/13/2025
591894-CC-2	METROPOLITAN EDISON (144A)			1	2.A FE	4,993,900	97.4520	4,872,600	5,000,000	4,997,165	0	611	0	0	4.300	4.315	JJ	99,139	215,000	01/07/2019	01/15/2029
595017-BA-1	MICROCHIP TECHNOLOGY INC			1	2.B FE	3,443,729	99.6140	3,527,332	3,541,000	3,507,570	0	47,516	0	0	4.250	5.702	MS	50,164	150,493	08/17/2023	09/01/2025
595017-BA-1	MICROCHIP TECHNOLOGY INC			1	2.B FE	625,227	99.6140	640,518	643,000	636,892	0	8,681	0	0	4.250	5.712	MS	9,109	27,328	08/17/2023	09/01/2025
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	1,965,140	98.9930	1,979,860	2,000,000	1,995,677	0	4,930	0	0	3.125	3.385	MN	10,069	62,500	03/06/2018	11/03/2025
594918-BR-4	MICROSOFT CORP			1	1.A FE	998,060	97.0700	970,700	1,000,000	999,644	0	208	0	0	2.400	2.422	FA	9,533	24,000	08/02/2016	08/08/2026
594918-BR-4	MICROSOFT CORP			1	1.A FE	1,985,620	97.0700	1,941,400	2,000,000	1,997,383	0	1,566	0	0	2.400	2.483	FA	19,067	48,000	10/24/2016	08/08/2026
594918-BY-9	MICROSOFT CORP			1	1.A FE	1,992,900	97.9280	1,958,560	2,000,000	1,998,269	0	764	0	0	3.300	3.342	FA	26,583	66,000	01/30/2017	02/06/2027
594918-BY-9	MICROSOFT CORP			1	1.A FE	1,970,900	97.9280	1,958,560	2,000,000	1,992,254	0	3,480	0	0	3.300	3.492	FA	26,583	66,000	03/26/2018	02/06/2027
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	937,360	97.8830	978,830	1,000,000	956,105	0	16,307	0	0	3.400	5.330	JD	1,511	34,000	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	1,988,060	97.8160	1,956,320	2,000,000	1,995,320	0	1,222	0	0	4.200	4.273	JD	3,733	84,000	05/07/2018	06/15/2028
59523U-AQ-0	MID-AMERICA APARTMENTS			1	1.G FE	2,156,540	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
59523U-AW-7	MID-AMERICA APARTMENTS			1	1.G FE	4,974,800	100.5600	5,028,000	5,000,000	4,975,700	0	900	0	0	5.300	5.381	FA	100,111	61,097	05/13/2024	02/15/2032
59524Q-AA-3	MID-ATLANTIC INTERSTATE (144A)			1	1.G FE	1,513,455	97.1840	1,457,760	1,500,000	1,505,242	0	(1,440)	0	0	4.100	3.987	MN	7,858	61,500	08/27/2018	05/15/2028
595620-AQ-8	MIDAMERICAN ENERGY CO			1	1.F FE	999,680	96.7780	967,780	1,000,000	999,884	0	36	0	0	3.100	3.103	MN	5,167	31,000	01/23/2017	05/01/2027
595620-AQ-8	MIDAMERICAN ENERGY CO			1	1.F FE	2,751,789	96.7780	2,758,173	2,850,000	2,821,499	0	11,482	0	0	3.100	3.549	MN	14,725	88,350	04/16/2018	05/01/2027
595620-AQ-8	MIDAMERICAN ENERGY CO			1	1.F FE	2,305,651	96.7780	2,310,091	2,387,000	2,362,550	0	9,849	0	0	3.100	3.560	MN	12,333	73,997	08/29/2018	05/01/2027
595620-AT-2	MIDAMERICAN ENERGY CO			1	1.F FE	3,194,118	95.4150	2,767,035	2,900,000	3,036,575	0	(31,815)	0	0	3.650	2.419	AO	22,346	105,850	10/16/2019	04/15/2029
595620-AT-2	MIDAMERICAN ENERGY CO			1	1.F FE	3,898,778	95.4150	3,390,095	3,553,000	3,714,607	0	(37,608)	0	0	3.650	2.460	AO	27,378	129,685	11/06/2019	04/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
595620-AT-2	MIDAMERICAN ENERGY CO			1	1.F FE	2,539,509	95.4150	2,208,857	2,315,000	2,419,934	0	(24,417)	0	0	3.650	2.464	AO	17,838	84,498	11/06/2019	04/15/2029
595620-AT-2	MIDAMERICAN ENERGY CO			1	1.F FE	1,998,220	95.4150	1,908,300	2,000,000	1,999,053	0	183	0	0	3.650	3.661	AO	15,411	73,000	01/07/2019	04/15/2029
60856B-AC-8	MOLEX ELECTRONIC TECHNOLOGIES (144A)			1	2.A FE	1,001,080	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
60871R-AG-5	MOLSON COORS BEVERAGE			1	2.B FE	1,004,830	97.4740	974,740	1,000,000	1,000,734	0	(536)	0	0	3.000	2.943	JJ	13,833	30,000	06/29/2016	07/15/2026
60871R-AG-5	MOLSON COORS BEVERAGE			1	2.B FE	998,450	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-AX-3	MONDELEZ INTERNATIONAL			1	2.B FE	4,965,100	81.6200	4,081,000	5,000,000	4,978,855	0	3,279	0	0	1.500	1.573	FA	30,625	75,000	09/02/2020	02/04/2031
609207-BE-4	MONDELEZ INTERNATIONAL LS:1.4M	LS		1	2.B FE	3,020,520	95.7490	2,872,470	3,000,000	3,019,869	0	(651)	0	0	4.750	4.662	FA	48,688	0	09/06/2024	08/28/2034
609207-AY-1	MONDELEZ INTERNATIONAL LS:1.6M	LS		1	2.B FE	4,840,850	80.4130	4,020,650	5,000,000	4,886,310	0	13,239	0	0	1.875	2.194	AO	19,792	93,750	06/17/2021	10/15/2032
609207-BE-4	MONDELEZ INTERNATIONAL LS:2.4M	LS		1	2.B FE	4,992,100	95.7490	4,787,450	5,000,000	4,993,879	0	1,779	0	0	4.750	4.769	FA	81,146	0	08/27/2024	08/28/2034
609207-BE-4	MONDELEZ INTERNATIONAL LS:2.4M	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
609207-AY-1	MONDELEZ INTERNATIONAL LS:3.1M	LS		1	2.B FE	9,775,000	80.4130	8,041,300	10,000,000	9,836,154	0	19,152	0	0	1.875	2.104	AO	39,583	187,500	09/21/2021	10/15/2032
610202-BR-3	MONONGAHELA POWER (144A)			1	1.G FE	999,580	97.0760	970,760	1,000,000	999,858	0	45	0	0	3.550	3.555	MN	4,536	35,500	05/09/2017	05/15/2027
610202-BR-3	MONONGAHELA POWER (144A)			1	1.G FE	2,911,410	97.0760	2,912,280	3,000,000	2,971,909	0	11,040	0	0	3.550	3.966	MN	13,608	106,500	12/13/2018	05/15/2027
617446-8G-7	MORGAN STANLEY			1	1.G FE	2,000,000	97.3740	1,947,480	2,000,000	2,000,000	0	0	0	0	4.431	4.431	JJ	38,894	88,620	01/17/2019	01/23/2030
61746B-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
61746B-EF-9	MORGAN STANLEY			1	1.G FE	1,979,980	98.1970	1,963,940	2,000,000	1,995,229	0	2,181	0	0	3.625	3.746	JJ	32,424	72,500	01/17/2017	01/20/2027
61747Y-EL-5	MORGAN STANLEY			1	1.E FE	4,008,600	85.7030	3,428,120	4,000,000	4,006,293	0	(798)	0	0	2.943	2.918	JJ	52,320	117,720	01/20/2022	01/21/2033
61747Y-ET-8	MORGAN STANLEY			1	1.E FE	1,000,000	99.9180	999,180	1,000,000	1,000,000	0	0	0	0	4.679	4.679	JJ	21,315	46,790	07/18/2022	07/17/2026
61747Y-EU-5	MORGAN STANLEY			1	1.E FE	2,000,000	96.9170	1,938,340	2,000,000	2,000,000	0	0	0	0	4.889	4.889	JJ	43,729	97,780	07/18/2022	07/20/2033
61747Y-EZ-4	MORGAN STANLEY			1	1.E FE	2,012,360	100.3560	2,007,120	2,000,000	2,004,541	0	(4,088)	0	0	5.050	4.827	JJ	42,925	101,000	01/18/2023	01/28/2027
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
61744Y-AP-3	MORGAN STANLEY LS:369K	LS		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
61945C-AG-8	MOSAIC CO			1	2.B FE	998,040	98.0640	980,640	1,000,000	999,317	0	207	0	0	4.050	4.074	MN	5,175	40,500	11/08/2017	11/15/2027
61945C-AH-6	MOSAIC CO			1	2.B FE	2,998,440	101.2080	3,036,240	3,000,000	2,998,450	0	112	0	0	5.375	5.388	MN	20,604	151,396	12/04/2023	11/15/2028
620076-BL-2	MOTOROLA SOLUTIONS INC			1	2.B FE	998,330	99.0990	990,990	1,000,000	999,338	0	176	0	0	4.600	4.621	FA	16,356	46,000	02/21/2018	02/23/2028
620076-BU-2	MOTOROLA SOLUTIONS INC			1	2.B FE	5,003,750	86.6410	4,332,050	5,000,000	5,002,553	0	(370)	0	0	2.750	2.740	MN	14,132	137,500	11/17/2021	05/24/2031
620076-BU-2	MOTOROLA SOLUTIONS INC			1	2.B FE	4,939,600	86.6410	4,332,050	5,000,000	4,959,301	0	5,702	0	0	2.750	2.889	MN	14,132	137,500	05/12/2021	05/24/2031
620076-BZ-1	MOTOROLA SOLUTIONS INC			1	2.B FE	5,120,250	100.0930	5,004,650	5,000,000	5,119,390	0	(860)	0	0	5.400	5.067	AO	57,000	0	12/03/2024	04/15/2034
620076-BZ-1	MOTOROLA SOLUTIONS INC			1	2.B FE	5,099,200	100.0930	5,004,650	5,000,000	5,097,261	0	(1,939)	0	0	5.400	5.127	AO	57,000	0	10/22/2024	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-AR-1	MPLX LP			1	2.B FE	2,986,530	97.1040	2,913,120	3,000,000	2,995,030	0	1,382	0	0	4.000	4.054	MS	35,333	120,000	02/05/2018	03/15/2028
55336V-AJ-9	MPLX LP LS:436K	LS		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
55354G-AH-3	MSCI INC (144A)			1	2.C FE	7,585,221	94.3540	7,486,046	7,934,000	7,607,520	0	22,299	0	0	4.000	4.960	MN	40,552	158,680	08/14/2024	11/15/2029
55354G-AQ-3	MSCI INC (144A)			1	2.C FE	4,387,800	84.5570	4,227,850	5,000,000	4,404,561	0	16,761	0	0	3.250	4.964	FA	61,389	0	09/10/2024	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	1,770,000	92.8780	1,857,560	2,000,000	1,808,828	0	35,907	0	0	4.000	6.505	JD	3,556	80,000	11/29/2023	06/15/2029
62829D-2A-7	MUTUAL OF OMAHA GLOBAL FUNDING (144A)				1.E FE	1,498,575	101.3170	1,519,755	1,500,000	1,499,145	0	459	0	0	5.800	5.834	JJ	37,217	87,000	07/20/2023	07/27/2026
62829D-2E-9	MUTUAL OF OMAHA GLOBAL FUNDING (144A)				1.E FE	2,996,430	98.5290	2,955,870	3,000,000	2,996,359	0	(71)	0	0	4.750	4.777	AO	30,083	0	10/10/2024	10/15/2029
628530-BK-2	MYLAN INC			1	2.C FE	1,002,850	98.0290	980,290	1,000,000	1,001,005	0	(302)	0	0	4.550	4.514	AO	9,606	45,500	03/29/2018	04/15/2028
628530-BK-2	MYLAN INC			1	2.C FE	2,992,560	98.0290	2,940,870	3,000,000	2,997,002	0	775	0	0	4.550	4.581	AO	28,817	136,500	03/28/2018	04/15/2028
631005-BH-7	NARRAGANSETT ELECTRIC (144A)			1	1.G FE	5,060,200	96.7580	4,837,900	5,000,000	5,023,363	0	(6,432)	0	0	3.919	3.769	FA	81,646	195,950	09/04/2018	08/01/2028
636180-BN-0	NATIONAL FUEL GAS			1	2.C FE	993,170	97.2170	972,170	1,000,000	997,819	0	732	0	0	3.950	4.034	MS	11,631	39,500	09/18/2017	09/15/2027
637432-ND-3	NATIONAL RURAL UTILITIES			1	1.E FE	999,390	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	1,995,240	98.8240	1,976,480	2,000,000	1,999,485	0	532	0	0	3.250	3.278	MN	10,833	65,000	10/20/2015	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
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-NX-9	NATIONAL RURAL UTILITIES			1	1.E FE	2,993,190	81.1210	2,433,630	3,000,000	2,995,603	0	639	0	0	1.650	1.674	JD	2,200	49,500	02/01/2021	06/15/2031
637432-PA-7	NATIONAL RURAL UTILITIES			1	1.E FE	2,177,460	103.4910	2,069,820	2,000,000	2,147,706	0	(16,043)	0	0	5.800	4.628	JJ	53,489	116,000	02/02/2023	01/15/2033
64105M-AC-5	NESTLE CAPITAL CORP (144A)		C	1	1.D FE	4,997,650	97.8250	4,891,250	5,000,000	4,997,449	0	(201)	0	0	4.875	4.880	MS	73,802	121,875	03/05/2024	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-AT-1	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	2,859,270	82.3290	2,469,870	3,000,000	2,910,254	0	14,801	0	0	1.250	1.804	MS	11,042	37,500	06/21/2021	09/15/2030
641062-AX-2	NESTLE HOLDINGS INC (144A)		C	1	1.D FE	10,000,000	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
641423-CC-0	NEVADA POWER CO			1	1.F FE	2,001,260	95.5090	1,910,180	2,000,000	2,000,524	0	(115)	0	0	3.700	3.693	MN	12,333	74,000	01/29/2019	05/01/2029
64952W-EY-5	NEW YORK LIFE GLOBAL FUNDING (LS: 76K	LS			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-CH-4	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	1,924,300	96.8800	1,937,600	2,000,000	1,985,211	0	9,281	0	0	2.350	2.845	JJ	21,803	47,000	11/08/2017	07/14/2026
64952W-CH-4	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	1,838,040	96.8800	1,937,600	2,000,000	1,966,612	0	20,797	0	0	2.350	3.475	JJ	21,803	47,000	03/05/2018	07/14/2026
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-FE-8	NEW YORK LIFE GLOBAL FUNDING (144A)				1.A FE	1,999,840	98.8860	1,977,720	2,000,000	1,999,826	0	(14)	0	0	5.000	5.001	JJ	47,778	50,000	01/04/2024	01/09/2034
651229-AW-6	NEWELL BRANDS INC			1	3.C FE	663,935	100.0430	622,267	622,000	622,267	13,901	(5,485)	0	0	5.700	3.268	AO	8,864	33,899	08/31/2017	04/01/2026
651229-AW-6	NEWELL BRANDS INC			1	3.C FE	657,255	100.0430	622,267	622,000	622,267	13,117	(4,701)	0	0	5.700	3.399	AO	8,864	33,899	11/01/2017	04/01/2026
651229-AW-6	NEWELL BRANDS INC			1	3.C FE	1,282,788	100.0430	1,244,535	1,244,000	1,244,535	21,736	(4,905)	0	0	5.700	3.780	AO	17,727	67,798	03/14/2017	04/01/2026
651229-AW-6	NEWELL BRANDS INC			1	3.C FE	620,744	100.0430	622,267	622,000	621,755	7,770	133	0	0	5.700	4.225	AO	8,864	33,899	03/18/2016	04/01/2026
65364U-AL-0	NIAGARA MOHAWK POWER (144A)		C	1	2.A FE	1,822,677	96.8840	1,758,445	1,815,000	1,818,322	0	(795)	0	0	4.278	4.225	JD	3,451	77,646	11/30/2018	12/15/2028
65364U-AQ-9	NIAGARA MOHAWK POWER (144A)		C	1	2.A FE	5,000,000	83.9930	4,199,650	5,000,000	5,000,000	0	0	0	0	2.759	2.759	JJ	65,526	137,950	01/05/2022	01/10/2032
654106-AF-0	NIKE INC			1	1.E FE	999,370	96.4710	964,710	1,000,000	999,860	0	66	0	0	2.375	2.382	MN	3,958	23,750	10/20/2016	11/01/2026
654106-AF-0	NIKE INC			1	1.E FE	2,995,740	96.4710	2,894,130	3,000,000	2,999,097	0	451	0	0	2.375	2.391	MN	11,875	71,250	10/18/2016	11/01/2026
654106-AF-0	NIKE INC			1	1.E FE	1,824,960	96.4710	1,929,420	2,000,000	1,954,607	0	23,490	0	0	2.375	3.665	MN	7,917	47,500	12/14/2018	11/01/2026
65473P-AL-9	NISOURCE INC			1	2.B FE	4,996,200	81.8300	4,091,500	5,000,000	4,997,651	0	356	0	0	1.700	1.708	FA	32,111	85,000	08/12/2020	02/15/2031
65473Q-BE-2	NISOURCE INC			1	2.B FE	1,011,830	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
65473Q-BE-2	NISOURCE INC			1	2.B FE	1,991,300	97.3660	1,947,320	2,000,000	1,997,460	0	986	0	0	3.490	3.545	MN	8,919	69,800	02/06/2018	05/15/2027
637417-AH-9	NNN REIT INC			1	2.A FE	509,660	99.2240	496,120	500,000	500,816	0	(1,263)	0	0	4.000	3.734	MN	2,556	20,000	01/19/2017	11/15/2025
637417-AH-9	NNN REIT INC			1	2.A FE	997,590	99.2240	992,240	1,000,000	999,716	0	272	0	0	4.000	4.029	MN	5,111	40,000	10/14/2015	11/15/2025
637417-AJ-5	NNN REIT INC			1	2.A FE	988,970	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
637417-AN-6	NNN REIT INC LS:500K	LS		1	2.A FE	2,990,340	87.5790	2,627,370	3,000,000	2,994,628	0	928	0	0	2.500	2.536	AO	15,833	75,000	02/18/2020	04/15/2030
655663-AA-0	NORDSON CORP			1	2.B FE	3,379,413	102.2910	3,495,283	3,417,000	3,387,678	0	6,829	0	0	5.600	5.858	MS	56,343	192,415	09/28/2023	09/15/2028
655663-AB-8	NORDSON CORP LS:1.0M	LS		1	2.B FE	5,015,000	103.1210	5,156,050	5,000,000	5,013,060	0	(1,150)	0	0	5.800	5.760	MS	85,389	291,611	09/12/2023	09/15/2033
655663-AB-8	NORDSON CORP LS:1.0M	LS		1	2.B FE	5,004,750	103.1210	5,156,050	5,000,000	5,003,786	0	(318)	0	0	5.800	5.787	MS	85,389	291,611	09/20/2023	09/15/2033
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-BS-6	NORFOLK SOUTHERN CORP			1	2.A FE	4,501,116	97.7430	4,650,612	4,758,000	4,701,705	0	36,918	0	0	2.900	3.742	JD	6,133	137,982	01/17/2019	06/15/2026
655844-BT-4	NORFOLK SOUTHERN CORP			1	2.A FE	998,470	96.8130	968,130	1,000,000	999,567	0	163	0	0	3.150	3.168	JD	2,625	31,500	05/22/2017	06/01/2027
655844-BT-4	NORFOLK SOUTHERN CORP			1	2.A FE	2,104,344	96.8130	2,129,886	2,200,000	2,171,528	0	11,044	0	0	3.150	3.714	JD	5,775	69,300	04/02/2018	06/01/2027
655844-BZ-0	NORFOLK SOUTHERN CORP			1	2.A FE	2,938,920	96.9530	2,908,590	3,000,000	2,974,545	0	6,454	0	0	3.800	4.056	FA	47,500	114,000	11/26/2018	08/01/2028
655844-CK-2	NORFOLK SOUTHERN CORP			1	2.A FE	5,016,600	85.5870	4,279,350	5,000,000	5,010,815	0	(1,626)	0	0	2.300	2.262	MN	14,694	115,000	05/04/2021	05/15/2031
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-CR-7	NORFOLK SOUTHERN CORP			1	2.A FE	4,989,800	101.1460	5,057,300	5,000,000	4,991,365	0	1,271	0	0	5.050	5.085	FA	105,208	251,799	07/31/2023	08/01/2030
665228-H@-4	NORTHERN ILLINOIS GAS COMPANY			1	1.D	1,000,000	82.5360	825,360	1,000,000	1,000,000	0	0	0	0	1.880	1.880	MN	2,402	18,800	08/11/2020	11/06/2030
665228-H*-6	NORTHERN ILLINOIS GAS COMPANY			1	1.D	1,000,000	97.7730	977,730	1,000,000	1,000,000	0	0	0	0	1.420	1.420	MS	4,733	14,200	08/11/2020	08/31/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
665772-BN-8	NORTHERN STATES POWER - MN				1.F FE	1,228,110	101.1140	1,011,140	1,000,000	1,017,668	0	(34,423)	0	0	7.125	3.529	JJ	35,625	71,250	03/28/2018	07/01/2025
665772-CT-4	NORTHERN STATES POWER - MN			1	1.E FE	10,211,400	85.2330	8,523,300	10,000,000	10,139,920	0	(22,771)	0	0	2.250	1.993	AO	56,250	225,000	10/14/2021	04/01/2031
665772-CT-4	NORTHERN STATES POWER - MN			1	1.E FE	6,070,620	85.2330	5,113,980	6,000,000	6,044,523	0	(7,223)	0	0	2.250	2.113	AO	33,750	135,000	04/13/2021	04/01/2031
665772-CT-4	NORTHERN STATES POWER - MN			1	1.E FE	1,998,760	85.2330	1,704,660	2,000,000	1,999,157	0	120	0	0	2.250	2.257	AO	11,250	45,000	03/24/2021	04/01/2031
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
665859-AT-1	NORTHERN TRUST CORP			2	1.E FE	1,413,419	96.5980	1,391,977	1,441,000	1,429,673	0	2,878	0	0	3.650	3.886	FA	21,623	52,597	10/09/2018	08/03/2028
665859-AV-6	NORTHERN TRUST CORP			2	1.E FE	5,135,800	86.3680	4,318,400	5,000,000	5,078,734	0	(14,739)	0	0	1.950	1.626	MN	16,250	97,500	01/11/2021	05/01/2030
666807-BK-7	NORTHROP GRUMMAN CORP			1	2.A FE	1,022,140	97.2460	972,460	1,000,000	1,004,921	0	(2,569)	0	0	3.200	2.923	FA	13,333	32,000	08/28/2017	02/01/2027
666807-BK-7	NORTHROP GRUMMAN CORP			1	2.A FE	2,995,170	97.2460	2,917,380	3,000,000	2,998,867	0	493	0	0	3.200	3.218	FA	40,000	96,000	11/28/2016	02/01/2027
666807-BK-7	NORTHROP GRUMMAN CORP			1	2.A FE	997,450	97.2460	972,460	1,000,000	999,402	0	265	0	0	3.200	3.229	FA	13,333	32,000	11/29/2016	02/01/2027
666807-BN-1	NORTHROP GRUMMAN CORP			1	2.A FE	2,093,220	95.6260	1,912,520	2,000,000	2,034,843	0	(11,882)	0	0	3.250	2.599	JJ	29,972	65,000	10/22/2019	01/15/2028
666807-BN-1	NORTHROP GRUMMAN CORP			1	2.A FE	1,998,940	95.6260	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-BS-0	NORTHROP GRUMMAN CORP			1	2.A FE	2,987,970	97.4240	2,922,720	3,000,000	2,992,928	0	1,125	0	0	4.400	4.449	MN	22,000	132,000	03/19/2020	05/01/2030
666807-CH-3	NORTHROP GRUMMAN CORP			1	2.A FE	2,996,940	96.9760	2,909,280	3,000,000	2,997,375	0	237	0	0	4.700	4.711	MS	41,517	141,000	02/06/2023	03/15/2033
666807-CH-3	NORTHROP GRUMMAN CORP			1	2.A FE	4,710,650	96.9760	4,848,800	5,000,000	4,740,828	0	24,379	0	0	4.700	5.491	MS	69,194	235,000	09/26/2023	03/15/2033
666807-CH-3	NORTHROP GRUMMAN CORP			1	2.A FE	4,614,500	96.9760	4,848,800	5,000,000	4,653,465	0	32,175	0	0	4.700	5.771	MS	69,194	235,000	10/05/2023	03/15/2033
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-CL-4	NORTHROP GRUMMAN CORP			1	2.A FE	4,902,250	97.5880	4,879,400	5,000,000	4,903,406	0	1,156	0	0	4.900	5.161	JD	20,417	122,500	11/06/2024	06/01/2034
66765R-CG-9	NORTHWEST NATURAL GAS CO			1	1.F FE	5,000,000	90.7830	4,539,150	5,000,000	5,000,000	0	0	0	0	3.141	3.141	JD	6,980	157,050	06/11/2019	06/15/2029
66775V-AB-1	NORTHWEST PIPELINE CORP			1	2.A FE	1,938,513	98.2060	1,865,914	1,900,000	1,909,611	0	(4,545)	0	0	4.000	3.735	AO	19,000	76,000	11/22/2017	04/01/2027
66775V-AB-1	NORTHWEST PIPELINE CORP			1	2.A FE	2,956,740	98.2060	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
66775V-AB-1	NORTHWEST PIPELINE CORP			1	2.A FE	490,965	98.2060	491,030	500,000	497,287	0	1,115	0	0	4.000	4.253	AO	5,000	20,000	08/28/2018	04/01/2027
66815L-2D-0	NORTHWESTERN MUTUAL GLOBAL (144A)				1.A FE	4,506,525	90.1640	4,057,380	4,500,000	4,503,252	0	(923)	0	0	1.700	1.677	JD	6,375	76,500	05/25/2021	06/01/2028
66815L-2D-0	NORTHWESTERN MUTUAL GLOBAL (144A)				1.A FE	2,544,977	90.1640	2,299,182	2,550,000	2,547,460	0	712	0	0	1.700	1.730	JD	3,613	43,350	06/01/2021	06/01/2028
66815L-2K-4	NORTHWESTERN MUTUAL GLOBAL (144A)				1.A FE	2,924,940	99.2250	2,976,750	3,000,000	2,956,682	0	14,557	0	0	4.350	4.923	MS	38,425	130,500	09/26/2022	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
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	2,020,880	96.9830	1,939,660	2,000,000	2,005,416	0	(2,424)	0	0	3.100	2.968	MN	7,578	62,000	01/16/2018	05/17/2027
66989H-AN-8	NOVARTIS CAPITAL		C	1	1.D FE	1,982,180	96.9830	1,939,660	2,000,000	1,995,274	0	1,865	0	0	3.100	3.203	MN	7,578	62,000	02/14/2017	05/17/2027
66989H-AR-9	NOVARTIS CAPITAL		C	1	1.D FE	4,993,450	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
66989H-AV-0	NOVARTIS CAPITAL		C	1	1.D FE	4,968,950	93.0740	4,653,700	5,000,000	4,969,396	0	446	0	0	4.200	4.276	MS	60,083	0	09/17/2024	09/18/2034
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	1,146,876	96.7480	1,160,976	1,200,000	1,184,261	0	6,213	0	0	3.200	3.782	MN	4,907	38,400	04/25/2018	05/15/2027
67021C-AN-7	NSTAR ELECTRIC CO			1	1.G FE	4,830,606	93.5790	4,152,100	4,437,000	4,665,500	0	(52,734)	0	0	3.250	1.943	MN	18,426	144,203	10/18/2021	05/15/2029
67021C-AP-2	NSTAR ELECTRIC CO			1	1.G FE	6,071,550	95.7640	4,788,200	5,000,000	5,609,765	0	(116,879)	0	0	3.950	1.415	AO	49,375	197,500	12/16/2020	04/01/2030
67021C-AP-2	NSTAR ELECTRIC CO			1	1.G FE	3,406,320	95.7640	2,872,920	3,000,000	3,241,374	0	(45,132)	0	0	3.950	2.240	AO	29,625	118,500	03/23/2021	04/01/2030
67021C-AR-8	NSTAR ELECTRIC CO			1	1.F FE	5,016,850	83.1950	4,159,750	5,000,000	5,011,356	0	(1,658)	0	0	1.950	1.911	FA	36,833	97,500	08/23/2021	08/15/2031
67021C-AK-3	NSTAR ELECTRIC CO LS:154K	LS		1	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	2,995,320	97.1790	2,915,370	3,000,000	2,998,107	0	486	0	0	3.950	3.969	MN	19,750	118,500	04/24/2018	05/01/2028
67080L-AA-3	NUVEEN LLC (144A)			1	1.C FE	4,970,150	97.1030	4,855,150	5,000,000	4,986,942	0	3,034	0	0	4.000	4.073	MN	33,333	200,000	10/17/2018	11/01/2028
649840-CQ-6	NY STATE ELECTRIC & GAS (144A)			1	1.G FE	2,978,460	96.9570	2,908,710	3,000,000	2,995,247	0	2,335	0	0	3.250	3.335	JD	8,125	97,500	11/21/2016	12/01/2026
649840-CT-0	NY STATE ELECTRIC & GAS (144A)			1	1.G FE	3,006,870	81.6830	2,450,490	3,000,000	3,004,707	0	(668)	0	0	2.150	2.124	AO	16,125	64,500	09/22/2021	10/01/2031
649840-CT-0	NY STATE ELECTRIC & GAS (144A)			1	1.G FE	7,014,210	81.6830	5,717,810	7,000,000	7,009,713	0	(1,379)	0	0	2.150	2.126	AO	37,625	150,500	09/22/2021	10/01/2031
67103H-AH-0	O'REILLY AUTOMOTIVE INC			1	2.B FE	2,999,730	95.9580	2,878,740	3,000,000	2,999,801	0	25	0	0	3.900	3.901	JD	9,750	117,000	05/09/2019	06/01/2029

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
67103H-AM-9	O'REILLY AUTOMOTIVE INC			1	2.B FE	2,998,620	101.8120	3,054,360	3,000,000	2,998,886	0	439	0	0	5.750	5.766	MN	19,646	172,500	11/13/2023	11/20/2026
677347-CH-7	OHIO EDISON			1	1.G FE	2,931,570	100.2550	3,007,650	3,000,000	2,942,926	0	5,428	0	0	5.500	5.799	JJ	76,083	165,000	10/11/2022	01/15/2033
677415-CT-6	OHIO POWER CO			1	2.A FE	14,937,000	81.5620	12,234,300	15,000,000	14,960,485	0	6,163	0	0	1.625	1.671	JJ	112,396	243,750	02/10/2021	01/15/2031
677415-CT-6	OHIO POWER CO			1	2.A FE	2,986,770	81.5620	2,446,860	3,000,000	2,991,754	0	1,286	0	0	1.625	1.673	JJ	22,479	48,750	01/07/2021	01/15/2031
677415-CV-1	OHIO POWER CO			1	2.A FE	4,212,867	96.7640	4,125,049	4,263,000	4,219,009	0	4,065	0	0	5.000	5.152	JD	17,763	213,150	07/17/2023	06/01/2033
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	1,099,366	99.5480	1,144,802	1,150,000	1,147,711	0	8,552	0	0	2.950	3.726	AO	8,481	33,925	10/24/2018	04/01/2025
68233J-BH-6	ONCOR ELECTRIC DELIVERY			1	1.F FE	4,484,960	96.2190	3,848,760	4,000,000	4,207,963	0	(54,564)	0	0	3.700	2.199	MN	18,911	148,000	09/04/2019	11/15/2028
68233J-BH-6	ONCOR ELECTRIC DELIVERY			1	1.F FE	2,220,660	96.2190	1,924,380	2,000,000	2,095,651	0	(25,028)	0	0	3.700	2.316	MN	9,456	74,000	10/02/2019	11/15/2028
68233J-BH-6	ONCOR ELECTRIC DELIVERY			1	1.F FE	3,120,060	96.2190	2,886,570	3,000,000	3,051,345	0	(13,160)	0	0	3.700	3.196	MN	14,183	111,000	05/20/2019	11/15/2028
68233J-BK-9	ONCOR ELECTRIC DELIVERY			1	1.F FE	1,216,378	103.6820	995,347	960,000	1,078,044	0	(28,072)	0	0	5.750	2.468	MS	16,253	55,200	10/23/2019	03/15/2029
68233J-BK-9	ONCOR ELECTRIC DELIVERY			1	1.F FE	5,787,650	103.6820	5,184,100	5,000,000	5,347,350	0	(79,842)	0	0	5.750	3.840	MS	84,653	287,500	12/11/2018	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
68233J-CS-1	ONCOR ELECTRIC DELIVERY			1	1.F FE	1,162,590	102.5920	1,125,434	1,097,000	1,161,244	0	(1,345)	0	0	5.650	4.812	MN	7,920	30,990	10/10/2024	11/15/2033
68235P-AH-1	ONE GAS INC			1	1.G FE	5,507,456	86.4890	4,596,890	5,315,000	5,427,069	0	(20,849)	0	0	2.000	1.570	MN	13,583	106,300	01/19/2021	05/15/2030
68235P-AH-1	ONE GAS INC			1	1.G FE	587,624	86.4890	492,987	570,000	580,325	0	(1,917)	0	0	2.000	1.630	MN	1,457	11,400	02/04/2021	05/15/2030
682680-AS-2	ONEOK INC			1	2.B FE	998,450	98.2490	982,490	1,000,000	999,534	0	167	0	0	4.000	4.019	JJ	18,667	40,000	07/10/2017	07/13/2027
682680-AU-7	ONEOK INC			1	2.B FE	2,007,300	98.5900	1,971,800	2,000,000	2,002,977	0	(797)	0	0	4.550	4.502	JJ	41,961	91,000	09/24/2018	07/15/2028
682680-AW-3	ONEOK INC			1	2.B FE	3,054,930	97.4110	2,922,330	3,000,000	3,025,039	0	(5,715)	0	0	4.350	4.119	MS	38,425	130,500	04/04/2019	03/15/2029
682680-BQ-5	ONEOK INC			1	2.B FE	836,511	99.6060	846,651	850,000	849,424	0	2,427	0	0	3.200	3.499	MS	8,009	27,200	04/11/2019	03/15/2025
682680-BQ-5	ONEOK INC			1	2.B FE	367,783	99.6060	383,483	385,000	384,359	0	2,870	0	0	3.200	3.979	MS	3,628	12,320	08/15/2018	03/15/2025
682680-BR-3	ONEOK INC			2	2.B FE	1,118,420	100.2060	1,002,060	1,000,000	1,015,131	0	(15,989)	0	0	5.000	3.311	MS	16,667	50,000	11/13/2017	03/01/2026
682680-BR-3	ONEOK INC			2	2.B FE	1,114,870	100.2060	1,002,060	1,000,000	1,014,769	0	(15,600)	0	0	5.000	3.351	MS	16,667	50,000	11/29/2017	03/01/2026
682680-BR-3	ONEOK INC			2	2.B FE	4,206,160	100.2060	4,008,240	4,000,000	4,030,006	0	(31,439)	0	0	5.000	4.158	MS	66,667	200,000	10/10/2018	03/01/2026
48238T-AA-7	OPENLANE INC (144A)			1	4.C FE	80,200	99.8260	79,861	80,000	79,861	922	0	0	0	5.125	5.069	JD	342	4,100	02/20/2018	06/01/2025
68389X-BC-8	ORACLE CORP			1	2.B FE	982,790	99.3170	993,170	1,000,000	999,169	0	2,043	0	0	2.950	3.164	MN	3,769	29,500	01/11/2016	05/15/2025
68389X-BM-6	ORACLE CORP			1	2.B FE	996,240	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	1,861,480	97.0180	1,940,360	2,000,000	1,925,505	0	45,333	0	0	2.650	5.199	JJ	24,439	53,000	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-BN-4	ORACLE CORP			1	2.B FE	4,466,776	96.1720	4,623,950	4,808,000	4,571,826	0	74,459	0	0	3.250	5.109	MN	19,967	156,260	07/26/2023	11/15/2027
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-CS-2	ORACLE CORP			1	2.B FE	4,993,300	96.6210	4,831,050	5,000,000	4,993,342	0	42	0	0	4.200	4.230	MS	54,833	0	09/26/2024	09/27/2029
688225-AH-4	OSHKOSH CORP			1	2.B FE	5,340,100	91.6610	4,583,050	5,000,000	5,207,197	0	(39,473)	0	0	3.100	2.206	MS	51,667	155,000	07/14/2021	03/01/2030
68902V-AK-3	OTIS WORLDWIDE CORP			1	2.B FE	3,016,530	88.8810	2,666,430	3,000,000	3,008,765	0	(1,668)	0	0	2.565	2.501	FA	29,070	76,950	02/20/2020	02/15/2030
68902V-AP-2	OTIS WORLDWIDE CORP			1	2.B FE	11,956,800	101.2740	12,152,880	12,000,000	11,966,782	0	7,912	0	0	5.250	5.332	FA	236,250	630,000	08/14/2023	08/16/2028
68902V-AR-8	OTIS WORLDWIDE CORP			1	2.B FE	5,038,350	100.0950	5,004,750	5,000,000	5,038,089	0	(261)	0	0	5.125	4.990	MN	29,896	0	12/16/2024	11/19/2031
68902V-AR-8	OTIS WORLDWIDE CORP			1	2.B FE	8,018,160	100.0950	8,007,600	8,000,000	8,017,448	0	(712)	0	0	5.125	5.086	MN	47,833	0	11/13/2024	11/19/2031
68964*-AS-0	OTTER TAIL POWER COMPANY			1	1.G	5,000,000	83.1810	4,159,050	5,000,000	5,000,000	0	0	0	0	2.740	2.740	MN	12,178	137,000	05/19/2021	11/29/2031
69007T-AB-0	OUTFRONT MEDIA CAP (144A)			2	4.B FE	250,000	97.3930	243,483	250,000	243,483	1,633	0	0	0	5.000	5.000	FA	4,722	12,500	06/12/2019	08/15/2027
69007T-AG-9	OUTFRONT MEDIA CAP (144A)			1	3.B FE	100,000	104.6110	104,611	100,000	100,000	0	0	0	0	7.375	7.375	MN	942	7,273	11/07/2023	02/15/2031
690742-AF-8	OWENS CORNING INC			1	2.B FE	1,004,820	97.8770	978,770	1,000,000	1,000,779	0	(540)	0	0	3.400	3.342	FA	12,844	34,000	08/04/2016	08/15/2026
690742-AF-8	OWENS CORNING INC			1	2.B FE	984,030	97.8770	978,770	1,000,000	996,645	0	1,957	0	0	3.400	3.613	FA	12,844	34,000	10/25/2017	08/15/2026
69371R-S3-1	PACCAR FINANCIAL CORP				1.E FE	4,991,600	99.8420	4,992,100	5,000,000	4,994,632	0	1,598	0	0	4.600	4.638	JJ	109,250	230,000	01/04/2023	01/10/2028
694308-HW-0	PACIFIC GAS & ELECTRIC			1	2.B FE	2,991,120	95.5770	2,867,310	3,000,000	2,997,048	0	930	0	0	3.300	3.335	JD	8,250	99,000	11/27/2017	12/01/2027
694308-JK-4	PACIFIC GAS & ELECTRIC			1	2.B FE	523,350	95.7590	478,795	500,000	510,918	0	(2,910)	0	0	3.750	3.087	JJ	9,375	18,750	07/01/2020	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
694308-JK-4	PACIFIC GAS & ELECTRIC			1	2.B FE	1,565,790	95.7590	1,436,385	1,500,000	1,530,804	0	(8,204)	0	0	3.750	3.126	JJ	28,125	56,250	07/01/2020	07/01/2028
694308-JK-4	PACIFIC GAS & ELECTRIC			1	2.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	523,350	99.2380	496,190	500,000	502,467	0	(4,845)	0	0	3.450	2.452	JJ	8,625	17,250	07/01/2020	07/01/2025
694308-JL-2	PACIFIC GAS & ELECTRIC			1	2.B FE	1,565,790	99.2380	1,488,570	1,500,000	1,506,955	0	(13,653)	0	0	3.450	2.511	JJ	25,875	51,750	07/01/2020	07/01/2025
694308-JL-2	PACIFIC GAS & ELECTRIC			1	2.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	3,880,276	90.5720	3,600,237	3,975,000	3,931,389	0	13,765	0	0	1.450	1.821	JJ	25,777	57,638	03/08/2021	01/20/2028
6944PL-2H-1	PACIFIC LIFE GLOBAL FUNDING II (144A)				1.D FE	9,982,900	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-2J-7	PACIFIC LIFE GLOBAL FUNDING II (144A)				1.D FE	24,960,250	82.3050	20,576,250	25,000,000	24,971,030	0	3,719	0	0	2.450	2.468	JJ	289,236	612,500	01/04/2022	01/11/2032
695114-CU-0	PACIFICORP			1	1.F FE	3,992,600	94.2020	3,768,080	4,000,000	3,996,351	0	734	0	0	3.500	3.522	JD	6,222	140,000	02/25/2019	06/15/2029
695156-AT-6	PACKAGING CORP OF AMERICA			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
695156-AT-6	PACKAGING CORP OF AMERICA			1	2.B FE	996,390	96.3690	963,690	1,000,000	998,790	0	379	0	0	3.400	3.443	JD	1,511	34,000	12/21/2017	12/15/2027
695156-AT-6	PACKAGING CORP OF AMERICA			1	2.B FE	1,865,853	96.3690	1,833,902	1,903,000	1,890,446	0	3,946	0	0	3.400	3.637	JD	2,876	64,702	02/05/2018	12/15/2027
695156-AU-3	PACKAGING CORP OF AMERICA			1	2.B FE	4,993,450	91.2040	4,560,200	5,000,000	4,996,526	0	632	0	0	3.000	3.015	JD	6,667	150,000	11/18/2019	12/15/2029
124857-AT-0	PARAMOUNT GLOBAL			1	2.C FE	990,270	94.1480	941,480	1,000,000	996,745	0	962	0	0	3.375	3.485	FA	12,750	33,750	06/26/2017	02/15/2028
124857-AX-1	PARAMOUNT GLOBAL			1	2.C FE	983,000	94.2340	942,340	1,000,000	993,698	0	1,686	0	0	3.700	3.898	JD	3,083	37,000	11/13/2017	06/01/2028
701094-AJ-3	PARKER-HANNIFIN CORP			1	2.A FE	1,019,620	97.1630	971,630	1,000,000	1,004,495	0	(2,243)	0	0	3.250	3.007	MS	10,833	32,500	08/03/2017	03/01/2027
701094-AJ-3	PARKER-HANNIFIN CORP			1	2.A FE	1,004,600	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	982,250	97.1630	971,630	1,000,000	995,580	0	1,918	0	0	3.250	3.462	MS	10,833	32,500	03/13/2017	03/01/2027
701094-AJ-3	PARKER-HANNIFIN CORP			1	2.A FE	977,320	97.1630	971,630	1,000,000	993,827	0	2,681	0	0	3.250	3.547	MS	10,833	32,500	03/06/2018	03/01/2027
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
703481-AB-7	PATTERSON-UTI ENERGY INC			1	2.C FE	999,250	95.7590	957,590	1,000,000	999,714	0	77	0	0	3.950	3.959	FA	16,458	39,500	01/10/2018	02/01/2028
693304-AT-4	PECO ENERGY CO			1	1.E FE	1,856,984	98.9560	1,880,164	1,900,000	1,894,909	0	6,179	0	0	3.150	3.493	AO	12,635	59,850	03/20/2018	10/15/2025
693304-AT-4	PECO ENERGY CO			1	1.E FE	2,904,030	98.9560	2,968,680	3,000,000	2,988,496	0	13,991	0	0	3.150	3.643	AO	19,950	94,500	04/25/2018	10/15/2025
693304-BF-3	PECO ENERGY CO			1	1.E FE	4,886,450	98.3150	4,915,750	5,000,000	4,891,936	0	5,486	0	0	4.900	5.219	JD	10,889	245,000	06/10/2024	06/15/2033
708696-BY-4	PENNSYLVANIA ELECTRIC CO (144A)			1	1.G FE	998,580	95.0190	950,190	1,000,000	999,485	0	141	0	0	3.250	3.266	MS	9,569	32,500	09/05/2017	03/15/2028
70959W-AK-9	PENSKE AUTO GROUP			1	3.C FE	249,000	91.0140	273,042	300,000	258,112	0	7,658	0	0	3.750	7.492	JD	500	11,250	10/18/2023	06/15/2029
70959W-AK-9	PENSKE AUTO GROUP			1	3.C FE	1,657,500	91.0140	1,820,280	2,000,000	1,718,700	0	51,385	0	0	3.750	7.523	JD	3,333	75,000	10/18/2023	06/15/2029
70959W-AK-9	PENSKE AUTO GROUP			1	3.C FE	541,200	91.0140	597,052	656,000	561,548	0	17,207	0	0	3.750	7.621	JD	1,093	24,600	10/19/2023	06/15/2029
709599-BY-9	PENSKE TRUCK LEASING (144A)			1	2.B FE	2,004,040	100.7570	2,015,140	2,000,000	2,002,755	0	(1,285)	0	0	5.350	5.275	JJ	50,231	53,500	01/10/2024	01/12/2027
709599-BY-9	PENSKE TRUCK LEASING (144A)			1	2.B FE	998,910	100.7570	1,007,570	1,000,000	999,223	0	313	0	0	5.350	5.389	JJ	25,115	26,750	01/09/2024	01/12/2027
711123-F*-5	PEOPLES GAS LIGHT AND COKE COMPANY			1	1.E	6,000,000	82.6320	4,957,920	6,000,000	6,000,000	0	0	0	0	1.980	1.980	JD	9,900	118,800	11/17/2020	12/01/2030
713448-CT-3	PEPSICO INC			1	1.E FE	1,024,720	99.4660	994,660	1,000,000	1,000,268	0	(3,274)	0	0	2.750	2.417	AO	4,583	27,500	11/03/2016	04/30/2025
713448-CY-2	PEPSICO INC			1	1.E FE	995,320	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-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-DY-1	PEPSICO INC			1	1.E FE	994,530	96.3010	963,010	1,000,000	998,274	0	575	0	0	3.000	3.064	AO	6,333	30,000	10/26/2017	10/15/2027
713448-DY-1	PEPSICO INC			1	1.E FE	990,620	96.3010	963,010	1,000,000	997,002	0	1,004	0	0	3.000	3.112	AO	6,333	30,000	01/16/2018	10/15/2027
713448-FE-3	PEPSICO INC			1	1.E FE	5,977,800	83.1960	4,991,760	6,000,000	5,984,347	0	2,118	0	0	1.950	1.990	AO	22,750	117,000	10/06/2021	10/21/2031
713448-FQ-6	PEPSICO INC			1	1.E FE	12,005,284	100.2630	12,031,560	12,000,000	12,005,203	0	(81)	0	0	4.550	4.505	FA	209,300	0	12/18/2024	02/13/2026
713466-AD-2	PEPSICO SINGAPORE FINANCING I			1	1.E FE	4,990,150	96.8770	4,843,850	5,000,000	4,990,583	0	433	0	0	4.700	4.724	FA	88,125	117,500	02/12/2024	02/16/2034
714272-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	968,810	97.6730	976,730	1,000,000	994,616	0	3,636	0	0	2.750	3.139	JD	2,139	27,500	02/10/2017	06/03/2026
717081-DV-2	PFIZER INC			1	1.F FE	1,216,412	97.6730	1,253,145	1,283,000	1,269,760	0	8,913	0	0	2.750	3.499	JD	2,744	35,283	05/30/2018	06/03/2026
717081-DV-2	PFIZER INC			1	1.F FE	4,785,150	97.6730	4,883,650	5,000,000	4,905,881	0	62,918	0	0	2.750	4.125	JD	10,694	137,500	01/12/2023	06/03/2026
717081-EA-7	PFIZER INC			1	1.F FE	3,965,920	97.3310	3,893,240	4,000,000	3,992,505	0	3,644	0	0	3.000	3.099	JD	5,333	120,000	11/14/2016	12/15/2026
717081-EW-9	PFIZER INC			1	1.F FE	8,381,520	89.7250	7,178,000	8,000,000	8,227,146	0	(42,747)	0	0	2.625	2.025	AO	52,500	210,000	04/14/2021	04/01/2030

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
717081-EY-5	PFIZER INC			1	1.F FE	3,079,920	85.2330	2,556,990	3,000,000	3,045,996	0	(8,541)	0	0	1.700	1.391	MN	4,675	51,000	12/09/2020	05/28/2030
717081-FB-4	PFIZER INC			1	1.F FE	3,986,520	82.3840	3,295,360	4,000,000	3,990,755	0	1,298	0	0	1.750	1.786	FA	25,861	70,000	08/16/2021	08/18/2031
717081-FB-4	PFIZER INC			1	1.F FE	2,918,670	82.3840	2,471,520	3,000,000	2,943,343	0	7,894	0	0	1.750	2.055	FA	19,396	52,500	10/18/2021	08/18/2031
717081-EP-4	PFIZER INC LS:2.9M	LS		1	1.F FE	3,011,880	96.8890	2,906,670	3,000,000	3,004,828	0	(1,290)	0	0	3.600	3.550	MS	31,800	108,000	01/22/2019	09/15/2028
716973-AE-2	PFIZER INVESTMENT ENTERPRISE			1	1.F FE	4,713,850	97.2070	4,860,350	5,000,000	4,742,164	0	23,586	0	0	4.750	5.526	MN	27,708	237,500	10/12/2023	05/19/2033
718172-BQ-1	PHILIP MORRIS INTERNATIONAL			1	1.G FE	2,003,760	99.2310	1,984,620	2,000,000	2,000,184	0	(441)	0	0	3.375	3.352	FA	26,250	67,500	09/18/2015	08/11/2025
718172-BQ-1	PHILIP MORRIS INTERNATIONAL			1	1.G FE	1,995,280	99.2310	1,984,620	2,000,000	1,999,615	0	535	0	0	3.375	3.403	FA	26,250	67,500	09/02/2015	08/11/2025
718172-BQ-1	PHILIP MORRIS INTERNATIONAL			1	1.G FE	990,280	99.2310	992,310	1,000,000	999,279	0	1,107	0	0	3.375	3.491	FA	13,125	33,750	08/04/2015	08/11/2025
718172-BT-5	PHILIP MORRIS INTERNATIONAL			1	1.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-CE-7	PHILIP MORRIS INTERNATIONAL			1	1.F FE	1,985,900	95.2580	1,905,160	2,000,000	1,995,099	0	1,430	0	0	3.125	3.206	MS	20,660	62,500	10/31/2017	03/02/2028
718172-DN-6	PHILIP MORRIS INTERNATIONAL INC			1	1.F FE	4,954,950	98.6820	4,934,100	5,000,000	4,955,979	0	1,029	0	0	4.625	4.829	MN	38,542	0	10/31/2024	11/01/2029
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
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-AH-8	PIEDMONT NATURAL GAS CO			1	2.A FE	1,996,520	89.3720	1,787,440	2,000,000	1,997,866	0	171	0	0	4.100	4.113	MS	27,333	82,000	09/15/2014	09/18/2034
720186-E#-8	PIEDMONT NATURAL GAS CO			1	2.A	6,837,805	96.3420	6,262,230	6,500,000	6,590,182	0	(33,697)	0	0	3.470	2.900	JD	18,796	225,550	11/07/2016	07/16/2027
69353R-EQ-7	PNC BANK NA			2	1.F FE	973,500	99.3710	993,710	1,000,000	998,655	0	3,030	0	0	3.250	3.568	JD	2,708	32,500	06/05/2015	06/01/2025
69353R-FG-8	PNC BANK NA			2	1.F FE	999,660	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	995,260	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
69349L-AQ-1	PNC BANK NA LS:347K	LS		2	1.G FE	1,014,090	99.6520	996,520	1,000,000	1,001,082	0	(1,411)	0	0	4.200	4.050	MN	7,000	42,000	10/22/2013	11/01/2025
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	8,454,720	88.8390	7,107,120	8,000,000	8,272,624	0	(53,783)	0	0	2.550	1.807	JJ	90,100	204,000	07/09/2021	01/22/2030
693475-AZ-8	PNC FINANCIAL SERVICES			2	1.G FE	4,176,840	88.8390	3,553,560	4,000,000	4,110,234	0	(21,657)	0	0	2.550	1.946	JJ	45,050	102,000	11/09/2021	01/22/2030
693475-BA-2	PNC FINANCIAL SERVICES			2	1.G FE	7,000,000	84.1810	5,892,670	7,000,000	7,000,000	0	0	0	0	2.307	2.307	AO	30,504	161,490	04/20/2021	04/23/2032
693475-BJ-3	PNC FINANCIAL SERVICES			2	1.G FE	10,000,000	103.5270	10,352,700	10,000,000	10,000,000	0	0	0	0	6.037	6.037	AO	105,648	603,700	10/25/2022	10/28/2033
693475-BK-0	PNC FINANCIAL SERVICES			2	1.G FE	3,000,000	101.4380	3,043,140	3,000,000	3,000,000	0	0	0	0	5.354	5.354	JD	12,939	160,620	11/29/2022	12/02/2028
73020*-AK-9	PNG COMPANIES LLC			1	1.G FE	3,000,000	95.9380	2,878,148	3,000,000	3,000,000	0	0	0	0	3.380	3.380	JD	3,662	101,400	10/13/2017	12/18/2027
737446-AP-9	POST HOLDINGS INC (144A)			1	4.B FE	500,000	96.8710	484,355	500,000	484,355	2,050	0	0	0	5.500	5.500	JD	1,222	27,500	06/24/2019	12/15/2029
737446-AU-8	POST HOLDINGS INC (144A)			1	3.B FE	1,000,000	99.3730	993,730	1,000,000	993,730	(6,270)	0	0	0	6.250	6.250	FA	23,611	30,382	02/05/2024	02/15/2032
693506-BP-1	PPG INDUSTRIES			1	2.A FE	1,938,224	96.6490	1,875,957	1,941,000	1,939,930	0	285	0	0	3.750	3.767	MS	21,432	72,788	02/22/2018	03/15/2028
693506-BP-1	PPG INDUSTRIES			1	2.A FE	996,830	96.6490	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
69351U-BA-0	PPL ELECTRIC UTILITIES			1	1.E FE	12,370,000	99.0020	12,375,250	12,500,000	12,385,577	0	10,627	0	0	5.000	5.135	MN	79,861	625,000	08/29/2023	05/15/2033
69351U-BC-6	PPL ELECTRIC UTILITIES			1	1.E FE	8,008,080	97.5240	7,801,920	8,000,000	8,007,755	0	(325)	0	0	4.850	4.836	FA	146,578	237,111	01/11/2024	02/15/2034
69351U-BC-6	PPL ELECTRIC UTILITIES			1	1.E FE	5,341,632	97.5240	5,221,435	5,354,000	5,342,754	0	1,121	0	0	4.850	4.878	FA	98,097	158,687	01/16/2024	02/15/2034
69351U-BC-6	PPL ELECTRIC UTILITIES			1	1.E FE	4,982,600	97.5240	4,876,200	5,000,000	4,984,039	0	1,439	0	0	4.850	4.893	FA	91,611	148,194	01/03/2024	02/15/2034
740189-AM-7	PRECISION CAST			1	1.C FE	1,208,476	99.4440	1,168,467	1,175,000	1,176,025	0	(4,958)	0	0	3.250	2.819	JD	1,697	38,188	11/01/2017	06/15/2025
740189-AM-7	PRECISION CAST			1	1.C FE	988,970	99.4440	994,440	1,000,000	999,202	0	1,649	0	0	3.250	3.423	JD	1,444	32,500	03/21/2018	06/15/2025
740189-AM-7	PRECISION CAST			1	1.C FE	1,952,780	99.4440	1,988,880	2,000,000	1,996,565	0	7,214	0	0	3.250	3.628	JD	2,889	65,000	04/24/2018	06/15/2025
74153W-CT-4	PRICOA GLOBAL FUNDING 1 (144A)				1.D FE	8,812,058	101.5750	8,923,364	8,785,000	8,799,833	0	(8,725)	0	0	5.550	5.437	FA	166,586	487,568	08/28/2023	08/28/2026
74153W-CT-4	PRICOA GLOBAL FUNDING 1 (144A)				1.D FE	14,984,850	101.5750	15,236,250	15,000,000	14,990,082	0	4,861	0	0	5.550	5.587	FA	284,438	832,500	08/21/2023	08/28/2026
74153W-CV-9	PRICOA GLOBAL FUNDING 1 (144A)				1.D FE	3,814,763	97.2970	3,648,638	3,750,000	3,812,476	0	(2,286)	0	0	4.650	4.357	FA	60,063	0	09/20/2024	08/27/2031
74251V-AK-8	PRINCIPAL FINANCIAL GROUP			1	1.G FE	1,949,660	99.5130	1,990,260	2,000,000	1,997,591	0	5,924	0	0	3.400	3.712	MN	8,689	68,000	09/15/2015	05/15/2025
74256L-BG-3	PRINCIPAL LIFE GLOBAL FUNDING LS:2.2M	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
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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ 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	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	5,646,840	81.8870	4,913,220	6,000,000	5,760,305	0	37,549	0	0	1.625	2.356	MN	11,375	97,500	11/23/2021	11/19/2030
74256L-EX-3	PRINCIPAL LIFE GLOBAL FUNDING II (144A)				1.E FE	2,998,830	100.5920	3,017,760	3,000,000	2,999,114	0	284	0	0	5.000	5.014	JJ	68,750	75,000	01/08/2024	01/16/2027
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-FH-7	PROCTER & GAMBLE CO			1	1.D FE	2,389,992	92.2230	2,028,906	2,200,000	2,314,133	0	(20,526)	0	0	3.000	1.952	MS	17,600	66,000	03/11/2021	03/25/2030
742718-FH-7	PROCTER & GAMBLE CO			1	1.D FE	1,085,490	92.2230	922,230	1,000,000	1,051,369	0	(9,236)	0	0	3.000	1.962	MS	8,000	30,000	03/11/2021	03/25/2030
742718-FW-4	PROCTER & GAMBLE CO			1	1.D FE	39,971,600	85.9610	34,384,400	40,000,000	39,978,834	0	2,675	0	0	2.300	2.307	FA	383,333	920,000	01/27/2022	02/01/2032
742718-GG-8	PROCTER & GAMBLE CO			1	1.D FE	5,035,450	97.3840	4,869,200	5,000,000	5,032,653	0	(2,797)	0	0	4.550	4.459	JJ	96,056	113,750	01/30/2024	01/29/2034
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
74340X-BH-3	PROLOGIS LP			1	1.G FE	2,981,100	96.8440	2,905,320	3,000,000	2,992,074	0	1,915	0	0	3.875	3.951	MS	34,229	116,250	06/12/2018	09/15/2028
74340X-BS-9	PROLOGIS LP			1	1.G FE	9,940,900	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	921,470	98.1870	981,870	1,000,000	966,511	0	20,831	0	0	3.250	5.608	JD	0	48,750	10/06/2022	06/30/2026
74340X-BV-2	PROLOGIS LP			1	1.G FE	1,799,360	96.7720	1,935,440	2,000,000	1,878,779	0	36,702	0	0	3.375	5.629	JD	3,000	67,500	10/06/2022	12/15/2027
74340X-BX-8	PROLOGIS LP			1	1.G FE	2,783,220	97.3880	2,921,640	3,000,000	2,856,675	0	33,992	0	0	4.000	5.439	MS	35,333	120,000	10/06/2022	09/15/2028
74340X-CA-7	PROLOGIS LP			1	1.G FE	3,060,440	82.9980	3,319,920	4,000,000	3,274,464	0	98,775	0	0	1.750	5.274	FA	29,167	70,000	10/06/2022	02/01/2031
74348T-AW-2	PROSPECT CAPITAL CORP LS:500K	LS		1	3.A FE	1,044,300	86.3440	1,036,128	1,200,000	1,036,128	(9,442)	1,270	0	0	3.437	7.390	AO	8,707	0	12/17/2024	10/15/2028
74348T-AW-2	PROSPECT CAPITAL CORP LS:500K	LS		1	3.A FE	1,039,284	86.3440	1,036,128	1,200,000	1,036,128	(5,058)	1,902	0	0	3.437	7.513	AO	8,707	0	12/11/2024	10/15/2028
743674-BD-4	PROTECTIVE LIFE CORP (144A)		C	1	1.G FE	4,987,950	97.1390	4,856,950	5,000,000	4,994,743	0	1,196	0	0	4.300	4.329	MS	53,750	215,000	08/16/2018	09/30/2028
74368C-AY-0	PROTECTIVE LIFE GLOBAL (144A)		C		1.D FE	9,634,000	84.4250	8,442,500	10,000,000	9,764,358	0	38,247	0	0	1.737	2.177	MS	48,250	173,700	06/29/2021	09/21/2030
74368C-AY-0	PROTECTIVE LIFE GLOBAL (144A)		C		1.D FE	1,375,733	84.4250	1,215,720	1,440,000	1,398,787	0	6,668	0	0	1.737	2.272	MS	6,948	25,013	06/08/2021	09/21/2030
74368C-AY-0	PROTECTIVE LIFE GLOBAL (144A)		C		1.D FE	8,084,809	84.4250	7,306,984	8,655,000	8,263,687	0	62,640	0	0	1.737	2.591	MS	41,760	150,337	01/25/2022	09/21/2030
74368C-BG-8	PROTECTIVE LIFE GLOBAL (144A)		C		1.D FE	15,000,000	90.6280	13,594,200	15,000,000	15,000,000	0	0	0	0	1.900	1.900	JJ	138,542	285,000	06/28/2021	07/06/2028
74432Q-CC-7	PRUDENTIAL FINANCIAL INC			1	1.G FE	1,947,000	97.4070	1,896,514	1,947,000	1,947,000	0	0	0	0	3.878	3.878	MS	19,715	75,505	03/22/2018	03/27/2028
69370C-AC-4	PTC INC (144A)			1	3.C FE	630,124	95.1790	676,723	711,000	650,189	0	16,826	0	0	4.000	7.100	FA	10,744	28,440	10/17/2023	02/15/2028
69370C-AC-4	PTC INC (144A)			1	3.C FE	1,150,500	95.1790	1,237,327	1,300,000	1,187,489	0	31,106	0	0	4.000	7.138	FA	19,644	52,000	10/18/2023	02/15/2028
744448-CP-4	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	3,991,400	96.6170	3,864,680	4,000,000	3,996,602	0	891	0	0	3.700	3.726	JD	6,578	148,000	06/14/2018	06/15/2028
744448-CT-6	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	4,058,443	83.5720	3,238,415	3,875,000	3,982,922	0	(18,627)	0	0	1.900	1.376	JJ	33,949	73,625	11/05/2020	01/15/2031
744448-CT-6	PUBLIC SERVICE CO OF COLORADO			1	1.E FE	3,140,220	83.5720	2,507,160	3,000,000	3,082,905	0	(14,308)	0	0	1.900	1.380	JJ	26,283	57,000	11/24/2020	01/15/2031
744538-AE-9	PUBLIC SERVICE CO OF NEW HAMPSHIRE			1	1.E FE	1,423,212	84.3510	1,180,914	1,400,000	1,415,293	0	(2,290)	0	0	2.200	2.012	JD	1,369	30,800	06/09/2021	06/15/2031
744538-AE-9	PUBLIC SERVICE CO OF NEW HAMPSHIRE			1	1.E FE	9,970,600	84.3510	8,435,100	10,000,000	9,980,214	0	2,812	0	0	2.200	2.232	JD	9,778	220,000	06/01/2021	06/15/2031
744538-AF-6	PUBLIC SERVICE CO OF NEW HAMPSHIRE			1	1.E FE	2,837,419	101.1500	2,978,868	2,945,000	2,847,136	0	8,374	0	0	5.350	5.839	AO	39,389	160,183	10/24/2023	10/01/2033
744533-BQ-2	PUBLIC SERVICE CO OF OKLAHOMA			1	2.A FE	3,987,600	98.6240	3,944,960	4,000,000	3,989,534	0	1,011	0	0	5.250	5.289	JJ	96,833	210,000	01/03/2023	01/15/2033
744560-BL-9	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	696,815	99.4010	695,807	700,000	699,831	0	350	0	0	3.000	3.054	MN	2,683	21,000	08/12/2015	05/15/2025
744560-BR-6	PUBLIC SERVICE ELECTRIC & GAS			2	1.F FE	996,710	96.2920	962,920	1,000,000	999,369	0	350	0	0	2.250	2.287	MS	6,625	22,500	09/07/2016	09/15/2026
744560-BS-4	PUBLIC SERVICE ELECTRIC & GAS			2	1.F FE	997,070	96.6050	966,050	1,000,000	999,206	0	310	0	0	3.000	3.034	MN	3,833	30,000	05/02/2017	05/15/2027
744560-BU-9	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	1,992,400	96.8050	1,936,100	2,000,000	1,997,066	0	791	0	0	3.700	3.746	MN	12,333	74,000	05/02/2018	05/01/2028
744560-CB-0	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	4,739,908	89.4850	4,083,201	4,563,000	4,668,345	0	(20,784)	0	0	2.450	1.942	JJ	51,549	111,794	06/17/2021	01/15/2030
744560-CH-7	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	7,024,850	82.4510	5,771,570	7,000,000	7,016,764	0	(2,453)	0	0	1.900	1.860	FA	50,244	133,000	08/23/2021	08/15/2031
744560-CH-7	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	4,987,800	82.4510	4,122,550	5,000,000	4,991,603	0	1,172	0	0	1.900	1.926	FA	35,889	95,000	08/17/2021	08/15/2031
744560-CK-0	PUBLIC SERVICE ELECTRIC & GAS			1	1.F FE	3,997,400	99.2620	3,970,480	4,000,000	3,997,818	0	210	0	0	4.900	4.907	JD	8,711	196,000	11/30/2022	12/15/2032
744560-CQ-7	PUBLIC SERVICE ELECTRIC & GAS LS:330K	LS		1	1.F FE	2,999,070	99.7140	2,991,420	3,000,000	2,998,908	0	(162)	0	0	5.200	5.204	MS	52,000	78,000	02/28/2024	03/01/2034
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	3,645,577	96.2360	3,714,710	3,860,000	3,790,032	0	24,061	0	0	3.094	3.804	MS	35,165	119,428	04/30/2018	09/15/2027
74460D-AD-1	PUBLIC STORAGE			1	1.F FE	999,980	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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74460D-AJ-8	PUBLIC STORAGE			1	1.F FE	5,053,500	83.6870	4,184,350	5,000,000	5,037,409	0	(5,219)	0	0	2.250	2.128	MN	16,250	112,500	11/05/2021	11/09/2031
74460D-AJ-8	PUBLIC STORAGE			1	1.F FE	1,999,460	83.6870	1,673,740	2,000,000	1,999,595	0	51	0	0	2.250	2.253	MN	6,500	45,000	11/04/2021	11/09/2031
74460W-AE-7	PUBLIC STORAGE		2		1.F FE	4,016,800	85.4550	3,418,200	4,000,000	4,010,857	0	(1,646)	0	0	2.300	2.252	MN	15,333	92,000	04/15/2021	05/01/2031
74460W-AE-7	PUBLIC STORAGE		2		1.F FE	2,989,590	85.4550	2,563,650	3,000,000	2,993,105	0	992	0	0	2.300	2.339	MN	11,500	69,000	04/14/2021	05/01/2031
74460W-AD-9	PUBLIC STORAGE LS:1.8M	LS		1	1.F FE	4,996,400	91.2240	4,561,200	5,000,000	4,998,183	0	510	0	0	1.850	1.861	MN	15,417	92,500	04/14/2021	05/01/2028
747525-AF-0	QUALCOMM INC			1	1.F FE	1,992,800	99.6050	1,992,100	2,000,000	1,999,568	0	774	0	0	3.450	3.493	MN	7,858	69,000	05/13/2015	05/20/2025
747525-AU-7	QUALCOMM INC			1	1.F FE	1,994,760	97.2830	1,945,660	2,000,000	1,998,542	0	560	0	0	3.250	3.281	MN	7,403	65,000	05/19/2017	05/20/2027
747525-BK-8	QUALCOMM INC			1	1.F FE	3,163,710	87.7910	2,633,730	3,000,000	3,092,146	0	(17,117)	0	0	2.150	1.522	MN	7,346	64,500	09/22/2020	05/20/2030
747525-BK-8	QUALCOMM INC			1	1.F FE	7,040,810	87.7910	6,145,370	7,000,000	7,026,152	0	(4,772)	0	0	2.150	2.072	MN	17,140	150,500	11/16/2021	05/20/2030
747525-BP-7	QUALCOMM INC			1	1.F FE	4,837,900	79.7260	3,986,300	5,000,000	4,886,091	0	14,180	0	0	1.650	1.983	MN	9,396	82,500	07/06/2021	05/20/2032
74834L-BA-7	QUEST DIAGNOSTICS			1	2.A FE	2,991,210	97.1100	2,913,300	3,000,000	2,995,617	0	867	0	0	4.200	4.236	JD	0	189,000	03/07/2019	06/30/2029
74834L-BB-5	QUEST DIAGNOSTICS			1	2.A FE	5,234,850	89.8660	4,493,300	5,000,000	5,144,211	0	(25,490)	0	0	2.950	2.363	JD	0	221,250	04/26/2021	06/30/2030
74834L-BB-5	QUEST DIAGNOSTICS			1	2.A FE	3,989,520	89.8660	3,594,640	4,000,000	3,994,155	0	964	0	0	2.950	2.979	JD	0	177,000	12/09/2019	06/30/2030
74834L-BC-3	QUEST DIAGNOSTICS			1	2.A FE	5,491,200	86.8110	4,340,550	5,000,000	5,307,472	0	(46,139)	0	0	2.800	1.757	JD	0	210,000	11/24/2020	06/30/2031
74834L-BC-3	QUEST DIAGNOSTICS			1	2.A FE	3,268,710	86.8110	2,604,330	3,000,000	3,170,982	0	(25,587)	0	0	2.800	1.831	JD	0	126,000	01/26/2021	06/30/2031
74834L-BC-3	QUEST DIAGNOSTICS			1	2.A FE	5,066,450	86.8110	4,340,550	5,000,000	5,043,611	0	(6,319)	0	0	2.800	2.648	JD	0	210,000	03/22/2021	06/30/2031
449934-AD-0	QUINTILES IMS INC (144A)			1	3.B FE	2,002,500	98.7390	1,974,780	2,000,000	1,974,780	(7,038)	(402)	0	0	5.000	4.977	AO	21,111	100,000	03/28/2018	10/15/2026
75513E-AD-3	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	7,052,780	87.0050	6,090,350	7,000,000	7,033,977	0	(6,031)	0	0	2.250	2.152	JJ	78,750	157,500	10/13/2021	07/01/2030
75513E-CH-2	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	3,255,600	97.5710	2,927,130	3,000,000	3,080,407	0	(39,868)	0	0	3.500	2.094	MS	30,917	105,000	06/10/2020	03/15/2027
75513E-CM-1	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	1,982,480	81.8600	1,637,200	2,000,000	1,987,926	0	1,674	0	0	1.900	1.996	MS	12,667	38,000	08/30/2021	09/01/2031
75513E-CN-9	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	2,999,490	83.0990	2,492,970	3,000,000	2,999,554	0	50	0	0	2.375	2.377	MS	20,979	71,250	11/01/2021	03/15/2032
75513E-CN-9	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	2,906,010	83.0990	2,492,970	3,000,000	2,930,513	0	8,607	0	0	2.375	2.731	MS	20,979	71,250	01/25/2022	03/15/2032
913017-CR-8	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	1,000,000	96.5510	965,510	1,000,000	1,000,000	0	0	0	0	3.125	3.125	MN	4,948	31,250	05/01/2017	05/04/2027
913017-CY-3	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	7,931,350	97.3880	6,817,160	7,000,000	7,512,091	0	(134,805)	0	0	4.125	2.021	MN	36,094	288,750	10/25/2021	11/16/2028
756109-AR-5	REALTY INCOME CORP			2	1.G FE	2,059,540	99.1450	1,982,900	2,000,000	2,011,290	0	(6,997)	0	0	4.125	3.744	AO	17,417	82,500	03/08/2017	10/15/2026
756109-AS-3	REALTY INCOME CORP			1	1.G FE	991,470	96.7300	967,300	1,000,000	998,070	0	899	0	0	3.000	3.098	JJ	13,833	30,000	10/06/2016	01/15/2027
756109-AV-6	REALTY INCOME CORP			1	1.G FE	995,000	99.7690	997,690	1,000,000	999,673	0	740	0	0	3.875	3.957	AO	8,181	38,750	03/27/2018	04/15/2025
756109-BR-4	REALTY INCOME CORP			1	1.G FE	1,971,180	99.4440	1,988,880	2,000,000	1,978,142	0	3,559	0	0	4.850	5.090	MS	28,561	97,000	01/10/2023	03/15/2030
758750-AL-7	REGAL REXNORD CORP			1	2.C FE	3,015,510	100.9560	3,028,680	3,000,000	3,005,830	0	(5,089)	0	0	6.050	5.860	FA	68,567	181,500	01/10/2023	02/15/2026
758750-AM-5	REGAL REXNORD CORP			1	2.C FE	5,996,160	101.7470	6,104,820	6,000,000	5,996,339	0	801	0	0	6.050	6.066	AO	76,633	363,000	01/09/2023	04/15/2028
75884R-AU-7	REGENCY CENTERS LP			1	2.A FE	1,488,960	99.0590	1,485,885	1,500,000	1,498,852	0	1,254	0	0	3.900	3.989	MN	9,750	58,500	08/10/2015	11/01/2025
75884R-AV-5	REGENCY CENTERS LP			1	2.A FE	2,839,830	97.6150	2,928,450	3,000,000	2,953,983	0	20,620	0	0	3.600	4.377	FA	45,000	108,000	10/26/2018	02/01/2027
75884R-AX-1	REGENCY CENTERS LP			1	2.A FE	1,996,740	97.6930	1,953,860	2,000,000	1,998,708	0	340	0	0	4.125	4.145	MS	24,292	82,500	02/28/2018	03/15/2028
75884R-BB-8	REGENCY CENTERS LP			1	2.A FE	1,992,340	98.5990	1,971,980	2,000,000	1,992,851	0	511	0	0	5.250	5.299	JJ	48,417	51,625	01/08/2024	01/15/2034
760759-AQ-3	REPUBLIC SERVICES INC			1	2.A FE	995,840	99.6690	996,690	1,000,000	999,837	0	443	0	0	3.200	3.249	MS	9,422	32,000	03/04/2015	03/15/2025
760759-AS-9	REPUBLIC SERVICES INC			1	2.A FE	1,799,269	96.7820	1,731,430	1,789,000	1,792,532	0	(1,264)	0	0	3.375	3.296	MN	7,715	60,379	04/01/2019	11/15/2027
760759-AS-9	REPUBLIC SERVICES INC			1	2.A FE	1,005,240	96.7820	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	966,320	96.7820	967,820	1,000,000	988,589	0	3,683	0	0	3.375	3.797	MN	4,313	33,750	04/11/2018	11/15/2027
760759-AT-7	REPUBLIC SERVICES INC			1	2.A FE	1,972,040	97.4350	1,948,700	2,000,000	1,989,196	0	2,908	0	0	3.950	4.122	MN	10,094	79,000	05/03/2018	05/15/2028
760759-AV-2	REPUBLIC SERVICES INC			1	2.A FE	6,979,490	88.0380	6,162,660	7,000,000	6,988,714	0	2,014	0	0	2.300	2.333	MS	53,667	161,000	02/18/2020	03/01/2030
760759-AZ-3	REPUBLIC SERVICES INC			1	2.A FE	9,994,000	80.3810	8,038,100	10,000,000	9,995,929	0	523	0	0	1.750	1.756	FA	66,111	175,000	11/09/2020	02/15/2032
761713-BG-0	REYNOLDS AMERICAN		C	1	2.A FE	1,056,900	99.7430	997,430	1,000,000	1,001,556	0	(7,798)	0	0	4.450	3.647	JD	2,349	44,500	12/01/2016	06/12/2025
761713-BG-0	REYNOLDS AMERICAN		C	1	2.A FE	1,037,150	99.7430	997,430	1,000,000	1,000,909	0	(4,611)	0	0	4.450	3.976	JD	2,349	44,500	09/11/2015	06/12/2025
761713-BG-0	REYNOLDS AMERICAN		C	1	2.A FE	1,010,430	99.7430	997,430	1,000,000	1,000,238	0	(1,320)	0	0	4.450	4.318	JD	2,349	44,500	06/12/2015	06/12/2025

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
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	1,720,000	94.5950	1,891,900	2,000,000	1,773,911	0	44,932	0	0	4.500	7.754	FA	34,000	90,000	10/12/2023	02/15/2029
749571-AK-1	RHP HOTEL PPTY (144A)			1	3.C FE	1,000,000	100.5860	1,005,860	1,000,000	1,000,000	0	0	0	0	6.500	6.500	AO	16,250	33,042	03/21/2024	04/01/2032
771196-BK-7	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	1,915,840	97.6570	1,953,140	2,000,000	1,984,455	0	10,880	0	0	2.625	3.207	MN	6,708	52,500	01/31/2018	05/15/2026
771196-BK-7	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	942,820	97.6570	976,570	1,000,000	989,278	0	7,490	0	0	2.625	3.430	MN	3,354	26,250	02/27/2018	05/15/2026
771196-BL-5	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	4,945,350	95.8080	4,790,400	5,000,000	4,987,793	0	5,641	0	0	2.375	2.496	JJ	50,469	118,750	10/24/2016	01/28/2027
771196-BL-5	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	916,090	95.8080	958,080	1,000,000	977,932	0	10,077	0	0	2.375	3.486	JJ	10,094	23,750	03/22/2018	01/28/2027
771196-BX-9	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	3,006,900	82.9650	2,488,950	3,000,000	3,004,880	0	(669)	0	0	2.076	2.049	JD	3,114	62,280	12/13/2021	12/13/2031
771196-BX-9	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	5,008,850	82.9650	4,148,250	5,000,000	5,006,263	0	(857)	0	0	2.076	2.055	JD	5,190	103,800	12/07/2021	12/13/2031
771196-BX-9	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	7,000,000	82.9650	5,807,550	7,000,000	7,000,000	0	0	0	0	2.076	2.076	JD	7,266	145,320	12/06/2021	12/13/2031
771196-BX-9	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	4,859,500	82.9650	4,148,250	5,000,000	4,897,782	0	13,360	0	0	2.076	2.396	JD	5,190	103,800	01/24/2022	12/13/2031
771196-CF-7	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	5,000,000	102.2870	5,114,350	5,000,000	5,000,000	0	0	0	0	5.338	5.338	MN	34,845	266,900	11/06/2023	11/13/2028
771196-CH-3	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	12,000,000	103.4660	12,415,920	12,000,000	12,000,000	0	0	0	0	5.593	5.593	MN	87,624	671,160	11/06/2023	11/13/2033
771196-CQ-3	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	4,058,880	95.8960	3,835,840	4,000,000	4,057,170	0	(1,710)	0	0	4.592	4.405	MS	57,145	0	09/10/2024	09/09/2034
771196-CQ-3	ROCHE HOLDINGS INC (144A)		C	1	1.C FE	6,009,540	95.8960	5,753,760	6,000,000	6,008,940	0	(600)	0	0	4.592	4.572	MS	85,717	0	09/04/2024	09/09/2034
771367-C#-4	ROCHESTER GAS AND ELECTRIC CORP			1	1.F	7,000,000	79.9710	5,597,970	7,000,000	7,000,000	0	0	0	0	2.100	2.100	JD	6,533	147,000	08/25/2021	12/15/2031
771367-CD-9	ROCHESTER GAS AND ELECTRIC CORP (144A)			1	1.F FE	1,996,060	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	1,893,800	95.7090	1,914,180	2,000,000	1,967,742	0	12,497	0	0	3.100	3.804	JD	5,167	62,000	06/07/2018	06/01/2027
771367-CE-7	ROCHESTER GAS AND ELECTRIC CORP (144A)			1	1.F FE	1,210,956	82.1730	986,076	1,200,000	1,206,580	0	(1,094)	0	0	1.850	1.748	JD	1,850	22,200	11/17/2020	12/01/2030
773903-AG-4	ROCKWELL AUTOMATION			1	1.G FE	999,900	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	3,817,720	99.6600	3,986,400	4,000,000	3,994,633	0	29,843	0	0	2.875	3.650	MS	38,333	115,000	06/26/2018	03/01/2025
773903-AH-2	ROCKWELL AUTOMATION			1	1.G FE	2,989,980	95.1530	2,854,590	3,000,000	2,995,287	0	1,010	0	0	3.500	3.540	MS	35,000	105,000	02/27/2019	03/01/2029
773903-AL-3	ROCKWELL AUTOMATION			1	1.G FE	4,700,000	82.0580	3,856,726	4,700,000	4,700,000	0	0	0	0	1.750	1.750	FA	31,072	82,250	08/04/2021	08/15/2031
773903-AL-3	ROCKWELL AUTOMATION			1	1.G FE	6,984,670	82.0580	5,744,060	7,000,000	6,989,497	0	1,475	0	0	1.750	1.774	FA	46,278	122,500	08/03/2021	08/15/2031
775631-AD-6	ROLLER BEARING CO OF AMERICA (144A)			2	4.A FE	268,875	93.5620	280,686	300,000	272,192	0	3,317	0	0	4.375	6.665	AO	2,771	6,563	04/18/2024	10/15/2029
775631-AD-6	ROLLER BEARING CO OF AMERICA (144A)			2	4.A FE	113,824	93.5620	118,824	127,000	115,223	0	1,399	0	0	4.375	6.666	AO	1,173	2,778	04/19/2024	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	1,119,983	98.4930	1,077,513	1,094,000	1,099,398	0	(3,003)	0	0	3.800	3.501	JD	1,848	41,572	04/20/2017	12/15/2026
776743-AD-8	ROPER TECHNOLOGIES INC			1	2.A FE	1,016,290	98.4930	984,930	1,000,000	1,003,323	0	(1,840)	0	0	3.800	3.599	JD	1,689	38,000	01/12/2017	12/15/2026
776743-AD-8	ROPER TECHNOLOGIES INC			1	2.A FE	999,840	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	1,986,620	98.4930	1,969,860	2,000,000	1,996,575	0	1,640	0	0	3.800	3.891	JD	3,378	76,000	04/11/2018	12/15/2026
776743-AF-3	ROPER TECHNOLOGIES INC			1	2.A FE	1,001,690	97.7340	977,340	1,000,000	1,000,664	0	(175)	0	0	4.200	4.179	MS	12,367	42,000	08/15/2018	09/15/2028
749685-AY-9	RPM INTERNATIONAL INC			1	2.B FE	2,014,380	86.2100	1,724,200	2,000,000	2,010,449	0	(1,371)	0	0	2.950	2.866	JJ	27,206	59,000	01/12/2022	01/15/2032
749685-AY-9	RPM INTERNATIONAL INC			1	2.B FE	6,021,840	86.2100	5,172,600	6,000,000	6,015,877	0	(2,072)	0	0	2.950	2.907	JJ	81,617	177,000	01/11/2022	01/15/2032
749685-AY-9	RPM INTERNATIONAL INC			1	2.B FE	3,991,120	86.2100	3,448,400	4,000,000	3,993,408	0	826	0	0	2.950	2.975	JJ	54,411	118,000	01/10/2022	01/15/2032
749685-AV-5	RPM INTERNATIONAL INC LS:201K	LS		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 LS:201K	LS		1	2.B FE	994,030	97.7840	977,840	1,000,000	998,448	0	644	0	0	3.750	3.822	MS	11,042	37,500	03/02/2017	03/15/2027
749685-AV-5	RPM INTERNATIONAL INC LS:401K	LS		1	2.B FE	1,916,840	97.7840	1,955,680	2,000,000	1,976,246	0	10,013	0	0	3.750	4.318	MS	22,083	75,000	04/25/2018	03/15/2027
78355H-KP-3	RYDER SYSTEM INC			1	2.B FE	1,998,960	96.5850	1,931,700	2,000,000	1,999,675	0	148	0	0	2.900	2.908	JD	4,833	58,000	11/06/2019	12/01/2026
78409V-BF-0	S&P GLOBAL INC			1	1.G FE	4,883,100	100.1700	5,008,500	5,000,000	4,923,722	0	18,838	0	0	4.750	5.220	FA	98,958	237,500	10/11/2022	08/01/2028
78409V-BQ-6	S&P GLOBAL INC			1	1.G FE	2,006,300	101.0530	2,021,060	2,000,000	2,005,497	0	(496)	0	0	5.250	5.209	MS	30,917	105,875	09/08/2023	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			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-AH-7	SALESFORCE.COM INC			1	1.E FE	2,984,520	89.8890	2,696,670	3,000,000	2,991,970	0	2,188	0	0	1.500	1.578	JJ	20,750	45,000	06/29/2021	07/15/2028
79466L-AJ-3	SALESFORCE.COM INC			1	1.E FE	3,057,540	83.9580	2,518,740	3,000,000	3,038,291	0	(5,711)	0	0	1.950	1.734	JJ	26,975	58,500	07/20/2021	07/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
79466L-AJ-3	SALESFORCE.COM INC			1	1.E FE	2,035,420	83.9580	1,679,160	2,000,000	2,023,616	0	(3,520)	0	0	1.950	1.750	JJ	17,983	39,000	07/27/2021	07/15/2031
79466L-AJ-3	SALESFORCE.COM INC			1	1.E FE	5,068,250	83.9580	4,197,900	5,000,000	5,046,225	0	(6,878)	0	0	1.950	1.793	JJ	44,958	97,500	09/21/2021	07/15/2031
79466L-AJ-3	SALESFORCE.COM INC			1	1.E FE	5,062,100	83.9580	4,197,900	5,000,000	5,042,060	0	(6,254)	0	0	1.950	1.808	JJ	44,958	97,500	09/16/2021	07/15/2031
79466L-AJ-3	SALESFORCE.COM INC			1	1.E FE	5,008,900	83.9580	4,197,900	5,000,000	5,005,931	0	(873)	0	0	1.950	1.930	JJ	44,958	97,500	06/30/2021	07/15/2031
797440-BH-6	SAN DIEGO GAS & ELECTRIC			1	1.F FE	2,385,113	102.0330	1,969,237	1,930,000	1,990,917	0	(41,189)	0	0	6.000	3.690	JD	9,650	115,800	06/21/2013	06/01/2026
797440-BU-7	SAN DIEGO GAS & ELECTRIC			2	1.F FE	939,210	97.3270	973,270	1,000,000	988,712	0	7,894	0	0	2.500	3.347	MN	3,194	25,000	02/05/2018	05/15/2026
80282K-AP-1	SANTANDER HOLDINGS USA		C	2	2.A FE	505,270	98.8650	494,325	500,000	501,475	0	(593)	0	0	4.400	4.267	JJ	10,267	22,000	07/12/2017	07/13/2027
80282K-AP-1	SANTANDER HOLDINGS USA		C	2	2.A FE	998,160	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
80282K-AE-6	SANTANDER HOLDINGS USA LS:501K	LS	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
806851-AG-6	SCHLUMBERGER HOLDINGS CORP (144A)			1	1.G FE	999,350	99.3310	993,310	1,000,000	999,914	0	75	0	0	4.000	4.008	JD	1,111	40,000	12/10/2015	12/21/2025
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL(144A)			1	4.A FE	3,204,990	96.3070	3,443,938	3,576,000	3,292,244	0	74,120	0	0	4.875	7.675	AO	43,583	174,330	10/19/2023	04/01/2028
81762P-AE-2	SERVICE NOW INC			1	1.G FE	1,894,520	83.1370	1,662,740	2,000,000	1,929,934	0	11,540	0	0	1.400	2.057	MS	9,333	28,000	11/09/2021	09/01/2030
81762P-AE-2	SERVICE NOW INC			1	1.G FE	947,030	83.1370	831,370	1,000,000	964,811	0	5,795	0	0	1.400	2.060	MS	4,667	14,000	11/09/2021	09/01/2030
81762P-AE-2	SERVICE NOW INC			1	1.G FE	4,109,130	83.1370	3,741,165	4,500,000	4,233,989	0	43,133	0	0	1.400	2.525	MS	21,000	63,000	01/11/2022	09/01/2030
81762P-AE-2	SERVICE NOW INC			1	1.G FE	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			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			1	1.G FE	5,317,830	83.1370	5,819,590	7,000,000	5,568,663	0	208,778	0	0	1.400	5.669	MS	32,667	98,000	10/12/2023	09/01/2030
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	1,031,215	97.2900	995,277	1,023,000	1,025,071	0	(900)	0	0	3.450	3.353	JD	2,941	35,294	05/18/2017	06/01/2027
824348-AW-6	SHERWIN-WILLIAMS CO			1	2.B FE	996,370	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-BD-7	SHERWIN-WILLIAMS CO			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
824348-BJ-4	SHERWIN-WILLIAMS CO			1	2.B FE	1,952,323	91.8750	1,667,531	1,815,000	1,893,823	0	(17,124)	0	0	2.950	1.909	FA	20,227	53,543	06/30/2021	08/15/2029
824348-BJ-4	SHERWIN-WILLIAMS CO			1	2.B FE	3,764,005	91.8750	3,215,625	3,500,000	3,651,552	0	(32,922)	0	0	2.950	1.912	FA	39,006	103,250	06/30/2021	08/15/2029
824348-BJ-4	SHERWIN-WILLIAMS CO			1	2.B FE	4,300,404	91.8750	3,684,188	4,010,000	4,176,437	0	(36,114)	0	0	2.950	1.954	FA	44,689	118,295	06/23/2021	08/15/2029
824348-BL-9	SHERWIN-WILLIAMS CO			1	2.B FE	4,080,560	87.3830	3,495,320	4,000,000	4,049,763	0	(9,122)	0	0	2.300	2.043	MN	11,756	92,000	07/12/2021	05/15/2030
824348-BL-9	SHERWIN-WILLIAMS CO			1	2.B FE	1,019,350	87.3830	873,830	1,000,000	1,011,953	0	(2,191)	0	0	2.300	2.053	MN	2,939	23,000	07/12/2021	05/15/2030
824348-BN-5	SHERWIN-WILLIAMS CO			1	2.B FE	4,993,600	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
826418-BM-6	SIERRA PACIFIC POWER			1	1.G FE	1,000,250	97.3760	973,760	1,000,000	1,000,034	0	(28)	0	0	2.600	2.597	MN	4,333	26,000	10/28/2016	05/01/2026
826418-BM-6	SIERRA PACIFIC POWER			1	1.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
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			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-AD-4	SIX FLAGS ENTERTAINMENT (144A) LS:1.1M	LS		1	4.A FE	2,032,500	102.2400	2,044,800	2,000,000	2,028,584	0	(3,916)	0	0	7.250	6.765	MN	18,528	72,500	06/21/2024	05/15/2031
83272G-AC-5	SMURFIT KAPPA TREASURY (144A)			2	2.B FE	4,388,160	99.8320	4,192,944	4,200,000	4,383,378	0	(4,782)	0	0	5.438	4.834	AO	55,196	114,198	09/18/2024	04/03/2034
83272Y-AA-0	SMURFIT WESTROCK FIN (144A)			1	2.B FE	5,031,600	99.3300	4,966,500	5,000,000	5,031,093	0	(507)	0	0	5.418	5.334	JJ	25,585	0	11/21/2024	01/15/2035
83272Y-AA-0	SMURFIT WESTROCK FIN (144A)			1	2.B FE	7,042,140	99.3300	6,953,100	7,000,000	7,041,445	0	(695)	0	0	5.418	5.337	JJ	35,819	0	11/21/2024	01/15/2035
833034-AK-7	SNAP-ON INC			1	1.F FE	1,021,250	97.1770	971,770	1,000,000	1,004,736	0	(2,364)	0	0	3.250	2.994	MS	10,833	32,500	04/12/2017	03/01/2027
833034-AK-7	SNAP-ON INC			1	1.F FE	1,004,770	97.1770	971,770	1,000,000	1,001,053	0	(523)	0	0	3.250	3.193	MS	10,833	32,500	02/16/2017	03/01/2027
833034-AK-7	SNAP-ON INC			1	1.F FE	999,060	97.1770	971,770	1,000,000	999,742	0	100	0	0	3.250	3.261	MS	10,833	32,500	02/15/2017	03/01/2027
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	999,100	99.1220	991,220	1,000,000	999,871	0	103	0	0	3.875	3.886	MN	4,951	38,750	11/13/2015	11/15/2025
8426EP-AG-3	SOUTHERN CO GAS CAPITAL			1	2.A FE	4,994,700	102.6860	5,134,300	5,000,000	4,994,766	0	419	0	0	5.750	5.764	MS	84,653	288,299	09/11/2023	09/15/2033
842638-J@-8	SOUTHERN CONNECTICUT GAS CO			1	1.E	5,000,000	79.9010	3,995,050	5,000,000	5,000,000	0	0	0	0	2.050	2.050	JD	4,556	102,500	08/25/2021	12/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
84265V-AH-8	SOUTHERN COPPER CORP		C	1	2.A FE	1,037,500	99.5710	995,710	1,000,000	1,001,662	0	(5,430)	0	0	3.875	3.316	AO	7,212	38,750	08/22/2017	04/23/2025
845011-AA-3	SOUTHWEST GAS CORP			1	2.A FE	998,150	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-AF-2	SOUTHWEST GAS CORP			1	2.A FE	4,993,350	102.4270	5,121,350	5,000,000	4,995,609	0	1,256	0	0	5.800	5.831	JD	24,167	290,000	11/29/2022	12/01/2027
845437-BP-6	SOUTHWESTERN ELECTRIC POWER			1	2.A FE	1,997,920	96.5310	1,930,620	2,000,000	1,999,546	0	224	0	0	2.750	2.762	AO	13,750	55,000	09/26/2016	10/01/2026
845437-BR-2	SOUTHWESTERN ELECTRIC POWER			1	2.A FE	5,000,000	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
853191-AA-2	STANDARD INDUSTRIES INC (144A)			1	3.B FE	2,500,000	100.2460	2,506,150	2,500,000	2,500,000	0	0	0	0	6.500	6.500	FA	65,451	0	08/02/2024	08/15/2032
853191-AA-2	STANDARD INDUSTRIES INC (144A)			1	3.B FE	505,000	100.2460	501,230	500,000	501,230	(3,742)	(28)	0	0	6.500	6.246	FA	13,090	0	12/09/2024	08/15/2032
85440K-AC-8	STANFORD UNIVERSITY (TAXABLE)			1	1.A FE	25,000,000	92.2030	23,050,750	25,000,000	25,000,000	0	0	0	0	1.289	1.289	JD	26,854	322,250	05/28/2020	06/01/2027
854502-AH-4	STANLEY BLACK & DECKER			1	2.A FE	2,997,780	97.6640	2,929,920	3,000,000	2,998,918	0	222	0	0	4.250	4.259	MN	16,292	127,500	10/30/2018	11/15/2028
854502-AK-7	STANLEY BLACK & DECKER			1	2.A FE	3,144,630	98.4210	2,952,630	3,000,000	3,024,130	0	(23,519)	0	0	3.400	2.580	MS	34,000	102,000	07/29/2019	03/01/2026
854502-AL-5	STANLEY BLACK & DECKER			1	2.A FE	10,521,900	86.7280	8,672,800	10,000,000	10,317,237	0	(60,977)	0	0	2.300	1.630	MS	67,722	230,000	07/27/2021	03/15/2030
854502-AL-5	STANLEY BLACK & DECKER			1	2.A FE	1,976,640	86.7280	1,734,560	2,000,000	1,987,228	0	2,269	0	0	2.300	2.431	MS	13,544	46,000	02/06/2020	03/15/2030
855244-AK-5	STARBUCKS CORP			1	2.A FE	583,572	97.0450	582,270	600,000	597,013	0	1,981	0	0	2.450	2.801	JD	653	14,700	08/02/2017	06/15/2026
855244-AK-5	STARBUCKS CORP			1	2.A FE	959,610	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	4,716,450	96.5100	4,825,500	5,000,000	4,796,446	0	57,993	0	0	3.500	4.902	MS	58,333	175,000	08/07/2023	03/01/2028
855244-BE-8	STARBUCKS CORP			1	2.A FE	1,997,800	100.2990	2,005,980	2,000,000	1,999,032	0	732	0	0	4.750	4.789	FA	35,889	95,000	02/10/2023	02/15/2026
855244-BJ-7	STARBUCKS CORP			1	2.A FE	2,862,150	97.9560	2,938,680	3,000,000	2,869,501	0	7,351	0	0	5.000	5.614	FA	56,667	77,917	04/25/2024	02/15/2034
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-BG-7	STATE STREET CORP				1.F FE	1,407,860	89.5610	1,215,343	1,357,000	1,387,884	0	(5,754)	0	0	2.400	1.925	JJ	14,203	32,568	06/08/2021	01/24/2030
857477-BN-2	STATE STREET CORP			2	1.F FE	1,787,238	91.7090	1,538,877	1,678,000	1,749,976	0	(12,771)	0	0	3.152	2.278	MS	13,223	52,891	01/06/2022	03/30/2031
857477-BT-9	STATE STREET CORP			2	1.F FE	5,000,000	84.9520	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	2,984,040	84.9520	2,548,560	3,000,000	2,987,798	0	1,328	0	0	2.623	2.679	FA	31,476	78,690	02/03/2022	02/07/2033
857477-BY-8	STATE STREET CORP			2	1.F FE	5,000,000	102.9610	5,148,050	5,000,000	5,000,000	0	0	0	0	5.820	5.820	MN	46,075	291,000	11/01/2022	11/04/2028
858119-BQ-2	STEEL DYNAMICS INC			1	2.B FE	2,069,480	99.1950	1,983,900	2,000,000	2,068,032	0	(1,448)	0	0	5.375	4.917	FA	53,153	0	09/19/2024	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-AH-4	STRYKER CORP			1	2.A FE	990,050	99.0370	990,370	1,000,000	998,738	0	1,429	0	0	3.375	3.526	MN	5,625	33,750	04/09/2018	11/01/2025
863667-AQ-4	STRYKER CORP			1	2.A FE	1,999,160	96.5990	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	4,995,100	86.0010	4,300,050	5,000,000	4,996,891	0	532	0	0	1.950	1.961	JD	4,333	97,500	07/06/2021	06/15/2030
863667-BF-7	STRYKER CORP LS:1.5M		LS		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 LS:920K		LS	1	2.A FE	2,991,450	95.4570	2,863,710	3,000,000	2,991,467	0	17	0	0	4.625	4.660	MS	42,396	0	09/05/2024	09/11/2034
86801F-A*-7	SUNSTONE HOTEL PARTNERSHIP LLC			1	3.A	5,000,000	99.3300	4,966,512	5,000,000	4,966,512	51,965	0	0	0	4.690	4.690	JJ	111,388	234,500	10/18/2016	01/10/2026
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-BC-0	SYSCO CORP			1	2.B FE	968,240	97.9940	979,940	1,000,000	993,985	0	3,724	0	0	3.300	3.705	JJ	15,217	33,000	03/08/2017	07/15/2026
871829-BF-3	SYSCO CORP			1	2.B FE	998,110	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	994,630	96.5020	965,020	1,000,000	998,468	0	566	0	0	3.250	3.313	JJ	14,986	32,500	06/19/2017	07/15/2027
871829-BF-3	SYSCO CORP			1	2.B FE	4,648,650	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-BK-2	SYSCO CORP			1	2.B FE	1,992,940	88.2340	1,764,680	2,000,000	1,996,143	0	694	0	0	2.400	2.440	FA	18,133	48,000	02/11/2020	02/15/2030
871829-BS-5	SYSCO CORP			1	2.B FE	3,991,360	102.9880	4,119,520	4,000,000	3,993,459	0	2,251	0	0	5.750	5.794	JJ	104,778	153,333	11/06/2023	01/17/2029
871829-BT-3	SYSCO CORP			2	2.B FE	4,352,240	104.8810	4,195,240	4,000,000	4,345,993	0	(6,247)	0	0	6.000	4.783	JJ	109,333	0	10/16/2024	01/17/2034
871829-BT-3	SYSCO CORP			2	2.B FE	5,238,600	104.8810	5,244,050	5,000,000	5,227,571	0	(11,029)	0	0	6.000	5.345	JJ	136,667	200,000	05/31/2024	01/17/2034
87264A-DC-6	T-MOBILE USA INC			1	2.B FE	4,992,750	102.5650	5,128,250	5,000,000	4,992,886	0	469	0	0	5.750	5.769	JJ	132,569	240,382	09/11/2023	01/15/2034
87264A-DF-9	T-MOBILE USA INC			1	2.B FE	1,993,080	98.4280	1,968,560	2,000,000	1,993,278	0	198	0	0	5.150	5.194	AO	21,744	78,108	01/09/2024	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
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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87612E-AK-2	TARGET CORP			1	1.F FE	5,057,521	108.7210	3,845,462	3,537,000	4,628,167	0	(127,100)	0	0	6.350	2.063	MN	37,433	224,600	07/12/2021	11/01/2032
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-BH-8	TARGET CORP			1	1.F FE	4,999,500	94.9590	4,747,950	5,000,000	4,999,630	0	42	0	0	3.375	3.376	AO	35,625	168,750	03/18/2019	04/15/2029
87612E-BJ-4	TARGET CORP			1	1.F FE	5,215,650	88.8290	4,441,450	5,000,000	5,134,815	0	(26,264)	0	0	2.350	1.769	FA	44,389	117,500	11/09/2021	02/15/2030
87612E-BJ-4	TARGET CORP			1	1.F FE	1,917,371	88.8290	1,649,555	1,857,000	1,894,672	0	(7,308)	0	0	2.350	1.912	FA	16,486	43,640	10/27/2021	02/15/2030
87612E-BJ-4	TARGET CORP			1	1.F FE	5,160,050	88.8290	4,441,450	5,000,000	5,099,325	0	(19,263)	0	0	2.350	1.920	FA	44,389	117,500	10/07/2021	02/15/2030
87612E-BJ-4	TARGET CORP			1	1.F FE	3,064,980	88.8290	2,664,870	3,000,000	3,040,979	0	(7,915)	0	0	2.350	2.053	FA	26,633	70,500	11/23/2021	02/15/2030
87612E-BS-4	TARGET CORP			1	1.F FE	2,899,770	95.1010	2,853,030	3,000,000	2,900,974	0	1,204	0	0	4.500	4.931	MS	43,125	0	11/05/2024	09/15/2034
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	1,017,110	95.8120	958,120	1,000,000	1,004,157	0	(1,985)	0	0	3.300	3.084	AO	8,250	33,000	11/03/2017	04/01/2027
87236Y-AF-5	TD AMERITRADE			1	1.G FE	1,995,840	95.8120	1,916,240	2,000,000	1,998,857	0	453	0	0	3.300	3.325	AO	16,500	66,000	04/24/2017	04/01/2027
879369-AG-1	TELEFLEX INC (144A)			1	3.B FE	2,827,500	95.3620	2,860,860	3,000,000	2,851,165	0	23,665	0	0	4.250	5.872	JD	10,625	127,500	05/16/2024	06/01/2028
879369-AG-1	TELEFLEX INC (144A)			1	3.B FE	942,500	95.3620	953,620	1,000,000	949,647	0	7,147	0	0	4.250	5.897	JD	3,542	21,250	06/13/2024	06/01/2028
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	12,451,368	80.9150	9,297,134	11,490,000	11,889,197	0	(153,601)	0	0	3.660	2.223	JJ	210,267	420,534	03/18/2021	07/01/2047
882384-AD-2	TEXAS EASTERN TRANSMISSION (144A)			1	2.A FE	1,002,410	95.7830	957,830	1,000,000	1,000,788	0	(256)	0	0	3.500	3.471	JJ	16,139	35,000	01/08/2018	01/15/2028
882384-AD-2	TEXAS EASTERN TRANSMISSION (144A)			1	2.A FE	1,492,215	95.7830	1,436,745	1,500,000	1,497,327	0	814	0	0	3.500	3.562	JJ	24,208	52,500	01/04/2018	01/15/2028
882508-BC-7	TEXAS INSTRUMENTS INC			1	1.E FE	1,976,860	95.8790	1,917,580	2,000,000	1,992,661	0	2,423	0	0	2.900	3.035	MN	9,344	58,000	10/26/2017	11/03/2027
882508-BG-8	TEXAS INSTRUMENTS INC			1	1.E FE	6,978,230	89.8710	6,290,970	7,000,000	6,989,094	0	2,166	0	0	2.250	2.285	MS	51,188	157,500	08/26/2019	09/04/2029
882508-BJ-2	TEXAS INSTRUMENTS INC			1	1.E FE	2,631,403	85.6240	2,304,998	2,692,000	2,652,789	0	6,876	0	0	1.750	2.038	MN	7,459	47,110	10/21/2021	05/04/2030
882508-BL-7	TEXAS INSTRUMENTS INC			1	1.E FE	6,982,850	83.8190	5,867,330	7,000,000	6,988,087	0	1,638	0	0	1.900	1.927	MS	39,161	133,000	09/07/2021	09/15/2031
882508-BL-7	TEXAS INSTRUMENTS INC			1	1.E FE	6,904,310	83.8190	5,867,330	7,000,000	6,933,144	0	9,197	0	0	1.900	2.052	MS	39,161	133,000	10/12/2021	09/15/2031
882508-BP-8	TEXAS INSTRUMENTS INC			2	1.E FE	5,020,550	91.8080	4,590,400	5,000,000	5,016,071	0	(1,865)	0	0	3.650	3.599	FA	68,438	182,500	08/15/2022	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	1,037,860	99.0640	990,640	1,000,000	1,005,136	0	(5,197)	0	0	4.000	3.449	MS	11,778	40,000	01/12/2018	03/15/2026
883203-BX-8	TEXTRON INC			1	2.B FE	998,740	97.5290	975,290	1,000,000	999,645	0	135	0	0	3.650	3.665	MS	10,747	36,500	02/27/2017	03/15/2027
883203-BY-6	TEXTRON INC			1	2.B FE	999,660	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
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-CU-4	THERMO FISHER SCIENTIFIC			1	1.G FE	4,490,865	99.3650	4,471,425	4,500,000	4,492,207	0	765	0	0	4.950	4.976	MN	24,750	222,750	11/14/2022	11/21/2032
883556-CL-4	THERMO FISHER SCIENTIFIC LS:1.3M	LS		1	1.G FE	9,960,800	83.2340	8,323,400	10,000,000	9,972,747	0	3,689	0	0	2.000	2.042	AO	42,222	200,000	09/16/2021	10/15/2031
883556-CL-4	THERMO FISHER SCIENTIFIC LS:636K	LS		1	1.G FE	4,879,000	83.2340	4,161,700	5,000,000	4,914,817	0	11,470	0	0	2.000	2.271	AO	21,111	100,000	10/20/2021	10/15/2031
883556-CL-4	THERMO FISHER SCIENTIFIC LS:636K	LS		1	1.G FE	4,873,800	83.2340	4,161,700	5,000,000	4,910,479	0	12,048	0	0	2.000	2.286	AO	21,111	100,000	11/18/2021	10/15/2031
883556-CL-4	THERMO FISHER SCIENTIFIC LS:636K	LS		1	1.G FE	4,687,450	83.2340	4,161,700	5,000,000	4,772,423	0	30,099	0	0	2.000	2.738	AO	21,111	100,000	02/07/2022	10/15/2031
872540-AQ-2	TJX COS INC			1	1.F FE	992,540	96.4600	964,600	1,000,000	998,588	0	793	0	0	2.250	2.334	MS	6,625	22,500	09/07/2016	09/15/2026
872540-AQ-2	TJX COS INC			1	1.F FE	941,500	96.4600	964,600	1,000,000	987,338	0	7,117	0	0	2.250	3.016	MS	6,625	22,500	12/14/2017	09/15/2026
872540-AQ-2	TJX COS INC			1	1.F FE	351,203	96.4600	361,725	375,000	370,111	0	2,748	0	0	2.250	3.039	MS	2,484	8,438	05/26/2017	09/15/2026
88947E-AS-9	TOLL BROS FINANCE CORP			1	2.C FE	495,625	99.9850	499,925	500,000	498,570	0	583	0	0	4.875	5.010	MS	7,177	24,375	04/08/2019	03/15/2027
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
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
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

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
893574-AH-6	TRANSCONTINENTAL GAS PIPELINE			1	2.A FE	2,101,243	102.5490	1,651,039	1,610,000	1,666,830	0	(65,980)	0	0	7.850	3.519	FA	52,660	126,385	08/28/2017	02/01/2026
893574-AH-6	TRANSCONTINENTAL GAS PIPELINE			1	2.A FE	1,540,826	102.5490	1,240,843	1,210,000	1,250,286	0	(46,665)	0	0	7.850	3.759	FA	39,577	94,985	01/23/2018	02/01/2026
893574-AK-9	TRANSCONTINENTAL GAS PIPELINE			1	2.A FE	994,460	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-BQ-9	TRANSDIGM INC LS:2.0M	LS		1	4.C FE	1,900,000	94.5140	1,890,280	2,000,000	1,890,280	(17,726)	8,006	0	0	4.875	6.096	MN	16,250	48,750	07/23/2024	05/01/2029
893647-BQ-9	TRANSDIGM INC LS:2.0M	LS		1	4.C FE	1,837,500	94.5140	1,890,280	2,000,000	1,857,102	0	19,602	0	0	4.875	6.804	MN	16,250	97,500	04/11/2024	05/01/2029
893647-BV-8	TRANSDIGM INC (144A)			2	3.C FE	2,000,000	101.0270	2,020,540	2,000,000	2,000,000	0	0	0	0	6.625	6.625	MS	44,167	67,722	02/14/2024	03/01/2032
893647-BW-6	TRANSDIGM INC (144A) LS:2.0M	LS		1	3.C FE	2,000,000	98.0850	1,961,700	2,000,000	1,961,700	(38,300)	0	0	0	6.000	6.000	MS	34,000	0	09/05/2024	01/15/2033
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
896239-AE-0	TRIMBLE INC			1	2.C FE	5,280,950	103.8760	5,193,800	5,000,000	5,278,995	0	(1,955)	0	0	6.100	5.233	MS	89,806	0	12/05/2024	03/15/2033
896239-AE-0	TRIMBLE INC			1	2.C FE	2,033,280	103.8760	2,077,520	2,000,000	2,031,120	0	(2,160)	0	0	6.100	5.851	MS	35,922	61,000	04/18/2024	03/15/2033
07330M-AA-5	TRUIST BANK			2	1.G FE	1,052,570	98.1950	981,950	1,000,000	1,011,532	0	(6,321)	0	0	3.800	3.117	AO	6,333	38,000	11/15/2017	10/30/2026
07330M-AA-5	TRUIST BANK			2	1.G FE	997,560	98.1950	981,950	1,000,000	999,521	0	227	0	0	3.800	3.825	AO	6,333	38,000	09/22/2014	10/30/2026
07330M-AB-3	TRUIST BANK			2	1.G FE	999,330	99.2390	992,390	1,000,000	999,905	0	76	0	0	3.625	3.633	MS	10,573	36,250	09/09/2015	09/16/2025
86787E-BB-2	TRUIST BANK			1	1.G FE	4,996,950	99.5890	4,979,450	5,000,000	4,999,370	0	469	0	0	4.050	4.060	MN	32,625	202,500	10/24/2018	11/03/2025
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
89788K-AA-4	TRUIST BANK			2	1.G FE	4,297,748	85.9080	3,577,209	4,164,000	4,245,324	0	(15,573)	0	0	2.250	1.835	MS	28,628	93,690	07/20/2021	03/11/2030
89788K-AA-4	TRUIST BANK			2	1.G FE	1,031,020	85.9080	859,080	1,000,000	1,018,864	0	(3,611)	0	0	2.250	1.848	MS	6,875	22,500	07/20/2021	03/11/2030
89788K-AA-4	TRUIST BANK			2	1.G FE	7,166,250	85.9080	6,013,560	7,000,000	7,101,173	0	(19,312)	0	0	2.250	1.942	MS	48,125	157,500	07/15/2021	03/11/2030
89788K-AA-4	TRUIST BANK			2	1.G FE	2,995,200	85.9080	2,577,240	3,000,000	2,997,323	0	472	0	0	2.250	2.268	MS	20,625	67,500	03/04/2020	03/11/2030
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-AH-6	TRUIST FINANCIAL CORP				2.A FE	1,063,840	101.1410	1,011,410	1,000,000	1,005,176	0	(4,417)	0	0	6.000	3.999	FA	22,667	60,000	08/28/2002	02/15/2026
867914-AH-6	TRUIST FINANCIAL CORP				2.A FE	529,735	101.1410	505,705	500,000	502,491	0	(2,127)	0	0	6.000	5.530	FA	11,333	30,000	01/05/2004	02/15/2026
89788M-AE-2	TRUIST FINANCIAL CORP			2	2.A FE	10,141,700	90.2500	9,025,000	10,000,000	10,072,404	0	(20,336)	0	0	1.887	1.668	JD	12,580	188,700	07/07/2021	06/07/2029
87305Q-CH-2	TTX CO (144A)			1	1.F FE	3,126,000	99.9450	2,998,350	3,000,000	3,000,898	0	(24,003)	0	0	3.600	2.783	JJ	49,800	108,000	06/06/2019	01/15/2025
87305Q-CH-2	TTX CO (144A)			1	1.F FE	999,850	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	999,000	97.0140	970,140	1,000,000	999,703	0	107	0	0	3.550	3.562	JD	2,860	35,500	05/24/2017	06/02/2027
902494-BC-6	TYSON FOODS INC			1	2.B FE	998,330	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	995,770	96.6310	966,310	1,000,000	966,310	21,395	465	0	0	3.250	3.300	JD	1,444	32,500	06/08/2016	06/15/2026
904764-AS-6	UNILEVER CAPITAL		C	1	1.E FE	1,015,250	99.1880	991,880	1,000,000	1,001,041	0	(1,770)	0	0	3.100	2.916	JJ	12,917	31,000	12/30/2015	07/30/2025
904764-AS-6	UNILEVER CAPITAL		C	1	1.E FE	1,004,060	99.1880	991,880	1,000,000	1,000,259	0	(461)	0	0	3.100	3.052	JJ	12,917	31,000	08/26/2015	07/30/2025
904764-AU-1	UNILEVER CAPITAL		C	1	1.E FE	930,940	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-BC-0	UNILEVER CAPITAL		C	1	1.E FE	1,969,780	96.8460	1,936,920	2,000,000	1,988,947	0	3,149	0	0	3.500	3.682	MS	19,250	70,000	03/19/2018	03/22/2028
904764-BH-9	UNILEVER CAPITAL		C	1	1.E FE	1,990,340	89.0550	1,781,100	2,000,000	1,995,192	0	960	0	0	2.125	2.179	MS	13,576	42,500	09/04/2019	09/06/2029
904764-BH-9	UNILEVER CAPITAL		C	1	1.E FE	4,954,950	89.0550	4,452,750	5,000,000	4,977,603	0	4,478	0	0	2.125	2.226	MS	33,941	106,250	09/03/2019	09/06/2029
904764-BV-8	UNILEVER CAPITAL LS:315K	LS	C	1	1.E FE	3,071,580	96.3270	2,889,810	3,000,000	3,069,844	0	(1,736)	0	0	4.625	4.320	FA	53,573	0	09/17/2024	08/12/2034
906548-CR-1	UNION ELECTRIC CO			1	1.F FE	1,998,280	91.1520	1,823,040	2,000,000	1,998,989	0	168	0	0	2.950	2.960	MS	17,372	59,000	03/17/2020	03/15/2030
906548-CT-7	UNION ELECTRIC CO			1	1.F FE	5,066,300	82.0550	4,102,750	5,000,000	5,045,870	0	(6,086)	0	0	2.150	2.008	MS	31,653	107,500	07/09/2021	03/15/2032
906548-CT-7	UNION ELECTRIC CO			1	1.F FE	4,991,250	82.0550	4,102,750	5,000,000	4,993,956	0	758	0	0	2.150	2.167	MS	31,653	107,500	06/15/2021	03/15/2032
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-EP-9	UNION PACIFIC CORP			1	1.G FE	986,080	96.7410	967,410	1,000,000	996,399	0	1,482	0	0	3.000	3.163	AO	6,333	30,000	03/29/2017	04/15/2027
907818-EY-0	UNION PACIFIC CORP			1	1.G FE	2,027,600	97.4000	1,948,000	2,000,000	2,010,935	0	(2,920)	0	0	3.950	3.779	MS	24,358	79,000	08/03/2018	09/10/2028
907818-FB-9	UNION PACIFIC CORP			1	1.G FE	3,057,192	96.0310	2,986,564	3,110,000	3,075,213	0	7,503	0	0	3.700	3.993	MS	38,357	115,070	07/07/2022	03/01/2029
907818-FH-6	UNION PACIFIC CORP			1	1.G FE	2,000,180	88.8120	1,776,240	2,000,000	2,000,101	0	(17)	0	0	2.400	2.399	FA	19,467	48,000	01/29/2020	02/05/2030
907818-FH-6	UNION PACIFIC CORP			1	1.G FE	4,980,550	88.8120	4,440,600	5,000,000	4,989,466	0	1,909	0	0	2.400	2.444	FA	48,667	120,000	01/28/2020	02/05/2030

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
907818-FQ-6	UNION PACIFIC CORP			1	1.G FE	2,648,452	80.7060	2,601,961	3,224,000	2,653,955	0	5,503	0	0	2.891	4.958	AO	22,007	0	11/07/2024	04/06/2036
907818-FU-7	UNION PACIFIC CORP			1	1.G FE	2,064,600	86.3650	1,727,300	2,000,000	2,043,345	0	(6,575)	0	0	2.375	1.997	MN	5,410	47,500	09/07/2021	05/20/2031
907818-FX-1	UNION PACIFIC CORP			1	1.G FE	4,979,650	86.7570	4,337,850	5,000,000	4,984,862	0	1,881	0	0	2.800	2.847	FA	53,278	140,000	02/09/2022	02/14/2032
907818-FX-1	UNION PACIFIC CORP			1	1.G FE	2,958,750	86.7570	2,602,710	3,000,000	2,969,334	0	3,809	0	0	2.800	2.959	FA	31,967	84,000	02/16/2022	02/14/2032
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 LS:495K	LS		1	1.G FE	9,006,764	96.1660	8,678,020	9,024,000	9,007,457	0	693	0	0	4.500	4.527	JJ	181,608	0	10/17/2024	01/20/2033
90783W-AA-1	UNION PACIFIC PASS THRU CERT 06-1			1	1.C FE	386,345	100.7560	389,266	386,345	389,102	0	(416)	0	0	5.866	5.866	JJ	11,269	25,174	07/20/2006	07/02/2030
911312-AY-2	UNITED PARCEL SERVICE			1	1.F FE	1,999,280	96.4800	1,929,600	2,000,000	1,999,827	0	75	0	0	2.400	2.404	MN	6,133	48,000	10/19/2016	11/15/2026
911312-BM-7	UNITED PARCEL SERVICE			1	1.F FE	1,991,280	96.1460	1,922,920	2,000,000	1,997,173	0	912	0	0	3.050	3.101	MN	7,794	61,000	11/09/2017	11/15/2027
91324P-CP-5	UNITEDHEALTH GROUP INC			1	1.F FE	2,029,800	99.6120	1,992,240	2,000,000	2,002,421	0	(4,417)	0	0	3.750	3.519	JJ	34,583	75,000	02/20/2018	07/15/2025
91324P-CV-2	UNITEDHEALTH GROUP INC			1	1.F FE	2,912,220	98.5800	2,957,400	3,000,000	2,985,086	0	11,825	0	0	3.100	3.522	MS	27,383	93,000	03/07/2018	03/15/2026
91324P-CW-0	UNITEDHEALTH GROUP INC			1	1.F FE	1,997,920	97.8810	1,957,620	2,000,000	1,999,510	0	218	0	0	3.450	3.462	JJ	31,817	69,000	12/15/2016	01/15/2027
91324P-CY-6	UNITEDHEALTH GROUP INC			1	1.F FE	1,989,780	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	980,890	97.5240	975,240	1,000,000	994,497	0	2,250	0	0	3.375	3.626	AO	7,125	33,750	04/18/2018	04/15/2027
91324P-DE-9	UNITEDHEALTH GROUP INC			1	1.F FE	996,410	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-ED-0	UNITEDHEALTH GROUP INC			1	1.F FE	11,998,920	85.0710	10,208,520	12,000,000	11,999,143	0	102	0	0	2.300	2.301	MN	35,267	276,000	05/17/2021	05/15/2031
91324P-EQ-1	UNITEDHEALTH GROUP INC			2	1.F FE	9,985,300	101.6340	10,163,400	10,000,000	9,987,833	0	1,910	0	0	5.300	5.275	FA	200,222	530,000	10/25/2022	02/15/2030
91324P-ER-9	UNITEDHEALTH GROUP INC			1	1.F FE	6,974,310	100.6660	7,046,620	7,000,000	6,977,678	0	2,095	0	0	5.350	5.398	FA	141,478	374,500	10/25/2022	02/15/2033
91412N-BH-2	UNIVERSITY OF CHICAGO REV (TXBL) S2024			1	1.C FE	12,000,000	100.5530	12,066,360	12,000,000	12,000,000	0	0	0	0	4.947	4.947	AO	148,410	225,913	05/08/2024	04/01/2029
914748-AA-6	UNIVERSITY OF NOTRE DAME (TAXABLE) S2017			2	1.A FE	5,896,050	74.3710	3,718,550	5,000,000	5,808,310	0	(26,441)	0	0	3.394	2.457	FA	64,109	169,700	07/29/2021	02/15/2048
914748-AA-6	UNIVERSITY OF NOTRE DAME (TAXABLE) S2017			2	1.A FE	9,882,800	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
914744-AF-4	UNIVERSITY OF NOTRE DAME (TAXABLE) S2020			1	1.A FE	6,068,775	84.5750	6,343,125	7,500,000	6,433,222	0	179,659	0	0	1.637	4.801	FA	46,382	122,775	11/30/2022	02/15/2030
911596-AL-8	US BANCORP				1.G FE	559,985	103.4110	517,055	500,000	506,636	0	(4,362)	0	0	7.500	3.880	JD	3,125	37,500	10/29/2002	06/01/2026
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	4,913,500	82.5620	4,128,100	5,000,000	4,947,756	0	8,923	0	0	1.375	1.572	JJ	30,365	68,750	01/25/2021	07/22/2030
91159H-JA-9	US BANCORP			1	1.G FE	1,921,540	82.5620	1,651,240	2,000,000	1,950,240	0	8,424	0	0	1.375	1.847	JJ	12,146	27,500	07/01/2021	07/22/2030
91159H-JA-9	US BANCORP			1	1.G FE	2,839,350	82.5620	2,476,860	3,000,000	2,894,274	0	17,780	0	0	1.375	2.049	JJ	18,219	41,250	11/03/2021	07/22/2030
91159H-JD-3	US BANCORP			2	1.G FE	5,000,000	84.3100	4,215,500	5,000,000	5,000,000	0	0	0	0	2.677	2.677	JJ	57,258	133,850	01/20/2022	01/27/2033
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
90290M-AJ-0	US FOODS INC (144A)			1	3.C FE	1,000,000	97.4290	974,290	1,000,000	974,290	(25,710)	0	0	0	5.750	5.750	AO	14,056	0	09/27/2024	04/15/2033
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	2,976,990	97.3540	2,920,620	3,000,000	2,991,569	0	2,406	0	0	4.000	4.094	MS	40,000	120,000	02/13/2018	03/01/2028
92338C-AB-9	VERALTO CORP			1	2.B FE	4,999,200	101.2060	5,060,300	5,000,000	4,999,058	0	262	0	0	5.500	5.505	MS	78,681	275,000	09/11/2023	09/18/2026
92338C-AD-5	VERALTO CORP			1	2.B FE	4,996,750	101.3210	5,066,050	5,000,000	4,997,071	0	592	0	0	5.350	5.364	MS	76,535	267,500	09/11/2023	09/18/2028
92338C-AF-0	VERALTO CORP			1	2.B FE	4,984,750	100.4040	5,020,200	5,000,000	4,985,843	0	1,198	0	0	5.450	5.490	MS	77,965	272,500	09/11/2023	09/18/2033
92343E-AM-4	VERISIGN INC			1	2.C FE	997,120	85.7910	857,910	1,000,000	998,052	0	271	0	0	2.700	2.733	JD	1,200	27,000	05/24/2021	06/15/2031
92343V-ER-1	VERIZON COMMUNICATIONS			1	2.A FE	8,432,000	97.9880	8,262,348	8,432,000	8,432,000	0	0	0	0	4.329	4.329	MS	101,395	365,021	06/21/2018	09/21/2028
92343V-FR-0	VERIZON COMMUNICATIONS			1	2.A FE	2,995,770	82.4440	2,473,320	3,000,000	2,997,417	0	399	0	0	1.750	1.765	JJ	23,479	52,500	11/12/2020	01/20/2031
92343V-GJ-7	VERIZON COMMUNICATIONS			1	2.A FE	2,040,380	86.1580	1,723,160	2,000,000	2,026,406	0	(4,078)	0	0	2.550	2.311	MS	14,167	51,000	06/18/2021	03/21/2031
918204-BC-1	VF CORP			1	3.B FE	1,004,813	85.4890	983,124	1,150,000	983,124	(27,692)	6,003	0	0	2.950	5.616	AO	6,408	16,963	09/23/2024	04/23/2030
918204-BC-1	VF CORP			1	3.B FE	989,000	85.4890	983,124	1,150,000	983,124	(9,062)	3,186	0	0	2.950	6.004	AO	6,408	0	11/14/2024	04/23/2030
927804-FS-8	VIRGINIA ELECTRIC & POWER			1	1.F FE	998,380	99.4070	994,070	1,000,000	999,885	0	161	0	0	3.100	3.119	MN	3,961	31,000	05/11/2015	05/15/2025
927804-FU-3	VIRGINIA ELECTRIC & POWER			1	2.A FE	999,910	98.5550	985,550	1,000,000	999,981	0	9	0	0	3.150	3.151	JJ	14,525	31,500	01/12/2016	01/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
927804-FU-3	VIRGINIA ELECTRIC & POWER			1	2.A FE	996,080	98.5550	985,550	1,000,000	999,474	0	482	0	0	3.150	3.201	JJ	14,525	31,500	03/21/2017	01/15/2026
927804-FV-1	VIRGINIA ELECTRIC & POWER			1	2.A FE	997,080	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-GB-4	VIRGINIA ELECTRIC & POWER			1	1.F FE	2,318,005	92.1970	1,961,030	2,127,000	2,236,196	0	(24,380)	0	0	2.875	1.631	JJ	28,198	61,151	07/27/2021	07/15/2029
927804-GB-4	VIRGINIA ELECTRIC & POWER			1	1.F FE	3,002,040	92.1970	2,765,910	3,000,000	3,001,008	0	(206)	0	0	2.875	2.867	JJ	39,771	86,250	07/12/2019	07/15/2029
927804-GE-8	VIRGINIA ELECTRIC & POWER			1	1.F FE	4,988,950	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
927804-GG-3	VIRGINIA ELECTRIC & POWER			1	1.F FE	9,991,500	83.5290	8,352,900	10,000,000	9,993,867	0	744	0	0	2.400	2.408	MS	60,000	240,000	01/05/2022	03/30/2032
92826C-AD-4	VISA INC			1	1.D FE	529,150	98.9070	494,535	500,000	502,546	0	(3,539)	0	0	3.150	2.417	JD	744	15,750	10/20/2016	12/14/2025
92826C-AD-4	VISA INC			1	1.D FE	1,027,860	98.9070	989,070	1,000,000	1,002,706	0	(3,737)	0	0	3.150	2.761	JD	1,488	31,500	08/28/2017	12/14/2025
92826C-AD-4	VISA INC			1	1.D FE	2,989,020	98.9070	2,967,210	3,000,000	2,998,767	0	1,222	0	0	3.150	3.193	JD	4,463	94,500	12/09/2015	12/14/2025
92826C-AD-4	VISA INC			1	1.D FE	1,933,280	98.9070	1,978,140	2,000,000	1,989,918	0	10,186	0	0	3.150	3.692	JD	2,975	63,000	11/26/2018	12/14/2025
92826C-AH-5	VISA INC			1	1.D FE	989,870	95.7340	957,340	1,000,000	996,925	0	1,069	0	0	2.750	2.868	MS	8,097	27,500	10/16/2017	09/15/2027
92826C-AH-5	VISA INC			1	1.D FE	941,420	95.7340	957,340	1,000,000	981,403	0	6,437	0	0	2.750	3.475	MS	8,097	27,500	02/20/2018	09/15/2027
92826C-AH-5	VISA INC			1	1.D FE	1,859,940	95.7340	1,914,680	2,000,000	1,954,570	0	15,680	0	0	2.750	3.638	MS	16,194	55,000	04/26/2018	09/15/2027
92826C-AM-4	VISA INC			1	1.D FE	5,286,700	87.4770	4,373,850	5,000,000	5,163,266	0	(31,080)	0	0	2.050	1.377	AO	21,639	102,500	12/09/2020	04/15/2030
928668-BU-5	VOLKSWAGEN GROUP AMERICA (144A)		C	1	1.G FE	4,999,450	100.6350	5,031,750	5,000,000	4,999,302	0	276	0	0	5.800	5.805	MS	87,806	290,000	09/05/2023	09/12/2025
929043-AK-3	VORNADO REALTY TRUST			1	3.A FE	963,875	95.2980	1,048,278	1,100,000	1,018,691	0	52,319	0	0	2.150	7.758	JD	1,971	23,650	12/11/2023	06/01/2026
929160-AS-8	VULCAN MATERIALS			1	2.B FE	281,060	99.8660	262,648	263,000	263,113	0	(2,676)	0	0	4.500	3.412	AO	2,959	11,835	10/27/2017	04/01/2025
929160-AS-8	VULCAN MATERIALS			1	2.B FE	1,050,130	99.8660	998,660	1,000,000	1,000,283	0	(6,892)	0	0	4.500	3.762	AO	11,250	45,000	01/25/2017	04/01/2025
929160-AS-8	VULCAN MATERIALS			1	2.B FE	2,095,040	99.8660	1,997,320	2,000,000	2,000,539	0	(13,185)	0	0	4.500	3.794	AO	22,500	90,000	02/22/2017	04/01/2025
929160-AT-6	VULCAN MATERIALS			1	2.B FE	2,988,090	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	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	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	1,004,380	97.5870	975,870	1,000,000	1,000,836	0	(488)	0	0	3.450	3.398	MN	4,408	34,500	11/01/2016	11/15/2026
960386-AL-4	WABTEC			1	2.B FE	1,999,300	97.5870	1,951,740	2,000,000	1,999,800	0	73	0	0	3.450	3.454	MN	8,817	69,000	10/31/2016	11/15/2026
929771-AE-3	WACHOVIA CORP LS: 1K	LS			2.B FE	1,534,965	101.4270	1,521,405	1,500,000	1,501,881	0	(2,620)	0	0	6.605	6.414	AO	24,769	99,075	04/11/2001	10/01/2025
929771-AE-3	WACHOVIA CORP LS: 1K	LS			2.B FE	1,954,700	101.4270	2,028,540	2,000,000	1,997,019	0	3,402	0	0	6.605	7.150	AO	33,025	132,100	09/21/2000	10/01/2025
929771-AE-3	WACHOVIA CORP LS: 4K	LS			2.B FE	7,645,120	101.4270	8,114,160	8,000,000	7,977,483	0	26,855	0	0	6.605	7.594	AO	132,100	528,400	03/01/2000	10/01/2025
931427-AQ-1	WALGREENS BOOTS ALLIANCE			1	4.A FE	1,028,351	96.9440	1,019,851	1,052,000	1,019,851	(27,667)	3,008	0	0	3.450	3.760	JD	3,025	36,294	11/14/2017	06/01/2026
931427-AS-7	WALGREENS BOOTS ALLIANCE			1	4.A FE	1,029,060	80.4450	965,340	1,200,000	965,340	(87,513)	23,050	0	0	3.200	5.934	AO	8,107	38,400	12/15/2023	04/15/2030
931427-AS-7	WALGREENS BOOTS ALLIANCE			1	4.A FE	990,000	80.4450	965,340	1,200,000	965,340	(37,923)	13,263	0	0	3.200	6.956	AO	8,107	19,200	07/23/2024	04/15/2030
931142-EQ-2	WALMART INC			2	1.C FE	3,008,100	91.1730	2,735,190	3,000,000	3,003,929	0	(822)	0	0	2.375	2.344	MS	19,198	71,250	09/20/2019	09/24/2029
931142-FA-6	WALMART INC			1	1.C FE	3,761,404	99.5750	3,753,978	3,770,000	3,765,971	0	2,847	0	0	4.000	4.081	AO	31,836	150,800	04/14/2023	04/15/2026
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
254687-DX-1	WALT DISNEY COMPANY				1.G FE	9,799,933	126.0650	8,017,734	6,360,000	8,730,180	0	(201,843)	0	0	8.450	3.778	FA	223,925	537,420	03/20/2019	08/01/2034
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	474,670	96.0710	480,355	500,000	495,472	0	2,769	0	0	1.850	2.436	JJ	3,854	9,250	10/21/2016	07/30/2026
25468P-DM-5	WALT DISNEY COMPANY			1	1.G FE	452,145	96.0710	480,355	500,000	491,214	0	5,337	0	0	1.850	2.994	JJ	3,854	9,250	11/15/2016	07/30/2026
933940-AA-6	WAND NEWCO 3 INC (144A)			1	4.C FE	1,037,500	102.8140	1,028,140	1,000,000	1,028,140	(8,015)	(1,345)	0	0	7.625	6.598	JJ	31,771	0	10/23/2024	01/30/2032
933940-AA-6	WAND NEWCO 3 INC (144A)			1	4.C FE	1,018,750	102.8140	1,028,140	1,000,000	1,015,694	0	(3,056)	0	0	7.625	7.172	JJ	31,771	38,125	01/18/2024	01/30/2032
933940-AA-6	WAND NEWCO 3 INC (144A)			1	4.C FE	1,017,500	102.8140	1,028,140	1,000,000	1,014,643	0	(2,857)	0	0	7.625	7.202	JJ	31,771	38,125	01/18/2024	01/30/2032
933940-AA-6	WAND NEWCO 3 INC (144A)			1	4.C FE	750,000	102.8140	771,105	750,000	750,000	0	0	0	0	7.625	7.625	JJ	23,828	28,594	01/18/2024	01/30/2032
941053-AH-3	WASTE CONNECTIONS INC			1	2.A FE	6,989,640	97.9280	6,854,960	7,000,000	6,995,282	0	1,035	0	0	4.250	4.268	JD	24,792	297,500	11/06/2018	12/01/2028
941053-AJ-9	WASTE CONNECTIONS INC			1	2.A FE	4,986,900	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	6,999,370	89.5940	6,271,580	7,000,000	6,999,587	0	60	0	0	2.600	2.601	FA	75,833	182,000	01/21/2020	02/01/2030
94106B-AF-8	WASTE CONNECTIONS INC			1	2.A FE	4,975,550	92.9830	4,649,150	5,000,000	4,980,016	0	2,037	0	0	4.200	4.259	JJ	96,833	210,000	08/16/2022	01/15/2033

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
94106L-BA-6	WASTE MANAGEMENT INC			1	1.G FE	1,037,820	99.7160	997,160	1,000,000	1,000,095	0	(4,605)	0	0	3.125	2.603	MS	10,417	31,250	10/28/2016	03/01/2025
94106L-BA-6	WASTE MANAGEMENT INC			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			1	1.G FE	976,470	99.7160	997,160	1,000,000	999,223	0	4,148	0	0	3.125	3.557	MS	10,417	31,250	01/22/2019	03/01/2025
94106L-BE-8	WASTE MANAGEMENT INC			1	1.G FE	2,002,300	96.2360	1,924,720	2,000,000	2,000,710	0	(250)	0	0	3.150	3.136	MN	8,050	63,000	12/18/2017	11/15/2027
94106L-BE-8	WASTE MANAGEMENT INC			1	1.G FE	3,999,280	96.2360	3,849,440	4,000,000	3,999,688	0	71	0	0	3.150	3.152	MN	16,100	126,000	10/30/2017	11/15/2027
94106L-BP-3	WASTE MANAGEMENT INC			1	1.G FE	4,963,150	81.4260	4,071,300	5,000,000	4,976,996	0	3,496	0	0	1.500	1.578	MS	22,083	75,000	12/03/2020	03/15/2031
94106L-BV-0	WASTE MANAGEMENT INC			1	1.G FE	4,965,700	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-BW-8	WASTE MANAGEMENT INC LS: 22K	LS		1	1.G FE	2,760,032	98.1620	2,913,448	2,968,000	2,778,836	0	15,385	0	0	4.875	5.782	FA	54,661	149,513	10/05/2023	02/15/2034
94106L-BW-8	WASTE MANAGEMENT INC LS: 37K	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
948565-AD-8	WEEKLEY HOMES LLC (144A)			1	3.B FE	956,250	95.7960	957,960	1,000,000	957,216	0	966	0	0	4.875	6.181	MS	14,354	0	11/26/2024	09/15/2028
948565-AD-8	WEEKLEY HOMES LLC (144A)			1	3.B FE	917,500	95.7960	957,960	1,000,000	928,403	0	10,903	0	0	4.875	7.103	MS	14,354	24,375	05/01/2024	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	1,993,320	99.7270	1,994,540	2,000,000	1,999,808	0	714	0	0	3.000	3.039	FA	22,000	60,000	02/11/2015	02/19/2025
94974B-GP-9	WELLS FARGO & CO				2.A FE	2,029,940	99.2260	1,984,520	2,000,000	2,002,536	0	(3,406)	0	0	3.550	3.371	MS	18,144	71,000	10/21/2015	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-2G-7	WELLS FARGO & CO			1	2.A FE	5,000,000	90.2440	4,512,200	5,000,000	5,000,000	0	0	0	0	2.879	2.879	AO	23,992	143,950	10/24/2019	10/30/2030
95000U-2J-1	WELLS FARGO & CO			2	2.A FE	3,000,000	88.2220	2,646,660	3,000,000	3,000,000	0	0	0	0	2.572	2.572	FA	30,007	77,160	02/04/2020	02/11/2031
95000U-2U-6	WELLS FARGO & CO			1	2.A FE	4,602,150	87.6910	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
95000U-3A-9	WELLS FARGO & CO			1	2.A FE	5,000,000	99.6620	4,983,100	5,000,000	5,000,000	0	0	0	0	4.808	4.808	JJ	104,173	240,400	07/18/2022	07/25/2028
95000U-3B-7	WELLS FARGO & CO			1	2.A FE	2,000,000	96.6090	1,932,180	2,000,000	2,000,000	0	0	0	0	4.897	4.897	JJ	42,441	97,940	07/18/2022	07/25/2033
33738K-AA-3	WELLS FARGO BANK NA				1.F FE	267,614	97.6540	239,252	245,000	257,331	0	(784)	0	0	6.180	5.566	FA	5,720	15,141	01/17/2003	02/15/2036
33738K-AA-3	WELLS FARGO BANK NA				1.F FE	435,212	97.6540	390,616	400,000	419,253	0	(1,222)	0	0	6.180	5.592	FA	9,339	24,720	12/11/2002	02/15/2036
33738K-AA-3	WELLS FARGO BANK NA				1.F FE	3,006,540	97.6540	2,929,620	3,000,000	3,003,563	0	(233)	0	0	6.180	6.164	FA	70,040	185,400	03/15/2001	02/15/2036
33738K-AA-3	WELLS FARGO BANK NA				1.F FE	5,140,157	97.6540	5,009,650	5,130,000	5,135,683	0	(374)	0	0	6.180	6.165	FA	119,768	317,034	03/15/2001	02/15/2036
42217K-BF-2	WELLTOWER INC			1	2.A FE	1,019,570	99.6490	996,490	1,000,000	1,000,447	0	(2,763)	0	0	4.000	3.718	JD	3,333	40,000	01/19/2017	06/01/2025
95040Q-AC-8	WELLTOWER INC			1	2.A FE	1,052,180	99.5540	995,540	1,000,000	1,007,277	0	(7,028)	0	0	4.250	3.503	AO	10,625	42,500	11/29/2017	04/01/2026
95040Q-AD-6	WELLTOWER INC			1	2.A FE	999,590	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-AN-4	WELLTOWER INC			1	2.A FE	2,991,450	89.4570	2,683,710	3,000,000	2,995,248	0	1,113	0	0	2.050	2.090	JJ	28,358	61,500	06/23/2021	01/15/2029
95040Q-AP-9	WELLTOWER INC			1	2.A FE	2,997,510	85.1030	2,553,090	3,000,000	2,998,263	0	218	0	0	2.750	2.759	JJ	38,042	82,500	11/16/2021	01/15/2032
95709T-AL-4	WESTAR ENERGY			1	1.F FE	999,990	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-AL-4	WESTAR ENERGY			1	1.F FE	2,872,050	98.8150	2,964,450	3,000,000	2,982,435	0	18,396	0	0	3.250	3.904	JD	8,125	97,500	04/25/2018	12/01/2025
95709T-AP-5	WESTAR ENERGY			1	1.F FE	6,638,608	96.7800	6,261,666	6,470,000	6,518,290	0	(23,186)	0	0	3.100	2.714	AO	50,143	200,570	06/26/2019	04/01/2027
95709T-AP-5	WESTAR ENERGY			1	1.F FE	996,120	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
958102-AM-7	WESTERN DIGITAL CORP			1	3.B FE	711,563	99.1220	743,415	750,000	730,037	0	16,443	0	0	4.750	7.254	FA	13,458	35,625	11/13/2023	02/15/2026
958102-AM-7	WESTERN DIGITAL CORP			1	3.B FE	1,181,756	99.1220	1,257,858	1,269,000	1,223,807	0	36,913	0	0	4.750	8.126	FA	22,772	60,278	11/07/2023	02/15/2026
958254-AH-7	WESTERN GAS PARTNERS LP			1	2.C FE	994,350	98.1750	981,750	1,000,000	997,872	0	595	0	0	4.500	4.571	MS	15,000	45,000	02/21/2018	03/01/2028
958667-AB-3	WESTERN MIDSTREAM OPERATING			1	2.C FE	1,999,240	99.8950	1,997,900	2,000,000	1,999,920	0	122	0	0	3.100	3.108	FA	25,833	62,000	01/09/2020	02/01/2025
960413-AT-9	WESTLAKE CHEMICAL			1	2.B FE	1,001,660	98.0310	980,310	1,000,000	1,000,274	0	(184)	0	0	3.600	3.580	FA	13,600	36,000	08/08/2016	08/15/2026
962166-BX-1	WEYERHAEUSER CO			1	2.B FE	5,136,450	95.4580	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
962166-BX-1	WEYERHAEUSER CO			1	2.B FE	3,014,190	95.4580	2,863,740	3,000,000	3,006,921	0	(1,333)	0	0	4.000	3.945	MN	15,333	120,000	03/07/2019	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
88339W-AB-2	WILLIAMS COMPANIES INC			1	2.B FE	6,988,730	99.3020	6,951,140	7,000,000	6,991,066	0	2,336	0	0	4.900	4.932	MS	100,994	238,194	01/02/2024	03/15/2029
969457-CH-1	WILLIAMS COMPANIES INC			1	2.B FE	5,008,800	100.7270	5,036,350	5,000,000	5,003,856	0	(3,436)	0	0	5.400	5.323	MS	89,250	270,000	08/08/2023	03/02/2026
969457-CL-2	WILLIAMS COMPANIES INC			1	2.B FE	2,994,300	98.7130	2,961,390	3,000,000	2,994,307	0	7	0	0	4.800	4.842	MN	18,400	36,800	08/08/2024	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
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	1,998,980	97.5020	1,950,040	2,000,000	1,999,693	0	107	0	0	3.750	3.756	JD	3,333	75,000	05/31/2017	06/15/2027
976656-CH-9	WISCONSIN ELECTRIC POWER			1	1.F FE	998,970	99.2710	992,710	1,000,000	999,918	0	99	0	0	3.100	3.112	JD	2,583	31,000	05/14/2015	06/01/2025
97670M-B*-6	WISCONSIN GAS LLC			1	1.F	7,000,000	89.2510	6,247,570	7,000,000	7,000,000	0	0	0	0	2.070	2.070	JD	12,075	144,900	11/05/2021	12/01/2028
976826-BL-0	WISCONSIN POWER & LIGHT			1	2.A FE	997,090	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-BM-8	WISCONSIN POWER & LIGHT			1	2.A FE	4,985,400	92.4070	4,620,350	5,000,000	4,992,899	0	1,452	0	0	3.000	3.034	JJ	75,000	150,000	06/17/2019	07/01/2029
976826-BP-1	WISCONSIN POWER & LIGHT			1	2.A FE	3,307,623	81.5270	2,690,391	3,300,000	3,305,184	0	(747)	0	0	1.950	1.924	MS	18,769	64,350	09/14/2021	09/16/2031
976826-BP-1	WISCONSIN POWER & LIGHT			1	2.A FE	4,508,415	81.5270	3,668,715	4,500,000	4,505,708	0	(822)	0	0	1.950	1.928	MS	25,594	87,750	09/14/2021	09/16/2031
98138H-AH-4	WORKDAY INC			1	2.B FE	3,829,200	95.1350	3,805,400	4,000,000	3,830,492	0	1,292	0	0	3.700	4.813	AO	37,000	0	12/17/2024	04/01/2029
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-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
983133-AC-3	WYNN RESORTS FINANCE LLC (144A)			1	3.C FE	1,032,500	104.2110	1,042,110	1,000,000	1,028,948	0	(3,552)	0	0	7.125	6.523	FA	26,917	35,625	02/14/2024	02/15/2031
983133-AC-3	WYNN RESORTS FINANCE LLC (144A)			1	3.C FE	1,030,000	104.2110	1,042,110	1,000,000	1,026,799	0	(3,201)	0	0	7.125	6.567	FA	26,917	35,625	02/08/2024	02/15/2031
983133-AD-1	WYNN RESORTS FINANCE LLC (144A)			1	3.C FE	1,000,000	98.5620	985,620	1,000,000	985,620	(14,380)	0	0	0	6.250	6.250	MS	17,535	0	09/10/2024	03/15/2033
98419M-AJ-9	XYLEM INC			1	2.B FE	1,009,400	97.5570	975,570	1,000,000	1,001,888	0	(1,143)	0	0	3.250	3.127	MN	5,417	32,500	10/16/2017	11/01/2026
98419M-AJ-9	XYLEM INC			1	2.B FE	1,041,332	97.5570	1,078,980	1,106,000	1,089,384	0	8,534	0	0	3.250	4.107	MN	5,991	35,945	09/27/2018	11/01/2026
98419M-AL-4	XYLEM INC LS:4.2M	LS		1	2.B FE	8,989,349	85.2900	9,133,706	10,709,000	9,416,873	0	180,596	0	0	2.250	4.542	JJ	100,397	240,953	07/18/2022	01/30/2031
98459L-AB-9	YALE UNIVERSITY REV (TAXABLE) S2020			1	1.A FE	25,334,250	85.0950	21,273,750	25,000,000	25,182,126	0	(34,727)	0	0	1.482	1.175	AO	78,217	370,500	09/17/2020	04/15/2030
98459L-AB-9	YALE UNIVERSITY REV (TAXABLE) S2020			1	1.A FE	20,000,000	85.0950	17,019,000	20,000,000	20,000,000	0	0	0	0	1.482	1.482	AO	62,573	296,400	06/02/2020	04/15/2030
989207-AD-7	ZEBRA TECHNOLOGIES CORP (144A)			1	3.B FE	1,027,500	101.5310	1,015,310	1,000,000	1,015,310	(10,230)	(1,960)	0	0	6.500	5.834	JD	5,417	33,042	08/06/2024	06/01/2032
989207-AD-7	ZEBRA TECHNOLOGIES CORP (144A)			1	3.B FE	1,025,000	101.5310	1,015,310	1,000,000	1,015,310	(8,893)	(797)	0	0	6.500	5.868	JD	5,417	33,042	10/31/2024	06/01/2032
98877D-AC-9	ZF NA CAPITAL (144A)		C	1	3.B FE	1,015,000	99.5990	995,990	1,000,000	995,990	9,111	(2,411)	0	0	4.750	4.503	AO	8,181	47,500	02/09/2018	04/29/2025
98877D-AC-9	ZF NA CAPITAL (144A)		C	1	3.B FE	597,915	99.5990	615,522	618,000	615,522	1,619	2,522	0	0	4.750	5.189	AO	5,056	29,355	11/06/2015	04/29/2025
98877D-AG-0	ZF NA CAPITAL (144A)		C	1	3.B FE	5,162,500	94.9460	4,747,300	5,000,000	4,747,300	(405,853)	(9,347)	0	0	6.875	6.334	AO	64,931	171,875	06/11/2024	04/23/2032
98877D-AG-0	ZF NA CAPITAL (144A)		C	1	3.B FE	3,000,000	94.9460	2,848,380	3,000,000	2,848,380	(151,620)	0	0	0	6.875	6.875	AO	38,958	103,125	04/16/2024	04/23/2032
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
98956P-AF-9	ZIMMER BIOMET HOLDINGS INC LS:342K	LS		1	2.B FE	997,650	99.7210	997,210	1,000,000	999,852	0	231	0	0	3.550	3.578	AO	8,875	35,500	03/10/2015	04/01/2025
98978V-AK-9	ZOETIS INC			1	2.A FE	2,068,940	99.9420	1,998,840	2,000,000	2,006,997	0	(10,959)	0	0	4.500	3.922	MN	12,000	90,000	10/02/2018	11/13/2025
98978V-AK-9	ZOETIS INC			1	2.A FE	997,690	99.9420	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	2,985,270	96.9880	2,909,640	3,000,000	2,993,846	0	1,516	0	0	3.900	3.960	FA	42,575	117,000	09/04/2018	08/20/2028
98978V-AN-3	ZOETIS INC			1	2.A FE	1,953,120	96.9880	1,939,760	2,000,000	1,980,346	0	4,885	0	0	3.900	4.193	FA	28,383	78,000	10/19/2018	08/20/2028
98978V-AS-2	ZOETIS INC			1	2.A FE	4,954,850	86.0880	4,304,400	5,000,000	4,971,650	0	4,924	0	0	2.000	2.112	MN	12,778	100,000	06/29/2021	05/15/2030
98978V-AS-2	ZOETIS INC			1	2.A FE	2,958,840	86.0880	2,582,640	3,000,000	2,973,185	0	4,651	0	0	2.000	2.177	MN	7,667	60,000	11/02/2021	05/15/2030
98978V-AV-5	ZOETIS INC			1	2.B FE	5,268,050	103.1430	5,157,150	5,000,000	5,231,126	0	(24,488)	0	0	5.600	4.867	MN	35,000	280,000	06/20/2023	11/16/2032
01626P-AH-9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.A FE	2,008,300	96.6710	1,933,420	2,000,000	2,002,332	0	(933)	0	0	3.550	3.498	JJ	30,569	71,000	11/01/2017	07/26/2027
01626P-AH-9	ALIMENTATION COUCHE - TARD (144A)		A	1	2.A FE	998,660	96.6710	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
001940-AC-9	ATS CORP (144A)		A	1	4.A FE	1,840,000	93.0640	1,861,280	2,000,000	1,861,280	(7,949)	28,480	0	0	4.125	6.006	JD	3,667	82,500	12/19/2023	12/15/2028
001940-AC-9	ATS CORP (144A)		A	1	4.A FE	459,373	93.0640	473,696	509,000	465,795	0	6,422	0	0	4.125	6.597	JD	933	20,996	04/23/2024	12/15/2028
001940-AC-9	ATS CORP (144A)		A	1	4.A FE	448,750	93.0640	465,320	500,000	455,270	0	6,520	0	0	4.125	6.738	JD	917	20,625	04/25/2024	12/15/2028
001940-AC-9	ATS CORP (144A)		A	1	4.A FE	2,528,750	93.0640	2,689,550	2,890,000	2,602,948	0	60,933	0	0	4.125	7.044	JD	5,298	119,213	10/05/2023	12/15/2028
001940-AC-9	ATS CORP (144A)		A	1	4.A FE	863,750	93.0640	930,640	1,000,000	891,241	0	22,918	0	0	4.125	7.342	JD	1,833	41,250	10/13/2023	12/15/2028
001940-AC-9	ATS CORP (144A)		A	1	4.A FE	1,712,500	93.0640	1,861,280	2,000,000	1,769,597	0	48,305	0	0	4.125	7.546	JD	3,667	82,500	10/19/2023	12/15/2028
064159-4B-9	BANK OF NOVA SCOTIA		A	1	1.F FE	5,970,060	83.2250	4,993,500	6,000,000	5,979,102	0	2,912	0	0	2.150	2.207	FA	53,750	129,000	11/08/2021	08/01/2031
136375-CJ-9	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	1,149,160	98.0480	1,181,478	1,205,000	1,195,744	0	7,621	0	0	2.750	3.425	MS	11,046	33,138	04/09/2018	03/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
136375-CJ-9	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	237,860	98.0480	245,120	250,000	247,981	0	1,662	0	0	2.750	3.460	MS	2,292	6,875	04/17/2018	03/01/2026
136375-DH-2	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	5,771,024	105.0870	5,549,644	5,281,000	5,732,632	0	(38,392)	0	0	5.850	4.630	MN	51,490	308,939	01/31/2024	11/01/2033
136375-DH-2	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	5,001,500	105.0870	5,254,350	5,000,000	5,000,855	0	(70)	0	0	5.850	5.845	MN	48,750	292,500	10/31/2023	11/01/2033
136375-DR-0	CANADIAN NATIONAL RAILWAY		A	1	1.F FE	3,972,200	94.1050	3,764,200	4,000,000	3,972,582	0	382	0	0	4.375	4.461	MS	50,069	0	10/02/2024	09/18/2034
13645R-AS-3	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	999,570	99.8030	998,030	1,000,000	999,967	0	34	0	0	2.900	2.905	FA	12,083	29,000	01/28/2015	02/01/2025
13645R-AS-3	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	1,524,509	99.8030	1,606,828	1,610,000	1,608,736	0	13,987	0	0	2.900	3.799	FA	19,454	46,690	04/30/2018	02/01/2025
13645R-AS-3	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	1,172,796	99.8030	1,239,553	1,242,000	1,240,916	0	12,042	0	0	2.900	3.904	FA	15,008	36,018	10/04/2018	02/01/2025
13645R-AT-1	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	1,411,043	98.6900	1,391,529	1,410,000	1,410,128	0	(118)	0	0	3.700	3.691	FA	21,738	52,170	09/08/2015	02/01/2026
13645R-AY-0	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	2,997,480	97.3820	2,921,460	3,000,000	2,998,968	0	254	0	0	4.000	4.010	JD	10,000	120,000	05/15/2018	06/01/2028
13645R-BF-0	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	5,019,500	85.2920	4,264,600	5,000,000	5,013,817	0	(1,883)	0	0	2.450	2.405	JD	9,868	122,500	11/18/2021	12/02/2031
13645R-BF-0	CANADIAN PACIFIC RAILWAY		A	1	2.B FE	6,997,550	85.2920	5,970,440	7,000,000	6,998,158	0	233	0	0	2.450	2.453	JD	13,815	171,500	11/17/2021	12/02/2031
13648T-AA-5	CANADIAN PACIFIC RAILWAY		A	1	2.A FE	3,147,870	86.8820	2,606,460	3,000,000	3,083,286	0	(16,182)	0	0	2.050	1.464	MS	19,817	61,500	11/30/2020	03/05/2030
124900-AD-3	CCL INDUSTRIES INC (144A)		A	1	2.B FE	2,086,520	89.8090	1,796,180	2,000,000	2,056,449	0	(10,120)	0	0	3.050	2.464	JD	5,083	61,000	12/13/2021	06/01/2030
124900-AD-3	CCL INDUSTRIES INC (144A)		A	1	2.B FE	2,013,482	89.8090	1,778,218	1,980,000	2,002,150	0	(3,926)	0	0	3.050	2.815	JD	5,033	60,390	01/11/2022	06/01/2030
29248H-AB-9	EMPOWER FINANCE 2020 LP (144A)		A	1	1.F FE	3,000,000	82.0040	2,460,120	3,000,000	3,000,000	0	0	0	0	1.776	1.776	MS	15,392	53,280	09/14/2020	03/17/2031
29250N-AZ-8	ENBRIDGE INC		A	1	2.A FE	9,992,300	91.6020	9,160,200	10,000,000	9,995,732	0	756	0	0	3.125	3.134	MN	39,931	312,500	11/13/2019	11/15/2029
29250N-BW-4	ENBRIDGE INC		A	1	2.A FE	2,499,425	102.0300	2,550,750	2,500,000	2,499,447	0	224	0	0	5.900	5.907	MN	18,847	149,958	11/06/2023	11/15/2026
36168Q-AQ-7	GFL ENVIRONMENTAL INC (144A)		A	1	3.B FE	1,000,000	102.8100	1,028,100	1,000,000	1,000,000	0	0	0	0	6.750	6.750	JJ	31,125	41,063	11/29/2023	01/15/2031
559222-AR-5	MAGNA INTERNATIONAL INC		A	1	1.G FE	996,100	99.5700	995,700	1,000,000	999,595	0	451	0	0	4.150	4.198	AO	10,375	41,500	09/16/2015	10/01/2025
559222-BA-1	MAGNA INTERNATIONAL INC		A	1	1.G FE	9,985,200	100.5790	10,057,900	10,000,000	9,986,554	0	1,354	0	0	5.050	5.083	MS	150,097	252,500	03/05/2024	03/14/2029
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-AC-0	MANULIFE FINANCIAL CORP		A	1	1.F FE	2,004,160	99.4180	1,988,360	2,000,000	2,000,631	0	(592)	0	0	4.150	4.118	MS	26,975	83,000	04/25/2018	03/04/2026
68245X-AT-6	NEW RED FINANCE (144A)		A	1	3.B FE	1,002,500	98.6270	986,270	1,000,000	986,270	(15,968)	(262)	0	0	5.625	5.554	MS	16,875	0	09/04/2024	09/15/2029
68245X-AT-6	NEW RED FINANCE (144A)		A	1	3.B FE	1,000,000	98.6270	986,270	1,000,000	986,270	(13,730)	0	0	0	5.625	5.625	MS	16,875	0	09/03/2024	09/15/2029
66977W-AS-8	NOVA CHEMICALS (144A) LS:856K	LS	A	1	3.C FE	1,727,500	90.5420	1,810,840	2,000,000	1,756,966	0	29,466	0	0	4.250	7.563	MN	10,861	85,000	05/07/2024	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	3,254,730	97.0680	3,065,407	3,158,000	3,201,986	0	(9,995)	0	0	4.200	3.821	AO	33,159	132,636	04/01/2019	04/01/2029
67077M-AT-5	NUTRIEN LTD		A	1	2.B FE	3,075,690	97.0680	2,912,040	3,000,000	3,034,455	0	(7,816)	0	0	4.200	3.887	AO	31,500	126,000	03/25/2019	04/01/2029
67077M-AY-4	NUTRIEN LTD		A	1	2.B FE	2,996,760	100.9990	3,029,970	3,000,000	2,998,744	0	1,092	0	0	5.950	5.990	MN	26,775	178,500	11/07/2022	11/07/2025
67077M-BD-9	NUTRIEN LTD LS:258K	LS	A	1	2.B FE	1,964,940	99.4110	1,988,220	2,000,000	1,966,266	0	1,326	0	0	5.400	5.631	JD	3,000	54,000	07/02/2024	06/21/2034
67077M-BD-9	NUTRIEN LTD LS:773K	LS	A	1	2.B FE	5,979,420	99.4110	5,964,660	6,000,000	5,980,139	0	719	0	0	5.400	5.444	JD	9,000	162,000	06/17/2024	06/21/2034
68245X-AR-0	RESTAURANT BRANDS (144A)		A	1	3.B FE	1,000,000	100.4480	1,004,480	1,000,000	1,000,000	0	0	0	0	6.125	6.125	JD	2,722	30,285	06/06/2024	06/15/2029
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-BE-0	ROGERS COMMUNICATIONS INC		A	1	2.C FE	1,954,940	98.8920	1,977,840	2,000,000	1,993,564	0	6,453	0	0	3.625	3.970	JD	3,222	72,500	04/30/2018	12/15/2025
775109-BF-7	ROGERS COMMUNICATIONS INC		A	1	2.C FE	983,540	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	2,856,240	96.6430	2,899,290	3,000,000	2,965,440	0	17,513	0	0	2.900	3.540	MN	11,117	87,000	02/06/2018	11/15/2026
775109-DE-8	ROGERS COMMUNICATIONS INC		A	1	2.C FE	4,985,700	99.4030	4,970,150	5,000,000	4,987,749	0	2,049	0	0	5.000	5.065	FA	94,444	129,167	02/07/2024	02/15/2029
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-YH-4	ROYAL BANK OF CANADA		A	1	1.E FE	4,906,600	84.0020	4,200,100	5,000,000	4,932,455	0	8,933	0	0	2.300	2.515	MN	18,528	115,000	01/12/2022	11/03/2031
78016E-YH-4	ROYAL BANK OF CANADA		A	1	1.E FE	4,852,250	84.0020	4,200,100	5,000,000	4,892,647	0	14,132	0	0	2.300	2.644	MN	18,528	115,000	01/24/2022	11/03/2031
78016F-ZU-1	ROYAL BANK OF CANADA		A	1	1.E FE	4,990,100	103.2880	5,164,400	5,000,000	4,993,597	0	1,858	0	0	6.000	6.045	MN	50,000	300,000	10/20/2022	11/01/2027
87971M-BD-4	TELUS CORP		A	1	2.B FE	4,524,143	95.8590	4,770,902	4,977,000	4,852,595	0	54,928	0	0	2.800	4.038	FA	52,259	139,356	04/25/2018	02/16/2027
87971M-BF-9	TELUS CORP		A	1	2.B FE	989,590	97.0760	970,760	1,000,000	996,596	0	1,158	0	0	3.700	3.832	MS	10,894	37,000	03/27/2018	09/15/2027
87971M-BF-9	TELUS CORP		A	1	2.B FE	2,375,947	97.0760	2,369,625	2,441,000	2,418,711	0	7,606	0	0	3.700	4.058	MS	26,593	90,317	10/02/2018	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
89114T-ZQ-8	TORONTO-DOMINION BANK		A	1	1.F FE	24,898,750	83.5000	20,875,000	25,000,000	24,926,157	0	9,483	0	0	2.450	2.496	JJ	287,535	612,500	01/05/2022	01/12/2032
89114T-ZQ-8	TORONTO-DOMINION BANK		A	1	1.F FE	4,960,050	83.5000	4,175,000	5,000,000	4,970,852	0	3,738	0	0	2.450	2.540	JJ	57,507	122,500	01/10/2022	01/12/2032
89352H-AT-6	TRANSCANADA PIPELINES		A	1	2.A FE	3,160,080	100.0260	3,000,780	3,000,000	3,020,148	0	(24,492)	0	0	4.875	4.007	JJ	67,438	146,250	08/27/2018	01/15/2026
89352H-AW-9	TRANSCANADA PIPELINES		A	1	2.B FE	4,926,650	97.6590	4,882,950	5,000,000	4,970,482	0	7,886	0	0	4.250	4.439	MN	27,153	212,500	10/10/2018	05/15/2028
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
00084D-AW-0	ABN AMRO BANK NV (144A)		D	2	2.A FE	5,000,000	90.1630	4,508,150	5,000,000	5,000,000	0	0	0	0	2.470	2.470	JD	5,832	123,500	12/06/2021	12/13/2029
00913R-AD-8	AIR LIQUIDE FINANCE (144A)		D	1	1.F FE	996,220	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	2,986,778	89.4340	2,615,050	2,924,000	2,961,795	0	(8,065)	0	0	2.250	1.945	MS	20,103	65,790	10/28/2021	09/10/2029
00913R-AF-3	AIR LIQUIDE FINANCE (144A)		D	1	1.F FE	1,988,800	89.4340	1,788,680	2,000,000	1,994,395	0	1,112	0	0	2.250	2.313	MS	13,750	45,000	09/06/2019	09/10/2029
00913R-AF-3	AIR LIQUIDE FINANCE (144A)		D	1	1.F FE	2,946,360	89.4340	2,683,020	3,000,000	2,973,102	0	5,333	0	0	2.250	2.453	MS	20,625	67,500	09/12/2019	09/10/2029
009279-AA-8	AIRBUS SE (144A)		D	1	1.F FE	3,041,220	96.5970	2,897,910	3,000,000	3,010,077	0	(4,751)	0	0	3.150	2.978	AO	21,000	94,500	11/01/2017	04/10/2027
009279-AA-8	AIRBUS SE (144A)		D	1	1.F FE	1,003,700	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	999,060	96.5970	965,970	1,000,000	999,730	0	100	0	0	3.150	3.161	AO	7,000	31,500	04/05/2017	04/10/2027
009279-AA-8	AIRBUS SE (144A)		D	1	1.F FE	1,960,960	96.5970	1,931,940	2,000,000	1,989,107	0	4,497	0	0	3.150	3.399	AO	14,000	63,000	02/05/2018	04/10/2027
009279-AA-8	AIRBUS SE (144A)		D	1	1.F FE	9,127,569	96.5970	9,143,872	9,466,000	9,132,164	0	4,595	0	0	3.150	4.800	AO	66,262	0	12/18/2024	04/10/2027
01748T-AB-7	ALLEGION PLC		D	1	2.B FE	2,998,980	93.5090	2,805,270	3,000,000	2,999,365	0	99	0	0	3.500	3.504	AO	26,250	105,000	09/19/2019	10/01/2029
034863-AU-4	ANGLO AMERICAN CAPITAL (144A)		D	1	2.B FE	995,460	98.1150	981,150	1,000,000	998,255	0	477	0	0	4.500	4.557	MS	13,125	45,000	03/13/2018	03/15/2028
00182E-BF-5	ANZ NEW ZEALAND INTL/LDN (144A)		D		1.E FE	1,995,800	96.9010	1,938,020	2,000,000	1,998,766	0	446	0	0	3.450	3.475	JJ	31,242	69,000	07/11/2017	07/17/2027
00182E-BJ-7	ANZ NEW ZEALAND INTL/LDN (144A)		D		1.E FE	996,570	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
00216L-AE-3	ASB BANK LIMITED (144A) LS:1.7M	LS	D		1.D FE	4,951,150	83.8330	4,191,650	5,000,000	4,965,336	0	4,604	0	0	2.375	2.485	AO	22,431	118,750	10/18/2021	10/22/2031
00216L-AE-3	ASB BANK LIMITED (144A) LS:693K	LS	D		1.D FE	1,987,820	83.8330	1,676,660	2,000,000	1,991,356	0	1,149	0	0	2.375	2.444	AO	8,972	47,500	10/20/2021	10/22/2031
046353-AL-2	ASTRAZENECA PLC		D	1	1.F FE	997,640	99.0550	990,550	1,000,000	999,734	0	265	0	0	3.375	3.403	MN	4,219	33,750	12/21/2015	11/16/2025
046353-AL-2	ASTRAZENECA PLC		D	1	1.F FE	990,700	99.0550	990,550	1,000,000	999,024	0	1,049	0	0	3.375	3.486	MN	4,219	33,750	11/10/2015	11/16/2025
046353-AN-8	ASTRAZENECA PLC		D	1	1.F FE	994,900	96.8870	968,870	1,000,000	998,587	0	542	0	0	3.125	3.185	JD	1,649	31,250	06/05/2017	06/12/2027
046353-AW-8	ASTRAZENECA PLC		D	1	1.F FE	2,845,680	83.3270	2,499,810	3,000,000	2,898,168	0	17,006	0	0	1.375	2.019	FA	16,500	41,250	11/03/2021	08/06/2030
05253J-AL-5	AUST & NZ BANKING GROUP NY		D		1.D FE	4,501,035	99.3290	4,469,805	4,500,000	4,500,011	0	(170)	0	0	3.700	3.696	MN	20,813	166,500	06/27/2018	11/16/2025
05254J-AA-8	AUST & NZ BANKING GROUP NY		D		1.D FE	5,066,950	100.5690	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
05254J-AA-8	AUST & NZ BANKING GROUP NY		D		1.D FE	2,000,000	100.5690	2,011,380	2,000,000	2,000,000	0	0	0	0	5.088	5.088	JD	6,501	101,760	11/29/2022	12/08/2025
05635J-AA-8	BACARDI LTD (144A)		D	1	2.C FE	2,995,560	99.9390	2,998,170	3,000,000	2,996,684	0	725	0	0	5.250	5.279	JJ	72,188	168,438	06/07/2023	01/15/2029
05635J-AB-6	BACARDI LTD (144A)		D	1	2.C FE	2,978,340	98.1240	2,943,720	3,000,000	2,980,841	0	1,730	0	0	5.400	5.495	JD	6,750	162,000	06/07/2023	06/15/2033
067316-AD-1	BACARDI LTD (144A)		D	1	2.C FE	963,920	96.6120	966,120	1,000,000	992,844	0	4,451	0	0	2.750	3.229	JJ	12,604	27,500	11/02/2017	07/15/2026
067316-AE-9	BACARDI LTD (144A)		D	1	2.C FE	4,961,500	99.8390	4,991,950	5,000,000	4,997,023	0	6,221	0	0	4.450	4.586	MN	27,813	222,500	10/11/2018	05/15/2025
067316-AF-6	BACARDI LTD (144A)		D	1	2.C FE	2,990,430	98.7430	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
05523R-AD-9	BAE SYSTEMS PLC (144A)		D	1	2.A FE	4,456,840	92.2850	3,691,400	4,000,000	4,267,688	0	(49,980)	0	0	3.400	1.998	AO	28,333	136,000	02/04/2021	04/15/2030
05523R-AD-9	BAE SYSTEMS PLC (144A)		D	1	2.A FE	6,642,928	92.2850	5,721,670	6,200,000	6,481,637	0	(51,888)	0	0	3.400	2.437	AO	43,917	210,800	10/20/2021	04/15/2030
05523R-AL-1	BAE SYSTEMS PLC (144A)		D	1	2.A FE	2,984,370	99.7620	2,992,860	3,000,000	2,985,028	0	658	0	0	5.300	5.368	MS	41,517	79,500	03/20/2024	03/26/2034
06407E-AF-2	BANK OF NEW ZEALAND (144A)		D		1.E FE	3,000,000	85.8690	2,576,070	3,000,000	3,000,000	0	0	0	0	2.870	2.870	JJ	36,593	86,100	01/20/2022	01/27/2032
06407E-AG-0	BANK OF NEW ZEALAND (144A)		D		1.E FE	5,000,000	99.8560	4,992,800	5,000,000	5,000,000	0	0	0	0	4.846	4.846	FA	96,247	242,300	01/30/2023	02/07/2028
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	1,002,980	99.5750	995,750	1,000,000	1,000,356	0	(343)	0	0	4.375	4.338	JJ	20,538	43,750	01/06/2016	01/12/2026
06738E-AU-9	BARCLAYS PLC		D	1	2.A FE	1,019,840	97.8260	978,260	1,000,000	1,004,821	0	(2,244)	0	0	4.337	4.086	JJ	20,601	43,370	05/04/2017	01/10/2028
06738E-AU-9	BARCLAYS PLC		D	1	2.A FE	1,000,000	97.8260	978,260	1,000,000	1,000,000	0	0	0	0	4.337	4.337	JJ	20,601	43,370	01/03/2017	01/10/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
055300-AK-6	BAT INTL FINANCE (144A)		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
080782-AA-3	BELRON UK FINANCE PLC (144A)		D	1	3.C FE	1,000,000	99.0550	990,550	1,000,000	990,550	(9,450)	0	0	0	5.750	5.750	AO	11,819	0	10/02/2024	10/15/2029
13806C-AA-0	CANPACK SA/ CANPACK US (144A)		D	1	3.C FE	925,000	90.1410	901,410	1,000,000	901,410	(26,148)	2,558	0	0	3.875	5.592	MN	4,844	19,375	10/17/2024	11/15/2029
13806C-AA-0	CANPACK SA/ CANPACK US (144A)		D	1	3.C FE	915,000	90.1410	901,410	1,000,000	901,410	(16,194)	2,604	0	0	3.875	5.840	MN	4,844	19,375	10/24/2024	11/15/2029
151191-BB-8	CELULOSA ARAUCO Y CONSTITUCION SA		D	1	2.C FE	1,977,000	95.9540	1,919,080	2,000,000	1,992,421	0	2,445	0	0	3.875	4.016	MN	12,486	77,500	10/31/2017	11/02/2027
151191-BB-8	CELULOSA ARAUCO Y CONSTITUCION SA		D	1	2.C FE	1,969,360	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
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	1,964,740	95.8980	1,917,960	2,000,000	1,989,509	0	3,770	0	0	3.625	3.839	FA	30,007	72,500	07/25/2017	08/01/2027
21987B-AZ-1	CODELCO (144A)		D	1	2.A FE	9,984,600	88.9590	8,895,900	10,000,000	9,991,809	0	1,527	0	0	3.000	3.018	MS	75,000	300,000	09/23/2019	09/30/2029
2027A0-HT-9	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	999,480	97.8420	978,420	1,000,000	999,901	0	56	0	0	2.850	2.856	MN	3,404	28,500	05/11/2016	05/18/2026
2027A0-HT-9	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	2,952,230	97.8420	3,071,260	3,139,000	3,103,668	0	24,450	0	0	2.850	3.692	MN	10,686	89,462	02/13/2018	05/18/2026
2027A0-HY-8	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	997,030	97.0340	970,340	1,000,000	999,424	0	319	0	0	2.625	2.659	MS	8,313	26,250	08/29/2016	09/06/2026
2027A0-HY-8	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	1,844,880	97.0340	1,940,680	2,000,000	1,965,327	0	19,577	0	0	2.625	3.695	MS	16,625	52,500	02/27/2018	09/06/2026
2027A0-JT-7	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	999,150	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-JT-7	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	991,750	96.5850	965,850	1,000,000	997,438	0	876	0	0	3.150	3.248	MS	8,838	31,500	10/31/2017	09/19/2027
2027A0-JZ-3	COMMONWEALTH BANK OF AUSTRALIA (144A)		D		1.D FE	2,997,780	97.9390	2,938,170	3,000,000	2,999,054	0	232	0	0	3.900	3.909	MS	33,800	117,000	03/12/2018	03/16/2028
21688A-AV-4	COOPERATIEVE RABOBANK UA		D		1.D FE	5,030,850	100.0120	5,000,600	5,000,000	5,000,366	0	(15,952)	0	0	5.000	4.671	JJ	116,667	250,000	01/12/2023	01/13/2025
21688A-AV-4	COOPERATIEVE RABOBANK UA		D		1.D FE	5,025,050	100.0120	5,000,600	5,000,000	5,000,262	0	(13,006)	0	0	5.000	4.731	JJ	116,667	250,000	01/17/2023	01/13/2025
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
74977R-DS-0	COOPERATIEVE RABOBANK UA (144A)		D	2	1.G FE	3,000,000	101.3850	3,041,550	3,000,000	3,000,000	0	0	0	0	5.564	5.564	FA	56,567	166,920	02/21/2023	02/28/2029
12661P-AC-3	CSL FINANCE PLC (144A)		D	1	1.G FE	2,809,560	94.0100	2,820,300	3,000,000	2,820,886	0	11,326	0	0	4.250	5.240	AO	22,313	63,750	05/31/2024	04/27/2032
12661P-AG-4	CSL FINANCE PLC (144A)		D	1	1.G FE	1,823,220	98.4510	1,722,893	1,750,000	1,821,340	0	(1,880)	0	0	5.106	4.549	AO	21,594	44,678	09/18/2024	04/03/2034
23636T-AE-0	DANONE SA (144A)		D	1	2.A FE	5,000,000	96.9150	4,845,750	5,000,000	5,000,000	0	0	0	0	2.947	2.947	MN	24,149	147,350	10/26/2016	11/02/2026
23636T-AE-0	DANONE SA (144A)		D	1	2.A FE	970,910	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
25243Y-AZ-2	DIAGEO CAPITAL PLC		D	1	1.G FE	1,988,532	97.4330	1,899,944	1,950,000	1,964,793	0	(4,375)	0	0	3.875	3.617	MN	8,816	75,563	01/24/2019	05/18/2028
25243Y-AZ-2	DIAGEO CAPITAL PLC		D	1	1.G FE	713,615	97.4330	682,031	700,000	705,228	0	(1,546)	0	0	3.875	3.621	MN	3,165	27,125	01/24/2019	05/18/2028
25243Y-AZ-2	DIAGEO CAPITAL PLC		D	1	1.G FE	1,999,340	97.4330	1,948,660	2,000,000	1,999,682	0	68	0	0	3.875	3.879	MN	9,042	77,500	05/16/2018	05/18/2028
25243Y-BB-4	DIAGEO CAPITAL PLC		D	1	1.G FE	2,987,730	89.6740	2,690,220	3,000,000	2,993,715	0	1,207	0	0	2.375	2.421	AO	13,260	71,250	10/01/2019	10/24/2029
25243Y-BD-0	DIAGEO CAPITAL PLC		D	1	1.G FE	2,020,280	86.3470	1,726,940	2,000,000	2,012,442	0	(2,314)	0	0	2.000	1.870	AO	6,889	40,000	07/13/2021	04/29/2030
25243Y-BH-1	DIAGEO CAPITAL PLC		D	1	1.G FE	1,625,302	101.8420	1,583,643	1,555,000	1,618,997	0	(6,304)	0	0	5.500	4.860	JJ	37,298	85,525	01/17/2024	01/24/2033
25243Y-BH-1	DIAGEO CAPITAL PLC		D	1	1.G FE	5,046,800	101.8420	5,092,100	5,000,000	5,041,771	0	(4,178)	0	0	5.500	5.367	JJ	119,931	275,000	09/26/2023	01/24/2033
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	1,643,667	99.7710	1,330,280	1,333,333	1,340,909	0	(34,974)	0	0	6.625	3.906	MS	25,028	88,333	09/05/2014	03/18/2025
40049J-AV-9	GRUPO TELEVISA SAB		D	1	2.C FE	780,960	99.7710	665,140	666,667	670,201	0	(16,352)	0	0	6.625	4.080	MS	12,514	44,167	03/29/2017	03/18/2025
423012-AF-0	HEINEKEN NV (144A)		D	1	2.A FE	1,096,733	96.3340	1,026,920	1,066,000	1,075,783	0	(3,248)	0	0	3.500	3.159	JJ	15,649	37,310	11/28/2017	01/29/2028
423012-AF-0	HEINEKEN NV (144A)		D	1	2.A FE	3,974,080	96.3340	3,853,360	4,000,000	3,991,469	0	2,550	0	0	3.500	3.573	JJ	58,722	140,000	03/20/2017	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
404280-BT-5	HSBC HOLDINGS PLC		D	2	1.G FE	5,000,000	98.0260	4,901,300	5,000,000	5,000,000	0	0	0	0	4.583	4.583	JD	7,638	229,150	06/12/2018	06/19/2029
453140-AF-2	IMPERIAL BRANDS FINANCE PLC (144A)		D	1	2.B FE	978,860	99.5050	995,050	1,000,000	998,539	0	2,500	0	0	4.250	4.515	JJ	18,889	42,500	07/15/2015	07/21/2025
456837-AH-6	ING GROEP NV		D		1.G FE	2,207,835	98.2950	2,064,195	2,100,000	2,128,758	0	(12,182)	0	0	3.950	3.310	MS	21,198	82,950	10/31/2017	03/29/2027
456837-AH-6	ING GROEP NV		D		1.G FE	998,690	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-AA-4	INGERSOLL RAND		D	1	2.B FE	4,976,300	101.6300	5,081,500	5,000,000	4,981,839	0	4,338	0	0	5.400	5.509	FA	102,750	270,000	08/28/2023	08/14/2028
45687V-AB-2	INGERSOLL RAND		D	1	2.B FE	5,300,650	102.3750	5,118,750	5,000,000	5,294,787	0	(5,863)	0	0	5.700	4.835	FA	108,458	0	10/15/2024	08/14/2033
45687V-AB-2	INGERSOLL RAND		D	1	2.B FE	2,971,200	102.3750	3,071,250	3,000,000	2,974,045	0	2,242	0	0	5.700	5.828	FA	65,075	171,000	08/15/2023	08/14/2033
45687V-AB-2	INGERSOLL RAND		D	1	2.B FE	2,466,975	102.3750	2,559,375	2,500,000	2,470,220	0	2,572	0	0	5.700	5.877	FA	54,229	142,500	09/19/2023	08/14/2033

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
45687V-AC-0	INGERSOLL RAND		D	1	2.B FE	4,999,600	101.1810	5,059,050	5,000,000	4,999,848	0	248	0	0	5.197	5.197	JD	11,549	155,188	05/07/2024	06/15/2027
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
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-AD-2	JOHNSON CONTROLS/TYCO FI		D	1	2.B FE	14,936,550	82.7270	12,409,050	15,000,000	14,955,834	0	6,057	0	0	2.000	2.046	MS	87,500	300,000	09/14/2021	09/16/2031
47837R-AD-2	JOHNSON CONTROLS/TYCO FI		D	1	2.B FE	4,959,150	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	4,951,150	82.7270	4,136,350	5,000,000	4,966,010	0	4,661	0	0	2.000	2.109	MS	29,167	100,000	09/20/2021	09/16/2031
494386-AC-9	KIMBERLY-CLARK DE MEXICO (144A)		D	1	1.G FE	994,590	99.6490	996,490	1,000,000	999,809	0	588	0	0	3.250	3.314	MS	9,750	32,500	03/05/2015	03/12/2025
539439-AQ-2	LLOYDS BANKING GROUP PLC		D	2	1.G FE	5,000,000	96.1240	4,806,200	5,000,000	5,000,000	0	0	0	0	3.574	3.574	MN	26,805	178,700	10/31/2017	11/07/2028
539439-AR-0	LLOYDS BANKING GROUP PLC		D		1.G FE	1,992,940	97.7350	1,954,700	2,000,000	1,997,263	0	740	0	0	4.375	4.419	MS	24,063	87,500	03/15/2018	03/22/2028
53944Y-AD-5	LLOYDS BANKING GROUP PLC		D		1.G FE	1,986,160	97.7820	1,955,640	2,000,000	1,996,733	0	1,512	0	0	3.750	3.834	JJ	35,417	75,000	01/04/2017	01/11/2027
50220P-AD-5	LSEGA FINANCING PLC (144A)		D	1	1.G FE	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		D	1	2.B FE	989,680	97.2880	972,880	1,000,000	997,400	0	1,117	0	0	3.500	3.624	MS	11,569	35,000	02/21/2017	03/02/2027
58769J-AL-1	MERCEDES-BENZ FINANCE (144A)		D	1	1.F FE	12,984,660	100.0940	13,012,220	13,000,000	12,988,012	0	2,818	0	0	5.100	5.127	FA	272,567	663,000	07/31/2023	08/03/2028
58769J-AS-6	MERCEDES-BENZ FINANCE (144A)		D	1	1.F FE	4,994,150	96.7220	4,836,100	5,000,000	4,994,519	0	369	0	0	5.000	5.015	JJ	118,056	125,000	01/08/2024	01/11/2034
58769J-BA-4	MERCEDES-BENZ FINANCE (144A)		D	1	1.F FE	6,994,820	99.7430	6,982,010	7,000,000	6,994,509	0	(311)	0	0	5.100	5.116	MN	45,617	0	11/12/2024	11/15/2029
60920L-AS-3	MONDELEZ INTERNATIONAL HOLDING LS:150K	LS	D	1	2.B FE	4,927,400	99.6750	4,983,750	5,000,000	4,978,978	0	28,069	0	0	4.250	4.852	MS	61,979	212,500	02/09/2023	09/15/2025
63250D-DJ-7	NATIONAL AUSTRALIA BANK (144A)		D		1.D FE	1,998,000	98.0190	1,960,380	2,000,000	1,999,520	0	218	0	0	3.500	3.512	JJ	33,250	70,000	01/04/2017	01/10/2027
63253Q-AB-0	NATIONAL AUSTRALIA BANK NEW YORK		D		1.D FE	1,995,180	100.6770	2,013,540	2,000,000	1,996,907	0	913	0	0	4.944	4.999	JJ	46,419	98,880	01/05/2023	01/12/2028
638602-BP-6	NATIONWIDE BUILDING SOCIETY (144A)		D		1.E FE	2,042,480	99.6610	1,993,220	2,000,000	2,002,789	0	(4,942)	0	0	3.900	3.641	JJ	34,667	78,000	09/11/2015	07/21/2025
63861V-AB-3	NATIONWIDE BUILDING SOCIETY (144A)		D	2	1.G FE	1,000,000	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
639057-AF-5	NATWEST GROUP PLC		D	2	1.G FE	2,031,040	101.2930	2,025,860	2,000,000	2,017,098	0	(5,704)	0	0	5.516	5.174	MS	27,580	110,320	07/06/2022	09/30/2028
780097-BA-8	NATWEST GROUP PLC		D		1.G FE	1,072,680	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
718337-AB-4	PHILIPS ELECTRONICS		D		2.A FE	7,950,880	100.5200	8,041,600	8,000,000	7,996,685	0	2,675	0	0	7.125	7.175	MN	72,833	570,000	05/16/1995	05/15/2025
21688A-AE-2	RABOBANK NEDERLAND NY		D		1.D FE	998,650	99.5500	995,500	1,000,000	999,890	0	130	0	0	3.375	3.391	MN	3,750	33,750	05/14/2015	05/21/2025
21688A-AE-2	RABOBANK NEDERLAND NY		D		1.D FE	4,890,850	99.5500	4,977,500	5,000,000	4,992,793	0	17,205	0	0	3.375	3.737	MN	18,750	168,750	06/28/2018	05/21/2025
75625Q-AE-9	RECKITT BENCKISER TSY (144A)		D	2	1.G FE	2,991,000	95.8020	2,874,060	3,000,000	2,997,494	0	952	0	0	3.000	3.035	JD	1,000	90,000	06/21/2017	06/26/2027
75625Q-AE-9	RECKITT BENCKISER TSY (144A)		D	2	1.G FE	996,240	95.8020	958,020	1,000,000	998,951	0	399	0	0	3.000	3.044	JD	333	30,000	07/19/2017	06/26/2027
801060-AD-6	SANOFI		D	1	1.E FE	4,963,500	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
80281L-AG-0	SANTANDER UK GROUP HLDGS		D	2	2.A FE	1,007,870	96.3400	963,400	1,000,000	1,002,501	0	(832)	0	0	3.823	3.728	MN	6,053	38,230	10/30/2017	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	1,041,621	99.5780	1,045,569	1,050,000	1,049,467	0	1,255	0	0	3.250	3.377	MN	4,740	34,125	04/04/2018	05/11/2025
822582-BD-3	SHELL INTERNATIONAL FIN		D	1	1.D FE	985,470	99.5780	995,780	1,000,000	999,324	0	1,647	0	0	3.250	3.424	MN	4,514	32,500	06/10/2015	05/11/2025
82620K-AE-3	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.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-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-AL-7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.D FE	927,830	96.3120	963,120	1,000,000	985,171	0	7,905	0	0	2.350	3.207	AO	4,896	23,500	11/21/2016	10/15/2026
82620K-AL-7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.D FE	1,834,440	96.3120	1,926,240	2,000,000	1,961,670	0	20,365	0	0	2.350	3.461	AO	9,792	47,000	02/05/2018	10/15/2026
82620K-AU-7	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.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	1,977,760	97.6660	1,953,320	2,000,000	1,993,770	0	2,631	0	0	3.400	3.546	MS	19,644	68,000	04/04/2018	03/16/2027
82620K-BE-2	SIEMENS FINANCIERINGSMAT (144A)		D	1	1.D FE	15,978,560	85.2910	13,646,560	16,000,000	15,985,930	0	2,067	0	0	2.150	2.165	MS	104,156	344,000	03/02/2021	03/11/2031
833636-AG-8	SOCIEDAD QUIMICA (144A)		D	1	2.A FE	994,100	100.0280	1,000,280	1,000,000	999,881	0	662	0	0	4.375	4.447	JJ	18,472	43,750	10/23/2014	01/28/2025
874060-AW-6	TAKEDA PHARMACEUTICAL		D	1	2.A FE	4,979,000	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	928,000	98.4420	913,542	928,000	928,000	0	0	0	0	4.103	4.103	MS	11,952	38,076	03/01/2017	03/08/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
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	998,300	99.4730	994,730	1,000,000	999,886	0	163	0	0	3.125	3.145	AO	7,292	31,250	03/30/2015	04/07/2025
88167A-AE-1	TEVA PHARMACEUTICALS NE		D	1	3.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
89152U-AH-5	TOTAL CAPITAL SA		D	1	1.D FE	1,997,040	97.2590	1,945,180	2,000,000	1,998,654	0	302	0	0	3.883	3.901	AO	17,258	77,660	10/05/2018	10/11/2028
892938-AA-9	TRANE TECHNOLOGIES FINANCING LTD		D	1	2.A FE	4,993,450	100.4540	5,022,700	5,000,000	4,994,028	0	535	0	0	5.250	5.267	MS	86,042	262,500	02/16/2023	03/03/2033
892938-AB-7	TRANE TECHNOLOGIES FINANCING LTD		D	1	2.A FE	3,131,640	98.9320	2,967,960	3,000,000	3,128,718	0	(2,922)	0	0	5.100	4.524	JD	7,650	76,500	09/20/2024	06/13/2034
902133-AT-4	TYCO ELECTRONICS		D	1	1.G FE	997,570	98.9620	989,620	1,000,000	999,653	0	271	0	0	3.700	3.729	FA	13,978	37,000	01/25/2016	02/15/2026
902133-AU-1	TYCO ELECTRONICS		D	1	1.G FE	1,000,380	96.2780	962,780	1,000,000	1,000,119	0	(45)	0	0	3.125	3.120	FA	11,806	31,250	10/17/2017	08/15/2027
902133-AY-3	TYCO ELECTRONICS		D	1	1.G FE	2,956,530	84.9280	2,547,840	3,000,000	2,967,977	0	4,046	0	0	2.500	2.666	FA	30,625	75,000	02/02/2022	02/04/2032
902133-AY-3	TYCO ELECTRONICS		D	1	1.G FE	1,956,060	84.9280	1,698,560	2,000,000	1,967,578	0	4,084	0	0	2.500	2.752	FA	20,417	50,000	02/03/2022	02/04/2032
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	1,000,000	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-AA-6	UBS GROUP AG (144A)		D	1	1.G FE	3,000,000	91.4150	2,742,450	3,000,000	3,000,000	0	0	0	0	3.126	3.126	FA	35,689	93,780	08/06/2019	08/13/2030
902613-AK-4	UBS GROUP AG (144A)		D	2	1.G FE	5,000,000	83.5440	4,177,200	5,000,000	5,000,000	0	0	0	0	2.746	2.746	FA	53,013	137,300	01/04/2022	02/11/2033
902613-AK-4	UBS GROUP AG (144A)		D	2	1.G FE	1,997,880	83.5440	1,670,880	2,000,000	1,998,377	0	173	0	0	2.746	2.756	FA	21,205	54,920	01/05/2022	02/11/2033
902613-AV-0	UBS GROUP AG (144A)		D	2	1.G FE	7,000,000	102.2870	7,160,090	7,000,000	7,000,000	0	0	0	0	5.959	5.959	JJ	194,661	417,130	01/03/2023	01/12/2034
90352J-AC-7	UBS GROUP FUNDING (144A)		D	2	1.G FE	2,113,400	97.2040	1,944,080	2,000,000	2,030,363	0	(12,900)	0	0	4.253	3.537	MS	22,919	85,060	11/02/2017	03/23/2028
961214-DC-4	WESTPAC BANKING CORP		D		1.D FE	998,610	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		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
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-ET-6	WESTPAC BANKING CORP		D		1.D FE	3,034,830	84.8600	2,545,800	3,000,000	3,023,358	0	(3,376)	0	0	2.150	2.020	JD	5,017	64,500	07/01/2021	06/03/2031
961214-EW-9	WESTPAC BANKING CORP		D		1.D FE	5,000,000	90.0780	4,503,900	5,000,000	5,000,000	0	0	0	0	1.953	1.953	MN	11,121	97,650	11/08/2021	11/20/2028
961214-EW-9	WESTPAC BANKING CORP		D		1.D FE	2,994,930	90.0780	2,702,340	3,000,000	2,997,071	0	712	0	0	1.953	1.978	MN	6,673	58,590	11/10/2021	11/20/2028
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						6,409,522,746	XXX	6,013,649,135	6,402,618,497	6,396,236,632	(1,316,083)	(225,280)	0	0	XXX	XXX	XXX	58,596,229	195,295,894	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
04541G-AS-1	ABSLB 2000-LB1 AF6			4	1.A FM	75,016	100.3220	72,104	71,872	71,549	0	(6)	0	0	7.615	6.645	MON	456	4,890	02/14/2001	03/21/2029
05949Q-AW-5	BAFC 2006-2 2A15 CMO			4	1.D FM	62,832	83.7920	52,937	63,176	30,305	3	(5,910)	0	0	5.750	5.686	MON	303	3,632	02/10/2006	03/25/2036
05949Q-AW-5	BAFC 2006-2 2A15 CMO			4	1.D FM	15,698	83.7920	13,234	15,794	7,576	(1)	(1,476)	0	0	5.750	5.718	MON	76	908	02/14/2006	03/25/2036
05949Q-AW-5	BAFC 2006-2 2A15 CMO			4	1.D FM	15,693	83.7920	13,234	15,794	7,576	(2)	(1,475)	0	0	5.750	5.737	MON	76	908	02/23/2006	03/25/2036
05948X-BV-2	BOAMS 2003-D 2A4 CMO			4	1.A FM	342	97.0010	342	352	344	0	0	0	0	6.870	3.276	MON	2	23	04/09/2003	05/25/2033
161546-EF-9	CFAB 2003-1 2A2			4	1.A FM	9,178	99.5540	9,130	9,171	9,193	0	(2)	0	0	5.113	1.463	MON	7	555	10/16/2003	11/25/2032
17330C-AR-9	CMLTI 2022-J1 A3A CMO (144A)			4	1.A	18,141,484	83.4060	15,159,510	18,175,563	18,140,985	0	(231)	0	0	3.000	3.014	MON	45,439	545,267	02/03/2022	02/25/2052
22541Q-4A-7	CSFB 2003-29 4A1 CMO			4	1.A FM	231,784	99.1620	221,470	223,339	222,658	0	0	0	0	6.000	5.688	MON	1,117	13,400	03/12/2004	12/25/2033
22541Q-4A-7	CSFB 2003-29 4A1 CMO			4	1.A FM	203,786	99.1620	194,893	196,538	195,939	0	0	0	0	6.000	5.696	MON	983	11,792	03/30/2004	12/25/2033
12647M-AM-7	CSMC 2013-6 1A1 CMO			4	1.A	556,612	95.8730	546,448	569,971	564,919	0	178	0	0	2.500	3.151	MON	1,187	14,249	07/24/2013	07/25/2028
12646X-AJ-1	CSMC 2013-IVR3 A2 CMO			4	1.A	1,036,379	88.4300	971,094	1,098,150	1,050,220	0	25,412	0	0	3.000	3.878	MON	2,745	32,945	06/26/2013	05/25/2043
12667F-A4-7	CWALT 2004-33 3A1 CMO			4	1.A FM	152,706	95.8670	204,037	212,831	100,931	0	2,271	0	0	4.741	4.167	MON	841	9,685	01/06/2012	12/25/2034
33853G-AB-9	FSMT 2021-12 A2 CMO (144A)			4	1.A	4,038,803	80.1830	3,975,825	4,958,439	4,043,821	0	5,018	0	0	2.500	4.853	MON	10,330	10,330	10/31/2024	11/25/2051
33852F-AA-4	FSMT 2021-4 A1 CMO (144A)			4	1.A	4,959,677	79.9380	5,155,194	6,448,991	4,984,870	0	21,309	0	0	2.500	5.825	MON	13,435	161,225	11/16/2023	06/25/2051
36263V-AB-3	GSMBS 2021-PJ11 A2 CMO (144A)			4	1.A	7,330,504	79.9380	5,839,784	7,305,391	7,327,670	0	(2,476)	0	0	2.500	2.396	MON	15,220	182,635	12/03/2021	04/25/2052
36261H-AJ-9	GSMBS 2021-PJ5 A8 CMO (144A)			4	1.A	18,262,026	87.7720	18,631,539	21,227,201	18,361,890	0	99,864	0	0	2.500	5.447	MON	44,223	309,563	05/22/2024	10/25/2051
36262L-AB-6	GSMBS 2021-PJ6 A2 CMO (144A)			4	1.A	7,048,872	80.5620	5,612,069	6,966,149	7,042,166	0	(3,746)	0	0	2.500	2.205	MON	14,513	174,154	06/15/2021	11/25/2051
36262L-AJ-9	GSMBS 2021-PJ6 A8 CMO (144A)			4	1.A	3,496,157	87.5790	3,362,416	3,839,294	3,548,649	0	21,831	0	0	2.500	4.436	MON	7,999	95,982	07/14/2022	11/25/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36262C-AB-6	GSMBS 2021-PJ7 A2 CMO (144A)			4	1.A	8,063,376	80.3580	6,366,170	7,922,261	8,054,668	0	(3,264)	0	0	2.500	2.073	MON	16,505	198,057	07/20/2021	01/25/2052
36262C-AB-6	GSMBS 2021-PJ7 A2 CMO (144A)			4	1.A	3,427,832	80.3580	2,743,819	3,414,494	3,426,677	0	(414)	0	0	2.500	2.378	MON	7,114	85,362	11/17/2021	01/25/2052
36262C-AB-6	GSMBS 2021-PJ7 A2 CMO (144A)			4	1.A	6,303,087	80.3580	5,057,922	6,294,236	6,301,757	0	(419)	0	0	2.500	2.439	MON	13,113	157,356	12/08/2021	01/25/2052
36263N-AB-1	GSMBS 2022-PJ1 A2 CMO (144A)			4	1.A	4,246,682	79.9380	3,455,728	4,323,010	4,252,431	0	2,254	0	0	2.500	2.887	MON	9,006	108,075	01/10/2022	05/28/2052
36242D-KV-4	GSR 2004-12 2A2 CMO			4	1.D FM	268,097	12.8980	72,018	558,339	0	0	0	0	0	5.089	10.838	MON	8,966	42,983	07/12/2007	12/25/2034
46640M-AX-8	JPMMT 2013-3 A10 CMO (144A)			4	1.A	2,222,587	91.3330	2,080,005	2,277,386	2,201,651	0	9,136	0	0	3.351	3.981	MON	6,360	76,317	07/25/2013	07/25/2043
46648R-AC-5	JPMMT 2018-1 A3 CMO (144A)			4	1.A	328,690	89.6890	293,835	327,615	327,610	0	(934)	0	0	3.500	3.381	MON	956	11,458	01/18/2018	06/25/2048
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
46654T-AC-2	JPMMT 2021-15 A3 CMO (144A)			4	1.A	27,826,933	79.9380	22,265,167	27,853,045	27,824,413	0	(1,267)	0	0	2.500	2.495	MON	58,027	696,326	12/20/2021	06/25/2052
46656D-AM-3	JPMMT 2023-2 A4A CMO (144A)			4	1.A	15,842,222	98.6560	15,999,286	16,217,246	15,876,809	0	(1,702)	0	0	5.000	5.640	MON	67,572	810,862	02/22/2023	07/25/2053
61744C-BD-7	MSAC 2004-SD1 A			4	1.A FM	358,142	99.0080	393,715	397,659	398,189	(2)	(134)	0	0	5.253	3.200	MON	290	24,581	08/31/2011	08/25/2034
61744C-BD-7	MSAC 2004-SD1 A			4	1.A FM	61,174	99.0080	68,778	69,467	69,559	2	(26)	0	0	5.253	3.750	MON	51	4,294	10/11/2011	08/25/2034
61772C-AH-4	MSRM 2021-3 A4 CMO (144A)			4	1.A	12,070,286	87.6770	12,290,026	14,017,389	12,266,416	0	147,712	0	0	2.500	5.306	MON	29,203	350,435	06/16/2023	06/25/2051
61772N-AJ-6	MSRM 2021-5 A3 CMO (144A)			4	1.A	7,745,635	80.3080	6,110,565	7,608,912	7,744,119	0	3,094	0	0	2.500	2.065	MON	15,852	190,223	08/19/2021	08/25/2051
61772Q-AE-0	MSRM 2021-6 A3 CMO (144A)			4	1.A	6,236,412	80.3080	4,975,685	6,195,752	6,234,505	0	(3,640)	0	0	2.500	2.322	MON	12,908	154,894	10/15/2021	09/25/2051
61774Y-AA-9	MSRM 2023-1 A1 CMO (144A)			4	1.A	7,619,767	90.2080	7,927,788	8,788,342	7,661,564	0	36,463	0	0	4.000	5.907	MON	29,294	351,534	11/16/2023	02/25/2053
670861-AA-1	OBX 2021-J2 A1 (144A)			4	1.A	12,863,932	79.9240	12,598,380	15,762,811	12,869,130	0	5,199	0	0	2.500	5.198	MON	32,839	65,678	10/30/2024	07/25/2051
67647V-AA-7	OCMT 2021-3 A1 CMO (144A)			4	1.A	4,061,241	79.9380	3,193,581	3,995,072	4,055,651	0	(3,363)	0	0	2.500	2.097	MON	8,323	99,877	07/09/2021	06/25/2051
743874-AC-3	PFMT 2020-1 A2 CMO (144A)			4	1.A	1,386,311	84.7050	1,157,812	1,366,876	1,413,057	0	(1,226)	0	0	3.000	2.640	MON	3,417	41,006	02/14/2020	02/25/2050
693650-AL-7	PSMC 2021-1 A11 CMO (144A)			4	1.A	6,360,742	87.6880	6,442,282	7,346,823	6,423,699	0	47,105	0	0	2.500	5.286	MON	15,306	183,671	07/19/2023	03/25/2051
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
749384-AA-1	RCKT 2021-5 A1			4	1.A	5,277,862	79.9290	4,927,707	6,165,051	5,281,738	0	3,876	0	0	2.500	4.470	MON	12,844	38,532	09/11/2024	11/25/2051
74938F-AA-6	RCKT 2022-1 A1 CMO (144A)			4	1.A	7,993,479	79.9380	6,521,272	8,157,912	8,005,078	0	5,683	0	0	2.500	2.951	MON	16,996	203,948	01/10/2022	01/25/2052
81377N-AA-2	SABR 2007-BR3 A2A			4	1.D FM	741,999	65.3530	1,416,583	2,167,559	160,914	0	(36,453)	0	0	4.593	10.032	MON	11,414	47,516	12/16/2009	04/25/2037
81745A-AB-3	SEMT 2013-5 A2 CMO (144A)			4	1.A	1,282,053	87.3890	1,107,396	1,267,203	1,276,004	0	(18)	0	0	3.000	2.740	MON	3,168	38,016	12/11/2019	05/25/2043
81745E-AA-7	SEMT 2013-8 A1 CMO			4	1.A	978,762	88.0470	882,024	1,001,765	975,351	0	(10)	0	0	3.000	3.523	MON	2,504	30,053	06/11/2013	06/25/2043
81746Q-AA-9	SEMT 2018-2 A1 CMO (144A)			4	1.A	1,393,957	88.2660	1,221,799	1,384,224	1,403,672	0	1,580	0	0	3.500	3.306	MON	4,037	48,448	01/16/2018	02/25/2048
81748X-AD-6	SEMT 2021-5 A4 CMO (144A)			4	1.A	3,449,382	87.6590	3,569,096	4,071,569	3,566,679	0	82,224	0	0	2.500	6.081	MON	8,482	101,789	10/31/2022	07/25/2051
81748C-AA-8	SEMT 2021-9 A1 CMO (144A)			4	1.A	16,619,149	80.0630	13,272,607	16,577,704	16,612,832	0	(4,985)	0	0	2.500	2.419	MON	34,537	414,443	12/07/2021	01/25/2052
939336-PC-1	WAMU 2003-AR1 A6 CMO			4	1.D FM	16,848	97.3650	18,175	18,667	17,604	0	70	0	0	5.659	3.672	MON	88	936	01/17/2003	03/25/2033
949930-AD-3	WFMBS 2022-2 A4 CMO (144A)			4	1.A	4,325,747	86.6140	4,215,699	4,867,226	4,389,378	0	36,711	0	0	2.500	4.638	MON	10,140	121,681	01/13/2023	12/25/2051
97652P-AA-9	WIN 2014-1 A1 CMO (144A)			4	1.A	206,388	94.5310	188,731	199,650	199,348	0	0	0	0	4.000	3.467	MON	666	7,833	06/19/2014	06/20/2044
92977Y-BR-1	WMLT 2005-B 4A1 CMO			4	1.D FM	113,211	95.6720	122,219	127,747	95,084	0	1,662	0	0	7.507	5.700	MON	799	8,392	02/16/2006	10/20/2035
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						254,659,801	XXX	226,550,811	271,541,277	254,427,005	0	485,835	0	0	XXX	XXX	XXX	640,144	6,771,723	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
060352-AE-1	BANK 2017-BNK6 A4			4	1.A	9,248,757	96.1830	8,555,516	8,895,040	9,001,329	0	(41,366)	0	0	3.254	2.681	MON	24,120	289,445	07/12/2019	07/15/2060
06540T-AC-4	BANK 2018-BN11 A2			4	1.A	3,057,961	96.3470	2,863,916	2,972,501	3,002,865	0	(10,365)	0	0	3.784	3.414	MON	9,373	112,479	03/13/2019	03/15/2061
06540L-BA-4	BANK 2021-BN37 A4			4	1.A	12,119,388	83.5970	10,031,640	12,000,000	12,081,221	0	(12,570)	0	0	2.370	2.257	MON	23,700	284,400	11/12/2021	11/15/2064
06539V-AD-0	BANK 2022-BNK39 A3			4	1.A	5,049,735	85.4200	4,271,000	5,000,000	5,034,850	0	(5,270)	0	0	2.675	2.561	MON	11,146	133,750	01/26/2022	02/15/2055
05551V-BJ-1	BBCMS 2021-C10 A5			4	1.A	10,299,800	86.5260	8,652,600	10,000,000	10,192,843	0	(33,663)	0	0	2.492	2.145	MON	20,767	249,200	06/25/2021	07/15/2054
08160B-AC-8	BMARK 2018-B5 A3			4	1.A	3,682,221	96.8670	3,608,296	3,725,000	3,697,873	0	6,490	0	0	3.943	4.167	MON	12,242	146,899	05/17/2022	07/15/2051
08162Y-AD-4	BMARK 2019-B14 A4			4	1.A	8,079,954	90.0080	7,200,640	8,000,000	8,036,405	0	(8,993)	0	0	2.794	2.680	MON	18,631	223,568	11/05/2019	12/15/2062
05606F-AA-1	BX 2019-OC11 A (144A)			4	1.A	5,149,736	90.4270	4,521,350	5,000,000	5,077,654	0	(15,100)	0	0	3.202	2.866	MON	13,342	160,100	12/06/2019	12/09/2041

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
17290Y-AQ-1	CGCMT 2016-C1 A3			4	1.A	9,270,877	98.0110	8,864,858	9,044,758	9,081,728	0	(39,452)	0	0	2.944	2.501	MON	22,190	266,278	12/18/2019	05/10/2049
17327G-AX-2	CGCMT 2018-C6 A3			4	1.A	3,513,453	95.0740	3,356,112	3,530,000	3,518,314	0	1,923	0	0	4.145	4.247	MON	12,193	146,319	05/18/2022	11/10/2051
17327G-AX-2	CGCMT 2018-C6 A3			4	1.A	1,990,465	95.0740	2,067,860	2,175,000	2,049,973	0	28,293	0	0	4.145	5.886	MON	7,513	90,154	10/26/2022	11/10/2051
12624Q-AR-4	COMM 2012-CR4 A3			4	1.A FM	165,750	92.5970	151,095	163,175	162,763	762	(270)	0	0	2.853	2.614	MON	776	4,267	05/18/2015	10/15/2045
12624Q-AR-4	COMM 2012-CR4 A3			4	1.A FM	154,483	92.5970	152,622	164,823	164,407	(762)	1,258	0	0	2.853	3.665	MON	784	4,311	06/20/2013	10/15/2045
38406J-AA-6	GRACE 2020-GRCE A			4	1.A	5,016,406	84.0180	4,200,900	5,000,000	5,010,100	0	(2,025)	0	0	2.347	2.311	MON	9,779	117,350	10/19/2021	12/10/2040
36192R-AA-0	GSMS 2012-BWTR A (144A)			4	1.D FM	10,211,585	82.8180	8,250,923	9,962,621	8,250,923	1,176,250	(55,970)	0	0	2.954	2.677	MON	24,525	294,296	12/11/2012	11/05/2034
36250W-AA-8	GSMS 2015-590M A			4	1.A	5,149,966	97.5440	4,877,200	5,000,000	5,009,418	0	(17,486)	0	0	3.621	3.278	MON	15,088	181,050	10/23/2015	10/10/2035
36251P-AC-8	GSMS 2016-GS3 A3			4	1.A	5,805,983	97.0950	5,469,806	5,633,458	5,669,773	0	(28,705)	0	0	2.592	2.099	MON	12,168	146,019	08/29/2019	10/10/2049
36257U-AK-3	GSMS 2019-GC42 A3			4	1.A	3,641,563	90.2130	3,608,520	4,000,000	3,759,235	0	46,496	0	0	2.748	4.223	MON	9,163	109,952	05/17/2022	09/10/2052
46590K-AD-6	JPMCC 2015-JP1 A4			4	1.A	4,527,479	99.0210	4,384,504	4,427,852	4,436,635	0	(17,328)	0	0	3.649	3.270	MON	13,467	161,608	03/13/2019	01/15/2049
46590K-AD-6	JPMCC 2015-JP1 A4			4	1.A	1,418,836	99.0210	1,378,242	1,391,868	1,394,011	0	(4,734)	0	0	3.649	3.323	MON	4,233	50,800	03/08/2019	01/15/2049
78449R-AA-3	SLG 2021-OVA A (144A)			4	1.A	7,733,789	84.1130	6,308,475	7,500,000	7,659,355	0	(23,458)	0	0	2.585	2.229	MON	16,159	193,905	09/28/2021	07/15/2041
78449R-AA-3	SLG 2021-OVA A (144A)			4	1.A	2,574,998	84.1130	2,102,825	2,500,000	2,549,837	0	(7,352)	0	0	2.585	2.251	MON	5,386	64,635	06/15/2021	07/15/2041
95002B-AD-5	WFCM 2019-C53 A3			4	1.A	6,059,916	90.9020	5,454,120	6,000,000	6,026,970	0	(6,753)	0	0	2.787	2.672	MON	13,935	167,220	10/22/2019	10/15/2052
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						123,923,099	XXX	110,333,019	122,086,096	120,868,480	1,176,250	(246,399)	0	0	XXX	XXX	XXX	300,679	3,598,004	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
141312-AA-6	CRBN 2017-1A A1 (144A)			4	1.A FE	3,715,047	100.6360	3,738,702	3,715,047	3,720,360	0	(3,796)	0	0	6.019	2.274	JAJO	44,101	255,162	11/06/2017	01/20/2031
87272H-AA-8	TIA 2017-2A A (144A)			4	1.A FE	1,860,150	100.6600	1,872,430	1,860,150	1,862,700	0	(844)	0	0	6.058	2.635	JAJO	23,480	127,503	11/20/2017	01/16/2031
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						5,575,197	XXX	5,611,131	5,575,197	5,583,060	0	(4,640)	0	0	XXX	XXX	XXX	67,581	382,664	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						6,793,680,843	XXX	6,356,144,096	6,801,821,067	6,777,115,177	(139,833)	9,517	0	0	XXX	XXX	XXX	59,604,633	206,048,287	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						11,110,987,889	XXX	10,288,167,247	10,996,189,658	11,045,450,558	(1,042,580)	(1,894,770)	0	0	XXX	XXX	XXX	100,203,314	327,785,603	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						2,704,625,936	XXX	2,638,837,708	2,799,496,729	2,706,901,176	0	2,177,259	0	0	XXX	XXX	XXX	10,550,422	99,020,982	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						201,249,017	XXX	183,842,474	201,241,713	198,264,814	1,176,250	(183,917)	0	0	XXX	XXX	XXX	553,056	4,823,324	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						84,736,623	XXX	82,524,112	84,735,033	84,569,023	0	(48,850)	0	0	XXX	XXX	XXX	947,071	3,895,135	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						14,101,599,465	XXX	13,193,371,541	14,081,663,133	14,035,185,571	133,669	49,721	0	0	XXX	XXX	XXX	112,253,863	435,525,044	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
1A	1A ...$ 6,099,306,479	1B ..$ 1,131,922,412	1C ..$ 654,289,485	1D ..$ 674,086,648	1E ..$ 573,593,687	1F ..$ 1,180,292,045	1G ..$ 1,120,649,968			
1B	2A ...$ 1,012,634,773	2B ..$ 1,172,113,571	2C ..$ 244,446,389							
1C	3A ...$ 25,284,957	3B ..$ 47,926,583	3C ..$ 54,935,922							
1D	4A ...$ 23,980,135	4B ..$ 7,229,636	4C ..$ 10,479,119							
1E	5A ...$ 2,013,762	5B ..$ 0	5C ..$ 0							

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
1A	1A ...$ 6,099,306,479	1B ..$ 1,131,922,412	1C ..$ 654,289,485	1D ..$ 674,086,648	1E ..$ 573,593,687	1F ..$ 1,180,292,045	1G ..$ 1,120,649,968
1B	2A ...$ 1,012,634,773	2B ..$ 1,172,113,571	2C ..$ 244,446,389				
1C	3A ...$ 25,284,957	3B ..$ 47,926,583	3C ..$ 54,935,922				
1D	4A ...$ 23,980,135	4B ..$ 7,229,636	4C ..$ 10,479,119				
1E	5A ...$ 2,013,762	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
902973-86-6	US BANCORP DEL PERP PFD 3.50% SER A			2,000.000	1,000.00	0.000	1,704,880	852.440	1,704,880	1,451,000	30,347	134,528	0	68,420	0	0	68,420	0	2.B FE	02/21/2013
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							1,704,880	XXX	1,704,880	1,451,000	30,347	134,528	0	68,420	0	0	68,420	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							1,704,880	XXX	1,704,880	1,451,000	30,347	134,528	0	68,420	0	0	68,420	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							1,704,880	XXX	1,704,880	1,451,000	30,347	134,528	0	68,420	0	0	68,420	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:								
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0		
1B	2A ...$ 0	2B ..$ 1,704,880	2C ..$ 0						
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0						
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0						
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0						
1F	6 .....$ 0								

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Common Stock - Industrial and Miscellaneous (Unaffiliated) Other																	
71675H-10-7	(R) PETROSANTANDER INC		A	237,491.000	1,211,204	5.100	1,211,204	1,211,204	0	131,214	0	0	0	0	0	07/18/2011	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					1,211,204	XXX	1,211,204	1,211,204	0	131,214	0	0	0	0	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					1,211,204	XXX	1,211,204	1,211,204	0	131,214	0	0	0	0	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																	
31090@-10-4	FARMINGTON CASUALTY COMPANY			1,000.000	324,552,974	324,552.000	324,552,974	133,129,090	0	28,900,000	0	35,319,461	0	35,319,461	0	01/01/1985	
89431*-10-2	TRAVELERS CAS INS CO OF AMERICA			30,000.000	593,141,170	19,771.300	593,141,170	130,132,050	0	45,000,000	0	59,926,659	0	59,926,659	0	01/03/1972	
89431@-10-0	TRAVELERS CAS & SUR CO OF AMERICA			5,400.000	2,255,633,176	417,709.000	2,255,633,176	448,029,287	0	617,000,000	0	(62,601,540)	0	(62,601,540)	0	01/01/1974	
89432#-10-7	TRAVELERS CASUALTY CO OF CT			1,500.000	102,942,009	68,628.000	102,942,009	42,135,855	0	9,200,000	0	10,546,541	0	10,546,541	0	01/01/1990	
89432*-10-1	TRAVELERS COMMERCIAL INS CO			1,500.000	113,732,838	75,821.800	113,732,838	42,157,638	0	10,300,000	0	10,373,409	0	10,373,409	0	01/01/1990	
89432@-10-9	TRAVELERS EXCESS&SURPLUS LINES CO			100.000	70,619,963	706,199.000	70,619,963	41,500,000	0	0	0	2,020,555	0	2,020,555	0	01/01/1987	
C3300*-10-8	8527512 CANADA INC		A	83,712.000	524,362,406	6,263.880	524,362,406	801,511,508	0	0	0	(71,675,566)	0	(71,675,566)	0	05/31/2013	
C9082#-10-5	TRAVELERS INSURANCE COMPANY OF CANADA		A	280,000.000	516,117,534	1,843.270	516,117,534	157,315,454	0	0	0	35,624,300	0	35,624,300	0	01/01/1992	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					4,501,102,069	XXX	4,501,102,069	1,795,910,881	0	710,400,000	0	19,533,819	0	19,533,819	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					4,501,102,069	XXX	4,501,102,069	1,795,910,881	0	710,400,000	0	19,533,819	0	19,533,819	0	XXX	XXX
5989999999 - Total Common Stocks					4,502,313,273	XXX	4,502,313,273	1,797,122,085	0	710,531,214	0	19,533,819	0	19,533,819	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					4,504,018,153	XXX	4,504,018,153	1,798,573,085	30,347	710,665,742	0	19,602,239	0	19,602,239	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-FB-2	U S TREASURY NOTES 2.750 2027 07		02/02/2024	J P MORGAN CHASE SECURITIES INC		14,360,792	15,000,000	5,666
3622AC-W8-9	GNMA II PASS T #787071 5.500 2053 09		04/16/2024	NOMURA		6,515,970	6,608,907	17,165
3622AC-XA-3	GNMA II PASS T #787073 5.500 2053 08		04/01/2024	NOMURA		13,264,322	13,218,882	4,039
3622AC-YT-1	GNMA II PASS T #787122 3.500 2052 03		09/26/2024	MORGAN STANLEY		17,641,842	18,895,120	47,763
36179X-NE-2	GNMA II PASS T #MA8489 4.500 2052 12		12/27/2024	WELLS FARGO SECURITIES		20,989,425	22,108,677	80,144
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-DH-4	GNMA II PASS T #MA9104 4.500 2053 08		12/27/2024	WELLS FARGO SECURITIES		25,407,706	26,824,368	97,238
36179Y-HR-8	GNMA II PASS T #MA9240 5.000 2053 10		01/03/2024	GOLDMAN SACHS		23,392,592	23,658,753	13,144
36179Y-MJ-0	GNMA II PASS T #MA9361 5.000 2053 12		01/04/2024	J P MORGAN		14,219,705	14,380,360	13,981
38375B-SH-6	GNR 2012-H11 CA CMO 1.750 2062 04		12/20/2024	PAR WRITE-UP		1,377	1,377	0
38375B-B7-6	GNR 2012-H30 VA CMO 1.750 2062 12		12/20/2024	PAR WRITE-UP		46	46	0
38376R-8F-6	GNR 2017-H18 HC CMO 2.000 2066 04		12/20/2024	PAR WRITE-UP		84,489	84,489	0
38384Q-ED-6	GNR 2024-120 AT CMO 5.500 2054 07		07/10/2024	NOMURA		11,347,359	11,388,286	50,456
38385B-VS-6	GNR 2024-203 JP 5.000 2054 12		12/05/2024	HILLTOP SECURITIES		17,390,625	17,500,000	70,486
38381L-QN-5	GNR 2024-141 AC (PROJECT 4.750 2057 02		10/29/2024	CANTOR FITZGERALD		4,933,559	4,981,821	19,720
38381L-J6-0	GNR 2024-194 AD (PROJECT 4.500 2066 10		11/22/2024	BMO		19,305,147	19,985,917	69,951
38381L-GS-5	GNR 2024-86 AE (PROJECT 4.500 2056 03		06/27/2024	STONEX FINANCIAL		14,435,064	14,904,317	50,302
38381L-JP-8	GNR 2024-98 AC (PROJECT 4.000 2064 10		09/25/2024	GOLDMAN SACHS		14,432,675	14,874,853	47,930
83162C-V8-3	SBAP 2024-25A 1 5.050 2049 01		01/11/2024	VARIOUS		3,941,803	3,941,803	0
0109999999. Subtotal - Bonds - U.S. Governments						228,484,368	235,515,010	604,983
Bonds - U.S. Political Subdivisions of States, Territories and Possessions								
015303-FL-9	ALEXANDRIA GENERAL OBLIG 3.875 2049 12		10/04/2024	BAS-MERRILL LYNCH		6,879,136	6,940,000	0
080401-VM-1	BELMONT GENERAL OBLIGATI 3.875 2049 09		09/12/2024	J P MORGAN CHASE SECURITIES INC		6,884,220	7,000,000	0
088023-QC-3	BEVERLY HILLS USD GO ELE 3.850 2042 08		12/06/2024	J P MORGAN CHASE SECURITIES INC		8,830,900	10,000,000	136,889
145628-R6-2	CARROLLTON-FARMERS BRH I 5.000 2048 02		10/23/2024	BAS-MERRILL LYNCH		8,025,300	7,500,000	71,875
156792-KS-1	CERRITOS CCD GEN OBLIG T 2.998 2038 08		11/21/2024	PIPER JAFFRAY		6,892,735	8,500,000	78,573
184541-HU-7	CLEAR CREEK ISD GO REF S 4.500 2039 02		10/17/2024	JEFFERIES & CO INC		2,993,678	2,770,000	0
184541-HV-5	CLEAR CREEK ISD GO REF S 4.500 2040 02		10/17/2024	JEFFERIES & CO INC		3,158,148	2,940,000	0
19954V-BG-1	COLUMBUS OH ST CCD GO TA 4.000 2035 12		10/10/2024	ROBERT W BAIRD & CO		2,804,847	2,945,000	0
19954V-BH-9	COLUMBUS OH ST CCD GO TA 4.100 2036 12		10/10/2024	ROBERT W BAIRD & CO		2,829,969	2,975,000	0
19954V-BJ-5	COLUMBUS OH ST CCD GO TA 4.200 2037 12		10/10/2024	ROBERT W BAIRD & CO		2,580,219	2,720,000	0
19954V-BF-3	COLUMBUS OH ST CCD GO TA 5.000 2034 12		10/10/2024	ROBERT W BAIRD & CO		2,182,650	2,090,000	0
199820-8F-1	COMAL ISD GO S2024 (PSF) 4.000 2049 02		10/23/2024	ROBERT W BAIRD & CO		24,214,300	25,085,000	55,744
208418-3Z-4	CONROE ISD GO S2024 (PSF 4.000 2049 02		01/11/2024	RAYMOND JAMES & ASSOC		24,457,500	25,000,000	0
208418-3Y-7	CONROE ISD GO S2024 (PSF 5.000 2049 02		12/20/2024	VARIOUS		12,904,120	12,000,000	186,667
235308-P9-8	DALLAS ISD GENERAL OBLIG 5.000 2049 02		12/19/2024	HILLTOP SECURITIES		3,183,210	3,000,000	130,000
245145-HE-0	DEL MAR UNION SCH DIST S 4.000 2047 08		10/17/2024	STIFEL NICOLAUS & CO INC		7,578,150	7,500,000	0
447819-KL-6	HURST EULESS BEDFORD ISD 4.000 2050 08		07/31/2024	VARIOUS		26,040,860	27,000,000	179,111
511074-YD-2	LAKE TRAVIS ISD GO S2024 4.000 2040 02		01/18/2024	BOK FINANCIAL SECURITIES INC		414,837	405,000	0
511074-YE-0	LAKE TRAVIS ISD GO S2024 4.000 2041 02		01/18/2024	BOK FINANCIAL SECURITIES INC		535,332	525,000	0
511074-YF-7	LAKE TRAVIS ISD GO S2024 4.000 2042 02		01/18/2024	BOK FINANCIAL SECURITIES INC		750,042	740,000	0
511074-YG-5	LAKE TRAVIS ISD GO S2024 4.000 2043 02		01/18/2024	BOK FINANCIAL SECURITIES INC		892,983	885,000	0
511074-YH-3	LAKE TRAVIS ISD GO S2024 4.000 2044 02		01/18/2024	BOK FINANCIAL SECURITIES INC		542,835	540,000	0
535205-NL-8	LINDBERGH SCHOOL DIST GO 4.125 2043 03		07/10/2024	HILLTOP SECURITIES		7,590,000	7,590,000	0
535205-NM-6	LINDBERGH SCHOOL DIST GO 4.125 2044 03		07/10/2024	HILLTOP SECURITIES		7,992,973	8,020,000	0
56781R-KZ-9	MARIN CCD GO TAXABLE REF 1.710 2031 08		10/22/2024	HEADLANDS (TD SEC AUTOMATED)		188,708	225,000	876
576544-2D-1	MATANUSKA-SUSITNA BORO T 2.793 2031 03		11/06/2024	J P MORGAN CHASE SECURITIES INC		1,323,414	1,475,000	7,553
61366A-GS-0	MONTGOMERY CO GEN OBLIG 2.550 2050 06		11/04/2024	ROBERT W BAIRD & CO		319,925	500,000	5,454
625517-EV-5	MULTNOMAH CO SD#1J PORTL 3.500 2031 06		12/18/2024	TRAVELERS CASUALTY & SURETY OF AM		12,409,838	12,405,000	3,618
774286-EU-8	ROCKWALL ISD GO S2024 (P 4.000 2049 02		07/30/2024	PIPER JAFFRAY		6,745,550	7,000,000	0
797272-RV-5	SAN DIEGO CCD GO TAXABLE 2.383 2033 08		08/16/2024	PIPER JAFFRAY		4,590,788	5,375,000	6,404
797508-HS-0	SAN DIEGUITO UHSD GO TAX 2.772 2037 08		07/01/2024	TRUIST SECURITIES		768,480	1,000,000	11,627
799038-NW-0	SAN MATEO CCD GO TAXABLE 2.012 2031 09		12/06/2024	STIFEL NICOLAUS & CO INC		103,147	120,000	657
799055-RJ-9	SAN MATEO FOSTER CSD GO 3.059 2044 08		12/06/2024	UMB BANK		977,963	1,250,000	13,596

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
802498-UV-5	SANTA MONICA-MALIBU USD 2.944 2036 08		11/01/2024	MORGAN STANLEY		7,371,786	8,860,000	67,383
865287-TS-5	SULLIVAN CO GENERAL OBLI 3.625 2046 05		11/04/2024	TD SECURITIES		93,226	105,000	42
894095-HB-7	TRANSYLVANIA CO GENERAL 3.875 2044 04		10/16/2024	BAS-MERRILL LYNCH		6,919,191	6,990,000	0
899559-QW-1	TULSA CO ISD #3 BROKEN A 4.550 2028 04		02/14/2024	PIPER JAFFRAY		3,254,648	3,250,000	3,286
899559-QX-9	TULSA CO ISD #3 BROKEN A 4.550 2029 04		02/14/2024	PIPER JAFFRAY		3,252,828	3,250,000	3,286
899559-QV-3	TULSA CO ISD #3 BROKEN A 4.600 2027 04		02/14/2024	PIPER JAFFRAY		3,252,633	3,250,000	3,322
899559-QU-5	TULSA CO ISD #3 BROKEN A 4.750 2026 04		02/14/2024	PIPER JAFFRAY		3,250,553	3,250,000	3,431
92817T-PW-0	VIRGINIA PUBLIC SCH AUTH 4.000 2043 10		10/15/2024	BAS-MERRILL LYNCH		6,785,115	6,695,000	0
982038-TK-7	WORTHINGTON CITY SCH DIS 5.000 2048 12		10/11/2024	PIPER JAFFRAY		1,085,370	1,000,000	18,611
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						233,852,103	240,670,000	988,006
Bonds - U.S. Special Revenues								
164243-WX-1	CHEROKEE CO WATER & SEWE 5.000 2048 08		12/20/2024	HILLTOP SECURITIES		1,278,560	1,190,000	23,469
198504-D9-0	COLUMBIA WATERWORKS & SW 3.007 2049 02		10/30/2024	MORGAN STANLEY		6,041,306	8,305,000	62,433
26982V-DY-1	EAGLE RIVER WSTWTR REV T 3.010 2042 12		11/21/2024	PIPER JAFFRAY		970,538	1,250,000	17,872
45506E-LQ-4	INDIANA FINANCE AUTH REV 5.000 2049 02		09/26/2024	TRUIST SECURITIES		26,843,546	24,295,000	0
485116-F4-4	KANSAS CITY WATER REV S2 5.000 2048 12		01/24/2024	BAS-MERRILL LYNCH		7,552,453	6,930,000	0
642577-B5-8	NEW BRAUNFELS UTIL REV R 4.125 2049 07		01/12/2024	HILLTOP SECURITIES		10,576,654	10,685,000	19,589
686513-AW-2	ORLANDO WTR RECLAMATION 5.000 2049 10		10/17/2024	BAS-MERRILL LYNCH		10,450,950	9,500,000	0
92812X-EE-8	VIRGINIA HOUSING DEV AUT 5.903 2049 07		10/30/2024	WELLS FARGO SECURITIES		11,000,000	11,000,000	0
92808V-AA-0	VIRGINIA POWER FUEL SECU 5.088 2027 05		02/05/2024	MORGAN STANLEY		11,923,026	11,923,162	0
92818H-SK-8	VIRGINIA PUB SCH AUTH FI 2.150 2035 08		07/23/2024	OPPENHEIMER AND CO		761,410	1,000,000	10,332
960686-EK-5	WESTMINSTER WTR & WSTWTR 5.000 2049 12		09/11/2024	PIPER JAFFRAY		5,551,550	5,000,000	0
3133KN-4U-4	FHLMC PASS THR #RA7135 2.500 2052 04		05/28/2024	WELLS FARGO SECURITIES		15,122,719	18,659,225	36,282
3133KP-E6-1	FHLMC PASS THR #RA7357 4.500 2052 07		01/29/2024	CITIGROUP GLOBAL MARKETS		20,497,260	21,316,617	79,937
3133KP-GK-8	FHLMC PASS THR #RA7402 3.500 2052 05		01/30/2024	NOMURA		16,667,889	18,385,813	0
3133KP-LW-6	FHLMC PASS THR #RA7541 4.500 2052 06		10/03/2024	BARCLAYS CAPITAL INC		10,426,288	10,506,730	3,940
3133KP-Q2-7	FHLMC PASS THR #RA7673 4.500 2052 07		01/23/2024	BAS-MERRILL LYNCH		18,295,391	19,098,108	57,294
3133KP-UC-0	FHLMC PASS THR #RA7779 4.500 2052 08		01/16/2024	BARCLAYS CAPITAL INC		19,587,051	20,261,375	43,055
3133KP-UH-9	FHLMC PASS THR #RA7784 4.500 2052 08		01/24/2024	CITIGROUP GLOBAL MARKETS		17,641,831	18,458,021	57,681
3133KP-UP-1	FHLMC PASS THR #RA7790 5.000 2052 08		10/04/2024	BAS-MERRILL LYNCH		16,962,550	17,033,077	14,194
3133KQ-GM-2	FHLMC PASS THR #RA8304 5.500 2052 12		02/12/2024	J P MORGAN		10,053,341	10,094,349	18,506
3133KQ-20-8	FHLMC PASS THR #RA8883 5.500 2053 04		02/08/2024	J P MORGAN		22,375,399	22,463,146	37,751
3132DP-FF-0	FHLMC PASS THR #SD1966 4.000 2052 11		10/23/2024	BARCLAYS CAPITAL INC		16,530,281	17,713,487	45,268
3132DS-GT-3	FHLMC PASS THR #SD4710 4.500 2053 01		02/02/2024	J P MORGAN		23,106,056	24,014,089	12,007
3132DS-W2-4	FHLMC PASS THR #SD5165 4.500 2052 08		08/08/2024	WELLS FARGO SECURITIES		12,741,766	13,151,730	13,152
3132DU-FQ-5	FHLMC PASS THR #SD6475 4.500 2053 12		10/02/2024	CITIGROUP GLOBAL MARKETS		19,579,368	19,864,926	4,966
3132DU-KP-1	FHLMC PASS THR #SD6602 5.000 2053 05		10/21/2024	J P MORGAN		19,276,125	19,578,987	57,105
3132DW-DS-9	FHLMC PASS THR #SD8213 3.000 2052 05		09/11/2024	MUFG SECURITIES AMERICAS INC		13,826,322	15,225,131	13,956
3132DW-D3-4	FHLMC PASS THR #SD8222 4.000 2052 06		09/24/2024	CANTOR FITZGERALD		24,594,827	25,463,161	67,902
3132DW-EC-3	FHLMC PASS THR #SD8231 4.500 2052 07		01/11/2024	VARIOUS		28,580,399	29,657,880	55,609
3132DW-E5-8	FHLMC PASS THR #SD8256 4.000 2052 10		01/04/2024	TD SECURITIES		7,636,247	8,154,844	6,343
3132DW-FS-7	FHLMC PASS THR #SD8277 5.500 2052 12		02/05/2024	TD SECURITIES		10,074,664	10,097,146	9,256
3132DW-GH-0	FHLMC PASS THR #SD8300 5.500 2053 02		07/24/2024	GOLDMAN SACHS		21,012,620	21,128,165	77,470
3132DW-GS-6	FHLMC PASS THR #SD8309 6.000 2053 03		04/10/2024	WELLS FARGO SECURITIES		17,486,454	17,451,007	29,085
3132DW-G9-8	FHLMC PASS THR #SD8324 5.500 2053 05		03/26/2024	CITIGROUP GLOBAL MARKETS		20,716,652	20,798,709	82,617
3132DW-HA-4	FHLMC PASS THR #SD8325 6.000 2053 05		04/11/2024	MORGAN STANLEY		14,724,936	14,756,062	27,053
3132DW-HE-6	FHLMC PASS THR #SD8329 5.000 2053 06		08/19/2024	J P MORGAN		11,639,607	11,728,487	30,950
3132DW-HT-3	FHLMC PASS THR #SD8342 5.500 2053 07		02/12/2024	BMO		27,619,218	27,786,371	50,942
3132DW-HY-2	FHLMC PASS THR #SD8347 4.500 2053 08		08/29/2024	BAS-MERRILL LYNCH		27,358,671	28,038,832	101,641
3132DW-JG-9	FHLMC PASS THR #SD8363 6.000 2053 09		04/22/2024	BAS-MERRILL LYNCH		15,182,282	15,259,773	55,953
3132DW-LM-3	FHLMC PASS THR #SD8432 6.000 2054 05		04/08/2024	MORGAN STANLEY		17,728,961	17,650,362	26,476
3132DW-L8-4	FHLMC PASS THR #SD8451 4.500 2054 08		12/05/2024	CITIGROUP GLOBAL MARKETS		9,396,923	9,766,208	6,104
3137HD-HL-7	FHR 5418 LA CMO 5.500 2044 03		05/30/2024	STONEX FINANCIAL		18,941,685	19,135,281	8,770
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

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
3140QM-CK-8	FNMA PASS THRU #CB1873 3.000 2051 10		01/19/2024	WELLS FARGO SECURITIES		11,841,002	13,549,511	23,712
3140QP-JA-6	FNMA PASS THRU #CB3856 4.000 2052 06		01/05/2024	MUFG SECURITIES AMERICAS INC		16,382,801	17,416,932	15,482
3140QP-KP-1	FNMA PASS THRU #CB3901 3.500 2052 06		01/09/2024	WELLS FARGO SECURITIES		10,373,180	11,430,502	11,113
3140QQ-KL-8	FNMA PASS THRU #CB4798 5.000 2052 10		02/06/2024	BARCLAYS CAPITAL INC		21,325,298	21,670,674	21,069
3140QQ-PB-5	FNMA PASS THRU #CB4917 5.500 2052 10		02/13/2024	TD SECURITIES		23,319,404	23,450,397	46,575
3140QQ-7F-6	FNMA PASS THRU #CB5393 5.000 2053 01		04/17/2024	TD SECURITIES		8,407,304	8,787,644	25,631
3140QQ-7G-4	FNMA PASS THRU #CB5394 5.000 2053 01		03/27/2024	BARCLAYS CAPITAL INC		12,823,549	13,071,707	49,019
3140QS-NF-4	FNMA PASS THRU #CB6689 5.500 2053 07		06/04/2024	BAS-MERRILL LYNCH		24,331,030	24,522,613	14,986
3140QV-MK-7	FNMA PASS THRU #CB9361 5.000 2054 10		10/15/2024	MORGAN STANLEY		21,701,492	21,821,682	45,462
3140X8-3H-8	FNMA PASS THRU #FM5299 3.500 2050 11		01/10/2024	CANTOR FITZGERALD		9,460,807	10,366,233	11,086
3140XJ-5A-7	FNMA PASS THRU #FS3540 3.500 2052 08		10/25/2024	GOLDMAN SACHS		7,988,216	8,870,405	23,285
3140XP-DG-1	FNMA PASS THRU #FS7302 5.000 2054 02		11/06/2024	BMO		14,846,982	15,264,367	12,720
3140XQ-VD-6	FNMA PASS THRU #FS8711 5.000 2053 09		10/08/2024	SANTANDER INVESTMENTS		11,612,056	11,639,792	12,933
3140XR-P4-1	FNMA PASS THRU #FS9442 4.500 2053 03		11/05/2024	J P MORGAN		23,407,966	24,660,244	15,413
3140XR-UG-8	FNMA PASS THRU #FS9582 4.500 2053 02		11/13/2024	CITIGROUP GLOBAL MARKETS		14,092,589	14,851,403	24,134
31418E-DE-7	FNMA PASS THRU #MA4600 3.500 2052 05		09/13/2024	BAS-MERRILL LYNCH		14,221,865	15,104,537	22,027
31418E-D8-0	FNMA PASS THRU #MA4626 4.000 2052 06		01/26/2024	CITIGROUP GLOBAL MARKETS		19,681,256	21,081,178	67,928
31418E-E5-5	FNMA PASS THRU #MA4655 4.000 2052 07		10/17/2024	MORGAN STANLEY		18,112,381	19,191,927	36,251
31418E-GJ-3	FNMA PASS THRU #MA4700 4.000 2052 08		01/10/2024	CANTOR FITZGERALD		20,397,831	21,744,097	26,576
31418E-HJ-2	FNMA PASS THRU #MA4732 4.000 2052 09		01/04/2024	MORGAN STANLEY		14,891,114	15,889,152	12,358
31418E-KU-3	FNMA PASS THRU #MA4806 5.000 2052 11		08/16/2024	BNP PARIBAS		23,762,328	23,859,257	59,648
31418E-T7-5	FNMA PASS THRU #MA5073 6.000 2053 07		04/02/2024	CITIGROUP GLOBAL MARKETS		16,740,711	16,647,071	5,549
31418E-U9-9	FNMA PASS THRU #MA5107 5.500 2053 08		06/10/2024	GOLDMAN SACHS		25,996,279	26,401,584	40,336
31418E-V8-0	FNMA PASS THRU #MA5138 5.500 2053 09		06/10/2024	MORGAN STANLEY		9,717,901	9,866,281	15,073
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
3136BT-WZ-2	FNR 2024-89 BA CMO 5.500 2052 04		12/19/2024	WELLS FARGO SECURITIES		19,481,327	19,555,424	68,716
3136BT-YF-4	FNR 2024-90 G CMO 5.000 2051 04		12/19/2024	J P MORGAN		9,832,262	9,985,952	31,900
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,080,022,010	1,111,760,271	2,071,854
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00253P-AA-6	AAR ESCROW ISSUER LLC (1 6.750 2029 03		02/14/2024	WELLS FARGO SECURITIES		1,500,000	1,500,000	0
00287Y-AY-5	ABBVIE INC 3.200 2026 05		12/18/2024	TRAVELERS CASUALTY & SURETY OF AM		10,674,844	10,888,000	32,906
00287Y-AR-0	ABBVIE INC 4.500 2035 05		10/01/2024	VARIOUS		15,248,741	15,207,000	254,821
00287Y-CY-3	ABBVIE INC 4.550 2035 03		01/18/2024	RBC CAPITAL MARKETS		5,877,887	6,053,000	97,159
00287Y-DU-0	ABBVIE INC 5.050 2034 03		11/07/2024	VARIOUS		15,145,200	15,000,000	107,313
005095-AA-2	ACUSHNET CO (144A) 7.375 2028 10		01/18/2024	TD SECURITIES		1,038,750	1,000,000	22,330
00724P-AF-6	ADOBE INC 4.800 2029 04		04/02/2024	J P MORGAN CHASE SECURITIES INC		2,991,030	3,000,000	0
00846U-AR-2	AGILENT TECHNOLOGIES INC 4.750 2034 09		10/09/2024	VARIOUS		4,973,180	5,000,000	8,972
009158-BK-1	AIR PRODUCTS & CHEMICALS 4.850 2034 02		02/13/2024	VARIOUS		7,932,540	8,000,000	2,829
02352B-AA-3	AMENTUM ESCROW CORP (144 7.250 2032 08		08/05/2024	VARIOUS		2,525,000	2,500,000	0
025816-DP-1	AMERICAN EXPRESS CO 5.098 2028 02		02/12/2024	RBC CAPITAL MARKETS		3,000,000	3,000,000	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-EK-3	AMERICAN HONDA FINANCE 5.250 2026 07	C	04/18/2024	CITIGROUP GLOBAL MARKETS		2,497,825	2,500,000	38,281
03028P-N@-1	AMERICAN TRANSMISSION CO 5.440 2036 12		10/30/2024	WELLS FARGO SECURITIES		10,000,000	10,000,000	0
032095-AR-2	AMPHENOL CORP 5.000 2035 01		12/03/2024	VARIOUS		9,957,950	10,000,000	23,611
032095-AQ-4	AMPHENOL CORP 5.250 2034 04		09/24/2024	J P MORGAN CHASE SECURITIES INC		4,203,320	4,000,000	99,167
032654-BB-0	ANALOG DEVICES INC 5.050 2034 04		04/02/2024	VARIOUS		4,984,270	5,000,000	281
038336-AA-1	APTARGROUP INC 3.600 2032 03		11/06/2024	GOLDMAN SACHS & CO		4,479,900	5,000,000	26,000
039483-BL-5	ARCHER-DANIELS-MIDLAND 2.500 2026 08		07/25/2024	GOLDMAN SACHS & CO		1,146,600	1,200,000	13,750
01741R-AL-6	ATI INC 4.875 2029 10		01/04/2024	WELLS FARGO SECURITIES		928,750	1,000,000	13,135
049468-AA-9	ATLASSIAN CORPORATION 5.250 2029 05		05/08/2024	MORGAN STANLEY		3,982,840	4,000,000	0
052769-AH-9	AUTODESK INC 2.400 2031 12		11/14/2024	VARIOUS		9,733,669	11,428,000	107,423
052769-AG-1	AUTODESK INC 2.850 2030 01		12/17/2024	MIZUHO INTERNATIONAL PLC		3,375,510	3,700,000	44,816
053015-AH-6	AUTOMATIC DATA PROCESSIN 4.450 2034 09		10/15/2024	GOLDMAN SACHS & CO		4,937,950	5,000,000	22,868
05352T-AB-5	AVANTOR FUNDING INC (144 3.875 2029 11		03/01/2024	VARIOUS		1,795,000	2,000,000	26,587
05368V-AB-2	AVIENT CORP (144A) 6.250 2031 11		12/20/2024	VARIOUS		2,510,000	2,500,000	16,319

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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
075887-BW-8	BECTON DICKINSON 3.700 2027 06		05/13/2024	U S BANCORP		4,786,350	5,000,000	81,708
075887-CS-6	BECTON DICKINSON 5.110 2034 02		06/10/2024	VARIOUS		4,961,210	5,000,000	34,918
09290D-AJ-0	BLACKROCK FUNDING INC 4.900 2035 01		07/17/2024	BAS-MERRILL LYNCH		4,979,950	5,000,000	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
103304-BV-2	BOYD GAMING CORP (144A) 4.750 2031 06		09/18/2024	VARIOUS		3,697,500	4,000,000	14,514
10373Q-BX-7	BP CAP MARKETS AMERICA 4.699 2029 04	C	01/05/2024	KEYBANC CAPITAL MARK		1,998,680	2,000,000	0
10373Q-CA-6	BP CAP MARKETS AMERICA 5.227 2034 11	C	10/28/2024	WELLS FARGO SECURITIES		4,032,120	4,000,000	94,086
105340-AP-8	BRANDYWINE OPERATING PAR 4.550 2029 10		01/22/2024	MORGAN STANLEY		951,500	1,100,000	15,710
110122-EH-7	BRISTOL-MYERS SQUIBB 5.200 2034 02		02/14/2024	CITIGROUP GLOBAL MARKETS		4,998,850	5,000,000	0
11135F-CB-5	BROADCOM INC 4.350 2030 02		09/26/2024	TD SECURITIES		2,994,720	3,000,000	0
12769G-AA-8	CAESARS ENTERTAIN INC (1 4.625 2029 10		05/10/2024	VARIOUS		903,750	1,000,000	3,726
12769G-AD-2	CAESARS ENTERTAIN INC (1 6.000 2032 10		10/02/2024	BAS-MERRILL LYNCH		2,000,000	2,000,000	0
12769G-AC-4	CAESARS ENTERTAIN INC (1 6.500 2032 02		01/24/2024	DEUTSCHE BANC		200,000	200,000	0
133131-BB-7	CAMDEN PROPERTY TRUST 4.900 2034 01		01/03/2024	BAS-MERRILL LYNCH		4,981,900	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
14448C-BC-7	CARRIER GLOBAL CORP 5.900 2034 03		01/17/2024	MORGAN STANLEY		5,300,050	5,000,000	40,153
03073E-AY-1	CENCORA INC 5.150 2035 02		12/03/2024	VARIOUS		10,006,650	10,000,000	0
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		3,039,750	3,000,000	29,458
191216-DY-3	COCA-COLA CO 4.650 2034 08		09/17/2024	HSBC		2,063,140	2,000,000	8,783
191098-AP-7	COCA-COLA CONSOLIDATED 5.450 2034 06		05/29/2024	CITADEL SECURITIES		9,951,200	10,000,000	1,514
20826F-BK-1	CONOCOPHILLIPS 4.850 2032 01		11/25/2024	TD SECURITIES		6,994,890	7,000,000	0
20826F-BL-9	CONOCOPHILLIPS 5.000 2035 01		11/25/2024	TD SECURITIES		9,982,700	10,000,000	0
209111-GM-9	CONSOLIDATED EDISON CO 0 5.125 2035 03		11/14/2024	SCOTIA CAPITAL		4,994,400	5,000,000	0
209111-GH-0	CONSOLIDATED EDISON CO 0 5.375 2034 05		11/06/2024	WELLS FARGO SECURITIES		5,251,098	5,144,000	136,709
21036P-BQ-0	CONSTELLATION BRANDS IN 4.800 2029 01		01/09/2024	BAS-MERRILL LYNCH		4,994,450	5,000,000	0
21036P-BL-1	CONSTELLATION BRANDS INC 4.750 2032 05		01/16/2024	BNP PARIBAS		4,927,200	5,000,000	45,521
210518-DU-7	CONSUMERS ENERGY COMPANY 4.625 2033 05		11/07/2024	VARIOUS		18,277,773	18,628,000	344,254
210518-DX-1	CONSUMERS ENERGY COMPANY 4.700 2030 01		07/29/2024	WELLS FARGO SECURITIES		6,984,250	7,000,000	0
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	BAS-MERRILL LYNCH		1,845,142	1,791,000	36,805
12626P-AF-0	CRH AMERICA FINANCE INC 6.400 2033 10	C	07/25/2024	CANTOR FITZGERALD		5,333,800	5,000,000	89,778
126408-HU-0	CSX CORP 4.100 2032 11		12/05/2024	RBC CAPITAL MARKETS		1,776,386	1,851,000	4,427
233853-AW-0	DAIMLER TRUCK FINANCE NA 5.375 2034 01	C	01/10/2024	BAS-MERRILL LYNCH		1,996,480	2,000,000	0
260543-DJ-9	DOW CHEMICAL CO 5.150 2034 02		02/08/2024	CITIGROUP GLOBAL MARKETS		4,966,000	5,000,000	2,146
23331A-BS-7	DR HORTON INC 5.000 2034 10		09/18/2024	BNP PARIBAS		5,089,100	5,000,000	24,306
23345M-AD-9	DT MIDSTREAM INC (144A) 5.800 2034 12		11/25/2024	VARIOUS		10,574,470	10,500,000	0
23357*-AX-9	DTE GAS COMPANY 4.870 2034 11		09/25/2024	KEYBANC CAPITAL MARK		2,000,000	2,000,000	0
277432-AY-6	EASTMAN CHEMICAL 5.625 2034 02		02/15/2024	CITIGROUP GLOBAL MARKETS		4,990,550	5,000,000	0
036752-BD-4	ELEVANCE HEALTH INC 5.200 2035 02		10/22/2024	WELLS FARGO SECURITIES		4,982,300	5,000,000	0
532457-CR-7	ELI LILLY 4.600 2034 08		10/17/2024	J P MORGAN CHASE SECURITIES INC		10,014,300	10,000,000	81,778
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		4,998,400	5,000,000	0
29103C-AA-6	EMERALD BORROWER LP (144 6.625 2030 12		02/02/2024	VARIOUS		2,521,250	2,500,000	23,464
26873C-AB-8	EMERALD BORROWER LP (144 6.750 2031 07		06/18/2024	BARCLAYS CAPITAL INC		500,000	500,000	0
291011-BR-4	EMERSON ELECTRIC 2.200 2031 12		12/03/2024	MIZUHO INTERNATIONAL PLC		4,277,250	5,000,000	49,806
29273V-AY-6	ENERGY TRANSFER LP 5.550 2034 05		01/10/2024	CITIGROUP GLOBAL MARKETS		4,983,000	5,000,000	0
29366M-AF-5	ENTERGY ARKANSAS 5.450 2034 06		07/09/2024	UBS		3,032,070	3,000,000	27,250
29379V-CE-1	ENTERPRISE PRODUCTS OPER 4.600 2027 01		01/02/2024	MUFG SECURITIES AMERICAS INC		2,996,910	3,000,000	0
29379V-CG-6	ENTERPRISE PRODUCTS OPER 4.950 2035 02		08/01/2024	MIZUHO INTERNATIONAL PLC		4,970,000	5,000,000	0
26884T-AW-2	ERAC USA FINANCE LLC (14 4.900 2033 05		01/23/2024	VARIOUS		6,763,970	6,808,000	74,980
26884T-AZ-5	ERAC USA FINANCE LLC (14 5.200 2034 10		02/05/2024	BAS-MERRILL LYNCH		7,992,880	8,000,000	0
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
29605J-AA-4	ESAB CORP (144A) 6.250 2029 04		03/27/2024	VARIOUS		2,510,000	2,500,000	0
303250-AF-1	FAIR ISAAC (144A) 4.000 2028 06		05/29/2024	RBC CAPITAL MARKETS		1,852,500	2,000,000	36,667
33767B-AF-6	FIRSTENERGY TRANSMISSION 5.000 2035 01		09/04/2024	BAS-MERRILL LYNCH		3,018,060	3,000,000	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
337738-BH-0	FISERV INC 5.625 2033 08		02/06/2024	VARIOUS		9,785,934	9,480,000	241,900
345397-D8-3	FORD MOTOR CREDIT CO LLC 5.800 2027 03		01/02/2024	RBC CAPITAL MARKETS		2,996,340	3,000,000	0
36267V-AK-9	GE HEALTHCARE HLDG LLC 5.905 2032 11		11/14/2024	CITADEL SECURITIES		5,251,850	5,000,000	141,884
369550-BL-1	GENERAL DYNAMICS CORP 3.500 2027 04		05/08/2024	MORGAN STANLEY		2,888,550	3,000,000	11,375
370334-CX-0	GENERAL MILLS INC 4.700 2027 01		01/16/2024	BAS-MERRILL LYNCH		2,997,000	3,000,000	0
37045X-EQ-5	GENERAL MOTORS FINANCIAL 5.400 2027 05		02/05/2024	BARCLAYS CAPITAL INC		4,995,600	5,000,000	0
371559-AB-1	GENESEE & WYOMING INC (1 6.250 2032 04		08/05/2024	VARIOUS		5,020,000	5,000,000	40,278
361841-AT-6	GLP CAP LP/FIN II 5.625 2034 09		07/30/2024	WELLS FARGO SECURITIES		4,954,700	5,000,000	0
38869A-AE-7	GRAPHIC PACKAGING INTERN 6.375 2032 07		05/06/2024	BAS-MERRILL LYNCH		1,000,000	1,000,000	0
40139L-BJ-1	GUARDIAN LIFE GLOBAL FUN 4.179 2029 09		10/15/2024	MIZUHO INTERNATIONAL PLC		3,255,153	3,300,000	7,662
42704L-AE-4	HERC HOLDINGS INC (144A) 6.625 2029 06		10/23/2024	VARIOUS		4,057,500	4,000,000	50,424
427866-BJ-6	HERSHEY COMPANY 4.500 2033 05		09/24/2024	GOLDMAN SACHS & CO		3,105,032	3,044,000	53,651
431571-AE-8	HILLENBRAND INC 3.750 2031 03		10/31/2024	VARIOUS		3,854,508	4,449,000	18,382
431571-AF-5	HILLENBRAND INC 6.250 2029 02		02/07/2024	HSBC		2,500,000	2,500,000	0
432833-AR-2	HILTON DOMESTIC OPERATIN 5.875 2033 03		09/05/2024	J P MORGAN CHASE SECURITIES INC		1,500,000	1,500,000	0
432833-AQ-4	HILTON DOMESTIC OPERATIN 6.125 2032 04		03/22/2024	BAS-MERRILL LYNCH		1,000,000	1,000,000	0
438516-CS-3	HONEYWELL INTERNATIONAL 5.000 2035 03		10/08/2024	MUFG SECURITIES AMERICAS INC		5,133,750	5,000,000	26,389
443201-AC-2	HOWMET AEROSPACE INC 4.850 2031 10		11/06/2024	VARIOUS		9,927,400	10,000,000	14,819
013817-AK-7	HOWMET AEROSPACE INC 5.950 2037 02		10/28/2024	MORGAN STANLEY		5,282,350	5,000,000	72,722
44409M-AB-2	HUDSON PACIFIC PROPERTIE 4.650 2029 04		01/18/2024	SUMRIDGE PARTNERS LLC		1,685,000	2,000,000	28,675
44409M-AD-8	HUDSON PACIFIC PROPERTIE 5.950 2028 02		01/19/2024	MORGAN STANLEY		277,500	300,000	7,834
459200-KT-7	IBM CORP 4.150 2027 07		02/05/2024	CITIGROUP GLOBAL MARKETS		8,917,909	9,100,000	10,490
449276-AE-4	IBM INTERNATIONAL CAPITA 4.900 2034 02		07/09/2024	VARIOUS		14,711,550	15,000,000	191,236
457030-AK-0	INGLES MARKETS INC (144A 4.000 2031 06		12/04/2024	SEAPORT GROUP		900,000	1,000,000	18,889
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
476556-DE-2	JERSEY CENTRAL POWER & L 5.100 2035 01		12/03/2024	MUFG SECURITIES AMERICAS INC		5,027,150	5,000,000	0
49338L-AG-8	KEYSIGHT TECHNOLOGIES 4.950 2034 10		10/02/2024	BNP PARIBAS		2,996,910	3,000,000	0
50077L-AL-0	KRAFT HEINZ FOODS CO 5.000 2035 07		09/24/2024	MORGAN STANLEY		1,034,380	1,000,000	9,722
42307T-AG-3	KRAFT HEINZ FOODS CO 6.750 2032 03		04/08/2024	CITIGROUP GLOBAL MARKETS		6,205,988	5,664,000	26,550
50540R-BB-7	LABORATORY CORP 4.800 2034 10		09/16/2024	BAS-MERRILL LYNCH		4,987,750	5,000,000	0
513272-AE-4	LAMB WESTON HOLDINGS (14 4.375 2032 01		01/19/2024	GOLDMAN SACHS & CO		1,795,000	2,000,000	42,049
52532X-AJ-4	LEIDOS INC 5.750 2033 03		12/05/2024	VARIOUS		9,596,545	9,267,000	90,343
526057-CT-9	LENNAR CORP 5.250 2026 06		05/09/2024	U S BANCORP		1,441,084	1,445,000	34,138
52736R-BJ-0	LEVI STRAUSS (144A) 3.500 2031 03		02/01/2024	DEUTSCHE BANC		1,737,500	2,000,000	29,944
538034-AX-7	LIVE NATION ENTERTAINMEN 3.750 2028 01		05/14/2024	TRUIST SECURITIES		1,847,500	2,000,000	25,208
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-4T-4	MASSMUTUAL GLOBAL FUNDIN 5.150 2029 05		05/22/2024	J P MORGAN CHASE SECURITIES INC		4,995,850	5,000,000	0
579780-AU-1	MCCORMICK & COMPANY INC 4.700 2034 10		10/07/2024	TD SECURITIES		7,882,480	8,000,000	0
581557-BU-8	MCKESSON CORP 5.100 2033 07		12/03/2024	VARIOUS		17,220,630	17,000,000	317,900
58506D-AA-6	MEDLINE BORROWER LP (144 6.250 2029 04		03/20/2024	GOLDMAN SACHS & CO		500,000	500,000	0
58933Y-BK-0	MERCK & CO INC 4.500 2033 05		12/03/2024	VARIOUS		14,762,300	15,000,000	217,500
59523U-AW-7	MID-AMERICA APARTMENTS 5.300 2032 02		05/13/2024	WELLS FARGO SECURITIES		4,974,800	5,000,000	0
609207-BE-4	MONDELEZ INTERNATIONAL 4.750 2034 08		10/07/2024	VARIOUS		12,975,020	13,000,000	30,743
620076-BZ-1	MOTOROLA SOLUTIONS INC 5.400 2034 04		12/03/2024	VARIOUS		10,219,450	10,000,000	42,750
55354G-AQ-3	MSCI INC (144A) 3.250 2033 08		11/05/2024	VARIOUS		8,659,200	10,000,000	48,299
55354G-AH-3	MSCI INC (144A) 4.000 2029 11		08/14/2024	BAS-MERRILL LYNCH		7,585,221	7,934,000	79,340
62829D-2E-9	MUTUAL OF OMAHA GLOBAL F 4.750 2029 10		10/10/2024	J P MORGAN CHASE SECURITIES INC		2,996,430	3,000,000	0
64105M-AC-5	NESTLE CAPITAL CORP (144 4.875 2034 03	C	03/05/2024	BAS-MERRILL LYNCH		4,997,650	5,000,000	0
64952W-FE-8	NEW YORK LIFE GLOBAL FUN 5.000 2034 01		01/04/2024	GOLDMAN SACHS & CO		1,999,840	2,000,000	0
666807-CL-4	NORTHROP GRUMMAN CORP 4.900 2034 06		11/06/2024	VARIOUS		9,898,150	10,000,000	106,167
66815L-2S-7	NORTHWESTERN MUTUAL GLOB 5.160 2031 05		12/04/2024	GOLDMAN SACHS & CO		5,130,550	5,000,000	5,017
66989H-AV-0	NOVARTIS CAPITAL 4.200 2034 09	C	09/17/2024	GOLDMAN SACHS & CO		4,968,950	5,000,000	0
68233J-CS-1	ONCOR ELECTRIC DELIVERY 5.650 2033 11		10/10/2024	SANTANDER INVESTMENTS		1,162,590	1,097,000	25,137
68389X-CS-2	ORACLE CORP 4.200 2029 09		09/26/2024	J P MORGAN CHASE SECURITIES INC		4,993,300	5,000,000	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
68389X-CJ-2	ORACLE CORP 6.250 2032 11		12/05/2024	SUSQUEHANNA INTL GROUP		5,415,300	5,000,000	23,438
68902V-AR-8	OTIS WORLDWIDE CORP 5.125 2031 11		12/16/2024	VARIOUS		13,056,510	13,000,000	19,931
70109H-AM-7	PARKER-HANNIFIN CORP 4.200 2034 11		12/17/2024	SUSQUEHANNA INTL GROUP		5,655,240	6,000,000	18,900
693304-BF-3	PECO ENERGY CO 4.900 2033 06		06/10/2024	SEAPORT GROUP		4,886,450	5,000,000	119,778
709599-BY-9	PENSKE TRUCK LEASING (14 5.350 2027 01		01/10/2024	VARIOUS		3,002,950	3,000,000	0
713448-FQ-6	PEPSICO INC 4.550 2026 02		12/18/2024	TRAVELERS CASUALTY & SURETY OF AM		12,005,284	12,000,000	189,583
713466-AD-2	PEPSICO SINGAPORE FINANC 4.700 2034 02		02/12/2024	DEUTSCHE BANC		4,990,150	5,000,000	0
718172-DN-6	PHILIP MORRIS INTERNATIO 4.625 2029 11		10/31/2024	WELLS FARGO SECURITIES		4,954,950	5,000,000	0
737446-AU-8	POST HOLDINGS INC (144A) 6.250 2032 02		02/05/2024	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	0
69351U-BC-6	PPL ELECTRIC UTILITIES 4.850 2034 02		01/16/2024	VARIOUS		18,332,312	18,354,000	21,233
74153W-CV-9	PRICOA GLOBAL FUNDING 1 4.650 2031 08		09/20/2024	SMBC NIKKO SEC		3,814,763	3,750,000	12,594
74256L-EX-3	PRINCIPAL LIFE GLOBAL FU 5.000 2027 01		01/08/2024	WELLS FARGO SECURITIES		2,998,830	3,000,000	0
742718-GG-8	PROCTER & GAMBLE CO 4.550 2034 01		01/30/2024	GOLDMAN SACHS & CO		5,035,450	5,000,000	1,264
742718-GL-7	PROCTER & GAMBLE CO 4.550 2034 10		10/21/2024	GOLDMAN SACHS & CO		10,000,000	10,000,000	0
74348T-AW-2	PROSPECT CAPITAL CORP 3.437 2028 10		12/17/2024	VARIOUS		2,083,584	2,400,000	13,748
74456Q-CQ-7	PUBLIC SERVICE ELECTRIC 5.200 2034 03		02/28/2024	MUFG SECURITIES AMERICAS INC		2,999,070	3,000,000	0
75884R-BB-8	REGENCY CENTERS LP 5.250 2034 01		01/08/2024	BAS-MERRILL LYNCH		1,992,340	2,000,000	0
749571-AK-1	RHP HOTEL PPTY (144A) 6.500 2032 04		03/21/2024	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	0
771196-CQ-3	ROCHE HOLDINGS INC (144A 4.592 2034 09	C	09/10/2024	VARIOUS		10,068,420	10,000,000	1,020
775631-AD-6	ROLLER BEARING CO OF AME 4.375 2029 10		04/19/2024	VARIOUS		382,699	427,000	379
776696-AJ-5	ROPER TECHNOLOGIES INC 4.900 2034 10		10/02/2024	WELLS FARGO SECURITIES		4,037,640	4,000,000	22,867
81762P-AE-2	SERVICE NOW INC 1.400 2030 09		11/06/2024	VARIOUS		8,384,950	10,000,000	22,750
83001A-AD-4	SIX FLAGS ENTERTAINMENT 7.250 2031 05		06/21/2024	CITIGROUP GLOBAL MARKETS		2,032,500	2,000,000	15,708
83272G-AC-5	SMURFIT KAPPA TREASURY (5.438 2034 04		09/18/2024	DAIWA		4,388,160	4,200,000	105,316
83272Y-AA-0	SMURFIT WESTROCK FIN (14 5.418 2035 01		11/21/2024	VARIOUS		12,073,740	12,000,000	0
853191-AA-2	STANDARD INDUSTRIES INC 6.500 2032 08		08/02/2024	VARIOUS		2,500,000	2,500,000	0
853191-AA-2	STANDARD INDUSTRIES INC 6.500 2032 08		12/09/2024	DEUTSCHE BANC		505,000	500,000	11,736
855244-BJ-7	STARBUCKS CORP 5.000 2034 02		04/25/2024	BAS-MERRILL LYNCH		2,862,150	3,000,000	33,750
858119-BQ-2	STEEL DYNAMICS INC 5.375 2034 08		09/19/2024	RBC CAPITAL MARKETS		2,069,480	2,000,000	22,993
863667-BF-7	STRYKER CORP 4.625 2034 09		09/20/2024	VARIOUS		8,018,400	8,000,000	7,708
871829-BT-3	SYSCO CORP 6.000 2034 01		10/16/2024	VARIOUS		9,590,840	9,000,000	223,333
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		01/09/2024	CITIGROUP GLOBAL MARKETS		1,993,080	2,000,000	0
87612E-BS-4	TARGET CORP 4.500 2034 09		11/05/2024	CITIGROUP GLOBAL MARKETS		2,899,770	3,000,000	22,500
879369-AG-1	TELEFLEX INC (144A) 4.250 2028 06		06/13/2024	VARIOUS		3,770,000	4,000,000	61,389
893647-BQ-9	TRANSDIGM INC 4.875 2029 05		07/23/2024	VARIOUS		3,737,500	4,000,000	66,896
893647-BW-6	TRANSDIGM INC (144A) 6.000 2033 01		09/05/2024	GOLDMAN SACHS & CO		2,000,000	2,000,000	0
893647-BV-8	TRANSDIGM INC (144A) 6.625 2032 03		02/14/2024	VARIOUS		2,000,000	2,000,000	0
896239-AE-0	TRIMBLE INC 6.100 2033 03		12/05/2024	VARIOUS		12,717,680	12,000,000	88,789
904764-BV-8	UNILEVER CAPITAL 4.625 2034 08	C	09/17/2024	BNP PARIBAS		3,071,580	3,000,000	13,875
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	U S BANCORP		2,648,452	3,224,000	8,285
907818-GB-8	UNION PACIFIC CORP 4.500 2033 01		10/17/2024	BARCLAYS CAPITAL INC		9,006,764	9,024,000	99,264
91412N-BH-2	UNIVERSITY OF CHICAGO RE 4.947 2029 04		05/08/2024	RBC CAPITAL MARKETS		12,000,000	12,000,000	0
90290M-AJ-0	US FOODS INC (144A) 5.750 2033 04		09/27/2024	WELLS FARGO SECURITIES		1,000,000	1,000,000	0
918204-BC-1	VF CORP 2.950 2030 04		11/14/2024	VARIOUS		1,993,813	2,300,000	16,303
929160-BC-2	VULCAN MATERIALS 5.350 2034 12		11/18/2024	TRUIST SECURITIES		4,994,500	5,000,000	0
931427-AS-7	WALGREENS BOOTS ALLIANCE 3.200 2030 04		07/23/2024	J P MORGAN CHASE SECURITIES INC		990,000	1,200,000	10,560
933940-AA-6	WAND NEWCO 3 INC (144A) 7.625 2032 01		10/23/2024	VARIOUS		3,823,750	3,750,000	17,792
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
948565-AD-8	WEEKLEY HOMES LLC (144A) 4.875 2028 09		11/26/2024	VARIOUS		1,873,750	2,000,000	16,250
969457-CL-2	WILLIAMS COMPANIES INC 4.800 2029 11		08/08/2024	RBC CAPITAL MARKETS		2,994,300	3,000,000	0
88339W-AB-2	WILLIAMS COMPANIES INC 4.900 2029 03		01/02/2024	CITIGROUP GLOBAL MARKETS		6,988,730	7,000,000	0
98138H-AH-4	WORKDAY INC 3.700 2029 04		12/17/2024	BAS-MERRILL LYNCH		3,829,200	4,000,000	31,656

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
983133-AD-1	WYNN RESORTS FINANCE LLC 6.250 2033 03		09/10/2024	DEUTSCHE BANC		1,000,000	1,000,000	0
983133-AC-3	WYNN RESORTS FINANCE LLC 7.125 2031 02		02/14/2024	VARIOUS		2,062,500	2,000,000	1,781
989207-AD-7	ZEBRA TECHNOLOGIES CORP 6.500 2032 06		10/31/2024	VARIOUS		2,052,500	2,000,000	40,083
98877D-AG-0	ZF NA CAPITAL (144A) 6.875 2032 04	C	06/11/2024	VARIOUS		8,162,500	8,000,000	46,788
001940-AC-9	ATS CORP (144A) 4.125 2028 12	A	04/25/2024	VARIOUS		908,123	1,009,000	15,259
136375-DR-0	CANADIAN NATIONAL RAILWA 4.375 2034 09	A	10/02/2024	DEUTSCHE BANC		3,972,200	4,000,000	7,292
136375-DH-2	CANADIAN NATIONAL RAILWA 5.850 2033 11	A	01/31/2024	RBC CAPITAL MARKETS		5,771,024	5,281,000	78,093
559222-BA-1	MAGNA INTERNATIONAL INC 5.050 2029 03	A	03/05/2024	CITIGROUP GLOBAL MARKETS		9,985,200	10,000,000	0
68245X-AT-6	NEW RED FINANCE (144A) 5.625 2029 09	A	09/04/2024	VARIOUS		2,002,500	2,000,000	0
66977W-AS-8	NOVA CHEMICALS (144A) 4.250 2029 05	A	05/07/2024	TD SECURITIES		1,727,500	2,000,000	41,083
67077M-BD-9	NUTRIEN LTD 5.400 2034 06	A	07/02/2024	VARIOUS		7,944,360	8,000,000	3,600
68245X-AR-0	RESTAURANT BRANDS (144A) 6.125 2029 06	A	06/06/2024	MORGAN STANLEY		1,000,000	1,000,000	0
775109-DE-8	ROGERS COMMUNICATIONS IN 5.000 2029 02	A	02/07/2024	CITIGROUP GLOBAL MARKETS		4,985,700	5,000,000	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
009279-AA-8	AIRBUS SE (144A) 3.150 2027 04	D	12/18/2024	TRAVELERS CASUALTY & SURETY OF AM		9,127,569	9,466,000	56,323
05523R-AL-1	BAE SYSTEMS PLC (144A) 5.300 2034 03	D	03/20/2024	TD SECURITIES		2,984,370	3,000,000	0
080782-AA-3	BELRON UK FINANCE PLC (1 5.750 2029 10	D	10/02/2024	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	0
13806C-AA-0	CANPACK SA/ CANPACK US (3.875 2029 11	D	10/24/2024	VARIOUS		1,840,000	2,000,000	33,691
12661P-AC-3	CSL FINANCE PLC (144A) 4.250 2032 04	D	05/31/2024	DEUTSCHE BANC		2,809,560	3,000,000	12,750
12661P-AG-4	CSL FINANCE PLC (144A) 5.106 2034 04	D	09/18/2024	BAS-MERRILL LYNCH		1,823,220	1,750,000	41,203
25243Y-BH-1	DIAGEO CAPITAL PLC 5.500 2033 01	D	01/17/2024	CITIGROUP GLOBAL MARKETS		1,625,302	1,555,000	41,575
45687V-AC-0	INGERSOLL RAND 5.197 2027 06	D	05/07/2024	MIZUHO INTERNATIONAL PLC		4,999,600	5,000,000	0
45687V-AB-2	INGERSOLL RAND 5.700 2033 08	D	10/15/2024	U S BANCORP		5,300,650	5,000,000	49,083
58769J-AS-6	MERCEDES-BENZ FINANCE (1 5.000 2034 01	D	01/08/2024	BAS-MERRILL LYNCH		4,994,150	5,000,000	0
58769J-BA-4	MERCEDES-BENZ FINANCE (1 5.100 2029 11	D	11/12/2024	CITIGROUP GLOBAL MARKETS		6,994,820	7,000,000	0
892938-AB-7	TRANE TECHNOLOGIES FINAN 5.100 2034 06	D	09/20/2024	HSBC		3,131,640	3,000,000	42,500
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
33853G-AB-9	FSMT 2021-12 A2 CMO (144 2.500 2051 11		10/31/2024	J P MORGAN		4,038,803	4,958,439	0
36261H-AJ-9	GSMBS 2021-PJ5 A8 CMO (1 2.500 2051 10		05/22/2024	BAS-MERRILL LYNCH		18,262,026	21,227,201	33,905
670861-AA-1	OBX 2021-J2 A1 (144A) 2.500 2051 07		10/30/2024	J P MORGAN		12,863,932	15,762,811	32,839
749384-AA-1	ROKT 2021-5 A1 2.500 2051 11		09/11/2024	J P MORGAN		5,277,862	6,165,051	4,709
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,129,688,158	1,146,381,502	6,416,516
2509999997. Total - Bonds - Part 3						2,672,046,640	2,734,326,783	10,081,358
2509999998. Total - Bonds - Part 5						487,449,912	490,007,679	233,188
2509999999. Total - Bonds						3,159,496,552	3,224,334,463	10,314,546
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
5989999997. Total - Common Stocks - Part 3						0	XXX	0
5989999998. Total - Common Stocks - Part 5						4,823,320	XXX	0
5989999999. Total - Common Stocks						4,823,320	XXX	0
5999999999. Total - Preferred and Common Stocks						4,823,320	XXX	0
6009999999 - Totals						3,164,319,872	XXX	10,314,546

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																				
91282C-BR-1	U S TREASURY NOTES .250		03/15/2024	MATURED		20,000,000	20,000,000	19,014,911	19,822,408	0	177,592	0	177,592	0	20,000,000	0	0	0	25,000	03/15/2024
91282C-CE-9	U S TREASURY NOTES 1.250		08/20/2024	ACADEMY SECURITIES		10,034,026	11,000,000	11,005,161	11,003,482	0	(519)	0	(519)	0	11,002,963	0	(968,937)	(968,937)	99,556	05/31/2028
91282C-CE-9	U S TREASURY NOTES 1.250		09/04/2024	BANK OF MONTREAL		17,832,669	19,500,000	19,510,644	19,506,993	0	(1,031)	0	(1,031)	0	19,505,962	0	(1,673,293)	(1,673,293)	176,434	05/31/2028
91282C-CE-9	U S TREASURY NOTES 1.250		05/07/2024	BAS-MERRILL LYNCH		4,395,100	5,000,000	5,008,418	5,005,343	0	(414)	0	(414)	0	5,004,929	0	(609,829)	(609,829)	27,322	05/31/2028
91282C-CE-9	U S TREASURY NOTES 1.250		08/22/2024	BMO CAPITAL MARKETS		10,026,291	11,000,000	11,004,771	11,003,268	0	(493)	0	(493)	0	11,002,775	0	(976,484)	(976,484)	100,307	05/31/2028
91282C-CE-9	U S TREASURY NOTES 1.250		08/15/2024	WELLS FARGO SECURITIES		27,095,074	30,500,000	30,542,056	30,526,764	0	(1,368)	0	(1,368)	0	30,525,396	0	(3,430,322)	(3,430,322)	143,699	05/31/2028
912828-X7-0	U S TREASURY NOTES 2.000		04/30/2024	MATURED		17,000,000	17,000,000	16,449,549	16,848,670	0	151,330	0	151,330	0	17,000,000	0	0	0	170,000	04/30/2024
91282C-EG-2	U S TREASURY NOTES 2.250		03/31/2024	MATURED		54,000,000	54,000,000	52,532,056	53,687,252	0	312,748	0	312,748	0	54,000,000	0	0	0	607,500	03/31/2024
91282C-EK-3	U S TREASURY NOTES 2.500		04/30/2024	MATURED		15,000,000	15,000,000	14,600,441	14,888,429	0	111,571	0	111,571	0	15,000,000	0	0	0	187,500	04/30/2024
91282C-EX-5	U S TREASURY NOTES 3.000		06/30/2024	MATURED		7,000,000	7,000,000	6,838,422	6,947,364	0	52,636	0	52,636	0	7,000,000	0	0	0	210,000	06/30/2024
36225C-BX-3	G2 (ARM) #80053 4.625		12/20/2024	PAID ON PRINCIPAL		91	91	92	90	0	1	0	1	0	91	0	0	0	2	03/20/2027
36225C-CN-4	G2 (ARM) #80076 4.875		12/20/2024	PAID ON PRINCIPAL		210	210	212	208	0	2	0	2	0	210	0	0	0	4	05/20/2027
36202F-2L-9	GNMA II PASS #00005279 3.500		12/20/2024	PAID ON PRINCIPAL		231,171	231,171	240,526	241,565	0	(10,394)	0	(10,394)	0	231,171	0	0	0	4,383	01/20/2042
36202F-3M-6	GNMA II PASS #00005304 3.500		12/20/2024	PAID ON PRINCIPAL		223,976	223,976	236,119	237,896	0	(13,920)	0	(13,920)	0	223,976	0	0	0	4,248	02/20/2042
36202F-4Q-6	GNMA II PASS #00005331 3.500		12/20/2024	PAID ON PRINCIPAL		215,025	215,025	225,709	227,368	0	(12,344)	0	(12,344)	0	215,025	0	0	0	4,086	03/20/2042
36202D-6D-8	GNMA II PASS #3568 5.000		12/20/2024	PAID ON PRINCIPAL		112,519	112,519	107,994	109,204	0	3,315	0	3,315	0	112,519	0	0	0	2,731	06/20/2034
36202E-CM-9	GNMA II PASS #3676 4.500		12/20/2024	PAID ON PRINCIPAL		52,409	52,409	49,748	50,337	0	2,073	0	2,073	0	52,409	0	0	0	1,384	02/20/2035
36202E-EU-9	GNMA II PASS #3747 5.000		12/20/2024	PAID ON PRINCIPAL		72,544	72,544	70,504	70,876	0	1,668	0	1,668	0	72,544	0	0	0	2,058	08/20/2035
36202E-FM-6	GNMA II PASS #3772 5.000		12/20/2024	PAID ON PRINCIPAL		58,730	58,730	57,436	57,663	0	1,067	0	1,067	0	58,730	0	0	0	1,632	10/20/2035
3622AB-4V-1	GNMA II PASS #786336 4.500		12/20/2024	PAID ON PRINCIPAL		2,953,137	2,953,137	2,848,855	2,850,122	0	103,015	0	103,015	0	2,953,137	0	0	0	72,663	09/20/2052
3622AB-5G-3	GNMA II PASS #786347 5.000		12/20/2024	PAID ON PRINCIPAL		2,147,413	2,147,413	2,140,031	2,140,093	0	7,320	0	7,320	0	2,147,413	0	0	0	65,828	09/20/2052
3622AC-FU-9	GNMA II PASS #786579 5.500		12/20/2024	PAID ON PRINCIPAL		1,203,646	1,203,646	1,152,067	1,152,867	0	50,778	0	50,778	0	1,203,646	0	0	0	41,787	03/20/2053
3622AC-H7-8	GNMA II PASS #786654 5.000		12/20/2024	PAID ON PRINCIPAL		1,640,117	1,640,117	1,623,460	1,623,862	0	16,256	0	16,256	0	1,640,117	0	0	0	50,381	04/20/2053
3622AC-JB-7	GNMA II PASS #786658 5.000		12/20/2024	PAID ON PRINCIPAL		1,617,339	1,617,339	1,600,407	1,601,083	0	16,255	0	16,255	0	1,617,339	0	0	0	44,190	04/20/2053
3622AC-JE-1	GNMA II PASS #786661 5.500		12/20/2024	PAID ON PRINCIPAL		1,207,108	1,207,108	1,213,615	1,213,351	0	(6,243)	0	(6,243)	0	1,207,108	0	0	0	37,572	04/20/2053
3622AC-JG-6	GNMA II PASS #786663 5.500		12/20/2024	PAID ON PRINCIPAL		1,648,228	1,648,228	1,655,697	1,655,228	0	(7,000)	0	(7,000)	0	1,648,228	0	0	0	51,786	04/20/2053
3622AC-KG-4	GNMA II PASS #786695 5.000		12/20/2024	PAID ON PRINCIPAL		784,062	784,062	780,815	780,851	0	3,211	0	3,211	0	784,062	0	0	0	23,412	04/20/2053
3622AC-NK-2	GNMA II PASS #786794 5.000		12/20/2024	PAID ON PRINCIPAL		2,251,934	2,251,934	2,215,164	2,215,895	0	36,039	0	36,039	0	2,251,934	0	0	0	52,779	05/20/2053
3622AC-PM-6	GNMA II PASS #786828 5.500		12/20/2024	PAID ON PRINCIPAL		1,557,082	1,557,082	1,489,933	1,490,851	0	66,231	0	66,231	0	1,557,082	0	0	0	55,217	05/20/2053
3622AC-R7-7	GNMA II PASS #786910 5.500		12/20/2024	PAID ON PRINCIPAL		3,199,883	3,199,883	3,115,886	3,117,180	0	82,702	0	82,702	0	3,199,883	0	0	0	114,737	07/20/2053
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-QU-4	GNMA II PASS #MA4067 2.500		12/20/2024	PAID ON PRINCIPAL		1,146,372	1,146,372	1,128,715	1,122,948	0	23,425	0	23,425	0	1,146,372	0	0	0	15,701	11/20/2046
36179S-UT-2	GNMA II PASS #MA4194 2.500		12/20/2024	PAID ON PRINCIPAL		852,819	852,819	839,726	835,048	0	17,771	0	17,771	0	852,819	0	0	0	11,571	01/20/2047
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
36179Y-AS-3	GNMA II PASS #MA9017 5.500		12/20/2024	PAID ON PRINCIPAL		1,259,229	1,259,229	1,253,228	1,253,319	0	5,909	0	5,909	0	1,259,229	0	0	0	48,475	07/20/2053
36179Y-MJ-0	GNMA II PASS #MA9361 5.000		12/20/2024	PAID ON PRINCIPAL		826,186	826,186	820,119	820,124	0	6,062	0	6,062	0	826,186	0	0	0	28,673	12/20/2053
36213C-YY-0	GNMA PASS TH #550727 5.000		12/15/2024	PAID ON PRINCIPAL		35,958	35,958	35,396	35,503	0	454	0	454	0	35,958	0	0	0	1,007	11/15/2035
36290R-U6-8	GNMA PASS TH #615405 4.500		12/15/2024	PAID ON PRINCIPAL		50,473	50,473	48,943	49,308	0	1,165	0	1,165	0	50,473	0	0	0	1,500	08/15/2033
36291A-DH-9	GNMA PASS TH #622104 4.500		12/15/2024	PAID ON PRINCIPAL		55,484	55,484	53,802	54,318	0	1,166	0	1,166	0	55,484	0	0	0	1,357	09/15/2033
36292F-H6-7	GNMA PASS TH #647453 5.000		12/15/2024	PAID ON PRINCIPAL		70,781	70,781	69,675	70,027	0	755	0	755	0	70,781	0	0	0	2,043	10/15/2035
36225A-ER-7	GNMA PASS TH #780144 7.000		05/15/2024	PAID ON PRINCIPAL		630	630	601	627	0	3	0	3	0	630	0	0	0	6	07/15/2024
38375B-SH-6	GNR 2012-H11 CA CMO 1.750		12/20/2024	PAID ON PRINCIPAL		95,727	95,727	97,896	96,166	0	(439)	0	(439)	0	95,727	0	0	0	555	04/20/2062
38379L-U4-6	GNR 2015-62 CG CMO 2.250		12/20/2024	PAID ON PRINCIPAL		497,186	497,186	495,477	495,157	0	2,029	0	2,029	0	497,186	0	0	0	5,840	03/20/2045
38376R-8F-6	GNR 2017-H18 HC CMO 2.000		12/20/2024	PAID ON PRINCIPAL		2,409,694	2,409,694	2,326,484	2,384,254	0	25,440	0	25,440	0	2,409,694	0	0	0	30,109	04/20/2066
38380X-S3-2	GNR 2018-115 GB CMO 3.500		12/20/2024	PAID ON PRINCIPAL		330,812	330,812	329,222	329,259	0	1,553	0	1,553	0	330,812	0	0	0	6,049	10/20/2046
38381A-S6-4	GNR 2018-152 KA CMO 4.000		12/20/2024	PAID ON PRINCIPAL		249,367	249,367	251,082	250,893	0	(1,526)	0	(1,526)	0	249,367	0	0	0	5,453	01/20/2047
38383C-GW-4	GNR 2021-177 EA CMO 2.000		12/20/2024	PAID ON PRINCIPAL		1,233,949	1,233,949	1,030,830	1,031,700	0	202,250	0	202,250	0	1,233,949	0	0	0	13,532	09/20/2049
38383Y-DT-6	GNR 2022-152 DA CMO 4.500		12/20/2024	PAID ON PRINCIPAL		1,364,231	1,364,231	1,354,639	1,355,335	0	8,896	0	8,896	0	1,364,231	0	0	0	36,910	06/20/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
38383L-FR-6	GNR 2022-197 LA CMO 4.500		12/20/2024	PAID ON PRINCIPAL		877,410	877,410	870,692	871,422	0	5,988	0	5,988	0	877,410	0	0	0	18,175	10/20/2049
38383L-6K-1	GNR 2022-218 JA CMO 5.000		12/20/2024	PAID ON PRINCIPAL		2,442,702	2,442,702	2,452,244	2,450,789	0	(8,087)	0	(8,087)	0	2,442,702	0	0	0	69,509	02/20/2051
38378X-P6-2	GNR 2014-166 PL (PROJE 2.500		12/16/2024	PAID ON PRINCIPAL		47,329	47,329	47,299	47,301	0	28	0	28	0	47,329	0	0	0	683	05/16/2055
38380J-EJ-3	GNR 2017-169 AH (PROJE 2.600		12/16/2024	PAID ON PRINCIPAL		572,139	572,139	564,901	565,170	0	6,968	0	6,968	0	572,139	0	0	0	5,812	04/16/2054
38379R-TG-8	GNR 2017-62 AE (PROJEC 2.600		12/16/2024	PAID ON PRINCIPAL		112,247	112,247	112,405	112,389	0	(142)	0	(142)	0	112,247	0	0	0	1,590	11/16/2057
38379R-VW-0	GNR 2017-76 AD (PROJEC 2.400		12/16/2024	PAID ON PRINCIPAL		885,839	885,839	873,071	874,033	0	11,806	0	11,806	0	885,839	0	0	0	4,345	02/16/2050
38380J-YW-2	GNR 2018-56 A (PROJECT 2.500		12/16/2024	PAID ON PRINCIPAL		486,831	486,831	488,165	488,153	0	(1,321)	0	(1,321)	0	486,831	0	0	0	5,078	10/16/2050
83162C-SP-9	SBAP 2009-20F 1 4.950		12/01/2024	PAID ON PRINCIPAL		61,383	61,383	61,383	61,253	0	130	0	130	0	61,383	0	0	0	2,444	06/01/2029
83162C-UP-6	SBAP 2012-20B 1 2.630		08/01/2024	PAID ON PRINCIPAL		158,703	158,703	159,069	158,489	0	214	0	214	0	158,703	0	0	0	3,020	02/01/2032
83162C-VX-8	SBAP 2013-20K 1 3.380		11/01/2024	PAID ON PRINCIPAL		90,004	90,004	90,004	89,508	0	496	0	496	0	90,004	0	0	0	2,318	11/01/2033
83162C-WA-7	SBAP 2014-20A 1 3.460		07/01/2024	PAID ON PRINCIPAL		379,571	379,571	379,571	377,987	0	1,584	0	1,584	0	379,571	0	0	0	8,696	01/01/2034
83162C-XL-2	SBAP 2015-20L 1 2.820		12/01/2024	PAID ON PRINCIPAL		227,656	227,656	227,656	226,669	0	987	0	987	0	227,656	0	0	0	4,938	12/01/2035
83162C-YC-1	SBAP 2016-10F 1 2.170		11/01/2024	PAID ON PRINCIPAL		201,611	201,611	201,611	201,352	0	259	0	259	0	201,611	0	0	0	2,762	11/01/2026
83162C-YP-2	SBAP 2017-10C 1 2.330		11/01/2024	PAID ON PRINCIPAL		251,493	251,493	251,493	251,386	0	108	0	108	0	251,493	0	0	0	4,620	05/01/2027
83162C-YY-3	SBAP 2017-10F 1 2.290		11/01/2024	PAID ON PRINCIPAL		658,989	658,989	658,989	658,424	0	565	0	565	0	658,989	0	0	0	13,037	11/01/2027
83162C-YG-2	SBAP 2017-20A 1 2.800		07/01/2024	PAID ON PRINCIPAL		402,484	402,484	402,484	401,171	0	1,313	0	1,313	0	402,484	0	0	0	8,801	01/01/2037
83162C-YQ-0	SBAP 2017-20E 1 2.880		11/01/2024	PAID ON PRINCIPAL		1,037,517	1,037,517	1,037,517	1,032,844	0	4,673	0	4,673	0	1,037,517	0	0	0	23,434	05/01/2037
83162C-YZ-0	SBAP 2017-20K 1 2.790		11/01/2024	PAID ON PRINCIPAL		485,216	485,216	485,216	483,462	0	1,754	0	1,754	0	485,216	0	0	0	10,682	11/01/2037
83162C-ZG-1	SBAP 2018-10B 1 3.000		09/01/2024	PAID ON PRINCIPAL		487,538	487,538	487,538	486,679	0	860	0	860	0	487,538	0	0	0	10,997	03/01/2028
83162C-A3-7	SBAP 2018-20L 1 3.540		12/01/2024	PAID ON PRINCIPAL		222,358	222,358	222,358	220,907	0	1,451	0	1,451	0	222,358	0	0	0	5,572	12/01/2038
83162C-A6-0	SBAP 2019-20A 1 3.370		07/01/2024	PAID ON PRINCIPAL		382,895	382,895	382,895	380,651	0	2,244	0	2,244	0	382,895	0	0	0	8,973	01/01/2039
83162C-A7-8	SBAP 2019-25A 1 3.560		07/01/2024	PAID ON PRINCIPAL		81,149	81,149	81,149	80,532	0	617	0	617	0	81,149	0	0	0	1,928	01/01/2044
83162C-R9-6	SBAP 2023-25A 1 4.910		07/01/2024	PAID ON PRINCIPAL		300,513	300,513	300,513	300,536	0	(23)	0	(23)	0	300,513	0	0	0	11,800	01/01/2048
83162C-T6-0	SBAP 2023-25F 1 4.930		12/01/2024	PAID ON PRINCIPAL		247,132	247,132	247,132	247,107	0	25	0	25	0	247,132	0	0	0	10,649	06/01/2048
83162C-U8-4	SBAP 2023-25J 1 5.820		10/01/2024	PAID ON PRINCIPAL		266,289	266,289	266,289	266,262	0	27	0	27	0	266,289	0	0	0	11,372	10/01/2048
83162C-V3-4	SBAP 2023-25K 1 5.710		11/01/2024	PAID ON PRINCIPAL		1,286,702	1,286,702	1,286,702	1,286,604	0	97	0	97	0	1,286,702	0	0	0	62,112	11/01/2048
0109999999. Subtotal - Bonds - U.S. Governments						229,002,877	236,619,717	232,406,522	235,182,119	0	1,479,624	0	1,479,624	0	236,661,743	0	(7,658,866)	(7,658,866)	2,977,722	XXX
Bonds - U.S. States, Territories and Possessions																				
97705M-BC-8	WISCONSIN GENERAL OBLI 5.000		05/01/2024	REDEEMED		26,085,000	26,085,000	30,044,181	26,255,900	0	(170,900)	0	(170,900)	0	26,085,000	0	0	0	652,125	05/01/2034
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						26,085,000	26,085,000	30,044,181	26,255,900	0	(170,900)	0	(170,900)	0	26,085,000	0	0	0	652,125	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				
011338-WD-8	ALAMO HEIGHTS ISD GO S 5.000		05/31/2024	MUNI CENTER		103,983	100,000	114,241	105,513	0	(726)	0	(726)	0	104,787	0	(804)	(804)	4,194	02/01/2040
033161-7B-0	ANCHORAGE GENERAL OBLI 5.000		05/07/2024	MORGAN STANLEY		1,850,447	1,735,000	1,993,636	1,869,309	0	(9,482)	0	(9,482)	0	1,859,828	0	(9,381)	(9,381)	59,520	09/01/2036
038106-RP-7	APPLETON AREA SCHOOL D 3.750		03/01/2024	REDEEMED		945,000	945,000	952,645	945,085	0	(85)	0	(85)	0	945,000	0	0	0	17,719	03/01/2034
038699-UC-6	ARAPAHOE CO SD #6 LITT 5.500		05/14/2024	HUNTINGTON SECURITIES		1,921,115	1,750,000	2,152,623	1,964,725	0	(15,229)	0	(15,229)	0	1,949,496	0	(28,381)	(28,381)	43,847	12/01/2036
038699-UC-6	ARAPAHOE CO SD #6 LITT 5.500		05/06/2024	MIDDLEGATE SECURITIES		1,646,865	1,500,000	1,845,105	1,684,050	0	(12,280)	0	(12,280)	0	1,671,770	0	(24,905)	(24,905)	35,750	12/01/2036
041431-SF-5	ARLINGTON CO GENERAL O 4.000		05/08/2024	STIFEL NICOLAUS & CO INC		1,340,982	1,310,000	1,441,956	1,361,465	0	(4,837)	0	(4,837)	0	1,356,628	0	(15,647)	(15,647)	38,427	08/15/2036
041431-TB-3	ARLINGTON CO GENERAL O 5.000		04/22/2024	STIFEL NICOLAUS & CO INC		1,104,687	1,035,000	1,227,924	1,129,761	0	(6,005)	0	(6,005)	0	1,123,756	0	(19,069)	(19,069)	35,650	08/15/2037
041826-3A-4	ARLINGTON ISD GENERAL 4.000		05/15/2024	STIFEL NICOLAUS & CO INC		1,060,644	1,055,000	1,142,818	1,078,691	0	(4,096)	0	(4,096)	0	1,074,595	0	(13,951)	(13,951)	31,767	02/15/2035
084167-LY-9	BERKELEY CO GENERAL OB 3.000		06/10/2024	MUNI CENTER		198,222	200,000	204,554	201,082	0	(218)	0	(218)	0	200,864	0	(2,642)	(2,642)	4,667	03/01/2030
158843-WW-8	CHANDLER LTGO REF S201 3.500		07/01/2024	REDEEMED		8,000,000	8,000,000	8,333,360	8,019,704	0	(19,704)	0	(19,704)	0	8,000,000	0	0	0	280,000	07/01/2028
160069-XX-3	CHARLESTON CO GENERAL 3.000		07/25/2024	MUNI CENTER		200,054	200,000	200,170	200,030	0	(11)	0	(11)	0	200,019	0	35	35	4,417	11/01/2030
160069-YW-4	CHARLESTON CO GENERAL 4.000		02/23/2024	PIPER JAFFRAY		8,133,378	7,885,000	8,649,214	8,206,009	0	(12,481)	0	(12,481)	0	8,193,528	0	(60,151)	(60,151)	102,061	11/01/2035
163195-MQ-0	CHELAN CO SD #246 WENA 5.000		06/24/2024	REDEEMED		1,590,000	1,590,000	1,822,124	1,601,152	0	(11,152)	0	(11,152)	0	1,590,000	0	0	0	44,829	12/01/2031
163195-MR-8	CHELAN CO SD #246 WENA 5.000		06/24/2024	REDEEMED		2,250,000	2,250,000	2,559,915	2,264,940	0	(14,940)	0	(14,940)	0	2,250,000	0	0	0	63,438	12/01/2032
163195-MS-6	CHELAN CO SD #246 WENA 5.000		06/24/2024	REDEEMED		2,425,000	2,425,000	2,743,572	2,440,397	0	(15,397)	0	(15,397)	0	2,425,000	0	0	0	68,372	12/01/2033

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
208418-UQ-4	CONROE ISD GENERAL OBL 5.000		02/15/2024	REDEEMED		1,515,000	1,515,000	1,713,632	1,517,757	0	(2,757)	0	(2,757)	0	1,515,000	0	0	0	37,875	02/15/2030
208418-US-0	CONROE ISD GENERAL OBL 5.000		02/15/2024	REDEEMED		1,915,000	1,915,000	2,135,168	1,918,056	0	(3,056)	0	(3,056)	0	1,915,000	0	0	0	47,875	02/15/2032
232392-AX-8	CUYAHOGA CNTY CCD S201 5.000		02/28/2024	STONEX FINANCIAL		2,534,942	2,450,000	2,803,707	2,562,761	0	(7,322)	0	(7,322)	0	2,555,440	0	(20,498)	(20,498)	29,944	12/01/2037
269479-JP-7	EAGLE CO SD #50J GO S2 5.000		02/29/2024	STIFEL NICOLAUS & CO INC		4,068,207	3,900,000	4,478,994	4,091,681	0	(10,571)	0	(10,571)	0	4,081,110	0	(12,903)	(12,903)	48,750	12/01/2036
282726-FV-5	EL CAMINO CCD GO REF S 3.250		02/29/2024	HILLTOP SECURITIES		4,652,342	4,640,000	4,964,243	4,727,638	0	(5,490)	0	(5,490)	0	4,722,148	0	(69,805)	(69,805)	87,967	08/01/2029
304243-4E-5	FAIRFIELD GENERAL OBLI 3.250		05/09/2024	RAYMOND JAMES & ASSOC		887,346	900,000	900,000	900,000	0	0	0	0	0	900,000	0	(12,654)	(12,654)	25,106	07/01/2033
343487-4Z-4	FLOWER MOUND GENERAL O 5.000		02/16/2024	HEADLANDS (TD SEC AUTOMATED)		397,128	385,000	447,024	402,175	0	(1,038)	0	(1,038)	0	401,137	0	(4,010)	(4,010)	9,037	03/01/2036
346766-TJ-7	FORT BEND CO GENERAL O 5.000		02/27/2024	MIDDLEGATE SECURITIES		1,479,758	1,435,000	1,734,915	1,508,292	0	(5,177)	0	(5,177)	0	1,503,115	0	(23,357)	(23,357)	35,277	03/01/2036
363658-JJ-5	GALLATIN CO HSD #7 BOZ 4.000		04/30/2024	STIFEL NICOLAUS & CO INC		1,771,525	1,750,000	1,890,193	1,803,519	0	(4,985)	0	(4,985)	0	1,798,535	0	(27,010)	(27,010)	29,167	06/01/2034
366155-R8-4	GARLAND ISD GO S2018 (5.000		05/09/2024	JANNEY MONTGOMERY SCOTT INC		2,633,675	2,500,000	2,903,750	2,688,417	0	(15,502)	0	(15,502)	0	2,672,915	0	(39,240)	(39,240)	92,014	02/15/2038
373046-UH-2	GEORGETOWN ISD GO S201 5.000		02/16/2024	MIDDLEGATE SECURITIES		2,148,888	2,100,000	2,507,358	2,176,774	0	(6,265)	0	(6,265)	0	2,170,509	0	(21,621)	(21,621)	53,958	08/15/2036
37970P-HG-0	GLOUCESTER CO IMPT AUT 4.000		03/04/2024	RAMIREZ & CO INC		2,008,840	2,000,000	2,062,340	2,009,361	0	(1,273)	0	(1,273)	0	2,008,087	0	753	753	34,222	04/01/2033
382505-KS-3	GOODYEAR GENERAL OBLIG 3.000		07/23/2024	MUNI CENTER		473,405	475,000	486,191	479,412	0	(653)	0	(653)	0	478,759	0	(5,354)	(5,354)	14,744	07/01/2029
382505-KV-6	GOODYEAR GENERAL OBLIG 3.500		03/18/2024	STIFEL NICOLAUS & CO INC		580,865	575,000	595,464	583,146	0	(498)	0	(498)	0	582,648	0	(1,783)	(1,783)	14,423	07/01/2032
382505-KZ-7	GOODYEAR GENERAL OBLIG 4.000		05/01/2024	STIFEL NICOLAUS & CO INC		1,141,841	1,125,000	1,205,798	1,157,209	0	(2,982)	0	(2,982)	0	1,154,227	0	(12,386)	(12,386)	37,625	07/01/2036
391554-BV-3	GREATER ALBANY SCH DIS 5.000		02/20/2024	KEYBANC CAPITAL MARK		2,789,510	2,630,000	3,121,679	2,817,481	0	(7,262)	0	(7,262)	0	2,810,219	0	(20,710)	(20,710)	24,108	06/15/2035
412487-CC-2	HARFORD CO GENERAL OBL 4.000		03/15/2024	REDEEMED		2,070,000	2,070,000	2,158,203	2,071,981	0	(1,981)	0	(1,981)	0	2,070,000	0	0	0	41,400	03/15/2030
412487-CD-0	HARFORD CO GENERAL OBL 4.000		03/15/2024	REDEEMED		2,090,000	2,090,000	2,163,004	2,091,611	0	(1,611)	0	(1,611)	0	2,090,000	0	0	0	41,800	03/15/2031
412487-CE-8	HARFORD CO GENERAL OBL 4.000		03/15/2024	REDEEMED		2,105,000	2,105,000	2,164,277	2,106,275	0	(1,275)	0	(1,275)	0	2,105,000	0	0	0	42,100	03/15/2032
447819-FA-6	HURST EULESS BEDFORD I 4.000		02/22/2024	SUMRIDGE PARTNERS LLC		1,488,353	1,450,000	1,609,268	1,513,576	0	(2,391)	0	(2,391)	0	1,511,184	0	(22,832)	(22,832)	30,289	08/15/2033
461225-EA-8	INVER GROVE HEIGHTS IS 4.000		04/18/2024	REDEEMED		5,045,000	5,045,000	5,107,205	5,045,360	0	(360)	0	(360)	0	5,045,000	0	0	0	144,063	02/01/2033
462668-GV-0	IREDELL CO GENERAL OBL 3.250		02/29/2024	PIPER JAFFRAY		1,650,040	1,660,000	1,710,995	1,667,643	0	(988)	0	(988)	0	1,666,655	0	(16,615)	(16,615)	22,479	04/01/2032
467520-WQ-1	JACKSON CO SD#7 LEES S 4.000		03/01/2024	REDEEMED		1,500,000	1,500,000	1,608,240	1,502,464	0	(2,464)	0	(2,464)	0	1,500,000	0	0	0	30,000	03/01/2035
495224-X6-9	KING CO SD#411 ISSAQUA 4.000		03/19/2024	REDEEMED		3,000,000	3,000,000	3,323,820	3,000,404	0	(404)	0	(404)	0	3,000,000	0	0	0	36,000	12/01/2028
495224-X7-7	KING CO SD#411 ISSAQUA 4.000		03/19/2024	REDEEMED		4,000,000	4,000,000	4,402,280	4,000,000	0	0	0	0	0	4,000,000	0	0	0	48,000	12/01/2029
495260-K8-3	KING CO SD#414 LAKE WA 5.000		03/19/2024	STONEX FINANCIAL		2,131,015	1,980,000	2,260,883	2,121,440	0	(6,605)	0	(6,605)	0	2,114,835	0	16,180	16,180	29,975	12/01/2035
498531-KE-1	KLEIN ISD GENERAL OBLI 5.000		03/12/2024	ESTRADA HINOJOSA & CO		2,077,240	2,000,000	2,327,920	2,098,669	0	(7,389)	0	(7,389)	0	2,091,279	0	(14,039)	(14,039)	61,667	08/01/2036
511074-YT-7	LAKE TRAVIS ISD GO REF 4.000		03/13/2024	J P MORGAN CHASE SECURITIES INC		787,376	765,000	839,274	792,475	0	(1,709)	0	(1,709)	0	790,766	0	(3,390)	(3,390)	17,765	02/15/2033
515390-PL-0	LANE CO SD #52 BETHEL 4.000		12/17/2024	FIRST BALLANTYNE LLC		880,388	850,000	1,084,898	1,022,606	0	(21,491)	0	(21,491)	0	1,001,115	0	(120,728)	(120,728)	34,283	06/15/2036
517624-ND-0	LAS LOMITAS ELEM SCH D 4.000		04/25/2024	HILLTOP SECURITIES		756,698	750,000	807,473	772,729	0	(2,002)	0	(2,002)	0	770,727	0	(14,029)	(14,029)	24,583	07/01/2037
563690-PG-5	MANKATO ISD #77 GO S20 4.000		02/01/2024	REDEEMED		5,000,000	5,000,000	5,036,700	5,000,103	0	(103)	0	(103)	0	5,000,000	0	0	0	100,000	02/01/2033
563690-PH-3	MANKATO ISD #77 GO S20 4.000		02/01/2024	REDEEMED		5,000,000	5,000,000	5,016,200	4,999,892	0	108	0	108	0	5,000,000	0	0	0	100,000	02/01/2034
567137-K5-2	MARICOPA CO ELEM SD #2 4.000		03/05/2024	BOK FINANCIAL SECURITIES INC		1,199,859	1,180,000	1,277,952	1,208,218	0	(2,009)	0	(2,009)	0	1,206,209	0	(6,349)	(6,349)	32,122	07/01/2035
590760-QF-4	MESQUITE ISD GO S2018 5.000		03/12/2024	MORGAN STANLEY		1,328,694	1,255,000	1,456,302	1,342,284	0	(4,571)	0	(4,571)	0	1,337,714	0	(9,020)	(9,020)	36,256	08/15/2036
613681-3B-9	MONTGOMERY CO GEN OBLI 5.000		02/21/2024	MIDDLEGATE SECURITIES		1,789,201	1,735,000	2,077,090	1,816,502	0	(5,135)	0	(5,135)	0	1,811,367	0	(22,165)	(22,165)	41,206	03/01/2036
613681-4S-1	MONTGOMERY CO GEN OBLI 5.000		05/06/2024	MORGAN STANLEY		1,536,270	1,500,000	1,669,305	1,544,902	0	(7,038)	0	(7,038)	0	1,537,864	0	(1,594)	(1,594)	51,250	03/01/2036
613340-3R-7	MONTGOMERY CO GENERAL 4.000		11/01/2024	REDEEMED		20,425,000	20,425,000	22,115,577	20,586,146	0	(161,146)	0	(161,146)	0	20,425,000	0	0	0	817,000	11/01/2032
662055-KN-1	NORTH ROYALTON SCHOOL 4.000		02/21/2024	HEADLANDS (TD SEC AUTOMATED)		704,410	700,000	743,799	708,749	0	(871)	0	(871)	0	707,878	0	(3,468)	(3,468)	6,300	12/01/2035
698873-G7-5	PAPILLION-LA VISTA SD# 1.568		06/17/2024	TENDERED 86.89		434,440	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(65,560)	(65,560)	4,334	12/01/2029
698873-G9-1	PAPILLION-LA VISTA SD# 1.818		06/17/2024	TENDERED 84.51		422,570	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(77,430)	(77,430)	5,025	12/01/2031
698873-H2-5	PAPILLION-LA VISTA SD# 1.898		06/17/2024	TENDERED 83.24		832,400	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(167,600)	(167,600)	10,492	12/01/2032
702503-GV-9	PASCO CO GENERAL OBLIG 5.000		12/17/2024	OPPENHEIMER AND CO		904,019	825,000	1,092,539	1,010,875	0	(25,426)	0	(25,426)	0	985,449	0	(81,430)	(81,430)	50,073	10/01/2034
712838-RS-2	PEORIA GENERAL OBLIGAT 3.375		03/07/2024	MORGAN STANLEY		1,883,756	1,875,000	1,900,313	1,879,591	0	(580)	0	(580)	0	1,879,011	0	4,745	4,745	40,957	07/15/2032

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
720390-YY-3	PIERCE CO SD#003 PUYAL	5.000		05/09/2024	UBS AG		71,204	70,000	83,014	72,813	0	(514)	0	(514)	0	72,299	0	(1,095)	(1,095)	1,546	12/01/2034
720424-YJ-3	PIERCE CO SD#10 TACOMA	5.000		12/01/2024	REDEEMED		11,600,000	11,600,000	13,302,300	11,779,457	0	(179,457)	0	(179,457)	0	11,600,000	0	0	0	580,000	12/01/2036
727177-QL-4	PLANO GENERAL OBLIGATI	5.000		03/04/2024	MORGAN STANLEY		2,089,724	2,045,000	2,347,946	2,101,507	0	(5,809)	0	(5,809)	0	2,095,698	0	(5,974)	(5,974)	52,261	09/01/2035
763261-W4-2	RICHARDSON ISD GEN OBL	5.000		05/09/2024	MIDDLEGATE SECURITIES BELLE HAVEN INVESTMENTS		3,168,014	3,100,000	3,533,535	3,216,731	0	(19,228)	0	(19,228)	0	3,197,503	0	(29,489)	(29,489)	114,097	02/15/2038
765820-F5-9	RIDGEFIELD GENERAL OBL	3.250		04/30/2024			520,244	525,000	543,338	525,000	0	0	0	0	0	525,000	0	(4,757)	(4,757)	12,133	02/15/2031
812626-5D-7	SEATTLE GENERAL OBLIGA	4.000		03/20/2024	MIDDLEGATE SECURITIES JANNEY MONTGOMERY SCOTT		346,663	345,000	358,000	347,118	0	(333)	0	(333)	0	346,786	0	(123)	(123)	4,217	12/01/2035
833119-ZF-0	SNOHOMISH CO SD#2 EVER	5.000		05/08/2024	INC		1,534,548	1,460,000	1,673,817	1,558,755	0	(8,469)	0	(8,469)	0	1,550,286	0	(15,738)	(15,738)	32,039	12/01/2037
848712-QQ-1	SPOKANE CO SD #81 SPOK	4.000		05/20/2024	BAS-MERRILL LYNCH J P MORGAN CHASE		96,463	95,000	102,391	98,164	0	(296)	0	(296)	0	97,868	0	(1,405)	(1,405)	1,794	12/01/2035
791400-XP-4	ST LOUIS CO SD#R-3 PAT	4.000		02/02/2024	SECURITIES INC		1,018,110	1,000,000	1,052,630	1,016,163	0	(667)	0	(667)	0	1,015,496	0	2,614	2,614	17,111	03/01/2035
869257-PB-5	SUSSEX CO GO TAXABLE R	.516		03/15/2024	MATURED		805,000	805,000	805,000	805,000	0	0	0	0	0	805,000	0	0	0	2,077	03/15/2024
879709-5L-3	TEMPE GENERAL OBLIGATI	5.000		01/31/2024	INSPEREX LLC		392,214	365,000	435,701	391,847	0	(618)	0	(618)	0	391,229	0	985	985	10,646	07/01/2035
930863-5R-2	WAKE CO GENERAL OBLIGA	3.500		09/01/2024	REDEEMED		10,000,000	10,000,000	10,263,400	10,019,981	0	(19,981)	0	(19,981)	0	10,000,000	0	0	0	350,000	09/01/2033
939307-JH-8	WASHINGTON CO SD#1J HI	5.000		02/21/2024	KEYBANC CAPITAL MARK		3,293,926	3,115,000	3,687,973	3,341,304	0	(8,943)	0	(8,943)	0	3,332,361	0	(38,435)	(38,435)	28,987	06/15/2036
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							169,746,483	167,560,000	183,476,870	171,593,927	0	(703,232)	0	(703,232)	0	170,890,696	0	(1,144,213)	(1,144,213)	4,563,075	XXX
Bonds - U.S. Special Revenues																					
040688-MV-2	ARIZONA WATER INFRAS F	3.500		10/01/2024	REDEEMED		14,000,000	14,000,000	14,603,540	14,052,112	0	(52,112)	0	(52,112)	0	14,000,000	0	0	0	490,000	10/01/2029
090132-AT-8	BILLINGS SEWER SYSTEM	4.000		03/20/2024	JANNEY MONTGOMERY SCOTT INC		513,060	500,000	524,205	509,159	0	(571)	0	(571)	0	508,588	0	4,472	4,472	14,444	07/01/2034
160429-VH-6	CHARLESTON WATERWORKS	4.000		03/12/2024	SUMRIDGE PARTNERS LLC		2,245,210	2,200,000	2,487,804	2,278,411	0	(6,160)	0	(6,160)	0	2,272,251	0	(27,041)	(27,041)	61,600	01/01/2035
235241-PN-0	DALLAS AREA RAPID TRAN	4.500		12/01/2024	REDEEMED		13,115,000	13,115,000	14,372,860	13,248,518	0	(133,518)	0	(133,518)	0	13,115,000	0	0	0	590,175	12/01/2036
254845-NS-5	DIST COLUMBIA WTR & SW	5.000		02/06/2024	STONEX FINANCIAL		2,114,960	2,000,000	2,318,040	2,113,356	0	(3,306)	0	(3,306)	0	2,110,049	0	4,911	4,911	35,000	10/01/2035
27149T-AL-5	EAST CENTRAL REGL WAST	5.000		10/01/2024	REDEEMED		1,360,000	1,360,000	1,599,306	1,380,672	0	(20,672)	0	(20,672)	0	1,360,000	0	0	0	68,000	10/01/2033
303867-LF-0	FAIRFAX CO SEWER REV S	5.000		04/30/2024	J P MORGAN CHASE SECURITIES INC		3,125,370	3,000,000	3,421,860	3,187,547	0	(16,904)	0	(16,904)	0	3,170,643	0	(45,273)	(45,273)	119,167	07/15/2040
303867-LF-0	FAIRFAX CO SEWER REV S	5.000		07/26/2024	MUNI CENTER		158,478	150,000	171,093	159,377	0	(1,462)	0	(1,462)	0	157,915	0	563	563	7,792	07/15/2040
303867-LF-0	FAIRFAX CO SEWER REV S	5.000		05/15/2024	UBS AG		2,089,740	2,000,000	2,281,240	2,125,031	0	(12,670)	0	(12,670)	0	2,112,361	0	(22,621)	(22,621)	83,611	07/15/2040
343137-KU-8	FLORIDA TURNPIKE AUTH	1.875		10/25/2024	TENDERED 80.65		6,621,283	8,210,000	8,162,382	8,169,116	0	2,351	0	2,351	0	8,171,467	0	(1,550,184)	(1,550,184)	205,250	07/01/2036
343137-MF-9	FLORIDA TURNPIKE AUTH	2.375		10/25/2024	TENDERED 80.61		8,451,539	10,485,000	10,411,395	10,418,012	0	2,425	0	2,425	0	10,420,437	0	(1,968,898)	(1,968,898)	332,025	07/01/2041
438689-JJ-1	HONOLULU WATER SUPPLY	4.000		07/01/2024	REDEEMED		6,795,000	6,795,000	7,052,123	6,810,691	0	(15,691)	0	(15,691)	0	6,795,000	0	0	0	271,800	07/01/2036
46613P-8M-1	JEA WATER & SEWER SYS	5.000		05/07/2024	REDEEMED		3,670,000	3,670,000	4,262,889	3,670,630	0	(174)	0	(174)	0	3,670,456	0	(456)	(456)	110,100	10/01/2034
478754-7F-5	JOHNSON CO WATER DISTR	4.000		01/01/2024	REDEEMED		2,875,000	2,875,000	2,924,306	2,875,000	0	0	0	0	0	2,875,000	0	0	0	57,500	07/01/2032
478754-7G-3	JOHNSON CO WATER DISTR	4.000		01/01/2024	REDEEMED		3,070,000	3,070,000	3,104,937	3,070,000	0	0	0	0	0	3,070,000	0	0	0	61,400	01/01/2033
546398-C4-8	LOUISIANA PUB FAC (AIR	4.030		12/27/2023	PRIOR YEAR ADJUSTMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	78,786	08/01/2049
546398-KB-3	LOUISIANA PUB FAC (AIR	4.030		12/27/2023	PRIOR YEAR ADJUSTMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	71,969	12/01/2039
56042R-RU-8	MAINE HIGHER FAC AUTH	5.000		02/29/2024	OPPENHEIMER AND CO		1,035,811	960,000	1,085,597	1,024,006	0	(2,247)	0	(2,247)	0	1,021,759	0	14,052	14,052	32,000	07/01/2036
56045R-XH-7	MAINE MUNI BOND BANK S	5.000		02/01/2024	WELLS FARGO SECURITIES CABRERA CAPITAL MARKETS		954,793	905,000	1,043,329	949,503	0	(1,301)	0	(1,301)	0	948,202	0	6,591	6,591	11,438	11/01/2035
561851-JQ-0	MANATEE CO PUBLIC UTIL	4.000		05/02/2024	INC		1,142,905	1,130,000	1,230,932	1,172,196	0	(3,613)	0	(3,613)	0	1,168,583	0	(25,679)	(25,679)	26,618	10/01/2035
576051-LE-4	MASSACHUSETTS WATER RE	4.000		08/01/2024	REDEEMED		8,015,000	8,015,000	8,275,167	8,033,145	0	(18,145)	0	(18,145)	0	8,015,000	0	0	0	320,600	08/01/2037
576051-PM-2	MASSACHUSETTS WATER RE	4.000		06/12/2024	TENDERED		4,425,705	4,360,000	4,556,069	4,427,314	0	(12,258)	0	(12,258)	0	4,415,056	0	(55,056)	(55,056)	223,150	08/01/2036
57605A-FM-3	MASSACHUSETTS WTR POLL	4.000		08/01/2024	REDEEMED		9,790,000	9,790,000	10,847,516	9,859,017	0	(69,017)	0	(69,017)	0	9,790,000	0	0	0	391,600	08/01/2027
576051-WA-0	MASSACHUSETTS WTR RES	2.223		06/12/2024	TENDERED 93.98		25,271,760	26,890,000	24,401,331	24,896,617	0	252,091	0	252,091	0	25,148,708	0	123,052	123,052	539,649	08/01/2027
576051-ZQ-2	MASSACHUSETTS WTR RES	2.240		06/12/2024	TENDERED 85.46		6,007,838	7,030,000	7,030,000	7,030,000	0	0	0	0	0	7,030,000	0	(1,022,162)	(1,022,162)	142,162	08/01/2032
576051-WC-6	MASSACHUSETTS WTR RES	2.303		06/12/2024	TENDERED 91.16		10,715,623	11,755,000	10,216,623	10,417,619	0	103,270	0	103,270	0	10,520,889	0	194,734	194,734	244,398	08/01/2029
576051-ZR-0	MASSACHUSETTS WTR RES	2.390		06/12/2024	TENDERED 84.77		3,369,647	3,975,000	3,975,000	3,975,000	0	0	0	0	0	3,975,000	0	(605,353)	(605,353)	85,766	08/01/2033
576051-ZS-8	MASSACHUSETTS WTR RES	2.490		06/12/2024	TENDERED 83.88		3,434,927	4,095,000	4,095,000	4,095,000	0	0	0	0	0	4,095,000	0	(660,073)	(660,073)	92,052	08/01/2034
592030-H9-4	MET GOVT NASHVILLE DAV	5.000		02/20/2024	RAYMOND JAMES & ASSOC		2,065,555	1,955,000	2,332,686	2,095,028	0	(5,538)	0	(5,538)	0	2,089,491	0	(23,936)	(23,936)	26,067	05/15/2036

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
592030-ZP-8	MET GOVT NASHVILLE DAV 5.000		05/15/2024	REDEEMED		8,800,000	8,800,000	10,052,592	8,800,000	0	0	0	0	0	8,800,000	0	0	0	220,000	05/15/2028
60636U-JQ-3	MISSOURI ENV IMP & ENE .704		01/01/2024	MATURED		4,750,000	4,750,000	4,750,000	4,750,000	0	0	0	0	0	4,750,000	0	0	0	16,720	01/01/2024
631663-RK-9	NASSAU CO SALES TAX FI 1.459		02/15/2024	TENDERED 86.50		6,162,911	7,125,000	6,954,285	7,006,982	0	2,320	0	2,320	0	7,009,303	0	(846,392)	(846,392)	25,988	11/15/2029
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
64579S-EL-5	NEW JERSEY ENVR INFRA 4.500		07/23/2024	JEFFERIES & CO INC		5,789,971	5,345,000	6,837,431	6,032,925	0	(64,875)	0	(64,875)	0	5,968,051	0	(178,080)	(178,080)	215,804	09/01/2029
65819G-LA-4	NORTH CAROLINA CAP FAC 5.000		05/14/2024	WELLS FARGO SECURITIES		1,147,647	1,115,000	1,329,180	1,180,355	0	(8,553)	0	(8,553)	0	1,171,802	0	(24,155)	(24,155)	34,689	07/01/2042
65887P-UK-9	NORTH DAKOTA PUB FIN A 5.000		05/02/2024	FIFTH THIRD SECURITIES		6,919,124	6,495,000	7,654,487	7,071,805	0	(38,417)	0	(38,417)	0	7,033,389	0	(114,265)	(114,265)	191,242	10/01/2035
65887P-UK-9	NORTH DAKOTA PUB FIN A 5.000		03/18/2024	TRUIST SECURITIES		2,164,800	2,000,000	2,357,040	2,177,615	0	(7,505)	0	(7,505)	0	2,170,111	0	(5,311)	(5,311)	46,667	10/01/2035
662903-RF-2	NORTH TEXAS MUNI WTR D 5.000		05/01/2024	KEYBANC CAPITAL MARK		1,589,141	1,545,000	1,843,448	1,634,554	0	(10,942)	0	(10,942)	0	1,623,613	0	(34,472)	(34,472)	51,715	09/01/2036
662903-RF-2	NORTH TEXAS MUNI WTR D 5.000		04/23/2024	MIDDLEGATE SECURITIES		1,544,535	1,500,000	1,789,755	1,586,946	0	(9,914)	0	(9,914)	0	1,577,032	0	(32,497)	(32,497)	48,542	09/01/2036
679111-WX-8	OKLAHOMA TURNPIKE AUTH 4.000		03/20/2024	MIDDLEGATE SECURITIES		1,318,781	1,305,000	1,333,410	1,312,231	0	(837)	0	(837)	0	1,311,394	0	7,387	7,387	37,700	01/01/2035
70917S-D2-6	PENNSYLVANIA HIGHER ED 5.000		03/12/2024	BANCROFT CAPITAL		2,115,540	2,000,000	2,309,700	2,106,697	0	(6,506)	0	(6,506)	0	2,100,191	0	15,349	15,349	57,778	08/15/2035
70917S-D2-6	PENNSYLVANIA HIGHER ED 5.000		03/20/2024	STIFEL NICOLAUS & CO INC		1,580,760	1,500,000	1,732,275	1,580,023	0	(5,434)	0	(5,434)	0	1,574,589	0	6,171	6,171	45,000	08/15/2035
733508-AC-9	PORT ARTHUR IDC AIR PR 4.230		12/27/2023	PRIOR YEAR ADJUSTMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	72,370	04/01/2037
736754-NK-4	PORTLAND WATER SYS REV 4.000		10/22/2024	REDEEMED		4,420,000	4,420,000	4,685,907	4,430,616	0	(10,616)	0	(10,616)	0	4,420,000	0	0	0	172,380	05/01/2035
796253-4T-6	SAN ANTONIO ELEC & GAS 3.350		07/31/2024	MUNI CENTER		100,525	100,000	100,339	100,078	0	(20)	0	(20)	0	100,058	0	467	467	3,350	02/01/2031
84552K-AS-0	SOUTHWESTERN DEV AUTH 3.950		12/28/2023	PRIOR YEAR ADJUSTMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	5,124	10/01/2027
87354T-CB-9	TACOMA REGL WATER SYS 4.000		05/13/2024	REDEEMED		6,425,000	6,425,000	6,809,215	6,424,978	0	22	0	22	0	6,425,000	0	0	0	115,650	12/01/2031
88283L-KV-7	TEXAS TRANS COMM HIGHW 4.000		04/01/2024	MAKE WHOLE CALL 100.00		55,160,000	55,160,000	69,252,498	65,622,866	0	(277,346)	0	(277,346)	0	65,345,519	0	(10,185,519)	(10,185,519)	1,103,200	10/01/2033
88283L-JF-4	TEXAS TRANSN COMMN FIR 5.000		04/01/2024	REDEEMED		23,900,000	23,900,000	26,752,226	23,982,044	0	(82,044)	0	(82,044)	0	23,900,000	0	0	0	597,500	04/01/2034
915115-5C-9	UNIV OF TEXAS PERM FUN 4.000		07/01/2024	REDEEMED		6,215,000	6,215,000	6,615,122	6,239,776	0	(24,776)	0	(24,776)	0	6,215,000	0	0	0	248,600	07/01/2033
914455-PZ-7	UNIVERSITY OF MICHIGAN 4.000		03/13/2024	KEYBANC CAPITAL MARK		2,029,840	2,000,000	2,153,820	2,037,880	0	(3,263)	0	(3,263)	0	2,034,617	0	(4,777)	(4,777)	36,222	04/01/2035
914455-PZ-7	UNIVERSITY OF MICHIGAN 4.000		07/22/2024	MUNI CENTER		101,552	100,000	107,691	101,894	0	(461)	0	(461)	0	101,433	0	119	119	3,244	04/01/2035
914455-PZ-7	UNIVERSITY OF MICHIGAN 4.000		05/01/2024	SUMRIDGE PARTNERS LLC		2,010,560	2,000,000	2,153,820	2,037,880	0	(5,470)	0	(5,470)	0	2,032,409	0	(21,849)	(21,849)	46,889	04/01/2035
91802R-EH-8	UTILITY DEBT SECURITIZ 5.000		02/21/2024	SWBC		703,555	655,000	788,286	711,664	0	(1,945)	0	(1,945)	0	709,719	0	(6,164)	(6,164)	6,095	12/15/2037
91802R-EK-1	UTILITY DEBT SECURITIZ 5.000		05/09/2024	BREAN CAPITAL		2,106,040	2,000,000	2,331,000	2,145,804	0	(12,537)	0	(12,537)	0	2,133,267	0	(27,227)	(27,227)	40,278	12/15/2039
91802R-EK-1	UTILITY DEBT SECURITIZ 5.000		04/23/2024	UBS AG		2,104,160	2,000,000	2,331,000	2,145,804	0	(10,995)	0	(10,995)	0	2,134,809	0	(30,649)	(30,649)	35,833	12/15/2039
927781-F3-3	VIRGINIA COLL BLDG AUT 3.000		06/04/2024	REDEEMED		3,000,000	3,000,000	2,963,910	2,984,869	0	15,131	0	15,131	0	3,000,000	0	0	0	68,250	03/01/2030
927781-E6-7	VIRGINIA COLL BLDG AUT 3.125		06/04/2024	REDEEMED		2,500,000	2,500,000	2,469,500	2,484,771	0	15,229	0	15,229	0	2,500,000	0	0	0	59,245	03/01/2032
927781-F4-1	VIRGINIA COLL BLDG AUT 3.125		06/04/2024	REDEEMED		4,260,000	4,260,000	4,245,133	4,253,100	0	6,900	0	6,900	0	4,260,000	0	0	0	100,953	03/01/2031
92818H-AQ-4	VIRGINIA PUBLIC SCH AU 3.500		08/01/2024	REDEEMED		4,645,000	4,645,000	4,807,296	4,656,107	0	(11,107)	0	(11,107)	0	4,645,000	0	0	0	162,575	08/01/2029
92818H-AR-2	VIRGINIA PUBLIC SCH AU 3.500		08/01/2024	REDEEMED		3,880,000	3,880,000	3,999,116	3,888,161	0	(8,161)	0	(8,161)	0	3,880,000	0	0	0	135,800	08/01/2030
92818N-2K-3	VIRGINIA RES AUTH INFR 5.000		02/20/2024	STIFEL NICOLAUS & CO INC		1,576,711	1,530,000	1,768,037	1,577,765	0	(3,531)	0	(3,531)	0	1,574,234	0	2,477	2,477	23,375	11/01/2035
977123-2Z-0	WISCONSIN TRANSN REV T 2.317		03/19/2024	TENDERED 77.95		6,407,572	8,220,000	8,220,000	8,220,000	0	0	0	0	0	8,220,000	0	(1,812,428)	(1,812,428)	147,075	07/01/2037
977123-P3-6	WISCONSIN TRANSPORTATI 5.000		07/01/2024	REDEEMED		17,440,000	17,440,000	20,154,885	17,617,898	0	(177,898)	0	(177,898)	0	17,440,000	0	0	0	872,000	07/01/2034
977123-R7-5	WISCONSIN TRANSPORTATI 5.000		07/01/2024	REDEEMED		1,795,000	1,795,000	2,039,676	1,813,936	0	(18,936)	0	(18,936)	0	1,795,000	0	0	0	89,750	07/01/2037
3128JR-G4-2	FH (3/1 ARM) #847419 7.148		12/15/2024	PAID ON PRINCIPAL		32,478	32,478	32,336	32,249	0	228	0	228	0	32,478	0	0	0	730	03/15/2035
3128JR-KQ-8	FH (5/1 ARM) #847503 7.168		12/15/2024	PAID ON PRINCIPAL		69,613	69,613	68,368	68,395	0	1,218	0	1,218	0	69,613	0	0	0	2,364	12/15/2035
31296S-DY-9	FHLMC GOLD P #A17319 5.000		12/15/2024	PAID ON PRINCIPAL		6,620	6,620	6,599	6,601	0	19	0	19	0	6,620	0	0	0	153	01/15/2034
31292H-AK-0	FHLMC GOLD P #C00910 7.500		12/15/2024	PAID ON PRINCIPAL		1,072	1,072	1,124	1,152	0	(80)	0	(80)	0	1,072	0	0	0	36	01/15/2030
31292H-NH-3	FHLMC GOLD P #C01292 6.000		12/15/2024	PAID ON PRINCIPAL		922	922	947	952	0	(30)	0	(30)	0	922	0	0	0	35	02/15/2032
31292M-FD-0	FHLMC GOLD P #C04664 3.000		12/15/2024	PAID ON PRINCIPAL		1,708,308	1,708,308	1,735,400	1,735,930	0	(27,623)	0	(27,623)	0	1,708,308	0	0	0	29,315	03/15/2043
31293J-ZX-0	FHLMC GOLD P #C21658 6.000		12/15/2024	PAID ON PRINCIPAL		8,196	8,196	8,381	8,397	0	(202)	0	(202)	0	8,196	0	0	0	244	04/15/2029
31298S-UJ-1	FHLMC GOLD P #C55985 7.500		12/15/2024	PAID ON PRINCIPAL		264	264	276	280	0	(16)	0	(16)	0	264	0	0	0	11	08/15/2031
31298V-FC-6	FHLMC GOLD P #C58263 7.500		12/15/2024	PAID ON PRINCIPAL		4,986	4,986	5,217	5,191	0	(205)	0	(205)	0	4,986	0	0	0	202	09/15/2031
31287S-GA-9	FHLMC GOLD P #C66493 6.000		12/15/2024	PAID ON PRINCIPAL		1,287	1,287	1,316	1,331	0	(43)	0	(43)	0	1,287	0	0	0	44	04/15/2032
31287X-PZ-3	FHLMC GOLD P #C70440 6.000		12/15/2024	PAID ON PRINCIPAL		7,336	7,336	7,531	7,567	0	(230)	0	(230)	0	7,336	0	0	0	143	09/15/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
31288A-K7-9	FHLMC GOLD P #C72118 6.000		12/15/2024	PAID ON PRINCIPAL		656	656	674	692	0	(36)	0	(36)	0	656	0	0	0	21	10/15/2032
31288E-6E-2	FHLMC GOLD P #C76269 6.000		12/15/2024	PAID ON PRINCIPAL		755	755	776	787	0	(32)	0	(32)	0	755	0	0	0	25	02/15/2033
31288H-RC-6	FHLMC GOLD P #C78583 6.000		12/15/2024	PAID ON PRINCIPAL		358	358	368	366	0	(8)	0	(8)	0	358	0	0	0	12	03/15/2033
31283H-WY-7	FHLMC GOLD P #G01563 5.500		12/15/2024	PAID ON PRINCIPAL		213,774	213,774	213,264	213,233	0	542	0	542	0	213,774	0	0	0	6,385	06/15/2033
31283H-WZ-4	FHLMC GOLD P #G01564 6.000		12/15/2024	PAID ON PRINCIPAL		28,500	28,500	29,233	29,224	0	(724)	0	(724)	0	28,500	0	0	0	937	04/15/2033
31283H-W9-2	FHLMC GOLD P #G01572 6.000		12/15/2024	PAID ON PRINCIPAL		3,163	3,163	3,235	3,246	0	(82)	0	(82)	0	3,163	0	0	0	100	05/15/2033
31283H-Z2-4	FHLMC GOLD P #G01661 6.000		12/15/2024	PAID ON PRINCIPAL		45,039	45,039	46,143	46,112	0	(1,073)	0	(1,073)	0	45,039	0	0	0	1,438	11/15/2033
31283H-Z5-7	FHLMC GOLD P #G01664 6.000		12/15/2024	PAID ON PRINCIPAL		33,390	33,390	34,207	34,266	0	(877)	0	(877)	0	33,390	0	0	0	1,053	02/15/2034
3128MJ-SY-7	FHLMC GOLD P #G08534 3.000		12/15/2024	PAID ON PRINCIPAL		358,114	358,114	353,457	353,696	0	4,418	0	4,418	0	358,114	0	0	0	5,879	06/15/2043
3128MJ-S3-5	FHLMC GOLD P #G08537 3.000		12/15/2024	PAID ON PRINCIPAL		93,066	93,066	89,274	89,591	0	3,475	0	3,475	0	93,066	0	0	0	1,538	07/15/2043
3128MJ-S6-8	FHLMC GOLD P #G08540 3.000		12/15/2024	PAID ON PRINCIPAL		267,363	267,363	253,824	254,953	0	12,410	0	12,410	0	267,363	0	0	0	4,418	08/15/2043
3128MJ-ZF-0	FHLMC GOLD P #G08741 3.000		12/15/2024	PAID ON PRINCIPAL		96,924	96,924	95,992	95,793	0	1,131	0	1,131	0	96,924	0	0	0	1,618	01/15/2047
3132J4-MM-8	FHLMC GOLD P #G31063 3.500		12/15/2024	PAID ON PRINCIPAL		307,164	307,164	304,692	304,065	0	3,099	0	3,099	0	307,164	0	0	0	6,022	11/15/2037
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
31335C-GR-9	FHLMC GOLD P #G62008 3.000		12/15/2024	PAID ON PRINCIPAL		219,212	219,212	223,391	223,972	0	(4,760)	0	(4,760)	0	219,212	0	0	0	3,574	05/15/2047
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
3133D3-BG-9	FHLMC PASS T #QK0039 2.500		12/25/2024	PAID ON PRINCIPAL		165,952	165,952	167,222	168,382	0	(2,430)	0	(2,430)	0	165,952	0	0	0	2,161	09/25/2039
3133KP-DJ-4	FHLMC PASS T #RA7305 4.000		12/25/2024	PAID ON PRINCIPAL		1,662,945	1,662,945	1,524,452	1,525,157	0	137,788	0	137,788	0	1,662,945	0	0	0	37,185	05/25/2052
3133KP-PA-0	FHLMC PASS T #RA7617 5.000		12/25/2024	PAID ON PRINCIPAL		965,272	965,272	954,865	954,887	0	10,385	0	10,385	0	965,272	0	0	0	30,151	07/25/2052
3133KP-QZ-4	FHLMC PASS T #RA7672 4.500		12/25/2024	PAID ON PRINCIPAL		1,859,776	1,859,776	1,765,624	1,766,087	0	93,689	0	93,689	0	1,859,776	0	0	0	53,384	07/25/2052
3133KR-B2-9	FHLMC PASS T #RA9057 5.000		12/25/2024	PAID ON PRINCIPAL		617,599	617,599	609,783	609,799	0	7,800	0	7,800	0	617,599	0	0	0	18,323	05/25/2053
3133KR-MV-3	FHLMC PASS T #RA9372 5.500		12/25/2024	PAID ON PRINCIPAL		1,672,138	1,672,138	1,690,166	1,689,860	0	(17,722)	0	(17,722)	0	1,672,138	0	0	0	56,968	07/25/2053
3133KR-PQ-1	FHLMC PASS T #RA9431 5.500		12/25/2024	PAID ON PRINCIPAL		1,206,235	1,206,235	1,176,456	1,176,633	0	29,602	0	29,602	0	1,206,235	0	0	0	34,856	07/25/2053
3133KR-5P-5	FHLMC PASS T #RA9854 6.000		12/25/2024	PAID ON PRINCIPAL		1,331,494	1,331,494	1,297,270	1,297,379	0	34,115	0	34,115	0	1,331,494	0	0	0	52,086	09/25/2053
3132D6-DX-5	FHLMC PASS T #SB8218 5.500		12/25/2024	PAID ON PRINCIPAL		2,873,114	2,873,114	2,880,469	2,880,407	0	(7,293)	0	(7,293)	0	2,873,114	0	0	0	87,529	03/25/2038
3132DP-D3-9	FHLMC PASS T #SD1922 5.000		12/25/2024	PAID ON PRINCIPAL		1,366,031	1,366,031	1,366,031	1,365,851	0	180	0	180	0	1,366,031	0	0	0	37,008	11/25/2052
3132DQ-B4-7	FHLMC PASS T #SD2759 5.500		12/25/2024	PAID ON PRINCIPAL		1,684,189	1,684,189	1,661,558	1,661,891	0	22,298	0	22,298	0	1,684,189	0	0	0	58,623	05/25/2053
3132DQ-CB-0	FHLMC PASS T #SD2766 6.000		12/25/2024	PAID ON PRINCIPAL		2,074,823	2,074,823	2,033,651	2,033,773	0	41,050	0	41,050	0	2,074,823	0	0	0	78,023	04/25/2053
3132DQ-QU-3	FHLMC PASS T #SD3167 5.000		12/25/2024	PAID ON PRINCIPAL		2,016,566	2,016,566	1,963,946	1,964,344	0	52,222	0	52,222	0	2,016,566	0	0	0	55,157	06/25/2053
3132DQ-3T-1	FHLMC PASS T #SD3510 6.000		12/25/2024	PAID ON PRINCIPAL		2,319,978	2,319,978	2,327,228	2,327,193	0	(7,215)	0	(7,215)	0	2,319,978	0	0	0	87,674	06/25/2053
3132E0-FR-8	FHLMC PASS T #SD3776 6.000		12/25/2024	PAID ON PRINCIPAL		2,142,228	2,142,228	2,144,237	2,144,346	0	(2,117)	0	(2,117)	0	2,142,228	0	0	0	86,213	08/25/2053
3132E0-JF-0	FHLMC PASS T #SD3862 5.500		12/25/2024	PAID ON PRINCIPAL		1,730,622	1,730,622	1,660,856	1,661,691	0	68,930	0	68,930	0	1,730,622	0	0	0	55,214	09/25/2053
3132DV-MA-0	FHLMC PASS T #SD7553 3.000		12/25/2024	PAID ON PRINCIPAL		2,377,316	2,377,316	1,961,471	1,964,925	0	412,391	0	412,391	0	2,377,316	0	0	0	39,728	03/25/2052
3132DW-EK-5	FHLMC PASS T #SD8238 4.500		12/25/2024	PAID ON PRINCIPAL		320,891	320,891	312,016	312,269	0	8,621	0	8,621	0	320,891	0	0	0	8,341	08/25/2052
3132DW-EL-3	FHLMC PASS T #SD8239 5.000		12/25/2024	PAID ON PRINCIPAL		786,460	786,460	784,033	784,022	0	2,438	0	2,438	0	786,460	0	0	0	23,263	08/25/2052
3132DW-ET-6	FHLMC PASS T #SD8246 5.000		12/25/2024	PAID ON PRINCIPAL		2,073,053	2,073,053	2,065,926	2,065,915	0	7,137	0	7,137	0	2,073,053	0	0	0	61,044	09/25/2052
3132DW-FQ-1	FHLMC PASS T #SD8275 4.500		12/25/2024	PAID ON PRINCIPAL		1,875,329	1,875,329	1,767,937	1,769,577	0	105,753	0	105,753	0	1,875,329	0	0	0	48,082	12/25/2052
3132A4-E9-5	FHLMC PASS T #ZS3760 2.500		12/25/2024	PAID ON PRINCIPAL		352,761	352,761	351,934	362,650	0	(9,890)	0	(9,890)	0	352,761	0	0	0	4,651	06/25/2043
3132A5-FW-0	FHLMC PASS T #ZS4681 2.500		12/25/2024	PAID ON PRINCIPAL		350,044	350,044	348,130	353,027	0	(2,983)	0	(2,983)	0	350,044	0	0	0	4,692	10/25/2046
3132AE-KL-9	FHLMC PASS T #ZT2099 3.000		12/25/2024	PAID ON PRINCIPAL		280,497	280,497	284,584	287,055	0	(6,559)	0	(6,559)	0	280,497	0	0	0	5,069	11/25/2046
3133TG-NU-9	FHR 2093 Z CMO 6.000		12/15/2024	PAID ON PRINCIPAL		75,058	75,058	68,671	73,306	0	1,751	0	1,751	0	75,058	0	0	0	2,329	11/15/2028
3133TK-SJ-0	FHR 2151 JZ CMO 6.000		12/15/2024	PAID ON PRINCIPAL		128,767	128,767	117,721	126,119	0	2,649	0	2,649	0	128,767	0	0	0	3,585	05/15/2029
3133TM-7G-5	FHR 2182 ZC CMO 7.500		12/15/2024	PAID ON PRINCIPAL		39,039	39,039	40,152	38,932	0	107	0	107	0	39,039	0	0	0	1,544	09/15/2029
3133TN-JY-1	FHR 2223 Z CMO 8.000		12/15/2024	PAID ON PRINCIPAL		5,876	5,876	5,740	5,818	0	58	0	58	0	5,876	0	0	0	242	03/15/2030
3133TQ-ZU-4	FHR 2274 KC CMO 6.500		12/15/2024	PAID ON PRINCIPAL		28,817	28,817	28,755	28,748	0	68	0	68	0	28,817	0	0	0	1,187	01/15/2031
3133TR-LB-9	FHR 2284 Z CMO 6.500		12/15/2024	PAID ON PRINCIPAL		48,537	48,537	45,884	47,746	0	791	0	791	0	48,537	0	0	0	1,681	02/15/2031
3133TR-GX-7	FHR 2288 Z CMO 6.500		12/15/2024	PAID ON PRINCIPAL		100,290	100,290	94,187	98,454	0	1,837	0	1,837	0	100,290	0	0	0	3,488	02/15/2031
3133TR-SR-7	FHR 2297 KZ CMO 6.000		12/15/2024	PAID ON PRINCIPAL		77,463	77,463	69,845	75,951	0	1,513	0	1,513	0	77,463	0	0	0	2,644	03/15/2031
31339W-Q2-5	FHR 2433 NH CMO 6.500		12/15/2024	PAID ON PRINCIPAL		209,759	209,759	210,939	209,888	0	(128)	0	(128)	0	209,759	0	0	0	7,634	04/15/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
31392K-FP-6	FHR 2451 JH CMO 6.500		12/15/2024	PAID ON PRINCIPAL		48,051	48,051	47,702	47,818	0	233	0	233	0	48,051	0	0	0	1,514	05/15/2032
31392K-AA-4	FHR 2454 BK CMO 6.500		12/15/2024	PAID ON PRINCIPAL		98,195	98,195	98,946	98,295	0	(101)	0	(101)	0	98,195	0	0	0	3,281	05/15/2032
31394N-L3-0	FHR 2729 CE CMO 4.500		01/15/2024	MATURED		27	27	25	27	0	0	0	0	0	27	0	0	0	0	01/15/2024
3137BB-QB-9	FHR 4351 LC CMO 3.000		12/15/2024	PAID ON PRINCIPAL		298,255	298,255	302,041	298,797	0	(542)	0	(542)	0	298,255	0	0	0	4,825	11/15/2040
3137BT-JW-2	FHR 4635 EG CMO 2.500		12/15/2024	PAID ON PRINCIPAL		221,832	221,832	222,248	222,150	0	(318)	0	(318)	0	221,832	0	0	0	2,984	12/15/2046
3137FN-ZQ-6	FHR 4922 NG CMO 2.500		12/25/2024	PAID ON PRINCIPAL		186,103	186,103	186,277	186,840	0	(737)	0	(737)	0	186,103	0	0	0	2,202	04/25/2049
3137FP-LJ-2	FHR 4926 BN CMO 2.500		12/25/2024	PAID ON PRINCIPAL		425,949	425,949	427,097	428,349	0	(2,400)	0	(2,400)	0	425,949	0	0	0	3,530	10/25/2049
3137H9-EV-7	FHR 5274 DA CMO 5.500		12/25/2024	PAID ON PRINCIPAL		2,860,620	2,860,620	2,841,176	2,841,872	0	18,748	0	18,748	0	2,860,620	0	0	0	87,758	06/25/2045
31403D-AC-3	FN (5/1 ARM) #745303 6.998		12/25/2024	PAID ON PRINCIPAL		38,656	38,656	38,272	38,562	0	94	0	94	0	38,656	0	0	0	1,313	01/25/2036
31417A-P8-6	FNMA PASS TH #00AB4046 3.500		12/25/2024	PAID ON PRINCIPAL		133,284	133,284	137,501	137,662	0	(4,378)	0	(4,378)	0	133,284	0	0	0	2,314	12/25/2041
3140X4-VS-2	FNMA PASS TH #1524 2.500		12/25/2024	PAID ON PRINCIPAL		396,443	396,443	397,496	398,245	0	(1,802)	0	(1,802)	0	396,443	0	0	0	5,436	02/25/2047
31371K-RC-7	FNMA PASS TH #254383 7.500		12/25/2024	PAID ON PRINCIPAL		3,852	3,852	4,027	4,142	0	(289)	0	(289)	0	3,852	0	0	0	237	06/25/2032
31371L-HY-8	FNMA PASS TH #255047 5.500		01/25/2024	MATURED		114	114	116	113	0	0	0	0	0	114	0	0	0	1	01/25/2024
31371L-JU-4	FNMA PASS TH #255075 5.500		02/25/2024	MATURED		19	19	20	19	0	0	0	0	0	19	0	0	0	0	02/25/2024
31371L-JU-4	FNMA PASS TH #255075 5.500		01/25/2024	PAID ON PRINCIPAL		758	758	777	756	0	2	0	2	0	758	0	0	0	3	02/25/2024
31373U-F3-6	FNMA PASS TH #303586 6.500		12/25/2024	PAID ON PRINCIPAL		1,916	1,916	1,796	1,886	0	30	0	30	0	1,916	0	0	0	59	09/25/2025
31376R-6H-9	FNMA PASS TH #363672 7.500		12/25/2024	PAID ON PRINCIPAL		7,794	7,794	7,523	7,667	0	128	0	128	0	7,794	0	0	0	321	11/25/2026
31379T-G5-7	FNMA PASS TH #428720 6.500		12/25/2024	PAID ON PRINCIPAL		7,048	7,048	7,017	7,017	0	30	0	30	0	7,048	0	0	0	251	06/25/2028
31384V-L7-5	FNMA PASS TH #535050 7.500		12/25/2024	PAID ON PRINCIPAL		7,238	7,238	7,555	7,697	0	(459)	0	(459)	0	7,238	0	0	0	268	12/25/2029
31385H-5H-1	FNMA PASS TH #545448 7.500		12/25/2024	PAID ON PRINCIPAL		1,081	1,081	1,126	1,158	0	(77)	0	(77)	0	1,081	0	0	0	44	02/25/2032
31385X-M8-7	FNMA PASS TH #555783 4.500		12/25/2024	PAID ON PRINCIPAL		57,541	57,541	56,757	56,983	0	559	0	559	0	57,541	0	0	0	1,375	10/25/2033
31389Y-M7-3	FNMA PASS TH #639482 7.500		12/25/2024	PAID ON PRINCIPAL		2,379	2,379	2,488	2,559	0	(180)	0	(180)	0	2,379	0	0	0	98	01/25/2032
31401M-BR-1	FNMA PASS TH #712048 5.500		12/25/2024	PAID ON PRINCIPAL		488	488	498	497	0	(10)	0	(10)	0	488	0	0	0	15	07/25/2033
31402C-QM-7	FNMA PASS TH #725060 6.000		12/25/2024	PAID ON PRINCIPAL		330	330	337	339	0	(10)	0	(10)	0	330	0	0	0	10	01/25/2034
31402J-ER-4	FNMA PASS TH #730144 5.000		12/25/2024	PAID ON PRINCIPAL		24,009	24,009	23,868	23,891	0	117	0	117	0	24,009	0	0	0	660	07/25/2033
31402Q-LF-6	FNMA PASS TH #734826 4.500		12/25/2024	PAID ON PRINCIPAL		16,574	16,574	15,973	16,190	0	384	0	384	0	16,574	0	0	0	522	08/25/2033
31403F-Q6-4	FNMA PASS TH #747577 5.000		12/25/2024	PAID ON PRINCIPAL		15,365	15,365	15,286	15,294	0	71	0	71	0	15,365	0	0	0	349	11/25/2033
31403G-RL-8	FNMA PASS TH #748491 5.000		12/25/2024	PAID ON PRINCIPAL		12,237	12,237	12,173	12,180	0	57	0	57	0	12,237	0	0	0	321	10/25/2033
31404B-SY-9	FNMA PASS TH #763835 5.000		12/25/2024	PAID ON PRINCIPAL		946	946	941	942	0	4	0	4	0	946	0	0	0	25	01/25/2034
31404J-MA-0	FNMA PASS TH #769953 5.000		12/25/2024	PAID ON PRINCIPAL		12,866	12,866	12,858	12,846	0	19	0	19	0	12,866	0	0	0	373	03/25/2034
31404J-YQ-2	FNMA PASS TH #770319 5.000		12/25/2024	PAID ON PRINCIPAL		15,733	15,733	15,640	15,651	0	81	0	81	0	15,733	0	0	0	427	04/25/2034
31404N-2P-0	FNMA PASS TH #773982 5.000		12/25/2024	PAID ON PRINCIPAL		33,232	33,232	33,037	33,081	0	151	0	151	0	33,232	0	0	0	914	03/25/2034
31404W-GW-0	FNMA PASS TH #780613 5.000		12/25/2024	PAID ON PRINCIPAL		2,378	2,378	2,272	2,282	0	96	0	96	0	2,378	0	0	0	65	05/25/2034
31404W-R9-9	FNMA PASS TH #780912 5.000		12/25/2024	PAID ON PRINCIPAL		32,374	32,374	31,048	31,730	0	644	0	644	0	32,374	0	0	0	704	06/25/2029
31406V-2P-0	FNMA PASS TH #821682 5.000		12/25/2024	PAID ON PRINCIPAL		87,112	87,112	86,630	86,653	0	459	0	459	0	87,112	0	0	0	2,247	06/25/2035
31407X-A8-4	FNMA PASS TH #843431 5.000		12/25/2024	PAID ON PRINCIPAL		84,449	84,449	80,780	81,735	0	2,713	0	2,713	0	84,449	0	0	0	2,465	07/25/2035
3138A1-V5-7	FNMA PASS TH #AH0635 3.500		12/25/2024	PAID ON PRINCIPAL		27,180	27,180	27,092	27,109	0	71	0	71	0	27,180	0	0	0	516	01/25/2026
3138A6-ZA-1	FNMA PASS TH #AH5236 3.500		12/25/2024	PAID ON PRINCIPAL		58,162	58,162	57,974	58,014	0	148	0	148	0	58,162	0	0	0	1,067	01/25/2026
3138X5-PC-5	FNMA PASS TH #AU5818 2.500		12/25/2024	PAID ON PRINCIPAL		184,339	184,339	182,885	183,606	0	734	0	734	0	184,339	0	0	0	2,454	08/25/2028
3140EV-S3-2	FNMA PASS TH #BC1437 3.000		12/25/2024	PAID ON PRINCIPAL		290,369	290,369	283,564	283,245	0	7,124	0	7,124	0	290,369	0	0	0	4,950	07/25/2046
3140FX-JW-3	FNMA PASS TH #BF0276 3.000		12/25/2024	PAID ON PRINCIPAL		1,136,760	1,136,760	1,127,631	1,127,593	0	9,167	0	9,167	0	1,136,760	0	0	0	19,855	10/25/2042
3140FX-LB-6	FNMA PASS TH #BF0321 2.500		12/25/2024	PAID ON PRINCIPAL		485,083	485,083	483,264	483,306	0	1,777	0	1,777	0	485,083	0	0	0	6,909	07/25/2048
3140FX-L9-1	FNMA PASS TH #BF0351 2.500		12/25/2024	PAID ON PRINCIPAL		585,093	585,093	585,504	585,574	0	(481)	0	(481)	0	585,093	0	0	0	7,587	05/25/2053
3140J7-LQ-6	FNMA PASS TH #BM3034 3.000		12/25/2024	PAID ON PRINCIPAL		965,270	965,270	969,865	971,277	0	(6,007)	0	(6,007)	0	965,270	0	0	0	15,937	02/25/2047
3140J7-WR-2	FNMA PASS TH #BM3355 3.500		12/25/2024	PAID ON PRINCIPAL		70,017	70,017	70,121	70,330	0	(313)	0	(313)	0	70,017	0	0	0	1,356	02/25/2048
3140JA-M7-0	FNMA PASS TH #BM5781 3.000		12/25/2024	PAID ON PRINCIPAL		277,126	277,126	281,023	282,755	0	(5,628)	0	(5,628)	0	277,126	0	0	0	4,529	01/25/2045
3140KE-K8-0	FNMA PASS TH #BP6618 2.500		12/25/2024	PAID ON PRINCIPAL		700,019	700,019	572,922	577,369	0	122,650	0	122,650	0	700,019	0	0	0	9,994	08/25/2050
3140LX-GS-8	FNMA PASS TH #BT8308 4.500		12/25/2024	PAID ON PRINCIPAL		1,434,241	1,434,241	1,383,034	1,384,319	0	49,922	0	49,922	0	1,434,241	0	0	0	33,566	08/25/2052
3140MS-L8-6	FNMA PASS TH #BW1250 5.000		12/25/2024	PAID ON PRINCIPAL		955,896	955,896	952,162	952,172	0	3,723	0	3,723	0	955,896	0	0	0	28,362	10/25/2052

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
3140N1-PX-5	FNMA PASS TH #BM8537 4.500		12/25/2024	PAID ON PRINCIPAL		498,449	498,449	482,405	483,478	0	14,971	0	14,971	0	498,449	0	0	0	12,045	09/25/2052
3140N3-AU-3	FNMA PASS TH #BM9918 5.000		12/25/2024	PAID ON PRINCIPAL		1,919,203	1,919,203	1,934,797	1,934,751	0	(15,548)	0	(15,548)	0	1,919,203	0	0	0	47,829	10/25/2052
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
3140QL-RW-8	FNMA PASS TH #CB1400 3.000		12/25/2024	PAID ON PRINCIPAL		2,331,111	2,331,111	1,960,956	1,961,660	0	369,451	0	369,451	0	2,331,111	0	0	0	40,486	08/25/2051
3140QQ-B7-9	FNMA PASS TH #CB4561 5.000		12/25/2024	PAID ON PRINCIPAL		1,678,845	1,678,845	1,671,500	1,671,501	0	7,344	0	7,344	0	1,678,845	0	0	0	45,685	09/25/2052
3140QQ-KA-2	FNMA PASS TH #CB4788 5.000		12/25/2024	PAID ON PRINCIPAL		2,401,900	2,401,900	2,378,631	2,378,653	0	23,246	0	23,246	0	2,401,900	0	0	0	75,276	10/25/2052
3140QQ-LV-5	FNMA PASS TH #CB4839 5.500		12/25/2024	PAID ON PRINCIPAL		2,866,122	2,866,122	2,821,787	2,822,078	0	44,044	0	44,044	0	2,866,122	0	0	0	92,995	10/25/2052
3140QS-UC-3	FNMA PASS TH #CB6878 6.000		12/25/2024	PAID ON PRINCIPAL		884,781	884,781	883,260	883,221	0	1,560	0	1,560	0	884,781	0	0	0	28,712	08/25/2053
3140QS-2Y-6	FNMA PASS TH #CB7090 5.000		12/25/2024	PAID ON PRINCIPAL		1,129,738	1,129,738	1,090,815	1,091,434	0	38,303	0	38,303	0	1,129,738	0	0	0	33,184	09/25/2053
3140XG-B3-2	FNMA PASS TH #FS0957 3.000		12/25/2024	PAID ON PRINCIPAL		1,165,471	1,165,471	996,887	998,104	0	167,367	0	167,367	0	1,165,471	0	0	0	19,020	03/25/2052
3140XJ-FU-2	FNMA PASS TH #FS2878 3.500		12/25/2024	PAID ON PRINCIPAL		838,961	838,961	748,871	749,801	0	89,160	0	89,160	0	838,961	0	0	0	18,082	05/25/2048
3140XK-5X-4	FNMA PASS TH #FS4461 5.000		12/25/2024	PAID ON PRINCIPAL		1,376,424	1,376,424	1,325,830	1,326,440	0	49,984	0	49,984	0	1,376,424	0	0	0	39,000	04/25/2053
3140XL-PS-1	FNMA PASS TH #FS4932 6.000		12/25/2024	PAID ON PRINCIPAL		894,648	894,648	893,530	893,490	0	1,158	0	1,158	0	894,648	0	0	0	29,443	06/25/2053
3140XL-VM-7	FNMA PASS TH #FS5119 6.000		12/25/2024	PAID ON PRINCIPAL		1,226,065	1,226,065	1,230,950	1,230,935	0	(4,870)	0	(4,870)	0	1,226,065	0	0	0	48,448	07/25/2053
3140XL-WR-5	FNMA PASS TH #FS5155 5.000		12/25/2024	PAID ON PRINCIPAL		2,157,527	2,157,527	2,111,343	2,111,149	0	46,379	0	46,379	0	2,157,527	0	0	0	64,537	07/25/2053
3140XL-WS-3	FNMA PASS TH #FS5156 5.000		12/25/2024	PAID ON PRINCIPAL		2,454,545	2,454,545	2,427,698	2,427,986	0	26,559	0	26,559	0	2,454,545	0	0	0	68,816	04/25/2053
3140XL-Y6-9	FNMA PASS TH #FS5232 6.000		12/25/2024	PAID ON PRINCIPAL		2,483,894	2,483,894	2,496,314	2,495,819	0	(11,925)	0	(11,925)	0	2,483,894	0	0	0	94,033	07/25/2053
3140XL-5D-6	FNMA PASS TH #FS5343 6.000		12/25/2024	PAID ON PRINCIPAL		2,157,740	2,157,740	2,154,031	2,153,927	0	3,812	0	3,812	0	2,157,740	0	0	0	83,671	07/25/2053
3140XL-5Z-7	FNMA PASS TH #FS5363 4.000		12/25/2024	PAID ON PRINCIPAL		1,204,878	1,204,878	1,123,737	1,124,181	0	80,697	0	80,697	0	1,204,878	0	0	0	26,674	03/25/2048
3140XM-G7-5	FNMA PASS TH #FS5621 3.000		12/25/2024	PAID ON PRINCIPAL		1,060,659	1,060,659	927,248	929,234	0	131,426	0	131,426	0	1,060,659	0	0	0	17,038	08/25/2048
3140XM-MW-3	FNMA PASS TH #FS5772 5.000		12/25/2024	PAID ON PRINCIPAL		415,830	415,830	400,577	400,629	0	15,201	0	15,201	0	415,830	0	0	0	12,425	06/25/2053
3140XM-YF-7	FNMA PASS TH #FS6109 3.000		12/25/2024	PAID ON PRINCIPAL		1,907,586	1,907,586	1,587,543	1,588,831	0	318,755	0	318,755	0	1,907,586	0	0	0	31,299	06/25/2052
31418E-HP-8	FNMA PASS TH #MA 4737 5.000		12/25/2024	PAID ON PRINCIPAL		1,788,508	1,788,508	1,794,517	1,794,330	0	(5,821)	0	(5,821)	0	1,788,508	0	0	0	51,971	08/25/2052
31418C-3D-4	FNMA PASS TH #MA3495 4.000		12/25/2024	PAID ON PRINCIPAL		94,847	94,847	94,873	95,364	0	(517)	0	(517)	0	94,847	0	0	0	2,123	10/25/2048
31418E-E6-3	FNMA PASS TH #MA4656 4.500		12/25/2024	PAID ON PRINCIPAL		2,700,308	2,700,308	2,645,775	2,647,272	0	53,036	0	53,036	0	2,700,308	0	0	0	68,444	07/25/2052
31418E-F2-1	FNMA PASS TH #MA4684 4.500		12/25/2024	PAID ON PRINCIPAL		1,568,737	1,568,737	1,477,554	1,477,732	0	91,005	0	91,005	0	1,568,737	0	0	0	40,576	06/25/2052
31418E-HK-9	FNMA PASS TH #MA4733 4.500		12/25/2024	PAID ON PRINCIPAL		2,769,724	2,769,724	2,674,623	2,676,452	0	93,271	0	93,271	0	2,769,724	0	0	0	72,328	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-LW-8	FNMA PASS TH #MA4840 4.500		12/25/2024	PAID ON PRINCIPAL		815,821	815,821	765,278	765,977	0	49,844	0	49,844	0	815,821	0	0	0	21,785	12/25/2052
31418E-LY-4	FNMA PASS TH #MA4842 5.500		12/25/2024	PAID ON PRINCIPAL		2,435,767	2,435,767	2,446,614	2,446,531	0	(10,764)	0	(10,764)	0	2,435,767	0	0	0	79,619	12/25/2052
31418E-M8-0	FNMA PASS TH #MA4882 5.000		12/25/2024	PAID ON PRINCIPAL		4,803,537	4,803,537	4,755,502	4,756,185	0	47,352	0	47,352	0	4,803,537	0	0	0	132,913	12/25/2037
31418E-PW-4	FNMA PASS TH #MA4936 5.500		12/25/2024	PAID ON PRINCIPAL		5,189,362	5,189,362	5,180,443	5,180,469	0	8,893	0	8,893	0	5,189,362	0	0	0	170,341	02/25/2038
31418E-RA-0	FNMA PASS TH #MA4980 6.000		12/25/2024	PAID ON PRINCIPAL		1,963,180	1,963,180	1,921,155	1,921,587	0	41,593	0	41,593	0	1,963,180	0	0	0	79,657	04/25/2053
31359U-2Q-7	FNR 1998-64 ZB CMO 6.500		12/25/2024	PAID ON PRINCIPAL		164,134	164,134	156,817	162,121	0	2,013	0	2,013	0	164,134	0	0	0	5,613	09/25/2028
31359W-AW-1	FNR 1999-28 ZB CMO 6.500		12/25/2024	PAID ON PRINCIPAL		45,411	45,411	43,076	44,802	0	609	0	609	0	45,411	0	0	0	1,612	06/25/2029
31359V-S5-3	FNR 1999-29 ZB CMO 6.500		12/25/2024	PAID ON PRINCIPAL		16,588	16,588	15,777	16,271	0	318	0	318	0	16,588	0	0	0	560	06/25/2029
31392D-NT-5	FNR 2002-40 MG CMO 6.500		12/25/2024	PAID ON PRINCIPAL		72,929	72,929	72,280	72,474	0	455	0	455	0	72,929	0	0	0	2,523	06/25/2032
31392G-EK-7	FNR 2002-90 A1 CMO 6.500		12/25/2024	PAID ON PRINCIPAL		20,660	20,660	21,496	20,588	0	71	0	71	0	20,660	0	0	0	667	06/25/2042
0909999999. Subtotal - Bonds - U.S. Special Revenues						455,937,662	464,854,733	492,475,666	472,659,186	0	2,162,944	0	2,162,944	0	474,822,130	0	(18,950,173)	(18,950,173)	13,214,559	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
88579Y-BB-6	3M COMPANY 3.250		02/14/2024	MATURED		6,850,000	6,850,000	6,850,257	6,849,676	0	324	0	324	0	6,850,000	0	0	0	111,313	02/14/2024
037680-AB-1	AEPWV 2013-1 A2 3.772		08/01/2024	REDEEMED		499,287	499,287	499,236	499,279	0	8	0	8	0	499,287	0	0	0	14,224	08/01/2031
00817Y-AQ-1	AETNA INC 3.500		11/15/2024	MATURED		1,000,000	1,000,000	995,810	999,545	0	455	0	455	0	1,000,000	0	0	0	35,000	11/15/2024
02079K-AB-3	ALPHABET INC 3.375		02/25/2024	MATURED		4,778,000	4,778,000	5,003,561	4,782,778	0	(4,778)	0	(4,778)	0	4,778,000	0	0	0	80,629	02/25/2024
02209S-AS-2	ALTRIA GROUP INC 4.000		01/31/2024	MATURED		2,000,000	2,000,000	2,002,180	1,999,912	0	88	0	88	0	2,000,000	0	0	0	40,000	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
02665W-BP-5	AMERICAN HONDA FINANCE 2.900	C	02/16/2024	MATURED		1,000,000	1,000,000	993,730	999,835	0	165	0	165	0	1,000,000	0	0	0	14,500	02/16/2024
03027X-AD-2	AMERICAN TOWER CORP 5.000		02/15/2024	MATURED		1,000,000	1,000,000	1,024,580	1,000,268	0	(268)	0	(268)	0	1,000,000	0	0	0	25,000	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
03040W-AK-1	AMERICAN WATER CAPITAL 3.850		03/01/2024	MATURED		1,000,000	1,000,000	1,027,140	1,000,090	0	(90)	0	(90)	0	1,000,000	0	0	0	19,250	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
037833-AS-9	APPLE INC 3.450		05/06/2024	MATURED		3,000,000	3,000,000	2,997,480	2,999,709	0	291	0	291	0	3,000,000	0	0	0	51,750	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		3,000,000	3,000,000	2,996,280	2,999,402	0	598	0	598	0	3,000,000	0	0	0	105,000	11/15/2024
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		1,000,000	1,000,000	996,530	999,689	0	311	0	311	0	1,000,000	0	0	0	32,500	09/11/2024
06406H-CV-9	BANK OF NEW YORK MELLO 3.400		05/15/2024	MATURED		1,000,000	1,000,000	999,490	999,924	0	76	0	76	0	1,000,000	0	0	0	17,000	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
05526D-AZ-8	BAT CAPITAL CORP 3.222	C	08/15/2024	MATURED		2,000,000	2,000,000	1,970,820	1,996,885	0	3,115	0	3,115	0	2,000,000	0	0	0	64,440	08/15/2024
07274E-AG-8	BAYER US FINANCE (144A 3.375	C	10/08/2024	MATURED		3,000,000	3,000,000	3,004,880	3,000,320	0	(320)	0	(320)	0	3,000,000	0	0	0	101,250	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		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	37,340	12/15/2024
09247X-AL-5	BLACKROCK INC 3.500		03/18/2024	MATURED		4,637,000	4,637,000	4,727,969	4,639,747	0	(2,747)	0	(2,747)	0	4,637,000	0	0	0	81,148	03/18/2024
05565S-AA-2	BNSF 2006-2 TRUST 5.629		04/01/2024	MATURED		22,446	22,446	22,446	22,442	0	4	0	4	0	22,446	0	0	0	632	04/01/2024
05581J-AA-2	BNSF RAILWAY CO 2015-1 3.442		06/16/2024	REDEEMED		56,420	56,420	56,420	56,420	0	0	0	0	0	56,420	0	0	0	971	06/16/2028
05581J-AA-2	BNSF RAILWAY CO 2015-1 3.442		12/16/2024	REDEEMED		56,420	56,420	56,420	56,420	0	0	0	0	0	56,420	0	0	0	1,942	06/16/2028
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		3,746,000	3,746,000	5,430,687	3,856,944	0	(110,944)	0	(110,944)	0	3,746,000	0	0	0	297,807	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
10112R-AW-4	BOSTON PROPERTIES LP 3.800		02/01/2024	MATURED		1,257,000	1,257,000	1,356,864	1,257,135	0	(135)	0	(135)	0	1,257,000	0	0	0	23,883	02/01/2024
110122-CM-8	BRISTOL-MYERS SQUIBB 2.900		07/26/2024	MATURED		2,000,000	2,000,000	1,993,860	1,999,268	0	732	0	732	0	2,000,000	0	0	0	58,000	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		1,000,000	1,000,000	997,710	999,791	0	209	0	209	0	1,000,000	0	0	0	34,000	09/01/2024
14149Y-BA-5	CARDINAL HEALTH 3.500		11/15/2024	MATURED		2,000,000	2,000,000	1,989,660	1,998,886	0	1,114	0	1,114	0	2,000,000	0	0	0	70,000	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
14912L-6G-1	CATERPILLAR FINANCIAL 3.250		12/01/2024	MATURED		1,000,000	1,000,000	998,900	999,865	0	135	0	135	0	1,000,000	0	0	0	32,500	12/01/2024
15089Q-AJ-3	CELANESE US HOLDINGS 3.500		05/08/2024	MATURED		3,000,000	3,000,000	2,996,850	2,999,570	0	430	0	430	0	3,000,000	0	0	0	52,500	05/08/2024
15200W-AC-9	CENTERPOINT ENERGY 201 3.028		10/15/2024	REDEEMED		474,012	474,012	474,008	474,000	0	12	0	12	0	474,012	0	0	0	10,792	10/15/2025
161175-BQ-6	CHARTER COMM OPT 4.500		02/01/2024	MATURED		3,000,000	3,000,000	2,996,790	2,999,737	0	263	0	263	0	3,000,000	0	0	0	67,500	02/01/2024
166756-AP-1	CHEVRON USA INC 3.900		11/15/2024	MATURED		2,000,000	2,000,000	1,988,850	1,998,773	0	1,227	0	1,227	0	2,000,000	0	0	0	78,000	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
17275R-AN-2	CISCO SYSTEMS 3.625		03/04/2024	MATURED		2,000,000	2,000,000	2,003,930	1,999,934	0	66	0	66	0	2,000,000	0	0	0	36,250	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
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
20034D-JA-8	COMERICA BANK 2.500		07/23/2024	MATURED		4,000,000	4,000,000	3,997,000	3,999,612	0	388	0	388	0	4,000,000	0	0	0	100,000	07/23/2024
202795-JE-1	COMMONWEALTH EDISON 3.100		08/01/2024	REDEEMED		3,000,000	3,000,000	2,997,450	2,999,675	0	71	0	71	0	2,999,746	0	254	254	69,750	11/01/2024
205887-CA-8	CONAGRA BRANDS INC 4.300		05/01/2024	MATURED		3,000,000	3,000,000	2,997,480	2,999,527	0	473	0	473	0	3,000,000	0	0	0	64,500	05/01/2024
208251-AE-8	CONOCOPHILLIPS HLDG CO 6.950		12/10/2024	TENDERED		9,566,346	8,700,000	10,767,492	9,843,354	0	(186,976)	0	(186,976)	0	9,656,379	0	(956,379)	(956,379)	1,566,732	04/15/2029
209111-FE-8	CONSOLIDATED EDISON CO 3.300		12/01/2024	MATURED		3,000,000	3,000,000	2,998,400	2,999,667	0	333	0	333	0	3,000,000	0	0	0	99,000	12/01/2024
212015-AN-1	CONTINENTAL RESOURCES 3.800		06/01/2024	MATURED		1,000,000	1,000,000	996,440	999,774	0	226	0	226	0	1,000,000	0	0	0	19,000	06/01/2024
126408-HB-2	CSX CORP 3.400		08/01/2024	MATURED		7,000,000	7,000,000	6,897,900	6,960,811	0	39,189	0	39,189	0	7,000,000	0	0	0	238,000	08/01/2024
126650-CF-5	CVS HEALTH CORP 3.375		08/12/2024	MATURED		1,000,000	1,000,000	1,049,610	1,002,468	0	(2,468)	0	(2,468)	0	1,000,000	0	0	0	33,750	08/12/2024
12665U-AA-2	CVS LEASE PASS THRU CE 4.704		12/10/2024	REDEEMED		126,972	126,972	126,972	126,973	0	(1)	0	(1)	0	126,972	0	0	0	3,259	01/10/2036
126650-BC-3	CVS LEASE PASS THRU CE 5.880		12/10/2024	REDEEMED		354,030	354,030	316,506	340,825	0	13,205	0	13,205	0	354,030	0	0	0	11,377	01/10/2028
126650-BQ-2	CVS LEASE PASS THRU CE 6.943		12/10/2024	REDEEMED		150,612	150,612	141,222	146,789	0	3,824	0	3,824	0	150,612	0	0	0	5,724	01/10/2030

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
233851-BJ-2	DAIMLER FINANCE NA LLC 3.250	C	08/01/2024	MATURED		1,355,000	1,355,000	1,356,870	1,355,139	0	(139)	0	(139)	0	1,355,000	0	0	0	44,038	08/01/2024
24703T-AD-8	DELL INT LLC/ EMC CORP 6.020		03/19/2024	MAKE WHOLE CALL		872,406	858,000	927,209	877,431	0	(1,866)	0	(1,866)	0	875,565	0	(17,565)	(17,565)	27,893	06/15/2026
25470D-BC-2	DISCOVERY COMMUNICATIO 3.900		11/15/2024	MATURED		1,000,000	1,000,000	1,005,780	1,000,637	0	(637)	0	(637)	0	1,000,000	0	0	0	39,000	11/15/2024
94973V-BJ-5	ELEVANCE HEALTH INC 3.500		08/15/2024	MATURED		2,000,000	2,000,000	1,969,180	1,997,662	0	2,338	0	2,338	0	2,000,000	0	0	0	70,000	08/15/2024
28932M-AG-0	ELM RD GENERATING STAT 4.673		07/19/2024	REDEEMED		228,351	228,351	229,399	228,775	0	(424)	0	(424)	0	228,351	0	0	0	8,034	01/19/2031
29248D-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
29278N-AH-6	ENERGY TRANSFER OPERAT 4.500		04/15/2024	MATURED		3,000,000	3,000,000	2,989,380	2,998,961	0	1,039	0	1,039	0	3,000,000	0	0	0	67,500	04/15/2024
29364D-AS-9	ENTERGY ARKANSAS 3.700		06/01/2024	MATURED		1,000,000	1,000,000	999,280	999,920	0	80	0	80	0	1,000,000	0	0	0	18,500	06/01/2024
29364W-AK-4	ENTERGY LOUISIANA LLC 5.400		04/10/2024	MAKE WHOLE CALL 100.00		1,000,000	1,000,000	996,580	999,654	0	129	0	129	0	999,783	0	217	217	23,850	11/01/2024
29364N-AS-7	ENTERGY MISSISSIPPI 3.750		06/27/2024	REDEEMED		1,000,000	1,000,000	999,700	999,985	0	7	0	7	0	999,992	0	8	8	37,083	07/01/2024
26885B-AA-8	EQM MIDSTREAM PARTNERS 4.000		08/01/2024	MATURED		1,000,000	1,000,000	993,810	991,190	8,348	462	0	8,810	0	1,000,000	0	0	0	40,000	08/01/2024
26884T-AL-6	ERAC USA FINANCE LLC (3.850		11/15/2024	MATURED		2,000,000	2,000,000	2,004,900	2,000,286	0	(286)	0	(286)	0	2,000,000	0	0	0	77,000	11/15/2024
30231G-AC-6	EXXON MOBIL CORP 3.176		03/15/2024	MATURED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	79,400	03/15/2024
313747-AU-1	FEDERAL REALTY INVESTM 3.950		01/15/2024	MATURED		1,410,000	1,410,000	1,431,620	1,410,002	0	(2)	0	(2)	0	1,410,000	0	0	0	27,848	01/15/2024
31620M-BJ-4	FIDELITY NATIONAL INFO 3.750		03/07/2024	TENDERED 96.33		4,816,650	5,000,000	5,514,450	5,305,386	0	(10,282)	0	(10,282)	0	5,295,104	0	(478,454)	(478,454)	55,208	05/21/2029
316773-CX-6	FIFTH THIRD BANCORP 3.650		01/25/2024	MATURED		3,000,000	3,000,000	2,994,420	2,999,802	0	198	0	198	0	3,000,000	0	0	0	54,750	01/25/2024
341081-FK-8	FLORIDA POWER & LIGHT 3.250		06/01/2024	MATURED		2,000,000	2,000,000	1,997,420	1,999,804	0	196	0	196	0	2,000,000	0	0	0	32,500	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
35137L-AG-0	FOX CORP 4.030		01/25/2024	MATURED		8,000,000	8,000,000	8,012,460	8,000,020	0	(20)	0	(20)	0	8,000,000	0	0	0	161,200	01/25/2024
35802X-AJ-2	FRESENIUS MED (144A) 4.750	C	10/15/2024	MATURED		5,900,000	5,900,000	6,343,914	5,940,475	0	(40,475)	0	(40,475)	0	5,900,000	0	0	0	280,250	10/15/2024
361448-BD-4	GATX CORP 4.350		02/15/2024	MATURED		5,000,000	5,000,000	4,996,800	4,999,473	0	527	0	527	0	5,000,000	0	0	0	108,750	02/15/2024
36962G-7K-4	GENERAL ELECTRIC COMPA 3.450		05/15/2024	MATURED		573,000	573,000	570,599	572,862	0	138	0	138	0	573,000	0	0	0	9,884	05/15/2024
370334-BT-0	GENERAL MILLS INC 3.650		02/15/2024	MATURED		3,000,000	3,000,000	2,994,700	2,999,739	0	261	0	261	0	3,000,000	0	0	0	54,750	02/15/2024
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
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		4,000,000	4,000,000	4,006,910	3,999,936	0	64	0	64	0	4,000,000	0	0	0	80,000	03/03/2024
42704L-AA-2	HERC HOLDINGS INC (144 5.500		10/23/2024	TRUIST SECURITIES		1,991,250	2,000,000	2,010,000	1,976,340	26,494	(1,626)	0	24,868	0	2,001,208	0	(9,958)	(9,958)	140,250	07/15/2027
437076-BC-5	HOME DEPOT INC 3.750		02/15/2024	MATURED		4,000,000	4,000,000	4,135,530	4,000,176	0	(176)	0	(176)	0	4,000,000	0	0	0	75,000	02/15/2024
438516-BW-5	HONEYWELL INTERNATIONA 2.300		08/15/2024	MATURED		3,000,000	3,000,000	2,993,790	2,999,152	0	848	0	848	0	3,000,000	0	0	0	69,000	08/15/2024
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
452308-AT-6	ILLINOIS TOOL WORKS IN 3.500		03/01/2024	MATURED		6,000,000	6,000,000	6,055,920	5,999,928	0	72	0	72	0	6,000,000	0	0	0	105,000	03/01/2024
461070-AL-8	INTERSTATE POWER & LIG 3.250		12/01/2024	MATURED		2,500,000	2,500,000	2,503,075	2,500,329	0	(329)	0	(329)	0	2,500,000	0	0	0	81,250	12/01/2024
465685-AJ-4	ITC HOLDINGS CORP 3.650		06/15/2024	MATURED		3,000,000	3,000,000	2,978,920	2,998,781	0	1,219	0	1,219	0	3,000,000	0	0	0	54,750	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	1,003,180	1,000,006	0	(6)	0	(6)	0	1,000,000	0	0	0	16,250	01/30/2024
445658-CD-7	JB HUNT TRANSPORT 3.850		03/15/2024	MATURED		3,000,000	3,000,000	3,062,560	3,000,087	0	(87)	0	(87)	0	3,000,000	0	0	0	57,750	03/15/2024
832696-AU-2	JM SMUCKER CO 2.125		12/17/2024	TENDERED 83.30		4,073,566	4,890,000	4,805,118	4,821,326	0	7,417	0	7,417	0	4,828,744	0	(755,178)	(755,178)	131,045	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		3,000,000	3,000,000	3,007,140	3,000,304	0	(304)	0	(304)	0	3,000,000	0	0	0	100,500	09/30/2024
46625H-JT-8	JPMORGAN CHASE & CO 3.875		02/01/2024	MATURED		3,000,000	3,000,000	2,983,260	2,999,672	0	328	0	328	0	3,000,000	0	0	0	58,125	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
49446R-AR-0	KIMCO REALTY OP LLC 2.700		03/01/2024	MATURED		2,000,000	2,000,000	1,989,780	1,999,658	0	342	0	342	0	2,000,000	0	0	0	27,000	03/01/2024
948741-AK-9	KIMCO REALTY OP LLC 4.450		01/15/2024	MATURED		2,000,000	2,000,000	2,017,800	1,999,989	0	11	0	11	0	2,000,000	0	0	0	44,500	01/15/2024
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
524660-AX-5	LEGGETT & PLATT 3.800		11/15/2024	MATURED		3,000,000	3,000,000	2,992,320	2,999,107	0	893	0	893	0	3,000,000	0	0	0	114,000	11/15/2024
548661-DD-6	LOWES COMPANIES 3.125		09/15/2024	MATURED		2,000,000	2,000,000	2,012,560	2,000,869	0	(869)	0	(869)	0	2,000,000	0	0	0	62,500	09/15/2024
712700-EB-8	MANUFACTURERS & TRADER 4.000		07/15/2024	MATURED		2,000,000	2,000,000	1,988,180	1,999,211	0	789	0	789	0	2,000,000	0	0	0	80,000	07/15/2024
565849-AP-1	MARATHON OIL 4.400		12/10/2024	TENDERED 99.87		2,995,980	3,000,000	2,992,130	2,996,739	0	754	0	754	0	2,997,493	0	(1,513)	(1,513)	185,900	07/15/2027

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
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		1,000,000	1,000,000	1,030,110	1,001,252	0	(1,252)	0	(1,252)	0	1,000,000	0	0	0	42,500	07/02/2024
57629W-CE-8	MASSMUTUAL GLOBAL FUND	2.750		06/22/2024	MATURED		1,019,000	1,019,000	967,836	1,014,299	0	4,701	0	4,701	0	1,019,000	0	0	0	14,011	06/22/2024
57629W-BV-1	MASSMUTUAL GLOBAL FUND	3.600		04/09/2024	MATURED		2,000,000	2,000,000	1,997,460	1,999,758	0	242	0	242	0	2,000,000	0	0	0	36,000	04/09/2024
57636Q-AB-0	MASTERCARD INC	3.375		04/01/2024	MATURED		2,000,000	2,000,000	2,010,900	2,000,192	0	(192)	0	(192)	0	2,000,000	0	0	0	33,750	04/01/2024
58013M-ES-9	MCDONALDS CORP	3.250		06/10/2024	MATURED		2,000,000	2,000,000	1,994,400	1,999,658	0	342	0	342	0	2,000,000	0	0	0	32,500	06/10/2024
58933Y-AU-9	MERCK & CO INC	2.900		03/07/2024	MATURED		5,000,000	5,000,000	4,994,163	4,999,525	0	475	0	475	0	5,000,000	0	0	0	72,500	03/07/2024
59217G-CT-4	MET LIFE GLOBAL FUNDIN	3.600		01/11/2024	MATURED		2,000,000	2,000,000	2,002,820	1,999,984	0	16	0	16	0	2,000,000	0	0	0	36,000	01/11/2024
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		3,000,000	3,000,000	2,991,750	2,998,772	0	687	0	687	0	2,999,459	0	541	541	145,000	04/15/2025
595017-BB-9	MICROCHIP TECHNOLOGY I	.972		02/15/2024	MATURED		10,000,000	10,000,000	9,493,100	9,958,616	0	41,384	0	41,384	0	10,000,000	0	0	0	48,600	02/15/2024
595620-AM-7	MIDAMERICAN ENERGY CO	3.500		10/15/2024	MATURED		4,182,000	4,182,000	4,261,284	4,188,536	0	(6,536)	0	(6,536)	0	4,182,000	0	0	0	146,370	10/15/2024
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
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		1,000,000	1,000,000	991,240	999,568	0	432	0	432	0	1,000,000	0	0	0	19,375	04/29/2024
620076-BF-5	MOTOROLA SOLUTIONS INC	4.000		09/01/2024	MATURED		1,000,000	1,000,000	980,540	998,392	0	1,608	0	1,608	0	1,000,000	0	0	0	40,000	09/01/2024
637432-NL-5	NATIONAL RURAL UTILITI	2.950		02/07/2024	MATURED		1,000,000	1,000,000	998,050	999,934	0	66	0	66	0	1,000,000	0	0	0	14,750	02/07/2024
64110D-AF-1	NETAPP INC	3.300		09/29/2024	MATURED		1,000,000	1,000,000	999,750	999,937	0	63	0	63	0	1,000,000	0	0	0	33,000	09/29/2024
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		2,000,000	2,000,000	2,006,640	2,000,020	0	(20)	0	(20)	0	2,000,000	0	0	0	29,000	01/17/2024
651229-AW-6	NEWELL BRANDS INC	5.700		11/29/2024	MAKE WHOLE CALL		1,908,994	1,890,000	1,959,718	1,865,241	43,313	(8,226)	0	35,087	0	1,900,328	0	(10,328)	(10,328)	139,156	04/01/2026
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		2,000,000	2,000,000	1,988,180	1,999,283	0	717	0	717	0	2,000,000	0	0	0	33,000	06/15/2024
66989H-AG-3	NOVARTIS CAPITAL	3.400	C	05/06/2024	MATURED		3,000,000	3,000,000	2,978,610	2,998,960	0	1,040	0	1,040	0	3,000,000	0	0	0	51,000	05/06/2024
674599-DB-8	OCCIDENTAL PETROLEUM	6.950		07/01/2024	MATURED		1,412,000	1,412,000	1,646,717	1,438,221	0	(26,221)	0	(26,221)	0	1,412,000	0	0	0	98,134	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
682680-AX-1	ONEOK INC	2.750		09/01/2024	MATURED		4,000,000	4,000,000	4,009,360	4,001,061	0	(1,061)	0	(1,061)	0	4,000,000	0	0	0	110,000	09/01/2024
68268N-AP-8	ONEOK PARTNERS	4.900		12/15/2024	REDEEMED		2,000,000	2,000,000	2,140,220	2,021,636	0	(21,636)	0	(21,636)	0	2,000,000	0	0	0	122,500	03/15/2025
68389X-AU-9	ORACLE CORP	3.400		07/08/2024	MATURED		4,000,000	4,000,000	4,027,340	4,000,915	0	(915)	0	(915)	0	4,000,000	0	0	0	136,000	07/08/2024
690742-AE-1	OWENS CORNING INC	4.200		12/01/2024	MATURED		1,000,000	1,000,000	980,760	997,853	0	2,147	0	2,147	0	1,000,000	0	0	0	42,000	12/01/2024
695114-CR-7	PACIFICORP	3.600		04/01/2024	MATURED		3,855,000	3,855,000	3,861,023	3,854,978	0	22	0	22	0	3,855,000	0	0	0	69,390	04/01/2024
695156-AR-0	PACKAGING CORP OF AMER	3.650		09/15/2024	MATURED		2,000,000	2,000,000	1,994,320	1,999,450	0	550	0	550	0	2,000,000	0	0	0	73,000	09/15/2024
70109H-AL-9	PARKER-HANNIFIN CORP	3.300		11/21/2024	MATURED		1,000,000	1,000,000	997,800	999,751	0	249	0	249	0	1,000,000	0	0	0	33,000	11/21/2024
708696-BX-6	PENNSYLVANIA ELECTRIC	4.150		12/30/2024	MAKE WHOLE CALL 100.00		2,000,000	2,000,000	1,994,500	1,999,175	0	450	0	450	0	1,999,625	0	375	375	100,292	04/15/2025
713448-CM-8	PEPSICO INC	3.600		03/01/2024	MATURED		3,000,000	3,000,000	2,994,750	2,999,680	0	320	0	320	0	3,000,000	0	0	0	54,000	03/01/2024
717081-DM-2	PFIZER INC	3.400		05/15/2024	MATURED		1,000,000	1,000,000	1,010,470	1,000,411	0	(411)	0	(411)	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
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
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
74834L-AV-2	QUEST DIAGNOSTICS	4.250		04/01/2024	MATURED		1,000,000	1,000,000	995,540	999,751	0	249	0	249	0	1,000,000	0	0	0	21,250	04/01/2024
75513E-BX-8	RAYTHEON TECHNOLOGIES	3.150		12/15/2024	MATURED		7,157,000	7,157,000	7,696,495	7,248,437	0	(91,437)	0	(91,437)	0	7,157,000	0	0	0	225,446	12/15/2024
760759-AU-4	REPUBLIC SERVICES INC	2.500		08/15/2024	MATURED		3,000,000	3,000,000	3,002,790	3,000,308	0	(308)	0	(308)	0	3,000,000	0	0	0	75,000	08/15/2024
771196-BE-1	ROCHE HOLDINGS INC (14	3.350	C	09/30/2024	MATURED		3,000,000	3,000,000	2,996,950	2,999,612	0	388	0	388	0	3,000,000	0	0	0	100,500	09/30/2024
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
842434-CM-2	SOUTHERN CALIFORNIA GA	3.150		08/30/2024	REDEEMED		2,000,000	2,000,000	1,997,280	1,999,727	0	223	0	223	0	1,999,949	0	51	51	60,375	09/15/2024
845743-BP-7	SOUTHWESTERN PUBLIC SE	3.300		06/15/2024	MATURED		1,000,000	1,000,000	996,700	999,803	0	197	0	197	0	1,000,000	0	0	0	16,500	06/15/2024
85207U-AH-8	SPRINT CORP	7.125		06/15/2024	MATURED		2,000,000	2,000,000	2,032,500	2,003,188	0	(3,188)	0	(3,188)	0	2,000,000	0	0	0	71,250	06/15/2024

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
857477-AN-3	STATE STREET CORP	3.300		12/16/2024	MATURED		3,000,000	3,000,000	2,996,350	2,999,567	0	433	0	433	0	3,000,000	0	0	0	99,000	12/16/2024
860630-AD-4	STIFEL FINANCIAL CORP	4.250		07/18/2024	MATURED		1,000,000	1,000,000	991,960	999,445	0	555	0	555	0	1,000,000	0	0	0	42,500	07/18/2024
863667-AF-8	STRYKER CORP	3.375		05/15/2024	MATURED		1,000,000	1,000,000	991,240	999,563	0	437	0	437	0	1,000,000	0	0	0	16,875	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
882508-BB-9	TEXAS INSTRUMENTS INC	2.625		05/15/2024	MATURED		2,000,000	2,000,000	1,988,480	1,999,266	0	734	0	734	0	2,000,000	0	0	0	26,250	05/15/2024
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		1,939,000	1,939,000	1,913,140	1,936,763	0	1,447	0	1,447	0	1,938,210	0	790	790	61,153	09/01/2024
89236T-DW-2	TOYOTA MOTOR CREDIT CO	2.900	C	04/17/2024	MATURED		1,000,000	1,000,000	999,500	999,926	0	74	0	74	0	1,000,000	0	0	0	14,500	04/17/2024
896522-AH-2	TRINITY INDUSTRIES	4.550		06/25/2024	MAKE WHOLE CALL 100.00		3,000,000	3,000,000	2,996,640	2,958,510	40,991	5	0	40,996	0	2,999,506	0	494	494	100,100	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		2,000,000	2,000,000	1,993,460	1,999,051	0	646	0	646	0	1,999,697	0	303	303	76,419	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
906548-CK-6	UNION ELECTRIC CO	3.500		04/15/2024	MATURED		1,000,000	1,000,000	999,820	999,920	0	80	0	80	0	1,000,000	0	0	0	17,500	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
90783W-AA-1	UNION PACIFIC PASS THR	5.866		12/23/2024	MAKE WHOLE CALL 100.00		37,943	37,943	37,943	38,255	0	(41)	0	(41)	0	38,214	0	(271)	(271)	2,472	07/02/2030
90783W-AA-1	UNION PACIFIC PASS THR	5.866		01/02/2024	REDEEMED		100,727	100,727	100,727	101,554	0	(827)	0	(827)	0	100,727	0	0	0	2,954	07/02/2030
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
92343V-EN-0	VERIZON COMMUNICATIONS	3.376		11/22/2024	TENDERED 99.72		6,015,352	6,032,000	6,032,000	6,032,000	0	0	0	0	0	6,032,000	0	(16,648)	(16,648)	260,773	02/15/2025
927804-FQ-2	VIRGINIA ELECTRIC & PO	3.450		02/15/2024	MATURED		2,813,000	2,813,000	2,911,550	2,813,146	0	(146)	0	(146)	0	2,813,000	0	0	0	48,524	02/15/2024
931142-DV-2	WALMART INC	2.650		12/15/2024	MATURED		1,000,000	1,000,000	999,710	999,955	0	45	0	45	0	1,000,000	0	0	0	26,500	12/15/2024
931142-DP-5	WALMART INC	3.300		04/22/2024	MATURED		4,100,000	4,100,000	4,168,557	4,100,429	0	(429)	0	(429)	0	4,100,000	0	0	0	67,650	04/22/2024
254687-CZ-7	WALT DISNEY COMPANY	3.700		09/15/2024	MATURED		2,000,000	2,000,000	2,061,640	2,005,793	0	(5,793)	0	(5,793)	0	2,000,000	0	0	0	74,000	09/15/2024
94106L-AZ-2	WASTE MANAGEMENT INC	3.500		05/15/2024	MATURED		2,000,000	2,000,000	2,056,940	2,000,847	0	(847)	0	(847)	0	2,000,000	0	0	0	35,000	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
42217K-BC-9	WELLTOWER INC	4.500		01/15/2024	MATURED		1,000,000	1,000,000	1,083,300	1,000,050	0	(50)	0	(50)	0	1,000,000	0	0	0	22,500	01/15/2024
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		2,000,000	2,000,000	1,995,750	1,999,481	0	519	0	519	0	2,000,000	0	0	0	60,000	09/15/2024
92940P-AB-0	WRKCO INC	4.650		12/06/2024	MAKE WHOLE CALL		3,000,399	3,000,000	2,995,620	2,998,250	0	633	0	633	0	2,998,883	0	1,117	1,117	171,286	03/15/2026
984121-CJ-0	XEROX CORP	3.800		03/20/2024	TENDERED 99.72		1,994,460	2,000,000	1,993,380	1,973,220	26,350	155	0	26,505	0	1,999,725	0	(5,265)	(5,265)	26,389	05/15/2024
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
136375-CD-2	CANADIAN NATIONAL RAIL	2.950	A	11/21/2024	MATURED		1,000,000	1,000,000	989,200	998,884	0	1,116	0	1,116	0	1,000,000	0	0	0	29,500	11/21/2024
136385-AT-8	CANADIAN NATURAL RESOU	3.800	A	04/15/2024	MATURED		1,000,000	1,000,000	999,570	999,898	0	102	0	102	0	1,000,000	0	0	0	19,000	04/15/2024
29250N-AH-8	ENBRIDGE INC	3.500	A	06/10/2024	MATURED		1,501,000	1,501,000	1,548,492	1,503,067	0	(2,067)	0	(2,067)	0	1,501,000	0	0	0	26,268	06/10/2024
559222-AQ-7	MAGNA INTERNATIONAL IN	3.625	A	06/15/2024	MATURED		3,000,000	3,000,000	2,996,250	2,999,720	0	281	0	281	0	3,000,000	0	0	0	54,375	06/15/2024
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
89352H-BC-2	TRANSCANADA PIPELINES	2.500	A	10/11/2024	TENDERED 88.78		1,775,520	2,000,000	1,992,100	1,993,645	0	622	0	622	0	1,994,266	0	(218,746)	(218,746)	50,417	10/12/2031
92660F-AG-9	VIDEOTRON LTD (144A)	5.375	A	06/15/2024	MATURED		2,000,000	2,000,000	2,085,000	1,991,320	11,583	(2,903)	0	8,680	0	2,000,000	0	0	0	53,750	06/15/2024
06739F-HV-6	BARCLAYS BANK PLC	3.750	D	05/15/2024	MATURED		2,000,000	2,000,000	2,004,270	2,000,060	0	(60)	0	(60)	0	2,000,000	0	0	0	37,500	05/15/2024
85771P-AK-8	EQUINOR ASA	2.650	D	01/15/2024	MATURED		2,000,000	2,000,000	1,991,900	1,999,937	0	63	0	63	0	2,000,000	0	0	0	26,500	01/15/2024
85771P-AX-0	EQUINOR ASA	3.250	D	11/10/2024	MATURED		1,000,000	1,000,000	994,000	999,377	0	623	0	623	0	1,000,000	0	0	0	32,500	11/10/2024
85771P-AN-2	EQUINOR ASA	3.700	D	03/01/2024	MATURED		3,000,000	3,000,000	3,022,640	3,000,235	0	(235)	0	(235)	0	3,000,000	0	0	0	55,500	03/01/2024
404280-AW-9	HSBC HOLDINGS PLC	4.300	D	05/17/2024	TENDERED 98.74		987,430	1,000,000	998,550	999,575	0	61	0	61	0	999,636	0	(12,206)	(12,206)	29,742	03/08/2026
494386-AB-1	KIMBERLY-CLARK DE MEXI	3.800	D	04/08/2024	MATURED		2,000,000	2,000,000	2,037,340	2,001,083	0	(1,083)	0	(1,083)	0	2,000,000	0	0	0	38,000	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		1,000,000	1,000,000	1,177,670	1,001,328	0	(1,214)	0	(1,214)	0	1,000,114	0	(114)	(114)	25,875	04/15/2024
714295-AC-6	PERRIGO FINANCE UNLIMI	3.900	D	12/15/2024	MATURED		474,000	474,000	472,004	460,482	13,287	232	0	13,518	0	474,000	0	0	0	18,486	12/15/2024
75625Q-AD-1	RECKITT BENCKISER TSY	2.750	D	06/26/2024	MATURED		1,000,000	1,000,000	974,150	997,848	0	2,152	0	2,152	0	1,000,000	0	0	0	13,750	06/26/2024
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
89153V-AG-4	TOTAL CAPITAL INTERNAT	3.700	D	01/15/2024	MATURED		6,240,000	6,240,000	6,334,966	6,240,682	0	(682)	0	(682)	0	6,240,000	0	0	0	115,440	01/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
89153V-AL-3	TOTAL CAPITAL INTERNAT 3.750	D	04/10/2024	MATURED		2,000,000	2,000,000	1,984,980	1,999,339	0	661	0	661	0	2,000,000	0	0	0	37,500	04/10/2024
456873-AB-4	TRANE TECHNOLOGIES CO 3.550	D	11/01/2024	MATURED		1,000,000	1,000,000	994,250	999,403	0	597	0	597	0	1,000,000	0	0	0	35,500	11/01/2024
225401-AM-0	UBS GROUP AG (144A) 2.593	D	09/11/2024	REDEEMED		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	77,790	09/11/2025
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
04541G-AS-1	ABSLB 2000-LB1 AF6 7.615		12/21/2024	PAID ON PRINCIPAL		73,470	73,470	76,685	73,146	0	324	0	324	0	73,470	0	0	0	2,180	03/21/2029
059490-AW-5	BAFC 2006-2 2A15 CMO 5.750		12/25/2024	PAID ON PRINCIPAL		22,430	22,430	22,302	12,857	0	9,573	0	9,573	0	22,430	0	0	0	452	03/25/2036
059490-AW-5	BAFC 2006-2 2A15 CMO 5.750		12/25/2024	WRITTEN OFF		0	1,527	1,519	875	0	(100)	0	(100)	0	775	0	(775)	(775)	47	03/25/2036
05948X-BV-2	BOAMS 2003-D 2A4 CMO 6.870		12/25/2024	PAID ON PRINCIPAL		22,316	22,316	21,655	21,777	0	539	0	539	0	22,316	0	0	0	202	05/25/2033
161546-EF-9	CFAB 2003-1 2A2 5.113		12/26/2024	PAID ON PRINCIPAL		13,381	13,381	13,391	13,417	0	(36)	0	(36)	0	13,381	0	0	0	498	11/25/2032
17330C-AR-9	CMLTI 2022-J1 A3A CMO 3.000		12/25/2024	PAID ON PRINCIPAL		1,406,248	1,406,248	1,403,611	1,403,591	0	2,657	0	2,657	0	1,406,248	0	0	0	22,869	02/25/2052
225410-4A-7	CSFB 2003-29 4A1 CMO 6.000		12/25/2024	PAID ON PRINCIPAL		70,064	70,064	72,682	69,850	0	214	0	214	0	70,064	0	0	0	1,863	12/25/2033
12647M-AM-7	CSMC 2013-6 1A1 CMO 2.500		12/25/2024	PAID ON PRINCIPAL		208,461	208,461	203,575	206,548	0	1,913	0	1,913	0	208,461	0	0	0	2,735	07/25/2028
12646X-AJ-1	CSMC 2013-IVR3 A2 CMO 3.000		12/25/2024	PAID ON PRINCIPAL		98,443	98,443	92,906	91,868	0	6,575	0	6,575	0	98,443	0	0	0	1,786	05/25/2043
12667F-A4-7	CWALT 2004-33 3A1 CMO 4.741		12/25/2024	PAID ON PRINCIPAL		24,899	24,899	17,865	11,542	0	13,356	0	13,356	0	24,899	0	0	0	827	12/25/2034
33852F-AA-4	FSMT 2021-4 A1 CMO (14 2.500		12/25/2024	PAID ON PRINCIPAL		324,133	324,133	249,279	249,474	0	74,659	0	74,659	0	324,133	0	0	0	4,557	06/25/2051
36263V-AB-3	GSMBS 2021-PJ11 A2 CMO 2.500		12/25/2024	PAID ON PRINCIPAL		408,131	408,131	409,534	409,514	0	(1,383)	0	(1,383)	0	408,131	0	0	0	6,105	04/25/2052
36262L-AB-6	GSMBS 2021-PJ6 A2 CMO 2.500		12/25/2024	PAID ON PRINCIPAL		490,036	490,036	495,855	495,647	0	(5,611)	0	(5,611)	0	490,036	0	0	0	6,743	11/25/2051
36262L-AJ-9	GSMBS 2021-PJ6 A8 CMO 2.500		12/25/2024	PAID ON PRINCIPAL		398,925	398,925	363,271	366,457	0	32,468	0	32,468	0	398,925	0	0	0	5,490	11/25/2051
36262C-AB-6	GSMBS 2021-PJ7 A2 CMO 2.500		12/25/2024	PAID ON PRINCIPAL		1,040,757	1,040,757	1,050,397	1,049,978	0	(9,221)	0	(9,221)	0	1,040,757	0	0	0	14,149	01/25/2052
36263N-AB-1	GSMBS 2022-PJ1 A2 CMO 2.500		12/25/2024	PAID ON PRINCIPAL		281,442	281,442	276,473	276,700	0	4,742	0	4,742	0	281,442	0	0	0	3,812	05/28/2052
36242D-KV-4	GSR 2004-12 2A2 CMO 5.100		08/25/2024	PAID ON PRINCIPAL		20,351	20,351	9,772	0	0	20,351	0	20,351	0	20,351	0	0	0	1,548	12/25/2034
46640M-AX-8	JPMMT 2013-3 A10 CMO (3.351		12/25/2024	PAID ON PRINCIPAL		166,717	166,717	162,705	160,504	0	6,213	0	6,213	0	166,717	0	0	0	3,579	07/25/2043
46648R-AC-5	JPMMT 2018-1 A3 CMO (1 3.500		12/25/2024	PAID ON PRINCIPAL		91,061	91,061	91,360	91,319	0	(258)	0	(258)	0	91,061	0	0	0	1,554	06/25/2048
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
46654T-AC-2	JPMMT 2021-15 A3 CMO (2.500		12/25/2024	PAID ON PRINCIPAL		2,019,587	2,019,587	2,017,694	2,017,603	0	1,984	0	1,984	0	2,019,587	0	0	0	29,062	06/25/2052
46656D-AM-3	JPMMT 2023-2 A4A CMO (5.000		12/25/2024	PAID ON PRINCIPAL		4,455,429	4,455,429	4,352,398	4,362,368	0	93,062	0	93,062	0	4,455,429	0	0	0	126,290	07/25/2053
61744C-BD-7	MSAC 2004-SD1 A 5.253		12/26/2024	PAID ON PRINCIPAL		188,616	188,616	169,312	188,933	0	(316)	0	(316)	0	188,616	0	0	0	6,046	08/25/2034
61772C-AH-4	MSRM 2021-3 A4 CMO (14 2.500		12/25/2024	PAID ON PRINCIPAL		1,257,607	1,257,607	1,082,918	1,087,262	0	170,345	0	170,345	0	1,257,607	0	0	0	16,688	06/25/2051
61772N-AJ-6	MSRM 2021-5 A3 CMO (14 2.500		12/25/2024	PAID ON PRINCIPAL		410,139	410,139	417,508	417,260	0	(7,121)	0	(7,121)	0	410,139	0	0	0	5,198	08/25/2051
61772Q-AE-0	MSRM 2021-6 A3 CMO (14 2.500		12/25/2024	PAID ON PRINCIPAL		413,997	413,997	416,714	416,829	0	(2,833)	0	(2,833)	0	413,997	0	0	0	5,936	09/25/2051
61774Y-AA-9	MSRM 2023-1 A1 CMO (14 4.000		12/25/2024	PAID ON PRINCIPAL		729,237	729,237	632,271	632,714	0	96,523	0	96,523	0	729,237	0	0	0	16,019	02/25/2053
67647V-AA-7	OCMT 2021-3 A1 CMO (14 2.500		12/25/2024	PAID ON PRINCIPAL		238,289	238,289	242,235	242,103	0	(3,814)	0	(3,814)	0	238,289	0	0	0	3,420	06/25/2051
743874-AC-3	PFMT 2020-1 A2 CMO (14 3.000		12/25/2024	PAID ON PRINCIPAL		127,050	127,050	128,856	131,456	0	(4,406)	0	(4,406)	0	127,050	0	0	0	2,398	02/25/2050
693650-AL-7	PSMC 2021-1 A11 CMO (1 2.500		12/25/2024	PAID ON PRINCIPAL		689,407	689,407	596,876	598,364	0	91,044	0	91,044	0	689,407	0	0	0	9,274	03/25/2051
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
74938F-AA-6	RCKT 2022-1 A1 CMO (14 2.500		12/25/2024	PAID ON PRINCIPAL		513,613	513,613	503,260	503,633	0	9,980	0	9,980	0	513,613	0	0	0	7,613	01/25/2052
81377N-AA-2	SABR 2007-BR3 A2A 4.593		12/26/2024	PAID ON PRINCIPAL		147,072	147,072	50,346	13,392	0	133,680	0	133,680	0	147,072	0	0	0	1,670	04/25/2037
81745A-AB-3	SEMT 2013-5 A2 CMO (14 3.000		12/25/2024	PAID ON PRINCIPAL		109,057	109,057	110,335	109,816	0	(759)	0	(759)	0	109,057	0	0	0	1,431	05/25/2043
81745E-AA-7	SEMT 2013-8 A1 CMO 3.000		12/25/2024	PAID ON PRINCIPAL		69,620	69,620	68,021	67,785	0	1,835	0	1,835	0	69,620	0	0	0	1,252	06/25/2043
81746Q-AA-9	SEMT 2018-2 A1 CMO (14 3.500		12/25/2024	PAID ON PRINCIPAL		81,028	81,028	81,597	82,074	0	(1,046)	0	(1,046)	0	81,028	0	0	0	1,438	02/25/2048
81748X-AD-6	SEMT 2021-5 A4 CMO (14 2.500		12/25/2024	PAID ON PRINCIPAL		451,048	451,048	382,122	386,007	0	65,040	0	65,040	0	451,048	0	0	0	5,757	07/25/2051
81748C-AA-8	SEMT 2021-9 A1 CMO (14 2.500		12/25/2024	PAID ON PRINCIPAL		1,081,010	1,081,010	1,083,713	1,083,626	0	(2,616)	0	(2,616)	0	1,081,010	0	0	0	14,212	01/25/2052
939336-PC-1	WAMU 2003-AR1 A6 CMO 5.661		10/25/2024	PAID ON PRINCIPAL		2,185	2,185	1,972	2,052	0	133	0	133	0	2,185	0	0	0	47	03/25/2033
949930-AD-3	WFMBS 2022-2 A4 CMO (1 2.500		12/25/2024	PAID ON PRINCIPAL		457,882	457,882	406,942	409,475	0	48,407	0	48,407	0	457,882	0	0	0	5,762	12/25/2051
97652P-AA-9	WIN 2014-1 A1 CMO (144 4.000		12/20/2024	PAID ON PRINCIPAL		25,519	25,519	26,380	25,480	0	39	0	39	0	25,519	0	0	0	528	06/20/2044
92977Y-BR-1	WMLT 2005-B 4A1 CMO 7.507		12/20/2024	PAID ON PRINCIPAL		13,149	13,149	11,653	9,616	0	3,533	0	3,533	0	13,149	0	0	0	449	10/20/2035
92977Y-BR-1	WMLT 2005-B 4A1 CMO 7.507		12/20/2024	WRITTEN OFF		0	186	165	136	0	1	0	1	0	137	0	(137)	(137)	8	10/20/2035
060352-AE-1	BANK 2017-BNK6 A4 3.254		12/15/2024	PAID ON PRINCIPAL		604,960	604,960	629,017	615,002	0	(10,042)	0	(10,042)	0	604,960	0	0	0	15,534	07/15/2060
17290Y-AQ-1	CGCMT 2016-C1 A3 2.944		02/10/2024	PAID ON PRINCIPAL		55,242	55,242	56,623	55,709	0	(467)	0	(467)	0	55,242	0	0	0	271	05/10/2049

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
12632Q-AW-3	COMM 2014-CR18 A4 3.550		02/15/2024	PAID ON PRINCIPAL		3,932,369	3,932,369	3,983,526	3,929,888	0	2,481	0	2,481	0	3,932,369	0	0	0	22,736	07/15/2047
12628I-AY-0	CSAIL 2015-C1 A3 3.236		10/15/2024	PAID ON PRINCIPAL		6,977,719	6,977,719	7,086,201	6,986,247	0	(8,528)	0	(8,528)	0	6,977,719	0	0	0	158,241	04/15/2050
36192R-AA-0	GSMS 2012-BWTR A (144A 2.954		06/05/2024	PAID ON PRINCIPAL		37,379	37,379	38,313	26,753	10,896	(270)	0	10,625	0	37,379	0	0	0	552	11/05/2034
46590K-AD-6	JPMCC 2015-JP1 A4 3.650		03/15/2024	PAID ON PRINCIPAL		166,886	166,886	170,516	167,832	0	(946)	0	(946)	0	166,886	0	0	0	1,523	01/15/2049
141312-AA-6	CRBN 2017-1A A1 (144A) 6.019		10/21/2024	PAID ON PRINCIPAL		2,369,106	2,369,106	2,369,106	2,374,914	0	(5,809)	0	(5,809)	0	2,369,106	0	0	0	107,927	01/20/2031
87272H-AA-8	TIA 2017-2A A (144A) 6.059		10/16/2024	PAID ON PRINCIPAL		2,384,283	2,384,283	2,384,283	2,388,634	0	(4,350)	0	(4,350)	0	2,384,283	0	0	0	105,708	01/16/2031
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						497,652,843	498,270,794	503,927,221	498,848,903	181,261	444,085	0	625,346	0	499,474,249	0	(2,721,550)	(2,721,550)	14,300,841	XXX
2509999997. Total - Bonds - Part 4						1,378,424,865	1,393,390,244	1,442,330,460	1,404,540,035	181,261	3,212,521	0	3,393,782	0	1,407,933,818	0	(30,474,802)	(30,474,802)	35,708,323	XXX
2509999998. Total - Bonds - Part 5						489,251,242	490,007,679	487,449,912	487,449,912	0	1,876,035	0	1,876,035	0	489,325,947	0	(74,705)	(74,705)	2,586,596	XXX
2509999999. Total - Bonds						1,867,676,107	1,883,397,924	1,929,780,372	1,891,989,948	181,261	5,088,556	0	5,269,817	0	1,897,259,765	0	(30,549,507)	(30,549,507)	38,294,919	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
92645B-10-3	VICTORY CAPITAL HOLDINGS INC		01/18/2024	CITIGROUP GLOBAL MKTS	20,260.000	688,619		684,464	697,754	(13,291)	0	0	(13,291)	0	684,464	0	4,155	4,155	0	
P73684-10-5	ONESPAWORLD HOLDINGS LTD WARRANTS	C	03/15/2024	VARIOUS	490,000.000	787,335		0	1,396,500	(1,396,500)	0	0	(1,396,500)	0	0	0	787,335	787,335	0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,475,955	XXX	684,464	2,094,254	(1,409,791)	0	0	(1,409,791)	0	684,464	0	791,491	791,491	0	XXX
5989999997. Total - Common Stocks - Part 4						1,475,955	XXX	684,464	2,094,254	(1,409,791)	0	0	(1,409,791)	0	684,464	0	791,491	791,491	0	XXX
5989999998. Total - Common Stocks - Part 5						5,616,493	XXX	4,823,320	0	0	0	0	0	0	4,823,320	0	793,173	793,173	0	XXX
5989999999. Total - Common Stocks						7,092,447	XXX	5,507,784	2,094,254	(1,409,791)	0	0	(1,409,791)	0	5,507,784	0	1,584,664	1,584,664	0	XXX
5999999999. Total - Preferred and Common Stocks						7,092,447	XXX	5,507,784	2,094,254	(1,409,791)	0	0	(1,409,791)	0	5,507,784	0	1,584,664	1,584,664	0	XXX
6009999999 - Totals						1,874,768,554	XXX	1,935,288,156	1,894,084,202	(1,228,530)	5,088,556	0	3,860,026	0	1,902,767,549	0	(28,964,843)	(28,964,843)	38,294,919	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
91282C-FB-2	U S TREASURY NOTES		02/02/2024	J P MORGAN CHASE SECURITIES INC	02/07/2024	BARCLAYS CAPITAL INC	16,000,000	15,318,179	15,272,446	15,319,646	0	1,468	0	1,468	0	0	(47,200)	(47,200)	9,670	6,044
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
3622AC-XA-3	GNMA II PASS THRU CERT POOL #787073		04/01/2024	NOMURA	12/20/2024	PAID ON PRINCIPAL	1,403,628	1,408,453	1,403,628	1,403,628	0	(4,825)	0	(4,825)	0	0	0	0	30,383	429
3622AC-YT-1	GNMA II PASS THRU CERT POOL #787122		09/26/2024	MORGAN STANLEY	12/20/2024	PAID ON PRINCIPAL	159,286	148,720	159,286	159,286	0	10,565	0	10,565	0	0	0	0	923	403
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-HR-8	GNMA II PASS THRU CERT POOL #MA9240		01/03/2024	GOLDMAN SACHS	12/20/2024	PAID ON PRINCIPAL	1,225,811	1,212,020	1,225,811	1,225,811	0	13,790	0	13,790	0	0	0	0	38,136	681
36179Y-MJ-0	GNMA II PASS THRU CERT POOL #MA9361		01/04/2024	J P MORGAN	12/20/2024	PAID ON PRINCIPAL	591,057	584,453	591,057	591,057	0	6,603	0	6,603	0	0	0	0	18,922	575
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
38381L-QN-5	GNR 2024-141 AC (PROJECT LOANS)		10/29/2024	CANTOR FITZGERALD	12/16/2024	PAID ON PRINCIPAL	9,132	9,043	9,132	9,132	0	88	0	88	0	0	0	0	54	36
38381L-J6-0	GNR 2024-194 AD (PROJECT LOAN)		11/22/2024	BMO	12/16/2024	PAID ON PRINCIPAL	14,083	13,603	14,083	14,083	0	480	0	480	0	0	0	0	53	49
38381L-GS-5	GNR 2024-86 AE (PROJECT LOAN)		06/27/2024	STONEX FINANCIAL	12/16/2024	PAID ON PRINCIPAL	82,356	79,764	82,356	82,356	0	2,593	0	2,593	0	0	0	0	1,093	278
38381L-JP-8	GNR 2024-98 AC (PROJECT LOANS)		09/25/2024	GOLDMAN SACHS	12/16/2024	PAID ON PRINCIPAL	48,621	47,175	48,621	48,621	0	1,445	0	1,445	0	0	0	0	327	157
83162C-V8-3	SBAP 2024-25A 1		01/11/2024	VARIOUS	07/01/2024	PAID ON PRINCIPAL	58,197	58,197	58,197	58,197	0	0	0	0	0	0	0	0	1,345	0
0109999999. Subtotal - Bonds - U.S. Governments							20,360,099	19,636,104	19,632,546	19,679,745	0	43,642	0	43,642	0	0	(47,200)	(47,200)	114,520	10,924
Bonds - U.S. Special Revenues																				
60528A-BM-5	MISSISSIPPI BUS FIN COM CHEVRON S2009E		01/24/2024	WELLS FARGO SECURITIES	01/26/2024	WELLS FARGO SECURITIES	1,750,000	1,750,000	1,750,000	1,750,000	0	0	0	0	0	0	0	0	2,175	1,735
60528A-BS-2	MISSISSIPPI BUS FIN COM CHEVRON S2010A		01/24/2024	MORGAN STANLEY	01/31/2024	MORGAN STANLEY	45,500,000	45,500,000	45,500,000	45,500,000	0	0	0	0	0	0	0	0	143,089	70,426
60528A-BX-1	MISSISSIPPI BUS FIN COM CHEVRON S2010G		01/26/2024	MORGAN STANLEY	01/29/2024	MORGAN STANLEY	7,365,000	7,365,000	7,365,000	7,365,000	0	0	0	0	0	0	0	0	12,396	8,353
60528A-BY-9	MISSISSIPPI BUS FIN COM CHEVRON S2010H		01/26/2024	MORGAN STANLEY	01/29/2024	MORGAN STANLEY	1,895,000	1,895,000	1,895,000	1,895,000	0	0	0	0	0	0	0	0	3,189	2,498
60528A-CB-8	MISSISSIPPI BUS FIN COM CHEVRON S2010K		01/24/2024	MORGAN STANLEY	01/29/2024	MORGAN STANLEY	1,240,000	1,240,000	1,240,000	1,240,000	0	0	0	0	0	0	0	0	2,087	1,330
60528A-CC-6	MISSISSIPPI BUS FIN COM CHEVRON S2010L		01/26/2024	MORGAN STANLEY	01/29/2024	MORGAN STANLEY	1,585,000	1,585,000	1,585,000	1,585,000	0	0	0	0	0	0	0	0	2,668	2,090
92808V-AA-0	VIRGINIA POWER FUEL SECURITIZATION A-1		02/05/2024	MORGAN STANLEY	11/01/2024	REDEEMED	2,076,838	2,076,814	2,076,838	2,076,838	0	24	0	24	0	0	0	0	75,436	0
3133KN-4U-4	FHLMC PASS THRU CERT POOL #RA7135		05/28/2024	WELLS FARGO SECURITIES	12/25/2024	PAID ON PRINCIPAL	749,484	607,433	749,484	749,484	0	142,051	0	142,051	0	0	0	0	5,730	1,457
3133KP-E6-1	FHLMC PASS THRU CERT POOL #RA7357		01/29/2024	CITIGROUP GLOBAL MARKETS	12/25/2024	PAID ON PRINCIPAL	1,566,724	1,506,503	1,566,724	1,566,724	0	60,221	0	60,221	0	0	0	0	36,850	5,875
3133KP-GK-8	FHLMC PASS THRU CERT POOL #RA7402		01/30/2024	NOMURA	12/25/2024	PAID ON PRINCIPAL	1,070,822	970,767	1,070,822	1,070,822	0	100,055	0	100,055	0	0	0	0	16,225	0
3133KP-LW-6	FHLMC PASS THRU CERT POOL #RA7541		10/03/2024	BARCLAYS CAPITAL INC	12/25/2024	PAID ON PRINCIPAL	163,446	162,195	163,446	163,446	0	1,251	0	1,251	0	0	0	0	896	61
3133KP-Q2-7	FHLMC PASS THRU CERT POOL #RA7673		01/23/2024	BAS-MERRILL LYNCH	12/25/2024	PAID ON PRINCIPAL	1,088,003	1,042,273	1,088,003	1,088,003	0	45,730	0	45,730	0	0	0	0	25,615	3,264
3133KP-UC-0	FHLMC PASS THRU CERT POOL #RA7779		01/16/2024	BARCLAYS CAPITAL INC	12/25/2024	PAID ON PRINCIPAL	1,837,129	1,775,987	1,837,129	1,837,129	0	61,142	0	61,142	0	0	0	0	45,926	3,904
3133KP-UH-9	FHLMC PASS THRU CERT POOL #RA7784		01/24/2024	CITIGROUP GLOBAL MARKETS	12/25/2024	PAID ON PRINCIPAL	1,382,792	1,321,646	1,382,792	1,382,792	0	61,145	0	61,145	0	0	0	0	32,735	4,321
3133KP-UP-1	FHLMC PASS THRU CERT POOL #RA7790		10/04/2024	BAS-MERRILL LYNCH	12/25/2024	PAID ON PRINCIPAL	366,270	364,754	366,270	366,270	0	1,517	0	1,517	0	0	0	0	2,411	305
3133KQ-GM-2	FHLMC PASS THRU CERT POOL #RA8304		02/12/2024	J P MORGAN	12/25/2024	PAID ON PRINCIPAL	546,256	544,037	546,256	546,256	0	2,219	0	2,219	0	0	0	0	14,309	1,001
3133KQ-2Q-8	FHLMC PASS THRU CERT POOL #RA8883		02/08/2024	J P MORGAN	12/25/2024	PAID ON PRINCIPAL	1,321,361	1,316,200	1,321,361	1,321,361	0	5,162	0	5,162	0	0	0	0	32,507	2,221
3132DP-FF-0	FHLMC PASS THRU CERT POOL #SD1966		10/23/2024	BARCLAYS CAPITAL INC	12/25/2024	PAID ON PRINCIPAL	146,143	136,381	146,143	146,143	0	9,762	0	9,762	0	0	0	0	781	373
3132DS-GT-3	FHLMC PASS THRU CERT POOL #SD4710		02/02/2024	J P MORGAN	12/25/2024	PAID ON PRINCIPAL	909,426	875,038	909,426	909,426	0	34,388	0	34,388	0	0	0	0	17,600	455
3132DS-W2-4	FHLMC PASS THRU CERT POOL #SD5165		08/08/2024	WELLS FARGO SECURITIES	12/25/2024	PAID ON PRINCIPAL	438,352	424,687	438,352	438,352	0	13,664	0	13,664	0	0	0	0	4,389	438
3132DU-FQ-5	FHLMC PASS THRU CERT POOL #SD6475		10/02/2024	CITIGROUP GLOBAL MARKETS	12/25/2024	PAID ON PRINCIPAL	96,974	95,580	96,974	96,974	0	1,394	0	1,394	0	0	0	0	554	24
3132DU-KP-1	FHLMC PASS THRU CERT POOL #SD6602		10/21/2024	J P MORGAN	12/25/2024	PAID ON PRINCIPAL	421,013	414,500	421,013	421,013	0	6,513	0	6,513	0	0	0	0	2,893	1,228
3132DW-DS-9	FHLMC PASS THRU CERT POOL #SD8213		09/11/2024	MUFG SECURITIES AMERICAS INC	12/25/2024	PAID ON PRINCIPAL	256,558	232,987	256,558	256,558	0	23,571	0	23,571	0	0	0	0	1,284	235
3132DW-D3-4	FHLMC PASS THRU CERT POOL #SD8222		09/24/2024	CANTOR FITZGERALD	12/25/2024	PAID ON PRINCIPAL	450,096	434,747	450,096	450,096	0	15,349	0	15,349	0	0	0	0	2,939	1,200
3132DW-EC-3	FHLMC PASS THRU CERT POOL #SD8231		01/11/2024	VARIOUS	12/25/2024	PAID ON PRINCIPAL	2,191,687	2,112,063	2,191,687	2,191,687	0	79,625	0	79,625	0	0	0	0	51,258	4,109
3132DW-E5-8	FHLMC PASS THRU CERT POOL #SD8256		01/04/2024	TD SECURITIES	12/25/2024	PAID ON PRINCIPAL	513,288	480,646	513,288	513,288	0	32,642	0	32,642	0	0	0	0	10,590	399
3132DW-FS-7	FHLMC PASS THRU CERT POOL #SD8277		02/05/2024	TD SECURITIES	12/25/2024	PAID ON PRINCIPAL	837,570	835,706	837,570	837,570	0	1,865	0	1,865	0	0	0	0	23,162	768
3132DW-GH-0	FHLMC PASS THRU CERT POOL #SD8300		07/24/2024	GOLDMAN SACHS	12/25/2024	PAID ON PRINCIPAL	1,013,259	1,007,717	1,013,259	1,013,259	0	5,541	0	5,541	0	0	0	0	14,820	3,715
3132DW-GS-6	FHLMC PASS THRU CERT POOL #SD8309		04/10/2024	WELLS FARGO SECURITIES	12/25/2024	PAID ON PRINCIPAL	1,816,460	1,820,149	1,816,460	1,816,460	0	(3,690)	0	(3,690)	0	0	0	0	44,819	3,027
3132DW-G9-8	FHLMC PASS THRU CERT POOL #SD8324		03/26/2024	CITIGROUP GLOBAL MARKETS	12/25/2024	PAID ON PRINCIPAL	1,547,667	1,541,561	1,547,667	1,547,667	0	6,106	0	6,106	0	0	0	0	41,019	6,148
3132DW-HA-4	FHLMC PASS THRU CERT POOL #SD8325		04/11/2024	MORGAN STANLEY	12/25/2024	PAID ON PRINCIPAL	1,577,078	1,573,751	1,577,078	1,577,078	0	3,327	0	3,327	0	0	0	0	41,331	2,891
3132DW-HE-6	FHLMC PASS THRU CERT POOL #SD8329		08/19/2024	J P MORGAN	12/25/2024	PAID ON PRINCIPAL	317,041	314,638	317,041	317,041	0	2,403	0	2,403	0	0	0	0	3,364	837

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-HT-3	FHLMC PASS THRU CERT POOL #SD8342		02/12/2024	BMO	12/25/2024	PAID ON PRINCIPAL	1,986,107	1,974,159	1,986,107	1,986,107	0	11,948	0	11,948	0	0	0	0	56,772	3,641
3132DW-HY-2	FHLMC PASS THRU CERT POOL #SD8347		08/29/2024	BAS-MERRILL LYNCH	12/25/2024	PAID ON PRINCIPAL	631,793	616,467	631,793	631,793	0	15,326	0	15,326	0	0	0	0	6,062	2,290
3132DW-JG-9	FHLMC PASS THRU CERT POOL #SD8363		04/22/2024	BAS-MERRILL LYNCH	12/25/2024	PAID ON PRINCIPAL	1,641,718	1,633,381	1,641,718	1,641,718	0	8,337	0	8,337	0	0	0	0	46,495	6,020
3132DW-LM-3	FHLMC PASS THRU CERT POOL #SD8432		04/08/2024	MORGAN STANLEY	12/25/2024	PAID ON PRINCIPAL	2,349,638	2,360,101	2,349,638	2,349,638	0	(10,463)	0	(10,463)	0	0	0	0	61,576	3,524
3137HD-HL-7	FHR 5418 LA CMO		05/30/2024	STONEX FINANCIAL	12/25/2024	PAID ON PRINCIPAL	1,719,169	1,701,776	1,719,169	1,719,169	0	17,393	0	17,393	0	0	0	0	34,129	788
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
31400M-CK-8	FNMA PASS THRU CERT POOL #CB1873		01/19/2024	WELLS FARGO SECURITIES	12/25/2024	PAID ON PRINCIPAL	1,333,850	1,165,660	1,333,850	1,333,850	0	168,190	0	168,190	0	0	0	0	19,080	2,334
31400P-JA-6	FNMA PASS THRU CERT POOL #CB3856		01/05/2024	MUFG SECURITIES AMERICAS INC	12/25/2024	PAID ON PRINCIPAL	1,099,384	1,034,108	1,099,384	1,099,384	0	65,276	0	65,276	0	0	0	0	22,709	977
31400P-KP-1	FNMA PASS THRU CERT POOL #CB3901		01/09/2024	WELLS FARGO SECURITIES	12/25/2024	PAID ON PRINCIPAL	550,080	499,197	550,080	550,080	0	50,882	0	50,882	0	0	0	0	11,454	535
31400Q-KL-8	FNMA PASS THRU CERT POOL #CB4798		02/06/2024	BARCLAYS CAPITAL INC	12/25/2024	PAID ON PRINCIPAL	1,482,865	1,459,232	1,482,865	1,482,865	0	23,633	0	23,633	0	0	0	0	37,266	1,442
31400Q-PB-5	FNMA PASS THRU CERT POOL #CB4917		02/13/2024	TD SECURITIES	12/25/2024	PAID ON PRINCIPAL	2,485,574	2,471,690	2,485,574	2,485,574	0	13,884	0	13,884	0	0	0	0	64,954	4,937
31400Q-7F-6	FNMA PASS THRU CERT POOL #CB5393		04/17/2024	TD SECURITIES	12/25/2024	PAID ON PRINCIPAL	598,987	573,062	598,987	598,987	0	25,925	0	25,925	0	0	0	0	11,664	1,747
31400Q-7G-4	FNMA PASS THRU CERT POOL #CB5394		03/27/2024	BARCLAYS CAPITAL INC	12/25/2024	PAID ON PRINCIPAL	904,518	887,346	904,518	904,518	0	17,172	0	17,172	0	0	0	0	20,437	3,392
31400S-NF-4	FNMA PASS THRU CERT POOL #CB6689		06/04/2024	BAS-MERRILL LYNCH	12/25/2024	PAID ON PRINCIPAL	1,028,249	1,020,216	1,028,249	1,028,249	0	8,033	0	8,033	0	0	0	0	19,098	628
31400V-MK-7	FNMA PASS THRU CERT POOL #CB9361		10/15/2024	MORGAN STANLEY	12/25/2024	PAID ON PRINCIPAL	126,311	125,615	126,311	126,311	0	696	0	696	0	0	0	0	670	263
3140X8-3H-8	FNMA PASS THRU CERT POOL #FM5299		01/10/2024	CANTOR FITZGERALD	12/25/2024	PAID ON PRINCIPAL	845,610	771,751	845,610	845,610	0	73,859	0	73,859	0	0	0	0	14,763	904
3140XJ-5A-7	FNMA PASS THRU CERT POOL #FS3540		10/25/2024	GOLDMAN SACHS	12/25/2024	PAID ON PRINCIPAL	74,599	67,179	74,599	74,599	0	7,419	0	7,419	0	0	0	0	305	196
3140XP-DG-1	FNMA PASS THRU CERT POOL #FS7302		11/06/2024	BMO	12/25/2024	PAID ON PRINCIPAL	30,455	29,623	30,455	30,455	0	833	0	833	0	0	0	0	127	25
3140XQ-VD-6	FNMA PASS THRU CERT POOL #FS8711		10/08/2024	SANTANDER INVESTMENTS	12/25/2024	PAID ON PRINCIPAL	165,035	164,642	165,035	165,035	0	393	0	393	0	0	0	0	805	183
3140XR-P4-1	FNMA PASS THRU CERT POOL #FS9442		11/05/2024	J P MORGAN	12/25/2024	PAID ON PRINCIPAL	153,974	146,155	153,974	153,974	0	7,819	0	7,819	0	0	0	0	577	96
3140XR-UG-8	FNMA PASS THRU CERT POOL #FS9582		11/13/2024	CITIGROUP GLOBAL MARKETS	12/25/2024	PAID ON PRINCIPAL	54,093	51,329	54,093	54,093	0	2,764	0	2,764	0	0	0	0	203	88
31418E-DE-7	FNMA PASS THRU CERT POOL #MA4600		09/13/2024	BAS-MERRILL LYNCH	12/25/2024	PAID ON PRINCIPAL	303,093	285,381	303,093	303,093	0	17,712	0	17,712	0	0	0	0	1,771	442
31418E-D8-0	FNMA PASS THRU CERT POOL #MA4626		01/26/2024	CITIGROUP GLOBAL MARKETS	12/25/2024	PAID ON PRINCIPAL	1,547,879	1,445,090	1,547,879	1,547,879	0	102,789	0	102,789	0	0	0	0	31,668	4,988
31418E-E5-5	FNMA PASS THRU CERT POOL #MA4655		10/17/2024	MORGAN STANLEY	12/25/2024	PAID ON PRINCIPAL	234,342	221,160	234,342	234,342	0	13,182	0	13,182	0	0	0	0	1,143	443
31418E-GJ-3	FNMA PASS THRU CERT POOL #MA4700		01/10/2024	CANTOR FITZGERALD	12/25/2024	PAID ON PRINCIPAL	1,370,500	1,285,647	1,370,500	1,370,500	0	84,853	0	84,853	0	0	0	0	29,763	1,675
31418E-HJ-2	FNMA PASS THRU CERT POOL #MA4732		01/04/2024	MORGAN STANLEY	12/25/2024	PAID ON PRINCIPAL	1,087,710	1,019,388	1,087,710	1,087,710	0	68,322	0	68,322	0	0	0	0	23,535	846
31418E-KU-3	FNMA PASS THRU CERT POOL #MA4806		08/16/2024	BNP PARIBAS	12/25/2024	PAID ON PRINCIPAL	789,603	786,395	789,603	789,603	0	3,208	0	3,208	0	0	0	0	8,413	1,974
31418E-T7-5	FNMA PASS THRU CERT POOL #MA5073		04/02/2024	CITIGROUP GLOBAL MARKETS	12/25/2024	PAID ON PRINCIPAL	1,765,969	1,775,902	1,765,969	1,765,969	0	(9,934)	0	(9,934)	0	0	0	0	47,996	589
31418E-U9-9	FNMA PASS THRU CERT POOL #MA5107		06/10/2024	GOLDMAN SACHS	12/25/2024	PAID ON PRINCIPAL	1,496,186	1,473,217	1,496,186	1,496,186	0	22,969	0	22,969	0	0	0	0	27,030	2,286
31418E-V8-0	FNMA PASS THRU CERT POOL #MA5138		06/10/2024	MORGAN STANLEY	12/25/2024	PAID ON PRINCIPAL	611,193	602,002	611,193	611,193	0	9,192	0	9,192	0	0	0	0	11,152	934
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							112,678,275	111,139,946	112,678,275	112,678,275	0	1,538,328	0	1,538,328	0	0	0	0	1,327,638	183,556
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
576485-AE-6	MATADOR RESOURCES CO		01/03/2024	VARIOUS	09/15/2024	REDEEMED	2,003,000	1,978,364	2,003,000	2,003,000	0	24,636	0	24,636	0	0	0	0	117,676	35,826
33853G-AB-9	FSMT 2021-12 A2 CMO (144A)		10/31/2024	J P MORGAN	12/25/2024	PAID ON PRINCIPAL	37,232	30,327	37,232	37,232	0	6,905	0	6,905	0	0	0	0	78	0
36261H-AJ-9	GSMBS 2021-PJ5 A8 CMO (144A)		05/22/2024	BAS-MERRILL LYNCH	12/25/2024	PAID ON PRINCIPAL	1,504,111	1,294,005	1,504,111	1,504,111	0	210,105	0	210,105	0	0	0	0	12,426	2,402
670861-AA-1	OBX 2021-J2 A1 (144A)		10/30/2024	J P MORGAN	12/25/2024	PAID ON PRINCIPAL	175,792	143,463	175,792	175,792	0	32,329	0	32,329	0	0	0	0	580	366
749384-AA-1	RCKT 2021-5 A1		09/11/2024	J P MORGAN	12/25/2024	PAID ON PRINCIPAL	149,171	127,704	149,171	149,171	0	21,467	0	21,467	0	0	0	0	640	114
09709A-AA-0	BAAT 2024-1A A1 (144A)		05/14/2024	BAS-MERRILL LYNCH	05/28/2024	TRAVELERS MMLP	34,000,000	34,000,000	34,003,984	33,999,945	0	(55)	0	(55)	0	0	4,040	4,040	31,529	0
14319E-AA-4	CARMX 2024-2 A1		04/17/2024	MUFG SECURITIES AMERICAS INC	05/15/2024	PAID ON PRINCIPAL	4,947,605	4,947,605	4,947,605	4,947,605	0	0	0	0	0	0	0	0	15,966	0
14319E-AA-4	CARMX 2024-2 A1		04/17/2024	MUFG SECURITIES AMERICAS INC	05/28/2024	TRAVELERS MMLP	25,052,395	25,052,395	25,047,502	25,052,274	0	(120)	0	(120)	0	0	(4,773)	(4,773)	130,890	0
14319G-AA-9	CARMX 2024-3 A1		07/23/2024	J P MORGAN	08/15/2024	PAID ON PRINCIPAL	2,041,103	2,041,103	2,041,103	2,041,103	0	0	0	0	0	0	0	0	4,935	0
14319G-AA-9	CARMX 2024-3 A1		07/23/2024	J P MORGAN	08/28/2024	TRAVELERS MMLP	9,208,897	9,208,897	9,214,293	9,208,850	0	(46)	0	(46)	0	0	5,442	5,442	40,355	0
17331Q-AA-4	CITZN 2024-1 A1		01/09/2024	J P MORGAN	01/25/2024	TRAVELERS MMLP	17,350,000	17,350,000	17,352,711	17,350,067	0	67	0	67	0	0	2,644	2,644	5,413	0
345290-AA-8	FORDL 2024-A A1		01/17/2024	CITIGROUP GLOBAL MARKETS	02/15/2024	PAID ON PRINCIPAL	3,572,694	3,572,694	3,572,694	3,572,694	0	0	0	0	0	0	0	0	13,114	0
345290-AA-8	FORDL 2024-A A1		01/17/2024	CITIGROUP GLOBAL MARKETS	02/28/2024	TRAVELERS MMLP	26,427,306	26,427,306	26,411,821	26,427,198	0	(108)	0	(108)	0	0	(15,377)	(15,377)	149,551	0
34535E-AA-0	FORDO 2024-A A1		03/14/2024	J P MORGAN	04/15/2024	PAID ON PRINCIPAL	5,894,709	5,894,709	5,894,709	5,894,709	0	0	0	0	0	0	0	0	24,422	0
34535E-AA-0	FORDO 2024-A A1		03/14/2024	J P MORGAN	04/29/2024	TRAVELERS MMLP	29,105,291	29,105,291	29,090,511	29,105,185	0	(106)	0	(106)	0	0	(14,674)	(14,674)	183,108	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
36269F-AA-4	GMALT 2024-1 A1		02/08/2024	J P MORGAN	02/28/2024	TRAVELERS MMLP	18,500,000	18,500,000	18,498,555	18,499,947	0	(53)	0	(53)	0	0	(1,392)	(1,392)	36,837	0
36269W-AA-7	GMALT 2024-2 A1		05/07/2024	BMO	05/28/2024	TRAVELERS MMLP	20,000,000	20,000,000	19,995,313	19,999,943	0	(57)	0	(57)	0	0	(4,630)	(4,630)	36,873	0
36268G-AA-3	GMCAR 2024-1 A1		01/09/2024	BARCLAYS CAPITAL INC	01/25/2024	TRAVELERS MMLP	16,000,000	16,000,000	16,002,500	15,999,967	0	(33)	0	(33)	0	0	2,533	2,533	19,659	0
379931-AA-6	GMCAR 2024-2 A1		04/04/2024	BNP PARIBAS	04/29/2024	TRAVELERS MMLP	25,000,000	25,000,000	24,999,024	24,999,923	0	(77)	0	(77)	0	0	(899)	(899)	72,490	0
38014A-AA-9	GMCAR 2024-4 A1		10/08/2024	MIZUHO INTERNATIONAL PLC	10/30/2024	TRAVELERS MMLP	10,000,000	10,000,000	9,998,828	9,999,710	0	(290)	0	(290)	0	0	(882)	(882)	18,422	0
44934Q-AA-9	HART 2024-B A1		07/16/2024	CITIGROUP GLOBAL MARKETS	08/15/2024	PAID ON PRINCIPAL	8,074,743	8,074,743	8,074,743	8,074,743	0	0	0	0	0	0	0	0	27,002	0
44934Q-AA-9	HART 2024-B A1		07/16/2024	CITIGROUP GLOBAL MARKETS	08/28/2024	TRAVELERS MMLP	21,925,257	21,925,257	21,924,401	21,924,268	0	(989)	0	(989)	0	0	133	133	116,642	0
44897G-AA-8	HART 2024-C A1		10/08/2024	BARCLAYS CAPITAL INC	10/30/2024	TRAVELERS MMLP	5,000,000	5,000,000	4,998,828	5,000,154	0	154	0	154	0	0	(1,326)	(1,326)	9,236	0
44614J-AA-5	HUNT 2024-1A A1		02/13/2024	MORGAN STANLEY	02/28/2024	TRAVELERS MMLP	20,000,000	20,000,000	20,000,000	19,999,968	0	(32)	0	(32)	0	0	32	32	18,750	0
50117B-AA-8	KCOT 2024-1A A1 (144A)		02/14/2024	MIZUHO INTERNATIONAL PLC	02/28/2024	TRAVELERS MMLP	12,000,000	12,000,000	12,000,469	11,999,978	0	(22)	0	(22)	0	0	491	491	12,906	0
73328E-AA-9	PFAST 2024-1A A1 (144A)		12/04/2024	SOCIETY GENERALE AMERICAS	12/24/2024	TRAVELERS MMLP	13,000,000	13,000,000	13,002,539	12,999,973	0	(27)	0	(27)	0	0	2,566	2,566	18,062	0
73328A-AA-7	PILOT 2024-1A A1		08/13/2024	BAS-MERRILL LYNCH	08/28/2024	TRAVELERS MMLP	26,000,000	26,000,000	25,998,984	26,000,418	0	418	0	418	0	0	(1,434)	(1,434)	26,875	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							356,969,305	356,673,863	356,940,422	356,967,927	0	294,064	0	294,064	0	0	(27,505)	(27,505)	1,144,438	38,708
2509999998. Total - Bonds							490,007,679	487,449,912	489,251,242	489,325,947	0	1,876,035	0	1,876,035	0	0	(74,705)	(74,705)	2,586,596	233,188
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																				
230031-10-6	CULLINAN THERAPEUTICS INC		05/06/2024	DIST FROM PARTNERSHIP	05/07/2024	CITIGROUP GLOBAL MKTS	17,446.000	481,893	493,376	481,893	0	0	0	0	0	0	11,482	11,482	0	0
92645B-10-3	VICTORY CAPITAL HOLDINGS INC		11/12/2024	DIST FROM PARTNERSHIP	12/02/2024	CITIGROUP GLOBAL MKTS	31,601.000	2,054,065	2,192,407	2,054,065	0	0	0	0	0	0	138,342	138,342	0	0
P73684-11-3	ONESPAWORLD HOLDINGS LTD	C	03/15/2024	CITIGROUP GLOBAL MKTS	05/21/2024	CITIGROUP GLOBAL MKTS	198,901.000	2,287,362	2,930,710	2,287,362	0	0	0	0	0	0	643,349	643,349	0	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								4,823,320	5,616,493	4,823,320	0	0	0	0	0	0	793,173	793,173	0	0
5989999998. Total - Common Stocks								4,823,320	5,616,493	4,823,320	0	0	0	0	0	0	793,173	793,173	0	0
5999999999. Total - Preferred and Common Stocks								4,823,320	5,616,493	4,823,320	0	0	0	0	0	0	793,173	793,173	0	0
6009999999 - Totals								492,273,232	494,867,735	494,149,267	0	1,876,035	0	1,876,035	0	0	718,468	718,468	2,586,596	233,188

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
Common Stock - U.S. P&C Insurer										
31090@-10-4	FARMINGTON CASUALTY COMPANY		41483	06-1067463	8BI	324,552,974	0	0	1,000.000	100.0
89431@-10-0	TRAVELERS CAS & SUR CO OF AMERICA		31194	06-0907370	8BI	2,255,633,176	0	0	5,400.000	100.0
89432#-10-7	TRAVELERS CASUALTY CO. OF CONNECTICUT		36170	06-1286266	8BI	102,942,009	0	0	1,500.000	100.0
89431*-10-2	TRAVELERS CASUALTY INS. CO OF AMERICA		19046	06-0876835	8BI	593,141,170	0	0	30,000.000	100.0
89432*-10-1	TRAVELERS COMMERCIAL INSURANCE COMPANY		36137	06-1286268	8BI	113,732,838	0	0	1,500.000	100.0
89432@-10-9	TRAVELERS EXCESS & SURPLUS LINES CO.		29696	06-1203698	8BI	70,619,963	0	0	100.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						3,460,622,129	0	0	XXX	XXX
Common Stock - Alien Insurer										
C9082#-10-5	TRAVELERS INSURANCE COMPANY OF CANADA	A		AA-1560039	8BIV	516,117,534	0	0	280,000.000	100.0
1499999. Subtotal - Common Stock - Alien Insurer						516,117,534	0	0	XXX	XXX
Common Stock - Non - Insurer										
C3300*-10-8	8527512 CANADA INC.	A			8BIII	524,362,406	0	0	83,712.000	77.5
1599999. Subtotal - Common Stock - Non - Insurer						524,362,406	0	0	XXX	XXX
1899999. Total Common Stocks						4,501,102,069	0	0	XXX	XXX
1999999 - Totals						4,501,102,069	0	0	XXX	XXX

1. Total amount of goodwill nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
Common Stock					
257219-10-5	THE DOMINION OF CANADA GENERAL INSURANCE	8527512 CANADA INC.	0	404.000	77.5
89440#-10-7	TRAVELERS GLOBAL, INC	TRAVELERS CAS & SUR CO OF AMERICA	0	100.000	100.0
89435#-10-4	TRAVELERS MGA, INC.	FARMINGTON CASUALTY COMPANY	0	1,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
7709999999 - Totals											XXX				XXX	XXX	XXX		

NONE

1.

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

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

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 - ST OF WISCONSIN A TREASURY		1.A	34,059,040	34,059,040	01/02/2024
000000-00-0	REPO - CREDITAG A TREASURY		1.A	29,836,512	29,836,512	01/02/2024
000000-00-0	REPO - HSBC A TREASURY		1.A	34,403,071	34,403,071	01/02/2024
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				98,298,623	98,298,623	XXX
0109999999. Total - U.S. Government Bonds				98,298,623	98,298,623	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				98,298,623	98,298,623	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				98,298,623	98,298,623	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				98,298,623	98,298,623	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 63,349,008 — Book/Adjusted Carrying Value $ 63,349,008
2. Average balance for the year — Fair Value $ 45,635,653 — Book/Adjusted Carrying Value $ 45,635,653
3. Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

3A	1A ...$	98,298,623	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						
Bank of America, N.A. ..... Hartford,CT	.....	.....0.000	 0	 0	..... (1,016,927)	..XXX.
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(1,016,927)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(1,016,927)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....
0599999 Total - Cash	XXX	XXX	0	0	(1,016,927)	XXX

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

1. January.....	(595,708)	4. April.....	(884,409)	7. July.....	(831,239)	10. October.....	(1,072,688)
2. February....	(707,542)	5. May.....	(957,564)	8. August.....	(374,376)	11. November...	(871,550)
3. March	(967,988)	6. June	(1,127,373)	9. September	(1,135,808)	12. December	(1,016,927)

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		429,454,911	0	453,762
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						429,454,911	0	453,762
8609999999 - Total Cash Equivalents						429,454,911	0	453,762

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	149,542	153,891
5. California CA	B	WORKERS COMP	0	0	674,745,328	632,911,418
6. Colorado CO			0	0	0	0
7. Connecticut CT	B	GENERAL PURPOSE-HOME STATE DEPOSIT	3,656,704	3,037,860	0	0
8. Delaware DE	B	WORKERS COMP	0	0	121,257	119,960
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	GENERAL PURPOSE	0	0	131,361	129,957
12. Hawaii HI			0	0	0	0
13. Idaho ID	B	WORKERS COMP	0	0	2,215,323	2,022,053
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	208,609	207,268
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	312,486	311,300
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	852,817	846,879
33. New York NY			0	0	0	0
34. North Carolina NC	B	GENERAL PURPOSE	0	0	631,531	536,562
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	35,864,745	33,776,201
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR	B	GENERAL PURPOSE	0	0	1,037,431	1,014,560
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	61,143,019	52,210,210
59. Subtotal	XXX	XXX	3,656,704	3,037,860	777,413,449	724,240,259
DETAILS OF WRITE-INS						
5801. OTHER	B	DEPARTMENT OF LABOR	0	0	39,240,890	33,660,198
5802. OTHER	B	TREASURIES FUTURES COLLATERAL	0	0	7,876,704	7,189,520
5803. OTHER	B	USAIG WORKERS COMPENSATION	0	0	524,632	477,695
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	13,500,794	10,882,797
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	61,143,019	52,210,210